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非线性四阶抛物方程的有限传播速度^{*}

The Finite Speed of Propagation for a Nonlinear Fourth Order Parabolic Equation

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摘要: 利用能量等式、Hardy 不等式及 Nirenberg 不等式, 讨论一个非线性四阶抛物方程的初边值问题解的有限传播, 得到方程解的传播速度的有限性.

关键词: 非线性 四阶抛物方程 有限传播速度

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Abstract: We consider an initial-boundary value problem for the nonlinear fourth order equation. The finite speed of propagation of weak solutions is discussed by using the energy equality, Hardy inequality and Nirenberg inequality.

Key words: nonlinear, fourth order parabolic equation, finite speed of propagation

EFK(Extended Fisher-Kolmogorov)方程

$$\frac{\partial u}{\partial t} + \gamma \Delta^2 u - \Delta u + f(u) = 0,$$

其中 $\gamma > 0$, $f(u) = u^3 - u$, Δ^2 为双调和算子, 是在研究双稳态系统、总体遗传学、自组织、空间混沌、反应扩散系统等实际问题时提出的. 该方程孤立子的存在唯一性和定性性质, 行波和空间混沌等方面的研究已有报道^[1~3]. 而学者研究人口问题的增长与弥散时又提出了广义 Ginzburg-Landau 模型方程

$$\frac{\partial u}{\partial t} + k\Delta^2 u - \Delta A(u) + G(u) = 0,$$

其中 $u(x, t)$ 表示人口密度, $G(s)$ 是已知的非线性函数, 表示动力或反应项. 此方程广义解和古典解的整体存在唯一性以及解的渐进性, 行波解的不稳定性和

径向对称解的存在性等方面的研究也有过报道^[4~6].

本文考虑非线性四阶抛物方程的初边值问题:

$$\frac{\partial u}{\partial t} + \Delta(|\Delta u|^{p-2}\Delta u) - \Delta u + \lambda |u|^{p-2}u = 0, x \in \Omega, t > 0, \quad (1)$$

$$u = \Delta u = 0, x \in \partial\Omega, t > 0, \quad (2)$$

$$u(x, 0) = u_0(x), x \in \Omega, \quad (3)$$

其中 $\Omega \subset \mathbb{R}^n$ 为具有光滑边界的有界开区域, $\lambda > 0$ 为参数, $u_0(x) \in W_0^{2,p}(\Omega)$ 为初始值函数, $\Delta(|\Delta u|^{p-2}\Delta u) := \Delta_p^2 u$ 称为 p -双调和算子. 当 $p=2$ 时, (1)式为 EFK 方程和广义 Ginzburg-Landau 型方程的变形. 关于问题(1)~(3)弱解的存在唯一性和渐近行为已有报道^[7~9], 但是关于此抛物方程弱解传播的有限性研究还未见报道. 本文受文献[10]的启发, 利用能量等式、Hardy 不等式及 Nirenberg 不等式, 讨论问题(1)~(3)弱解扰动的有限传播速度. 为叙述方便, 假设 $\lambda=1$, 当 $\lambda \neq 1$ 时, 证明方法类似.

引理 1 对任意的 $\rho(x) \in C^2(\bar{\Omega})$, $\rho(x) \geqslant 0$, 问题(1)~(3)的弱解 u 满足能量等式

$$\frac{1}{2} \int_{\Omega} \rho(x) |u(x, t)|^2 dx -$$

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$$\begin{aligned}
& \frac{1}{2} \int_{\Omega} \rho(x) |u_0(x)|^2 dx = \\
& - \iint_{Q_t} |\Delta u|^{p-2} \Delta u \Delta (\rho(x)u(x,\tau)) dx d\tau - \\
& \iint_{Q_t} \nabla u \nabla (\rho(x)u(x,\tau)) dx d\tau - \\
& \iint_{Q_t} \rho(x) |u(x,\tau)|^p dx d\tau, \quad Q_t = \Omega \times (0,t). \tag{4}
\end{aligned}$$

证明过程参考文献[9].

引理 2 假设 $f_s(z) = \int_z^\infty (x-z)^s g(x) dx$, $g(x) \in L^1(\mathbb{R}_+)$, $g(x) \geq 0$, $k > 0$, $\alpha_0 > 0$, $\theta > 0$, $s \geq 1$, 且 $0 < h \leq s < \omega = \frac{\theta h}{\theta - 1}$, $f_{s-h}(0)$ 有界, 并满足

$$f_s(z) \leq k^{\alpha_0} (f_{s-h}(z))^\theta, \forall z \geq 0,$$

那么, f_s 的支集是有界区间 $[0, l]$, 且

$$l \leq (\omega - s + 1) k^{\frac{\alpha_0}{(\theta-1)(\omega-s)}} f_0(0)^{\frac{1}{\omega-s}}.$$

证明过程参考文献[11].

引进下面的记号:

假设 $\alpha_0 > 0$ (如同引理 2), $\beta > 0$, $b > 0$ 为不依赖于 t 的常数, $n \in \mathbb{N}$ 且 $n \geq 1$, $t > 0$, $x \in \Omega$, $x = (x_1, \dots, x_n)$, $(x)_+ = \max\{x, 0\}$. 定义函数

$$\sigma_n(t) = \sup\{z; x \in \text{suppu}(\bullet, t)\}, z = x_n.$$

定理 1 假设 $p > 2$, $|\sigma_n(0)| \leq b$, 且 u 是问题(1)~(3)的弱解, 那么对任意固定的 $t > 0$, 有

$$\sigma_n(t) - \sigma_n(0) \leq Ct^\alpha \left(\int_0^t \int_{\Omega} |\Delta u|^p dx d\tau \right)^\beta,$$

C 是仅依赖于 p, n, b 的正常数.

证明 通过平移, 可以假设 $\sigma_n(0) = 0$. 不失一般性, 假设 $\sigma_n(t) > 0$. 在(4)式中, 取 $\rho(x) = (z - z_0)_+^s$, $z_0 \geq b$, $s \geq 2p$, 有

$$\begin{aligned}
& \frac{1}{2} \int_{\Omega} (z - z_0)_+^s |u(x,t)|^2 dx = \\
& - \int_0^t \int_{\Omega} |\Delta u|^{p-2} \Delta u \Delta [(z - z_0)_+^s u] dx d\tau - \\
& \int_0^t \int_{\Omega} \nabla u \nabla [(z - z_0)_+^s u] dx d\tau - \\
& \iint_{Q_t} (z - z_0)_+^s |u|^p dx d\tau.
\end{aligned}$$

记上式的左边为 I , 则

$$\begin{aligned}
I &= - \int_0^t \int_{\Omega} |\Delta u|^{p-2} \Delta u \Delta [(z - z_0)_+^s u] dx d\tau - \\
& \int_0^t \int_{\Omega} \nabla u \nabla [(z - z_0)_+^s u] dx d\tau - \\
& \iint_{Q_t} (z - z_0)_+^s |u|^p dx d\tau = \\
& - \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau - \\
& 2 \int_0^t \int_{\Omega} \nabla [(z - z_0)_+^s] \nabla u |\Delta u|^{p-2} \Delta u dx d\tau - \\
& \int_0^t \int_{\Omega} s(s-1)(z - z_0)_+^{s-2} u |\Delta u|^{p-2} \Delta u dx d\tau -
\end{aligned}$$

$$\begin{aligned}
& \int_0^t \int_{\Omega} (z - z_0)_+^s |\nabla u|^2 dx d\tau - \\
& \int_0^t \int_{\Omega} s(z - z_0)_+^{s-1} u \nabla u dx d\tau - \\
& \iint_{Q_t} (z - z_0)_+^s |u|^p dx d\tau,
\end{aligned}$$

利用 Young 不等式以及 Poincaré 不等式, 则

$$\begin{aligned}
I &\leq - \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau + \frac{1}{4} \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau + C_1 \int_0^t \int_{\Omega} (z - z_0)_+^{s-p} |\nabla u|^p dx d\tau + \\
& \frac{1}{4} \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau + C_2 \int_0^t \int_{\Omega} (z - z_0)_+^{s-2p} |u|^p dx d\tau - \int_0^t \int_{\Omega} (z - z_0)_+^s |\nabla u|^2 dx d\tau - \\
& C_3 \int_0^t \int_{\Omega} s(z - z_0)_+^{s-1} |u|^2 dx d\tau - \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau \leq - \frac{1}{2} \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau + \\
& C_1 \int_0^t \int_{\Omega} (z - z_0)_+^{s-p} |\nabla u|^p dx d\tau + C_2 \int_0^t \int_{\Omega} (z - z_0)_+^{s-2p} |u|^p dx d\tau.
\end{aligned}$$

又由 Hardy 不等式^[12], 得

$$\int_{\Omega} (z - z_0)_+^{s-2p} |u|^p dx \leq \left(\frac{p}{s-2p+1} \right)^p \int_{\Omega} (z - z_0)_+^{s-p} |D_z u|^p dx.$$

因此

$$\begin{aligned}
& \frac{1}{2} \int_{\Omega} (z - z_0)_+^s |u|^2 dx + \frac{1}{2} \int_0^t \int_{\Omega} (z - z_0)_+^s |\Delta u|^p dx d\tau \leq C_4 \int_0^t \int_{\Omega} (z - z_0)_+^{s-p} |\nabla u|^p dx d\tau + \\
& C_5 \int_0^t \int_{\Omega} (z - z_0)_+^{s-p} |D_z u|^p dx d\tau \leq C \int_0^t \int_{\Omega} (z - z_0)_+^{s-p} |\nabla u|^p dx d\tau,
\end{aligned}$$

从而

$$\sup_{0 \leq \tau \leq t} \int_{\Omega} (z - z_0)_+^s |u|^2 dx \leq C \iint_{Q_t} (z - z_0)_+^{s-p} |\nabla u|^p dx d\tau, \tag{5}$$

$$\iint_{Q_t} (z - z_0)_+^s |\Delta u|^p dx d\tau \leq C \iint_{Q_t} (z - z_0)_+^{s-p} |\nabla u|^p dx d\tau. \tag{6}$$

由(5)式, 再使用 Hardy 不等式, 有

$$\sup_{0 \leq \tau \leq t} \int_{\Omega} (z - z_0)_+^s |u|^2 dx \leq C \iint_{Q_t} (z - z_0)_+^s |\Delta u|^p dx d\tau. \tag{7}$$

令

$$E_s(z_0) = \iint_{Q_t} (z - z_0)_+^s |\Delta u|^p dx d\tau, E_0(z_0) = \int_0^t \int_{\Omega} |\Delta u|^p dx d\tau,$$

根据(6)式以及加权 Nirenberg 不等式^[13], 则

$$\begin{aligned}
E_{2p+1}(z_0) &\leq C_1 \iint_{Q_t} (z - z_0)_+^{p+1} |\nabla u|^p dx d\tau \leq \\
& C \int_0^t \left(\int_{\Omega} (z - z_0)_+^{p+1} |\Delta u|^p dx \right)^a \left(\int_{\Omega} (z - z_0)_+^{p+1} |u|^2 dx \right)^{(1-a)p/2} d\tau,
\end{aligned}$$

这里 $\frac{1}{p} = \frac{1}{p+2} + a(\frac{1}{p} - \frac{2}{p+2}) + (1-a)\frac{1}{2}$, 因此

$$a = \frac{\frac{1}{p} - \frac{1}{p+2} - \frac{1}{2}}{\frac{1}{p} - \frac{2}{p+2} - \frac{1}{2}} < 1.$$

使用(7)式, 得到

$$\begin{aligned} E_{2p+1}(z_0) &\leq C \left(\iint_{Q_t} (z - z_0)^{p+1} |\Delta u|^p dx d\tau \right)^{(1-a)p/2} \int_0^t \left(\int_{\Omega} (z - z_0)^{p+1} |\Delta u|^p dx \right)^a d\tau \\ &\leq C [E_{p+1}(z_0)]^{(1-a)p/2} \left(\iint_{Q_t} (z - z_0)^{p+1} |\Delta u|^p dx d\tau \right)^a t^{1-a} \leq CE_{p+1}(z_0)^{(1-a)p/2+a} t^{1-a}. \end{aligned}$$

因此,

$$\Delta u = 0 \quad \text{a. e. 于 } z_0 > b, 0 < \tau < t. \quad (8)$$

再由(7)式知道 $u = 0 \quad \text{a. e. 于 } z_0 > b, 0 < \tau < t$.

$$\text{取 } k = Ct, \alpha_0 = 1-a, \theta = \frac{p(1-a)}{2} + a, h = p+1,$$

$g = \int_0^t |\Delta u|^p d\tau$, 从而 $f_s(z) = E_s(z)$. 由引理 2 得到

$$\begin{aligned} \text{supp } f_0 &\leq l \leq (\omega - s + 1) Ct^{\frac{\alpha_0}{(\theta-1)(\omega-s)}} f_0(0)^{\frac{1}{\omega-s}} \leq \\ &(\omega - s + 1) Ct^{\frac{\alpha_0}{(\theta-1)(\omega-s)}} \left(\int_0^t \int_{\Omega} |\Delta u|^p dx d\tau \right)^{\frac{1}{\omega-s}}. \end{aligned}$$

在上式中取 $C = (\omega - s + 1)C$, $\alpha = \frac{\alpha_0}{(\theta-1)(\omega-s)}$, $\beta = \frac{1}{\omega-s}$. 且注意到(8)式, 有

$$\begin{aligned} f_0(z) &= \int_z^\infty \int_0^t |\Delta u|^p d\tau dx = \int_z^b \int_0^t |\Delta u|^p d\tau dx + \\ &\int_b^\infty \int_0^t |\Delta u|^p d\tau dx = \int_z^b \int_0^t |\Delta u|^p d\tau dx, \end{aligned}$$

从而 $\text{supp } f_0 = \text{supp} \int_z^b \int_0^t |\Delta u|^p d\tau dx$, 由记号知

$\sigma_n(t) = \sup \text{supp } f_0$. 因此, 定理 1 的结论成立.

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