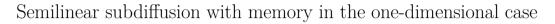
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Nonlinear Analysis

Mykola Krasnoschok^a, Vittorino Pata^b, Nataliya Vasylyeva^{a,*}

^a Institute of Applied Mathematics and Mechanics of NAS of Ukraine, G.Batyuka st. 19, 84100 Sloviansk, Ukraine

^b Dipartimento di Matematica, Politecnico di Milano, Via Bonardi 9, 20133 Milano, Italy

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ABSTRACT

For $\nu \in (0, 1)$, we consider the semilinear integro-differential equation on the onedimensional domain $\Omega = (a, b)$ in the unknown u = u(x, t)

$$\mathbf{D}_t^{\nu}u - \mathcal{L}_1 u - \int_0^t \mathcal{K}(t-s)\mathcal{L}_2 u(\cdot,s)ds = f(x,t,u) + g(x,t)$$

where \mathbf{D}_{t}^{ν} is the Caputo fractional derivative and \mathcal{L}_{1} and \mathcal{L}_{2} are uniform elliptic operators with time-dependent smooth coefficients. Under certain structural conditions on the nonlinearity f, the global existence and uniqueness of classical solutions to the related initial-boundary value problems are established, via the so-called continuation argument approach. The key point is looking for suitable *a priori* estimates of the solution in the fractional Hölder spaces.

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1. Introduction

Let $\Omega = (a, b) \subset \mathbb{R}$ be a segment, with a boundary $\partial \Omega = \{a\} \cup \{b\}$. For an arbitrary fixed time T > 0, we denote

$$\Omega_T = \Omega \times (0, T)$$
 and $\partial \Omega_T = \partial \Omega \times [0, T].$

For a fixed $\nu \in (0,1)$, we consider the semilinear equation in the unknown function $u = u(x,t) : \Omega_T \to \mathbb{R}$

$$\mathbf{D}_t^{\nu} u - \mathcal{L}_1 u - \mathcal{K} \star \mathcal{L}_2 u = f(x, t, u) + g(x, t), \tag{1.1}$$

subject either to the Dirichlet boundary condition (DBC)

$$u(x,t) = \psi(x,t) \quad \text{on } \partial \Omega_T,$$
(1.2)

* Corresponding author.

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E-mail addresses: iamm012@ukr.net (M. Krasnoschok), vittorino.pata@polimi.it (V. Pata), nataliy_v@yahoo.com (N. Vasylyeva).

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or to the Neumann boundary condition (NBC)

$$c_1(x,t)\frac{\partial u}{\partial x}(x,t) + \left(\mathcal{K} \star d_1 \frac{\partial u}{\partial x}\right)(x,t) = \psi_1(x,t) \quad \text{on } \partial \Omega_T,$$
(1.3)

where the functions ψ, ψ_1, c_1, d_1 are prescribed. The equation is supplemented with the initial condition

$$u(x,0) = u_0(x) \quad \text{in } \bar{\Omega}, \tag{1.4}$$

for some given initial datum u_0 .

Here, the star denotes the usual time-convolution product on (0, t), namely,

$$(h_1 \star h_2)(t) = \int_0^t h_1(t-s)h_2(s)ds,$$

while the symbol \mathbf{D}_t^{ν} stands for the Caputo fractional derivative of order ν with respect to t (see e.g. (2.4.1) in [20]), defined as

$$\mathbf{D}_t^{\nu} u(x,t) = \frac{1}{\Gamma(1-\nu)} \frac{\partial}{\partial t} \int_0^t \frac{u(x,\tau) - u(x,0)}{(t-\tau)^{\nu}} d\tau,$$

 \varGamma being the Euler Gamma-function. An equivalent definition reads

$$\mathbf{D}_t^{\nu} u(x,t) = \frac{1}{\Gamma(1-\nu)} \int_0^t \frac{1}{(t-s)^{\nu}} \frac{\partial u}{\partial s}(x,s) ds.$$

In the limit cases $\nu = 0$ and $\nu = 1$, the Caputo fractional derivatives of u(x,t) boil down to u(x,t) and $\frac{\partial}{\partial t}u(x,t)$, respectively.

The terms f(x, t, u) and g(x, t) represent external sources, the first depending (possibly in a nonlinear way) on the variable u itself.

Finally, coming to the operators involved, \mathcal{L}_i are linear elliptic operators of the second order with timedependent coefficients, namely,

$$\mathcal{L}_1 u = a_2 \frac{\partial^2 u}{\partial x^2} + a_1 \frac{\partial u}{\partial x} + a_0 u,$$

$$\mathcal{L}_2 u = b_2 \frac{\partial^2 u}{\partial x^2} + b_1 \frac{\partial u}{\partial x} + b_0 u,$$

where $a_i = a_i(x, t)$ and $b_i = b_i(x, t)$.

The motivations in the study of problems like (1.1)-(1.4) arise from a variety of investigations in several fields, such as Biorheology, Geophysics, Chemistry and Physics (see, e.g., [4,6,7,11,16,26,27,30,31,35,39]). With reference to porous media with memory [7,8,19], we can interpret the function u as the fluid mass per unit volume. Letting v be the flux rate and p be pressure of the fluid, following [7] we adopt for any $(x,\tau) \in \Omega_T$ the constitutive assumptions

$$v(x,\tau) = -\left(\gamma_1 + \gamma_2 \mathbf{D}_{\tau}^{\theta}\right) \frac{\partial p}{\partial x}(x,\tau), \tag{1.5}$$

$$p(x,\tau) = \gamma_3 u(x,\tau), \tag{1.6}$$

$$\frac{\partial u}{\partial \tau}(x,\tau) + \frac{\partial v}{\partial x}(x,\tau) = q(u(x,\tau)), \qquad (1.7)$$

where q(u) represents a source term, $\theta \in (0, 1)$, and $\gamma_1 \neq 0$, $\gamma_2 \neq 0$ and γ_3 are given constants. The values θ , γ_1 and γ_2 are so called "memory parameters". Note that if $\gamma_2 = 0$, relation (1.5) collapses into the classical Darcy law, which describes fluid through a porous medium. However, the passage of the fluid through the porous matrix may cause a local variation of the permeability. For instance, the flow may perturb the porous

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