Nonlocal solutions of hyperbolic type equations*

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1 Abstract result

Set I := [0, T]. Let $\{A(t); t \in I\}$ be a family of closed linear operators in a complex Hilbert space X. Then we consider existence and uniqueness of (classical) solutions to nonlocal Cauchy problems for nonlinear evolution equations of the form

(P)
$$\begin{cases} (d/dt)u(t) + A(t)u(t) = f(t) + \Gamma(t, K(t)u)g(t), & t \in I, \\ u(0) = u_0 + Mu. \end{cases}$$

By [2, Theorem 1.2], introducing an auxiliary family of operators $\{S(t); t \in I\}$, we can show that A(t) has a unique evolution operator $\{U(t,s); (t,s) \in I \times I\}$. Thus we also introduce the following assumptions:

Assumption on $\{S(t)\}$. The family $\{S(t); t \in I\}$ satisfies the following conditions:

(S1) For every $t \in I$, S(t) is positive selfadjoint in X and

$$(u, S(t)u) \ge ||u||^2$$
 for $u \in D(S(t))$.

Let $Y_t := D(S(t)^{1/2})$ be the Hilbert space with $(u, v)_{Y_t} := (S(t)^{1/2}u, S(t)^{1/2}v)$, $||u||_{Y_t} := (u, u)_{Y_t}^{1/2}$ for $t \in I$ and $u, v \in Y_t$. In particular, we set $Y := Y_0$.

- (S2) For $t \in I$, $Y_t = Y$, and $S(\cdot)^{1/2} \in C_*(I; L(Y, X))$.
- (S3) $\exists \sigma \in L^1(I)$; for $(t,s) \in \Delta_+ := \{(t,s); 0 \le s \le t \le T\}$,

$$\exp\left(-\int_{s}^{t} \sigma(r) \, dr\right) \|S(s)^{1/2}v\| \le \|S(t)^{1/2}v\| \le \exp\left(\int_{s}^{t} \sigma(r) \, dr\right) \|S(s)^{1/2}v\|, \quad v \in Y.$$

Assumption on $\{A(t)\}$. The family $\{A(t)\}$ satisfies the following four conditions:

- (A1) $\exists \alpha \geq 0$; $|\operatorname{Re}(A(t)v, v)| \leq \alpha ||v||^2, \ v \in D(A(t)), \ t \in I.$
- (A2) $Y \subset D(A(t)), t \in I$.
- (A3) $\exists \beta \geq \alpha$; $|\operatorname{Re}(A(t)u, S(t)u)| \leq \beta ||S(t)^{1/2}u||^2$, $u \in D(S(t)) \subset Y$, $t \in I$.
- $(\mathbf{A4})\ A(\cdot) \in C_*(I; L(Y, X)).$

Assumption on Γ , $\{K(t)\}$ and M. $\Gamma \in C(I \times \mathbb{C})$, $K(\cdot) \in C_*(I; L(C(I; Y), \mathbb{C}))$, $g(\cdot) \in C(I; X) \cap L^1(I; Y)$, $M \in L(C(I; Y); Y)$ and

$$(\Gamma \mathbf{M}) \| M \|_{L(C(I;Y);Y)} + \liminf_{n \to \infty} \frac{C_n}{n} \| g \|_{L^1(I;Y)} < e^{-\beta T - 2\|\sigma\|_{L^1(I)}}, \text{ where}$$

$$k_0 := \sup_{t \in I} ||K(t)||_{L(C(I;Y),\mathbb{C})}, \quad C_n := \max\{|\Gamma(t,h)|; t \in I, |h| \le nk_0\} \quad \text{for } n \in \mathbb{N}.$$

^{*}This is a joint work with Prof. Luisa Malaguti (Univ. of Modena and Reggio Emilia).

Definition 1 (Nonlocal (classical) solution to (P)). A vector-valued function $u: I \to X$ is said to be a nonlocal solution to (P) if $u \in C^1(I; X) \cap C(I; Y)$ and satisfies (P).

Theorem 1 ([1]). Suppose that Assumptions on $\{A(t)\}$, $\{S(t)\}$, Γ , $\{K(t)\}$ and M are satisfied. Then for $u_0 \in Y$ and $f(\cdot) \in C(I;X) \cap L^1(I;Y)$, Problem (P) has a nonlocal (classical) solution

$$u(\cdot) \in C^1(I;X) \cap C(I;Y).$$

In particular, if we add the condition;

$$(\mathbf{\Gamma}\mathbf{M})' \|M\|_{L(C(I;Y);Y)} + \limsup_{n \to \infty} \frac{C_n}{n} \|g\|_{L^1(I;Y)} < e^{-\beta T - 2\|\sigma\|_{L^1(I)}},$$

$$(\mathbf{Lip}) \ \exists L > 0; \ |\Gamma(t,h_1) - \Gamma(t,h_2)| \le L|h_1 - h_2| \ (t \in I, h_1, h_2 \in B(0,R)) \ and$$

$$\|M\|_{L(C(I;Y);Y)} + Lk_0 \|g\|_{L^1(I;Y)} < e^{-\beta T - 2\|\sigma\|_{L^1(I)}},$$

where R > 0 given by $(\Gamma \mathbf{M})'$. Then $u(\cdot)$ is a unique solution.

2 Application to Schrödinger equation

Theorem 1 can be applied to the nonlocal Cauchy problem for the nonlinear Schrödinger equation:

$$(\text{NLS}) \begin{cases} i \frac{\partial}{\partial t} u(x,t) - \Delta u(x,t) + V(x,t) u(x,t) = f(x,t) \\ + \gamma \left(t, \frac{1}{t} \int_0^t \left(\int_{\mathbb{R}^3} a(y,s) \Delta u(y,s) \, dy \right) ds \right) g(x,t), & (x,t) \in \mathbb{R}^3 \times I, \\ u(x,0) = u_0(x) + \int_0^T b(s) u(x,s) \, ds, & x \in \mathbb{R}^3. \end{cases}$$

Define $\Sigma^2(\mathbb{R}^3) := \{u \in H^2(\mathbb{R}^3); (1+|x|^2)u \in L^2(\mathbb{R}^3)\}.$ Then we obtain the following

Theorem 2 ([1]). Let $V \in W^{1,1}(I; (L^2 + \langle x \rangle^2 L^{\infty})(\mathbb{R}^3; \mathbb{R}))$, where

$$\langle x \rangle^2 L^{\infty}(\mathbb{R}^3) := \{ f \in L^{\infty}_{loc}(\mathbb{R}^3); (1 + |x|^2)^{-1} f \in L^{\infty}(\mathbb{R}^3) \}.$$

Assume that $g \in C(I; L^2(\mathbb{R}^3)) \cap L^1(I; \Sigma^2(\mathbb{R}^3))$, $a \in C(I; L^2(\mathbb{R}^3))$, $\gamma \in C(I \times \mathbb{C})$, $b \in L^1(I)$ and there exists a constant $L \geq 0$ satisfying

$$|\gamma(t, h_1) - \gamma(t, h_2)| \le L|h_1 - h_2|, \quad t \in I, \ h_1, h_2 \in \mathbb{C},$$

 $||b||_{L^1(I)} + L||a||_{C(I;L^2)}||g||_{L^1(I;\Sigma^2)} < e^{-\beta T - 2||\sigma||_{L^1(I)}},$

where $\beta \in \mathbb{R}$ and $\sigma \in L^1(I)$ depend on only V. Then for every initial value $u_0 \in \Sigma^2(\mathbb{R}^3)$ and $f \in C(I; L^2(\mathbb{R}^3)) \cap L^1(I; \Sigma^2(\mathbb{R}^3))$, Problem (NLS) has a unique (classical) solution

$$u(\cdot) \in C^1(I; L^2(\mathbb{R}^3)) \cap C(I; \Sigma^2(\mathbb{R}^3)).$$

References

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- [2] N. Okazawa and K. Yoshii, Linear Schrödinger evolution equations with moving Coulomb singularities, J. Differential Equations **254** (2013), 2964–2999.