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Continuous dependence on parameter for iterative solution to  
Dirichlet BVP for Duffing's equation

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Continuous dependence on parameter for  
iterative solution to Dirichlet boundary value  
problem for Duffing's equation

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### **Abstract**

We examine the continuous dependence on functional parameter for solution obtained by iterative direct variational method to for a Duffing type equation with Dirichlet boundary value conditions.

## 1 Introduction

In this paper we are concerned with continuous dependence on a functional parameter for solutions obtained by the iterative scheme presented in our previous paper [3]. At first lets recall problem considered in [3]:

Lets assume that  $r \in L^\infty(0,1)$  and  $f \in L^1(0,1)$ ,  $u \in L^q(0,1)$  is a functional parameter. Moreover, let functions  $F^1, F_x^1, F^2, F_x^2 : [0,1] \times \mathbb{R} \rightarrow \mathbb{R}$  be Caratheodory functions, satisfying the conditions below:

$$\begin{aligned} F^1(t, x) &= \int_0^x F_x^1(t, s) ds \\ F_x^1(\cdot, 0) &= 0 \\ \forall d > 0 \forall x \in [-d, d] \exists f_d \in L^1(0,1), \quad |F_x^1(t, x)| &\leq f_d(t) \end{aligned} \quad (\text{H1})$$

and

$$\begin{aligned} F^2(t, x) &= \int_0^x F_x^2(t, s) ds \\ |F_x^2(t, x)| &\leq |x|^{p-1} a(t), p \in (1, 2), a \in L^{\frac{2}{2-p}}(0,1) \end{aligned} \quad (\text{H2})$$

$$|F^2(t, x)| \leq |x|^p \frac{a(t)}{p} + b(t), b \in L^1(0,1)$$

where q satisfies  $q := \frac{p}{p-1}$  and a parameter function  $u$  is bounded in the norm,  $\|u\|_{L^q(0,1)} \leq m$ .

We consider growth conditions in the following form:

$$x \rightarrow F^1(t, x) \quad (\text{H3})$$

is either a convex function defined on  $\mathbb{R}$  for a.e.  $t \in [0,1]$  or there exist constants  $A \in \mathbb{R} \setminus \{0\}, B, C \in \mathbb{R}$  such that

$$F^1(t, x) \geq A|x|^2 + B|x| + C \quad (\text{H4})$$

for all  $x \in \mathbb{R}$ , almost everywhere  $t \in [0,1]$ .

Now we recall the main result from [3].

**Theorem 1.1.** *If  $\|r\|_{L^\infty(0,1)} < 1, f \in L^1(0,1), u \in L^q(0,1)$ , (H1) and (H2) are satisfied and if one of below conditions holds*

1.  $F^1$  is convex (H3),
2.  $F^1$  is bounded (H4) and  $|A| < \frac{1}{2}$ ,

and moreover if

$$\int_0^1 |F_x^2(t, x(t))u(t) - F_x^1(t, x(t)) - F_x^2(t, y(t))u(t) + F_x^1(t, y(t))| dt \leq L(u) \|x - y\|_{H_0^1(0,1)}$$

for any  $x, y \in H_0^1(0,1)$  and  $L(u) > 0$  a constant independent of  $x, y$  such that  $L(u) < 1$  and if  $\frac{\|r\|_{L^\infty(0,1)}}{1-L(u)} < 1$  then problem

$$\frac{d^2}{dt^2} x(t) + r(t) \frac{d}{dt} x(t) + F_x^2(t, x(t))u(t) - F_x^1(t, x(t)) - f(t) = 0 \quad (\text{DEq})$$

$$x(0) = x(1) = 0$$

has at least one solution.

## 2 Preliminaries

In this paper we use several well known facts

**Lemma 2.1.** [3] *Let  $1 \leq p < q$  and  $x \in L^q(0, 1)$ . Then*

$$\|x\|_{L^p(0,1)} \leq \|x\|_{L^q(0,1)}$$

**Theorem 2.2.** [4, th. 6.18] *Let  $x$  be a  $\mu$ -measurable function defined on  $\Omega$  with  $\mu(\Omega) < \infty$ . If for every  $p \in [1, \infty)$ ,  $x \in L^p(\Omega)$  and  $\sup_{1 \leq p < \infty} \|x\|_{L^p(\Omega)} < \infty$  then  $x \in L^\infty(\Omega)$  and*

$$\|x\|_{L^\infty(0,1)} = \lim_{p \rightarrow \infty} \|x\|_{L^p(\Omega)}$$

We shall also require Poincarè and Sobolev type inequality in the following form

**Lemma 2.3. Poincarè inequality**[1, prop. 8.13, p.218]

*Let  $x \in H_0^1(0, 1)$*

$$\|x\|_{L^2(0,1)} \leq \left\| \frac{dx}{dt} \right\|_{L^2(0,1)}$$

**Lemma 2.4. Sobolev type inequality**[1, prop. 8.13, p.218]

*Let  $x \in H_0^1(0, 1)$*

$$\|x\|_{L^\infty(0,1)} \leq \left\| \frac{dx}{dt} \right\|_{L^2(0,1)}$$

The inequalities are proved in [3]. Since Poincarè inequality holds we shall use the following norm on  $H_0^1(0, 1)$ :

$$\|x\|_{H_0^1(0,1)}^2 := \int_0^1 \left( \frac{dx}{dt}(t) \right)^2 dt$$

**Theorem 2.5. Krasnoselkii's Theorem**[2]

*Let  $\Omega \subset \mathbb{R}$  be an interval and let  $f : \Omega \times \mathbb{R}^k \rightarrow \mathbb{R}$  be a Carathéodory function. If for any convergent sequence  $(x_n)_{n \in \mathbb{N}} \subset L^2(\Omega)$  there exists a subsequence  $(x_{n_i})_{i \in \mathbb{N}}$  and a function  $h \in L^p(\Omega)$ ,  $1 \leq p < \infty$ , such that*

$$|f(t, x_{n_i}(t))| \leq h(t)$$

*for all  $i \in \mathbb{N}$  and  $t \in \Omega$  a.e., then the Nemytskii's operator*

$$F : L^2(\Omega) \ni (x^1, \dots, x^k) \rightarrow f(\cdot, x_{n_i}^1(\cdot), \dots, x_{n_i}^k(\cdot)) \in L^p(\Omega)$$

*is well defined and sequentially continuous, that is, if*

$$x_n \xrightarrow{n \rightarrow \infty} x_0 \text{ in } L^2(\Omega)$$

*then*

$$F(x_n) \xrightarrow{n \rightarrow \infty} F(x_0) \text{ in } L^p(\Omega).$$

**Theorem 2.6. Duality pairing convergence**[1, prop. 3.5. (iv) ]

Let  $E$  be a Banach space. If  $x_n \rightharpoonup x$  in  $E$  and if  $f_n \rightarrow f$  strongly in  $E^*$  then

$$\langle f_n, x_n \rangle \rightarrow \langle f, x \rangle$$

strongly.

In reflexive spaces the weak and strong convergence in the assumptions of the above theorem can be replaced. Finally, we show how Theorem 1.1 applies to the problem under consideration

### 3 Boundedness of sequence of solutions

We will prove that sequence of solutions corresponding to sequence of parameters is bounded under extra assumption.

**Theorem 3.1.** Let  $\|r\|_{L^\infty(0,1)} < 1, f \in L^1(0,1)$ , and let (H1) and (H2) be satisfied and  $\{u_n\}_{n \in \mathbb{N}} \subset L^q(0,1)$  be a bounded sequence of functional parameters i.e.  $\|u_n\|_{L^q(0,1)} \leq m$  for all  $n \in \mathbb{N}$ . Moreover, either (H3) holds or (H4) with  $|A| < \frac{1}{2}$ . Assume that there exists a sequence  $\{L_n\}_{n \in \mathbb{N}}$  such that for all  $n \in \mathbb{N}$

$$\begin{aligned} \int_0^1 |F_x^2(t, x(t))u_n(t) - F_x^1(t, x(t)) - F_x^2(t, y(t))u_n(t) + F_x^1(t, y(t))| dt &\leq \\ &\leq L_n \|x - y\|_{H_0^1(0,1)} \end{aligned} \quad (3.1)$$

for any  $x, y \in H_0^1(0,1)$ . If there exists a constant  $c \in \mathbb{R}^+$  that for all  $n \in \mathbb{N}$  the following hold

$$\|r\|_{L^\infty(0,1)} < 1 \wedge 0 \leq L_n \leq c < 1 - \|r\|_{L^\infty(0,1)} \quad (3.2)$$

then there exists a sequence  $x_n$  of solutions to (DEq), that each one corresponds to a parameter  $u_n$  and this sequence is bounded in the  $H_0^1(0,1)$  norm.

**Proof.**

Let  $\{u_k\}_{k \in \mathbb{N}}$  be a bounded sequence of functional parameters. By Theorem 1.1 for any  $u_k$  there exists  $x_k \in H_0^1(0,1) \cap H^2(0,1)$ , solution of (DEq). By du-Bois Raymond Lemma any weak solution is a classical one. Thus we may equivalently consider the following problem. For all  $k \in \mathbb{N}$ , and for all  $h \in H_0^1(0,1)$ , we have that:

$$\int_0^1 \frac{d^2 x_k(t)}{dt^2} h(t) + \left( r(t) \frac{dx_k}{dt}(t) + F_x^2(t, x_k(t))u_k(t) - F_x^1(t, x_k(t)) - f(t) \right) h(t) dt = 0$$

We shall test against  $h := x_k \in H_0^1(0,1)$  function. Then we have that

$$\int_0^1 \frac{d^2 x_k(t)}{dt^2} x_k(t) + \left( r(t) \frac{dx_k}{dt}(t) + F_x^2(t, x_k(t))u_k(t) - F_x^1(t, x_k(t)) - f(t) \right) x_k(t) dt = 0$$

We integrate by parts

$$\int_0^1 \left( \frac{dx_k(t)}{dt} \right)^2 dt = \int_0^1 \left( r \frac{dx_k(t)}{dt} + F_x^2(t, x_k(t))u_k(t) - F_x^1(t, x_k(t)) - f(t) \right) x_k(t) dt$$

By Lemma 2.4 we obtain that

$$\|x_k\|_{H_0^1(0,1)}^2 \leq \left( \int_0^1 \left| r \frac{dx_k(t)}{dt} + F_x^2(t, x_k(t))u_k(t) - F_x^1(t, x_k(t)) - f(t) \right| dt \right) \|x_k\|_{H_0^1(0,1)}$$

If  $\|x_k\|_{H_0^1(0,1)} = 0$ , the assertion is trivial. We may assume that  $\|x_k\|_{H_0^1(0,1)} > 0$ . Then:

$$\|x_k\|_{H_0^1(0,1)} \leq \int_0^1 \left| r \frac{dx_k}{dt} \right| dt + \int_0^1 |F_x^2(t, x_k)u_k - F_x^1(t, x_k) - f(t)| dt$$

We apply (3.1) with  $x := x_k$  and  $y := 0$ . Be definition of  $F^1$  and  $F^2$  it follows:

$$\|x_k\|_{H_0^1(0,1)} \leq \|r\|_{L^\infty(0,1)} \|x_k\|_{H_0^1(0,1)} + L_k \|x_k\|_{H_0^1(0,1)} + \|f\|_{L^1(0,1)}$$

This is equivalent to

$$\|x_k\|_{H_0^1(0,1)} (1 - \|r\|_{L^\infty(0,1)} - L_k) \leq \|f\|_{L^1(0,1)}$$

And since (3.2)  $1 - \|r\|_{L^\infty(0,1)} - L_k > 0$  we have that

$$\begin{aligned} \|x_k\|_{H_0^1(0,1)} &\leq \frac{\|f\|_{L^1(0,1)}}{1 - \|r\|_{L^\infty(0,1)} - L_k} \leq \\ &\leq \frac{\|f\|_{L^1(0,1)}}{1 - \|r\|_{L^\infty(0,1)} - c} < +\infty \end{aligned}$$

Which proves boundedness of  $\{x_k\}_{k \in \mathbb{N}}$  sequence in  $H_0^1(0,1)$  norm.  $\square$

## 4 Continuous dependence on functional parameter

**Theorem 4.1.** *Assume that  $\|r\|_{L^\infty(0,1)} < 1$ ,  $f \in L^1(0,1)$ , (H1) and (H2) are satisfied. Moreover, one of below conditions holds*

1.  $F^1$  is convex (H3)
2.  $F^1$  is bounded (H4) and  $|A| < \frac{1}{2}$ .

Let  $(u_k) \subset L^q(0,1)$ ,  $\|u_k\|_{L^q(0,1)} \leq m$  for  $k \in \mathbb{N}$  be a bounded sequence of functional parameters. If there exists  $\{L_k\}_{k \in \mathbb{N}}$  such that for all  $k \in \mathbb{N}$

$$\begin{aligned} \int_0^1 |F_x^2(t, x(t))u_k(t) - F_x^1(t, x(t)) - F_x^2(t, y(t))u_k(t) + F_x^1(t, y(t))| dt &\leq \\ &\leq L_k \|x - y\|_{H_0^1(0,1)} \end{aligned} \quad (4.1)$$

holds for any  $x, y \in H_0^1(0, 1)$  and there exists such  $c \in \mathbb{R}^+$  that for all  $k \in \mathbb{N}$

$$\|r\|_{L^q(0,1)} < 1 \wedge 0 \leq L_k \leq c < 1 - \|r\|_{L^\infty(0,1)} \quad (4.2)$$

Then there exists a solution  $(x_k)$  to (DEq) corresponding to  $u_k$ . Moreover there exists subsequences  $(x_{n_k}) \rightarrow \bar{x}$  in  $H_0^1(0, 1)$  and  $(u_{n_k})_{k \in \mathbb{N}}, u_{n_k} \rightarrow \bar{u}$  in  $L^{\frac{p}{2}}(0, 1)$ , such that  $\bar{x}$  is a solution to (DEq) corresponding to  $\bar{u}$ .

**Proof.**

By du Bois-Raymond Lemma we can use equivalently the weak solution. Let  $h \in H_0^1(0, 1)$

$$\begin{aligned} - \int_0^1 \frac{dx_k}{dt} \frac{dh}{dt} dt + \int_0^1 r \frac{dx_k}{dt} h dt + \int_0^1 F_x^2(t, x_k) u_k h dt + \\ - \int_0^1 F_x^1(t, x_k) h dt - \int_0^1 f h dt = 0 \end{aligned} \quad (4.3)$$

We can assume that  $u_k \rightarrow \bar{u}$ . Otherwise since  $\{u_k\}_{k \in \mathbb{N}}$  is bounded in  $L^{\frac{p}{p-1}}(0, 1)$  then it is also bounded in  $L^{\frac{2}{p}}(0, 1)$ . Thus it has a weakly convergent subsequence to some element of  $L^{\frac{2}{p}}(0, 1)$  space and we will apply below reasoning to this subsequence.

By Theorem 3.1 for each  $u_k$  there exists a solution  $x_k$  to (DEq). Moreover the sequence of solutions is bounded in  $H_0^1(0, 1)$ . Thus it has a convergent subsequence, weakly in  $H_0^1(0, 1)$ , strongly both in  $L^2(0, 1)$  and  $C([0, 1])$ . Let  $(x_{k_n})_{n \in \mathbb{N}}$  be a selected subsequence convergent to  $\bar{x}$ .

We will prove the convergence for each part of the left hand side in (4.3)

- Since  $x_{k_n}$  converges weakly in  $H_0^1(0, 1)$  then by definition

$$- \int_0^1 \frac{dx_k}{dt} \frac{dh}{dt} dt \rightarrow - \int_0^1 \tilde{x} \frac{dh}{dt} dt$$

where  $\tilde{x}$  is some element in  $L^2$ . We see that after integrating by parts

$$- \int_0^1 \frac{dx_k}{dt} \frac{dh}{dt} dt = \int_0^1 x_k \frac{d^2 h}{dt^2} dt \rightarrow \int_0^1 \tilde{x} \frac{d^2 h}{dt^2} dt \text{ a.e. on } [0, 1]$$

Then  $\tilde{x}$  is a generalized derivative of  $\bar{x}$ . Then  $\tilde{x} = \frac{d\bar{x}}{dt}$  which proves convergence for this part.

- Similarly we see that

$$\int_0^1 r \frac{dx_k}{dt} h dt \rightarrow \int_0^1 r \frac{d\bar{x}}{dt} h dt \text{ and } - \int_0^1 f h dt \rightarrow - \int_0^1 f h dt$$

- We use Krasnoselkii's Theorem in order to obtain the convergence for  $-\int_0^1 F_x^1(t, x_k(t)) h(t) dt$ . Since  $x_k$  is bounded then by (H1) there exist a



number  $d > 0$  and a function  $f_d$  such that  $d \in \mathbb{R}^+$ ,  $\|x_k\| \leq d$  and function  $f_d \in L^1(0, 1)$  such that

$$|F_x^1(t, x_k(t))| \leq f_d(t)$$

By Krasnoselskii Theorem 2.5 and by Theorem 2.6 we obtain:

$$-\int_0^1 F_x^1(t, x_k(t))h(t)dt \rightarrow -\int_0^1 F_x^1(t, \bar{x}(t))h(t)dt$$

- Next, for the above chosen  $d$ , we have

$$|F_x^2(t, x)| \leq |x|^{p-1}a(t) \leq d^{p-1}a(t) \in L^{\frac{2}{2-p}}(0, 1)$$

Again by the Krasnoselskii Theorem we have that

$$F_x^2(\cdot, x_k(\cdot)) \rightarrow F_x^2(\cdot, \bar{x}(\cdot)) \text{ strongly in } L^{\frac{2}{2-p}}(0, 1)$$

Then by Theorem 2.6, since  $\{u_k\}_{k \in \mathbb{N}}$  converges weakly  $u_k \rightharpoonup \bar{u}$  in  $L^{\frac{2}{p}}(0, 1)$  we get :

$$\int_0^1 F_x^2(t, x_k(t))u_k(t)h(t)dt \rightarrow \int_0^1 F_x^2(t, \bar{x}(t))\bar{u}(t)h(t)dt$$

Finally by du-Bois Raymond Lemma  $\bar{x}$  is a solution to (DEq) for  $\bar{u}$ . □

## 5 Example

**Example 5.1.** *The above schema can be applied for the following equation*

$$\frac{d^2x}{dt^2}(t) + 0.25 \cdot e^{-\frac{t^2}{2}} \frac{dx}{dt}(t) + \frac{1}{4} \frac{x(t)}{1+x(t)^2} \arcsin t \cdot u(t) - \frac{1}{2} e^{-t} x(t) = t + 1$$

where

$$u_n(t) = \begin{cases} 1 & , t \in [0, \frac{1}{n}] \\ 0 & , t \in (\frac{1}{n}, 1] \end{cases}$$

is control function.

Indeed. (H1) is confirmed since

$$F^1(\cdot, x) := \frac{1}{2} e^{-\cdot} x^2 \in L^1(0, 1)$$

and for any  $d > 0$  and  $x \in [-d, d]$  we have that

$$F_x^1(t, x) = \frac{1}{2} e^{-t} x \leq \frac{1}{2} e^{-t} d \in L^1(0, 1)$$

(H2) is satisfied since

$$F_x^2(t, x) := \frac{1}{4} \frac{x}{1+x^2} \arcsin t \cdot u(t) \leq \left| \frac{x}{1} \right| \left( \frac{1}{4} \arcsin t \cdot u(t) \right)$$

and  $\frac{1}{4} \arcsin t \cdot u(t) \in L^\infty(0, 1)$ .

Also (H3) is satisfied since  $F^1(\cdot, x) := \frac{1}{2}e^{-(\cdot)}x^2$  is convex with respect to its second variable.

We can observe for  $F_x^1$  that

$$|F_x^1(t, x) - F_x^1(t, y)| = \left| \frac{1}{2}e^{-t}(x - y) \right|$$

After integrating sides with respect to  $t \in [0, 1]$ , and knowing that  $(x - y) \leq \|x - y\|_{L^\infty(0,1)} \leq \|x - y\|_{H_0^1(0,1)}$  we obtain:

$$\int_0^1 |F_x^1(t, x) - F_x^1(t, y)| dt \leq \|x - y\|_{H_0^1(0,1)} \int_0^1 \frac{1}{2}e^{-t} dt = \frac{e-1}{2e} \|x - y\|_{H_0^1(0,1)}$$

and for  $F_x^2$  that

$$\begin{aligned} |F_x^2(t, x) - F_x^2(t, y)| &= \left| \frac{1}{4} \frac{x}{1+x^2} \arcsin t \cdot u(t) - \frac{1}{4} \frac{y}{1+y^2} \arcsin t \cdot u(t) \right| = \\ &= \left| \frac{1}{4} \arcsin t \cdot u(t) \right| \left| \frac{x}{1+x^2} - \frac{y}{1+y^2} \right| \leq \left| \frac{1}{4} \arcsin t \cdot u(t) \right| |x - y| \frac{|1-xy|}{(1+x^2)(1+y^2)} \leq \\ &\frac{1}{4} \cdot |\arcsin t \cdot u(t)| |x - y| \leq \frac{\Pi}{8} |x - y| \end{aligned}$$

After integrating sides with respect to  $t \in [0, 1]$ , and knowing that  $(x - y) \leq \|x - y\|_{L^\infty(0,1)} \leq \|x - y\|_{H_0^1(0,1)}$  we obtain:

$$\int_0^1 |F_x^2(t, x) - F_x^2(t, y)| dt \leq \frac{\Pi}{8} \|x - y\|_{H_0^1(0,1)}$$

which jointly implies that:

$$\begin{aligned} &\int_0^1 |F_x^2(t, x) - F_x^1(t, x) - F_x^2(t, y) + F_x^1(t, y)| dt \leq \\ &\int_0^1 |F_x^2(t, x) - F_x^2(t, y)| dt + \int_0^1 |F_x^1(t, x) - F_x^1(t, y)| dt \leq \\ &\frac{\Pi}{8} \|x - y\|_{H_0^1(0,1)} + \frac{e-1}{2e} \|x - y\|_{H_0^1(0,1)} \leq 0,71 \|x - y\|_{H_0^1(0,1)} \end{aligned}$$

with  $L = 0,71 < 1$ .

Now we recall the proposition to main result from [3]:

**Proposition 5.2.** [3]

If  $\|r\|_{L^\infty(0,1)} < 1$ ,  $1 - m \|a\|_{L^\infty(0,1)} > 0$ , (H1) and (H2) are satisfied and if one of below conditions holds

1.  $F1$  is convex (H3)
2.  $F1$  is bounded (H4) and  $|A| < \frac{1}{2}$ .

and moreover

$$\int_0^1 |F_x^2(t, x(t))u(t) - F_x^1(t, x(t)) - F_x^2(t, y(t))u(t) + F_x^1(t, y(t))| dt \leq L \|x - y\|_{H_0^1(0,1)}$$

for any  $x, y$  and  $L < 1$  independent of  $x, y$  and  $L < 1$ ,  $\frac{\|r\|_{L^\infty(0,1)}}{1-L} < 1$  then problem (DEq) has at least one solution

Since  $\|r\|_{L^\infty(0,1)} = \left\| 0.25 \cdot e^{-\frac{t^2}{2}} \right\|_{L^\infty(0,1)} = 0.25$  and  $\frac{\|r\|_{L^\infty(0,1)}}{1-L} = \frac{0.25}{1-0.71} < 0.87 < 1$  then by proposition 5.2 we conclude that problem (5.1) has at least one solution to each  $u_k$ . Then the solution to  $\bar{u}$  such that  $u_{n_k} \rightharpoonup \bar{u}$  is  $x_{n_k} \rightharpoonup \bar{x}$ . Thus  $\bar{x}$  is a solution to

$$\frac{d^2 x}{dt^2}(t) + 0.25 \cdot e^{-\frac{t^2}{2}} \frac{dx}{dt}(t) - \frac{1}{2} e^{-t} x(t) = t + 1$$

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