

An. Şt. Univ. Ovidius Constanța

AN EXISTENCE AND UNIQUENESS RESULT FOR SEMILINEAR EQUATIONS WITH LIPSCHITZ NONLINEARITY

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To Professor Dan Pascali, at his 70's anniversary

Abstract

In this Note, it is presented an existence and uniqueness result for the semilinear equation Au + F(u) = f, where the nonlinearity F is a Lipschitz operator.

1. Introduction

Let *H* be a real Hilbert space endowed with the inner product $\langle \cdot, \cdot \rangle$ and the norm $\|\cdot\|$.

In Mortici [2], the semilinear equation Au + F(u) = 0, is considered where $A: D(A) \subseteq H \longrightarrow H$ is a linear maximal monotone operator and the nonlinear operator $F: H \longrightarrow H$ is a strongly monotone Lipschitz operator. It is proved that, under these assumptions, the equation Au + F(u) = 0 has a unique solution.

In this paper, we prove an existence and uniqueness result for the semilinear equation

$$Au + F(u) = f, (1)$$

where the nonlinearity F is a Lipschitz operator.

So, we show that the supposition "F is a Lipschitz operator" is sufficient for obtaining a unique solution for the equation (1).

Key Words: Semilinear equations; Lipschitz operators; Strongly positive operators.

¹¹¹

2. The result

Theorem. Let $A : D(A) \subseteq H \longrightarrow H$ be linear and maximal monotone, $F : H \longrightarrow H$ be nonlinear and assume that for some positive real c > M, we have:

i) A is a strongly positive operator with the constant c, namely

$$\langle Ax, x \rangle \ge c \|x\|^2$$
, for all $x \in D(A)$;

ii) F is a Lipschitz operator with the constant M,

$$||F(x) - F(y)|| \le M ||x - y||, \quad \text{for all } x, y \in H.$$

Then the equation (1) has a unique solution for all $f \in H$.

Proof. The equation (1) can be equivalently written as

$$Lu + N(u) = f, (2)$$

where L = I + A and N = -I + F (I is the identity of H).

It's clear that L is a strongly positive linear operator with constant $c_1 = c + 1$, N is a Lipschitz operator with the constant $M_1 = M + 1$ and $c_1 > M_1$.

We have $Rg(L) = \{Lx | x \in D(L) = D(A)\} = H$ because A is maximal monotone. Also, from $\langle Lx, x \rangle \ge c_1 ||x||^2$ for all $x \in D(L)$, we obtain that

$$||Lx|| \ge c_1 ||x||, \quad \text{for all } x \in D(L).$$

Consequently there exists $L^{-1}: H \longrightarrow D(L) \subseteq H$ which is linear and continuous, $L^{-1} \in L(H)$, the Banach space of all linear and continuous operators from H to H. Moreover,

$$\left\|L^{-1}\right\|_{L(H)} \le \frac{1}{c_1},$$

where $\|L^{-1}\|_{L(H)} = \sup \{\|L^{-1}v\| | v \in H, \|v\| \le 1\}.$

Now, the equation (2) can be equivalently written as

$$(I + L^{-1}N)(u) = L^{-1}f.$$
(3)

With the notations $V = I + L^{-1}N$ and $g = L^{-1}f$, the equation (3) becomes

$$Vu = g \qquad (V: H \longrightarrow H) \tag{4}$$

Using the Cauchy-Schwarz inequality, we obtain:

$$-\left\langle L^{-1}Nx - L^{-1}Ny, x - y \right\rangle \le \left| \left\langle L^{-1}(Nx - Ny), x - y \right\rangle \right| \le$$

$$\leq \|L^{-1} (Nx - Ny)\| \cdot \|x - y\| \leq \\ \leq \|L^{-1}\|_{L(H)} \cdot \|Nx - Ny\| \cdot \|x - y\| \leq \frac{M_1}{c_1} \|x - y\|^2$$

(|s| denote the absolute value of the real number s) and then

$$\langle Vx - Vy, x - y \rangle = \langle x + L^{-1}Nx - y - L^{-1}Ny, x - y \rangle =$$

= $||x - y||^2 + \langle L^{-1}Nx - L^{-1}Ny, x - y \rangle \ge$
 $\ge ||x - y||^2 - \frac{M_1}{c_1} ||x - y||^2 = \left(1 - \frac{M_1}{c_1}\right) ||x - y||^2,$

for all $x, y \in H$.

It follows that V is a strongly monotone operator with the constant $\alpha = 1 - \frac{M_1}{c_1} > 0$, because $c_1 > M_1$. It is clear that the operator V is continuous. Also V is coercive (i.e. $\frac{\langle Vx, x \rangle}{\|x\|} \longrightarrow \infty$ when $\|x\| \longrightarrow \infty$) and strictly monotone (i.e. $\langle Vx - Vy, x - y \rangle > 0$, for all $x, y \in H$ with $x \neq y$), because V is strongly monotone.

By the Minty-Browder theorem (see Brezis [1], p.88), we obtain that the equation (4) has a unique solution. It follows that the equation (1) has a unique solution. \Box

3. An application

Let $D \subset R^n$ be a bounded domain and $f \in L^2(D).$ We consider the Dirichlet problem

$$\begin{cases} -\Delta u(x) + au(x) + g(x, u(x)) = f(x), & x \in D\\ u(x) = 0, & x \in \partial D. \end{cases}$$
(5)

We suppose that $g: D \times R \to R$ has partial derivative in u of the first order and

$$\left|\frac{\partial g}{\partial u}\right| \le M \text{ in } D \ (M > 0).$$

Also, we suppose that $a \in R, a > M$.

We study now the problem (5), in the following functional background:

$$H = L^{2}(D), \quad Au = -\Delta u + au, \quad D(A) = H^{2}(D) \cap H^{1}_{0}(D), \quad F(u) = g(\cdot, u).$$

Let $Bu = -\Delta u$ be an operator from H to H, defined on $D(B) = H^2(D) \cap H^1_0(D)$. It is well-known the fact that B is a maximal monotone operator. It

results that the operator A = B + aI is strongly positive with the constant a and maximal monotone. Also F is a Lipschitz operator with the constant M. From the result we obtain that the problem (5) has a unique solution in

 $H^2(D) \cap H^1_0(D).$

References

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