ON THE EXISTENCE OF GLOBAL CLASSICAL SOLUTION OF
INITIAL-BOUNDARY VALUE PROBLEM FOR $\Box u - u^3 = f$

Yukiyoshi Ebihara, Mitsuhiro Nakao and Tokumori Nanbu
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YUKIYOSHI EBIHARA, MITSUHIRO NAKAO AND TOKUMORI NANBU

In this paper we shall give a sufficient condition under which
an initial-boundary value problem for $\Box u - u^3 = f$ has a global
classical solution.

1. Introduction. Let $\Omega \subset \mathbb{R}^3$ be an open bounded domain
with sufficiently smooth boundary $\partial \Omega$. In this note we are concerned
with the existence of a global solution of the initial-boundary value problem:

$$\frac{\partial^2}{\partial t^2} u - \Delta u + \gamma u^3 = f(x, t) \quad \text{for } x \in \Omega, t > 0,$$

(*)

$$u(x, 0) = u_0(x), \quad \frac{\partial}{\partial t} u(x, 0) = u_1(x), x \in \Omega,$$

and

$$u(x, t)|_{\partial \Omega} = 0 \quad \text{for } t \geq 0,$$

where $\Delta$ is the Laplacian in $\mathbb{R}^3$ and $\gamma = -1$.

For the equation (*) with $\gamma = +1$ instead of $-1$, as is well known,
the existence of a global classical solution was proved by J. Sather [4]. His method, however, depends largely on the monotonically in-
creasingness of the term $u^3$, and is not applicable to our problem in its
original form.

On the other hand D. H. Sattinger [5] introduced the concept of
potential well (stable set) to show the existence of global but generalized
solutions of the initial-boundary problems of hyperbolic equations with
non-monotonic nonlinear terms, though in the case $f(x, t) \equiv 0$. The
method of potential well is useful also for nonlinear partial differential
equations of other types (Lions [2], Tsutsumi [6]).

Now, a local existence of a classical solution for (*) is known
(Ebihara [1]), but that of a global one seems to be unknown and the aim
of this note is to give it by combining the method of Sather's with the one
of Sattinger's.

Roughly speaking our result is: Let $\{u_0, u_1\}$ belong to the stable set
and be sufficiently smooth, and moreover let $f$ have small norm and be
smooth. Then (*) admits a global classical solution.
Though we treat only a typical equation with also typical nonlinear term, our method should be applicable to more general ones.

2. Preliminaries. Throughout this paper the functions considered are all real valued and the notations are as usual (e.g. Lions [2], Mizohata [3]). In this section we offer some lemmas which will be used later.

**Lemma 1** (Sobolev). (i) If $1 \leq q \leq 6$, we have

$$|u|_{L^q(\Omega)} \leq C_q(q, \Omega) |u|_{H^1(\Omega)} \quad \text{for } u \in \dot{H}^1(\Omega).$$

(ii) If $k$ is a nonnegative integer, we have

$$|u|_{C^k(\Omega)} \leq C(k, \Omega) |u|_{H^{2+k}(\Omega)} \quad \text{for } u \in H^{2+k}(\Omega).$$

For brevity we use the notations $|\cdot|_q \equiv \|\cdot\|_{L^q(\Omega)}$, $|\cdot|_{L^q(\Omega)}$, $|\cdot|_{L^q(\Omega)}$ respectively.

We define 'kinetic' and 'potential' energies associated with our equation by the functionals

$$K(u) = \int_{\Omega} \frac{1}{2} |u_t(x, t)|^2 \, dx = \frac{1}{2} |u_t(t)|^2$$

and

$$J(u) = \int_{\Omega} \left( \frac{1}{2} |\nabla u(x, t)|^2 - \frac{1}{4} u^4 \right) \, dx = \frac{1}{2} \|u(t)\|^2 - \frac{1}{4} |u(t)|^4,$$

and according to [5] we put

$$d = \inf_{\lambda \in R^{+}(\Omega)} J(\lambda u),$$

where $\lambda = \lambda_1(u) (\geq 0)$ is the first value of $\lambda \geq 0$ at which $J(\lambda u)$ begins to decrease. Then with the aid of Lemma 1, we have (see also Tsutsumi [6]):

**Lemma 2.** The number $d$ satisfies

$$0 < \frac{1}{4C_0^2(4, \Omega)} \leq d < \infty.$$
Now the potential well $W$ is defined as

$$W = \{ u \in \dot{H}^1(\Omega) \mid 0 \leq J(\lambda u) < d \text{ for } 0 \leq \lambda \leq 1 \}.$$ 

Then we have:

**Lemma 3** (Sattinger). *The set $W$ is bounded in $\dot{H}^1(\Omega)$.*

For convenience we say the initial data $\{u_0, u_1\}$ belongs to the stable set if

$$u_0 \in W \text{ and } K(u_1) + J(u_0) < d.$$ 

Here we state our hypotheses on the initial values $u_0, u_1$, and inhomogeneous term $f$. For this, let us consider the eigenfunctions $\{\psi_k\}$ for the Laplacian $\Delta$ with zero boundary condition:

$$\psi_k \in \dot{H}^1(\Omega) \text{ and } \Delta \psi_k = \mu_k \psi_k \text{ in } \Omega \quad (k = 1, 2, \ldots),$$

where $\mu_k$ is the eigenvalue for $\psi_k$.

With respect to the regularity of $\psi_k$, it is well known that $\{\psi_k\}$ is involved in $H^6(\Omega)$ (recall $\partial \Omega$ is sufficiently smooth).

We introduce the spaces of the admissible initial data as follows:

$$V_j = \{\text{closed linear extension of the eigenfunctions } \{\psi_k\} \text{ in } H^{6-2j}\},$$

$$j = 0, 1,$$

and assume

$$A_1. \quad u_0 \in V_0 \cap W \text{ and } u_1 \in V_1.$$ 

Regarding the energy source function it is required that

$$A_2. \quad f \in C^4([0, \infty); L^2) \cap \bigcap_{k=1}^{4} C^{4-k}([0, \infty); H^k \cap \dot{H}^{k-1}).$$

Finally we assume $f \in L^1([0, \infty); L^2)$ and

$$A_3. \quad E_0 + 2 \sqrt{E_0 + \left(\int_0^\infty |f(t)| dt\right)^2} \int_0^\infty |f(t)| dt < d,$$

where

$$E_0 = K(u_1) + J(u_0) \quad \text{(total energy of the initial data)}.$$
Note that $A_1$ and $A_3$ imply $\{u_0, u_1\}$ belongs to the stable set.

3. Theorem. In this section we prove:

**Theorem.** Under the assumption $A_1$, $A_2$, and $A_3$, the problem (*) has a classical solution $u(x, t) \in C^2(\bar{\Omega} \times [0, \infty))$.

Proof. The Galerkin’s method is employed. Let $\{u_{0m}\}$ and $\{u_{1m}\}$ be sequences such that

$$u_{0m} = \sum_{i=1}^{m} \alpha_{im} \psi_i \to u_0 \quad \text{in} \quad H^6 \cap H^1,$$

(1)

and

$$u_{1m} = \sum_{i=1}^{m} \beta_{im} \psi_i \to u_1 \quad \text{in} \quad H^4.$$  

This is possible by the assumption $A_1$. By $A_1$, $A_3$, and the continuity of $K(u)$ and $J(u)$ with respect to $H^1$-topology, we may assume

(2) \quad $u_{0m} \in W$

and

(3) \quad $K(u_{1m}) + J(u_{0m}) + 2 \sqrt{K(u_{1m}) + J(u_{0m}) + \left( \int_0^\infty |f| \, dt \right)^2} \int_0^\infty |f| \, dt < d.$

Let us consider the approximate solutions:

(4) \quad $u_m(t) = u_m(\cdot, t) = \sum_{k=1}^{m} \lambda_k^m(t) \psi_k \quad (k = 1, 2, \cdots, m)$

which are determined by the following system of ordinary differential equations:

(5) \quad $\left( D_t^2 u_m(t), \psi_k \right) + \left( (u_m(t), \psi_k) - (u_m^3(t), \psi_k) \right) = (f(t), \psi_k)$

with initial values

(6) \quad $\begin{cases} 
    u_m(0) = u_{0m} \\
    D_t u_m(0) = u_{1m},
\end{cases}$

where $(\cdot, \cdot)$ denotes $L^2$-innerproduct and $((\cdot, \cdot))$ denotes $(\nabla \cdot, \nabla \cdot)$. 
Clearly $u_m(t)$ exists in some interval, say, in $[0, t_m]$, $t_m > 0$. Multiplying (5) by $\lambda_k = D, \lambda_k$ and summing over $k$ from 1 to $m$, we obtain

$$
(7) \quad K(u_m(t)) + J(u_m(t)) = K(u_{1m}) + J(u_{0m}) + \int_0^t (f(\tau), u_m'(\tau))d\tau
$$

for $t \in [0, t_m]$, where $'$ denotes $D_t$.

By use of this equation we verify:

$$
(8) \quad u_m(t) \in W \quad \text{for } \forall t \in [0, t_m].
$$

Indeed, suppose that (8) is false and let $t^*$ be the smallest time for that $u_m(t^*) \notin W$. Then in virtue of the continuity of $u_m(t)$ we see $u_m(t^*) \in \partial W$ and hence we have ([2], [5], [6])

$$
(9) \quad J(u_m(t^*)) = d.
$$

On the other hand, setting $M = \sup_{0 \leq t \leq t^*} |u_m'(t)|$, (7) implies

$$
\frac{1}{2} M^2 \leq K(u_m) + J(u_{0m}) + M \int_0^\infty |f(t)| dt.
$$

Here we have used the fact that $J(u) \geq 0$ if $u \in W$. From this we have

$$
M \leq 2 \sqrt{K(u_{1m}) + J(u_{0m}) + \left(\int_0^\infty |f(t)| dt \right)^2}.
$$

Hence,

$$
J(u_m(t^*)) \leq K(u_m'(t^*)) + J(u_m(t^*))
$$

$$
= K(u_{1m}) + J(u_{0m}) + \int_0^{t^*} (f(\tau), u_m'(\tau))d\tau
$$

$$
\leq K(u_m) + J(u_{0m}) + M \int_0^\infty |f(t)| dt
$$

$$
\leq K(u_{1m}) + J(u_{0m})
$$

$$
+ 2 \sqrt{K(u_{1m}) + J(u_{0m}) + \left(\int_0^\infty |f(t)| dt \right)^2} \int_0^\infty |f| dt
$$

$$
< d \quad \text{(by A3)},
$$

which is a contradiction to (9). Thus (8) is valid.
By (8) and Lemma 3, $|u^m|$ and $\|u^m\|_{L^2}$ are in fact majorized by a constant independent of $m$ and we conclude that $u_m(t)$ exists in $[0, \infty)$ and the inequality

$$|D^1 u_m(t)|^2 + \|u_m(t)\|^2 \leq C_0 \quad \text{for} \quad t \in [0, \infty) \tag{10}$$

holds.

This is the key estimate for our arguments and the estimations of higher derivatives of $u_m$ are carried out on the basis of (10). For the problem (*) with $\gamma = 1$, we note, this is easily derived from the monotone increasingness of $u^1$.

Now we proceed to consideration of higher derivatives of $u_m$, which is the same as Sather’s [4] and sketched briefly.

For arbitrarily fixed $T > 0$, the estimations

$$\|D^{k+1}_t u_m(t)\|^2 + \|D^k u_m(t)\| \leq C_k(T) \tag{11}$$

for $k = 1, 2, 3, 4$ and $t \in I = [0, T]$, hold, where $C_k(T)$ are constants depending on $T$ but independent of $m$. Indeed by the linearity of (5) with respect to $\psi_k$ we obtain

$$\left(\frac{d}{dt}\right)\left(|D^j_t u_m(t)|^2 + \|D_t u_m\|^3\right) = 2(3u^2_m D_t u_m, D^j_t u_m) + 2(D_t f, D^j_t u_m) \tag{12}$$

(12) with $j = 1$ implies

$$\frac{d}{dt}\left(|D^1_t u_m(t)|^2 + \|D_t u_m\|^3\right) = 2(3u^2_m D_t u_m, D^1_t u_m) + 2(D_t f, D^1_t u_m)$$

$$\leq 3(|u^2_m D_t u_m|^2 + |D^1_t u_m|^2) + (|D_t f|^2 + |D^1_t u_m|^2)$$

$$\leq \text{const.} \left(|u_m|^2 \|D_t u_m\|^2 + |D^1_t u_m|^2 + |D_t f|^2\right)$$

$$\leq \text{const.} \left(|D^1_t u_m|^2 + \|D_t u_m\|^3\right) + |D_t f|^2$$

here we used Hölder’s inequality, Lemma 1 and (10). Applying the Gronwall’s lemma we get

$$|D^1_t u_m(t)|^2 + \|D_t u_m(t)\|^2 \leq \left\{ (|D^1_t u_m|)^2 + \|(D_t u_m)_0\|^2 + \int_0^T |D_t f|^2 dt \right\} e^{\text{const.} T} \quad \text{for} \quad \forall \, t \in I, \tag{13}$$

where $(D^\kappa_t u_m)_0$ denotes the value of $D^\kappa_t u_m(x, t)$ at $t = 0$. 

\[
\| (D, u_m)_0 \| \text{ is obviously uniformly bounded in } m. \text{ For the bound of } \| (D^2, u_m)_0 \|, \text{ set } t = 0 \text{ in (5) to get }
\]

\[
((D^2, u_m)_0 - (\Delta u_m)_0 - (u^3_m)_0 - (f), \psi_k) = 0, \quad 1 \leq k \leq m,
\]

and hence

\[
(\| (D^2, u_m)_0 \| = |\Delta u_m_0 + P_m f_0 + P_m u^{3}_m|,
\]

where \( P_m \) is the orthogonal projection onto the \( m \)-dimensional subspace of \( L^2 \) with basis \( \{ \psi_1, \psi_2, \cdots, \psi_m \} \). This implies, with the aid of Lemma 1, the uniformly boundedness of \( |(D^2, u_m)_0| \).

Combining these uniform estimates of initial values with (13), we obtain (11) for \( k = 1 \).

The succession of similar procedure gives (11) for \( k = 2, 3, 4 \).

Now by the standard arguments of the approximate solutions we conclude, after the extraction of suitable subsequence if necessary, the following:

\[
D^k u_m \to D^k u \text{ in } L^2(\Omega \times I) \text{ for } 0 \leq k \leq 4,
D^k u_m(t) \to D^k u(t) \text{ in } L^2(\Omega) \text{ uniformly for } t \in I, 0 \leq k \leq 3,
D, D^k u_m(t) \to D, D^k u \text{ weakly in } L^2, 0 \leq j, k \leq 3, t \in I,
\]

where \( D_i \) denotes \( \frac{\partial}{\partial x_i} \),

\[
D^k u(t) \in \tilde{H}^i, \quad 0 \leq k \leq 3,
D^k u_m(t) \to D^k u(t) \text{ weakly in } L^2, t \in I,
|D^k u(t) - D^k u(\tau)| \leq \text{const. } |t - \tau|,
|D_j D^k u(t) - D_j D^k u(\tau)| \leq \text{const. } |t - \tau|, \quad 0 \leq j, k \leq 3,
|D^k u_m(x, t)| \leq \text{const. } 0 \leq k \leq 3, \quad (x, t) \in \bar{\Omega} \times I,
\]

and

\[
D^k u^3_m(t) \to D^k u^3(t) \text{ in } L^2 \text{ uniformly in } t \in I, 0 \leq k \leq 2.
\]

The limit-function \( u \) satisfies of course:

\[
(D^{2+j} u^*(t), v) + ((D^j u(t), v)) - (D^j u^3(t), v) = (D^j f, v)
\]

for \( \forall v \in H^j, \forall t \in I, 0 \leq \forall j \leq 2. \)
Moreover applying the well-known regularity results concerning weak solution of elliptic equation, we obtain finally

\[ u \in C^4(I, H_0) \bigcap_{k=1}^{4} C^{4-k}(I, H^k \cap \dot{H}^1). \]

Since \( \bigcap_{k=0}^{2} C^k(I, H^{4-k}(\Omega)) \subset C^2(\tilde{\Omega} \times I) \) holds (c.f. Lemma 1, (ii)), we conclude that \( u \) belongs to the class \( C^2(\tilde{\Omega} \times I) \) and is the classical solution on \( \tilde{\Omega} \times I \) of the problem (*).

From the arbitrariness of \( T \) and the uniqueness of the classical solution on \( [0, T] \) (it is obvious) we can construct, as is usual, the classical solution \( u \) on \( \tilde{\Omega} \times [0, \infty) \). The proof of theorem is now completed.

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Received July 17, 1974.

FUKUOKA UNIVERSITY,
KYUSHU UNIVERSITY,
AND
KYUSHU UNIVERSITY.
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