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SOLVABILITY OF CHARACTERISTIC BOUNDARY-VALUE PROBLEMS FOR NONLINEAR EQUATIONS WITH ITERATED WAVE OPERATOR IN THE PRINCIPAL PART

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ABSTRACT. A characteristic boundary-value problem for a hyperbolic equation with power nonlinearity and iterated wave operator in the principal part is considered in a conical domain. Depending on the exponent of nonlinearity and spatial dimensionality of the equation, the existence and uniqueness of the solution of a boundary-value problem is established. The non-solvability of this problem is also considered here.

1. INTRODUCTION

In the Euclidean space \mathbb{R}^{n+1} of independent variables x_1, x_2, \ldots, x_n, t , consider the nonlinear equation

$$L_{\lambda}u := \Box^2 u = \lambda f(u) + F, \tag{1.1}$$

where λ is a given real constant, $f : \mathbb{R} \to \mathbb{R}$ is a given continuous nonlinear function, f(0) = 0, F is a given, and u is an unknown real functions, and for $n \ge 2$,

$$\Box = \frac{\partial^2}{\partial t^2} - \sum_{i=1}^n \frac{\partial^2}{\partial x_i^2}$$

Let $D_T : |x| < t < T - |x|$ be a domain, which is the intersection of the light cone of future $K_O^+ : t > |x|$ with the apex in the origin $O(0, 0, \ldots, 0)$ and light cone of past $K_A^- : t < T - |x|$ with apex in point $A(0, \ldots, 0, T)$, T = const > 0.

For equation (1.1) consider the boundary-value problem on determination of its solution $u(x_1, \ldots, x_n, t)$ in domain D_T with the boundary condition

$$u\big|_{\partial D_T} = 0. \tag{1.2}$$

It should be noted that for nonlinear hyperbolic equations the local or global solvability of the Cauchy problem with initial conditions for t = 0 and mixed problems has been studied in numerous publications; see, [2, 4, 5, 8, 9, 12, 13, 14, 15, 16, 17, 18, 25, 27, 28, 29, 30, 32, 33, 34].

Regarding the nonlinear wave equation $\Box u = \lambda f(u) + F$, we have the following results: The characteristic problem in the light cone of future K_O^+ : t > |x|, with

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boundary condition $u|_{\partial K_O^+} = g$, in the linear case with $\lambda = 0$, is well-posed and has global solvability in some appropriate function spaces; see [1, 3, 6, 10, 26]. Meanwhile, the nonlinear case, when f(u) has exponential nature and $\lambda \neq 0$, has been considered in [19, 20, 21].

Assume $\mathring{C}^k(\overline{D}_T, \partial D_T) = \{ u \in C^k(\overline{D}_T) : u|_{\partial D_T} = 0 \}, k \ge 1$. Let $u \in \mathring{C}^4(\overline{D}_T, \partial D_T)$ be a classical solution of problem (1.1)-(1.2). Multiplying the both parts of (1.1) by an arbitrary function $\phi \in \mathring{C}^2(\overline{D}_T, \partial D_T)$ and integrating obtained equation by parts in domain D_T we obtain

$$\int_{D_T} \Box u \Box \phi \, dx \, dt = \lambda \int_{D_T} f(u) \phi \, dx \, dt + \int_{D_T} F \phi \, dx \, dt.$$
(1.3)

Here we used the equality

$$\int_{D_T} \Box u \Box \phi \, dx \, dt = \int_{\partial D_T} \frac{\partial \phi}{\partial N} \Box u ds - \int_{\partial D_T} \phi \frac{\partial}{\partial N} \Box u ds + \int_{D_T} \phi \Box^2 u \, dx \, dt$$

and the fact that since ∂D_T is characteristic manifold, then derivative on the conormal

$$\frac{\partial}{\partial N} = \gamma_{n+1} \frac{\partial}{\partial t} - \sum_{i=1}^{n} \gamma_i \frac{\partial}{\partial x_i},$$

where $\gamma = (\gamma_1, \ldots, \gamma_n, \gamma_{n+1})$ is the unit vector of external normal relative to ∂D_T , is an inner differential operator on characteristic manifold ∂D_T and, thus, if $v \in \dot{C}^1(\overline{D}_T, \partial D_T)$, then $\frac{\partial v}{\partial N}|_{\partial D_T} = 0$.

Let us introduce the Hilbert space $\mathring{W}^1_{2,\Box}(D_T)$ as a completion with respect to the norm

$$\|u\|_{\mathring{W}_{2,\Box}^{1}(D_{T})}^{2} = \int_{D_{T}} \left[u^{2} + \left(\frac{\partial u}{\partial t}\right)^{2} + \sum_{i=1}^{n} \left(\frac{\partial u}{\partial x_{i}}\right)^{2} + (\Box u)^{2}\right] dx \, dt \tag{1.4}$$

of classical space $\mathring{C}^2(\overline{D}_T, \partial D_T)$. It follows from (1.4) that if $u \in \mathring{W}^1_{2, \Box}(D_T)$, then $u \in \mathring{W}^1_2(D_T)$ and $\Box u \in L_2(D_T)$. Here $W^1_2(D_T)$ is the known Sobolev space [24, p. 56], consisting of elements from $L_2(D_T)$, which have first order generalized derivatives in $L_2(D_T)$, and $\mathring{W}^1_2(D_T) = \{u \in W^1_2(D_T) : u|_{\partial D_T} = 0\}$, where equality $u|_{\partial D_T} = 0$ should be understood in the sense of the theory of trace [24, p. 70].

Let us assume (1.3) as the basis of determination of generalized solution of problem (1.1)-(1.2).

Definition 1.1. Let $F \in L_2(D_T)$. We call function $u \in \check{W}_{2,\square}^1(D_T)$ a weak generalized solution of problem (1.1)-(1.2) if $f(u) \in L_2(D_T)$ and for any function $\phi \in \mathring{W}_{2,\square}^1(D_T)$ it is valid integral equality (1.3); i.e.

$$\int_{D_T} \Box u \Box \phi \, dx \, dt = \lambda \int_{D_T} f(u) \phi \, dx \, dt + \int_{D_T} F \phi \, dx \, dt \quad \forall \phi \in \mathring{W}^1_{2,\Box}(D_T).$$
(1.5)

It is easy to verify that if the solution u of problem (1.1)-(1.2) in the sense of the above definition belongs to the class $C^4(\overline{D}_T)$, then it will be a classical solution of this problem.

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2. Solvability of (1.1)-(1.2) with $f(u) = |u|^{\alpha} \operatorname{sgn} u$

Assume that for a positive constant $\alpha \neq 1$, the nonlinear function f in (1.1) has the form

$$f(u) = |u|^{\alpha} \operatorname{sgn} u \,. \tag{2.1}$$

Then in accordance to (2.1), equation (1.1) and (1.5) take the form

$$L_{\lambda}u := \Box^2 u = \lambda |u|^{\alpha} \operatorname{sgn} u + F \tag{2.2}$$

and

$$\int_{D_T} \Box u \Box \phi \, dx \, dt = \lambda \int_{D_T} \phi |u|^{\alpha} \operatorname{sgn} u \, dx \, dt + \int_{D_T} F \phi \, dx \, dt, \quad \forall \phi \in \mathring{W}^1_{2,\Box}(D_T).$$
(2.3)

Lemma 2.1. With the norm of the space $\mathring{W}^{1}_{2,\Box}(D_T)$ given in (1.4),

$$\|u\|_{\mathring{W}_{2,\Box}^{1}(D_{T})} \leq c \|\Box u\|_{L_{2}(D_{T})} \quad \forall u \in \mathring{W}_{2,\Box}^{1}(D_{T})$$
(2.4)

where c is positive constant independent on u.

Proof. Since the space $\mathring{C}^2(\overline{D}_T, \partial D_T)$ is the dense subspace of space $\mathring{W}^1_{2,\Box}(D_T)$ it is sufficient to prove that for all $u \in mathaccent$ "7017 $C^2(\overline{D}_T, \partial D_T)$,

$$\|u\|_{W_{2,\Box}^{1}(D_{T/2}^{+})}^{2} \leq c^{2} \|\Box u\|_{L_{2}(D_{T/2}^{+})}^{2}, \quad \|u\|_{W_{2,\Box}^{1}(D_{T/2}^{-})}^{2} \leq c^{2} \|\Box u\|_{L_{2}(D_{T/2}^{-})}^{2}, \quad (2.5)$$

where $D_{T/2}^+ = D_T \cap \{t < T/2\}, D_{T/2}^- = D_T \cap \{t > T/2\}$ and the norm $\|\cdot\|_{W_{2,\square}^1(D_{T/2}^\pm)}$ is given by (1.4) with $D_{T/2}^\pm$ instead of D_T .

Let us prove the first inequality of (2.5), the second inequality can be proved in the same way. Assume $\Omega_{\tau} := \overline{D}_{T/2}^+ \cap \{t = \tau\}, D_{\tau}^+ = D_{T/2}^+ \cap \{t < \tau\}, S_{\tau}^+ = \{(x,t) \in \partial D_{\tau}^+ : t = |x|\}, 0 < \tau \leq T/2 \text{ and } \gamma = (\gamma_1, \dots, \gamma_n, \gamma_{n+1}) \text{ be the unit vector of outer normal relative to } \partial D_{\tau}^+$. For $u \in C^{2^0}(\overline{D}_T, \partial D_T)$, taking into account equalities $u|_{S_{\tau}^+} = 0, \Omega_{\tau} = \partial D_{\tau}^+ \cap \{t = \tau\}$ and $\gamma|_{\Omega_{\tau}} = (0, \dots, 0, 1)$, integrating by parts it is easy to obtain

$$\int_{D_{\tau}^{+}} \frac{\partial^2 u}{\partial t^2} \frac{\partial u}{\partial t} \, dx \, dt = \frac{1}{2} \int_{D_{\tau}^{+}} \frac{\partial}{\partial t} (\frac{\partial u}{\partial t})^2 \, dx \, dt = \frac{1}{2} \int_{\partial D_{\tau}^{+}} (\frac{\partial u}{\partial t})^2 \gamma_{n+1} ds = \frac{1}{2} \int_{\Omega_{\tau}} (\frac{\partial u}{\partial t})^2 dx + \frac{1}{2} \int_{S_{\tau}^{+}} (\frac{\partial u}{\partial t})^2 \gamma_{n+1} ds, \quad \tau \le T/2,$$
(2.6)

$$\int_{D_{\tau}^{+}} \frac{\partial^{2} u}{\partial x_{i}^{2}} \frac{\partial u}{\partial t} dx dt = \int_{\partial D_{\tau}^{+}} \frac{\partial u}{\partial x_{i}} \frac{\partial u}{\partial t} \gamma_{i} ds - \frac{1}{2} \int_{D_{\tau}^{+}} \frac{\partial u}{\partial t} (\frac{\partial u}{\partial x_{i}})^{2} dx dt$$

$$= \int_{\partial D_{\tau}^{+}} \frac{\partial u}{\partial x_{i}} \frac{\partial u}{\partial t} \gamma_{i} ds - \frac{1}{2} \int_{\partial D_{\tau}^{+}} (\frac{\partial u}{\partial x_{i}})^{2} \gamma_{n+1} ds$$

$$= \int_{\partial D_{\tau}^{+}} \frac{\partial u}{\partial x_{i}} \frac{\partial u}{\partial t} \gamma_{i} ds - \frac{1}{2} \int_{S_{\tau}^{+}} (\frac{\partial u}{\partial x_{i}})^{2} \gamma_{n+1} ds - \frac{1}{2} \int_{\Omega_{\tau}} (\frac{\partial u}{\partial x_{i}})^{2} dx,$$
(2.7)

with $\tau \leq T/2$. It follows from (2.6) and (2.7) that

$$\begin{split} &\int_{D_{\tau}^{+}} \Box u \frac{\partial u}{\partial t} \, dx \, dt \\ &= \int_{S_{\tau}^{+}} \frac{1}{2\gamma_{n+1}} \Big[\sum_{i=1}^{n} \left(\frac{\partial u}{\partial x_{i}} \gamma_{n+1} - \frac{\partial u}{\partial t} \gamma_{i} \right)^{2} + \left(\frac{\partial u}{\partial t} \right)^{2} \left(\gamma_{n+1}^{2} - \sum_{j=1}^{n} \gamma_{j}^{2} \right) \Big] ds \qquad (2.8) \\ &+ \frac{1}{2} \int_{\Omega_{\tau}} \Big[\left(\frac{\partial u}{\partial t} \right)^{2} + \sum_{i=1}^{n} \left(\frac{\partial u}{\partial x_{i}} \right)^{2} \Big] dx, \quad \tau \leq T. \end{split}$$

Since $u|_{S^+_{\tau}} = 0$ and operator $(\gamma_{n+1}\frac{\partial}{\partial x_i} - \gamma_i\frac{\partial}{\partial t}), 1 \le i \le n$, is an inner differential operator on S_{τ}^+ , then we have the equalities

$$\left(\frac{\partial u}{\partial x_i}\gamma_{n+1} - \frac{\partial u}{\partial t}\gamma_i\right)\Big|_{S^+_{\tau}} = 0, \quad i = 1, \dots, n.$$
(2.9)

Therefore, taking into account that $\gamma_{n+1}^2 - \sum_{j=1}^n \gamma_j^2 = 0$ on the characteristic manifold S_{τ}^+ , in view of (2.8) and (2.9), we have

$$\int_{\Omega_{\tau}} \left[\left(\frac{\partial u}{\partial t}\right)^2 + \sum_{i=1}^n \left(\frac{\partial u}{\partial x_i}\right)^2 \right] dx = 2 \int_{D_{\tau}^+} \Box u \frac{\partial u}{\partial t} \, dx \, dt, \quad \tau \le T/2.$$
(2.10)

Assuming $w(\delta) = \int_{\Omega_{\delta}} \left[\left(\frac{\partial u}{\partial t} \right)^2 + \sum_{i=1}^n \left(\frac{\partial u}{\partial x_i} \right)^2 \right] dx$, and using inequality $2 \Box u \frac{\partial u}{\partial t} \leq u \frac{\partial u}{\partial t}$ $\varepsilon(\frac{\partial u}{\partial t})^2 + \frac{1}{\varepsilon} |\Box u|^2$, which is valid for any positive ε , from (2.10) we obtain

$$w(\delta) \le \varepsilon \int_0^\delta w(\sigma) d\sigma + \frac{1}{\varepsilon} \|\Box\|_{L_2(D_\delta^+)}^2, \quad 0 < \delta \le T/2.$$
(2.11)

From (2.11), taking into account that value $\|\Box\|_{L_2(D_{\delta}^+)}^2$ as a function of δ is nondecreasing, in view of Gronwall's lemma [11, p. 13] it follows that

$$w(\delta) \leq \frac{1}{\varepsilon} \|\Box\|_{L_2(D_{\delta}^+)}^2 \exp \delta \varepsilon.$$

Hence, taking into account the fact that $\inf_{\varepsilon>0} \frac{1}{\varepsilon} \exp \delta \varepsilon = e\delta$ and it is reached at $\varepsilon = \frac{1}{\delta}$, we obtain

$$w(\delta) \le e\delta \|\Box\|_{L_2(D^+_{\delta})}^2, \quad 0 < \delta \le T/2.$$

From (2), in turn, it follows that

$$\int_{D_{T/2}^+} \left[\left(\frac{\partial u}{\partial t}\right)^2 + \sum_{i=1}^n \left(\frac{\partial u}{\partial x_i}\right)^2 \right] dx \, dt = \int_0^{T/2} w(\delta) d\delta \le \frac{e}{8} T^2 \|\Box u\|_{L_2(D_{T/2}^+)}^2.$$
(2.12)

Using the equalities $u|_{S_{T/2}} = 0$ and $u(x,t) = \int_{|x|}^{t} \frac{\partial u(x,t)}{\partial t} d\tau$, $(x,t) \in \overline{D}_{T/2}^{+}$, which are valid for any function $u \in C^{2^0}(\overline{D}_T, \partial D_T)$, by standard reasoning [24, p. 63] we easily obtain

$$\int_{D_{T/2}^+} u^2(x,t) \, dx \, dt \le \frac{1}{4} T^2 \int_{D_{T/2}^+} \left(\frac{\partial u}{\partial t}\right)^2 \, dx \, dt. \tag{2.13}$$

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By virtue of (2.12) and (2.13), we have

$$\begin{aligned} \|u\|_{\mathring{W}_{2,\Box}^{1}(D_{T/2}^{+})}^{2} &= \int_{D_{T/2}^{+}} \left[u^{2} + \left(\frac{\partial u}{\partial t}\right)^{2} + \sum_{i=1}^{n} \left(\frac{\partial u}{\partial x_{i}}\right)^{2} + \left(\Box u\right)^{2}\right] dx \, dt \\ &\leq \left(1 + \frac{e}{8}T^{2} + \frac{e}{32}T^{4}\right) \|\Box\|_{L_{2}(D_{T/2}^{+})}^{2}, \end{aligned}$$

whence it follows the first inequality of (2.5) with constant $c^2 = 1 + \frac{e}{8}T^2 + \frac{e}{32}T^4$. The proof is complete.

Lemma 2.2. Assume $F \in L_2(D_T)$, $0 < \alpha < 1$, and in the case when $\alpha > 1$ additionally require that $\lambda < 0$. Then for a weak generalized solution $u \in \mathring{W}_{2,\Box}^1(D_T)$ of (1.1)-(1.2) in the case with nonlinearity of form (2.1); i.e., problem (2.2)-(1.2) in the sense of integral equality (2.3) with $|u|^{\alpha} \in L_2(D_T)$, it is valid a priori estimate

$$\|u\|_{\dot{W}_{2,\square}^{1}(D_{T})} \leq c_{1}\|F\|_{L_{2}(D_{T})} + c_{2}$$

$$(2.14)$$

with non-negative constants $c_i(T, \alpha, \lambda)$, i = 1, 2, which do not depend on u, F and $c_1 > 0$.

Proof. First let $\alpha > 1$ and $\lambda < 0$. Assuming in (2.3) that $\phi = u \in \mathring{W}^{1}_{2,\square}(D_T)$ and taking into account (1.4), for any $\varepsilon > 0$ we have

$$\begin{aligned} \|\Box u\|_{L_{2}(D_{T})}^{2} &= \int_{D_{T}} (\Box u)^{2} dx dt \\ &= \lambda \int_{D_{T}} |u|^{\alpha+1} dx dt + \int_{D_{T}} Fu dx dt \\ &\leq \int_{D_{T}} Fu dx dt \qquad (2.15) \\ &\leq \frac{1}{4\varepsilon} \int_{D_{T}} F^{2} dx dt + \varepsilon \|u\|_{L_{2}(D_{T})}^{2} \\ &\leq \frac{1}{4\varepsilon} \|F\|_{L_{2}(D_{T})}^{2} + \varepsilon \|u\|_{\dot{W}_{2}^{1}\square(D_{T})}^{2}. \end{aligned}$$

Due to (2.4) and the above inequality we have

$$\|u\|_{\dot{W}_{2,\Box}^{1}(D_{T})}^{2} \leq c^{2} \|\Box u\|_{L_{2}(D_{T})}^{2} \leq \frac{c^{2}}{4\varepsilon} \|F\|_{L_{2}(D_{T})}^{2} + c^{2}\varepsilon \|u\|_{\dot{W}_{2,\Box}^{1}(D_{T})}^{2},$$

from which for $\varepsilon = \frac{1}{2c^2} < \frac{1}{c^2}$, we obtain

$$\|u\|_{\dot{W}_{2,\Box}^{1}(D_{T})}^{2} \leq \frac{c^{2}}{4\varepsilon(1-\varepsilon c^{2})} \|F\|_{L_{2}(D_{T})}^{2} = c^{4} \|F\|_{L_{2}(D_{T})}^{2}.$$

From this inequality in the case $\alpha > 1$ and $\lambda < 0$ follows inequality (2.14) with $c_1 = c^2$ and $c_2 = 0$.

Now let $0 < \alpha < 1$. Using the known inequality

$$ab \leq \frac{\varepsilon a^p}{p} + \frac{b^q}{q\varepsilon^{q-1}}$$

with parameter $\varepsilon > 0$ for $a = |u|^{\alpha+1}$, b = 1, $p = \frac{2}{\alpha+1} > 1$, $q = \frac{2}{1-\alpha}$, $\frac{1}{p} + \frac{1}{q} = 1$, in the same way as for inequality (2.15), we have

$$\begin{split} \|\Box u\|_{L_{2}(D_{T})}^{2} &= \int_{D_{T}} (\Box u)^{2} \, dx \, dt \\ &= \lambda \int_{D_{T}} |u|^{\alpha+1} \, dx \, dt + \int_{D_{T}} F u \, dx \, dt \\ &\leq |\lambda| \int_{D_{T}} \left[\varepsilon \frac{1+\alpha}{2} |u|^{2} + \frac{1-\alpha}{2\varepsilon^{q-1}} \right] \, dx \, dt + \frac{1}{4\varepsilon} \int_{D_{T}} F^{2} \, dx \, dt + \varepsilon \int_{D_{T}} u^{2} \, dx \, dt \\ &= \frac{1}{4\varepsilon} \|F\|_{L_{2}(D_{T})}^{2} + \varepsilon (|\lambda| \frac{1+\alpha}{2} + 1) \|u\|_{L_{2}(D_{T})}^{2} + |\lambda| \frac{1-\alpha}{2\varepsilon^{q-1}} \operatorname{meas} D_{T}. \end{split}$$

In view of (1.4) and (2.4) it follows from (2.16) that

$$\begin{aligned} \|u\|_{\hat{W}_{2,\Box}^{1}(D_{T})}^{2} &\leq c^{2} \|\Box u\|_{L_{2}(D_{T})}^{2} \\ &\leq \frac{c^{2}}{4\varepsilon} \|F\|_{L_{2}(D_{T})}^{2} + \varepsilon c^{2} (|\lambda| \frac{1+\alpha}{2} + 1) \|u\|_{\hat{W}_{2,\Box}^{1}(D_{T})}^{2} + c^{2} |\lambda| \frac{1-\alpha}{2\varepsilon^{q-1}} \operatorname{meas} D_{T}, \end{aligned}$$

where $q = \frac{2}{1-\alpha}$; whence for $\varepsilon = \frac{1}{2}c^{-2}(|\lambda|\frac{1+\alpha}{2}+1)^{-1}$,

$$\begin{aligned} \|u\|_{\tilde{W}_{2,\Box}^{1}(D_{T})}^{2} &\leq \left[1 - \varepsilon c^{2} \left(|\lambda| \frac{1+\alpha}{2} + 1\right)\right]^{-1} \left(\frac{c^{2}}{4\varepsilon} \|F\|_{L_{2}(D_{T})}^{2} + c^{2}|\lambda| \frac{1-\alpha}{2\varepsilon^{q-1}} \operatorname{meas meas} D_{T}\right) \quad (2.17) \\ &= c^{4} \left(|\lambda| \frac{1+\alpha}{2} + 1\right) \|F\|_{L_{2}(D_{T})}^{2} + 2c^{2}|\lambda| \frac{1-\alpha}{2\varepsilon^{q-1}} \operatorname{meas} D_{T}. \end{aligned}$$

From (2.17), in the case when $0 < \alpha < 1$, follows inequality (2.14) with $c_1 = c^2(|\lambda|\frac{1+\alpha}{2}+1)^{1/2}$ and $c_2 = c(2|\lambda|\frac{1-\alpha}{2\varepsilon^{q-1}} \operatorname{meas} D_T)^{1/2}$, where $q = \frac{1}{1-\alpha}$. The proof is complete.

Remark 2.3. From the proof of Lemma 2.2 it follows that in estimate (2.14) the constants c_1 and c_2 are equal:

$$\alpha > 1, \quad \lambda < 0: \quad c_1 = c^2, \quad c_2 = 0;$$

 $0 < \alpha < 1, \quad -\infty < \lambda < +\infty:$
(2.18)

$$c_1 = c^2 (|\lambda| \frac{1+\alpha}{2} + 1)^{1/2}, \quad c_2 = c(2|\lambda| \frac{1-\alpha}{2\varepsilon^{q-1}} \operatorname{meas} D_T)^{\frac{1}{2}},$$
 (2.19)

where constant $c = (1 + \frac{e}{2}T^2 + \frac{e}{2}T^4)^{1/2}$ is taken from estimate (2.4), and $q = \frac{2}{1-\alpha}$.

Remark 2.4. Below, we will consider a linear problem appropriate for (1.1)-(1.2); i.e., when $\lambda = 0$. In this case for $F \in L_2(D_T)$ it is analogously introduced a concept of the weak generalized solution $u \in \mathring{W}_{2,\square}^1(D_T)$ of this problem, when

$$(u,\phi)_{\Box} := \int_{D_T} \Box u \Box \phi \, dx \, dt = \int_{D_T} F \phi \, dx \, dt \quad \forall \phi \in \mathring{W}^1_{2,\Box}(D_T).$$
(2.20)

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Remark 2.5. In view of (1.4) and (2.4), taking into account that

$$\begin{aligned} |(\Box u, \Box \phi)_{L_2(D_T)}| &= \left| \int_{D_T} \Box u \Box \phi \, dx \, dt \right| \\ &\leq ||\Box u||_{L_2(D_T)} ||\Box \phi||_{L_2(D_T)} \\ &\leq ||\Box u||_{\mathring{W}^1_2 \square (D_T)} ||\Box \phi||_{\mathring{W}^1_2 \square (D_T)}, \end{aligned}$$

the bilinear form

$$(u,\phi)_{\Box} := \int_{D_T} \Box u \Box \phi \, dx \, dt$$

in (2.20) can be considered as a scalar product in the Hilbert space $W_{2,\square}^1(D_T)$. Therefore, since for $F \in L_2(D_T)$

$$\int_{D_T} F\phi \, dx \, dt \Big| \le \|F\|_{L_2(D_T)} \|\phi\|_{L_2(D_T)} \le \|F\|_{L_2(D_T)} \|\phi\|_{\mathring{W}^1_{2,\square}(D_T)}$$

then due to the Riesz theorem [7, p. 83] there is unique function u in the space $\mathring{W}^{1}_{2,\square}(D_T)$, which satisfies equality (2.20) for any $\phi \in \mathring{W}^{1}_{2,\square}(D_T)$ and for the norm of which it is valid estimate

$$\|u\|_{\mathring{W}_{2}^{1}\square(D_{T})}^{1} \leq \|F\|_{L_{2}(D_{T})}.$$
(2.21)

Thus, introducing notation $u = L_0^{-1}F$, we obtain that to the linear problem appropriate to (1.1)-(1.2); i.e., when $\lambda = 0$, corresponds the linear, bounded operator

$$L_0^{-1}: L_2(D_T) \to \check{W}_{2,\Box}^1(D_T),$$

for the norm of which, by (2.21), it is valid the estimate

$$\|L_0^{-1}\|_{L_2(D_T) \to \mathring{W}_{2,\square}^1(D_T)} \le \|F\|_{L_2(D_T)}.$$
(2.22)

Taking into account Definition 1.1 and Remark 2.5, Equality (2.3) and Problem (2.2)-(1.2) can be rewritten in the equivalent form

$$u = L_0^{-1} [\lambda | u |^{\alpha} \operatorname{sgn} u + F]$$
(2.23)

in the Hilbert space $\mathring{W}^1_2_{\square}(D_T)$.

Remark 2.6. The embedding operator $I: \mathring{W}_2^1(D_T) \to L_q(D_T)$ is a linear continuous compact operator for $1 < q < \frac{2(n+1)}{n-1}$, when $n \ge 2$ [24, p. 81]. At the same time the operator of Nemytskii $N: L_q(D_T) \to L_2(D_T)$, which acts according to the formula $Nu = \lambda |u|^{\alpha} \operatorname{sgn} u, \alpha > 1$, is continuous and bounded for $q \ge 2\alpha$ [22, p. 349], [23, pp. 66, 67]. Thus, if $1 < \alpha < \frac{n+1}{n-1}$, then there exists such number q, that $1 < 2\alpha \le q < \frac{2(n+1)}{n-1}$ and hence the operator

$$N_1 = NI : \dot{W}_2^1(D_T) \to L_2(D_T)$$
 (2.24)

is continuous and compact operator. In this case since $u \in \mathring{W}_2^1(D_T)$ then it is clear that $f(u) = |u|^{\alpha} \operatorname{sgn} u \in L_2(D_T)$. Further, since in view of (1.4) the space $\mathring{W}_{2,\Box}^1(D_T)$ is continuously embedded in the space $\mathring{W}_2^1(D_T)$, then taking into account (2.24) the operator

$$N_2 = NII_1 : \mathring{W}_{2,\Box}^1(D_T) \to L_2(D_T), \qquad (2.25)$$

where $I_1: \mathring{W}_{2,\square}^1(D_T) \to \mathring{W}_2^1(D_T)$ is the embedding operator, continuous and compact for $1 < \alpha < \frac{n+1}{n-1}$. For $0 < \alpha < 1$ operator (2.25) is also continuous and compact, since according to the Rellich theorem [24, p. 64] the space $W_2^1(D_T)$ is continuously and compactly embedded into $L_2(D_T)$, and the space $L_2(D_T)$, in turn, is continuously embedded into $L_p(D_T)$ for p < 2.

Let us rewrite equation (2.23) in the form

$$u = Au := L_0^{-1}(N_2u + F), (2.26)$$

where the operator $N_2 : \mathring{W}_{2,\square}^1(D_T) \to L_2(D_T)$, for $0 < \alpha < \frac{n+1}{n-1}$, $\alpha \neq 1$, is continuous and compact in view of the Remark 2.6. Then taking into account (2.22) operator $A : \mathring{W}_{2,\square}^1(D_T) \to \mathring{W}_{2,\square}^1(D_T)$ in (2.26) is also continuous and compact. At the same time according to a priori estimate (2.14) of the Lemma 2.2, in which the constants c_1 and c_2 are given by equalities (2.18) and (2.19), for any parameter $\tau \in [0,1]$ and for any solution $u \in \mathring{W}_{2,\square}^1(D_T)$ of equation $u = \tau A u$ with this parameter it is valid a priori estimation (2.14) with constants $c_1 > 0$ and $c_2 \ge 0$, not depending on u, τ and F. Therefore, according to the Lere-Schauder theorem [31, p. 375] equation (2.26), and consequently problem (2.2)-(1.2) has at least one weak generalized solution u in the space $\mathring{W}_{2,\square}^1(D_T)$. This is summarized in the following result.

Theorem 2.7. Let $0 < \alpha < \frac{n+1}{n-1}$, $\alpha \neq 1$, $\lambda \neq 0$ and $\lambda < 0$ when $\alpha > 1$. Then for any $F \in L_2(D_T)$ problem (2.2)-(1.2) has at least one weak generalized solution $u \in \mathring{W}^1_{2,\square}(D_T)$.

3. Uniqueness of solution for (1.1)-(1.2) when $f(u) = |u|^{\alpha} \operatorname{sgn} u$

Let $F \in L_2(D_T)$, and u_1, u_2 be two weak generalized solutions of (2.2)-(1.2) in the space $\mathring{W}^1_{2,\Box}(D_T)$. According to (2.3),

$$\int_{D_T} \Box u_i \Box \phi \, dx \, dt = \lambda \int_{D_T} \phi |u_i|^{\alpha} \operatorname{sgn} u_i \, dx \, dt + \int_{D_T} F \phi \, dx \, dt \quad \forall \phi \in \mathring{W}^1_{2,\Box}(D_T)$$
(3.1)

and $|u_i|^{\alpha} \in L_2(D_T)$, i = 1, 2. For the difference $v = u_2 - u_1$ from (3.1) it follows that

$$\int_{D_T} \Box v \Box \phi \, dx \, dt = \lambda \int_{D_T} \phi(|u_2|^\alpha \operatorname{sgn} u_2 - |u_1|^\alpha \operatorname{sgn} u_1) \, dx \, dt \quad \forall \phi \in \mathring{W}^1_{2,\Box}(D_T).$$
(3.2)

Assuming $\phi = v \in \mathring{W}_{2,\square}^1(D_T)$ in the above equality, we obtain

$$\int_{D_T} (\Box v)^2 \, dx \, dt = \lambda \int_{D_T} (|u_2|^\alpha \operatorname{sgn} u_2 - |u_1|^\alpha \operatorname{sgn} u_1)(u_2 - u_1) \, dx \, dt.$$
(3.3)

Let us note that for the finite values of u_1 and u_2 with $\alpha > 0$ it is valid the inequality

$$(|u_2|^{\alpha} \operatorname{sgn} u_2 - |u_1|^{\alpha} \operatorname{sgn} u_1)(u_2 - u_1) \ge 0.$$
(3.4)

From (3.3) and inequality (3.4), which is true for almost all points $(x,t) \in D_T$ with $u_i \in \mathring{W}^1_{2,\square}(D_T)$, i = 1, 2, in the case when $\alpha > 0$ and $\lambda < 0$ it follows that

$$\int_{D_T} (\Box v)^2 \, dx \, dt \le 0,$$

whence, due to (2.4), we obtain v = 0; i.e. $u_1 = u_2$. This result is summarized in the next theorem.

Theorem 3.1. Let $\alpha > 0$, $\alpha \neq 1$ and $\lambda < 0$. Then for any $F \in L_2(D_T)$, Problem (2.2)-(1.2) cannot have more than one generalized solution in $\mathring{W}_{2 \sqcap}^1(D_T)$.

The following result follows from Theorems 2.7 and 3.1.

Theorem 3.2. Let $0 < \alpha < \frac{n+1}{n-1}$, $\alpha \neq 1$ and $\lambda < 0$. Then for any $F \in L_2(D_T)$, Problem (2.2)-(1.2) has an unique weak generalized solution $u \in \mathring{W}^1_{2,\Box}(D_T)$.

4. Non-solvability of (1.1)-(1.2) when $f(u) = |u|^{\alpha}$

Now assume that in (1.1), and therefore in (1.3), that $f(u) = |u|^{\alpha}, \alpha > 1$.

Theorem 4.1. Let $F^0 \in L_2(D_T)$, $||F^0||_{L_2(D_T)} \neq 0$, $F^0 \geq 0$, and $F = \mu F^0$, μ is a positive constant. Then when $f(u) = |u|^{\alpha}$ with $\alpha > 1$ and $\lambda > 0$, there exists a number $\mu_0 = \mu_0(F^0, \lambda, \alpha) > 0$ sub that for $\mu > \mu_0$, problem (1.1)-(1.2) can not have a weak generalized solution in the space $\mathring{W}_{2,\Box}^1(D_T)$.

Proof. Let us assume that there is a solution $u \in \check{W}^{1}_{2,\Box}(D_T)$ of problem (1.1)-(1.2) exists for any fixed $\mu > 0$. Then (1.5) takes the form

$$\int_{D_T} \Box u \Box \phi \, dx \, dt = \lambda \int_{D_T} |u|^{\alpha} \phi \, dx \, dt + \mu \int_{D_T} F^0 \phi \, dx \, dt \quad \forall \phi \in \mathring{W}^1_{2,\Box}(D_T).$$
(4.1)

It is easy to verify that

$$\int_{D_T} \Box u \Box \phi \, dx \, dt = \int_{D_T} u \Box^2 \phi \, dx \, dt \quad \forall \phi \in \mathring{C}^4(\overline{D}_T, \partial D_T), \tag{4.2}$$

where $\mathring{C}^4(\overline{D}_T, \partial D_T) = \{ u \in C^4(\overline{D}_T) : u|_{\partial D_T} = 0 \} \subset \mathring{W}^1_{2,\square}(D_T)$. Indeed, since $u \in \mathring{W}^1_{2,\square}(D_T)$, and the space $\mathring{C}^2(\overline{D}_T, \partial D_T)$ is dense in $\mathring{W}^1_{2,\square}(D_T)$, there exists such sequence $u_k \in \mathring{C}^2(\overline{D}_k, \partial D_k)$ that

$$\lim_{k \to \infty} \|u_k - u\|_{\mathring{W}^1_{2,\square}(D_T)} = 0.$$
(4.3)

Taking into account that

$$\int_{D_T} \Box u_k \Box \phi \, dx \, dt = \int_{\partial D_T} \frac{\partial u_k}{\partial N} \Box \phi ds - \int_{\partial D_T} u_k \frac{\partial}{\partial N} \Box \phi ds + \int_{D_T} u_k \Box^2 \phi \, dx \, dt, \tag{4.4}$$

where the derivative on the conormal $\frac{\partial}{\partial N} = \gamma_{n+1} \frac{\partial}{\partial t} - \sum_{i=1}^{n} \gamma_i \frac{\partial}{\partial x_i}$ is an inner differential operator on characteristic manifold ∂D_T , and, therefore $\frac{\partial u_k}{\partial N}|_{\partial D_T} = 0$, since $u_k|_{\partial D_T} = 0$, then from (4.4) we obtain

$$\int_{D_T} \Box u_k \Box \phi \, dx \, dt = \int_{D_T} u_k \Box^2 \phi \, dx \, dt, \tag{4.5}$$

where $\gamma = (\gamma_1, \ldots, \gamma_n, \gamma_{n+1})$ is the unit vector of outer normal relative to ∂D_T . Passing in (4.5) to the limit with $k \to \infty$, in view of (1.4) and (4.3), we obtain (4.2).

Taking into account (4.2) let us rewrite equality (4.1) in the form

$$\lambda \int_{D_T} |u|^{\alpha} \phi \, dx \, dt = \int_{D_T} u \Box^2 \phi \, dx \, dt - \mu \int_{D_T} F^0 \phi \, dx \, dt \quad \forall \phi \in \mathring{C}^4(\overline{D}_T, \partial D_T).$$
(4.6)

Below we use the method of test functions [22, p. 10-12]. Let us select such a test function $\phi \in \mathring{C}^4(\overline{D}_T, \partial D_T)$, that $\phi|_{D_T} > 0$. If in Young's inequality with parameter $\varepsilon > 0$

$$ab \leq \frac{\varepsilon}{\alpha}a^{\alpha} + \frac{1}{\alpha'\varepsilon^{\alpha'-1}}b^{\alpha'}, \quad a, b \geq 0, \ \alpha' = \frac{\alpha}{\alpha-1}$$

we take $a = |u|\phi^{1/\alpha}$, $b = \frac{|\Box^2 \phi|}{\phi^{\frac{1}{\alpha}}}$, then due to the fact that $\frac{\alpha'}{\alpha} = \alpha' - 1$, we have

$$|u\square^2\phi| = |u|\phi^{\frac{1}{\alpha}}\frac{|\square^2\phi|}{\phi^{\frac{1}{\alpha}}} \le \frac{\varepsilon}{\alpha}|u|^{\alpha}\phi + \frac{1}{\alpha'\varepsilon^{\alpha'-1}}\frac{|\square^2\phi|^{\alpha'}}{\phi^{\alpha'-1}}.$$
(4.7)

By (4.7) and (4.6) we have the inequality

$$(\lambda - \frac{\varepsilon}{\alpha}) \int_{D_T} |u|^{\alpha} \phi \, dx \, dt \le \frac{1}{\alpha' \varepsilon^{\alpha' - 1}} \int_{D_T} \frac{|\Box^2 \phi|^{\alpha'}}{\phi^{\alpha' - 1}} \, dx \, dt - \mu \int_{D_T} F^0 \phi \, dx \, dt;$$

whence for $\varepsilon < \lambda \alpha$ we obtain

$$\int_{D_T} |u|^{\alpha} \phi \, dx \, dt \le \frac{\alpha}{(\lambda \alpha - \varepsilon) \alpha' \varepsilon^{\alpha' - 1}} \int_{D_T} \frac{|\Box^2 \phi|^{\alpha'}}{\phi^{\alpha' - 1}} \, dx \, dt - \frac{\alpha \mu}{\lambda \alpha - \varepsilon} \int_{D_T} F^0 \phi \, dx \, dt.$$

$$\tag{4.8}$$

Taking into account the equalities $\alpha' = \frac{\alpha}{\alpha-1}$, $\alpha = \frac{\alpha'}{\alpha'-1}$, and

$$\min_{0<\varepsilon<\lambda\alpha}\frac{\alpha}{(\lambda\alpha-\varepsilon)\alpha'\varepsilon^{\alpha'-1}}=\frac{1}{\lambda^{\alpha'}},$$

which is reached at $\varepsilon = \lambda$, it follows from (4.8) that

$$\int_{D_T} |u|^{\alpha} \phi \, dx \, dt \leq \frac{1}{\lambda^{\alpha'}} \int_{D_T} \frac{|\Box^2 \phi|^{\alpha'}}{\phi^{\alpha'-1}} \, dx \, dt - \frac{\alpha' \mu}{\lambda} \int_{D_T} F^0 \phi \, dx \, dt.$$

Let us note that is not difficult to the existence of test function ϕ , such that

$$\phi \in \mathring{C}^4(\overline{D}_T, \partial D_T), \quad \phi|_{D_T} > 0, \quad \kappa = \int_{D_T} \frac{|\Box^2 \phi|^{\alpha'}}{\phi^{\alpha'-1}} \, dx \, dt < +\infty \,. \tag{4.9}$$

Indeed, it is easy to verify that the function

$$\phi(x,t) = \left[(t^2 - |x|^2)((T-t)^2 - |x|^2) \right]^m$$

for sufficiently large positive m satisfies conditions (4.9).

According to the conditions in this theorem, $F^0 \in L_2(D_T)$, $||F^0||_{L_2(D_T)} \neq 0$, $F^0 \geq 0$, and meas $D_T < +\infty$. Then due to the fact that $\phi|_{D_T} > 0$ we have

$$0 < \kappa_1 = \int_{D_T} F^0 \phi \, dx \, dt < +\infty.$$
 (4.10)

Let us denote by $g(\mu)$ the right side of inequality (4), which is a linear function with respect to μ , then in view of (4.9) and (4.10) we have

$$g(\mu) < 0 \text{ for } \mu > \mu_0 \quad \text{and} \quad g(\mu) > 0 \text{ for } \mu < \mu_0,$$
 (4.11)

where

$$g(\mu) = \frac{\kappa_0}{\lambda^{\alpha'}} - \frac{\alpha'\mu}{\lambda}\kappa_1, \quad \mu_0 = \frac{\lambda}{\alpha'\lambda^{\alpha'}}\frac{\kappa_0}{\kappa_1} > 0.$$

According to (4.11) with $\mu > \mu_0$ the right side of inequality (4) is negative, while the left side is non-negative. This contradiction completes the proof.

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