On the Solvability of the Boundary value Problem for One Class of Higher-Order Semilinear Partial Differential Equations

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In the cylindrical domain $D_T := \Omega \times (0, T)$, where Ω is a Lipschitz domain in \mathbb{R}^n , consider a boundary value problem on finding a solution u = u(x, t) to the equation

$$L_f := \frac{\partial^{4k} u}{\partial t^{4k}} - \sum_{i,j=1}^n \frac{\partial}{\partial x_j} \left(a_{ij} \frac{\partial u}{\partial x_i} \right) + f(u) = F \tag{1}$$

by the boundary conditions

$$u\big|_{\Gamma} = 0, \tag{2}$$

$$\frac{\partial^{i} u}{\partial t^{i}}\Big|_{\Omega_{0}\cup\Omega_{T}} = 0, \quad i = 0,\dots,2k-1,$$
(3)

where $f : \mathbb{R} \to \mathbb{R}$ is a given continuous function, $a_{ij} = a_{ji} = a_{ij}(x) \in C^1(\overline{\Omega}), i, j = 1, ..., n,$ F = F(x,t) are the given, and u = u(x,t) is an unknown real functions, k is a natural number, $n \geq 2$. Here $\Gamma := \partial \Omega \times (0,T)$ is the lateral face of the cylinder D_T , $\Omega_0 : x \in \Omega$, t = 0 and $\Omega_T : x \in \Omega$, t = T are upper and lower bases of this cylinder, respectively.

Below, we assume that operator $K := \sum_{i,j=1}^{n} \frac{\partial}{\partial x_j} \left(a_{ij}(x) \frac{\partial u}{\partial x_i} \right)$ is evenly elliptical in $\overline{\Omega}$, i.e.

$$k_0|\xi|^2 \le \sum_{i,j=1}^n a_{ij}(x)\xi_i\xi_j \le k_1|\xi|^2 \ \forall x \in \overline{\Omega}, \ \xi = (\xi_1, \dots, \xi_n) \in \mathbb{R}^n,$$
(4)

where $k_0, k_1 = const > 0$, $|\xi|^2 = \sum_{i=1}^n \xi_i^2$. Note that (4) implies the hypoellipticity of the linear part of operator L_f from (1), i.e. L_0 is hypoelliptic for each $x = x_0 \in \overline{\Omega}$.

Denote by $C^{2,4k}(\overline{D}_T, \partial D_T)$ the space of functions u continuous in \overline{D}_T , having continuous partial derivatives $\frac{\partial u}{\partial x_i}$, $\frac{\partial^2 u}{\partial x_i \partial x_j}$, $\frac{\partial^l u}{\partial t^l}$, $i, j = 1, \ldots, n; l = 1, \ldots, 4k$, in \overline{D}_T . Assume

$$C_0^{2,4k}(\overline{D}_T,\partial D_T) := \left\{ u \in C^{2,4k}(\overline{D}_T) : \left. u \right|_{\Gamma} = 0, \left. \frac{\partial^i u}{\partial t^i} \right|_{\Omega_0 \cup \Omega_T} = 0, \ i = 0, \dots, 2k-1 \right\}.$$

Introduce the Hilbert space $W_0^{1,2k}(D_T)$ as a completion with respect to the norm

$$\|u\|_{W_0^{1,2k}(D_T)}^2 = \int_{D_T} \left[u^2 + \sum_{i=1}^{2k} \left(\frac{\partial^i u}{\partial t^i} \right)^2 + \sum_{i=1}^n \left(\frac{\partial u}{\partial x_i} \right)^2 \right] dx \, dt$$

of the classical space $C_0^{2,4k}(\overline{D}_T, \partial D_T)$.

Remark 1. From definition of the space $W_0^{1,2k}(D_T)$ it follows that if $u \in W_0^{1,2k}(D_T)$, then $u \in \overset{\circ}{W}_2^1(D_T)$ and $\frac{\partial^i u}{\partial t^i} \in L_2(D_T)$, i = 2, ..., 2k. Here $W_2^1(D_T)$ is the well-known Sobolev space consisting of the elements of $L_2(D_T)$, having the first order generalized derivatives from $L_2(D_T)$, and $\overset{\circ}{W}_2^1(D_T) = \{u \in W_2^1(D_T) : u|_{\partial D_T} = 0\}$, where the equality $u|_{\partial D_T} = 0$ is understood in the sense of the trace theory.

Below, on the function f = f(u) we impose the following requirements

$$f \in C(\mathbb{R}), \ |f(u)| \le M_1 + M_2 |u|^{\alpha}, \ u \in \mathbb{R},$$
(5)

where $M_i = const \ge 0, i = 1, 2$, and

$$0 \le \alpha = const < \frac{n+1}{n-1}.$$
(6)

Remark 2. The embedding operator $I : W_2^1(\overline{D}_T) \to L_q(D_T)$ represents a linear continuous compact operator for $1 < q < \frac{2(n+1)}{n-1}$, when n > 1. At the same time the Nemitski operator $N : L_q(D_T) \to L_2(D_T)$, acting by the formula Nu = -f(u), due to (5) is continuous and bounded if $q \ge 2\alpha$. Thus, since due to (6) we have $2\alpha < \frac{2(n+1)}{n-1}$, then there exists a number q such that $1 < q < \frac{2(n+1)}{n-1}$ and $q \ge 2\alpha$. Therefore, in this case the operator

$$N_0 = NI : \overset{\circ}{W}{}_2^1(D_T) \to L_2(D_T)$$

will be continuous and compact. Besides, from $u \in W_0^{1,2k}(D_T)$ it follows that $f(u) \in L_2(D_T)$ and, if $u_m \to u$ in the space $W_0^{1,2k}(D_T)$, then $f(u_m) \to f(u)$ in the space $L_2(D_T)$.

Definition 1. Let function f satisfy the conditions (5) and (6), $F \in L_2(D_T)$. The function $u \in W_0^{1,2k}(D_T)$ is said to be a weak generalized solution of the problem (1)–(3), if for any $\varphi \in W_0^{1,2k}(D_T)$ the integral equality

$$\int_{D_T} \left[\frac{\partial^{2k} u}{\partial t^{2k}} \cdot \frac{\partial^{2k} \varphi}{\partial t^{2k}} + \sum_{i,j=1}^n a_{ij}(x) \frac{\partial u}{\partial x_i} \frac{\partial \varphi}{\partial x_j} \right] dx \, dt + \int_{D_T} f(u)\varphi \, dx \, dt$$
$$= \int_{D_T} F\varphi \, dx \, dt \ \forall \varphi \in C_0^{2,4k}(\overline{D}_T, \partial D_T)$$

is valid.

It is not difficult to verify that if the solution of the problem (1)–(3) in the sense of Definition 1 belongs to the class $C_0^{2,4k}(D_T, \partial D_T)$, then it will also be a classical solution of this problem.

Theorem. Let the conditions (5), (6) and

$$\lim_{|u| \to \infty} \inf \frac{f(u)}{u} \ge 0 \tag{7}$$

be fulfilled. Then for any $F \in L_2(D_T)$ the problem (1)–(3) has at least one weak generalized solution $u \in W_0^{1,2k}(D_T)$.

Remark 3. Let us note that if along with the conditions (5)-(7) imposed on function f to demand that it is monotonous, then the solution $u \in W_0^{1,2k}(D_T)$ of the problem (1)-(3), the existence of which is stated in the theorem, is unique. As show the examples, when the conditions imposed on nonlinear function f are violated, then the problem (1)-(3) may not have a solution.