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Existence of classical periodic solutions of some nonlinear wave equations in one space dimension

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§0. Introduction

In this paper we are concerned with the existence of periodic solutions of the nonlinear dissipative wave equations of the form

$$(0.1) \quad u_{tt} - u_{xx} + \rho_0(x, u_t) + \rho_1(x, u, u_t) + \beta(x, u) = f(x, t)$$

on $[0, 1] \times R$ with the boundary and periodicity conditions

$$(0.2) \quad u(0, t) = u(1, t) = 0, \quad u(x, t + \omega) = u(x, t) \quad (\omega > 0).$$

Here ρ_0, ρ_1 and β are smooth functions with certain monotonicity and growth properties, and $f(x, t)$ is a smooth function with period ω in t . In our argument the term $\rho_0(x, u_t)$ (dissipative term) plays an essential role, which is the reason why we call the equation (0.1) 'dissipative' wave equation.

Periodic solutions of the nonlinear wave equations have been studied by a number of authors. In particular, as for the dissipative equations, we refer to Ficken-Fleishman [4], Prodi [11], Rabinowitz [12], Amerio-Prouse [1], Biroli [2], Clements [3], Krylova [6], Wahl [13], Kakita [5], Yamaguchi [14] and the author [8, 10] etc.. However most of papers have treated the generalized (weak) solutions, and there are not so many works concerning classical solutions. Rabinowitz [12], Wahl [13], Yamaguchi [14] and the author [10] considered the classical periodic solutions. In them, however, it is assumed that the nonlinear term contains small parameter or the forcing term $f(x, t)$ is small.

The object of this paper is to prove the existence of classical solution of the problem (0.1)-(0.2) with no smallness conditions on the data. For this we must make assumptions of certain monotonicity and growth con-

ditions on nonlinear term, which seems to be a natural restriction.

At this time we restrict ourselves to one dimensional equations. But it seems to be very interesting to extend our result to higher dimensional equations.

We employ a Galerkin method. In particular our method is related to [9], where decay property of classical solutions of similar equations was investigated.

§1. Preliminaries

The functions considered are all real valued. We use standard notation for familiar function spaces (Lions [7]). In particular, for measurable function f and g on $[0, 1]$, we set

$$(f, g) = \int_0^1 f(x)g(x)dx$$

if the right hand side is convergent. Let X be a (real) Banach space. Then, for $1 \leq p \leq \infty$, we denote by $L^p(\omega; X)$ the Banach space of X -valued strongly measurable function on R with period ω and with

$$\|f\|_{L^p(\omega; X)} \equiv \left(\int_{\omega} \|f(s)\|_X^p ds \right)^{1/p} < \infty \quad \text{if } 1 \leq p < \infty$$

and

$$\|f\|_{L^\infty(\omega; X)} \equiv \text{ess. sup}_{\omega} \|f(s)\|_X < \infty \quad \text{if } p = \infty.$$

Hereafter $\int_{\omega}$ and $\sup_{\omega}$ etc. should be taken over any interval with length ω . We denote by $C^i(\omega; X)$ the space of X -valued i -times continuously differentiable functions on R with period ω .

Our argument depends heavily on the following well-known lemma.

LEMMA 1.1. *The sobolev space $H_1 \equiv H_1([0, 1])$ is imbedded continuously and compactly into the space $C^{1/2} \equiv C^{1/2}([0, 1])$, and we have*

$$(1.1) \quad \|u\|_{C^{1/2}} \leq \text{const.} \|u\|_{H_1} \quad \text{for } u \in H_1.$$

Moreover, for $\varepsilon > 0$, there exists $C_\varepsilon > 0$ such that

$$(1.2) \quad \|u\|_{L^\infty} \leq \varepsilon \|u\|_{H_1} + C_\varepsilon \|u\|_{L^2} \quad \text{for } u \in \dot{H}_1$$

where $\|u\|_{\dot{H}_1} = \left\| \frac{\partial}{\partial x} u \right\|_{L^2}$,

Now, we state our assumptions.

$A_1.$ $\rho_0(x, v)$ belongs to $C^3([0, 1] \times R)$ and satisfies the following conditions:

- (i) $\rho_0(x, 0) \equiv 0$,
 - (ii) $\frac{\partial}{\partial v} \rho_0(x, v) \geq k_0 > 0$ for some constant $k_0 > 0$,
 - (iii) there exists some $K > 0$ and $C_K > 0$ such that
- $$(1.3) \quad \frac{\partial}{\partial v} \rho_0(x, v) \leq C_K(|\rho_0(x, v)| + 1)|v| \quad \text{if } |v| \geq K.$$

$A_2.$ $\beta(x, u)$ belongs to $C^3([0, 1] \times R)$ and there exists $k_1 > 0$ such that

$$(1.4) \quad \beta(x, u) u \geq k_1 \int_0^u \beta(x, \eta) d\eta \geq 0.$$

$A_3.$ $\rho_1(x, u, v)$ belongs to $C^3([0, 1] \times R^2)$ and satisfies

$$(1.5) \quad \left| \frac{\partial}{\partial u} \rho_1(x, u, v) \right| \leq C(|u|)(\sqrt{\rho_0(x, v)}v + 1)$$

$$(1.6) \quad 0 \leq \frac{\partial}{\partial v} \rho_1(x, u, v) \leq C(|u|)(\rho_0(x, v)v + 1)$$

where $C(\eta)$ depends on η continuously. Moreover $\rho_1(x, u, v) = \rho_{11}(x, u, v) + \rho_{12}(x, u, v)$ with ρ_{11}, ρ_{12} satisfying $\frac{\partial}{\partial v} \rho_{11} \geq 0, \frac{\partial}{\partial v} \rho_{12} \geq 0$ and

- (i) there exist $K > 0$ and $C_K > 0$ such that

$$(1.7) \quad \sup_{|v| \leq K} |\rho_{11}(x, u, v)| \leq C_K(\beta(x, u)u + |u|^2 + 1)^{\theta/2}$$

with $0 < \theta < 1$,

- (ii) $\rho_{12} \equiv 0$

or

$$(1.8) \quad k_2 \sum_{i=1}^m |u|^{\alpha_i} |v|^{\gamma_i+1} \leq \rho_{12}(x, u, v) v \leq k_3 \sum_{i=1}^m |u|^{\alpha_i} |v|^{\gamma_i+1}$$

for some $k_2 > 0, k_3 > 0, \gamma_i \geq 0$ and α_i with $0 \leq \alpha_i < \gamma_i + 1 (i=1, 2, \dots, m)$.

Finally, concerning the forcing term f , we assume:

$$A_4. \quad \frac{\partial^i}{\partial t^i} f \in L^2(\omega; L^2([0, 1])) \quad (i=0, 1, 2, 3)$$

and

$$\frac{\partial^i}{\partial t^i} f \in L^\infty(\omega; H^{2-i}([0, 1])) \quad (i=0, 1, 2).$$

We often use D_t and D_x for $\frac{\partial}{\partial t}$ and $\frac{\partial}{\partial x}$, respectively, and set

$$\delta_i = \|D_t^i f\|_{L^2(\omega; L^2)} \quad \text{and} \quad \nu_i = \|D_t^i f\|_{L^\infty(\omega; H^{2-i})}$$

We enclose this section by giving typical examples.

example 1.

$$u_{tt} - u_{xx} + u_t + \{(\sin u)^2 + u^2\}u_t + u^5 = f(x, t).$$

example 2.

$$u_{tt} - u_{xx} + \sum_{k=0}^m C_k u_t^{2k+1} + \sum_{k=0}^m d_k u^{2k} u_t^{2k+1} = f(x, t)$$

with $C_0 > 0, C_1, C_2, \dots, C_{m-1} \geq 0, C_m > 0$ and $d_i \geq 0$ ($i=0, 1, \dots, m$).

example 3.

$$u_{tt} - u_{xx} + u_t \exp\{u_t^2\} + |u|^{2m} u_t \exp\{u_t\} + u \exp\{u^3\} = f(x, t).$$

§ 2. Approximate solutions

Let $\{\phi_k\}_{k=1}^\infty$ be a basis of $L^2([0, 1])$. We may assume without loss of generality that $\phi_k \in C_0^\infty((0, 1))$ ($k=1, 2, \dots$). First we shall show that the following equation admits an ω -periodic solution:

$$(2.1) \quad (D_t^2 u_n(t), \phi_k) + (D_x u_n(t), D_x \phi_k) + (\rho_0(D_t u_n) + \beta(u_n) + \rho_1(u_n, D_t u_n), \phi_k) \\ = (f(t), \phi_k) \quad (k=1, 2, \dots, n)$$

where $u_n(t) = \sum_{k=1}^n \alpha_{k,n}(t) \phi_k(x)$ and we use simplified notation $\rho_0(x, D_t u_n(x, t)) \equiv \rho_0(D_t u_n), \beta(x, u_n(x, t)) \equiv \beta(u_n)$ and $\rho_1(x, u_n(x, t), D_t u_n(x, t)) \equiv \rho_1(u_n, D_t u_n)$ etc.. The unknown function $u_n(t)$ should be sought in the space $X_n = C^2(\omega; W_n)$, where W_n is the n -dimensional subspace of L^2 spanned by $\phi_1, \dots, \phi_n$. For our purpose let us consider the linear equation

$$(2.2) \quad (D_t^2 u_n(t), \phi_k) + (D_x u_n(t), D_x \phi_k) + \delta (D_t u_n(t), \phi_k) = (F(t), \phi_k) \\ (\delta > 0, k=1, 2, \dots, n).$$

This equation can be regarded as a system of ordinary differential equations and, if $F \in C(\omega; L^2)$, has a unique ω -periodic solution, which we denote by $G_n(F)(t)$. $G_n(\cdot)$ is a linear bounded operator from $C(\omega; L^2)$ to X_n .

Next, setting

$$F_n(t) = -\{\rho_0(D_t u_n) + \beta(u_n) + \rho_1(u_n, D_t u_n)\} + \delta D_t u_n + f(t),$$

we consider the equation

$$(2.3) \quad (D_t^2 u_n(t), \phi_k) + (D_x u_n(t), D_x \phi_k) + \delta(D_t u_n, \phi_k) \\ = \lambda(F_n(t), \phi_k), 0 \leq \lambda \leq 1 \quad (k=1, 2, \dots, n)$$

with $u_n(t) = u_n(t + \omega)$. This is equivalent to

$$(2.4) \quad u_n(t) = T_n(\lambda)(u_n)(t)$$

where

$$T_n(\lambda)(u_n)(t) = \lambda G_n(F_n)(t).$$

Our problem (2.1) is of course equivalent to (2.4) with $\lambda=1$. For $r > 0$ we set

$$B_n(r) = \{u \in X_n \mid \|u\|_{X_n} \leq r\}.$$

Then, it is easy to see that $T_n(\lambda)$ is a continuous and compact operator from $[0, 1] \times B_n(r)$ to X_n . Since (2.4) with $\lambda=0$ has a unique solution $u=0$, Leray-Schauder's degree theory implies that it suffices for the existence of a solution of (2.1) to show an a priori estimate of $\|u_n(t)\|_{X_n}$ independent of λ to the solutions u_n of (2.3). Indeed we can show the following lemma.

LEMMA 2.1.

Let $u_n(t)$ be a solution of the problem (2.3) ($0 \leq \lambda \leq 1$). Then we have

$$(2.5) \quad \|u_n(t)\|_E^2 \equiv \|u_n(t)\|_{L^2}^2 + \|u_n(t)\|_{H^1}^2 \leq C_0(\delta_0) < \infty$$

where $C_0(\delta_0)$ is a constant independent of n and λ (but depends on δ_0).

PROOF.

Let $u_n(t) = \sum_{j=1}^n \alpha_{j,n}(t) \phi_j(x)$. Multiplying (2.3) by $\alpha_{j,n}(t)$, summing up from $j=1$ to n and integrating over $[0, \omega]$ (roughly speaking, multiplying $D_t u_n$) we have

$$\int_{\omega} \int_0^1 \{ \rho_0(D_t u_n) D_t u_n + \rho_1(u_n D_t u_n) D_t u_n \} dx dt \\ \leq \int_{\omega} \int_0^1 |f(t) D_t u_n| dx dt \\ \leq \frac{1}{2k_0} \delta_0^2 + \frac{k_0}{2} \int_{\omega} \|D_t u_n(t)\|_{L^2}^2 dt$$

and hence, by the assumption A_1 ,

$$(2.6) \quad \int_{\omega} \int_0^1 \{ \rho_0(D_t u_n) + \rho_1(u_n, D_t u_n) \} D_t u_n dx ds \leq C(\delta_0).$$

Next, multiplying (2.3) by $\alpha_{j,n}(t)$, summing up from $j=1$ to n and integrating (roughly speaking, multiplying u_n) we have

$$(2.7) \quad \begin{aligned} & \int_{\omega} \int_0^1 \{ |D_x u_n|^2 + \lambda \beta(u_n) u_n \} dx dt \\ & \leq \lambda \int_{\omega} \|f(t)\|_{L^2} \|u_n(t)\|_{L^2} dt + \lambda \int_{\omega}^1 |\rho_0(D_t u_n) \cdot u_n| dx ds \\ & \quad + \lambda \int_{\omega} \int_0^1 |\rho_1(u_n, D_t u_n) \cdot u_n| dx ds \\ & \leq \frac{1}{2} \int_{\omega} \|D_x u_n(t)\|_{L^2}^2 dt + C\delta_0^2 + I_1 + I_2. \end{aligned}$$

Now

$$(2.8) \quad \begin{aligned} I_1 & \leq \int \int_{\{(x,t) | |D_t u_n(x,t)| \leq 1\}} |\rho_0(x, D_t u_n(x,t)) u_n(x,t) \cdot u_n| dx dt \\ & \quad + \int \int_{\{(x,t) | |D_t u_n(x,t)| \geq 1\}} |\rho_0(x, D_t u_n(x,t))| |D_t u_n| |D_t u_n|^{-1} |u_n| dx dt \\ & \leq C \int_{\omega} \int_0^1 |u_n| dx dt + \int_{\omega} \int_0^1 \rho_0(D_t u_n) D_t u_n dx dt \sup_{\omega} \|u_n(t)\|_{L^\infty} \\ & \leq C \left(\int_{\omega} \|u_n(t)\|_{L^2}^2 dt \right)^{1/2} + C(\delta_0) \sup_{\omega} \|u_n(t)\|_{H^1}. \end{aligned}$$

And also, by A_3 ,

$$(2.9) \quad \begin{aligned} I_2 & \leq \lambda \int \int_{\{(x,t) | |D_t u_n(x,t)| \leq k\}} |\rho_{11}(u_n, D_t u_n) \cdot u_n| dx dt \\ & \quad + \int \int_{\{(x,t) | |D_t u_n(x,t)| \geq k\}} |\rho_{11}(u_n, D_t u_n)| |D_t u_n| |D_t u_n|^{-1} |u_n| dx dt \\ & \quad + k_3 \sum_{i=0}^m \int_{\omega} \int_0^1 |u_n|^{\alpha_i+1} |D_t u_n|^{r_i} dx dt \\ & \leq C_K \lambda \int_{\omega} \int_0^1 (\beta(u_n) u_n + |u_n|^2 + 1)^{\theta/2} dx dt \sup_{\omega} \|u_n(t)\|_{L^\infty} \\ & \quad + K^{-1} \int_{\omega} \int_0^1 \rho_{11}(u_n, D_t u_n) D_t u_n dx dt \sup_{\omega} \|u_n(t)\|_{L^\infty} \\ & \quad + k_3 \sum_{i=1}^m \left(\int_{\omega} \int_0^1 |D_t u_n|^{r_i+1} |u_n|^{\alpha_i} dx dt \right)^{r_i'/(r_i+1)} \sup_{\omega} \|u_n(t)\|_{L^\infty}^{1+\alpha_i'/(1+r_i)} \\ & \leq \frac{1}{4} \int_{\omega} \int_0^1 \{ |D_x u_n|^2 + \lambda \beta(u_n) u_n \} dx dt + C(\delta_0) (1 + \sup_{\omega} \|u_n(t)\|_{L^\infty}^2), \end{aligned}$$

where we have used the assumptions on θ and α_i . From (2.7)-(2.9) and Lemma 1.1 we have, for $\forall \varepsilon > 0, \forall \lambda \in [0, 1]$,

$$(2.10) \quad \int_{\omega} \int_0^1 \{ |D_x u_n|^2 + \lambda \beta(u_n) u_n \} dx dt \leq \varepsilon \sup_{\omega} \|u_n(t)\|_{H^1}^2 + C(\varepsilon, \delta_0).$$

From (2.6) and (2.10) we see that there exists $t^* \in [0, \omega]$ such that

$$(2.11) \quad \begin{aligned} E_{\lambda}(u_n(t^*)) &\equiv \|u_n(t^*)\|_E^2 + 2\lambda \int_{\omega} \int_0^1 \beta(u_n(t^*)) u_n(t^*) dx dt \\ &\leq \varepsilon \sup_{\omega} \|u_n(t)\|_{H^1}^2 + C(\varepsilon, \delta_0) \quad (\forall \varepsilon > 0) \end{aligned}$$

and hence, by (2.6) and (2.11),

$$\begin{aligned} \sup_{\omega} E_{\lambda}(u_n(t)) &\leq E_{\lambda}(u_n(t^*)) + 2 \int_{\omega} \int_0^1 (|\rho_0(D_t u_n)| + |\rho_1(u_n, D_t u_n)| + |f(t)|) \times \\ &\quad \times |D_t u_n| dx dt \\ &\leq \varepsilon \sup_{\omega} \|u_n(t)\|_{H^1}^2 + C(\varepsilon, \delta_0) \end{aligned}$$

which implies with $\varepsilon = \frac{1}{2}$

$$E_{\lambda}(u_n(t)) \leq C(\delta_0) < \infty \quad \text{for } \forall t.$$

q. e. d.

Lemma 2.1 and the equation (2.3) imply immediately

$$\|D^2 u_n(t)\|_{L^2} \leq \text{const.} < \infty$$

and hence we conclude that for any positive integer n the finite dimensional problem (2.1) has an ω -periodic solution $u_n(t) \in C^2(\omega; W_n)$.

§ 3. Further estimations of approximate solutions

Starting from the estimate (2.5) we proceed to the further estimations of the ω -periodic solution $u_n(t)$ of the problem (2.1) whose existence is already assured in the previous section. Hereafter we denote by $C(\gamma)$ etc. various positive constants which depend on γ and other known constants, but does not depend on n .

LEMMA 3.1.

We have

$$(3.1) \quad \|D_t u_n(t)\|_E \leq C(\delta_0, \delta_1) < \infty$$

where we recall $\|D_t u_n(t)\|_E^2 \equiv \|D_t^2 u_n(t)\|_{L^2}^2 + \|D_t u_n(t)\|_{H^1}^2$.

PROOF.

Differentiation of the equation (2.1), which is possible by the smoothness assumptions on β, ρ_0, ρ_1 and f , gives

$$\begin{aligned} (3.2) \quad & (D_t^3 u_n, \phi_k) + (D_x D_t u_n, \phi_k) + \left(\frac{\partial}{\partial v} \rho_0(D_t u_n) \cdot D_t^2 u_n, \phi_k\right) \\ & + \left(\frac{\partial}{\partial u} \beta(u_n) \cdot D_t u_n, \phi_k\right) + \left(\frac{\partial}{\partial u} \rho_1(u_n, D_t u_n) \cdot D_t u_n, \phi_k\right) \\ & + \left(\frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \cdot D_t^2 u_n, \phi_k\right) = (D_t f, \phi_k), k=1, 2, \dots, n. \end{aligned}$$

Multiplying (3.2) by $D_t^2 u_n$ we have

$$\begin{aligned} & \int_{\omega} \int_0^1 \left\{ \frac{\partial}{\partial v} \rho_0(D_t u_n) + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right\} |D_t^2 u_n|^2 dx dt \\ & \leq \int_{\omega} \int_0^1 \left\{ \frac{\partial}{\partial u} \beta(u_n) \cdot D_t u_n + |D_t f| \right\} |D_t^2 u_n| dx dt \\ & \quad + \int_{\omega} \int_0^1 \left| \frac{\partial}{\partial u} \rho_1(u_n, D_t u_n) \cdot D_t u_n \cdot D_t^2 u_n \right| dx dt, \end{aligned}$$

by Lemma 2.1, (2.6) and the assumption A_3 ,

$$\begin{aligned} & \leq \frac{k_0}{4} \int_{\omega} \int_0^1 |D_t^2 u_n|^2 dx dt + C(\delta_0, \delta_1) \\ & \quad + C(\delta_0) \int_{\omega} \int_0^1 \sqrt{\rho_0(D_t u_n) \cdot D_t u_n} \cdot |D_t u_n| dx dt \\ & \leq \frac{k_0}{2} \int_{\omega} \int_0^1 |D_t^2 u_n|^2 dx dt + C(\delta_0) \sup_{\omega} \|D_t u_n\|_{L^\infty}^2 + C(\delta_0, \delta_1) \end{aligned}$$

which implies with Lemma 1.1

$$\begin{aligned} (3.3) \quad & \int_{\omega} \int_0^1 \left\{ \frac{\partial}{\partial v} \rho_0(D_t u_n) + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right\} |D_t^2 u_n|^2 dx dt \\ & \leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon) \end{aligned}$$

for $\forall \varepsilon > 0$. On the other hand, multiplying (3.1) by u_n , we have

$$\begin{aligned} (3.4) \quad & \int_{\omega} \int_0^1 |D_x D_t u_n|^2 dx dt \leq \int_{\omega} \int_0^1 |D_t^2 u_n|^2 dx dt \\ & \quad + I_3 + I_4 + I_5 + \int_{\omega} \int_0^1 |f(x, t) D_t u_n| dx dt, \end{aligned}$$

where we set

$$I_3 = \int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_0(D_t u_n) \cdot D_t u_n \cdot D^2 u_n \right| dx dt,$$

$$I_4 = \int_{\omega} \int_0^1 \left| \frac{\partial}{\partial u} \rho_1(u_n, D_t u_n) \right| |D_t u_n|^2 dx dt$$

and

$$I_5 = \int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \cdot D_t u_n \cdot D_t^2 u_n \right| dx dt.$$

These terms are estimated as follows.

$$I_3 \leq \left(\int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_0(D_t u_n) \right| |D_t^2 u_n|^2 dx dt \right)^{1/2} \left(\int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_0(D_t u_n) \right| |D_t u_n|^2 dx dt \right)^{1/2},$$

by (3.3), assumption A_1 and (2.6),

$$\leq (\varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon))^{1/2} (C\delta_0) \sup_{\omega} \|D_t u_n(t)\|_{L^\infty}^2 + C)^{1/2}$$

$$\leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon) \quad (\forall \varepsilon > 0).$$

$$I_4 \leq C(\delta_0) \int_{\omega} \int_0^1 (\sqrt{\rho_0(D_t u_n)} \cdot D_t u_n + 1) dx dt \sup_{\omega} \|D_t u_n\|_{L^\infty}^2 \quad (\text{by (1.5)})$$

$$\leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \varepsilon) \quad (\forall \varepsilon > 0).$$

And

$$I_5 \leq \left(\int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right| |D_t^2 u_n|^2 dx dt \right)^{1/2} \times$$

$$\times \left(\int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right| |D_t u_n|^2 dx dt \right)^{1/2}$$

$$\leq \int_{\omega} \int_0^1 \left| \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right| |D_t^2 u_n|^2 dx dt$$

$$+ C(\delta_0) \sup_{\omega} \|D_t u_n(t)\|_{L^\infty}^2 \quad (\text{by (1.6) and (2.6)})$$

$$\leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C\delta_0, \delta_1, \varepsilon).$$

Thus we have, for $\forall \varepsilon > 0$,

$$(3.5) \quad \int_{\omega} \int_0^1 |D_x u_n(t)|^2 dx dt \leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon)$$

From (3.3) and (3.5),

$$\int_{\omega} \|D_t u_n\|_E^2 dt \leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon)$$

and hence, there exists $t^* \in [0, \omega]$ such that

$$(3.6) \quad \|D_t u_n(t^*)\|_E^2 \leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon)$$

for $\forall \varepsilon > 0$. By the equation (3.2) and (3.6) we have

$$\begin{aligned} \sup_{\omega} \|D_t u_n(t)\|_E^2 &\leq \|D_t u_n(t^*)\|_E^2 \\ &\quad + 2 \int_{\omega} \left\{ -\frac{\partial}{\partial v} \rho_0(D_t u_n) + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right\} |D^2 u_n|^2 dx dt \\ &\leq \varepsilon \sup_{\omega} \|D_t u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \varepsilon), \quad (\varepsilon > 0) \end{aligned}$$

which yields immediately, taking $\varepsilon = \frac{1}{2}$,

$$(3.7) \quad \|D_t u_n(t)\|_E^2 \leq C(\delta_0, \delta_1) < \infty \quad \text{for } \forall t.$$

q. e. d.

LEMMA 3.2.

$$(3.8) \quad \|D_t^2 u_n(t)\|_E \leq C(\delta_0, \delta_1, \delta_2) < \infty \quad \text{for } \forall t.$$

PROOF.

Differentiating the equation (3.2) we have

$$\begin{aligned} (3.9) \quad & (D_t^2 u_n, \phi_k) + (D_x D_t^2 u_n, D_x \phi_k) + \left(-\frac{\partial}{\partial v} \rho_0(D_t u_n) \cdot D_t^3 u_n + \right. \\ & \left. + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \cdot D_t^3 u_n, \phi_k \right) + \left(\left(\frac{\partial^2}{\partial v^2} \rho_0 + \frac{\partial^2}{\partial v^2} \rho_1 \right) (D_t^2 u_n)^2, \phi_k \right) \\ & + (g_0, \phi_k) = (D_t^2 f, \phi_k), \quad k=1, 2, \dots, n, \end{aligned}$$

where

$$\begin{aligned} g_0(t) &= \frac{\partial}{\partial u} \beta(u_n) \cdot D_t^2 u_n + \frac{\partial}{\partial u} \rho_1(u_n, D_t u_n) \cdot D_t^2 u_n \\ &\quad + \frac{\partial^2}{\partial u^2} \beta(u_n) \cdot (D_t u_n)^2 + \frac{\partial^2}{\partial u^2} \rho_1(u_n, D_t u_n) \cdot (D_t u_n)^2 \\ &\quad + 2 \frac{\partial^2}{\partial u \partial v} \rho_1(u_n, D_t u_n) \cdot D_t u_n \cdot D_t^2 u_n \end{aligned}$$

Multiplying (3.9) by $D_t^3 u_n$,

$$\int_{\omega} \int_0^1 \left(-\frac{\partial}{\partial v} \rho_0(D_t u_n) + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right) |D_t^3 u_n|^2 dx dt$$

$$\begin{aligned}
(3.10) \quad & \leq \int_{\cdot} \int_0^1 \left\{ \left| \frac{\partial^2}{\partial v^2} \rho_0(D_t u_n) \right| + \left| \frac{\partial^2}{\partial v^2} \rho_1(u_n, D_t u_n) \right| \right\} |D_t^2 u_n|^2 |D_t^3 u_n| dx dt \\
& + \int_{\cdot} \int_1^0 (|g_0(x, t)| + |D_t^2 f|) |D_t^3 u_n| dx dt.
\end{aligned}$$

By Lemmas 2.1 and 3.1 we can get easily

$$\left| \frac{\partial^2}{\partial v^2} \rho_0(D_t u_n) \right| + \left| \frac{\partial^2}{\partial v^2} \rho_1(u_n, D_t u_n) \right| + \int_{\cdot} \|g_0(t)\|_{L^2}^2 dt \leq C(\delta_0, \delta_1) < \infty$$

and hence

$$\begin{aligned}
& \int_{\cdot} \int_0^1 \left(\frac{\partial}{\partial v} \rho_0(D_t u_n) + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right) |D_t^3 u_n|^2 dx dt \\
& \leq C(\delta_0, \delta_1) \int_{\cdot} \int_0^1 |D_t^2 u_n|^2 |D_t^3 u_n| dx dt + C(\delta_0, \delta_1, \delta_2) \\
& \leq C(\delta_0, \delta_1) \left(\int_{\cdot} \|D_t^2 u_n\|_{L^2}^2 dt \right)^{1/2} \cdot \left(\int_{\cdot} \|D_t^3 u_n\|_{L^2}^2 dt \right)^{1/2} \times \\
& \quad \times \sup_{\cdot} \|D_t^2 u_n(t)\|_{L^\infty} + C(\delta_0, \delta_1, \delta_2) \\
& \leq C(\delta_0, \delta_1, \delta_2) (1 + \sup_{\cdot} \|D_t^2 u_n(t)\|_{L^\infty}^2) \\
(3.11) \quad & \leq \varepsilon \sup_{\cdot} \|D_t^2 u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \delta_2, \varepsilon), \quad \varepsilon > 0.
\end{aligned}$$

On the other hand, multiplying $D_t^2 u_n$,

$$\begin{aligned}
& \int_{\cdot} \|D_x D_t^2 u_n(t)\|^2 dt \leq \int_{\cdot} \|D_t^3 u_n\|^2 dt + \int_{\cdot} \int_0^1 \left\{ \left| \frac{\partial}{\partial v} \rho_0 + \frac{\partial}{\partial v} \rho_1 \right| |D_t^3 u_n| |D_t^2 u_n| \right. \\
& \quad + \left(\left| \frac{\partial^2}{\partial v^2} \rho_0 \right| + \left| \frac{\partial^2}{\partial v^2} \rho_1 \right| \right) |D_t^2 u_n|^3 \Big\} dx dt \\
& \quad + \int_{\cdot} \int_0^1 (|g_0| + |D_t^2 f|) |D_t^2 u_n| dx dt
\end{aligned}$$

using Lemmas 2.1, 3.1 and (3.11),

$$\begin{aligned}
(3.12) \quad & \leq C(\delta_0, \delta_1, \delta_2) (1 + \sup_{\cdot} \|D_t^2 u_n(t)\|_{L^\infty}^2) \\
& \leq \varepsilon \sup_{\cdot} \|D_t^2 u_n(t)\|_{H^1}^2 + C(\delta_0, \delta_1, \delta_2, \varepsilon), \quad \varepsilon > 0.
\end{aligned}$$

From (3.11) and (3.12) we can conclude, as in the proof of Lemma 3.1,

$$\|D_t^3 u_n(t)\|_{\varepsilon}^2 \leq C(\delta_0, \delta_1, \delta_2) < \infty$$

which proves Lemma 3.2.

q. e. d.

Finally we derive the following

LEMMA 3.3.

$$(3.13) \quad \|D_t^3 u_n(t)\|_{\mathcal{E}} \leq C(\delta_0, \delta_1, \delta_2, \delta_3) < \infty.$$

PROOF.

Differentiating the equation (3.9) one more time we have

$$(3.14) \quad (D_t^5 u_n, \phi_k) + (D_x D_t^3 u_n, D_x \phi_k) + \left(\left\{ \frac{\partial}{\partial v} \rho_0 + \frac{\partial}{\partial v} \rho_1 \right\} \cdot D_t^4 u_n, \phi_k \right) \\ + (g_1, \phi_k) = (D_t^3 f, \phi_k), \quad k=1, 2, \dots, n,$$

where

$$g_1(x, t) = \left(\frac{\partial^3}{\partial u^3} \beta + \frac{\partial^3}{\partial u^3} \rho_1 \right) \cdot (D_t u_n)^3 + 3 \left(\frac{\partial^2}{\partial u^2} \beta + \frac{\partial^2}{\partial u^2} \rho_1 \right) \cdot D_t u_n \cdot D_t^2 u_n \\ + \left(\frac{\partial}{\partial u} \beta + \frac{\partial}{\partial u} \rho_1 \right) \cdot D_t^3 u_n + 3 \left(\frac{\partial^2}{\partial v^2} \rho_0 + \frac{\partial^2}{\partial v^2} \rho_1 \right) \cdot D_t^2 u_n \cdot D_t^3 u_n \\ + \left(\frac{\partial^3}{\partial v^3} \rho_0 + \frac{\partial^3}{\partial v^3} \rho_1 \right) (D_t^2 u_n)^3 + 3 \frac{\partial^2}{\partial u \partial v} \rho_1 \{ (D_t u_n \cdot D_t^3 u_n) + (D_t^2 u_n)^2 \} + \\ + 3 \frac{\partial^3}{\partial u^2 \partial v} \rho_1 \cdot (D_t u_n)^2 \cdot D_t^2 u_n + 3 \frac{\partial^3}{\partial u \partial v^2} \rho_1 \cdot D_t u_n \cdot (D_t^2 u_n)^2.$$

By use of Lemmas 2.1, 3.1 and 3.2, we see easily

$$(3.15) \quad \int_a^t \|g_1(s)\|_{L^2}^2 ds \leq C(\delta_0, \delta_1, \delta_2) < \infty$$

and hence, multiplying (3.14) by $D_t^4 u_n$,

$$(3.16) \quad \int_a^1 \int_a^1 \left\{ \frac{\partial}{\partial v} \rho_0(D_t u_n) + \frac{\partial}{\partial v} \rho_1(u_n, D_t u_n) \right\} |D_t^4 u_n|^2 dx dt \\ \leq C(\delta_0, \delta_1, \delta_2, \delta_3).$$

Also, multiplying (3.14) by $D_t^3 u_n$, we have easily

$$(3.17) \quad \int_a^1 \|D_x D_t^3 u_n(t)\|_{L^2}^2 dt \leq C(\delta_0, \delta_1, \delta_2, \delta_3) < +\infty.$$

The estimates (3.16) and (3.17) imply immediately

$$\|D_t^3 u_n(t)\|_{\mathcal{E}}^2 \leq C(\delta_0, \delta_1, \delta_2, \delta_3) < \infty$$

q. e. d.

Now we have finished the estimations of the ω -periodic approximate solutions $u_n(t)$, $n=1, 2, 3, \dots$.

§ 4. Passage to the limit

On the basis of the estimates in the previous section we shall show that a subsequence of $\{u_n(t)\}$ converges in various norms, and that the limit function $u(t)$ is a required ω -periodic classical solution of the problem (0.1)–(0.2).

Since $\dot{H}_1$ is compactly imbedded in $C([0, 1])$ Ascoli-Alzera's lemma implies

$$(4.1) \quad D_i^t u_n(x, t) \rightarrow D_i^t u(x, t) \text{ uniformly on } [0, 1] \times \mathbb{R} \text{ for } i=0, 1, 2,$$

and

$$(4.2) \quad D_i^3 u_n \rightarrow D_i^3 u \text{ in } L^2 \text{ uniformly on } R,$$

along a subsequence of $\{u_n(t)\}$.

Moreover, by a standard compactness argument, we see

$$(4.3) \quad D_i^t u_n \rightarrow D_i^t u \text{ weakly* in } L^\infty(\omega; H_1) \text{ and weakly in } L^2(\omega; L^2) \\ \text{for } i=0, 1, 2, 3, 4.$$

The limit function $u(x, t)$ satisfies, of course,

$$D_i^t u \in L^\infty(\omega; L^2), \quad D_i^t u \in L^\infty(\omega; H_1), \quad i=0, 1, 2, 3$$

and

$$(4.14) \quad \sum_{i=0}^3 \|D_i^t u(t)\|_{\mathbb{E}} \leq C(\delta_0, \delta_1, \delta_2, \delta_3) < \infty.$$

Thus, taking the limit in (2.1), (3.2) and (3.9) along the subsequence we have

$$\frac{d^2}{dx^2} D_i^t u = D_i^t F(x, t) \quad \text{for a. e. } t \in \mathbb{R}, i=0, 1, 2,$$

where

$$F(x, t) = D_t^2 u + \rho_0(x, D_t u) + \beta(x, u) + \rho_1(x, u, D_t u) + f(x, t).$$

(The equation (4.5) should be understood in the generalized sense)

Since

$$F \in C(\omega; H_1), \quad D_t F \in L^\infty(\omega; H_1) \cap C(\omega; L^2),$$

$$D_i^3 F \in L^\infty(\omega; L^2) \text{ and } D_i^t \in \dot{H}_1 \text{ (for } \forall t \in \mathbb{R})$$

we have from (4.5) (note that $D_i^t u \in \dot{H}_1$ for $\forall t \in \mathbb{R}, i=0, 1, 2$)

$$(4.6) \quad u \in C(\omega; H_3), D_i u \in L^\infty(\omega; \dot{H}_1 \cap C(\omega; H_2)) \\ \text{and } D_i^2 u \in L^\infty(\omega; H_2).$$

(4.6) implies $F \in L^\infty(\omega; H_2)$, and by (4.5) we see

$$u \in L^\infty(\omega; H_4).$$

Thus we have proved the following theorem.

THEOREM. 4.1

Under the assumptions (A.1)-(A.4), the problem (0.1)-(0.2) admits, at least, one solution u which satisfies

$$(4.7) \quad D_i^4 u \in L^\infty(\omega; H_{4-i} \cap \dot{H}_1) \quad (i=0, 1, 2, 3), D_i^4 u \in L^\infty(\omega; L^2)$$

and

$$\|D_i^4 u(t)\|_{H_{4-i}} \leq C \left(\sum_{i=0}^3 \delta_i, \sum_{i=0}^3 \nu_i \right) < \infty \quad \text{a. e. } t,$$

for $i=0, 1, 2, 3, 4$, where $H_0 \equiv L^2$.

By a standard regularity argument and by the Sobolev's lemma we obtain immediately from (4.7)

$$(4.8) \quad u \in C^3(\omega; L^2) \cap C^2(\omega; \dot{H}_1) \cap C^1(\omega; H_2 \cap \dot{H}_1) \cap C(\omega; H_3 \cap \dot{H}_1) \\ \subset C^2([0, 1] \times R),$$

that is, the solution u of Theorem 4.1 is a classical ω -periodic solution of (0.1)-(0.2).

REMARK 1.

By Sobolev's lemma and (4.7) we can obtain in fact

$$u \in C^{2+\alpha}([0, 1] \times R) \quad \text{for } 0 < \alpha < 1.$$

REMARK 2.

As is easily seen from the proof we may assert

$$C \left(\sum_{i=0}^3 \delta_i, \sum_{i=0}^2 \nu_i \right) \rightarrow 0 \quad \text{as } \sum_{i=0}^3 \delta_i + \sum_{i=0}^2 \nu_i \rightarrow 0.$$

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