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Volume 5

Evolution Problems I

With the Collaboration of

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# Introduction to Volume 5

This volume and Vol. 6 form the third part of a coherent work which we intend to be useful to engineers, physicists, chemists<sup>(1)</sup>, etc . . . who need a method to solve their stationary or evolutionary problems.

1) These two volumes study *evolution problems*<sup>(2)</sup>, that is to say, problems depending on time. These may, for example, be of the form: find a solution  $u(x, t)$  of

$$(P) \quad \begin{cases} \frac{du}{dt} + Au = f, & x \in \Omega, \quad t > 0 \\ u|_{t=0} = u_0 & \text{in } \Omega \end{cases}$$

with conditions on  $u$  on the boundary  $\partial\Omega$ ,  $t > 0$ .

Volume 5 starts with Chap. XIV, which treats *problems in  $\mathbb{R}^n$*  (i.e. problem (P) with  $\Omega = \mathbb{R}^n$ ; that is, *Cauchy problems*). We introduce, at that stage, the types of problems which we shall consider throughout Vol. 3, problems related to the *heat flow equation* (also called the diffusion equation), problems related to the *wave equation* and problems related to the *Schrödinger equation*.

Chapter XV treats problem (P) in  $\Omega \subset \mathbb{R}^n$  by *diagonalising the operator  $A$* , that is to say by using the spectral decomposition of the operator  $A$ , which we assume to be *self-adjoint*. To this end we use the results of the spectral theory presented in Chap. VIII. The method of diagonalisation (also called the *Fourier method*) leads to an explicit form of the solution in modes, which is very useful in physical or mechanical applications. But these are only calculable if we can perform a *numerical calculation* of the spectral decomposition of  $A$ <sup>(3)</sup>.

The method of the *Laplace transform* of problem (P) (with respect to the variable  $t$ ), which is often used in such applications as electronics, control systems, robotics etc. . . , is treated in Chap. XVI. The method of Laplace transformation also gives us an explicit expression for the solution. But this, as we shall see in Chap. XV, is not always numerically calculable<sup>(3)</sup>.

In Chap. XVII, we show that for a large class of problems, the solution  $u$  of problem (P) can be put in the form  $u(t) = G(t)u_0$ ;  $\{G(t)\}$  is then a family of operators depending on time  $t$ , called a *semigroup* because of the property  $G(t + s) = G(t)G(s)$  for all  $t$  and  $s \geq 0$  (we have a group if the same condition

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<sup>(1)</sup> We refer in the text to these various categories as 'practitioners'.

<sup>(2)</sup> Recall that Vols. 1 to 4 treated *stationary* problems, that is to say problems independent of time. These are, for example, of the form: find a solution  $u$  of  $Au = f$  in a domain  $\Omega$ ,  $A$  being a differential or integro-differential operator, with conditions on  $u$  on the boundary  $\partial\Omega$  of  $\Omega$ .

<sup>(3)</sup> An expression for the numerically calculated solution will be proposed in Chap. XVIII.

holds for  $t$  and  $s$  of arbitrary sign). We shall study the relations between the operator  $A$  and the family  $\{G(t)\}$  which we symbolise by writing:

$$G(t) = e^{tA} .$$

Numerous particular cases of families  $\{G(t)\}$  are treated:  $\{G(t)\}$  unitary (a propos of which we study *Stone's theorem*), compact, differentiable, holomorphic, contraction, etc. . . . These semigroups characterise the modes of evolution that allow us to better understand the properties of the functions  $u(t)$  which are solutions of problem (P).

These categories of semigroups are met in the solutions of the three types of problems cited above and allow a profound study of the solutions (always written in an explicit form, but whose numerical expressions may be difficult to calculate<sup>(3)</sup>).

The Trotter formula, which allows us to give a precise meaning to certain limits in semigroups (like the *Feynman-Kac formula*) ends this chapter.

The Laplace transform and semigroup methods *do not assume* the operators are self-adjoint but instead assume the *coefficients are independent of time*. However, we can – particularly with semi-groups – approach problems in which the coefficients depend on time, which is very important, particularly for *nonlinear* problems; we must then make hypotheses, that are technically complicated, on the way in which the *domains* of the operators  $A(t)$  (which replace  $A$  in the formulation of problem (P)) depend on  $t$ . We refer, in particular, to the work of T. Kato.

The simplest and most powerful methods which are *at the same time* applicable to *asymmetric, time-dependent* operators are *variational methods*.

Chapter XVIII *deals with these methods, which allow us to construct the solution  $u$*  of problem (P) (by using finite-dimensional spaces). Further, they have, as we have said, the advantage of allowing us to treat problems more general than do the above methods. Besides problems of the above type in their most general form (coefficients depending on  $x$  and  $t$ ), some new problems (such as delay problems) are discussed. This chapter is therefore the centre of Vol. 3, and many of the mathematical tools previously developed lead to it. Additionally the variational methods developed are “a point of departure” for the study of *nonlinear cases*.

2) As before, in the writing of Vol. 5 we have had the benefit of the collaboration of numerous colleagues. We give below the authors of various contributions, chapter by chapter:

*Chapter XIV*: M. Artola, M. Cessenat

*Chapter XV*: M. Artola, M. Cessenat, H. Lanchon

*Chapter XVI*: M. Artola, M. Cessenat

*Chapter XVII*: M. Artola, M. Cessenat

*Chapter XVIII*: M. Artola, M. Cessenat.

We also thank P. Bénilan, A. Gervat, R. Glowinski, P. A. Raviart, L. Tartar and R. Temam for reading certain texts, for their advice and for their suggestions.

We extend particular thanks to M. Artola for his essential role in the writing of Chaps. XIV to XVIII.

M. Cessenat has continued, in this volume, his task of careful rereading, accompanied by some very judicious suggestions and propositions. Moreover, he has contributed to Chaps. XIV to XVIII, in particular in the examples, but also in numerous aspects of the exposition of the methods..

We renew our thanks to J. M. Moreau, whose effort is maintained with the same efficiency as in the previous volumes.

3) Our objective, pursued in the course of these volumes, has been the mathematical and numerical study of linear models encountered in the natural and technical sciences, however many analogous models are to be found in the life sciences and economics.

The process of mathematical modelling is complex. It is evolving rapidly, thanks above all to that fantastic tool, the computer (which is clearly still *far* from reaching its limits). Indeed, computers allow us to approximate the mathematical model by sets of equations judged, until now, to be totally intractable. This has, naturally, strongly encouraged practitioners to reconsider, complete, and refine their various models, and make them, little by little, closer to “reality”.

In general these lead to *nonlinear* systems, but one of the most powerful tools for the study of systems of nonlinear partial differential equations is that of *linearisation*. It is therefore *indispensable* to rely on the linear theories presented here. It is obviously not indispensable to know in detail *all* the methods presented here; but faced with a given problem, we must choose a method, and having chosen one, we must be able to follow it without reading all the chapters of the book; we hope that the different adjoining texts – perspectives, directions for the reader, list of equations, table of notation, index – allow the reader to proceed in this way (this has been, we think, achieved, but at the price of repetition and we hope that this will not irritate the reader of several successive chapters).

The ultimate aim is obviously the *understanding* of phenomena, so as to be able to control them, and this understanding comes in three great stages: modelling, starting from fundamental physical principles, mathematical and numerical analysis, computer processing and returning to the physical interpretation. It is in this perspective that the authors have attempted to place themselves

R. Dautray, J.-L. Lions

## Practical Guide for the Reader

1. Designation of subdivisions of the text:

number of a chapter: in Roman numerals

number of major division of a chapter: the sign § followed by a numeral

number of section: a numeral following the above

number of a sub-section: a numeral following the above.

*Example:* II, §3.5.2, denotes chapter II, §3, section 5, subsection 2.

2. *Within each division (§), the equations, definitions, theorems, propositions, corollaries, lemmas, remarks and examples are each numbered consecutively beginning with the number 1.*
3. *The table of notations used is placed at the end of each volume.*



# Table of Contents

## Chapter XIV. Evolution Problems: Cauchy Problems in $\mathbb{R}^n$

Introduction . . . . .	1
§1. The Ordinary Cauchy Problems in Finite Dimensional Spaces . . . . .	3
1. Linear Systems with Constant Coefficients . . . . .	4
2. Linear Systems with Non Constant Coefficients . . . . .	6
§2. Diffusion Equations. . . . .	8
1. Setting of Problem . . . . .	9
2. The Method of the Fourier Transform . . . . .	10
3. The Elementary Solution of the Heat Equation . . . . .	15
4. Mathematical Properties of the Elementary Solution and the Semigroup Associated with the Heat Operator . . . . .	16
§3. Wave Equations . . . . .	21
1. Model Problem: The Wave Equation in $\mathbb{R}^n$ . . . . .	21
2. The Euler–Poisson–Darboux Equation . . . . .	44
3. An Application of §2 and 3: Viscoelasticity . . . . .	48
§4. The Cauchy Problem for the Schrödinger Equation, Introduction . . . . .	53
1. Model Problem 1. The Case of Zero Potential . . . . .	53
2. Model Problem 2. The Case of a Harmonic Oscillator. . . . .	57
§5. The Cauchy Problem for Evolution Equations Related to Convolution Products . . . . .	58
1. Setting of Problem . . . . .	58
2. The Method of the Fourier Transform . . . . .	59
3. The Dirac Equation for a Free Particle . . . . .	63
§6. An Abstract Cauchy Problem. Ovsyannikov’s Theorem . . . . .	66
Review of Chapter XIV . . . . .	72

## Chapter XV. Evolution Problems: The Method of Diagonalisation

Introduction . . . . .	73
§1. The Fourier Method or the Method of Diagonalisation . . . . .	74
1. The Case of the Space $\mathbb{R}^1$ ( $n = 1$ ). . . . .	74
2. The Case of Space Dimension $n = 2$ . . . . .	94

3. The Case of Arbitrary Dimension $n$ . . . . .	99
Review . . . . .	103
§2. Variations. The Method of Diagonalisation for an Operator Having Continuous Spectrum . . . . .	104
1. Review of Self-Adjoint Operators in Hilbert Spaces . . . . .	104
2. General Formulation of the Problem . . . . .	104
3. A Simple Example of the Problem with Continuous Spectrum . . . . .	108
§3. Examples of Application: The Diffusion Equation . . . . .	112
1. Example of Application 1: The Monokinetic Diffusion Equation for Neutrons . . . . .	112
2. Example of Application 2: The Age Equation in Problems of Slowing Down of Neutrons . . . . .	118
3. Example of Application 3: Heat Conduction . . . . .	122
§4. The Wave Equation: Mathematical Examples and Examples of Application . . . . .	126
1. The Case of Dimension $n = 1$ . . . . .	126
2. The Case of Arbitrary Dimension $n$ . . . . .	143
3. Examples of Applications for $n = 1$ . . . . .	145
4. Examples of Applications for $n = 2$ . Vibrating Membranes. . . . .	156
5. Application to Elasticity; the Dynamics of Thin Homogeneous Beams . . . . .	159
§5. The Schrödinger Equation . . . . .	169
1. The Cauchy Problem for the Schrödinger Equation in a Domain $\Omega = ]0, 1[ \subset \mathbb{R}$ . . . . .	170
2. A Harmonic Oscillator . . . . .	177
Review . . . . .	183
§6. Application with an Operator Having a Continuous Spectrum: Example	184
Review of Chapter XV . . . . .	186
Appendix. Return to the Problem of Vibrating Strings . . . . .	186

## Chapter XVI. Evolution Problems: The Method of the Laplace Transform

Introduction . . . . .	202
§1. Laplace Transform of Distributions . . . . .	203
1. Study of the Set $I_f$ and Definition of the Laplace Transform. . . . .	204
2. Properties of the Laplace Transform . . . . .	210
3. Characterisation of Laplace Transforms of Distributions of $L_+(\mathbb{R})$ . . . . .	212
§2. Laplace Transform of Vector-valued Distributions . . . . .	217
1. Distributions with Vector-valued Values . . . . .	218
2. Fourier and Laplace Transforms of Vector-valued Distributions . . . . .	222

§3. Applications to First Order Evolution Problems . . . . .	225
1. 'Vector-valued Distribution' Solutions of an Evolution Equation of First Order in $t$ . . . . .	225
2. The Method of Transposition. . . . .	231
3. Application to First Order Evolution Equations. The Hilbert Space Case. $L^2$ Solutions in Hilbert Space. . . . .	233
4. The Case where $A$ is Defined by a Sesquilinear Form $a(u, v)$ . . . . .	243
§4. Evolution Problems of Second Order in $t$ . . . . .	251
1. Direct Method. . . . .	251
2. Use of Symbolic Calculus . . . . .	257
Review . . . . .	261
§5. Applications . . . . .	261
1. Hydrodynamical Problems . . . . .	261
2. A Problem of the Kinetics of Neutron Diffusion. . . . .	265
3. Problems of Diffusion of an Electromagnetic Wave . . . . .	267
4. Problems of Wave Propagation. . . . .	273
5. Viscoelastic Problems . . . . .	280
6. A Problem Related to the Schrödinger Equation . . . . .	290
7. A Problem Related to Causality, Analyticity and Dispersion Relations	292
8. Remark 10. . . . .	295
Review of Chapter XVI . . . . .	296

## Chapter XVII. Evolution Problems: The Method of Semigroups

Introduction . . . . .	297
<i>Part A. Study of Semigroups</i> . . . . .	301
§1. Definitions and Properties of Semigroups Acting in a Banach Space . . . . .	301
1. Definition of a Semigroup of Class $\mathcal{C}^0$ (Resp. of a Group). . . . .	301
2. Basic Properties of Semigroups of Class $\mathcal{C}^0$ . . . . .	307
§2. The Infinitesimal Generator of a Semigroup . . . . .	310
1. Examples . . . . .	310
2. The Infinitesimal Generator of a Semigroup of Class $\mathcal{C}^0$ . . . . .	315
§3. The Hille–Yosida Theorem . . . . .	321
1. A Necessary Condition. . . . .	321
2. The Hille–Yosida Theorem. . . . .	323
3. Examples of Application of the Hille–Yosida Theorem . . . . .	327
§4. The Case of Groups of Class $\mathcal{C}^0$ and Stone's Theorem. . . . .	353
1. The Characterisation of the Infinitesimal Generator of a Group of Class $\mathcal{C}^0$ . . . . .	353
2. Unitary Groups of Class $\mathcal{C}^0$ . Stone's Theorem . . . . .	356

3. Applications of Stone's Theorem . . . . .	357
4. Conservative Operators and Isometric Semigroups in Hilbert Space Review . . . . .	362 365
§5. Differentiable Semigroups . . . . .	365
§6. Holomorphic Semigroups . . . . .	367
§7. Compact Semigroups . . . . .	388
1. Definition and Principal Properties . . . . .	388
2. Characterisation of Compact Semigroups . . . . .	389
3. Examples of Compact Semigroups . . . . .	394
<i>Part B. Cauchy Problems and Semigroups</i> . . . . .	397
§1. Cauchy Problems . . . . .	397
§2. Asymptotic Behaviour of Solutions as $t \rightarrow +\infty$ . Conservation and Dissipation in Evolution Equations . . . . .	406
§3. Semigroups and Diffusion Problems . . . . .	412
§4. Groups and Evolution Equations . . . . .	420
1. Wave Problems . . . . .	420
2. Schrödinger Type Problems . . . . .	424
3. Weak Asymptotic Behaviour, for $t \rightarrow \pm\infty$ , of Solutions of Wave Type of Schrödinger Type Problems . . . . .	426
4. The Cauchy Problem for Maxwell's Equations in an Open Set $\Omega \subset \mathbb{R}^3$ . . . . .	433
§5. Evolution Operators in Quantum Physics. The Liouville–von Neumann Equation . . . . .	439
1. Existence and Uniqueness of the Solution of the Cauchy Problem for the Liouville–von Neumann Equation in the Space of Trace Operators	439
2. The Evolution Equation of (Bounded) Observables in the Heisenberg Representation . . . . .	446
3. Spectrum and Resolvent of the Operator $h$ . . . . .	451
§6. Trotter's Approximation Theorem . . . . .	453
1. Convergence of Semigroups . . . . .	453
2. General Representation Theorem . . . . .	459
Summary of Chapter XVII . . . . .	465

## **Chapter XVIII. Evolution Problems: Variational Methods**

Introduction. Orientation . . . . .	467
§1. Some Elements of Functional Analysis. . . . .	469
1. Review of Vector-valued Distributions . . . . .	469
2. The Space $W(a, b; V, V')$ . . . . .	472

3. The Spaces $W(a, b; X, Y)$ . . . . .	479
4. Extension to Banach Space Framework . . . . .	482
5. An Intermediate Derivatives Theorem . . . . .	493
6. Bidual. Reflexivity. Weak Convergence and Weak $*$ Convergence . . . . .	499
§2. Galerkin Approximation of a Hilbert Space . . . . .	503
1. Definition . . . . .	504
2. Examples . . . . .	504
3. The Outline of a Galerkin Method . . . . .	507
§3. Evolution Problems of First Order in $t$ . . . . .	509
1. Formulation of Problem $(P)$ . . . . .	509
2. Uniqueness of the Solution of Problem $(P)$ . . . . .	512
3. Existence of a Solution of Problem $(P)$ . . . . .	513
4. Continuity with Respect to the Data . . . . .	520
5. Appendix: Various Extensions – Liftings . . . . .	521
§4. Problems of First Order in $t$ (Examples) . . . . .	523
1. Mathematical Example 1. Dirichlet Boundary Conditions . . . . .	524
2. Mathematical Example 2. Neumann Boundary Conditions . . . . .	524
3. Mathematical Example 3. Mixed Dirichlet–Neumann Boundary Conditions . . . . .	527
4. Mathematical Example 4. Bilinear Form Depending on Time $t$ . . . . .	528
5. Evolution, Positivity and ‘Maximum’ of Solutions of Diffusion Equations in $L^p(\Omega)$ , $1 \leq p \leq \infty$ . . . . .	533
6. Mathematical Example 5. A Problem of Oblique Derivatives . . . . .	539
7. Example of Application. The Neutron Diffusion Equation . . . . .	542
8. A Stability Result . . . . .	548
§5. Evolution Problems of Second Order in $t$ . . . . .	552
1. General Formulation of Problem $(P_1)$ . . . . .	552
2. Uniqueness in Problem $(P_1)$ . . . . .	558
3. Existence of a Solution of Problem $(P_1)$ . . . . .	561
4. Continuity with Respect to the Data . . . . .	566
5. Formulation of Problem $(P_2)$ . . . . .	570
§6. Problems of Second Order in $t$ . Examples . . . . .	581
1. Mathematical Example 1 . . . . .	581
2. Mathematical Example 2 . . . . .	582
3. Mathematical Example 3 . . . . .	583
4. Mathematical Example 4 . . . . .	587
5. Application Examples . . . . .	589
§7. Other Types of Equation . . . . .	620
1. Schrödinger Type Equations . . . . .	620
2. Evolution Equations with Delay . . . . .	643
3. Some Integro-Differential Equations . . . . .	651
4. Optimal Control and Problems where the Unknowns are Operators . . . . .	662

5. The Problem of Coupled Parabolic-Hyperbolic Transmission . . .	670
6. The Method of 'Extension with Respect to a Parameter'. . . . .	676
Review of Chapter XVIII . . . . .	679
Bibliography . . . . .	680
Table of Notations . . . . .	686
Index. . . . .	702
Contents of Volumes 1-4, 6. . . . .	735