

Research Article

Stability of the Wave Equation with a Source

Soon-Mo Jung ¹ and Seungwook Min²

¹Mathematics Section, College of Science and Technology, Hongik University, 30016 Sejong, Republic of Korea

²Division of Computer Science, Sangmyung University, 03016 Seoul, Republic of Korea

Correspondence should be addressed to Soon-Mo Jung; smjung@hongik.ac.kr

Received 16 February 2018; Accepted 23 April 2018; Published 3 June 2018

Academic Editor: Mitsuru Sugimoto

Copyright © 2018 Soon-Mo Jung and Seungwook Min. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

We prove the generalized Hyers-Ulam stability of the wave equation with a source, $u_{tt}(x, t) - c^2 u_{xx}(x, t) = f(x, t)$, for a class of real-valued functions with continuous second partial derivatives in x and t .

1. Introduction

The stability problem for functional equations or (partial) differential equations started with the question of Ulam [1]: *Under what conditions does there exist an additive function near an approximately additive function?* In 1941, Hyers [2] answered the question of Ulam in the affirmative for the Banach space cases. Indeed, Hyers' theorem states that the following statement is true for all $\varepsilon \geq 0$: if a function f satisfies the inequality $\|f(x + y) - f(x) - f(y)\| \leq \varepsilon$ for all x , then there exists an exact additive function F such that $\|f(x) - F(x)\| \leq \varepsilon$ for all x . In that case, the Cauchy additive functional equation, $f(x + y) = f(x) + f(y)$, is said to have (satisfy) the Hyers-Ulam stability.

Assume that V is a normed space and I is an open interval of \mathbb{R} . The n th-order linear differential equation

$$a_n(x) y^{(n)}(x) + a_{n-1}(x) y^{(n-1)}(x) + \cdots + a_1(x) y'(x) + a_0(x) y(x) + h(x) = 0 \quad (1)$$

is said to have (satisfy) the Hyers-Ulam stability provided the following statement is true for all $\varepsilon \geq 0$: if a function $u : I \rightarrow V$ satisfies the differential inequality

$$\|a_n(x) u^{(n)}(x) + a_{n-1}(x) u^{(n-1)}(x) + \cdots + a_1(x) u'(x) + a_0(x) u(x) + h(x)\| \leq \varepsilon \quad (2)$$

for all $x \in I$, then there exists a solution $u_0 : I \rightarrow V$ to the differential equation (1) and a continuous function K such that $\|u(x) - u_0(x)\| \leq K(\varepsilon)$ for any $x \in I$ and $\lim_{\varepsilon \rightarrow 0} K(\varepsilon) = 0$.

When the above statement is true even if we replace ε and $K(\varepsilon)$ by $\varphi(x)$ and $\Phi(x)$, where $\varphi, \Phi : I \rightarrow [0, \infty)$ are functions not depending on u and u_0 explicitly, the corresponding differential equation (1) is said to have (satisfy) the generalized Hyers-Ulam stability. (This type of stability is sometimes called the Hyers-Ulam-Rassias stability.)

These terminologies will also be applied for other differential equations and partial differential equations. For more detailed definitions, we refer the reader to [1–9].

To the best of our knowledge, Obłóza was the first author who investigated the Hyers-Ulam stability of differential equations (see [10, 11]): assume that $g, r : (a, b) \rightarrow \mathbb{R}$ are continuous functions with $\int_a^b |g(x)| dx < \infty$ and ε is an arbitrary positive real number. Obłóza's theorem states that there exists a constant $\delta > 0$ such that $|y(x) - y_0(x)| \leq \delta$ for all $x \in (a, b)$ whenever a differentiable function $y : (a, b) \rightarrow \mathbb{R}$ satisfies the inequality $|y'(x) + g(x)y(x) - r(x)| \leq \varepsilon$ for all $x \in (a, b)$ and a function $y_0 : (a, b) \rightarrow \mathbb{R}$ satisfies $y_0'(x) + g(x)y_0(x) = r(x)$ for all $x \in (a, b)$ and $y(\tau) = y_0(\tau)$ for some $\tau \in (a, b)$. Since then, a number of mathematicians have dealt with this subject (see [3, 12, 13]).

Prástaro and Rassias are the first authors who investigated the Hyers-Ulam stability of partial differential equations (see [14]). Thereafter, the first author [15], together with Lee, proved the Hyers-Ulam stability of the first-order linear

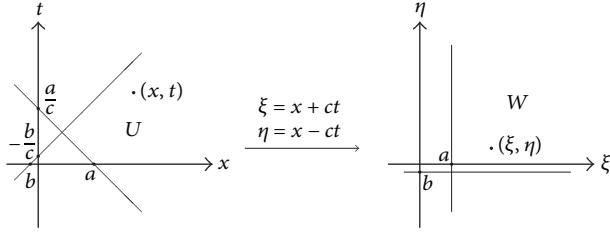


FIGURE 1

partial differential equation of the form, $au_x(x, y) + bu_y(x, y) + cu(x, y) + d = 0$, where $a, b \in \mathbb{R}$ and $c, d \in \mathbb{C}$ are constants with $\Re(c) \neq 0$. As a further step, the first author proved the generalized Hyers-Ulam stability of the wave equation without source (see [16, 17]).

One of typical examples of hyperbolic partial differential equations is the wave equation with a spatial variable x and a time variable t ,

$$u_{tt}(x, t) - c^2 u_{xx}(x, t) = f(x, t) \quad (3)$$

where $c > 0$ is a constant, whose solution is a scalar function $u = u(x, t)$ describing the propagation of a wave at a speed c in the spatial direction.

In this paper, applying ideas from [16, 18], we investigate the generalized Hyers-Ulam stability of the wave equation (3) with a source, where $x > a$ and $t > b$ with $a, b \in \mathbb{R} \cup \{-\infty\}$. The main advantages of this present paper over the previous papers [16, 17] are that this paper deals with the wave equation with a source and it describes the behavior of approximate solutions of wave equation in the vicinity of origin while the previous one [17] can only deal with domains excluding the vicinity of origin. (Roughly speaking, a solution to a perturbed equation is called an approximate solution.)

2. Main Results

We know that if we introduce the characteristic coordinates

$$\begin{aligned} \xi &= x + ct, \\ \eta &= x - ct, \end{aligned} \quad (4)$$

then the wave equation, $u_{tt}(x, t) = c^2 u_{xx}(x, t)$, is transformed into $u_{\xi\eta}(\xi, \eta) = 0$, which seems to be handled easily.

Given real constants a and b with $a, b \in \mathbb{R} \cup \{-\infty\}$, we define

$$\begin{aligned} U &:= \{(x, t) \in \mathbb{R} \times \mathbb{R} : x + ct > a, x - ct > b\}, \\ W &:= \{(\xi, \eta) \in \mathbb{R} \times \mathbb{R} : \xi > a, \eta > b\}. \end{aligned} \quad (5)$$

We note that the map $(x, t) \mapsto (\xi, \eta)$, where $\xi = x + ct$ and $\eta = x - ct$, is a one-to-one correspondence from U onto W (see Figure 1).

Theorem 1. Assume that $f : U \rightarrow \mathbb{R}$ and $\varphi : U \rightarrow [0, \infty)$ are continuous functions with the properties

$$\begin{aligned} \iint_U |f(x, t)| dx dt &< \infty, \\ \iint_U \varphi(x, t) dx dt &< \infty. \end{aligned} \quad (6)$$

If a function $u : U \rightarrow \mathbb{R}$ has continuous second partial derivatives and satisfies the inequality

$$|u_{tt}(x, t) - c^2 u_{xx}(x, t) - f(x, t)| \leq \varphi(x, t) \quad (7)$$

for all $(x, t) \in U$, then there exists a function $v : U \rightarrow \mathbb{R}$ with continuous second partial derivatives such that v is a solution to the wave equation (3) and

$$|u(x, t) - v(x, t)| \leq \frac{1}{2c} \iint_{U_{a,b,x,t}} \varphi(p, q) dp dq \quad (8)$$

for all $(x, t) \in U$, where $U_{a,b,x,t}$ is the interior of the parallelogram having the points

$$\begin{aligned} &\left(\frac{a+b}{2}, \frac{a-b}{2c}\right), \\ &\left(\frac{x+a-ct}{2}, \frac{-x+a+ct}{2c}\right), \\ &(x, t), \\ &\left(\frac{x+b+ct}{2}, \frac{x-b+ct}{2c}\right) \end{aligned} \quad (9)$$

as its vertices.

Proof. We introduce the characteristic coordinates (4) and we set

$$\begin{aligned} w(\xi, \eta) &:= u\left(\frac{\xi+\eta}{2}, \frac{\xi-\eta}{2c}\right) = u(x, t), \\ g(\xi, \eta) &:= f\left(\frac{\xi+\eta}{2}, \frac{\xi-\eta}{2c}\right) = f(x, t), \\ \psi(\xi, \eta) &:= \varphi\left(\frac{\xi+\eta}{2}, \frac{\xi-\eta}{2c}\right) = \varphi(x, t) \end{aligned} \quad (10)$$

for all $(x, t) \in U$ and corresponding $(\xi, \eta) \in W$ with the relations in (4).

By the chain rule, we get

$$\begin{aligned} u_x(x, t) &= w_\xi(\xi, \eta) \frac{\partial \xi}{\partial x} + w_\eta(\xi, \eta) \frac{\partial \eta}{\partial x} \\ &= w_\xi(\xi, \eta) + w_\eta(\xi, \eta), \\ u_t(x, t) &= w_\xi(\xi, \eta) \frac{\partial \xi}{\partial t} + w_\eta(\xi, \eta) \frac{\partial \eta}{\partial t} \\ &= cw_\xi(\xi, \eta) - cw_\eta(\xi, \eta) \end{aligned} \quad (11)$$

and hence,

$$\begin{aligned}
 u_{tt}(x, t) - c^2 u_{xx}(x, t) &= \left(\frac{\partial}{\partial t} - c \frac{\partial}{\partial x} \right) \left(\frac{\partial}{\partial t} + c \frac{\partial}{\partial x} \right) u(x, t) \\
 &= \left(\frac{\partial}{\partial t} - c \frac{\partial}{\partial x} \right) (2cw_\xi(\xi, \eta)) = -4c^2 w_{\xi\eta}(\xi, \eta)
 \end{aligned} \quad (12)$$

for all $(x, t) \in U$ and corresponding $(\xi, \eta) \in W$ with the relations in (4).

It then follows from (7) and (10) that

$$\begin{aligned}
 |u_{tt}(x, t) - c^2 u_{xx}(x, t) - f(x, t)| &= |-4c^2 w_{\xi\eta}(\xi, \eta) - g(\xi, \eta)| \leq \psi(\xi, \eta)
 \end{aligned} \quad (13)$$

or

$$\left| w_{\xi\eta}(\xi, \eta) + \frac{1}{4c^2} g(\xi, \eta) \right| \leq \frac{1}{4c^2} \psi(\xi, \eta) \quad (14)$$

or

$$\begin{aligned}
 -\frac{1}{4c^2} \psi(\xi, \eta) - \frac{1}{4c^2} g(\xi, \eta) &\leq w_{\xi\eta}(\xi, \eta) \\
 &\leq \frac{1}{4c^2} \psi(\xi, \eta) - \frac{1}{4c^2} g(\xi, \eta)
 \end{aligned} \quad (15)$$

for any $(\xi, \eta) \in W$.

Considering the conditions in (6) and Figure 2, we can integrate each term of the last inequality from a to ξ with respect to the first variable and then we integrate each term of the resulting inequality from b to η with respect to the second variable to obtain

$$\begin{aligned}
 &-\frac{1}{4c^2} \int_b^\eta \int_a^\xi \psi(\sigma, \tau) d\sigma d\tau - \frac{1}{4c^2} \int_b^\eta \int_a^\xi g(\sigma, \tau) d\sigma d\tau \\
 &\leq \int_b^\eta \int_a^\xi w_{\sigma\tau}(\sigma, \tau) d\sigma d\tau \\
 &\leq \frac{1}{4c^2} \int_b^\eta \int_a^\xi \psi(\sigma, \tau) d\sigma d\tau \\
 &\quad - \frac{1}{4c^2} \int_b^\eta \int_a^\xi g(\sigma, \tau) d\sigma d\tau
 \end{aligned} \quad (16)$$

for any $(\xi, \eta) \in W$.

If we define the function $z : W \rightarrow \mathbb{R}$ by

$$\begin{aligned}
 z(\xi, \eta) &:= -\frac{1}{4c^2} \int_b^\eta \int_a^\xi g(\sigma, \tau) d\sigma d\tau + w(\xi, b) \\
 &\quad + w(a, \eta) - w(a, b),
 \end{aligned} \quad (17)$$

then we have

$$|w(\xi, \eta) - z(\xi, \eta)| \leq \frac{1}{4c^2} \int_b^\eta \int_a^\xi \psi(\sigma, \tau) d\sigma d\tau \quad (18)$$

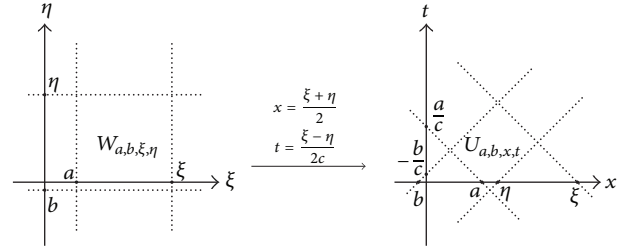


FIGURE 2

for all $(\xi, \eta) \in W$. Moreover, we get

$$z_{\eta\xi}(\xi, \eta) = -\frac{1}{4c^2} g(\xi, \eta). \quad (19)$$

We now set $v(x, t) := z(\xi, \eta) = z(x + ct, x - ct)$ and, analogously to (11), we compute the partial derivatives:

$$\begin{aligned}
 v_x(x, t) &= z_\xi(\xi, \eta) + z_\eta(\xi, \eta), \\
 v_{xx}(x, t) &= z_{\xi\xi}(\xi, \eta) + 2z_{\xi\eta}(\xi, \eta) + z_{\eta\eta}(\xi, \eta), \\
 v_t(x, t) &= cz_\xi(\xi, \eta) - cz_\eta(\xi, \eta), \\
 v_{tt}(x, t) &= c^2 z_{\xi\xi}(\xi, \eta) - 2c^2 z_{\xi\eta}(\xi, \eta) + c^2 z_{\eta\eta}(\xi, \eta).
 \end{aligned} \quad (20)$$

In view of (10), (12), (19), and (20), we get

$$\begin{aligned}
 v_{tt}(x, t) - c^2 v_{xx}(x, t) &= -4c^2 z_{\xi\eta}(\xi, \eta) = g(\xi, \eta) \\
 &= f(x, t)
 \end{aligned} \quad (21)$$

for all $(x, t) \in U$, that is, v is a solution to wave equation (3).

We compute the Jacobian determinant

$$J(x, t) = \det \begin{pmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \xi}{\partial t} \\ \frac{\partial \eta}{\partial x} & \frac{\partial \eta}{\partial t} \end{pmatrix} = \det \begin{pmatrix} 1 & c \\ 1 & -c \end{pmatrix} = -2c. \quad (22)$$

By (10) and (18), we obtain

$$\begin{aligned}
 |u(x, t) - v(x, t)| &\leq \frac{1}{4c^2} \int_b^\eta \int_a^\xi \psi(\sigma, \tau) d\sigma d\tau \\
 &= \frac{1}{2c} \int \int_{U_{a,b,x,t}} \varphi(p, q) dp dq
 \end{aligned} \quad (23)$$

for all $(x, t) \in U$ (see Figure 2). \square

Remark 2. In general, it is somewhat tedious to estimate the upper bound of inequality (8). However, in view of (10) and (18), we can compute the upper bound less tediously:

$$|u(x, t) - v(x, t)| \leq \int_b^\eta \int_a^\xi \frac{1}{4c^2} \psi(\sigma, \tau) d\sigma d\tau \quad (24)$$

$$= \int_b^{x-ct} \int_a^{x+ct} \frac{1}{4c^2} \varphi\left(\frac{\sigma+\tau}{2}, \frac{\sigma-\tau}{2c}\right) d\sigma d\tau$$

for all $(x, t) \in U$.

When $a = b = -\infty$ in Theorem 1, $U = W = \mathbb{R} \times \mathbb{R}$. In that case, by Theorem 1 and Remark 2, we have the following corollary.

Corollary 3. Assume that $f : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ and $\varphi : \mathbb{R} \times \mathbb{R} \rightarrow [0, \infty)$ are continuous functions satisfying the conditions

$$\begin{aligned} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} |f(x, t)| dx dt &< \infty, \\ \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \varphi(x, t) dx dt &< \infty. \end{aligned} \quad (25)$$

If a function $u : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ has continuous second partial derivatives and satisfies the inequality

$$|u_{tt}(x, t) - c^2 u_{xx}(x, t) - f(x, t)| \leq \varphi(x, t) \quad (26)$$

for all $x, t \in \mathbb{R}$, then there exists a function $v : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ with continuous second partial derivatives such that v is a solution to the wave equation (3) and

$$\begin{aligned} |u(x, t) - v(x, t)| \\ \leq \frac{1}{4c^2} \int_{-\infty}^{x-ct} \int_{-\infty}^{x+ct} \varphi\left(\frac{\sigma + \tau}{2}, \frac{\sigma - \tau}{2c}\right) d\sigma d\tau \end{aligned} \quad (27)$$

for all $x, t \in \mathbb{R}$.

Data Availability

No data were used to support this study.

Conflicts of Interest

The authors declare that there are no conflicts of interest regarding the publication of this article.

Authors' Contributions

All authors contributed equally to the writing of this paper. All authors read and approved the final manuscript.

Acknowledgments

This research was supported by Basic Science Research Program through the National Research Foundation of Korea (NRF) funded by the Ministry of Education (no. 2016R1D1A1B03931061).

References

- [1] S. M. Ulam, *Problems in Modern Mathematics*, Science Editions, Chapter 6, Wiley, New York, NY, USA, 1960.
- [2] D. H. Hyers, "On the stability of the linear functional equation," *Proceedings of the National Academy of Sciences of the United States of America*, vol. 27, pp. 222–224, 1941.
- [3] C. Alsina and R. Ger, "On some inequalities and stability results related to the exponential function," *Journal of Inequalities and Applications*, vol. 2, no. 4, pp. 373–380, 1998.
- [4] J. Brzdek, D. Popa, and I. Rasa, "Hyers-Ulam stability with respect to gauges," *Journal of Mathematical Analysis and Applications*, vol. 453, no. 1, pp. 620–628, 2017.
- [5] J. Brzdek, D. Popa, I. Rasa, and B. Xu, "Ulam Stability of Operators," in *Mathematical Analysis and Its Applications*, vol. 1, Academic Press, Elsevier, 2018.
- [6] D. H. Hyers, G. Isac, and T. M. Rassias, *Stability of Functional Equations in Several Variables*, Birkhäuser, Boston, Mass, USA, 1998.
- [7] S.-M. Jung, *Hyers-Ulam-Rassias Stability of Functional Equations in Nonlinear Analysis*, vol. 48 of *Springer Optimization and Its Applications*, Springer, New York, NY, USA, 2011.
- [8] Z. Moszner, "Stability has many names," *Aequationes Mathematicae*, vol. 90, no. 5, pp. 983–999, 2016.
- [9] T. M. Rassias, "On the stability of the linear mapping in Banach spaces," *Proceedings of the American Mathematical Society*, vol. 72, no. 2, pp. 297–300, 1978.
- [10] M. Obłozja, "Hyers stability of the linear differential equation," *Rocznik Naukowo-Dydaktyczny - Wyższa Szkoła Pedagogiczna im. Komisji Edukacji Narodowej. Prace Matematyczne*, no. 13, pp. 259–270, 1993.
- [11] M. Obłozja, "Connections between Hyers and Lyapunov stability of the ordinary differential equations," *Rocznik Naukowo-Dydaktyczny - Wyższa Szkoła Pedagogiczna im. Komisji Edukacji Narodowej. Prace Matematyczne*, no. 14, pp. 141–146, 1997.
- [12] D. Popa and I. Rasa, "On the Hyers-Ulam stability of the linear differential equation," *Journal of Mathematical Analysis and Applications*, vol. 381, no. 2, pp. 530–537, 2011.
- [13] S. E. Takahasi, T. Miura, and S. Miyajima, "On the Hyers-Ulam stability of the Banach space-valued differential equation $y' = \lambda y$," *Bulletin of the Korean Mathematical Society*, vol. 39, no. 2, pp. 309–315, 2002.
- [14] A. Prástaro and T. M. Rassias, "Ulam stability in geometry of PDE's," *Nonlinear Functional Analysis and Applications. An International Mathematical Journal for Theory and Applications*, vol. 8, no. 2, pp. 259–278, 2003.
- [15] S.-M. Jung and K.-S. Lee, "Hyers-Ulam stability of first order linear partial differential equations with constant coefficients," *Mathematical Inequalities & Applications*, vol. 10, no. 2, pp. 261–266, 2007.
- [16] S.-M. Jung, "On the stability of one-dimensional wave equation," *The Scientific World Journal*, vol. 2013, Article ID 978754, 3 pages, 2013.
- [17] S.-M. Jung, "On the stability of wave equation," *Abstract and Applied Analysis*, vol. 2013, 6 pages, 2013.
- [18] G. Wang, M. Zhou, and L. Sun, "Hyers-Ulam stability of linear differential equations of first order," *Applied Mathematics Letters*, vol. 21, no. 10, pp. 1024–1028, 2008.

