

AN ILL-POSED PROBLEM FOR AN ABSTRACT BICALORIC EQUATION.

O.M. Egamberdiev

Associate Professor Namangan Engineering Construction Institute, Namangan,

Republic of Uzbekistan

Abstract: In article the incorrect task for abstract bicaloric the equation is studied and a stability assessment according to Tikhonov is given.

Keywords: bicaloric, spaces, self-conjugate, linear, unlimited,

dense, operator, theorems.

A task. It is required to find a solution to the abstract bicaloric equation

$$K_{+}^{2}u(t) \equiv \left(\frac{d}{dt} + A\right)^{2}u(t) = 0, \ 0 < t < T, \quad (1)$$

satisfying the following conditions:

$$\begin{aligned} u\Big|_{t=l_1} &= u(l_1) \\ u\Big|_{t=l_2} &= u(l_2) \end{aligned}$$
 (2)

where u(t) - abstract function with values in Hilbert space H.

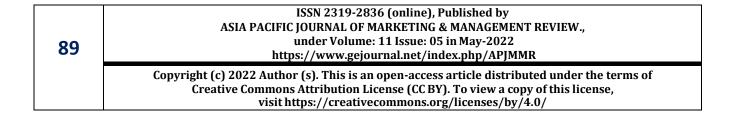
A - constant, positive-definite, self-adjoint, linear, unbounded with everywhere dense domain $D(A^2)(DCH)$ operator operating from H in H, and $u(l_1), u(l_2) \in H$.

The validity of the representation is proved.

$$u = u_1 + \left(t - l_1\right)u_2 \,.$$

Theorem. If a u_1 and u_2 are solutions of the caloric equation, then the function $u = u_1 + (t - l_1)u_2$ is a solution to equation (1) and vice versa, for each given abstract bicaloric function there are such functions u_1 and u_2 what

$$u = u_1 + (t - l_1)u_2$$





Proof. 1) If u_1 and u_2 solution of the caloric equation, that is, the solution of the bicaloric equation

$$K_{+}u = K_{+}\left[u_{1} + (t - l_{1})u_{2}\right] = K_{+}u_{1} + u_{2} + (t - l_{1})\frac{du_{2}}{dt} + A(t - l_{1})u_{2} = u_{2} + (t - l_{1})\left(\frac{du_{2}}{dt} + Au_{2}\right) = u_{2} + (t - l_{1})\cdot K_{+}u_{2} = u_{2}.$$

Because

1

$$\frac{du_2}{dt} + Au_2 = 0, \quad \text{to} \quad K_+ (u_1 + (t - l_1)u_2) = u_2 \quad \text{t-e} \quad K_+ u = u_2.$$

Applying again the operator K_{+} , given that $K_{+}u_{2} = K_{+}K_{+}u = 0$;

2) If *u* solution of the bicaloric equation, then there are such caloric functions u_1 , u_2 what $u = u_1 + (t - l_1)u_2$.

To prove this assertion, it suffices to establish the possibility of choice u_2 .

Let's put

$$u_2 = K_+ u,$$
$$u_1 = u - (t - l_1)u_2.$$

It remains to show that

$$K_{+}\left[u-(t-l_{1})u_{2}\right]=0.$$

Indeed:

$$K_{+}u_{1} = K_{+}\left[u - (t - l_{1})u_{2}\right] = K_{+}u - K_{+}(t - l_{1})u_{2} =$$

= $K_{+}u - u_{2} - (t - l_{1}) \cdot \frac{du_{2}}{dt} - A \cdot (t - l_{1})u_{2} =$
= $K_{+}u - u_{2} - (t - l_{1}) \cdot \left(\frac{du_{2}}{dt} - Au_{2}\right) = K_{+}u - u_{2} = 0,$

from here

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$$K_{+}u_{1}=0, K_{+}u_{2}=0.$$

The theorem is completely proven.

With the help of a view

$$u = u_1 + (t - l_1)u_2$$
(3)

The solution of problem (1) - (2) can be reduced to solving the following problems:

$$\begin{cases} K_{+}u_{1} = 0, \quad (4) \\ u_{1}|_{t=l_{1}} = u(l_{1}) \quad (5) \end{cases}$$

and

$$\begin{cases} K_{+}u_{2} = 0, \quad (6) \\ u_{2}|_{t=l_{2}} = u_{2}(l_{2}) \quad (7) \end{cases}$$

where $u_2(l_2) = \frac{u(l_1)}{l_2 - l_1} - \frac{u_1(l_2)}{l_2 - l_1}, \qquad u_1(l_2) = \|u(0)\|^{\frac{l_1 - l_2}{l_1}} \|u(l_1)\|^{\frac{l_2}{l_1}}$

a task (4) – (5) $0 < t < l_1$ incorrect in the classical sense, $a \ l_1 < t < T$ correctly. Problem (4) - (5) will be investigated for conditional correctness according to Tikhonov

Theorem. For any solution of problem (4) - (5), the inequality is true.

$$\|u_{I}(t)\| \leq \|u(0)\| \frac{l_{I}-t}{l_{I}} \cdot \|u(l_{I})\|^{\frac{t}{l_{I}}}.$$

Proof. Consider the function [1]

$$\varphi(t) = ||u_1(t)||^2 = (u_1, u_2).$$

Differentiating it, we get

$$\varphi'(t) = 2(u'_1, u_1) = 2(Au_1, u_1)$$
$$\varphi''(t) = 2(u'_1, u_1) + 2(u_1, u''_1) = 2(Au_1, Au_1) + 2(u_1, A^2u_1).$$

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Since the operator is self-adjoint $(m.e. A = A^*)$, to $(u_1, A^2 u_1) = (Au_1, Au_1)$ and that means, $\varphi''(t) = 4(Au_1, Au_1)$.

Now consider the function

$$\psi(t) = ln \varphi(t)$$

Differentiating it, we have

$$\psi''(t) = \frac{1}{\varphi^{2}(t)} \Big[\varphi''(t) \cdot \varphi'^{2}(t) \Big] = \frac{4}{\varphi^{2}(t)} \Big[(Au_{1}, Au_{1})(u_{1}, u_{1}) - (Au_{1}, u_{1})^{2} \Big] \ge 0$$
(8)

By virtue of the well-known Bunyakovskii inequality, inequality (8) means that the function $\psi(t)$ turned concave upwards, from which it follows that the function $\psi(t)$ on the segment $[0, l_1]$ does not exceed a linear function that takes the same values at the ends of the segment as $\psi(t)$. From (8) it follows

$$\psi(t) \leq \frac{l_1 - t}{l_1} \psi(0) + \frac{t}{l_1} \psi(l_1) \tag{9}$$

Potentiating inequality (9), we obtain

$$\varphi(t) \leq \left[\varphi(0)\right] \frac{l_1 - t}{l_1} \cdot \left[\varphi(l_1)\right]^{\frac{t}{l_1}},$$

Where $\|u_{l}(t)\| \leq \|u(0)\|^{\frac{l_{l}-t}{l_{l}}} \cdot \|u(l_{l})\|^{\frac{t}{l_{l}}}$

A task (6) – (7) $0 < t < l_2$ incorrectly, $a = l_2 < t < T$ correct in the classical sense, similarly to problem (4) - (5) it can be examined for conditional correctness according to Tikhonov

Let us prove a theorem characterizing the stability estimate for the solution of the problem

(1) - (2)

Theorem. For any solution of problem (1) - (2), the inequality

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$$\begin{aligned} \left\| u(t) \right\|_{H} &\leq \left\| u(0) \right\|^{\frac{l_{1}-t}{l_{1}}} \left\| u(l_{1}) \right\|^{\frac{t}{l_{1}}} + \\ &+ \left(t - l_{1} \right) \\ \begin{cases} \frac{1}{l_{2} - l_{1}} \left(\left\| u(l_{2}) \right\| + \left\| u(0) \right\|^{\frac{l_{1}-l_{2}}{l_{1}}} \left\| u(l_{1}) \right\|^{\frac{l_{2}}{l_{1}}} \right)^{\frac{t}{l_{2}}} \cdot \left\| u(l_{1}) \right\|^{\frac{t-l_{1}}{l_{1}}}, \quad l_{1} < t < l_{2} \\ \\ \frac{1}{T - l_{1}} \left(\left\| u(T) \right\| + \left\| u(0) \right\|^{\frac{l_{1}-T}{l_{1}}} \left\| u(l_{1}) \right\|^{\frac{T}{l_{1}}} \right)^{\frac{T-t}{T}} \cdot \left\| u(l_{2}) \right\|^{\frac{t}{l_{2}}}, \quad l_{2} \leq t \leq T \end{aligned}$$

$$(10)$$

Note that inequality (10) implies the uniqueness of the solution to problem (1)–(2) and the conditional well-posedness of this problem in the class

$$\left\{u: \left\|u\left(0\right)\right\| \leq M\right\}$$

This theorem is proved by the logarithmic convexity method

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