

## DOUBLY-PERIODIC SOLUTIONS OF A FORCED SEMILINEAR WAVE EQUATION

M. ARIAS, P. MARTÍNEZ-AMORES AND R. ORTEGA

(Communicated by Walter Littman)

**ABSTRACT.** Existence results are obtained for doubly-periodic solutions of a semilinear wave equation when the nonlinearity is bounded in one side.

In this work we study the existence of weak doubly  $2\pi$ -periodic solutions of the semilinear wave equation

$$(1) \quad u_{tt} - u_{xx} + g(u) = f(t, x), \quad (t, x) \in \mathbb{R}^2,$$

where  $f$  is a given  $2\pi$ -periodic function in  $t$  and  $x$ ,  $g$  is a continuous function, and we assume, among other conditions to be specified later, the following:

$$(2) \quad g \text{ is nondecreasing and } g(-\infty) > -\infty, \quad g(+\infty) = +\infty.$$

When one looks for periodic spatially homogeneous (i.e. independent of  $x$ ) solutions of (1), then one is led to the periodic problem for the O.D.E.

$$\frac{d^2 u}{dt^2} + g(u) = f(t).$$

It is known that this last problem admits a solution when  $g$  satisfies (2) and  $(1/2\pi) \int_0^{2\pi} f > g(-\infty)$ . (See for example [5, 7].) The motivation of this paper is to extend in a certain sense this result to equation (1).

The Dirichlet-periodic boundary value problem for (1) has been extensively studied by Bahri and Brezis [1] (see also [2, 3]). Their corresponding condition on  $g$  is

$$(3) \quad g \text{ is nondecreasing and } |g(u)| \leq \gamma|u| + c, \quad u \in \mathbb{R},$$

where  $\gamma$  and  $c$  are constants with  $\gamma < |\lambda_{-1}|$ . Here  $\lambda_{-1}$  is the first negative eigenvalue of the linear operator  $\square = \partial^2/\partial t^2 - \partial^2/\partial x^2$  when it acts on functions satisfying the boundary conditions. Hypothesis (3) does not allow the crossing of  $g$  and the eigenvalues of  $\square$  different from  $\lambda_0 = 0$ . Also, it is obvious that the growth of  $g$  must be of linear type at most. The results in [1] can be easily translated to the doubly-periodic case.

In contrast with (3), our condition on  $g$  is of a different nature. Actually, when (2) is verified,  $g$  may cross other eigenvalues besides  $\lambda_0$  or grow arbitrarily in the

---

Received by the editors July 18, 1986.

1980 *Mathematics Subject Classification* (1985 Revision). Primary 35L70, 35L05.

*Key words and phrases.* Nonlinear wave equation, doubly periodic solutions, resonance,  $L^\infty$ -bounds.

The authors wish to acknowledge the support from CAICYT, Ministerio de Educación y Ciencia, Spain.

positive direction. On the other side  $g$  must be bounded in the negative axis, which is not required by (3).

We should also mention the paper of Ward [8] on the doubly-periodic problem for (1). The results in [8] are related to ours, although  $g$  is not allowed to interact with  $\lambda_0$ .

Further discussions on the connections with those works will be given at the end of the paper.

Our method of proof is based on a simple idea. We consider a sequence of truncated equations such that it is possible to apply the results in [1] to each one of them. Then we obtain a uniform  $L^\infty$ -bound on the solutions of the corresponding truncated problems; implying therefore that the solution of some of these problems is, at the same time, a solution of the original one. The technique used to get the bounds is based on [1] combined with some additional estimates similar to those in [8].

PRELIMINARIES. Denote by  $H$  the Hilbert space  $L^2(J)$ ,  $J = (0, 2\pi) \times (0, 2\pi)$ , with inner product  $(\cdot, \cdot)$ . Throughout the paper, a function on  $J$  will be identified, whenever needed, to its doubly-periodic extension to  $R^2$ .

The realization in  $H$  of the wave operator with periodic conditions, denoted by  $A$ , is defined as follows. Let  $\mathcal{D}$  be the class of test functions  $\varphi \in C^2(\bar{J})$  verifying

$$\begin{aligned} \varphi(t, 0) - \varphi(t, 2\pi) &= \varphi_x(t, 0) - \varphi_x(t, 2\pi) = 0, \\ \varphi(0, x) - \varphi(2\pi, x) &= \varphi_t(0, x) - \varphi_t(2\pi, x) = 0, \quad t, x \in [0, 2\pi]. \end{aligned}$$

$A$  is given by

$$\begin{aligned} D(A) &= \left\{ u \in H / \varphi \in \mathcal{D} \rightarrow \int_J u \square \varphi \text{ is } L^2\text{-continuous} \right\}, \\ (u, \square \varphi) &= (Au, \varphi) \text{ for every } u \in D(A), \quad \varphi \in \mathcal{D}. \end{aligned}$$

It is known that  $A$  is a selfadjoint unbounded linear operator in  $H$  with closed range and  $\lambda_0 = 0$  is an eigenvalue of  $A$  of infinite multiplicity. The kernel and the range of  $A$  are explicitly given by

$$\begin{aligned} N(A) &= \left\{ u_0 \in H / u_0(t, x) = \bar{u}_0 + p(t+x) + q(t-x) \text{ a.e. } J, \right. \\ &\quad \left. \bar{u}_0 \in R; p, q \in L^2_{loc}(R), 2\pi\text{-periodic and } \int_0^{2\pi} p = \int_0^{2\pi} q = 0 \right\}, \\ R(A) &= N(A)^\perp = \left\{ u_1 \in H / \int_0^{2\pi} u_1(t-x, x) dx \right. \\ &\quad \left. = \int_0^{2\pi} u_1(t+x, x) dx = 0, \text{ a.e. } t \in (0, 2\pi) \right\}, \end{aligned}$$

and the natural projection onto the kernel,

$$Pu(t, x) = \bar{u} + p(t+x) + q(t-x), \quad u \in H,$$

where

$$\begin{aligned} (4) \quad \bar{u} &= \frac{1}{(2\pi)^2} \int_J u, p(t) = \frac{1}{2\pi} \int_0^{2\pi} u(t-x, x) dx - \bar{u}, \\ q(t) &= \frac{1}{2\pi} \int_0^{2\pi} u(t+x, x) dx - \bar{u}. \end{aligned}$$

We shall need the following regularity result (see [4]). Given  $f \in R(A)$ , let  $u \in R(A)$  be the unique solution of  $Au = f$  in  $R(A)$ . Then

$$(5) \quad u \in L^\infty(J), \quad \|u\|_{L^\infty} \leq c\|f\|_{L^1}$$

for some constant  $c$  independent of  $u$  and  $f$ .

By a weak solution of the doubly  $2\pi$ -periodic problem or (1) we understand a function  $u \in L^\infty(J)$  such that

$$(6) \quad (u, \square\varphi) + (g(u), \varphi) = (f, \varphi) \quad \text{for every } \varphi \in \mathcal{D}.$$

Clearly,  $u \in L^\infty(J)$  verified (6) if and only if  $u$  verifies

$$(7) \quad Au + g(u) = f.$$

We can now state our result.

**THEOREM.** *Assume that  $g$  satisfies (2) and the following condition is verified:*

$$(8) \quad \begin{aligned} &f \in L^\infty(J) \text{ admits a decomposition in the form } f = f^* + f^{**} \text{ with} \\ &f^* \in R(A) \cap L^\infty(J), \quad f^{**}(t, x) \geq g(-\infty) + \delta \text{ a.e. } (t, x) \in J \text{ for some} \\ &\delta > 0. \text{ Then there exists at least one solution of (7) in } L^\infty(J). \end{aligned}$$

In the proof of the theorem we shall need a preliminary result that can be proved following the lines of [1].

**LEMMA.** *Assume*

(i)  $g$  is a bounded nondecreasing continuous function.

(ii)  $f \in L^\infty(J)$  admits a decomposition in the form  $f = f^* + f^{**}$  with  $f^* \in R(A)$ ,  $g(+\infty) - \delta \geq f^{**}(t, x) \geq g(-\infty) + \delta$  a.e.  $(t, x) \in J$  for some  $\delta > 0$ . Then there exists at least one solution of (7) in  $L^\infty(J)$ .

**PROOF OF THE THEOREM.** It is not restrictive to assume  $g(-\infty) = 0$ . In consequence  $g \geq 0$  over the entire real line. Let us consider the sequence of truncated functions

$$g_n(u) = \min[g(u), g(n)], \quad n = 1, 2, \dots,$$

and the corresponding problems

$$(9) \quad Au + g_n(u) = f.$$

It is clear that  $g_n$  verifies condition (i) of the previous lemma and, since  $g_n(-\infty) = g(-\infty) = 0$ , and  $g_n(+\infty) = g(n)$ , (ii) is verified for  $n$  sufficiently large. Hence, for large  $n$ , (9) admits a solution  $u_n \in L^\infty(J)$ . We will conclude the proof by showing the existence of an  $L^\infty$ -estimate of  $u_n$  independent of  $n$ , implying therefore that  $g_n(u_n) = g(u_n)$  and  $u_n$  is a solution of (7) for large  $n$ .

We denote by  $C_i$ ,  $i = 1, 2, \dots$ , positive constants independent of  $n$ . Each  $u_n$  can be decomposed as  $u_n = u_{0n} + u_{1n}$  with  $u_{0n} = Pu_n$ ,  $u_{1n} = (I - P)u_n$ .

Since constant functions belong to  $N(A)$  and  $g_n(u_n) - f \in R(A)$ , one has  $(g_n(u_n) - f, 1) = 0$ . Now,

$$\|g_n(u_n)\|_{L^1} = \int_J g_n(u_n) = \int_J f \quad (g_n \geq 0)$$

and

$$\|Au_n\|_{L^1} = \|g_n(u_n) - f\|_{L^1} \leq \int_J f + \|f\|_{L^1}.$$

From (5) we obtain

$$(10) \quad \|u_{1n}\|_{L^\infty} \leq C_1.$$

By (2) and (8) one can find positive constants  $\gamma$  and  $k$  such that

$$(11) \quad [g_n(u + \xi) - f^{**}(t, x)]u \geq \gamma|u| - k$$

for  $u \in R, |\xi| \leq C_1, (t, x) \in J$ , and large  $n$ .

Using the facts that  $u_{0n} \in N(A)$  and  $g_n(u_n) - f^{**} \in R(A)$ , and applying (11) with  $u = u_{0n}, \xi = u_{1n}$ , one gets

$$\gamma \int_J |u_{0n}| - (2\pi)^2 k \leq (g_n(u_{0n} + u_{1n}) - f^{**}, u_{0n}) = 0,$$

from where

$$(12) \quad \|u_{0n}\|_{L^1} \leq C_2.$$

We can now write  $u_{0n}$  as

$$u_{0n}(t, x) = \bar{u}_{0n} + p_n(t + x) + q_n(t - x)$$

with  $p_n, q_n$  essentially bounded,  $2\pi$ -periodic and with mean value zero. The relations (4) together with (12) imply

$$(13) \quad |\bar{u}_{0n}|, \|p_n\|_{L^1}, \|q_n\|_{L^1} \leq C_3.$$

Therefore it is enough to find  $L^\infty$ -estimates for  $p_n$  and  $q_n$ .

Since  $g_n(u_n) - f^{**} \in R(A)$ ,

$$(14) \quad \int_0^{2\pi} g_n(u_n(t - x, x)) dx = \int_0^{2\pi} f^{**}(t - x, x) dx,$$

$$(15) \quad \int_0^{2\pi} g_n(u_n(t + x, x)) dx = \int_0^{2\pi} f^{**}(t + x, x) dx$$

a.e.  $t \in (0, 2\pi)$ . From the previous estimates,

$$u_n(t, x) \geq -C_4 + p_n(t + x) + q_n(t - x) \quad \text{a.e. } J, \quad C_4 = C_1 + C_3,$$

and (14) together with the monotonicity of  $g_n$  imply

$$(16) \quad \int_0^{2\pi} g_n(-C_4 + p_n(t) + q_n(x)) dx \leq 2\pi \|f^{**}\|_{L^\infty}.$$

Let  $M_n = \text{ess sup}_{(0, 2\pi)} p_n$  ( $M_n \geq 0$  because  $\int_0^{2\pi} p_n = 0$ ) and

$$\Sigma_n = \{x \in (0, 2\pi) : |q_n(x)| \geq M_n/2\}.$$

By (13)  $\text{meas}(\Sigma_n) \leq 2C_3/M_n$ , and by (16)

$$\begin{aligned} 2\pi \|f^{**}\|_{L^\infty} &\geq \int_{\Sigma_n} g_n + \int_{[0, 2\pi] - \Sigma_n} g_n \\ &\geq g_n \left( -C_4 + p_n(t) - \frac{M_n}{2} \right) \cdot \left( 2\pi - \frac{2C_3}{M_n} \right) \quad \text{a.e. } t \in (0, 2\pi). \end{aligned}$$

It follows

$$\min\{g(n), g(-C_4 + M_n/2)\}(2\pi - 2C_3/M_n) \leq 2\pi \|f^{**}\|_{L^\infty},$$

which forces the boundedness of  $M_n$ .

Changing the roles of  $p_n$  and  $q_n$ , starting with (15), and repeating the process one also find upper bounds for  $q_n$ . Say  $p_n(t), q_n(t) \leq C_5$  a.e.  $t$ . Going back to (14) and using the estimate

$$u_n(t, x) \leq C_4 + p_n(t + x) + C_5$$

one obtains

$$g_n(C_4 + C_5 + p_n(t)) \geq \delta > 0 \quad \text{a.e. } t.$$

Let  $N_n = \text{ess inf}_{(0, 2\pi)} p_n$  ( $N_n \leq 0$ ). Then

$$g_n(C_4 + C_5 + N_n) \geq \delta > 0,$$

which implies the boundedness of  $N_n$ , since  $g(-\infty) = 0$ . A similar reasoning for  $q_n$  using (15) finishes the proof.

REMARKS. 1. Hypothesis (2) of the theorem can be generalized in the following sense:  $g$  is monotone and exactly one of the limits  $g(+\infty), g(-\infty)$  is finite. (Of course (8) may need a slight change.)

2. Hypothesis (8) was first formulated in [1, 2] and, as mentioned there in a similar context, is a sharp condition for the solvability of (7). In fact, when  $g(-\infty) < g(u)$  for all  $u \in R$  (and this is the case for an increasing  $g$ ) it is easily seen that (8) characterizes the solvability of (7). However, when  $g(-\infty) = g(u)$ ,  $u \leq c$  for some  $c$ , (8) is only sufficient. A necessary condition for the solvability is

$$f \in L^\infty(J) \text{ admits a decomposition in the form } f^* + f^{**} \text{ with} \\ f^* \in R(A) \cap L^\infty(J), f^{**}(t, x) \geq g(-\infty) \text{ a.e. } (t, x) \in J.$$

We do not know whether this last condition is also sufficient in this case or not.

3. Some model nonlinearities verifying (2) are  $\alpha u^+$  ( $\alpha \leq 1$ ),  $u^2 u^+$ ,  $e^u, \dots$ . The results in [1, 8] do not apply to these examples. On the other hand we cannot study a nonlinear term of the type  $\alpha u^+ - \beta u^-$  ( $0 < \alpha, \beta < 1$ ) that can be studied from the results in [1 or 8].

4. A key factor in our proof is the existence of positive functions in the kernel of  $A$ . Therefore it is not possible to adapt the proof to a Dirichlet-periodic problem (DP) for equation (1) of the type studied in [1]. Assuming that the (DP) problem is posed over  $(0, 2\pi) \times (0, \pi)$  the function  $\phi_1(t, x) = \sin x$  belongs to  $N(A - \lambda_1 I)$ ,  $\lambda_1 = 1$ . It seems possible, however, to obtain some results when the resonance is at  $\lambda_1$  by using the positivity of  $\phi_1$ .

5. Apparently, the obtaining of bounds of the solution relies very heavily on the specific structure of  $N(A)$ ,  $A = \square$ . It would be of interest to obtain results of a similar flavor for other semilinear problems with an infinite-dimensional kernel. A good example might be the problem induced by the beam equation. A representation of  $N(A)$ ,  $A = \partial^2/\partial t^2 + \partial^4/\partial x^4$ , may be seen in [6].

## REFERENCES

1. A. Bahri and H. Brezis, *Periodic solution of a nonlinear wave equations*, Proc. Roy. Soc. Edinburgh Sect. A **85** (1980), 313-320.
2. H. Brezis, *Periodic solutions of nonlinear vibrating strings and duality principles*, Bull. Amer. Math. Soc. (N.S) **8** (1983), 409-426.

3. H. Brezis and L. Nirenberg, *Forced vibrations for a nonlinear wave equation*, *Comm. Pure Appl. Math.* **31** (1978), 1–30.
4. S.-N. Chow and J. Hale, *Methods of bifurcation theory*, Springer-Verlag, Berlin and New York, 1982.
5. R. Kannan and R. Ortega, *Periodic solution of pendulum-type equations*, *J. Differential Equation* **59** (1985), 123–144.
6. N. Krylová and O. Vejvoda, *A linear and weakly nonlinear equation of a beam: The boundary-value problem for free extremities and its periodic solution*, *Czechoslovak Math. J.* **21(96)** (1971), 535–566.
7. J. Ward, *Asumptotic conditions for periodic solutions of ordinary differential equations*, *Proc. Amer. Math. Soc.* **81** (1981), 415–420.
8. ———, *A wave equation with a possibly jumping nonlinearity*, *Proc. Amer. Math. Soc.* **92** (1984), 209–214.

DEPARTAMENTO ECUACIONES FUNCIONALES, UNIVERSIDAD DE GRANADA, 18071 GRANADA, SPAIN