

On A Cauchy Problem In A Hilbert Space With Operator Coefficients

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Abstract – This article provides feedback on the operator coefficients of the Cauchy problem in the Hilbert phase.

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Consider the following Cauchy problem in Hilbert space H

$$\frac{d^n u(t)}{dt^n} + \sum_{k=1}^n A_k(t) \frac{d^{n-k} u(t)}{dt^{n-k}} = f(t), \quad (1)$$

$$\left. \frac{d^k u(t)}{dt^k} \right|_{t=0} = u^{(k)}(0), \quad k = 0, 1, \dots, k-1, \quad (2)$$

Where $u(t)$, $f(t)$ – scalar argument functions $t \in [0, T]$ with values in $D(A) = \cap D(A_k(t)) \subset H$, $A_k(t)$ – generally speaking, linear unbounded operators acting in H . As is known [1], such problems are usually ill-posed in the classical sense. Therefore, we will investigate for conditional correctness.

Previously, such a problem for “l-correctness” was considered in [2]. In this work, the conditional stability is estimated in another way.

Let be H - separable Hilbert space. Let us recall some concepts that we will use in what follows.

The decomposition of unity is a one-parameter family of projecting operators E_t , given in a finite or infinite interval $[\alpha, \beta]$ and satisfying the following conditions:

- a) $E_\lambda E_\mu = E_s$ ($S = \min\{\lambda, \mu\}$);
- b) in the sense of strong convergence $E_{\lambda-0} = E_\lambda$ ($\alpha < \lambda < \beta$);
- c) $E_\alpha = 0$, $E_\beta = I$.

Having an interval $\Delta = [\lambda', \lambda''] \subset [\alpha, \beta]$, we will be the difference $E_{\lambda''} - E_{\lambda'}$ denote E_Δ .

The spectrum of a self-adjoint operator is called simple if there is such a vector $g \in H$ (generating vector), which is dense in H linear span of a set of vectors $E(\Delta)g$, Where Δ runs through the set of all intervals on the number axis.

Let the operators $A_k(t)$ in equation (1) have strongly continuous derivatives up to the order $n-k$ ($k=1,2,\dots,n$) inclusive. To equation (1) we apply n times the inverse differentiation operator

$$u(t) + \frac{1}{(n-1)!} \left\{ \int_0^t (t-\tau)^{n-1} A_1(\tau) u^{(n-1)}(\tau) d\tau + \dots + \int_0^t (t-\tau)^{n-1} A_n(\tau) u(\tau) d\tau \right\} = \\ = \frac{1}{(n-1)!} \int_0^t (t-\tau)^{n-1} \cdot f(\tau) d\tau + \sum_{k=0}^{n-1} \frac{t^k}{k!} u^{(k)}(0).$$

In each integral of the last equation, the derivatives $u^{(k)}(t)$ we transfer to other factors. Then we get

$$u(t) + (Nu)(t) = \varphi(t), \quad (3)$$

Where

$$(Nu)(t) = \int_0^t N_1(t, \tau) u(\tau) d\tau, \\ N_1(t, \tau) = \frac{1}{(n-1)!} \sum_{m=0}^{n-1} \sum_{k=0}^m (-1)^{k+m-1} \frac{C_m^k}{(n-k-1)!} (t-\tau)^{n-k-1} A_{n-m}^{(m-k)}(\tau), \\ \varphi(t) = \frac{1}{(n-1)!} \int_0^t (t-\tau)^{n-1} f(\tau) d\tau + \sum_{k=0}^{n-1} \frac{t^k}{k!} u^{(k)}(0) + \\ + \sum_{l=1}^{n-1} \sum_{k=1}^{n-l} \sum_{m=1}^k (-1)^m \frac{t^{n+m-k-1}}{(n+m-k-1)!} A_l^{(m-1)}(0) u^{(n-l-k)}(0).$$

Suppose now that there is a constant self-adjoint completely continuous operator with simple spectrum such that

$$\|S\| < 1, \quad \|SN_1\| \leq M, \quad \|SN\| = \|NS\| \leq 1. \quad (4)$$

By condition $S = \int f(\lambda) dE_\lambda$ and $u(t) = \int u(\lambda, t) dE_\lambda g$ in $D(S)$, Where g — generating vector.

We will assume that $|f(\lambda)| \geq \lambda^{-1}$, then the following holds.

Theorem. Let be $\|\varphi(t)\| \leq \varepsilon$ and for some $a, c > 0$

$$|u(\lambda, t)| \leq c \cdot \lambda^{-a}.$$

Then

$$\|u(t)\| \leq 2c^{\frac{k_\varepsilon}{k_\varepsilon+a}} \cdot (2k_\varepsilon \cdot \varepsilon)^{\frac{a}{k_\varepsilon+a}},$$

Where k_ε equation solution $(k!)^{-1} = k \cdot \varepsilon$.

Evidence. From equation (3) after applying the operator S , get

$$Su(t) = A(t) \cdot u(t) + S\varphi(t), \quad (5)$$

Where $A(t) = N(t) \cdot S$.

We apply to equation (5) the operator S :

$$S^2 u(t) = S A(t) u(t) + S^2 \varphi(t).$$

Hence, taking into account (5)

$$S^2 u(t) = A(t) S u(t) + S^2 \varphi(t) = A^2(t) u(t) + [A(t) S + S^2] \varphi(t).$$

To the last equality we apply again the operator S

$$\begin{aligned} S^3 u(t) &= A^2(t) S u(t) + [A(t) S^2 + S^3] \varphi(t) = \\ &= A^3(t) u(t) + [A^2(t) S + A(t) S^2 + S^3] \varphi(t). \end{aligned}$$

By doing the same k once we arrive at the following equation

$$S^k u(t) = A^k(t) u(t) + \left[\sum_{l=1}^k A^{k-l}(t) S^l \right] \varphi(t).$$

Hence, using (4), we obtain

$$\|S^k u(t)\| \leq \|A^k(t)\| \cdot \|u(t)\| + k \cdot \varepsilon \quad (6)$$

Applying the Cauchy formula, taking into account (4), it is easy to verify that

$$\|A^k(t)\| \leq (Mt)^k \cdot (k!)^{-1} \leq (k!)^{-1}.$$

Now if c is such that $\|u(t)\| \leq 1$, from (6) it follows

$$\|S^k u(t)\| \leq 2k\varepsilon. \quad (7)$$

Hence we conclude for a fixed λ_0

$$\int_{|\lambda| < \lambda_0} |u(\lambda, t)|^2 (dE_\lambda g, g) \leq 4k^2 \varepsilon^2 \cdot \lambda_0^{2k}. \quad (8)$$

Really,

$$\begin{aligned} \lambda_0^{-2k} \int_{|\lambda| \leq \lambda_0} |u(\lambda, t)|^2 (dE_\lambda g, g) &\leq \int_{|\lambda| \leq \lambda_0} |\lambda|^{-2k} |u(\lambda, t)|^2 (dE_\lambda g, g) \leq \\ &\leq \int \lambda^{-2k} |u(\lambda, t)|^2 (dE_\lambda g, g) \leq \int |f(\lambda)|^{2k} |u(\lambda, t)|^2 (dE_\lambda g, g) \leq 4k^2 \varepsilon^2. \end{aligned}$$

On the other hand

$$\int_{|\lambda| > \lambda_0} |u(\lambda, t)|^2 (dE_\lambda g, g) \leq c^2 \int_{|\lambda| > \lambda_0} |\lambda|^{-2a} (dE_\lambda g, g) \leq c^2 \cdot |\lambda|_0^{-2a} \int (dE_\lambda g, g) \leq c^2 \lambda_0^{-2a}.$$

From here and from inequality (8) we obtain:

$$\|u(t)\|^2 = \int |u(\lambda, t)|^2 (dE_\lambda g, g) = \left(\int_{|\lambda| \leq \lambda_0} + \int_{|\lambda| > \lambda_0} \right) |u(\lambda, t)|^2 (dE_\lambda g, g) \leq 4k^2 \varepsilon^2 \lambda_0^{2k} + c^2 \lambda_0^{-2a}.$$

Finding the optimal λ_0 (equating the terms on the right-hand side of the last inequality) we obtain the statement of the theorem.

Comment. It should be noted that from the equation $(k!)^{-1} = k \cdot \varepsilon$ follows that $k_\varepsilon \rightarrow \infty$

at $\varepsilon \rightarrow 0$. Hence, it is easy to see that

$$c^{\frac{k_\varepsilon}{k_\varepsilon+a}} \cdot (2k_\varepsilon \cdot \varepsilon)^{\frac{a}{k_\varepsilon+a}} \rightarrow 0 \text{ at } \varepsilon \rightarrow 0. (*)$$

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