Regularization of the Cauchy Problem for Elliptic Operators

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We regularize the ill-posed Cauchy problem for a first order elliptic matrix differential operator \( A \) with the use of a mixed problem for its Laplacian \( A^*A \), depending on small parameter in boundary conditions.

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The Cauchy problem for elliptic linear differential operators is a long standing problem connected with numerous applications in physics, electrodynamics, fluid mechanics etc. (see [1,4] or elsewhere). It appears that the regularization methods (see [5]) are most effective for studying the problem. Recently, a new approach was developed, cf. [2] based on the simple observation that the calculus of the solutions to the Cauchy problems for an elliptic equations just amounts to the calculus of a (possibly non-coercive) mixed boundary value problems for an elliptic equations with a parameter.

Let \( D \) be a bounded domain with Lipschitz boundary \( \partial D \) in Euclidean space \( \mathbb{R}^n \), \( n \geq 2 \), with coordinates \( x = (x_1, \ldots, x_n) \). For some multi-index \( \alpha = (\alpha_1, \ldots, \alpha_n) \) we will write \( \partial^\alpha \) for the partial derivative \( \frac{\partial^{\alpha_1}}{\partial x_1^{\alpha_1}} \cdots \frac{\partial^{\alpha_n}}{\partial x_n^{\alpha_n}} \). We consider the complex-valued functions defined over the domain \( D \) and its closure \( \overline{D} \). We also fix a relatively open connected set \( S \) with piecewise smooth boundary \( \partial S \) on the hypersurface \( \partial D \). Let \( C^s(\overline{D}, \mathbb{R}) \), \( s \in \mathbb{Z}_+ \), be the set of \( s \)-times continuously differentiable functions in \( \overline{D} \), which are disappearing in some (one-sided) neighborhood of \( \overline{S} \) in \( D \).

Let \( L^s(D) \), \( 1 \leq q \leq +\infty \), stand for the standard normed Lebesgue spaces of functions over \( D \). We also write \( H^s(D), s \in \mathbb{N} \), for the Sobolev space of functions whose weak derivatives up to the order \( s \) belong to \( L^2(D) \). Let the space \( H^s_0(D) \) stand for the closure of the space \( C^\infty_0(D) \) in \( H^s(D) \). For positive non-integer \( s \) we denote by \( H^s(D) \) the standard Sobolev-Slobodetskii space. The closure of \( C^s(\overline{D}, \mathbb{R}) \) in the space \( H^s(D) \) is denoted by \( H^s(D, S) \). Also, we will need Sobolev spaces \( H^{-s}(D) \) with negative smoothness which we define in the usual way as the dual to \( H^s(D) \), with respect to the pairing \( \langle \cdot, \cdot \rangle \), induced from \( L^2(D) \) see, for instance, [3], [4, Sec. 1.1].

Let \( A(x, \partial) \) be a first order matrix differential operator in a domain \( X \subset \mathbb{R}^n \), i.e. \( A = \sum_{j=1}^n A_j(x) \partial_j + A_0(x) \). Here \( A_j(x) \) are \((k \times k)\)-matrices, whose components are complex-valued real-analytic functions. The operator \( A \) is called elliptic on \( X \) if \( \det \left( \sum_{j=1}^n A_j(x) \zeta_j \right) \neq 0 \) for all \( x \in X, \zeta \in \mathbb{R}^n \setminus \{0\} \). Let \( A_j^*(x) \) be the adjoint matrix for the matrix \( A_j(x) \) and \( A^* = -\sum_{j=1}^n \partial_j (A_j^*(x) \cdot) + \).
Consider the ill-posed Cauchy problem for the operator $S$. Let $S$ be the formal adjoint for $A$. If $A$ is elliptic, then the second order differential operator $A^*A$ is strongly elliptic in $X$.

**Problem 1.** Consider the ill-posed Cauchy problem for the operator $A$ in the domain $D$ with boundary data on the set $S$: given distributions $u_0$ on $S$ and $f$ over $D$, find a distribution $u$ satisfying in a proper sense

$$
\begin{align*}
Au &= f \quad \text{in} \quad D, \\
u &= 0 \quad \text{on} \quad S.
\end{align*}
$$

In order to control the behaviour of solutions to problem (1), it is natural to introduce the following function spaces. For $\varepsilon > 0$ we consider the Hermitian form $\varepsilon \geq 0$ on the space $[C^1(\overline{D}, \overline{S})]^k$: $(u, v)_{+\varepsilon} = \varepsilon (u, v)_{[L^2(\partial D)]^k} + (Au, Av)_{[L^2(D)]^k}$. If $(u, v)_{+\varepsilon}$ is an inner product on $[C^1(\overline{D}, \overline{S})]^k$, then we write $H^+(D, S)$ for the completion of $[C^1(\overline{D}, \overline{S})]^k$ with respect to the norm $\| \cdot \|_{+\varepsilon}$ induced by the scalar product $(\cdot, \cdot)_{+\varepsilon}$. Obviously, in this case the norms $\|u\|_{+\varepsilon}$ and $\|u\|_{+2\delta}$ are equivalent for any positive $\varepsilon$ and $\delta$. Everywhere below we assume that $H^+(D, S)$ is embedded continuously to $[L^2(D)]^k$; then let $\iota$ be the natural (continuous) embedding: $\iota : H^+(D, S) \to [L^2(D)]^k$. Clearly problem (1) can be treated as the investigation of the bounded linear operator

$$A : H^+(D; S) \to [L^2(D)]^k.$$  

**Lemma 1.** Let $\partial D \in C^\infty$. If the interior of $S$ on $\partial D$ is not empty then the null-space of the operator (2) is trivial. If the interior of $\partial D \setminus \overline{S}$ on $\partial D$ is not empty then the range of the operator (2) is dense in $[L^2(D)]^k$.

**Proof.** Follows from the Uniqueness theorem for the Cauchy problem for elliptic systems $A$ and $A^*$ [4, Theorem 10.3.5].

Thus we have described the closure of the image of the map (2). Description of the image of the map (2) itself is a more difficult task. However, we note that a function $u \in H^+(D, S)$ is a solution to problem (1) if and only if for all $v \in H^+(D, S)$

$$(Au, Av)_{[L^2(D)]^k} = (f, Av)_{[L^2(D)]^k}.$$  

(3)

Taking into account this observation, perturbed Cauchy problem:

**Problem 2.** Fix $\varepsilon \in (0, 1]$. Given any $f \in [L^2(D)]^k$, find an element $u_\varepsilon \in H^+(D, S)$, which for all $v \in H^+(D, S)$ will be satisfying

$$(Au_\varepsilon, Av)_{[L^2(D)]^k} + \varepsilon (u_\varepsilon, v)_{[L^2(\partial D \setminus \overline{S})]^k} = (f, Av)_{[L^2(D)]^k}. $$  

(4)

The difference between Problems 1 and 2 is that the last one is well-posed in $H^+(D, S)$.

**Lemma 2.** For every $\varepsilon > 0$ and $f \in [L^2(D)]^k$ there exists an unique solution $u_\varepsilon(f) \in H^+(D, S)$ to Problem 2. Moreover, it satisfies $\|u_\varepsilon(f)\|_{+\varepsilon} \leq \|f\|_{[L^2(D)]^k}$.

**Proof.** The proof follows from Schwarz inequality and Riesz theorem.

**Lemma 3.** For every $\varepsilon \in (0, 1]$ there are positive numbers $\{\lambda_k^{(\varepsilon)}\}_{k \in \mathbb{N}}$ and functions $\{b_k^{(\varepsilon)}\}_{k \in \mathbb{N}} \subset H^+(D, S)$ such that

$$(A b_k^{(\varepsilon)}, Av)_{[L^2(D)]^k} + \varepsilon (b_k^{(\varepsilon)}, v)_{[L^2(\partial D \setminus \overline{S})]^k} = \lambda_k^{(\varepsilon)} (b_k^{(\varepsilon)}, v)_{[L^2(D)]^k}.$$  

(5)

for all $v \in H^+(D, S)$. The system $\{b_k^{(\varepsilon)}\}_{k \in \mathbb{N}}$ is an orthonormal basis $H^+(D, S)$ (with respect to $(\cdot, \cdot)_{+\varepsilon}$), it is also an orthogonal basis in $[L^2(D)]^k$. 

- 192 –
Anastasiya S. Peicheva
Regularization of the Cauchy Problem for Elliptic Operators

Proof. See [3, Lemma 3.1].

The behaviour of the family \( \{u_\varepsilon(f)\}_{\varepsilon>0} \) reflects on the solvability of problem (1).

**Theorem 1.** The family \( \{\|u_\varepsilon(f)\|_{+1}\}_{\varepsilon\in(0,1]} \) is bounded if and only if there exists \( u \in H^+(D,S) \) satisfying (3). Under these conditions \( \lim_{\varepsilon \to 0} \|Au_\varepsilon(f) - f\|_{L^2(D)}^k = 0 \) and even \( \{u_\varepsilon(f)\}_{\varepsilon\in(0,1]} \) converges weakly in \( H^+(D,S) \), when \( \varepsilon \to 0^+ \), to the solution \( u \in H^+(D,S) \) of problem (1).

Moreover, it converges to \( u \) in \( [H^+(D)]^k \) for every \( s < 1/2 \) and also in the space \( [H^1_{loc}(D \cup S)]^k \).

**Proof.** Follows from Lemma 2, cf. [2, Theorem 3.1] for the Cauchy-Riemann system.

Finally, we obtain a formula for solutions to Problem 1.

**Corollary 1.** For any function \( u \in H^+(D,S) \) we have:

\[
(u,v)_{+1} = \lim_{\varepsilon \to 0} \lim_{N \to +\infty} \left( (Au,AG_\varepsilon^{(N)}(z,\cdot))_{[L^2(D)]^k},v(z) \right)_{[L^2(D)]^k},
\]

for all \( v \in H^+(D,S) \), where

\[
AG_\varepsilon^{(N)}(z,\zeta) = \sum_{k=1}^{N} \frac{b_k(z)b_k^{(\varepsilon)}(\zeta)}{\|b_k^{(\varepsilon)}\|_{[L^2(D)]^k}}.
\]

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**References**


