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Blow-up solution and stability to an inverse problem for a pseudo-parabolic equation

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Abstract

We consider a two-fold problem for an inverse problem of pseudo-parabolic equations with a nonlinear term. Sufficient conditions for a blow-up solution are derived and a stability result is established.

Keywords: blow-up; inverse problem; pseudo-parabolic equation; stability

1 Introduction

Let us consider the following inverse problem for a pseudo-parabolic equation:

$$u_t - a\Delta u_t - \Delta u + \sum_{i=1}^n b_i u_{x_i} - |u|^p u = f(t)g(x), \quad x \in \Omega, t > 0, \quad (1)$$

$$u(x, t) = 0, \quad x \in \partial\Omega, t > 0, \quad (2)$$

$$u(x, 0) = u_0(x), \quad x \in \Omega, \quad (3)$$

$$\int_{\Omega} u(x, t)g(x) dx = 1, \quad t > 0, \quad (4)$$

where $\Omega \subset \mathbb{R}^n$ is a bounded domain with a sufficiently smooth boundary $\partial\Omega$, p and a are positive constants, $g(x)$ and $b_i(x)$ are given functions satisfying

$$\omega \in H^2(\Omega) \cap H_0^1(\Omega) \cap L^{p+2}(\Omega), \quad \int_{\Omega} \omega(\omega - \Delta\omega) dx = 1, \quad (A1)$$

with weight function $g(x) = \omega - a\Delta\omega$, and a constant

$$B_0 = \max_{x \in \Omega} \left(\sum_{i=1}^n b_i^2(x) \right)^{1/2}, \quad x \in \Omega, b_i \in C(\bar{\Omega}). \quad (A2)$$

The inverse problem consists of finding a pair of functions $(u(x, t), f(t))$ satisfying (1)-(4) when

$$u_0 \in H_0^1(\Omega) \cap L^{p+2}(\Omega) \quad \text{and} \quad \int_{\Omega} u_0(\omega - \Delta\omega) dx = 1. \quad (A3)$$

Additional information about the solution to the inverse problem is given in the form of the integral overdetermination condition (4). From the physical point of view, this condition may be interpreted as measurements of the temperature $u(x, t)$ by a device averaging over the domain Ω [1].

This type of equations arises from a variety of mathematical models in engineering and physical sciences; for example, inverse scattering problems in quantum physics, an inverse problem of interest in geophysics [2].

Existence and uniqueness of solutions to an inverse problem for parabolic and pseudo-parabolic equations are studied in [3–6]. Stability of solutions is investigated by several authors [1, 7]; but less is known about blow-up solutions. Eden and Kalantarov [8] studied the same problem without a strong damping term $-\Delta u_t$. Meyvacı [9] established a blow-up result for the pseudo-parabolic equation $u_t - \Delta u_t - \Delta u + u_{x_1} u^p = |u|^{2m} u$, where $p \geq 1$ is a given integer and $m \geq 1$ is a number.

Here, we used the following notations:

$$\|u\| = \|u\|_{L_2(\Omega)}, \quad (u, v) = \int_{\Omega} uv \, dx, \quad \|u\|_p = \|u\|_{L^p(\Omega)}$$

are the arithmetic-geometric inequality and Young’s inequality for $a, b > 0$ respectively;

$$ab \leq \frac{\varepsilon}{2} a^2 + \frac{1}{2\varepsilon} b^2, \quad ab \leq \beta a^p + C(p, \beta) b^q, \tag{5}$$

with $1/p + 1/q = 1$, $C(p, \beta) = \frac{1}{q(\beta p)^{q/p}}$ and the Poincaré-Friedrich inequality

$$\lambda_1 \|u\|^2 \leq \|\nabla u\|^2, \tag{6}$$

where λ_1 is the first eigenvalue of the eigenvalue problem

$$-\Delta u = \lambda u, \quad x \in \Omega; \quad u = 0, \quad x \in \partial\Omega.$$

Multiplying both sides of (1) by ω and integrating the resulting equation over Ω lead to the following relation:

$$f(t) = -(u, \Delta \omega) + \left(\omega, \sum_{i=1}^n b_i u_{x_i} \right) - (\omega, |u|^p u), \tag{7}$$

where conditions (2), (3) and (A1) are used. Substituting (7) into (1), problem (1)-(3) yields a direct problem given by [4].

2 Blow-up result

Firstly, let us note the following lemma known as ‘generalized concavity lemma’ or ‘Ladyzhenskaya-Kalantarov lemma’. It is an important tool to obtain the blow-up solutions to parabolic- and hyperbolic-type equations.

Lemma 1 *Let $\alpha > 0$, $C_1, C_2 \geq 0$ and $C_1 + C_2 > 0$. Suppose that a positive, twice differentiable function $F(t)$ satisfies the inequality*

$$F(t)F''(t) - (1 + \alpha)(F'(t))^2 \geq -2C_1F(t)F'(t) - C_2F^2(t), \quad \forall t \geq 0. \tag{8}$$

If

$$F(0) > 0 \quad \text{and} \quad F'(0) + \gamma_2 \alpha^{-1} F(0) > 0, \tag{9}$$

then $F(t)$ goes to infinity as

$$t \rightarrow t_1 \leq t_2 = \frac{1}{2\sqrt{C_1^2 + C_2}} \ln \frac{\gamma_1 F(0) + \alpha F'(0)}{\gamma_2 F(0) + \alpha F'(0)}. \quad (10)$$

Here, $\gamma_1 = -C_1 + \sqrt{C_1^2 + \alpha C_2}$ and $\gamma_2 = -C_1 - \sqrt{C_1^2 + \alpha C_2}$.

Proof See [10]. □

Theorem 1 Assume that (A1)-(A3) are satisfied and suppose that the initial condition u_0 satisfies the following condition:

$$\begin{aligned} \frac{2(2p+3)}{p+2} \|u_0\|_{p+2}^{p+2} > 2\sqrt{\frac{4}{a^2} + \frac{2(p+1)^2}{ap^2} (2B_0^2 + K_0^2)} (\|u_0\|^2 + a\|\nabla u_0\|^2) \\ - (1 + B_0^2) \|u_0\|^2 - D_1, \end{aligned} \quad (A4)$$

where $K_0 > 0$ and $D_1 = \|\Delta\omega\|^2 + B_0^2 \|\omega\|^2 + \frac{2}{p+2} \|\omega\|_{p+2}^{p+2}$. Then the solution of the problem (1)-(4) with the weight function $g(x) = (\omega - a\Delta\omega)(x)$ blows up in a finite time.

Proof Multiplying (1) by u and integrating over Ω give

$$\frac{1}{2} \frac{d}{dt} (\|u\|^2 + a\|\nabla u\|^2) + \|\nabla u\|^2 + \left(u, \sum_{i=1}^n b_i u_{x_i} \right) - \|u\|_{p+2}^{p+2} = f(t). \quad (11)$$

Also, multiplying (1) by u_t and integrating over Ω , we obtain

$$\|u_t\|^2 + a\|\nabla u_t\|^2 = -\frac{1}{2} \frac{d}{dt} \|\nabla u\|^2 - \left(u_t, \sum_{i=1}^n b_i u_{x_i} \right) + \frac{1}{p+2} \frac{d}{dt} \|u\|_{p+2}^{p+2}. \quad (12)$$

Now, let us consider the following function:

$$F(t) = \|u\|^2 + a\|\nabla u\|^2 + D_0, \quad (13)$$

where D_0 is a nonnegative parameter to be chosen later. It is clear that

$$F'(t) = 2(u, u_t) + 2a(\nabla u, \nabla u_t). \quad (14)$$

Using the Cauchy-Schwarz inequality, we have

$$(F'(t))^2 \leq 4F(t)(\|u_t\|^2 + a\|\nabla u_t\|^2). \quad (15)$$

Substituting (11) into (12), we obtain

$$\begin{aligned} \|u_t\|^2 + a\|\nabla u_t\|^2 &= \frac{1}{2(p+2)} F''(t) - \frac{p}{2(p+2)} \frac{d}{dt} \|\nabla u\|^2 \\ &\quad - \left(u_t, \sum_{i=1}^n b_i u_{x_i} \right) + \frac{1}{p+2} \frac{d}{dt} \left(u, \sum_{i=1}^n b_i u_{x_i} \right) - \frac{1}{p+2} \frac{d}{dt} f(t). \end{aligned} \quad (16)$$

We take the derivative of (7) with respect to t

$$\frac{d}{dt}f(t) = -(u_t, \Delta\omega) + \left(\omega, \sum_{i=1}^n b_i u_{tx_i} \right) - (p+1)(\omega, u^p u_t). \tag{17}$$

Rewrite (16) in view of (17)

$$\begin{aligned} \|u_t\|^2 + a\|\nabla u_t\|^2 &= \frac{1}{2(p+2)}F''(t) - \frac{p}{2(p+2)}\frac{d}{dt}\|\nabla u\|^2 - \frac{p+1}{p+2}\left(u_t, \sum_{i=1}^n b_i u_{tx_i}\right) \\ &\quad + \frac{1}{p+2}\left(u, \sum_{i=1}^n b_i u_{tx_i}\right) + \frac{1}{p+2}(u_t, \Delta\omega) \\ &\quad - \frac{1}{p+2}\left(\omega, \sum_{i=1}^n b_i u_{tx_i}\right) + \frac{p+1}{p+2}(\omega, |u|^p u_t). \end{aligned} \tag{18}$$

After applying the arithmetic-geometric inequality to estimate the terms on the right-hand side of (18), we obtain

$$\frac{d}{dt}\|\nabla u\|^2 \leq 2 \int_{\Omega} \nabla u \cdot \nabla u_t \, dx, \tag{19}$$

$$2 \left| \int_{\Omega} \nabla u \cdot \nabla u_t \, dx \right| \leq \frac{4}{a}\|\nabla u\|^2 + \frac{a}{4}\|\nabla u_t\|^2,$$

$$\left(u_t, \sum_{i=1}^n b_i u_{tx_i}\right) \leq \frac{p}{8(p+1)}\|u_t\|^2 + \frac{2B_0^2(p+1)}{p}\|\nabla u\|^2, \tag{20}$$

$$\left(u, \sum_{i=1}^n b_i u_{tx_i}\right) \leq \frac{2B_0^2}{ap}\|u\|^2 + \frac{ap}{8}\|\nabla u_t\|^2, \tag{21}$$

$$|(u_t, \Delta\omega)| \leq \frac{p}{8}\|u_t\|^2 + \frac{2}{p}\|\Delta\omega\|^2, \tag{22}$$

$$\left|\left(\omega, \sum_{i=1}^n b_i u_{tx_i}\right)\right| \leq \frac{B_0^2}{ap}\|\omega\|^2 + \frac{ap}{4}\|\nabla u_t\|^2. \tag{23}$$

For $q = \frac{2n}{n-2}$, $n \geq 3$, the following inequality is satisfied for some $K_1 > 0$:

$$\left(\int_{\Omega} |u|^q \, dx\right)^{1/q} \leq K_1 \left(\int_{\Omega} |\nabla u|^2 \, dx\right)^{1/2}. \tag{24}$$

We apply the Hölder inequality, with $q_1 = n$, $q_2 = 2$, $q_3 = \frac{2n}{n-2}$, to the last term in (18),

$$\left|\int_{\Omega} \omega |u|^p u_t \, dx\right| \leq \left(\int_{\Omega} |\omega|^n \, dx\right)^{1/n} \left(\int_{\Omega} |u_t|^2 \, dx\right)^{1/2} \left(\int_{\Omega} |u|^{\frac{2n}{n-2}} \, dx\right)^{\frac{n-2}{2n}}. \tag{25}$$

It follows from (24) and (25) with $\|\omega\|_n \leq K_2$

$$K_0 \|u_t\| \|\nabla u\| \leq \frac{p}{4(p+1)}\|u_t\|^2 + \frac{p+1}{p}K_0^2 \|\nabla u\|^2, \tag{26}$$

where $K_0 = K_1K_2$. Substituting the estimates (19)-(23) and (26) into (18), we write

$$\begin{aligned} \frac{p+4}{2(p+2)}(\|u_t\|^2 + a\|\nabla u_t\|^2) &\leq \frac{1}{2(p+2)}F''(t) + \frac{2B_0^2}{ap(p+2)}\|u\|^2 \\ &\quad + \frac{2pa^{-1} + p^{-1}(p+1)^2(2B_0^2 + K_0^2)}{a(p+2)}a\|\nabla u\|^2 \\ &\quad + \frac{1}{p(p+2)}\left(2\|\Delta\omega\|^2 + \frac{B_0^2}{a}\|\omega\|^2\right). \end{aligned} \tag{27}$$

Since coefficients of the term $a\|\nabla u\|^2$ are greater than those of $\|u\|^2$ on the right-hand side of (27), multiplying both sides of (27) by $2(p+2)$, we get

$$\begin{aligned} (p+4)(\|u_t\|^2 + a\|\nabla u_t\|^2) \\ \leq F''(t) + \left(\frac{4p}{a^2} + \frac{2(p+1)^2}{ap}(2B_0^2 + K_0^2)\right)(\|u\|^2 + a\|\nabla u\|^2) + D_2, \end{aligned} \tag{28}$$

where $D_2 = \frac{4}{p}\|\Delta\omega\|^2 + \frac{2B_0^2}{ap}\|\omega\|^2$. From (15) and (28), we have

$$\left(1 + \frac{p}{4}\right)F^{-1}(t)(F'(t))^2 \leq F''(t) + \beta F(t) + (D_2 - \beta D_0), \tag{29}$$

where $\beta = \frac{4p}{a^2} + \frac{2(p+1)^2}{ap}(2B_0^2 + K_0^2)$. We choose $D_0 = \beta^{-1}D_2$ in the last inequality and multiply both sides of (29) by $F(t)$, which gives

$$F(t)F''(t) - \left(1 + \frac{p}{4}\right)(F'(t))^2 \geq -\beta(F(t))^2. \tag{30}$$

So, inequality (8) is satisfied with $\alpha = \frac{p}{4} > 0$, $C_1 = 0$, $C_2 = \beta > 0$. Thus, the desired result is obtained by applying Lemma 1. \square

3 Stability of problem

In this part, we consider the following inverse source problem:

$$u_t - \Delta u_t - \Delta u - \sum_{i=1}^n b_i u_{x_i} + |u|^p u = f(t)\omega(x), \quad x \in \Omega, t > 0, \tag{31}$$

$$u(x, t) = 0, \quad x \in \partial\Omega, t > 0, \tag{32}$$

$$u(x, 0) = u_0(x), \quad x \in \Omega, \tag{33}$$

$$\int_{\Omega} u(x, t)\omega(x) dx = \varphi(t), \tag{34}$$

where $\Omega \subset R^n$ is a bounded domain with a sufficiently smooth boundary $\partial\Omega$ and ω , u_0 and $\varphi(t)$ are given functions, $p > 0$. Assume that ω satisfies the conditions

$$\int_{\Omega} \omega^2 dx = 1, \quad \omega \in H_0^1(\Omega) \cap L^{p+2}(\Omega) \tag{A5}$$

and u_0 satisfies

$$u_0 \in H_0^1(\Omega) \cap L^{p+2}(\Omega) \quad \text{and} \quad \int_{\Omega} u_0(x)\omega(x) \, dx = \varphi(0). \tag{A6}$$

Theorem 2 *Suppose that the conditions (A5) and (A6) are satisfied and assume that φ and φ' are continuous functions defined on $[0, \infty)$ which tend to zero as $t \rightarrow \infty$. Then*

$$\lim_{t \rightarrow \infty} (\|\nabla u\|^2 + \|u\|_{p+2}^{p+2}) = 0$$

with a constant $B_0 < \frac{2(\sqrt{1+\lambda_1}-1)}{\sqrt{\lambda_1}}$, where λ_1 is constant in (6).

Proof We multiply (31) by ω , integrate over Ω and use (34) to obtain

$$f(t) = \varphi'(t) + (\nabla\omega, \nabla u_t) + (\nabla\omega, \nabla u) - \left(\omega, \sum_{i=1}^n b_i u_{x_i} \right) + (\omega, |u|^p u). \tag{35}$$

Inserting (35) into (31), we obtain

$$\begin{aligned} u_t - \Delta u_t - \Delta u - \sum_{i=1}^n b_i u_{x_i} + |u|^p u \\ = \left(\varphi'(t) + (\nabla\omega, \nabla u_t) + (\nabla\omega, \nabla u) - \left(\omega, \sum_{i=1}^n b_i u_{x_i} \right) + (\omega, |u|^p u) \right) \omega(x). \end{aligned} \tag{36}$$

Now, let us multiply (36) by $u + u_t$ and integrate over Ω :

$$\begin{aligned} \frac{d}{dt} \left[\frac{1}{2} \|u\|^2 + \|\nabla u\|^2 + \frac{1}{p+2} \|u\|_{p+2}^{p+2} \right] + \|\nabla u\|^2 + \|u\|_{p+2}^{p+2} + \|u_t\|^2 + \|\nabla u_t\|^2 \\ = (\varphi'(t) + \varphi(t)) \left[\varphi'(t) + (\nabla\omega, \nabla u_t) + (\nabla\omega, \nabla u) - \left(\omega, \sum_{i=1}^n b_i u_{x_i} \right) + (\omega, |u|^p u) \right] \\ + \left(u + u_t, \sum_{i=1}^n b_i u_{x_i} \right). \end{aligned} \tag{37}$$

Using Cauchy, Poincare and Young inequalities on the right-hand side of (37), we have

$$\left| \left(u, \sum_{i=1}^n b_i u_{x_i} \right) \right| \leq \frac{B_0}{\sqrt{\lambda_1}} \|\nabla u\|^2, \tag{38}$$

$$\left| \left(u_t, \sum_{i=1}^n b_i u_{x_i} \right) \right| \leq \|u_t\|^2 + \frac{B_0^2}{4} \|\nabla u\|^2, \tag{39}$$

$$|(\nabla\omega, \nabla u_t)(\varphi' + \varphi)| \leq \|\nabla u_t\|^2 + \frac{1}{2} \|\nabla\omega\|^2 (|\varphi'|^2 + |\varphi|^2), \tag{40}$$

$$|(\nabla\omega, \nabla u)(\varphi' + \varphi)| \leq \frac{\varepsilon}{2} \|\nabla u\|^2 + \frac{1}{\varepsilon} \|\nabla\omega\|^2 (|\varphi'|^2 + |\varphi|^2), \tag{41}$$

$$\left| \left(\omega, \sum_{i=1}^n b_i u_{x_i} \right) (\varphi' + \varphi) \right| \leq \frac{\varepsilon}{2} \|\nabla u\|^2 + \frac{B_0^2}{\varepsilon} \|\omega\|^2 (|\varphi'|^2 + |\varphi|^2), \tag{42}$$

$$|(\omega, |u|^p u)(\varphi' + \varphi)| \leq \varepsilon \|u\|_{p+2}^{p+2} + C(\varepsilon, p) \|\omega\|_{p+2}^{p+2} (|\varphi'|^{p+2} + |\varphi|^{p+2}). \tag{43}$$

Rewriting (37) with estimates (38)-(43), we obtain the following inequality:

$$\begin{aligned} & \frac{d}{dt} \left[\frac{1}{2} \|u\|^2 + \|\nabla u\|^2 + \frac{1}{p+2} \|u\|_{p+2}^{p+2} \right] \\ & + \left(1 - \varepsilon - \frac{B_0(4 + B_0\sqrt{\lambda_1})}{4\sqrt{\lambda_1}} \right) \|\nabla u\|^2 + (1 - \varepsilon) \|u\|_{p+2}^{p+2} \leq D(t), \end{aligned} \tag{44}$$

where

$$\begin{aligned} D(t) = & (|\varphi'|^2 + |\varphi|^2) \left(\frac{1}{2} \|\nabla \omega\|^2 + \frac{1}{\varepsilon} \|\nabla \omega\|^2 + \frac{B_0^2}{\varepsilon} \|\omega\|^2 \right) \\ & + (\varphi'(t))^2 + |\varphi'(t)\varphi(t)| + C(\varepsilon, p) \|\omega\|_{p+2}^{p+2} (|\varphi'|^{p+2} + |\varphi|^{p+2}). \end{aligned}$$

We choose $\varepsilon_0 > 0$ such that $\varepsilon_0 \leq \varepsilon < 1 - \frac{B_0(4+B_0\sqrt{\lambda_1})}{4\sqrt{\lambda_1}}$ and take

$$K_3 = \min \left\{ \frac{2}{3} \left(1 - \varepsilon_0 - \frac{B_0(4 + B_0\sqrt{\lambda_1})}{4\sqrt{\lambda_1}} \right), 1 - \varepsilon_0 \right\}.$$

So, (44) follows

$$\frac{d}{dt} \left[\frac{1}{2} \|u\|^2 + \|\nabla u\|^2 + \frac{1}{p+2} \|u\|_{p+2}^{p+2} \right] + K_3 \left(\frac{3}{2} \|\nabla u\|^2 + \|u\|_{p+2}^{p+2} \right) \leq D(t). \tag{45}$$

The last term on the left-hand side of (45) can be written

$$\begin{aligned} \frac{3}{2} \|\nabla u\|^2 + \|u\|_{p+2}^{p+2} & \geq \frac{\lambda_1}{2} \|u\|^2 + \|\nabla u\|^2 + \|u\|_{p+2}^{p+2} \\ & \geq K_4 \left(\frac{1}{2} \|u\|^2 + \|\nabla u\|^2 + \frac{1}{p+2} \|u\|_{p+2}^{p+2} \right), \end{aligned} \tag{46}$$

where $K_4 = \min(\lambda_1, 1)$. It follows from (45) and (46)

$$\frac{d}{dt} \eta(t) + K_5 \eta(t) \leq D(t). \tag{47}$$

Here, $K_5 = K_3 K_4$ and $\eta(t) = \frac{1}{2} \|u\|^2 + \|\nabla u\|^2 + \frac{1}{p+2} \|u\|_{p+2}^{p+2}$. After solving first-order differential inequality (47), it follows that

$$\|\nabla u\|^2 + \|u\|_{p+2}^{p+2} \rightarrow 0 \quad \text{as } t \rightarrow \infty. \quad \square$$

Competing interests

The author declares that they have no competing interests.

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