

A three-point boundary-value problem for a hyperbolic equation with a non-local condition *

Said Mesloub & Salim A. Messaoudi

Abstract

We use an energy method to solve a three-point boundary-value problem for a hyperbolic equation with a Bessel operator and an integral condition. The proof is based on an energy inequality and on the fact that the range of the operator generated is dense.

1 Introduction

In this paper, we investigate a boundary-value problem for a one-dimensional hyperbolic equation with a weighted nonlocal boundary integral condition of the form

$$\int_{l_1}^l \xi u(\xi, t) d\xi = E(t), \quad 0 < t < T,$$

where l_1 is a real number in $(0, l)$ and $E(\cdot)$ is a given function.

Evolution problems dealing with nonlocal conditions were first studied a long time ago by Samarskii [12] and Cannon [2]. The latter author considered the problem

$$\begin{aligned} u_t - u_{xx} &= 0, & x > 0, \quad t > 0, \\ u(x, 0) &= \varphi(x), & x > 0, \\ u(0, t) &= g(t), \\ \int_0^{x(t)} u(\xi, t) dx &= f(t), \end{aligned} \tag{1.1}$$

for $x(t)$ and $f(t)$ given functions. Introducing $g \equiv u(0, t)$ as the unknown, it is proved in [2] that (1.1) is equivalent to a Volterra integral equation of the second kind for the function g . The author proved the existence and uniqueness of the solution with the aid of the integral equation. Shi [11] considered weak

* *Mathematics Subject Classifications:* 35L20, 35L67, 34B15.

Key words: Wave equation, Bessel operator, nonlocal condition.

©2002 Southwest Texas State University.

Submitted April 16, 2002. Published July 3, 2002.

solutions of the problem

$$\begin{aligned} u_t - u_{xx} &= f + g_x, & (x, t) \in (0, 1) \times (0, T), \\ u(x, 0) &= \varphi(x), & 0 < x < 1, \\ u_x(1, t) &= 0, & 0 < t < T, \\ \int_0^b u(\xi, t) dx &= E(t), & 0 < t < T \end{aligned} \quad (1.2)$$

and discussed the well-posedness of (1.2) in a weighted fractional Sobolev space. Along a different line, (1.2) was also considered by Ionkin [5], Makarov and Kulyev [8], and Yurchuk [13].

In this work, we are concerned with the mixed evolution problem

$$\begin{aligned} \mathcal{L}u &= u_{tt} - \frac{1}{x}(xu_x)_x = F(x, t), & (x, t) \in Q, \\ \ell_1 u &= u(x, 0) = \varphi_1(x), & x \in (0, l), \\ \ell_2 u &= u_t(x, 0) = \varphi_2(x), & x \in (0, l), \\ u_x(l, t) &= E_1(t), & t \in (0, T), \\ \int_{l_1}^l xu(x, t) dx &= E_2(t), & 0 \leq l_1 \leq l, t \in (0, T), \end{aligned} \quad (1.3)$$

where $Q = (0, l) \times (0, T)$, with $0 < l < \infty$, $0 < T < \infty$, $F(x, t)$, $\varphi_1(x)$, $\varphi_2(x)$, $E_1(t)$, and $E_2(t)$ are known functions satisfying, for compatibility,

$$\begin{aligned} \varphi_1'(l) &= E_1(0), \\ \int_{l_1}^l x\varphi_1(x) dx &= E_2(0), \\ \varphi_2'(l) &= E_1'(0), \\ \int_{l_1}^l x\varphi_2(x) dx &= E_2'(0). \end{aligned} \quad (1.4)$$

Problem (1.3), for $l_1 = 0$, has been studied by Mesloub and Bouziani [9]. We also refer the reader to Denche and Marhoune [3] for a similar result in the parabolic case and to Yurchuk [13], Kartynik [6] and Bouziani [1] for related results in both parabolic and hyperbolic cases, where the Bessel operator was replaced by $(a(x, t)u_x)_x$. It should be noted that the used method was developed first by Ladyzhenskaya [7]. Our interest lies in proving the existence and uniqueness of a strong solution of problem (1.3). In point of view of the used method, it is preferable to transform inhomogeneous boundary conditions to homogeneous ones by introducing a new unknown function v defined as follows:

$$v(x, t) = u(x, t) - \Phi(x, t), \quad (1.5)$$

where

$$\Phi(x, t) = x\left(x - \frac{4(x-l)^2}{l}\right)E_1(t) + \frac{12(x-l)^2}{l^4}E_2(t). \quad (1.6)$$

Then problem (1.3) becomes

$$\begin{aligned}
 \mathcal{L}v &= F(x, t) - \mathcal{L}\Phi = f(x, t), \\
 \ell_1 v &= \varphi_1 - \ell_1 \Phi = \varphi(x), \\
 \ell_2 v &= \varphi_2 - \ell_2 \Phi = \psi(x) \\
 v_x(l, t) &= 0, \\
 \int_{l_1}^l x v(x, t) dx &= 0.
 \end{aligned} \tag{1.7}$$

The solution to (1.3) is then given by $u(x, t) = v(x, t) + \Phi(x, t)$.

We now introduce appropriate function spaces. First let

$$\theta(x) = \begin{cases} 1 + l_1^2 x, & \text{if } 0 < x \leq l_1 \\ x + x^3, & \text{if } l_1 \leq x < l \end{cases}$$

and

$$\mathfrak{S}_x v = \int_x^l v(\xi, t) d\xi, \quad \mathfrak{S}_x^2 v = \int_x^l \int_\xi^l v(\eta, t) d\eta d\xi.$$

Let $L^2(Q)$ be the space of square integrable functions with the norm

$$\|v\|_{L^2(Q)}^2 = \int_Q v^2 dx dt$$

and $L_\theta^2(Q)$ be the weighted L^2 -space with the norm

$$\|v\|_{L_\theta^2(Q)}^2 = \int_Q \theta(x) v^2 dx dt.$$

We then define $W_{\theta,2}^{1,0}(Q)$ to be the subspace of $L^2(Q)$ with the norm

$$\|v\|_{W_{\theta,2}^{1,0}(Q)}^2 = \|v\|_{L_\theta^2(Q)}^2 + \|v_x\|_{L_\theta^2(Q)}^2$$

and $W_{\theta,2}^{1,1}(Q)$ to be the subspace of $W_{\theta,2}^{1,0}(Q)$ whose elements satisfy $\sqrt{\theta(x)}v_t \in L^2(Q)$. In general, a function in the space $W_{\theta,2}^{q,p}(Q)$, with q, p nonnegative integers, possesses x -derivatives up to q th order in $L_\theta^2(Q)$ and t -derivatives up to p th order in $L_\theta^2(Q)$. We use also weighted subspaces on the interval $(0, l)$ such as $W_{\theta,2}^1((0, l)) = H_\theta^1((0, l))$, whose definition is analogous to the space on Q . For example, $H_\theta^1((0, l))$ is the subspace of $L^2(0, l)$ with the norm

$$\|\varphi\|_{H_\theta^1((0, l))}^2 = \|\varphi\|_{L_\theta^2((0, l))}^2 + \|\varphi_x\|_{L_\theta^2((0, l))}^2.$$

We associate with problem (1.7) the operator $L = (\mathcal{L}, \ell_1, \ell_2)$ whose domain of definition is $D(L)$, the set of functions $v \in L^2(Q)$ for which $v_t, v_x, v_{tt}, v_{xt}, v_{xx} \in L^2(Q)$ and satisfying conditions in (1.7). The operator L maps E into F ; E is

the Banach space of functions $v \in L^2(Q)$ satisfying conditions in (1.7), with the norm

$$\begin{aligned} \|v\|_E^2 &= \max_{0 \leq t \leq T} \|v(\cdot, \tau)\|_{W_{\theta,2}^{1,1}((0,l))}^2 \\ &= \max_{0 \leq t \leq T} \left\{ \|v(\cdot, \tau)\|_{L_{\theta}^2((0,l))}^2 + \|v_x(\cdot, \tau)\|_{L_{\theta}^2((0,l))}^2 + \|v_t(\cdot, \tau)\|_{L_{\theta}^2((0,l))}^2 \right\} \end{aligned}$$

and F is the Hilbert space $L_{\theta}^2(Q) \times H_{\theta}^1((0,l)) \times L_{\theta}^2((0,l))$, which consists of elements $\mathcal{F} = (f, \varphi, \psi)$ with the norm

$$\|\mathcal{F}\|_F^2 = \|f\|_{L_{\theta}^2(Q)}^2 + \|\varphi\|_{H_{\theta}^1((0,l))}^2 + \|\psi\|_{L_{\theta}^2((0,l))}^2. \quad (1.9)$$

Then, we establish an energy inequality:

$$\|v\|_E \leq K \|Lv\|_F, \quad \forall v \in D(L), \quad (1.10)$$

and show that the operator L has a closure \bar{L} .

Definition 1.1 *A solution of the operator equation*

$$\bar{L}v = (f, \varphi, \psi),$$

is called a strong solution of the problem (1.7).

Since the points of the graph of the operator \bar{L} are limits of sequences of points of the graph of L , we can extend the a priori estimate (1.9) to be applied to strong solutions by taking limits, that is we have the inequality

$$\|v\|_E \leq K \|\bar{L}v\|_F, \quad \forall v \in D(\bar{L}). \quad (1.11)$$

From this inequality, We deduce the uniqueness of a strong solution, if it exists, and that the range of the operator \bar{L} coincides with the closure of the range of L .

Proposition 1.2 *The operator L admits a closure.*

The proof of this proposition is similar to that in [9]; therefore we omit it.

2 A priori bound

This section is devoted to the proof of the uniqueness and continuous dependence of the solution on the given data.

Theorem 2.1 *For any function $v \in D(L)$, we have the inequality*

$$\|v\|_E \leq c \|Lv\|_F, \quad (2.1)$$

where the positive constant c is independent of the function v .

Proof We define

$$Mv = \begin{cases} x(1 + l_1^2)v_t & \text{if } 0 < x < l_1 \\ (x + x^3)v_t - x\mathfrak{S}_x^2(\xi v_t) + x\mathfrak{S}_x(\xi^2 v_t) & \text{if } l_1 < x < l. \end{cases}$$

Then we perform the scalar product in $L^2(Q^\tau)$ of equation (1.7) and Mv to get

$$\begin{aligned} & \int_{Q^\tau} \theta(x)v_tv_{tt} dx dt - \int_0^\tau \int_0^{l_1} (l_1^2 + 1)(xv_x)_x v_t dx dt \\ & - \int_0^\tau \int_{l_1}^l (x^2 + 1)(xv_x)_x v_t dx dt - \int_0^\tau \int_{l_1}^l xv_{tt}\mathfrak{S}_x^2(\xi v_t) dx dt \\ & + \int_0^\tau \int_{l_1}^l (xv_x)_x \mathfrak{S}_x^2(\xi v_t) dx dt + \int_0^\tau \int_{l_1}^l xv_{tt}\mathfrak{S}_x(\xi^2 v_t) dx dt \\ & - \int_0^\tau \int_{l_1}^l (xv_x)_x \mathfrak{S}_x(\xi^2 v_t) dx dt \\ & = \int_{Q^\tau} \theta(x)v_t \mathcal{L}v dx dt - \int_0^\tau \int_{l_1}^l x \mathcal{L}v \mathfrak{S}_x^2(\xi v_t) dx dt + \int_0^\tau \int_{l_1}^l x \mathcal{L}v \mathfrak{S}_x(\xi^2 v_t) dx dt. \end{aligned} \quad (2.2)$$

Integrating by parts each term of (2.2) and using conditions (1.7), we obtain the following equations:

$$\int_{Q^\tau} \theta(x)v_tv_{tt} dx dt = \frac{1}{2} \int_0^l \theta(x)v_t^2(x, \tau) dx - \frac{1}{2} \int_0^l \theta(x)\psi^2(x, \tau) dx, \quad (2.3)$$

$$\begin{aligned} & - \int_0^\tau \int_0^{l_1} (l_1^2 + 1)(xv_x)_x v_t dx dt \\ & = \frac{1}{2} \int_0^{l_1} (l_1^2 + 1)xv_x^2(x, \tau) dx - \frac{1}{2} \int_0^{l_1} (l_1^2 + 1)x\varphi_x^2 dx \\ & \quad - \int_0^\tau (l_1^2 + 1)l_1 v_t(l_1, t)v_x(l_1, t) dt, \end{aligned} \quad (2.4)$$

$$\begin{aligned} & - \int_0^\tau \int_{l_1}^l (x^2 + 1)(xv_x)_x v_t dx dt \\ & = \frac{1}{2} \int_{l_1}^l (x^3 + x)v_x^2(x, \tau) dx - \frac{1}{2} \int_{l_1}^l (x^3 + x)\varphi_x^2 dx \\ & \quad + 2 \int_0^\tau \int_{l_1}^l x^2 v_x v_t dx dt + \int_0^\tau (l_1^2 + 1)l_1 v_t(l_1, t)v_x(l_1, t) dt, \end{aligned} \quad (2.5)$$

$$- \int_0^\tau \int_{l_1}^l xv_{tt}\mathfrak{S}_x^2(\xi v_t) dx dt = \frac{1}{2} \int_{l_1}^l (\mathfrak{S}_x(\xi v_t(\xi, \tau)))^2 dx - \frac{1}{2} \int_{l_1}^l (\mathfrak{S}_x(\xi\psi))^2 dx, \quad (2.6)$$

$$\begin{aligned} & \int_0^\tau \int_{l_1}^l (xv_x)_x \mathfrak{S}_x^2(\xi v_t) dx dt \\ &= -l_1 \int_0^\tau \int_{l_1}^l x^2 v_x(l_1, t) v_t dx dt + \int_0^\tau \int_{l_1}^l xv_x \mathfrak{S}_x(\xi v_t) dx dt, \end{aligned} \quad (2.7)$$

$$\begin{aligned} & \int_0^\tau \int_{l_1}^l xv_{tt} \mathfrak{S}_x(\xi^2 v_t) dx dt \\ &= -\frac{1}{2} \int_{l_1}^l (\mathfrak{S}_x(\xi v_t(\xi, \tau)))^2 dx + \frac{1}{2} \int_{l_1}^l (\mathfrak{S}_x(\xi \psi))^2 dx + \int_0^\tau \int_{l_1}^l x^3 v_x v_t dx dt \\ & \quad - \int_0^\tau \int_{l_1}^l xv_x \mathfrak{S}_x(\xi v_t) dx dt + \int_0^\tau \int_{l_1}^l x^2 \mathfrak{S}_x(\xi v_t) \mathcal{L}v dx dt, \end{aligned} \quad (2.8)$$

$$\begin{aligned} & - \int_0^\tau \int_{l_1}^l (xv_x)_x \mathfrak{S}_x(\xi^2 v_t) dx dt \\ &= l_1 \int_0^\tau \int_{l_1}^l x^2 v_x(l_1, t) v_t dx dt - \int_0^\tau \int_{l_1}^l x^3 v_x v_t dx dt. \end{aligned} \quad (2.9)$$

Substituting (2.3)-(2.9) in (2.2) yields

$$\begin{aligned} & \frac{1}{2} \int_0^l \theta(x) v_t^2(x, \tau) dx + \frac{1}{2} \int_0^l \theta(x) v_x^2(x, \tau) dx \\ &= \frac{1}{2} \int_0^l \theta(x) \psi^2 dx + \frac{1}{2} \int_0^l \theta(x) \varphi_x^2 dx - 2 \int_0^\tau \int_{l_1}^l x^2 v_x v_t dx dt \\ & \quad + \int_0^\tau \int_{l_1}^l x \mathcal{L}v \mathfrak{S}_x(\xi^2 v_t) dx dt - \int_0^\tau \int_{l_1}^l x^2 \mathcal{L}v \mathfrak{S}_x(\xi v_t) dx dt \\ & \quad + \int_{Q_\tau} \theta(x) v_t \mathcal{L}v dx dt - \int_0^\tau \int_{l_1}^l x \mathcal{L}v \mathfrak{S}_x^2(\xi v_t) dx dt. \end{aligned} \quad (2.10)$$

Using Young's inequality and

$$\int_{l_1}^l (\mathfrak{S}_x^2 v)^2 dx \leq \frac{(l-l_1)^2}{2} \int_{l_1}^l (\mathfrak{S}_x v)^2 dx,$$

to estimate the last five terms on the right-hand side of (2.10), we obtain the following inequalities:

$$-2 \int_0^\tau \int_{l_1}^l x^2 v_x v_t dx dt \leq \int_0^\tau \int_{l_1}^l xv_x^2 dx dt + \int_0^\tau \int_{l_1}^l x^3 v_t^2 dx dt, \quad (2.11)$$

$$\int_0^\tau \int_{l_1}^l x \mathcal{L}v \mathfrak{S}_x(\xi^2 v_t) dx dt$$

$$\leq \frac{(l-l_1)}{2} \int_0^\tau \int_{l_1}^l x(\mathcal{L}v)^2 dx dt + \frac{(l-l_1)^5}{4} \int_0^\tau \int_{l_1}^l xv_t^2 dx dt \quad (2.12)$$

$$\begin{aligned} & - \int_0^\tau \int_{l_1}^l x^2 \mathcal{L}v \mathfrak{S}_x(\xi v_t) dx dt \\ & \leq \frac{(l-l_1)^3}{2} \int_0^\tau \int_{l_1}^l x(\mathcal{L}v)^2 dx dt + \frac{(l-l_1)^3}{4} \int_0^\tau \int_{l_1}^l xv_t^2 dx dt, \end{aligned} \quad (2.13)$$

$$\int_{Q^\tau} \theta(x)v_t \mathcal{L}v dx dt \leq \frac{1}{2} \int_{Q^\tau} \theta(x)v_t^2 dx dt + \frac{1}{2} \int_{Q^\tau} \theta(x)(\mathcal{L}v)^2 dx dt, \quad (2.14)$$

$$\begin{aligned} & - \int_0^\tau \int_{l_1}^l x \mathcal{L}v \mathfrak{S}_x^2(\xi v_t) dx dt \\ & \leq \frac{(l-l_1)^3}{4} \int_0^\tau \int_{l_1}^l (\mathfrak{S}_x(\xi v_t))^2 dx dt + \frac{l-l_1}{2} \int_0^\tau \int_{l_1}^l x(\mathcal{L}v)^2 dx dt \quad (2.15) \\ & \leq \frac{(l-l_1)^5}{8} \int_0^\tau \int_{l_1}^l xv_t^2 dx dt + \frac{l-l_1}{2} \int_{Q^\tau} \theta(x)(\mathcal{L}v)^2 dx dt. \end{aligned}$$

We also have

$$\frac{1}{2} \int_0^l \theta(x)v^2(x, \tau) dx \leq \frac{1}{2} \int_0^l \theta(x)\varphi^2 dx + \frac{1}{2} \int_{Q^\tau} \theta(x)v^2 dx dt + \frac{1}{2} \int_{Q^\tau} \theta(x)v_t^2 dx dt. \quad (2.16)$$

Indeed, we have

$$\frac{\partial u^2}{\partial t} = 2uu_t,$$

multiplying both sides by $\theta(x)$ then integrating with respect to t from 0 to τ , and using Young's inequality, we obtain

$$\theta(x)v^2(x, \tau) - \theta(x)\varphi^2(x) = 2 \int_0^\tau \theta(x)vv_t dt \leq \int_0^\tau \theta(x)v^2 dt + \int_0^\tau \theta(x)v_t^2 dt.$$

Multiplying by $(1/2)$ and integration of both sides of this last inequality with respect to x from 0 to l yields (2.16). Substituting (2.11)-(2.15) in (2.10) and adding the resulting inequality with (2.16), each side, gives

$$\begin{aligned} & \frac{1}{2} \int_0^l \theta(x)v_t^2(x, \tau) dx + \frac{1}{2} \int_0^l \theta(x)v_x^2(x, \tau) dx + \frac{1}{2} \int_0^l \theta(x)v^2(x, \tau) dx \\ & \leq \frac{1}{2} \int_0^l \theta(x)\psi^2 dx + \frac{1}{2} \int_0^l \theta(x)\varphi_x^2 dx + \frac{1}{2} \int_0^l \theta(x)\varphi^2 dx \\ & \quad + \int_0^\tau \int_{l_1}^l xv_x^2 dx dt + \left(\frac{3(l-l_1)^5}{8} + \frac{(l-l_1)^3}{4} \right) \int_0^\tau \int_{l_1}^l xv_t^2 dx dt \end{aligned}$$

$$\begin{aligned} & \int_{Q^\tau} \theta(x)v_t^2 dx dt + \int_0^\tau \int_{l_1}^l x^3 v_t^2 dx dt + \frac{1}{2} \int_{Q^\tau} \theta(x)v^2 dx dt \quad (2.17) \\ & + \left(\frac{1}{2} + \frac{(l-l_1)}{2}\right) \int_{Q^\tau} \theta(x)(\mathcal{L}v)^2 dx dt \\ & + \left(\frac{(l-l_1)^3}{2} + \frac{(l-l_1)}{2}\right) \int_{Q^\tau} x(\mathcal{L}v)^2 dx dt. \end{aligned}$$

When we add the term $\int_0^\tau \int_{l_1}^l x^3 v_x^2 dx dt + \int_0^\tau \int_0^{l_1} (1+l_1^2)xv_x^2 dx dt$ to the right-hand side of (2.17) and use the definition of $\theta(x)$, (2.17) takes the form

$$\begin{aligned} & \int_0^l \theta(x)v_t^2(x, \tau) dx + \int_0^l \theta(x)v_x^2(x, \tau) dx + \int_0^l \theta(x)v^2(x, \tau) dx \\ & \leq K \left(\int_0^l \theta(x)\psi^2 dx + \int_0^l \theta(x)\varphi_x^2 dx + \int_0^l \theta(x)\varphi^2 dx \quad (2.18) \right. \\ & \quad + \int_{Q^\tau} \theta(x)(\mathcal{L}v)^2 dx dt + \int_{Q^\tau} \theta(x)v^2 dx dt \\ & \quad \left. + \int_{Q^\tau} \theta(x)v_x^2 dx dt + \int_{Q^\tau} \theta(x)v_t^2 dx dt \right), \end{aligned}$$

where $K = \max\{c_1, c_2\}$, $c_1 = \max\left\{3 + \frac{3(l-l_1)^5}{4} + \frac{3(l-l_1)^3}{2}, 5\right\}$, and $c_2 = 1 + 2(l-l_1) + (l-l_1)^3$. By [4, Lemma 7.1], we obtain, from inequality (2.18),

$$\begin{aligned} \|v(x, \tau)\|_{W_{\theta, 2}^{1,1}((0,l))}^2 & \leq Ke^{K\tau} \left\{ \|\varphi\|_{H_\theta^1((0,l))}^2 + \|\psi\|_{L_\theta^2((0,l))}^2 + \|\mathcal{L}v\|_{L_\theta^2(Q^\tau)}^2 \right\} \\ & \leq Ke^{KT} \left\{ \|\varphi\|_{H_\theta^1((0,l))}^2 + \|\psi\|_{L_\theta^2((0,l))}^2 + \|\mathcal{L}v\|_{L_\theta^2(Q)}^2 \right\}. \end{aligned}$$

By taking the supremum with respect to τ , over $[0, T]$, the energy inequality (2.1) follows with $c = \sqrt{K}e^{KT/2}$.

The a priori bound (1.10) leads to the following results.

Corollary 2.2 *If a strong solution of the problem (1.7) exists, it is unique and depends continuously on the data $\mathcal{F} = (f, \varphi, \psi) \in F$.*

Corollary 2.3 *The range $R(\bar{L})$ of the operator \bar{L} is closed and coincides with the set $\overline{R(L)}$ and $\bar{L}^{-1}\mathcal{F} = \overline{L^{-1}\mathcal{F}}$ where $\overline{L^{-1}}$ is the continuous extension of L^{-1} from $R(L)$ to $\overline{R(L)}$.*

3 Existence of a solution

The main result in this paper reads as follows.

Theorem 3.1 *For each $f \in L_\theta^2(Q)$, $\varphi \in H_\theta^1((0, l))$, $\psi \in L_\theta^2((0, l))$, there exists a unique strong solution $v = \bar{L}^{-1}\mathcal{F} = \overline{L^{-1}\mathcal{F}}$ of problem (1.7) satisfying the estimate*

$$\max_{0 \leq t \leq T} \|v(\cdot, \tau)\|_{W_{\theta, 2}^{1,1}((0,l))}^2 \leq c^2 \left(\|f\|_{L_\theta^2(Q)}^2 + \|\varphi\|_{H_\theta^1((0,l))}^2 + \|\psi\|_{L_\theta^2((0,l))}^2 \right) \quad (3.1)$$

where c is a positive constant independent of v .

Remark 3.2 According to corollary 2.3, to prove the existence of the solution in the sense of Definition 1.1, for any $(f, \varphi, \psi) \in F$, it is sufficient to prove that $R(L)^\perp = \{0\}$. For this purpose we need the following statement.

Proposition 3.3 Let $D_0(L) = \{v \in D(L) : \ell_1 v = \ell_2 v = 0\}$. If for all ω in $L^2(Q)$ and all v in $D_0(L)$,

$$\int_Q \omega \mathcal{L}v \, dx \, dt = 0, \quad (3.2)$$

then ω vanishes almost everywhere in Q .

Proof Assume that relation (3.2) holds for any function $v \in D_0(L)$. Using this fact, (3.2) can be expressed in a special form. First define the function β by the formula

$$\beta(x, t) = \int_t^T \omega(x, \tau) \, d\tau. \quad (3.3)$$

Let v_{tt} be a solution of

$$\beta = \begin{cases} xl_1 v_{tt}, & \text{if } 0 \leq x < l_1 \\ \frac{1}{2}(x^2 + xl_1)v_{tt} + x\mathfrak{S}_x(\xi v_t), & \text{if } l_1 < x < l \end{cases} \quad (3.4)$$

and let

$$v = \begin{cases} 0, & \text{if } 0 \leq t \leq s \\ \int_s^t (t - \tau)v_{\tau\tau} \, d\tau, & \text{if } s \leq t \leq T. \end{cases} \quad (3.5)$$

It follows that

$$\omega = \begin{cases} -xl_1 v_{ttt}, & \text{if } 0 \leq x < l_1 \\ -\frac{1}{2}(x^2 + xl_1)v_{ttt} - x\mathfrak{S}_x(\xi v_{tt}), & \text{if } l_1 < x < l. \end{cases} \quad (3.6)$$

By [10, Lemma 4.2], the function v defined by the relations (3.4) and (3.5) has derivatives with respect to t up to the third order belonging to the space $L^2(Q_s)$, where $Q_s = (0, l) \times (s, T)$. By replacing the function ω , given by its representation (3.6), in (3.2) we get

$$\begin{aligned} & - \int_s^T \int_0^{l_1} l_1 x v_{ttt} (v_{tt} - \frac{1}{x}(xv_x)_x) \, dx \, dt \\ & - \frac{1}{2} \int_s^T \int_{l_1}^l (l_1 x + x^2) v_{ttt} (v_{tt} - \frac{1}{x}(xv_x)_x) \, dx \, dt \\ & - \int_s^T \int_{l_1}^l x \mathfrak{S}_x(\xi v_{tt}) (v_{tt} - \frac{1}{x}(xv_x)_x) \, dx \, dt = 0. \end{aligned} \quad (3.7)$$

In light of conditions (1.7) and the special form of v given by relations (3.4), (3.5), we integrate by parts each term of (3.7) to obtain the following equations:

$$\begin{aligned} & - \int_s^T \int_0^{l_1} l_1 x v_{ttt} (v_{tt} - \frac{1}{x} (xv_x)_x) dx dt \\ & = \frac{1}{2} \int_0^{l_1} l_1 x v_{tt}^2(x, s) dx + \frac{1}{2} \int_0^{l_1} l_1 x v_{tx}^2(x, T) dx - \int_s^T l_1^2 v_{tx}(l_1, t) v_{tt}(l_1, t) dt, \end{aligned} \quad (3.8)$$

$$\begin{aligned} & - \frac{1}{2} \int_s^T \int_{l_1}^l (l_1 x + x^2) v_{ttt} (v_{tt} - \frac{1}{x} (xv_x)_x) dx dt \\ & = \frac{1}{4} \int_{l_1}^l (l_1 x + x^2) v_{tt}^2(x, s) dx + \frac{1}{4} \int_{l_1}^l (l_1 x + x^2) v_{tx}^2(x, T) dx \\ & \quad + \int_s^T l_1^2 v_{tx}(l_1, t) v_{tt}(l_1, t) dt + \frac{1}{2} \int_s^T \int_{l_1}^l x v_{tx} v_{tt} dx dt, \end{aligned} \quad (3.9)$$

$$- \int_s^T \int_{l_1}^l x \mathfrak{S}_x(\xi v_{tt}) (v_{tt} - \frac{1}{x} (xv_x)_x) dx dt = \int_s^T \int_{l_1}^l x^2 v_x v_{tt} dx dt. \quad (3.10)$$

Substituting (3.8)-(3.10) in (3.7) yields

$$\begin{aligned} & \frac{l_1}{2} \int_0^{l_1} x v_{tt}^2(x, s) dx + \frac{l_1}{2} \int_0^{l_1} x v_{tx}^2(x, T) dx \\ & + \frac{1}{4} \int_{l_1}^l (l_1 x + x^2) v_{tt}^2(x, s) dx + \frac{1}{4} \int_{l_1}^l (l_1 x + x^2) v_{tx}^2(x, T) dx \\ & = - \frac{1}{2} \int_s^T \int_{l_1}^l x v_{tt} v_{tx} dx dt - \int_s^T \int_{l_1}^l x^2 v_{tt} v_x dx dt. \end{aligned} \quad (3.11)$$

Using Young's and Poincaré's inequalities, we estimate the right-hand side of (3.11) as follows

$$- \frac{1}{2} \int_s^T \int_{l_1}^l x v_{tt} v_{tx} dx dt \leq \frac{1}{4} \int_s^T \int_{l_1}^l x v_{tx}^2 dx dt + \frac{1}{4} \int_s^T \int_{l_1}^l x v_{tt}^2 dx dt, \quad (3.12)$$

$$\begin{aligned} - \int_s^T \int_{l_1}^l x^2 v_{tt} v_x dx dt & \leq \frac{1}{2} \int_s^T \int_{l_1}^l x^2 v_x^2 dx dt + \frac{1}{2} \int_s^T \int_{l_1}^l x^2 v_{tt}^2 dx dt \\ & \leq \frac{d}{2} \int_s^T \int_{l_1}^l x^2 v_{xt}^2 dx dt + \frac{1}{2} \int_s^T \int_{l_1}^l x^2 v_{tt}^2 dx dt. \end{aligned} \quad (3.13)$$

Combining (3.11)-(3.13), we arrive at

$$\int_0^{l_1} x v_{tt}^2(x, s) dx + \int_0^{l_1} x v_{tx}^2(x, T) dx$$

$$\begin{aligned}
& + \int_{l_1}^l (x+x^2)v_{tt}^2(x,s)dx + \int_{l_1}^l (x+x^2)v_{tx}^2(x,T)dx \\
& \leq \delta \left(\int_s^T \int_{l_1}^l (x+x^2)v_{tt}^2 dx dt + \int_s^T \int_{l_1}^l (x+x^2)v_{tx}^2 dx dt \right),
\end{aligned} \tag{3.14}$$

where $\delta = 2 \max\{d, 1\} / \min\{l_1, 1\}$. When we add to the right-hand side of (3.14) the quantity

$$\delta \int_s^T \int_0^{l_1} xv_{tt}^2 dx dt + \delta \int_s^T \int_0^{l_1} xv_{tx}^2 dx dt,$$

and define the function

$$\rho(x) = \begin{cases} x & \text{if } 0 < x < l_1 \\ x+x^2 & \text{if } l_1 < x < l \end{cases}$$

we deduce, from (3.14), that

$$\begin{aligned}
& \int_0^l \rho(x)v_{tt}^2(x,s)dx + \int_0^l \rho(x)v_{tx}^2(x,T)dx \\
& \leq \delta \left\{ \int_{Q_s} \rho(x)v_{tt}^2 dx dt + \int_{Q_s} \rho(x)v_{tx}^2 dx dt \right\}.
\end{aligned} \tag{3.15}$$

This inequality is basic in our proof. To use it, we introduce the new function

$$\eta(x,t) = \int_t^T v_{\tau\tau} d\tau.$$

Then

$$v_t(x,t) = \eta(x,s) - \eta(x,t), \quad v_t(x,T) = \eta(x,s).$$

Thus inequality (3.15) becomes

$$\begin{aligned}
& \int_0^l \rho(x)v_{tt}^2(x,s)dx + (1-2\delta(T-s)) \int_0^l \rho(x)\eta_x^2(x,s)dx \\
& \leq 2\delta \left\{ \int_s^T \int_0^l \rho(x)v_{tt}^2 dx dt + \int_s^T \int_0^l \rho(x)\eta_x^2(x,t) dx dt \right\}.
\end{aligned} \tag{3.16}$$

Hence, when $s_0 > 0$ satisfies $T - s_0 = 1/4\delta$, (3.16) implies

$$\begin{aligned}
& \int_0^l \rho(x)v_{tt}^2(x,s)dx + \int_0^l \rho(x)\eta_x^2(x,s)dx \\
& \leq 4\delta \left\{ \int_s^T \int_0^l \rho(x)v_{tt}^2 dx dt + \int_s^T \int_0^l \rho(x)\eta_x^2(x,t) dx dt \right\}
\end{aligned} \tag{3.17}$$

for all $s \in [T - s_0, T]$. If, in (3.17) we put

$$g(s) = \int_s^T \int_0^l \rho(x)v_{tt}^2 dx dt + \int_s^T \int_0^l \rho(x)\eta_x^2(x,t) dx dt,$$

then we have $\frac{-dg}{ds} \leq 4\delta g(s)$, from which it follows that

$$\frac{-d}{ds}(g(s)\exp(4\delta s)) \leq 0.$$

Integrating this equation over (s, T) and taking in account that $g(T) = 0$, we obtain

$$g(s)\exp(4\delta s) \leq 0.$$

This inequality guarantees that $g(s) = 0$ for all $s \in [T - s_0, T]$, which implies that $v_{tt} = 0$ on Q_s where $s \in [T - s_0, T]$. Hence it follows, from (3.6), that $\omega \equiv 0$ almost everywhere on Q_{T-s_0} . Proceeding this way step by step along the rectangle with side s_0 , we prove that $\omega \equiv 0$ almost everywhere on Q . This completes the proof of the Proposition 3.3.

Proof of Theorem 3.1 Suppose that for some $W = (\omega, \omega_1, \omega_2) \in R(L)^\perp$,

$$(\mathcal{L}v, \omega)_{L^2_\theta(Q)} + (\ell_1 v, \omega_1)_{H^1_\theta((0,l))} + (\ell_2 v, \omega_2)_{L^2_\theta((0,l))} = 0. \quad (3.18)$$

Then we must prove that $W \equiv 0$. Putting $v \in D_0(L)$ into (3.18), we have

$$(\mathcal{L}v, \omega)_{L^2_\theta(Q)} = 0.$$

Hence Proposition 3.3 implies that $\omega \equiv 0$. Thus (3.18) takes the form

$$(\ell_1 v, \omega_1)_{H^1_\theta((0,l))} + (\ell_2 v, \omega_2)_{L^2_\theta((0,l))} = 0, \quad \forall v \in D(L). \quad (3.19)$$

Since the quantities $\ell_1 v$ and $\ell_2 v$ can vanish independently and the ranges of the trace operators ℓ_1 and ℓ_2 are dense in the spaces $H^1_\theta((0,l))$ and $L^2_\theta((0,l))$ respectively, the equation (3.19) implies that $\omega_1 \equiv 0$, $\omega_2 \equiv 0$. Hence $W \equiv 0$. The proof of Theorem 3.1 is established.

Acknowledgment This work was completed while the first author was visiting the Mathematical Sciences Department at KFUPM. Both authors would like to thank KFUPM for its support.

References

- [1] A. Bouziani, *Solution forte d'un problème mixte avec condition intégrale pour une classe d'équations hyperboliques*, *Bull. CL. Sci., Acad. Roy. Belg.* **8** (1997), 53 - 70.
- [2] J. R. Cannon, *The solution of heat equation subject to the specification of energy*, *Quart. Appl. Math.* **21** (1963), 155 - 160.
- [3] M. Denche and A. L. Marhoune, *A Three-point boundary value problem with an integral condition for parabolic equations with the Bessel operator*, *Appl. Math. Letters* **13** (2000), 85 - 89.

- [4] L. Garding, *Cauchy's problem for hyperbolic equations*, University of Chicago, 1957.
- [5] N. I. Ionkin, *Solution of a boundary value problem in heat conduction with a nonclassical boundary condition*, *Differential Equations* **13** (1977), 294 - 304.
- [6] A. V. Kartynnik, *Three-point boundary value problem with an integral space-variable condition for a second order parabolic equation*, *Differential Equations* **26** (1990), 1160 - 1162.
- [7] O. A. Ladyzhenskaya, *Boundary-value problems for partial differential equations*, Dokladi Akademii nauk SSSR 97 n.3 (1954).
- [8] V. L. Makarov and D. T. Kulyev, *Solution of a boundary value problem for a quasi-parabolic equation with a nonclassical boundary condition*, *Differential Equations* **21** (1985), 296 - 305.
- [9] S. Mesloub and A. Bouziani, *On a class of singular hyperbolic equation with a weighted integral condition*, *Internat. J. Math. & Math. Sci.* **22** No. 3 (1999), 511 - 519.
- [10] S. Mesloub, *On a nonlocal problem for a pluriparabolic equation*, *Acta Sci. Math. (Szeged)* **67** (2001), 203 - 219.
- [11] P. Shi, *Weak solution to an evolution problem with a nonlocal constraint*, *SIAM J. Math. Anal.* **24** No. 1 (1993), 46 - 58.
- [12] A. A. Samarskii, *Some problems in differential equations theory*, *Differentsial'nye Uravneniya* **16** No. 11 (1980), 1221 - 1228.
- [13] N. I. Yurchuk, *Mixed problem with an integral condition for certain parabolic equations*, *Differential equations* **22** No. 12 (1986), 1457 - 1463.

SAID MESLOUB

Department of Mathematics, University of Tebessa, Tebessa 12002, Algeria

e-mail : mesloubs@yahoo.com

SALIM A. MESSAOUDI

Department of Mathematical Sciences, KFUPM, Dhahran 31261

Saudi Arabia

e-mail : messaoud@kfupm.edu.sa