



Section 3. Mathematics

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ON A PROBLEM FOR ONE CLASS OF FOURTH ORDER NONLINEAR SOBOLEV TYPE DIFFERENTIAL EQUATIONS

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Abstract

This work is dedicated to the study of certain properties of the classical solution to a one-dimensional mixed problem for one class of fourth order nonlinear equations. By multiplying the equation under consideration by a suitable function and performing subsequent term by term integration, a theorem on the a priori estimation of the classical solution to the mixed problem is proven.

Keywords: nonlinear equation, mixed problem, classical solution, a priori estimate

The study examines certain properties of the classical solution to the following one-dimensional mixed problem:

$$\begin{cases} u_{xxxx}(t, x) - \alpha u_{xxx}(t, x) = F(t, x, u(t, x), u_x(t, x), u_{xx}(t, x), u_{xxx}(t, x)) \\ (0 \leq t \leq T, 0 \leq x \leq \pi), \end{cases} \quad (1)$$

$$u(0, x) = \phi(x) \quad (0 \leq x \leq \pi), \quad (2)$$

$$u(t, 0) = u(t, \pi) = u_{xx}(t, 0) = u_{xx}(t, \pi) = 0 \quad (0 \leq t \leq T), \quad (3)$$

where $\alpha > 0$ is a fixed number, $0 < T < +\infty$; F and ϕ are given functions, and $u(t, x)$ is a sought function.

We call a function $u(t, x)$ a classical solution of the problem (1)–(3) if this function and all its derivatives involved in the equation (1) are continuous in $[0, T] \times [0, \pi]$ and the conditions (1)–(3) are satisfied in the usual sense.

In (Khudaverdiyev K., Aliyeva A., 2010), K. Khudaverdiyev and A. Aliyeva studied the existence of a classical solution to a one-dimensional mixed problem for a certain semilinear equation, which is simpler than equation (1). In (Aliyev S., Heydarova M., Aliyeva A. 2024), proven the existence in small of classical solution of the considered mixed problem. But in (Aliyeva A., 2012), the generalized solution and in (Aliyeva A., 2009), the almost everywhere solution of the considered mixed problem was investigated.

We also note works (Aliyev S., Aliyeva A., Abdullayeva G. 2019; Aliyev S., Aliyeva A., 2017; Tekin I., 2021; Tekin I., 2019), of which some approaches are used in this work.

By multiplying the given equation by an appropriate function and subsequently performing term-by-term integration, the following theorem on the a priori boundedness (in certain senses) of the classical solution to the considered mixed problem is proven.

Theorem 3. Let the right side of equation (1) be as follow:

$$F(t, x, u, u_x, u_{xx}, u_{xxx}) = f_0(t, u_{xx}) \cdot u_{xxx} + f(t, x, u, u_x, u_{xx}, u_{xxx}), \quad (4)$$

where

$$a) f_0(t, V) \in C([0, T] \times (-\infty, \infty)); \quad (5)$$

$$b) f(t, x, u_1, \dots, u_4) \in C([0, T] \times [0, \pi] \times (-\infty, \infty)^4) \text{ and in } [0, T] \times [0, \pi] \times (-\infty, \infty)^4 \\ f(t, x, u_1, \dots, u_4) \cdot u_3 \leq C \cdot (1 + u_1^2 + u_2^2 + u_3^2) + \delta \cdot u_4^2, \quad (6) \\ 0 < \delta < \alpha,$$

where $C > 0$ is a constant and $\alpha > 0$ is a number appearing in the equation (1).

Then the following a priori estimates hold for all the possible classical solutions $u(t, x)$ of problem (1)–(3):

$$\int_0^\pi u_{xx}^2(t, x) dx \leq C_0 \quad \forall t \in [0, T]; \quad (7) \\ \int_0^T \int_0^\pi u_{xxx}^2(t, x) dx dt \leq C_0$$

Proof. Let $u(t, x)$ be any classical solution of problem (1)–(3). On multiplying both sides of equation (1) by the function $2u_{xx}(t, x)$ and integrating the obtained equality in x over $(0, \pi)$, we get:

$$2 \int_0^\pi u_{txx}(t, x) \cdot u_{xx}(t, x) dx - 2\alpha \cdot \int_0^\pi u_{xxx}(t, x) \cdot u_{xx}(t, x) dx = \\ = 2 \int_0^\pi f_0(t, u_{xx}(t, x)) \cdot u_{xxx}(t, x) \cdot u_{xx}(t, x) dx + \quad (8) \\ + 2 \int_0^\pi f(t, x, u(t, x), u_x(t, x), u_{xx}(t, x), u_{xxx}(t, x)) \cdot u_{xx}(t, x) dx.$$

Next, using the last two boundary conditions (3) and condition (6), we obtain that $\forall t \in [0, T]$:

$$2 \int_0^\pi u_{txx}(t, x) \cdot u_{xx}(t, x) dx = \frac{d}{dt} \left\{ \int_0^\pi u_{xx}^2(t, x) dx \right\}; \quad (9)$$

$$-2\alpha \int_0^\pi u_{xxx}(t, x) \cdot u_{xx}(t, x) dx = \\ = -2\alpha \cdot \left\{ \left[u_{xxx}(t, x) \cdot u_{xx}(t, x) \right]_{x=0}^{x=\pi} - \right. \quad (10)$$

$$\left. - \int_0^\pi u_{xxx}(t, x) \cdot u_{xxx}(t, x) dx \right\} = 2\alpha \cdot \int_0^\pi u_{xxx}^2(t, x) dx; \\ 2 \int_0^\pi f_0(t, u_{xx}(t, x)) \cdot u_{xxx}(t, x) \cdot u_{xx}(t, x) dx = \\ = 2 \int_0^\pi f_0(t, u(t, x)) u_{xx}(t, x) \cdot u_{xxx}(t, x) dx = \quad (11) \\ = 2 \int_0^\pi \left\{ \frac{\partial}{\partial x} u_{xx}(t, x) \int_0^\pi f_0(t, \xi) \cdot \xi d\xi \right\} dx = \\ = 2 \left\{ \int_0^{u_{xx}(t, x)} \xi f_0(t, \xi) d\xi \right\}_{x=0}^{x=\pi} = 0;$$

$$2 \int_0^\pi f(t, x, u(t, x), u_x(t, x), u_{xx}(t, x), u_{xxx}(t, x)) \cdot u_{xx}(t, x) dx \leq \\ \leq 2 \int_0^\pi \left\{ C \cdot [1 + u^2(t, x) + u_x^2(t, x) + u_{xx}^2(t, x)] + \delta \cdot u_{xxx}^2(t, x) \right\} dx = \\ = 2\pi \cdot C + 2C \cdot \int_0^\pi u^2(t, x) dx + 2C \cdot \int_0^\pi u_x^2(t, x) dx + \\ + 2C \cdot \int_0^\pi u_{xx}^2(t, x) dx + 2\delta \cdot \int_0^\pi u_{xxx}^2(t, x) dx. \quad (12)$$

Now, substituting (9)–(12) into (8), integrating the resulting inequality from 0 to t , and using the initial condition (2), we obtain that $\forall t \in [0, T]$:

$$\begin{aligned} & \int_0^\pi u_{xx}^2(t, x) dx + 2\alpha \cdot \int_0^t \int_0^\pi u_{xxx}^2(\tau, x) dx d\tau \leq \\ & \leq \int_0^\pi (\phi''(x))^2 dx + 2\pi \cdot C \cdot T + \\ & + \int_0^t \left\{ 2C \cdot \left[\int_0^\pi u^2(\tau, x) dx + \int_0^\pi u_x^2(\tau, x) dx + \int_0^\pi u_{xx}^2(\tau, x) dx \right] + \right. \\ & \left. + 2\delta \cdot \int_0^\pi u_{xxx}^2(\tau, x) dx d\tau \right\}, \end{aligned}$$

consequently,

$$\begin{aligned} & \int_0^\pi u_{xx}^2(t, x) dx + 2(\alpha - \delta) \cdot \int_0^t \int_0^\pi u_{xxx}^2(\tau, x) dx d\tau \leq \\ & \leq \int_0^\pi (\phi''(x))^2 dx + 2\pi T \cdot C + \\ & + 2C \cdot \int_0^t \left\{ \int_0^\pi u^2(\tau, x) dx + \int_0^\pi u_x^2(\tau, x) dx + \int_0^\pi u_{xx}^2(\tau, x) dx \right\} d\tau. \end{aligned} \quad (13)$$

Next, since $u(\tau, 0) = u(\tau, \pi) = 0$ ($0 \leq \tau \leq T$), then $\forall \tau \in [0, T]$ there exists such a point $\xi = \xi_\tau \in (0, \pi)$, that $u_x(\tau, \xi_\tau) = 0$. Then it is obvious that $\forall \tau \in [0, T]$ and $x \in [0, \pi]$:

$$\begin{aligned} u_x(\tau, x) &= \int_{\xi_\tau}^x u_{x\xi}(\tau, \xi) d\xi, \\ u_x^2(\tau, x) &\leq \left\{ \int_0^\pi |u_{x\xi}(\tau, \xi)| d\xi \right\}^2 \leq \\ &\leq \pi \cdot \int_0^\pi u_{x\xi}^2(\tau, \xi) d\xi = \pi \cdot \int_0^\pi u_{xx}^2(\tau, x) dx \\ \int_0^\pi u_x^2(\tau, x) dx &\leq \pi \cdot \int_0^\pi u_{xx}^2(\tau, x) dx \cdot \pi = \\ &= \pi^2 \cdot \int_0^\pi u_{xx}^2(\tau, x) dx \end{aligned} \quad (14)$$

On the other hand, using the relation $u(\tau, 0) = 0$ ($0 \leq \tau \leq T$), we obtain $\forall \tau \in [0, T]$ and $x \in [0, \pi]$:

$$\begin{aligned} u(\tau, x) &= \int_0^x u_\xi(\tau, \xi) d\xi, \\ u^2(\tau, x) &\leq \left\{ \int_0^\pi |u_\xi(\tau, \xi)| d\xi \right\}^2 \leq \\ &\leq \pi \cdot \int_0^\pi u_\xi^2(\tau, \xi) d\xi = \pi \cdot \int_0^\pi u_x^2(\tau, x) dx \\ \int_0^\pi u^2(\tau, x) dx &\leq \pi \int_0^\pi u_x^2(\tau, x) dx \cdot \pi = \\ &= \pi^2 \cdot \int_0^\pi u_x^2(\tau, x) dx \end{aligned} \quad (16)$$

$$= \pi^2 \cdot \int_0^\pi u_x^2(\tau, x) dx \quad (17)$$

Then, using a priori estimate (15), we obtain from (16) and (17), that $\forall \tau \in [0, T]$ and $x \in [0, \pi]$:

$$u^2(\tau, x) \leq \pi \cdot \int_0^\pi u_x^2(\tau, x) dx \leq \pi^3 \cdot \int_0^\pi u_{xx}^2(\tau, x) dx, \quad (18)$$

$$\begin{aligned} \int_0^\pi u^2(\tau, x) dx &\leq \pi^3 \cdot \int_0^\pi u_{xx}^2(\tau, x) dx \cdot \pi = \\ &= \pi^4 \cdot \int_0^\pi u_{xx}^2(\tau, x) dx \end{aligned} \quad (19)$$

Now, using notation

$$\delta_0 \equiv 2(\alpha - \delta) > 0$$

and estimate (19), (15) on the right-hand side of (13), from (13) we obtain that $\forall t \in [0, T]$:

$$\begin{aligned} & \int_0^\pi u_{xx}^2(t, x) dx + \delta_0 \cdot \int_0^t \int_0^\pi u_{xxx}^2(\tau, x) dx d\tau \leq \\ & \int_0^\pi (\phi''(x))^2 dx + 2\pi T \cdot C + \\ & + 2C \cdot (\pi^4 + \pi^2 + 1) \cdot \int_0^t \left\{ \int_0^\pi u_{xx}^2(\tau, x) dx \right\} d\tau. \end{aligned} \quad (20)$$

due to $\delta_0 > 0$, it is obvious that $\forall t \in [0, T]$:

$$\begin{aligned} & \int_0^\pi u_{xx}^2(t, x) dx \leq \\ & \int_0^\pi (\phi''(x))^2 dx + 2\pi T \cdot C + 2(1 + \pi^2 + \pi^4) \cdot C \times \\ & \times \int_0^t \left\{ \int_0^\pi u_{xx}^2(\tau, x) dx \right\} d\tau \end{aligned}$$

Hence, applying Bellman's inequality we obtain that $\forall t \in [0, T]$:

$$\begin{aligned} \int_0^\pi u_{xx}^2(t, x) dx &\leq \left\{ \int_0^\pi (\phi''(x))^2 dx + 2\pi T \cdot C \right\} \times \\ &\times \exp \left\{ 2(1 + \pi^2 + \pi^4) \cdot C \cdot T \right\} \equiv C_1 \end{aligned} \quad (21)$$

Then, using a priori estimate (21), we obtain from (20) that $\forall t \in [0, T]$:

$$\begin{aligned} & \delta_0 \cdot \int_0^t \int_0^\pi u_{xxx}^2(\tau, x) dx d\tau \leq \\ & \int_0^\pi (\phi''(x))^2 dx + 2\pi T \cdot C + 2(1 + \pi^2 + \pi^4) \cdot C \cdot C_1 \cdot T \equiv C_2. \end{aligned}$$

Consequently,

$$\int_0^T \int_0^\pi u_{xxx}^2(\tau, x) dx d\tau \leq \delta_0^{-1} \cdot C_2 \equiv C_3. \quad (22)$$

Now, from (21) and (22) it follows the trueness of a priori estimates (7). Theorem is now proved.

In conclusion, this work serves as a continuation of (Aliyev S., Aliyeva A., 2020),

where the a priori boundedness (in a certain sense) of the almost everywhere solution considered mixed problem was studied.

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