Monday, 11 January 2010, 10.15–11.45, T 212

We consider the abstract problem: find $u \in H^1((0,T),V;H)$ such that

$$\underbrace{\frac{d}{dt}(u(t), v)_H}_{=\langle u'(t), v \rangle} + a(u(t), v) = \langle F(t), v \rangle \qquad \forall v \in V \quad \forall t \in (0, T) \text{ a.e.},$$

$$u(0) = u_0,$$

$$(9.1)$$

for given $u_0 \in H$ and $F \in L^2((0,T),V^*)$, where (V,H,V^*) is an evolution triple, i. e.,

- \bullet V and H are separable Hilbert spaces,
- $V \subset H$ and V is dense in H,
- there exists a constant c > 0 such that $||v||_H \le c ||v||_V$ for all $v \in V$.
- Show that for all $\lambda \in \mathbb{R}$: the function $u \in H^1((0,T),V;H)$ is a solution of (9.1) if and only if $u_{\lambda} \in H^1((0,T),V;H)$ solves

$$\frac{d}{dt}(u_{\lambda}(t), v)_{H} + a_{\lambda}(u_{\lambda}(t), v) = \langle F_{\lambda}(t), v \rangle \qquad \forall v \in V \quad \forall t \in (0, T) \text{ a.e.},$$

$$u_{\lambda}(0) = u_{0},$$

$$(9.2)$$

where

$$u_{\lambda}(t) = e^{-\lambda t}u(t), \qquad a_{\lambda}(w,v) = a(w,v) + \lambda(w,v)_H, \qquad F_{\lambda}(t) = e^{-\lambda t}F(t).$$

Hint: use the definition of the weak time derivative u'(t) to compute $u'_{\lambda}(t)$.

Show that Theorem 2.9 from your lecture notes holds also when we replace the assumption of coercivity by the weaker assumption that there exist constants $\lambda \in \mathbb{R}$ and $\mu_1 > 0$ such that

$$a(v,v) + \lambda \|v\|_H^2 \ge \mu_1 \|v\|_V^2 \quad \forall v \in V$$

(such an inequality is called Gårding inequality).

Hint: use Exercise 47.

 $\boxed{49}$ Consider the bilinear form

$$a(w, v) := \int_0^1 a(x) \frac{\partial w}{\partial x}(x) \frac{\partial v}{\partial x}(x) + b(x) \frac{\partial w}{\partial x}(x) v(x) + c(x) w(x) v(x) dx$$

in $H^1(0,1)$ with $a, b, c \in L^{\infty}(0,1)$, where $a_0 := \inf_{x \in (0,1)} a(x) > 0$. Show the Gårding inequality: there exist constants $\lambda \in \mathbb{R}$ and $\mu_1 > 0$ such that

$$a(v, v) + \lambda \|v\|_{L^2(0,1)}^2 \ge \mu_1 \|v\|_{H^1(0,1)}^2 \quad \forall v \in H^1(0,1).$$

Hint: Choose λ such that the assumptions of Excercise $\boxed{08}$ (Tutorial 2) hold for the bilinear form $a_{\lambda}(w, v) := a(w, v) + \lambda(w, v)_{L^{2}(0,1)}$.

Let $C^1([0,T],V)$ denote the space of continuous functions in [0,T] with values in the Hilbert space V that have a continuous classical derivative, i. e., for $v \in C^1([0,T],V)$ the limit

$$v'(t) := \lim_{\tau \to 0} \frac{1}{\tau} \left(v(t+\tau) - v(t) \right)$$

exists for all $t \in [0, T]$ and the function $v' : [0, T] \to V$ is continous. Show that for all $s, t \in [0, T]$ and for all $v \in C^1([0, T], V)$:

$$\frac{1}{2} \left(v(t), v(t) \right)_H = \frac{1}{2} \left(v(s), v(s) \right)_H + \int_s^t \left(v'(\sigma), v(\sigma) \right)_H d\sigma. \tag{9.3}$$

Hint: Prove and use the identity

$$\frac{1}{2} \left[\left(v(\sigma), \, v(\sigma) \right)_H \right]' \; = \; \left(v'(\sigma), \, v(\sigma) \right)_H.$$

51 Prove Lemma 2.7, i.e., show that there exists a constant C > 0 with

$$\max_{t \in [0,T]} \|v(t)\|_{H} \le C \|v\|_{H^{1}((0,T),V;H)} \qquad \forall v \in C^{1}([0,T],V).$$

Hint: Integrate identity (9.3) with respect to s over [0,T]. Note that $||v'||_{L^2((0,T),V^*)}^2$ is the integral over the (square of the) V^* -norm of the mapping $w \mapsto (v'(t),w)_H$. Show and use that

$$(v'(\sigma), w)_H \le \|v'(\sigma)\|_{V^*} \|w\|_V \le \frac{1}{2} \left[\|v'(\sigma)\|_{V^*}^2 + \|w\|_{V^*}^2 \right] \quad \forall w \in V.$$

Assume that $a(\cdot, \cdot)$ is bounded and coercive with coercivity constant $\mu_1 > 0$. Show that

$$\|\theta_h(t)\|_H \le e^{-\mu_1 c^{-2} t} \|\theta_h(0)\|_H + \int_0^t e^{-\mu_1 c^{-2} (t-s)} \|\rho_h'(s)\|_H ds,$$

where θ_h and ρ_h are defined according to the lecture notes.

Hint: Bound the term $\frac{d}{dt} \|\theta_h(t)\|_H$ as in the lecture notes but use the coercivity of $a(\cdot,\cdot)$. Multiply the entire estimate by $e^{\mu_1 c^{-2} t}$ and investigate the term

$$\frac{d}{dt} \left[e^{\mu_1 c^{-2} t} \|\theta_h(t)\|_H \right]$$

in a side computation.