Wave equations with time depending propagation speed

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1. Introduction

<u>Vibrating string with variational tension</u>





Question.

What conditions to the variational tension do provide a stabilization of the energy?

Model equation

(1)
$$\begin{cases} (\partial_t^2 - a(t)^2 \partial_x^2) u(t, x) = 0, & (t, x) \in \mathbb{R}_+ \times [-L, L] \\ (u(0, x), u_t(0, x)) = (u_0(x), u_1(x)), & x \in [-L, L] \\ u(t, -L) = u(t, L) = 0, & t \in \mathbb{R}_+ \end{cases}$$

 $0 < a_0 \leq a(t) \leq a_1, a(t) \in C^1(\mathbb{R}_+)$: propagation speed



Total energy

(2)
$$E(t) = \frac{1}{2}a(t)^2 \int_{-L}^{L} |\partial_x u(t,x)|^2 dx + \frac{1}{2} \int_{-L}^{L} |\partial_t u(t,x)|^2 dx$$

Energy conservation for constant propagation speed

$$a(t) \equiv a_0$$

$$\begin{split} E'(t) &= \int_{-L}^{L} a_0^2 \Re \left\{ \partial_x u(t,x) \overline{\partial_x \partial_t u(t,x)} \right\} dx \\ &+ \int_{-L}^{L} \Re \left\{ \partial_t^2 u(t,x) \overline{\partial_t u(t,x)} \right\} dx \\ &= \int_{-L}^{L} \Re \left\{ \left(-a_0^2 \partial_x^2 u(t,x) + \partial_t^2 u(t,x) \right) \overline{\partial_t u(t,x)} \right\} dx \\ &= 0 \end{split}$$

 $\longrightarrow E(t) \equiv E(0)$ (Energy conservation law)

Increasing propagation speed

$$a'(t) > 0 \implies E'(t) = a'(t)a(t) \int_{-L}^{L} |\partial_x u(t,x)|^2 dx \ge 0$$



Decreasing propagation speed $a'(t) < 0 \Rightarrow E'(t) = a'(t)a(t) \int_{-L}^{L} |\partial_x u(t,x)|^2 dx \le 0$

The sign and the order of a'(t) should be crucial for the asymptotic behavior or the energy

Oscillating propagation speed

$$E'(t) = a'(t)a(t) \int_{-L}^{L} |\partial_x u(t,x)|^2 dx \begin{cases} \leq \frac{2|a'(t)|}{a(t)} E(t) \\ \geq -\frac{2|a'(t)|}{a(t)} E(t) \end{cases}$$

$$\implies E(0) e^{-\eta(t)} \le E(t) \le E(0) e^{\eta(t)}$$
$$\eta(t) = \int_0^t \frac{2|a'(s)|}{a(s)} ds$$

$$\begin{aligned} |a'(t)| &\leq C \Rightarrow \eta(t) \simeq 1 + t \\ |a'(t)| &\leq C(1+t)^{-\beta}, \ \beta \in (0,1) \Rightarrow \eta(t) \simeq (1+t)^{1-\beta} \\ |a'(t)| &\leq C(1+t)^{-1} \Rightarrow \eta(t) \simeq \log(e+t) \\ |a'(t)| &\leq C(1+t)^{-\beta}, \ \beta > 1 \Rightarrow \eta(t) \simeq 1 \end{aligned}$$

These estimates are not taken into account any property of compensation of the oscillation of the coefficient.

If we can derive a benefit of the oscillation, then we may improve the energy estimate.

<u>Problem</u>

Find the conditions to a(t) to conclude the estimate:

$$E(t) \simeq E(0) \iff C_0 E(0) \le E(t) \le C_1 E(t))$$

Generalized Energy Conservation (= GEC)

Motivation

Derive a compensation of the oscillation of the coefficient

Derive a smoothness of the coefficient

Compensation of the oscillation of the coefficient



How can we realize the compensation of the oscillation of the coefficient?

- Classical energy estimate with Gronwall's lemma is too rough
- (Almost) impossible to solve PDEs with variable coefficients

Smoothness of the coefficient

No (GEC) for Hölder continuous coefficient: [Colombini; De Giorgi; Spagnolo, A.S.N.S. Pisa. (1979)]

(GEC) is valid for $\beta=1$ if $a(t) \in C^2$: [Reissig; Smith, *Hokkaido M.J.* (2005)]

Theorem 0. $|a'(t)| \leq (1+t)^{-\beta}, \beta > 1 \Rightarrow (\text{GEC})$

$$\left(\partial_t^2 - a_0^2 \partial_x^2\right) u(t, x) = 0$$

What condition to a(t) does conclude a small perturbation in the case of $a(t) = a_0$? (smallness of $||a(t) - a_0||_H$ in a norm space H)

$$(\partial_t^2 - a(t)^2 \partial_x^2) u(t, x) = 0$$

2. Main Theorem

(1)
$$\begin{cases} (\partial_t^2 - a(t)^2 \partial_x^2) \ u(t, x) = 0, \ (t, x) \in \mathbb{R}_+ \times [-L, L] \\ (u(0, x), u_t(0, x)) = (u_0(x), u_1(x)), \ x \in [-L, L] \\ u(t, -L) = u(t, L) = 0, \ t \in \mathbb{R}_+ \end{cases}$$

(2)
$$E(t) = \frac{1}{2}a(t)^2 \int_{-L}^{L} |\partial_x u(t,x)|^2 dx + \frac{1}{2} \int_{-L}^{L} |\partial_t u(t,x)|^2 dx$$

 $a(t) \in C^m(\mathbb{R}_+) \quad (m \ge 2)$
(3) $\left| \frac{d^k}{dt^k} a(t) \right| \le C_k (1+t)^{-\beta k} \quad (k=1,\cdots,m)$

Main theorem. $\beta > \frac{1}{m} \Rightarrow (\text{GEC}).$

Main theorem.
$$\beta > \frac{1}{m} \Rightarrow (\text{GEC}).$$

Corollary.
$$m = \infty, \beta > 0 \Rightarrow (\text{GEC}).$$

Example.
$$a(t) = p\left((1+t)^{1-\beta}\right) \quad (0 < \beta < 1);$$

 $p(t) \in C^m(\mathbb{R}), \text{ positive, 1-periodic;}$
 $|a^{(k)}(t)| \le C_k(1+t)^{-\beta k} \quad (k = 1, \cdots, m)$



Remark. Corresponding result to the Cauchy problem:

$$\begin{cases} (\partial_t^2 - a(t)^2 \partial_x^2) \ u(t, x) = 0, \ (t, x) \in \mathbb{R}_+ \times \mathbb{R} \\ (u(0, x), u_t(0, x)) = (u_0(x), u_1(x)), \ x \in \mathbb{R} \end{cases}$$

with the energy

$$E(t) = \frac{1}{2}a(t)^2 \int_{\mathbb{R}} |\partial_x u(t,x)|^2 dx + \frac{1}{2} \int_{\mathbb{R}} |\partial_t u(t,x)|^2 dx$$

is considered in [H. Math. Ann. (2007)]

3. Sketch of the Proof

$$(\partial_t^2 - a(t)^2 \partial_x^2) u(t, x) = 0 \text{ in } \mathbb{R}_+ \times \Omega \quad (\Omega = [-L, L])$$

$$\begin{aligned}
\begin{aligned}
u(t,x) &= \sum_{k=1}^{\infty} v_k(t) w_k(x), \quad -\partial_x^2 u(t,x) = \sum_{k=1}^{\infty} \lambda_k^2 v_k(t) w_k(x) \\
&\{w_k(x)\}_{k=1}^{\infty} : \text{ CONS in } L^2(\Omega) \\
&\{v_k(t)\}_{k=1}^{\infty} : \text{ Fourier coefficients} \\
&\{\lambda_k^2\}_{k=1}^{\infty} : \text{ eigenvalus of } -\partial_x^2 \text{ with } u(t,-L) = u(t,L) = 0 \\
&0 < \lambda_1 \le \lambda_2 \le \cdots, \quad \lim_{k \to \infty} \lambda_k = \infty
\end{aligned}$$

$$\frac{\langle dt^2 - v t \rangle}{E(t) = \sum_{k=1}^{\infty} \mathcal{E}_k(t), \quad \mathcal{E}_k(t) = \frac{1}{2} \left(a(t)^2 \lambda_k^2 |v_k(t)|^2 + |v'_k(t)|^2 \right)$$

$$\left(\frac{d^2}{dt^2} + a(t)^2 \lambda_k^2\right) v_k(t) = 0 \quad (k = 1, 2, \cdots)$$
$$E(t) = \sum_{k=1}^{\infty} \mathcal{E}_k(t), \quad \mathcal{E}_k(t) = \frac{1}{2} \left(a(t)^2 \lambda_k^2 |v_k(t)|^2 + |v'_k(t)|^2\right)$$

<u>Our goal</u>

Prove the following estimate uniformly with respect to k:

 $C_0 \mathcal{E}_k(0) \le \mathcal{E}_k(t) \le C_1 \mathcal{E}_k(0)$

Remark. For any given T > 0 the following estimate is trivial: $C_0 \mathcal{E}_k(T) \leq \mathcal{E}_k(t) \leq C_1 \mathcal{E}_k(T) \quad (\forall t \geq T)$

$$\left(\left(\frac{d^2}{dt^2} + a(t)^2 \lambda^2 \right) v(t) = 0 \quad (\lambda = \lambda_k, \ v(t) = v_k(t)) \right)$$

$$\left(\int V = \begin{pmatrix} ia\lambda v \\ v' \end{pmatrix}, \ A = \begin{pmatrix} \frac{a'}{a} & ia\lambda \\ ia\lambda & 0 \end{pmatrix} \right)$$

$$\left(\begin{pmatrix} \frac{d}{dt} - A \end{pmatrix} V = 0 \right)$$

$$\left(\int V_1 = M_0 V, \ M_0 = \begin{pmatrix} 1 & -1 \\ 1 & 1 \end{pmatrix} \right)$$

$$\Phi_1 = \operatorname{diag}(M_0 A M_0^{-1}), \ R_1 = M_0 A M_0^{-1} - \Phi_1$$

$$\left(\begin{pmatrix} \frac{d}{dt} - \Phi_1 - R_1 \end{pmatrix} V_1 = 0 \right)$$

$$(4) \quad \left(\frac{d}{dt} - \Phi_1 - R_1\right) V_1 = 0$$
$$V_1 = \left(\begin{array}{c} v_1\\ \overline{v_1} \end{array}\right), \quad \Phi_1 = \left(\begin{array}{c} \phi_1 & 0\\ 0 & \overline{\phi_1} \end{array}\right), \quad R_1 = \left(\begin{array}{c} 0 & \overline{r_1}\\ r_1 & 0 \end{array}\right)$$
$$v_1 = v' + ia\lambda v, \quad \phi_1 = \frac{a'}{2a} + ia\lambda, \quad r_1 = -\frac{a'}{2a}$$

Remark. Reduction to $(4) \Leftrightarrow$ Classical energy estimate

$$\begin{aligned} \frac{1}{2}|V_1|^2 &= |v_1|^2 = a^2\lambda^2|v|^2 + |v'|^2 = 2\mathcal{E}(t) \quad (\mathcal{E}(t) = \mathcal{E}_k(t)) \\ \frac{d}{dt}\left(\frac{1}{2}|V_1|^2\right) &= \Re\left(V_1, V_1'\right)_{\mathbb{C}^2} = \Re\left(V_1, \Phi_1 V_1\right)_{\mathbb{C}^2} + \Re\left(V_1, R_1 V_1\right)_{\mathbb{C}^2} \\ &= \phi_{1,\Re}|V_1|^2 + 2\Re\left\{r_1 v_1^2\right\} \end{aligned}$$

$$\frac{d}{dt}\left(\frac{1}{2}|V_1|^2\right) = \phi_{1,\Re}|V_1|^2 + 2\Re\left\{r_1v_1^2\right\} = -r_1|V_1|^2 + 2\Re\left\{r_1v_1^2\right\}$$
$$\begin{cases} \leq (-r_1 + |r_1|) |V_1|^2 = \left(\frac{a'}{2a} + \left|\frac{a'}{2a}\right|\right) |V_1|^2\\ \geq (-r_1 - |r_1|) |V_1|^2 = \left(\frac{a'}{2a} - \left|\frac{a'}{2a}\right|\right) |V_1|^2 \end{cases}$$

$$\longleftrightarrow \qquad \left(\frac{a'}{a} - \frac{|a'|}{a}\right) \mathcal{E}(t) \le \mathcal{E}'(t) \le \left(\frac{a'}{a} + \frac{|a'|}{a}\right) \mathcal{E}(t)$$

$$\begin{array}{l} \longleftarrow \qquad -\frac{|a'|}{a}\frac{\mathcal{E}(t)}{a(t)} \leq \left(\frac{\mathcal{E}(t)}{a(t)}\right)' \leq \frac{|a'|}{a}\frac{\mathcal{E}(t)}{a(t)} \\ \left(\frac{\mathcal{E}(t)}{a_1} \leq \frac{\mathcal{E}(t)}{a(t)} \leq \frac{\mathcal{E}(t)}{a_0} \Leftrightarrow \frac{\mathcal{E}(t)}{a(t)} \simeq \mathcal{E}(t)\right) \end{array}$$

 $\begin{array}{c|c} & & \\ & & \\ \hline \end{array} & \mathcal{E}(t) \simeq \mathcal{E}(0) \quad \text{if} \quad |a'(t)| \leq C(1+t)^{-\beta}, \ \beta > 1 \\ \\ & \quad \\ \hline \end{array} & E(t) \simeq E(0) \quad (\text{GEC}) \end{array}$

$$\begin{aligned} \left(\frac{d}{dt} - \Phi_1 - R_1\right) V_1 &= 0, \ \Phi_1 = \left(\begin{array}{c} \phi_1 & 0\\ 0 & \overline{\phi_1} \end{array}\right), \ R_1 = \left(\begin{array}{c} 0 & \overline{r_1}\\ r_1 & 0 \end{array}\right) \\ \frac{d}{dt} \left(\frac{1}{2}|V_1|^2\right) &= \Re \left(V_1, \Phi_1 V_1\right)_{\mathbb{C}^2} + \Re \left(V_1, R_1 V_1\right)_{\mathbb{C}^2} \\ &= \phi_{1,\Re}|V_1|^2 + 2\Re \left\{r_1 v_1^2\right\} \begin{cases} \leq \left(-\phi_{1,\Re} + |r_1|\right)|V_1|^2\\ \geq \left(-\phi_{1,\Re} - |r_1|\right)|V_1|^2 \end{cases} \end{aligned}$$

 $\{\Phi_1\}$: no effect to the energy estimates $\{\Phi_1\}$: describes an oscillation of the energy R_1 : error (compensation of the oscillation is not derived)

Diagonalization is essential!

<u>Summary</u>

$$\begin{pmatrix} \frac{d}{dt} - \Phi - R \end{pmatrix} W = 0, \quad \phi_{\Re} = \Re\{\phi\}, \quad \phi_{\Im} = \Im\{\phi\}$$

$$\sup_{t \ge T} \left\{ \left| \int_{T}^{t} \phi_{\Re} \, ds \right| \right\} < \infty, \quad \Phi = \begin{pmatrix} \phi & 0 \\ 0 & \overline{\phi} \end{pmatrix}, \quad R = \begin{pmatrix} 0 & \overline{r} \\ r & 0 \end{pmatrix}$$

$$\implies |W(t)| \begin{cases} \lesssim |W(T)| \exp\left(C \int_{T}^{t} |r(s)| \, ds\right) \\ \gtrsim |W(T)| \exp\left(-C \int_{T}^{t} |r(s)| \, ds\right) \end{cases}$$

 $\implies |W(t)| \simeq |W(T)| \quad \text{if} \quad \sup_{t \ge T} \left\{ \int_T^r |r(s)| ds \right\} < \infty$

$$\begin{pmatrix} \frac{d}{dt} - \Phi_1 - R_1 \end{pmatrix} V_1 = 0, \ \Phi_1 = \begin{pmatrix} \phi_1 & 0 \\ 0 & \overline{\phi_1} \end{pmatrix}, \ R_1 = \begin{pmatrix} 0 & \overline{r_1} \\ r_1 & 0 \end{pmatrix}$$

$$V_2 = M_1^{-1} V_1, \ M_1 = \begin{pmatrix} 1 & \overline{\delta_1} \\ \delta_1 & 1 \end{pmatrix}, \ \delta_1 = \frac{-ir_1}{2\phi_{1,\Im}}$$

$$|\delta_1| = \frac{|\frac{a'}{2a}|}{2a\lambda} \le \frac{C_1(1+t)^{-\beta}}{4a_0^2\lambda} \le \frac{1}{2} \quad \left(t \ge T_1 := \left(\frac{C_1}{2a_0^2\lambda_1}\right)^{\frac{1}{\beta}} - 1\right)$$

$$\begin{pmatrix} \frac{d}{dt} - \Phi_2 - R_2 \end{pmatrix} V_2 = 0, \ \Phi_2 = \begin{pmatrix} \phi_2 & 0 \\ 0 & \overline{\phi_2} \end{pmatrix}, \ R_2 = \begin{pmatrix} 0 & \overline{r_2} \\ r_2 & 0 \end{pmatrix}$$

$$\phi_{2,\Re} = \frac{1}{2} \frac{d}{dt} \left(\log\left(\frac{a}{1-|\delta_1|^2}\right)\right), \ \phi_{2,\Im} = a\lambda - \frac{2|\delta_1|^2}{1-|\delta_1|^2}$$

$$r_2 = \frac{r_1|\delta_1|^2 - \delta_1'}{1-|\delta_1|^2}$$

$$\mathcal{E}(t) \simeq \mathcal{E}(T) \quad \text{if } \beta > \frac{1}{2} \quad (t \ge T_1)$$

$$\begin{split} \left[\left(\frac{d}{dt} - \Phi_j - R_j \right) V_j &= 0 \\ V_j &= \left(\begin{array}{c} v_j \\ \overline{v_j} \end{array} \right), \Phi_j &= \left(\begin{array}{c} \phi_j & 0 \\ 0 & \overline{\phi_j} \end{array} \right), B_j &= \left(\begin{array}{c} 0 & \overline{r_j} \\ r_j & 0 \end{array} \right) \\ V_{j+1} &= M_j^{-1} V_j, \ M_j &= \left(\begin{array}{c} 1 & \overline{\delta_j} \\ \delta_j & 1 \end{array} \right), \ \delta_j &= \frac{-ir_j}{2\phi_{j,\Im}} \\ \hline \left(\frac{d}{dt} - \Phi_{j+1} - R_{j+1} \right) V_{j+1} &= 0 \\ \hline \left(\frac{d}{dt} - \Phi_{j+1} - R_{j+1} \right) V_{j+1} &= 0 \\ \hline \left(\frac{d}{dt} - \Phi_{j+1,\Re} &= \frac{1}{2} \frac{d}{dt} \left(\log \left(\frac{a}{\prod_{k=1}^j (1 - |\delta_k|^2)} \right) \right) \\ \phi_{j+1,\Re} &= a\lambda + \sum_{k=1}^j \frac{-2|\delta_k|^2 \phi_{k,\Im} + \Im\{\delta'_k \overline{\delta_k}\}}{1 - |\delta_k|^2} \\ r_{j+1} &= \frac{r_j |\delta_j|^2 - \delta'_j}{1 - |\delta_j|^2} \quad (j = 0, \cdots, m - 1) \end{split}$$

$$\begin{pmatrix} \frac{d}{dt} - \Phi_m - R_m \end{pmatrix} V_m = 0, \ \Phi_m = \begin{pmatrix} \phi_m & 0\\ 0 & \overline{\phi_m} \end{pmatrix}, \ R_m = \begin{pmatrix} 0 & \overline{r_m} \\ r_m & 0 \end{pmatrix}$$

$$\phi_{m,\Re} = \frac{1}{2} \frac{d}{dt} \left(\log \left(\frac{a}{\prod_{k=1}^{m-1} (1 - |\delta_k|^2)} \right) \right), \ r_m = \frac{r_{m-1} |\delta_{m-1}|^2 - \delta'_{m-1}}{1 - |\delta_{m-1}|^2}$$

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$$\left\{ \left| \int_{T_{m-1}}^{t} \phi_{m,\Re}(s) \, ds \right| \right\} < \infty \qquad |r_{m-1}(t)| \le C(1+t)^{-(m-1)\beta} \\
|r_m(t)| \le C(1+t)^{-m\beta} \quad (t \ge T_{m-1}) \leftarrow |V_m(t)|^2 = |M_{m-1}(t)^{-1} \cdots M_1^{-1} V_1(t)|^2 \simeq |V_1(t)|^2 \simeq \mathcal{E}(t) \quad (t \ge T_{m-1})$$

$$\mathcal{F}$$

$$\mathcal{E}(t) \simeq \mathcal{E}(T_{m-1}) \text{ if } \beta > \frac{1}{m} \quad (t \ge T_{m-1})$$

Summary

(i) Reduction to 2nd order ODEs of Fourier coefficients $\left(\frac{d^2}{dt^2} + a(t)^2 \lambda_k^2\right) v_k(t) = 0 \quad (k = 1, 2, \cdots)$

(ii) Reduction to 1nd order ODE system

(iii) Diagonalization 1 (C¹ property and hyperbolicity \Leftrightarrow classical energy method) $\left(\frac{d}{dt} - \Phi_1 - R_1\right)V_1 = 0$

(iv) Diagonalization 2 (C^m property, large t) $M_j^{-1} \left(\frac{d}{dt} - \Phi_j - R_j \right) M_j = \frac{d}{dt} - \Phi_{j+1} - R_{j+1}$

Smoother coefficient contributes better energy estimate

Thank you very much!