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ON THE EXISTENCE OF SOLUTIONS TO WAVE INTEGRODIFFERENTIAL EQUATIONS WITH SUBDIFFERENTIAL OPERATORS

Dedicated to Professor Hiroki Tanabe on his sixtieth birthday

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0. Introduction

In this paper we consider the following integrodifferential equation

$$(0.1) \quad \begin{cases} \frac{d^2 u}{dt^2}(t) + \partial \psi u(t) + \partial \varphi u(t) + \int_0^t a(t-s) \partial \varphi u(s) ds \ni f(t, u(t)) \\ u(0) = a, \quad \frac{du}{dt}(0) = b \end{cases}$$

in a real Hilbert space H . Here ψ and φ are lower semicontinuous proper convex functions from H to $[0, \infty]$, and $\partial \psi$ and $\partial \varphi$ are the subdifferentials of ψ and φ respectively. The functions $a(\cdot)$ and $f(\cdot, \cdot)$ are continuous from $[0, T]$ to $(-\infty, \infty)$ and from $[0, T] \times H$ to H .

Our purpose here is to prove the existence of a global solution on $[0, T]$ of the initial value problem (0.1). In the case of $a(t) \equiv 0$ K. Maruo [3] proved the existence of a solution to the above equation under some restrictions. Moreover, we showed that this class of equations contains vibrating string equations with unilateral constraints which were deeply investigated by M. Schatzman [4], A. Bamberger and M. Schatzman [1] and C. Citrini and L. Amerio in [5]. We will extend the result of [3] to the equation containing a delay term which corresponds to vibrating string with not only a unilateral constraint but also a memory (see the example of section 4). In a general situation it seems to be difficult to solve the above initial value problem (0.1). Hence we will seek a solution which satisfies (0.1) in some generalized sense as in [3].

The outline of the present paper is as follows. In section 1 we list the notations and state the assumptions and theorem. In section 2 we obtain an energy estimate to Yosida approximate solutions of the initial value problem (0.1). In section 3 we prove our theorem. In section 4 we show an example.

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1. Assumptions, theorem and notations.

We list some notations which will be used throughout the paper. Let X_1 , X_2 and V be real Banach spaces and V^* the dual space of V . We use the same notation (\cdot, \cdot) as the inner product of H to denote the pairings between X_1 , V and their corresponding duals. We denote the norm of a Banach space S by $|\cdot|_S$ and use the usual notations $L_p(0, T; S)$, $C([0, T]; S)$ etc. to denote variable spaces of functions with values in S . By $\partial\varphi_\lambda$ and $\varphi_\lambda(\cdot)$ we denote Yosida approximations of $\partial\varphi$ and $\varphi(\cdot)$ respectively, i.e. $\partial\varphi_\lambda x = \lambda^{-1}(x - J_\lambda^\varphi x)$ and $\varphi_\lambda(x) = (2\lambda)^{-1}|x - J_\lambda^\varphi x|_H^2 + \varphi(J_\lambda^\varphi x)$ where $J_\lambda^\varphi = (1 + \lambda\partial\varphi)^{-1}$. The notations $d^\pm u/dt$ denote the left and right derivatives of u in H .

Next we state the assumptions and theorem.

The Banach spaces V , X_1 , H and X_2 hold the following properties.

(A-1) The following inclusion relations hold:

$$V \subset X_1 \subset H \subset X_2 \quad \text{and} \quad X_2 \subset \{\text{the dual space } X_1\}$$

where each inclusion mapping is continuous. Moreover, X_1 is separable, the imbedding mapping $V \rightarrow X_1$ is compact, and V is reflexive and dense in H .

We introduce the assumptions of $\psi(\cdot)$ (see [2]).

A-2) $\psi(\cdot)$ is a lower semicontinuous, convex function from Domain $D(\psi) = V$ to $[0, \infty]$ and the subdifferential $\partial\psi$ of $\psi(\cdot)$ is single valued and bounded from V to V^* . Moreover they satisfy the following conditions.

(1) The function ψ is coercive in the sense that

$$\lim_{|x|_V \rightarrow \infty} \psi(x)/|x|_V = \infty.$$

(2) Suppose we are given a sequence of functions $\{u_n\} \subset W_\infty^1(0, T; H) \cap L_\infty(0, T; V)$ such that

$$u_n \rightarrow u \text{ in } C([0, T]; H),$$

$$u_n \rightarrow u \text{ in the weak star topology of } L_\infty(0, T; V).$$

Then a subsequence $\{u_{n_k}\}$ can be extracted so that $\partial\psi u_{n_k} \rightarrow \partial\psi u$ in the weak star topology of $L_\infty(0, T; V^*)$.

REMARK. In view of the coerciveness condition (1) ψ is lower semicontinuous also in the topology of H .

Next we state the assumptions of φ .

A-3) There exists $z \in V$ such that, for any $x \in H$,

$$(\partial\varphi_\lambda x, x - z) \geq C_1 |\partial\varphi_\lambda x|_{X_2} - C_2 \{\varphi_\lambda(x) + \psi(x) + 1\}$$

where C_1 and C_2 are positive constants independent of x and λ .

The function $f(t, x)$ from $[0, T] \times H$ to H satisfies the following conditions.
A-4)

(1) For each $x \in H$ $f(\cdot, x)$ is continuous in H in $[0, T]$.

(2) The following inequalities hold:

$$|f(t, x) - f(t, y)|_H \leq C |x - y|_H,$$

$$|f(t, x)|_H \leq C \{1 + |x|_H\}$$

for any $x, y \in H$ and any $t \in [0, T]$ where C is a constant independent of x, y and t .

Let $k(t)$ be the solution of the following integral equation

$$(1.1) \quad k(t) = a^+(t) - \int_0^t a^-(s) k(t-s) ds, \quad 0 \leq t \leq T$$

where $a^+(t) = \text{Max}\{a(t), 0\}$ and $a^-(t) = \text{Min}\{a(t), 0\}$. As is easily seen the solution $k(t)$ exists, is unique and nonnegative.

A-5) The function $a(t)$ is real valued and belongs to $C^1([0, T])$.

Furthermore, we assume the following condition either A-6) or A-7).

A-6) The function $a(\cdot)$ belongs to $C^2([0, T])$ and the following inequalities hold:

$$\text{Max}_{0 \leq t \leq T} \int_0^t \{k(t-s) \int_0^s a^+(\xi) d\xi - a^-(s)\} ds < 1 \quad \text{and} \quad \int_0^T k(s) ds < 1.$$

In addition to A-3) we assume that

A-7) For any positive ε there exists a constant C_ε such that

$$|(\partial \psi x, x - y)| \leq \varepsilon \psi(y) + C_\varepsilon (\psi(x) + 1) \quad \text{for any } x, y \in H.$$

REMARK. If $\int_0^T |a(s)| ds < 1$ and $a(\cdot) \in C^2([0, T])$ then the assumption A-6) is satisfied. Indeed, integrating both sides of (1.1) over $[0, T]$ and noting that $a^+(t) = |a(t)| + a^-(t)$ we have

$$\int_0^T k(s) ds \leq \int_0^T |a(s)| ds + \int_0^T a^-(s) ds - \int_0^T a^-(s) ds \int_0^T k(s) ds,$$

which implies

$$\int_0^T k(s) ds < 1.$$

Therefore

$$\int_0^t \{k(t-s) \int_0^s a^+(\xi) d\xi - a^-(s)\} ds < \int_0^T |a(\xi)| d\xi < 1.$$

With regard to the type of the initial value problem (0.1) we consider solutions in the following sense.

DEFINITION. We say that a function $u \in C([0, T]; X_1) \cap W_\infty^1(0, T; H)$ is the solution of the initial value problem (0.1) if the following conditions are satisfied:

- 1) $\varphi(u(t)) + |u(t)|_V$ is bounded in $[0, T]$.
- 2) There exists a linear functional F on $C([0, T]; X_1)$ such that

$$F(v-u) \leq \int_0^T \varphi(v(s)) ds - \int_0^T \varphi(u(s)) ds$$

for any $v \in C([0, T]; X_1)$ and

$$\begin{aligned} & F(v(\cdot) + \int_0^T a(s-\cdot)v(s)ds) \\ &= \int_0^T \left(\frac{du}{ds}(s), \frac{dv}{ds}(s) \right) ds + \int_0^T (f(s, u(s)) - \partial\psi u(s), v(s)) ds \\ &+ (b, v(0)) - \left(\frac{d^-}{dt} u(T), v(T) \right) \end{aligned}$$

for any $v \in C([0, T]; X_1) \cap L_1(0, T; V) \cap W_1^1(0, T; H)$.

- 3) The initial conditions are satisfied in the following sense

$$u(0) = a, \quad b - \frac{d^+}{dt} u(0) \in \partial I_K a$$

where K is the closure of the effective domain of φ , I_K is the indicator function of K and ∂I_K is the subdifferential of I_K .

Now we state our theorem.

Theorem. Let the initial values a and b be given so that

$$a \in V \cap D(\varphi) \quad \text{and} \quad b \in H.$$

Then under the assumptions A-1), A-2), A-3), A-4) and A-6) or A-1), A-2), A-3), A-4), (A-5) and A-7) we have at least one solution to the initial value problem (0.1).

2. Approximate solutions.

To begin with we prove some lemmas concerning the properties of the subdifferential $\partial\psi$. Throughout this paper we assume the conditions stated in our Theorem.

Lemma 1. Let g be a continuous mapping from $C([0, T]; H)$ to $L_2(0, T; H)$ such that the following inequality holds:

$$\begin{aligned} & \int_0^t |g(v)(s) - g(w)(s)|_H^2 ds \\ & \leq C \int_0^t |v(s) - w(s)|_H^2 ds \end{aligned}$$

for any $v, w \in C([0, T]; H)$ and $t \in [0, T]$.

Then there exists a solution $u \in L_\infty(0, T; V) \cap W_\infty^1(0, T; H) \cap W_\infty^2(0, T; V^*)$ of the following equation

$$(2.1) \quad \begin{cases} \frac{d^2 u}{dt^2} + \partial \psi u = g(u) & \text{on } [0, T] \times V^*, \\ u(0) = a, \quad \frac{du}{dt}(0) = b. \end{cases}$$

Moreover the solution satisfies the following energy inequality

$$(2.2) \quad \begin{cases} 2^{-1} \left| \frac{d^\pm}{dt} u(t) \right|_H^2 + \psi(u(t)) \leq 2^{-1} |b|_H^2 + \psi(a) \\ + \int_0^t (g(u)(s), \frac{du}{ds}(s)) ds \quad \text{for any } t \in (0, T). \end{cases}$$

Proof. We consider the following approximate equation to the initial value problem (2.1), for any $\mu > 0$,

$$(2.3) \quad \begin{cases} \frac{d^2}{dt^2} u_\mu + \partial \psi_\mu u_\mu = g(u_\mu) & \text{on } [0, T] \times V^*, \\ u_\mu(0) = a, \quad \frac{d}{dt} u_\mu(0) = b. \end{cases}$$

Here ψ_μ is the Yosida approximation of ψ considered as a convex function on H which is lower semicontinuous also in the topology of H (Remark after A-2)). Taking the inner products of both sides of (2.3) with $(d/dt)u_\mu(t)$ and integrating the resultant equality over $[0, t]$, we have

$$\begin{aligned} 2^{-1} \left| \frac{d}{dt} u_\mu(t) \right|_H^2 + \psi_\mu(u_\mu(t)) &= 2^{-1} |b|_H^2 + \psi_\mu(a) \\ + \int_0^t (g(u_\mu)(s), \frac{d}{ds} u_\mu(s)) ds &\quad \text{for any } t \in (0, T). \end{aligned}$$

Using Gronwall's lemma and the assumptions of the lemma we see that the functions $|(d/dt)u_\mu(t)|_H$ and $\psi_\mu(u_\mu(t))$ are uniformly bounded on $[0, T]$. Then using (1) in A-2) we see that $|J_\mu^\psi u_\mu(t)|_V$ are uniformly bounded on $[0, T]$. From A-1) we know that $\{J_\mu^\psi u_\mu(t)\}_\mu$ is relatively compact in H for each fixed t . Combining the uniform boundedness of $|(d/dt)u_\mu(t)|_H$ and the above result and using Ascoli-Arzelà's theorem we obtain that there exists a subsequence of $\{J_\mu^\psi u_\mu(t)\}$ such that

$$\lim_{j \rightarrow \infty} J_{\mu_j}^\psi u_{\mu_j}(t) = u(t) \quad \text{in } C([0, T]; H).$$

Moreover, since both functions $|(d/dt)u_\mu(t)|_H$ and $|J_\mu^\psi u_\mu(t)|_V$ are uniformly

bounded it follows that $u(t) \in W_\infty^1(0, T; H) \cap L_\infty(0, T; V)$. Noting the equation (2.3), (2) in A-2) and the above resultants we know that u belongs to $W_\infty^2(0, T; V^*)$. Thus we complete the proof.

We consider the Yosida approximate equations of (0.1) with φ_λ in place of φ :

$$(2.4) \quad \begin{cases} \frac{d^2}{dt^2} u_\lambda + \partial \psi u_\lambda + \partial \varphi_\lambda u_\lambda + \int_0^t a(\cdot - s) \partial \varphi_\lambda u_\lambda(s) ds = f(\cdot, u_\lambda), \\ u_\lambda(0) = a, \quad \frac{d}{dt} u_\lambda(0) = b. \end{cases}$$

We set

$$g(u)(t) = -\partial \varphi_\lambda u(t) - \int_0^t a(t-s) \partial \varphi_\lambda u(s) ds + f(t, u(t)).$$

From the assumption A-4) and the Lipschitz continuity of $\partial \varphi_\lambda$ it follows that the mapping g satisfies the hypothesis of Lemma 1. Hence we have the following lemma.

Lemma 2. *For each $\lambda > 0$ there exists a solution of the equation (2.4) in V^* . Moreover the following energy inequality holds:*

$$(2.5) \quad \begin{cases} 2^{-1} \left| \frac{d^\pm}{dt} u_\lambda(t) \right|_H^2 + \psi(u_\lambda(t)) + \varphi_\lambda(u_\lambda(t)) \\ \leq 2^{-1} |b|_H^2 + \psi(a) + \varphi_\lambda(a) + \int_0^t (f(s, u_\lambda(s)), \frac{d}{ds} u_\lambda(s)) ds \\ - \int_0^t \int_0^s a(s-\xi) (\partial \varphi_\lambda(u_\lambda(\xi)), \frac{d}{ds} u_\lambda(s)) d\xi ds \end{cases}$$

for any $t \in (0, T)$.

Next we show that the functions $|(d^\pm/dt)u_\lambda(t)|_H$, $\varphi_\lambda(u_\lambda(t))$ and $\psi(u_\lambda(t))$ are uniformly bounded in t and λ .

For a while we assume the assumption A-6).

We set

$$\begin{aligned} w^\pm(t) &= \int_0^t a^\pm(t-s) (\partial \varphi_\lambda u_\lambda(s), u_\lambda(t) - u(s)) ds, \\ \tilde{w}^\pm(t) &= \int_0^t -(\dot{a})^\mp(t-s) (\partial \varphi_\lambda u_\lambda(s), u_\lambda(t) - u_\lambda(s)) ds \end{aligned}$$

where $(\dot{a})(t) = da(t)/dt$.

Lemma 3. *There exists a constant M such that*

$$\begin{aligned}
 (2.6) \quad w^+(t) \geq & -M \cdot \int_0^t \left\{ \left| \frac{d}{ds} u_\lambda(s) \right|_H^2 + 1 + \psi(u_\lambda(s)) + \varphi_\lambda(u_\lambda(s)) \right\} ds \\
 & - \int_0^t k(s) ds \cdot \psi(u_\lambda(t)) \\
 & - \int_0^t k(t-s) \int_0^s a^+(\xi) d\xi ds \cdot \varphi_\lambda(u_\lambda(t))
 \end{aligned}$$

where $k(t)$ is the function in the assumption A-6). Furthermore

$$(2.7) \quad w^-(t) \geq \int_0^t a^-(t-s) \{ \varphi_\lambda(u_\lambda(t)) - \varphi_\lambda(u_\lambda(s)) \} ds.$$

Proof. Inductively we define functions $h_n(t)$ as follows:

$$(2.8) \quad h_1(t) = a^+(t), \quad h_{n+1}(t) = \int_0^t -a^-(s) h_n(t-s) ds$$

where $n=1, 2, 3, \dots$. Then we have

$$(2.9) \quad 0 \leq h_n(t) \leq M^n \cdot t^{n-1} / (n-1) !$$

where $M = \max_{0 \leq s \leq T} |a(s)|$.

From (2.8) we know

$$\sum_{n=1}^{\infty} h_n(t) = a^+(t) + \int_0^t -a^-(s) \sum_{n=1}^{\infty} h_n(t-s) ds.$$

In view of the uniqueness of the solution of the integral equation (1.1) we have $k(t) = \sum_{n=1}^{\infty} h_n(t)$. Moreover from (2.8) we see that the functions $k(t)$ and $(d/dt)k(t-s)$ are uniformly bounded in $0 \leq t \leq T$.

For any natural number n we set

$$\begin{aligned}
 (2.10) \quad w_n(t) &= \int_0^t h_n(t-s) (\partial \varphi_\lambda u_\lambda(s), u_\lambda(t) - u_\lambda(s)) ds, \\
 f_1^n(t) &= \int_0^t h_n(t-s) \left(-\frac{d^2}{ds^2} u_\lambda(s), u_\lambda(t) - u_\lambda(s) \right) ds, \\
 f_2^n(t) &= \int_0^t h_n(t-s) (-\partial \psi u_\lambda(s), u_\lambda(t) - u_\lambda(s)) ds, \\
 f_3^n(t) &= \int_0^t h_n(t-s) (f(s, u_\lambda(s)), u_\lambda(t) - u_\lambda(s)) ds, \\
 f_4^n(t) &= \int_0^t h_n(t-s) \left(-\int_0^s a^+(s-\mu) (\partial \varphi_\lambda u_\lambda(\mu), u_\lambda(t) - u_\lambda(\mu)) d\mu ds \right)
 \end{aligned}$$

and

$$f_5^n(t) = \int_0^t h_n(t-s) \left(-\int_0^s a^-(s-\mu) (\partial \varphi_\lambda u_\lambda(\mu), u_\lambda(\mu) - u_\lambda(s)) d\mu ds \right).$$

From (2.4) we see

$$\begin{aligned}\partial\varphi_\lambda u_\lambda = & -\frac{d^2}{dt^2}u_\lambda - \partial\psi u_\lambda + f(\cdot, u_\lambda) - \int_0^\cdot a^+(\cdot - \mu)\partial\varphi_\lambda u_\lambda(\mu)d\mu \\ & - \int_0^\cdot a^-(\cdot - \mu)\partial\varphi_\lambda u_\lambda(\mu)d\mu.\end{aligned}$$

Substituting this in (2.10), noting (2.8) and using Fubini's theorem we get

$$w_n(t) = \sum_{i=1}^5 f_i^n(t) + \int_0^t h_n(t-s)w_1(s)ds + w_{n+1}(t).$$

In view of (2.9) we see

$$|w_n(t)| \leq M^n T^n / n! \cdot \text{Max}_{0 \leq s \leq t \leq T} |(\partial\varphi_\lambda u_\lambda(s), u_\lambda(t) - u_\lambda(s))|.$$

Thus it follows that

$$w_1(t) = \sum_{i=1}^5 \sum_{n=1}^\infty f_i^n(t) + \int_0^t k(t-s)w_1(s)ds.$$

Set $L_i(t) = \sum_{n=1}^\infty f_i^n(t)$, $i=1, 2, 3, 4, 5$, and $L(t) = \sum_{i=1}^5 L_i(t)$. Solving the above integral equation we get the following equality

$$(2.11) \quad w_1(t) = L(t) + \int_0^t \mathcal{X}(t-s)L(s)ds,$$

where $\mathcal{X}(t)$ is a positive continuous function in $0 \leq s \leq t \leq T$. With the aid of an integration by parts we get

$$\begin{aligned}L_1(t) = & k(t)(b, u_\lambda(t) - a) \\ & + \int_0^t (d/ds)k(t-s)((d/ds)u_\lambda(s), u_\lambda(t) - u_\lambda(s))ds \\ & - \int_0^t k(t-s)|(d/ds)u_\lambda(s)|_H^2 ds.\end{aligned}$$

Noting that

$$\begin{aligned}|u_\lambda(t) - a|_H &= \left| \int_0^t (d/ds)u_\lambda(s)ds \right|_H \\ &\leq 2^{-1} \int_0^t (1 + |(d/ds)u_\lambda(s)|_H^2)ds\end{aligned}$$

we obtain

$$(2.12) \quad |L_1(t)| \leq C \int_0^t (|\frac{d}{ds}u_\lambda(s)|_H^2 + |u_\lambda(t) - u_\lambda(s)|_H^2 + 1)ds.$$

Using the assumption A-4) and Schwarz's inequality we see

$$(2.13) \quad |L_3(t)| \leq C \int_0^t (|u_\lambda(t) - u_\lambda(s)|_H^2 + |u_\lambda(s)|_H^2 + 1)ds.$$

The definition of the subdifferential yields

$$(2.14) \quad L_2(t) \geq \int_0^t k(t-s) \psi(u_\lambda(s)) ds - \int_0^t k(t-s) ds \cdot \psi(u_\lambda(t)),$$

$$(2.15) \quad L_4(t) \leq \int_0^t \int_0^s k(t-s) a^+(s-\mu) \varphi_\lambda(u_\lambda(\mu)) d\mu ds \\ - \int_0^t \int_0^s k(t-s) a^+(s-\mu) d\mu ds \cdot \varphi_\lambda(u_\lambda(t)),$$

$$(2.16) \quad L_5(t) \geq - \int_0^t \int_0^s k(t-s) a^-(s-\mu) \varphi(u_\lambda(\mu)) d\mu ds \\ + \int_0^t \int_0^s k(t-s) a^-(s-\mu) \varphi(u_\lambda(s)) d\mu ds.$$

Combining (2.11), (2.12), (2.13), (2.14), (2.15), (2.16) and the assumption A-6) we obtain (2.6). The equality (2.7) is a direct consequence of the definition of the subdifferential.

Noting Lemma 3 and using the argument of the proof of Lemma 3 we can establish the following lemma, where $\tilde{k}(t)$ is the solution of

$$\tilde{k}(t) = -(\dot{a})^-(t) + \int_0^t -a^-(s) \tilde{k}(t-s) ds.$$

Lemma 4. *There exists a constant M such that*

$$\tilde{w}^+(t) \geq -M \cdot \int_0^t \left\{ \left| \frac{d}{ds} u_\lambda(s) \right|_H^2 + 1 + \psi(u_\lambda(s)) + \varphi_\lambda(u_\lambda(s)) \right\} ds \\ - \int_0^t \tilde{k}(t-s) ds \cdot \psi(u_\lambda(t)) \\ - \int_0^t \tilde{k}(t-s) \int_0^s a^+(\xi) d\xi ds \cdot \varphi_\lambda^t(t).$$

Moreover

$$\tilde{w}^-(t) \geq \int_0^t (\dot{a})^+(t-s) \{ \varphi_\lambda(u_\lambda(s)) - \varphi_\lambda(u_\lambda(t)) \} ds.$$

Proposition 5. *Under the assumptions A-1), A-2), A-3), A-4) and A-6) the functions $|(d/dt)u_\lambda(t)|_H$, $\varphi_\lambda(u_\lambda(t))$ and $\psi(u_\lambda(t))$ are uniformly bounded in λ and t .*

Proof. Using Fubini's theorem and the integration by parts we see

$$\int_0^t \int_0^s a(s-\xi) ((\partial \varphi_\lambda u_\lambda(\xi)), \frac{d}{ds} u_\lambda(s)) d\xi ds \\ = \int_0^t \int_\xi^t a(s-\xi) (\partial \varphi_\lambda(u_\lambda(\xi)), \frac{d}{ds} (u_\lambda(s) - u_\lambda(\xi))) ds d\xi \\ = w^+(t) + w^-(t) + \int_0^t (\tilde{w}^+(s) + \tilde{w}^-(s)) ds.$$

Combining the inequality (2.5), Lemma 3, Lemma 4 and the above equality and using the assumption A-6) and Gronwall's inequality we complete the proof.

Proposition 6. *Under the assumptions of Proposition 5 there exists a constant M independent of λ and t such that*

$$\int_0^T |\partial \varphi_\lambda u_\lambda(s)|_{x_2} ds \leq M.$$

Proof. We set

$$y(t) = \int_0^t (\partial \varphi_\lambda(u_\lambda(s)), u_\lambda(s) - z) ds$$

where z is the element in the assumption A-3).

In view of (2.4) we get

$$\begin{aligned} y(t) &= \int_0^t \left(-\frac{d^2}{ds^2} u_\lambda(s) - \partial \psi u_\lambda(s) + f(s, u_\lambda(s)), u_\lambda(s) - z \right) ds \\ &\quad - \int_0^t \int_0^s a^+(s-\xi) (\partial \varphi_\lambda u_\lambda(\xi), u_\lambda(s) - u_\lambda(\xi)) d\xi ds \\ &\quad - \int_0^t \int_0^s a^-(s-\xi) (\partial \varphi_\lambda u_\lambda(\xi), u_\lambda(s) - u_\lambda(\xi)) d\xi ds \\ &\quad - \int_0^t \int_0^s a^+(s-\xi) (\partial \varphi_\lambda u_\lambda(\xi), u_\lambda(\xi) - z) d\xi ds \\ &\quad - \int_0^t \int_0^s a^-(s-\xi) (\partial \varphi_\lambda u_\lambda(\xi), u_\lambda(\xi) - z) d\xi ds \\ &= I_1 + I_2 + I_3 + I_4 + I_5. \end{aligned}$$

Using the integration by parts, the definition of the subdifferential and the assumption A-4) we get

$$I_1 \leq \int_0^t \left\{ \left| \frac{d}{ds} u_\lambda(s) \right|_{H'}^2 + 1 + \psi(u_\lambda(s)) + \varphi_\lambda(u_\lambda(s)) \right\} ds.$$

From the definition of the subdifferential it follows

$$I_3 + I_4 \leq \int_0^t \int_0^s |a(t-s)| \{ \varphi_\lambda(u_\lambda(s)) + \varphi_\lambda(u_\lambda(\xi)) \} d\xi ds.$$

From Proposition 5 it follows $I_1 + I_3 + I_4 \leq \text{Constant}$. Combining $I_2 = -\int_0^t w^+(s) ds$, Lemma 3 and Proposition 5 we see $I_2 \leq \text{Constant}$.

Using the integration by parts we see

$$I_5 = - \int_0^t a^-(t-\xi) y(\xi) d\xi ds.$$

Then we get

$$y(t) \leq \text{Const} - \int_0^t a^-(t-s)y(s)ds.$$

Combining the assumption A-3) and Proposition 5 we know that $(y(t)+N)$ is a positive function on $[0, T]$ where N is some large positive number. Then using Gronwall's lemma and the above inequality we get

$$(y(t)+N) \leq \text{Const}.$$

Using a similar method to the proof of lemma 3 of [3] and combining the above inequality and Proposition 5 we complete the proof.

Next we assume the assumption A-5) and A-7).

We define $w_n(t, \xi)$ by

$$(2.18) \quad \begin{aligned} w_1(t, \xi) &= \int_{\xi}^t a(s-\xi) \frac{d}{ds} u_{\lambda}(s) ds \quad \text{and} \\ w_{n+1}(t, \xi) &= \int_{\xi}^t -a(s-\xi) w_n(t, s) ds \quad \text{inductively.} \end{aligned}$$

Lemma 7. *We have the following inequalities*

$$|w_n(t, \xi)|_H \leq A^{n-1} \cdot M_{\lambda}(t) \cdot (t-\xi)^{n-1}/(n-1)!$$

where $A = \max_{0 \leq t \leq T} |a(t)|$, $L = \max_{0 < t < T} \left| \frac{d}{dt} a(t) \right|$ and

$$M_{\lambda}(t) = (2A + TL) \max_{0 \leq s \leq t} |u_{\lambda}(s)|_H.$$

Proof. With the aid of the integration by parts we see

$$|w_1(t, \xi)| \leq M_{\lambda}(t).$$

The remaining part can be established by induction.

REMARK. From Lemma 2 we know $w_n(t, \cdot) \in L_{\infty}(0, T; V)$ for each $t, n = 1, 2, 3, \dots$.

We set, for $n = 1, 2, 3, \dots$,

$$\begin{aligned} f_{n,1}(t) &= - \int_0^t (w_n(t, \xi), \frac{d^2}{d\xi^2} u_{\lambda}(\xi)) d\xi, \\ f_{n,2}(t) &= - \int_0^t (w_n(t, \xi), \partial_{\nu} u_{\lambda}(\xi)) d\xi \quad \text{and} \\ f_{n,3}(t) &= \int_0^t (w_n(t, \xi), f(\xi, u_{\lambda}(\xi))) d\xi. \end{aligned}$$

Lemma 8. *We get the following equality*

$$\int_0^t \int_0^s a(s-\zeta) (\partial \varphi_\lambda u_\lambda(\zeta), \frac{d}{ds} u_\lambda(s)) d\zeta ds = \sum_{n=1}^{\infty} F_n(t)$$

where $F_n(t) = \{f_{n,1}(t) + f_{n,2}(t) + f_{n,3}(t)\}$.

Proof. Using the equation (2.5) and Fubini's theorem we get

$$\begin{aligned} \int_0^t (w_n(t, \xi), \partial \varphi_\lambda u_\lambda(\xi)) d\xi &= F_n(t) + \\ &+ \int_0^t (w_{n+1}(t, \xi), \partial \varphi_\lambda u_\lambda(\xi)) d\xi. \end{aligned}$$

Noting that

$$\begin{aligned} \int_0^t \int_0^s a(s-\zeta) (\partial \varphi_\lambda u_\lambda(\zeta), \frac{d}{ds} u_\lambda(s)) d\zeta ds \\ = \int_0^t (w_1(t, \xi), \partial \varphi_\lambda u_\lambda(\xi)) d\xi \end{aligned}$$

and Lemma 7 we can prove this lemma.

Lemma 9. *There exists a constant C independent of λ and t such that*

$$\begin{aligned} |f_{n,1}(t)| + |f_{n,3}(t)| \leq \\ C \{(At)^{n-2}/(n-2)!\} \left(\int_0^t \left| \frac{d}{ds} u_\lambda(s) \right|^2 ds + 1 \right) \end{aligned}$$

for $n=1, 2, 3, \dots$, where we set $(At)^{-1}/(-1)! = 1$.

Proof. In view of Lemma 7 and the assumption A-4) we find

$$(2.19) \quad |f_{n,3}(t)| \leq (At)^{n-1} M_\lambda(t) \int_0^t C(1 + |u_\lambda(s)|_H) ds / (n-1)!.$$

On the other hand there exist a constant K independent of λ and t such that

$$(2.20) \quad M_\lambda(t), C(1 + |u_\lambda(t)|_H) \leq K \left(\int_0^t \left| \frac{d}{ds} u_\lambda(s) \right|_H^2 ds + 1 \right).$$

The desired result on $f_{n,3}(t)$ follows from (2.19) and (2.20). Using the integration by parts and noting $w_1(t, t) = 0$ we see

$$\begin{aligned} |f_{1,1}(t)| \leq |w_1(t, 0)|_H |b|_H + \int_0^t |a(0)| \left| \frac{d}{ds} u_\lambda(s) \right|_H^2 ds \\ + \int_0^t \int_\xi^t \left| \frac{da}{ds}(s-\xi) \right| \left| \frac{d}{ds} u_\lambda(s) \right|_H \left| \frac{d}{d\xi} u_\lambda(\xi) \right|_H ds d\xi. \end{aligned}$$

Noting Lemma 7, (2.20) and choosing a constant M so large that $M \geq ((LT + A)T + (K + AT)|b|_H)$ we get the required inequality for $f_{1,1}(t)$. Noting the following equalities

$$\frac{d}{ds}w_n(t, s) = a(0)w_{n-1}(t, s) + \int_s^t \frac{d}{ds}a(\xi-s)w_{n-1}(t, \xi)d\xi.$$

and lemma 7 we have

$$\left| \frac{d}{ds}w_n(t, s) \right|_H \leq (A(t-s))^{n-2} M_\lambda(t) / (n-2)! \{A+LT\}$$

where $n \geq 2$.

On the other hand it follows

$$|f_{n,1}(t)| \leq |w_n(t, 0)|_H |b|_H + \int_0^t \left| \frac{d}{ds}w_n(t, s) \right|_H \left| \frac{d}{ds}u_\lambda(s) \right|_H ds.$$

Then using Lemma 7, the above two inequalities and (2.20) we know

$$\begin{aligned} |f_{n,1}(t)| &\leq (At)^{n-2} M_\lambda(t) / (n-2)! \{AT|b|_H + (A+LT) \int_0^t \left| \frac{d}{ds}u_\lambda(s) \right|_H ds\} \\ &\leq M(At)^{n-2} / (n-2)! \{1 + \int_0^t \left| \frac{d}{ds}u_\lambda(s) \right|_H^2 ds\} \end{aligned}$$

where M is a positive large number independent of λ , t and n . Our required inequalities for $f_{n,1}(t)$ are obtained.

Lemma 10. For any $\varepsilon > 0$, there exists a constant K_ε independent of n and t such that

$$\begin{aligned} |f_{n,2}(t)| &\leq \{\varepsilon(At)^{n-1} / (n-1)!\} \psi(u_\lambda(t)) + \\ &\quad \{K_\varepsilon(At)^{n-1} / (n-1)!\} \left\{ \int_0^t \psi(u_\lambda(s)) ds + 1 \right\}. \end{aligned}$$

Proof. From (2.18) we see that the functions $w_n(t, \xi)$ are equal to

$$(-1)^{n-1} \int_{\xi}^t \int_{\xi_1}^t \cdots \int_{\xi_{n-1}}^t a(\xi_1 - \xi) a(\xi_2 - \xi_1) \cdots a(\xi_{n-1} - \xi_{n-2}) w_1(t, \xi_{n-1}) d\xi_n$$

where $d\xi_n = d\xi_{n-1} d\xi_{n-2} \cdots d\xi_1$ and $n=1, 2, \dots$.

From (2.18) we have the following equality

$$\begin{aligned} w_1(t, \xi_{n-1}) &= a(t - \xi_{n-1}) u_\lambda(t) - a(0) u_\lambda(\xi_{n-1}) - \int_{\xi_{n-1}}^t \dot{a}(s - \xi_{n-1}) u_\lambda(s) ds \\ &= a(t - \xi_{n-1}) (u_\lambda(t) - u_\lambda(\xi_{n-1})) - \int_{\xi_{n-1}}^t \dot{a}(s - \xi_{n-1}) (u_\lambda(s) - u_\lambda(\xi_{n-1})) ds \end{aligned}$$

where $\dot{a} = (d/dt)a(t)$.

Using the above two lemmas and the assumption A-7) and noting

$$u_\lambda(\cdot) - u_\lambda(\xi_{n-1}) = (u_\lambda(\cdot) - u_\lambda(\xi)) + (u_\lambda(\xi) - u_\lambda(\xi_{n-1}))$$

we obtain the following inequalities

$$\begin{aligned}
& |(w_n(t, \xi), \partial \psi u_\lambda(\xi))| \\
& \leq A^{n-1} \int_\xi^t \cdots \int_{\xi_{n-2}}^t (\varepsilon \psi(u_\lambda(t)) + (C_\varepsilon + 1) \psi(u_\lambda(\xi)) + C_1 \psi(u_\lambda(\xi_{n-1})) + (C_\varepsilon + C_1)) d\xi_n \\
& + A^{n-2} L \int_\xi^t \cdots \int_{\xi_{n-1}}^t (\psi(u_\lambda(s)) + (C_1 + 1) \psi(u_\lambda(\xi)) + C_1 \psi(u_\lambda(\xi_{n-1})) + 2C_1) ds d\xi_n.
\end{aligned}$$

Then it follows

$$\begin{aligned}
|f_{n,2}(t)| & \leq \varepsilon (At)^{n-1} / (n-1)! \cdot \psi(u_\lambda(t)) \\
& + (C_\varepsilon + C_1 + 1) (At)^{n-2} A / (n-1)! \cdot \int_0^t \psi(u_\lambda(s)) ds + (C_\varepsilon + C_1) (tA)^{n-1} / (n-1)! \\
& + LA^{n-2} t^{n-1} / (n-1)! \cdot 2(C_1 + 2) \int_0^t \psi(u_\lambda(s)) ds.
\end{aligned}$$

Therefore the proof of the lemma is complete.

Combining Lemmas 8, 9 and 10 and the inequality (2.5), choosing ε sufficiently small and using Gronwall's lemma we get the following proposition.

Proposition 11. *Under the assumptions A-1), A-2), A-3), A-4), A-7) the functions $|\frac{d}{dt}u_\lambda(t)|_H$, $\varphi_\lambda(u_\lambda(t))$ and $\psi(u_\lambda(t))$ are uniformly bounded in λ and t .*

Noting the above proposition and using a similar argument to the proof of Proposition 6 we have the following lemma.

Proposition 12. *Under the assumptions of Proposition 11 there exists a constant M independent of λ and t such that*

$$\int_0^T |\partial \varphi_\lambda u_\lambda(s)|_{X_\varepsilon} ds \leq M.$$

3. Proof of Theorem.

We set

$$F_\lambda(v) = \int_0^T (\partial \varphi_\lambda u_\lambda(s), v(s)) ds \quad \text{for any } v \in C([0, T]; X_1).$$

From the definition of F_λ and Fubini's theorem we get the following lemma.

Lemma 13. *We have the following equality*

$$\int_0^T \int_0^\xi a(\xi - s) (\partial \varphi_\lambda u_\lambda(s), v(\xi)) ds d\xi = F_\lambda \left(\int_0^T a(\xi - \cdot) v(\xi) d\xi \right).$$

Combining Propositions 5, 6 and lemma 13 or Proposition 11, 12 and Lemma 13 and using the argument of the proof of Theorem in [3] we obtain our theorem.

4. Example. (see the example in [3])

Put $H=L_2(0, 1)$, $X_1=C([0, 1])$, $X_2=L_1(0, 1)$ and $V=\dot{H}_1(0, 1)$. Then from Sobolev's imbedding theorem the assumption A-1) follows.

We consider the following symmetric sesquilinear form $a(u, v)$ defined on $V \times V$.

$$\begin{aligned} 1) \quad & a(u, u) \geq \delta |u|_V^2 \\ 2) \quad & |a(u, v)| \leq K |u|_V |v|_V \end{aligned}$$

for any $u, v \in V$ where δ and K are some positive constants. We put $\psi(u) = a(u, u)$. Then it is easy to prove that $\psi(\cdot)$ satisfies the assumption A-2). Moreover we know that it satisfies the assumption A-7).

Set

$$K = \{f \in L_2(0, 1); f(x) \geq r(x) \text{ a.e. } x \in [0, 1]\}$$

where $r \in C([0, 1])$ and $r(0), r(1) < 1$.

Let $\varphi = I_K$ be the indicator function of K . Then we show that the Yosida approximation of $\partial\varphi$ satisfies the assumption A-3). We choose a function $\theta \in C^1([0, 1])$ such that $\theta(0) = \theta(1) = 0$ and $\theta(x) - r(x) > \sigma > 0$ for any $x \in [0, T]$. In the assumption A-3) we define z , c_1 and c_2 as θ , σ and 0 respectively.

Since

$$\partial\varphi_\lambda f(x) = \begin{cases} 0 & \text{if } f(x) \geq r(x) \\ \lambda^{-1}(f(x) - r(x)) & \text{if } f(x) < r(x), \end{cases}$$

and $f(x) < r(x)$ implies

$$\theta(x) - f(x) > \theta(x) - r(x) > \sigma,$$

we have

$$(\partial\varphi_\lambda f, f - \theta) \geq \sigma |\partial\varphi_\lambda f|_{x_2}.$$

Therefore we have the assumption A-3).

Now we can consider the term $\partial\varphi u$ as a unilateral constraint and the integral term in the equation (0.1) as a memory term. Then we can regard the initial value problem (0.1) as the vibrating equations with a unilateral constraint and a memory term.

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