

ASYMPTOTICALLY PERIODIC SOLUTIONS
FOR SOME HYPERBOLIC EQUATIONS

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In this paper, we study the asymptotic behavior of certain bounded solutions for some hyperbolic partial differential equations. In (1) the existence problem has been discussed for solutions of a nonlinear hyperbolic equation, after reducing such equation to a Volterra integral equation in two variables. We shall deal now with the hyperbolic equation of the form

$$(E) \quad u_{xt} + a(x,t)u_x = C(x,t,u),$$

where a is defined for

$$(x,t) \in \Delta' = \{ (x,t) : 0 \leq x \leq l, -\infty < t < +\infty \},$$

and $C: \Delta' \times \mathbb{R} \rightarrow \mathbb{R}$. If we consider the equation (E) in the strip Δ' , say under assumption

$$(1) \quad a(x,t) \geq m > 0 \quad \text{in } \Delta',$$

and the condition on the characteristic

$$(2) \quad u(0,t) = u_0(t), \quad -\infty < t < +\infty,$$

then the integral equation generated by these data has the form

$$(3) \quad u(x,t) = u_0(t) + \int_0^x \int_{-\infty}^t e^{-\int_{\tau}^t a(\xi, \theta) d\theta} C(\xi, \tau, u(\xi, \tau)) d\xi d\tau.$$

In order to obtain bounded solutions for equation (E) in the semi-strip

$$\Delta = \{ (x,t) : 0 \leq x \leq l, t \geq 0 \},$$

with conditions on the characteristics

$$(4) \quad u(x,0) = \phi(x), \quad 0 \leq x \leq l; \quad u(0,t) = u_0(t), \quad t \geq 0$$

we will assume that

$$(5) \quad a(x,t) \geq m > 0 \quad \text{in } \Delta.$$

It will be assumed that $\phi(0) = u_0(0)$, which leads to the Volterra equation

$$(6) \quad u(x,t) = u_0(t) + \int_0^x \phi'(\xi) e^{-\int_0^t a(\xi, \tau) d\tau} d\xi$$

$$+ \int_0^x \int_0^t e^{-\int_{\tau}^t a(\xi, \theta) d\theta} C(\xi, \tau, u(\xi, \tau)) d\xi d\tau.$$

Based on the following theorem in my dissertation [3], we are going to consider periodic and asymptotically periodic solutions of the equation (E) in Δ' .

Theorem 1. Assume the following hypothesis hold true in regard to equation (3):

- (i). $u_0(t)$ is continuous and bounded on the real axis $-\infty < t < +\infty$;
- (ii). $a(x, t)$ is continuous on Δ' , and verifies the inequality (1);
- (iii). $C(x, t, u)$ is continuous on $\Delta' \times \mathbb{R}$, with $C(x, t, 0)$ bounded on Δ' , and satisfies the Lipschitz condition.

$$|C(x, t, u) - C(x, t, v)| \leq L |u - v|,$$

where L is a positive constant.

Then, there exists a unique continuous and bounded solution (in Δ') of the equation (3). Hence, a unique classical solution of (E), under condition (2).

The proof, by the method of successive approximations, can be carried out without difficulty. (see [1], where a sketch of proof is given).

Corollary. If $u_0(t)$, $a(x, t)$, and $C(x, t, u)$ are periodic in t , with period T , ($T > 0$), then the unique bounded solution of (3) is also periodic in t , with the same period T .

Proof. Let us note the following property:
If $f(x, t)$ is a continuous function of period T in t for any $x \in [0, \ell]$ then

$$(7) \quad \int_a^{a+T} f(x, u) du = \int_0^T f(x, u) du, \text{ any } a \text{ and } x \in [0, \ell].$$

Consider now the equation (3). One obtains from (3), changing t in $t+T$:

$$(8) \quad u(x, t+T) = u_0(t+T) + \int_0^x \int_{-\infty}^{t+T} e^{-\int_{\tau}^{t+T} a(\xi, \theta) d\theta} C(\xi, \tau, u(\xi, \tau)) d\xi d\tau$$

Making the substitution

$\tau = \eta + T$,
and taking (7) into account, (8) yields

$$u(x, t+T) = u_0(t+T) + \int_0^x \int_{-\infty}^t e^{-\int_{\eta+T}^{t+T} a(\xi, \theta) d\theta} C(\xi, \eta+T, u) d\eta d\xi.$$

Taking into account the periodicity of $u_0(t)$, $C(x, t, u)$, and $a(x, t)$, using (7) and

$$\int_{\eta+T}^{t+T} a(\xi, \theta) d\theta = \int_{\eta+T}^{\eta} a(\xi, \theta) d\theta + \int_{\eta}^t a(\xi, \theta) d\theta + \int_t^{t+T} a(\xi, \theta) d\theta = \int_{\eta}^t a(\xi, \theta) d\theta,$$

one obtains

$$u(x, t+T) = u_0(t) + \int_0^x \int_{-\infty}^t e^{-\int_{\eta}^t a(\xi, \theta) d\theta} C(\xi, \eta, u(\xi, \eta)) d\eta d\xi = u(x, t)$$

which completes the proof of the Corollary.

Before we prove the asymptotic periodicity of solutions $u(x, t)$ for equation (E) in Δ , we need to linearize the equation (E) as follows:

In case $a(x, t) \geq m > 0$ in Δ , as we have seen earlier [3], all solutions to the equation (E) are bounded in Δ .

If u and u are any two bounded solutions in Δ , then one obtains from equation (E)

$$(9) \quad (u - u)_{xt} + a(x, t)(u - u)_x = C(x, t, u) - C(x, t, u).$$

Based on Hadamard's Lemma [2], and assuming $C_u(x, t, u)$ exists and is continuous in $\Delta \times \mathbb{R}$, then equation (9) can be written as follows

$$(u - u)_{xt} + a(x, t)(u - u)_x = \hat{b}(x, t, u, u)(u - u)$$

or

$$(u - u)_{xt} + a(x, t)(u - u)_x = b(x, t)(u - u),$$

where $b(x, t)$ is a continuous function in Δ . Hence, we must deal with the following equation in Δ :

$$(E') \quad v_{xt} + a(x, t)v_x = b(x, t)v,$$

where $v(x, t) = u(x, t) - u(x, t)$ is bounded in Δ , and with data on characteristics

$$(10) \quad v(x, 0) = \psi(x), \quad 0 \leq x \leq l; \quad v(0, t) = v_0(t), \quad t \geq 0.$$

We shall investigate the asymptotic behavior of solutions in the case

$$(11) \quad v_0(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

Equation (E') in the semi-strip Δ , say under assumption (2), and with conditions (10) will reduce to the following integral equation:

$$(12) \quad v_x(x, t) = \psi'(x) e^{-\int_0^t a(x, \tau) d\tau} + \int_0^t e^{-\int_{\tau}^t a(x, \theta) d\theta} b(x, \tau) v(x, \tau) d\tau,$$

since $v(0, t) = v_0(t)$, $t \geq 0$, one obtains after integration of both sides of equation (12) from 0 to x :

$$(13) \quad v(x, t) = v_0(t) + \int_0^x \psi'(\xi) e^{-\int_0^t a(\xi, \tau) d\tau} d\xi$$

$$+ \int_0^x \int_0^t e^{-\int_{\tau}^t a(\xi, \theta) d\theta} b(\xi, \tau) v(\xi, \tau) d\xi d\tau.$$

By means of successive approximations, with the first approximation $v_0(t)$, the next approximation is

$$v_1(x, t) = v_0(t) + \int_0^x \psi'(\xi) e^{-\int_0^t a(\xi, \tau) d\tau} d\xi \\ + \int_0^x \int_0^t e^{-\int_{\tau}^t a(\xi, \theta) d\theta} b(\xi, \tau) v_0(\tau) d\xi d\tau.$$

This leads to the estimate

$$(14) \quad |v_1(x, t)| \leq |v_0(t)| + \ell \sup_{x \in [0, \ell]} |\psi(x)| e^{-mt} \\ + \ell \sup_A |b(x, t)| \int_0^t e^{-m(t-\tau)} |v_0(\tau)| d\tau,$$

and taking (5) into account, we can write $|v_0(t)| < \frac{m\epsilon}{2}$,

for sufficiently large t , say for $t \geq T$. If we notice that

$$\int_0^t e^{-m(t-\tau)} |v_0(\tau)| d\tau = \int_0^T e^{-m(t-\tau)} |v_0(\tau)| d\tau + \int_T^t e^{-m(t-\tau)} |v_0(\tau)| d\tau,$$

then

$$\int_0^t e^{-m(t-\tau)} |v_0(\tau)| d\tau \leq \frac{e^{-m(t-T)}}{m} \int_0^T \sup |v_0(\tau)| d\tau + \frac{e^{-m(t-T)}}{m} \int_T^t \frac{m\epsilon}{2} d\tau \\ = \left[\frac{e^{-m(t-T)}}{m} - \frac{e^{-mt}}{m} \right] A + \frac{1 - e^{-m(t-T)}}{m} \cdot \frac{m\epsilon}{2} \\ = \frac{1}{m} e^{-mt} \left[1 - e^{mT} \right] A + \frac{1}{m} \left[1 - e^{-m(t-T)} \right] \cdot \frac{m\epsilon}{2} \\ \leq \frac{A}{m} e^{-mt} + \frac{1}{m} \cdot \frac{m\epsilon}{2} \\ \leq \frac{\epsilon}{2A} A + \frac{\epsilon}{2} = \epsilon, \text{ for all } t \geq t_1(\epsilon),$$

which means that

$$(15) \quad v_1(x, t) \rightarrow 0 \text{ as } t \rightarrow \infty, \text{ uniformly in } x, 0 \leq x \leq \ell.$$

The process of successive approximations leads to the sequence $\{v_n(x, t)\}$, such that the recurrence formula is

$$(16) \quad v_{n+1}(x, t) = v_0(t) + \int_0^x \psi'(\xi) e^{-\int_0^t a(\xi, \tau) d\tau} d\xi \\ + \int_0^x \int_0^t e^{-\int_{\tau}^t a(\xi, \theta) d\theta} b(\xi, \tau) v_n(\tau) d\xi d\tau.$$

If we assume that

$$(17) \quad v_n(x, t) \rightarrow 0, \text{ as } t \rightarrow \infty,$$

uniformly with respect to x , $0 \leq x \leq l$, then by induction the following estimates are satisfied in Δ :

$$(18) \quad \left| v_{n+1}(x, t) \right| \leq \left| v_0(t) \right| + l \sup_{[0, l]} \left| \psi'(x) \right| e^{-mt} \\ + l \sup_{\Delta} \left| b(x, t) \right| \int_0^t e^{-m(t-\tau)} \left| v_n(\tau) \right| d\tau.$$

This inequality is of the same form as the inequality (14), and therefore it leads to the conclusion

$$(19) \quad v_{n+1}(x, t) \rightarrow 0 \text{ as } t \rightarrow \infty, \\ \text{uniformly with respect to } x, 0 \leq x \leq l.$$

Therefore, the sequence $\{ v_n(x, t) \}$, which we know [1], [3] to be uniformly convergent, has all its terms tending to zero as $t \rightarrow \infty$. This easily implies that $v(x, t)$, the solution of (E') satisfying

$$v(0, t) = v_0(t), \quad t \geq 0, \text{ and } v(x, 0) = \psi(x),$$

is such that $v(x, t) \rightarrow 0$ as $t \rightarrow \infty$, uniformly in x , $0 \leq x \leq l$. Indeed, from

$$\left| v(x, t) \right| \leq \left| v(x, t) - v_n(x, t) \right| + \left| v_n(x, t) \right|,$$

one easily obtains

$$\left| v(x, t) \right| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon,$$

provided n is chosen sufficiently large, and $T(\epsilon) > 0$ such that

$$\left| v_n(x, t) \right| < \frac{\epsilon}{2} \text{ for } t \geq T(\epsilon).$$

Based on Theorem 1, its corollary, and the discussion conducted above, we can state the following result.

Theorem 2. Consider the equation (E) in Δ , and assume that $a(x, t)$ and $C(x, t, u)$ are both periodic in t , with period $T > 0$. Moreover, let $a(x, t)$ satisfy (5), and $C(x, t, u)$ be as in Theorem 1. If $u_0(t)$ is a continuous periodic function of period T , then the unique solution of (E), (2) is also periodic of period T .

The bounded solution $u(x, t)$ of (E) in Δ , satisfying

$$(20) \quad u(x, 0) = \ell(x), \quad 0 \leq x \leq l, \quad u(0, t) = \varpi_0(t), \quad t \geq 0,$$

where

$$(21) \quad \varpi_0(t) - u_0(t) \rightarrow 0 \text{ as } t \rightarrow \infty,$$

is then asymptotically periodic in t .

In concluding this paper, we notice the fact that the case of almost periodicity can be also dealt with, using more or less the same arguments.

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