

ON THE REGULARITY OF THE SOLUTION OF NON-HOMOGENEOUS BURGERS EQUATION

By

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Abstract. In this paper, we consider Cauchy-Dirichlet problem for non-homogeneous Burgers equation with some hypotheses on the right-hand side, and we give a new regularity result of the solution in an anisotropic Sobolev space using the Faedo-Galerkin method. This work is an extension of solvability results we obtained for a right-hand side f in Lebesgue space, set in a non-regular domain [4, 5]. Here, f is in an anisotropic Sobolev space.

1. Introduction

One of the most important partial differential equations of the nonlinear conservation laws theory, is the semilinear diffusion equation, called Burgers equation:

$$\partial_t u + u \partial_x u - \nu \partial_x^2 u = f, \quad (1)$$

where u stands, generally, for a velocity, t the time variable, x the space variable and ν the constant of viscosity (or the diffusion coefficient). The mathematical structure of this equation includes a nonlinear convection term $u \partial_x u$ which makes the equation more interesting, and a viscosity term of higher order $\partial_x^2 u$ which regularizes the equation and produces a dissipation effect of the solution near a shock.

Historically, Forsyth treated an equation which converts by some variable changes to the Equation (1) in 1906. Later in 1915, Bateman [2] introduced the Equation (1): He was interested in the case when ν approaches zero, Equation (1) is reduced to the transport equation, which represents the inviscid Burgers equation $\partial_t u + u \partial_x u = f$. Burgers (1948) has published a study on the Equation (1) (which it owes his name), in his paper [7] about modeling the turbulence phenomena.

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The so called Hopf-Cole transformation has been discovered by Cole [10] and independently by Hopf [12] in 1951. It converts Equation (1), with $f = 0$ to the linear heat equation and then (1) is explicitly solved. Burgers continued his study of what he called "nonlinear diffusion equation". This study treated mainly the static aspects of the equation. The results of these works can be found in the book [6].

The objective of Burgers was to consider a simplified version of the incompressible Navier Stokes equations by neglecting the mass conservation law and the pressure term.

Among the most interesting applications of the homogeneous Burgers equation, we mention the phenomena of turbulence, supersonic flow, heat conduction, elasticity, fusion [9], traffic flow, growth of interfaces, and financial mathematics [13, 16]. Non-homogeneous Burgers equation is an effective model of the dynamics of nonlinear dissipative media of various physical nature [19, 20]. It was also applied to other physical phenomena, such as wind forcing the buildup of water waves, the electrohydrodynamic field in plasma physics, nonlinear standing waves in the cylindrical resonator, and design of feedback control [22].

Using the Hopf-Cole transformation $u = -2\nu \frac{\partial_x \varphi}{\varphi}$, Equation (1) can be transformed into the equation

$$\partial_t \varphi - \nu \partial_x^2 \varphi = -F(x, t) \frac{\varphi}{2\nu},$$

and explicitly solved, under some choices of the right-hand side of (1), where $F(x, t) = \int f(x, t) dx + c(t)$ and c is an arbitrary function in t . For example, if the right-hand side depends only on time $f(x, t) = G(t)$, this equation can be transformed into an homogeneous Burgers equation, see [15]. The problems with $f(x, t) = kx$, $f(x, t) = \frac{kx}{(2\beta t + 1)^2}$ and (an elastic forcing term) $f(x, t) = -k^2 x + f(t)$ considered in a half-space, where k, β are some constants are discussed, and their analytical solutions are obtained in [21, 17]. Later, the problem with $f(x, t) = G(t)x$ has been solved in [11]. In [18], the authors consider a forced Burgers equation with variable coefficients in a half-space, and discuss different types of solutions such as shock solitary wave, triangular wave, N-wave and rational function solutions. In the work [1], the authors have explicit solutions when the right-hand side is successively of the form $f(t)x + g(t)$, $f(t)$, $g(x)$ and $e^{\alpha x + \beta t}$, and the numerical simulation is given.

As far as we know, there is no work about the regularity of solution for the Burgers equation in Sobolev spaces (depending on the regularity of the right-hand side of the equation), except our works [4, 5]. This is the reason why the present work is interested in proving a result on a maximal regularity (in Sobolev

spaces) for the non-homogeneous Burgers problem

$$\begin{cases} \partial_t u(t, x) + u(t, x)\partial_x u(t, x) - \nu \partial_x^2 u(t, x) = f(t, x) & (t, x) \in R, \\ u(0, x) = \psi(x) & x \in \Gamma_0, \\ u(t, 0) = u(t, 1) = 0 & t \in (0, T), \end{cases} \quad (2)$$

in the rectangle $R = (0, T) \times I$ with $I = (0, 1)$ and $\Gamma_0 = \{0\} \times I$, T is finite and ν is a positive constant; $\psi \in H^3(\Gamma_0) \cap H_0^1(\Gamma_0)$ i.e., $\psi \in H^3(\Gamma_0)$ and $\psi(0) = \psi(1) = 0$, and $f \in H^{1,2}(R)$ are given functions, where $H^3(\Gamma_0)$, $H_0^1(\Gamma_0)$ are usual Sobolev spaces and $H^{1,2}(R)$ is the anisotropic Sobolev space defined by

$$H^{1,2}(R) = \{u \in L^2(R) : \partial_t u \in L^2(R), \partial_x u \in L^2(R), \partial_x^2 u \in L^2(R)\}.$$

In previous works (see [4, 5]) we have studied Burgers equation $\partial_t u + u\partial_x u - \partial_x^2 u = f$ (with Dirichlet boundary conditions) in the polygonal domain $\Omega \subset \mathbb{R}^2$

$$\begin{aligned} \Omega &= \{(t, x) \in \mathbb{R}^2 : 0 < t < T, x \in I_t\}, \\ I_t &= \{x \in \mathbb{R} : \varphi_1(t) < x < \varphi_2(t), t \in (0, T)\}. \end{aligned} \quad (3)$$

When the right-hand side lies in the Lebesgue space $L^2(\Omega)$, the initial condition is in the space $H_0^1(\Gamma_0)$, we have established the existence of a unique solution in $H^{1,2}(\Omega)$.

In this paper, we suppose that $f \in H^{1,2}(R)$. Our main result is as follows:

THEOREM 1.1. *Let $f \in H^{1,2}(R)$ and $\psi \in H^3(\Gamma_0) \cap H_0^1(\Gamma_0)$. Assume that f and ψ satisfy the compatibility condition $f|_{\Gamma_0} + \psi'' \in H_0^1(\Gamma_0)$. Then Problem (2) admits a unique solution u lies in*

$$H^{2,4}(R) = \{u \in L^2(R) : \partial_t^i \partial_x^j u \in L^2(R), 2i + j \leq 4\}.$$

2. Preliminaries

LEMMA 2.1. *Assume that s_1, s_2 and s are real numbers such that $s_1, s_2 \geq s \geq 0$. If $u \in H^{s_1}(R)$ and $v \in H^{s_2}(R)$ then $uv \in H^s(R)$ where $s < s_1 + s_2 - 1$.*

This lemma is a special case of Theorem 7.5, [3].

LEMMA 2.2. *For any $u \in H^1(I)$, $I = (0, 1)$ and $2 \leq q < \infty$, we have*

$$\|u\|_{L^q(I)}^2 \leq C_1 \left(\|u\|_{L^2(I)}^2 + \|\partial_x u\|_{L^2(I)}^{2\alpha} \|u\|_{L^2(I)}^{2-2\alpha} \right), \quad (4)$$

$$\|u\|_{L^q(I)} \leq C_2 \left(\|u\|_{L^2(I)} + \|\partial_x u\|_{L^2(I)}^\alpha \|u\|_{L^2(I)}^{1-\alpha} \right), \quad (5)$$

where $\alpha = \frac{1}{2} - \frac{1}{q}$, and C_1, C_2 are positive constants.

Proof. For any $u \in H^1(a, b)$, with $u(a) = 0$, we have the following inequality

$$\|u\|_{L^q(a,b)} \leq 2^\alpha \|\partial_x u\|_{L^2(a,b)}^\alpha \|u\|_{L^2(a,b)}^{1-\alpha}, \quad (6)$$

where $2 \leq q$ and $\alpha = \frac{1}{2} - \frac{1}{q}$, (see Theorem 2.2, [14]).

As in [8], let u be in $H^1(I)$ and its extension

$$\tilde{u}(x) = \begin{cases} u(x) & ; \quad x \in [0, 1], \\ (x+1)u(-x) & ; \quad x \in [-1, 0]. \end{cases}$$

We have $\tilde{u} \in H^1(-1, 1)$ and $\tilde{u}(-1) = 0$, then

$$\|\tilde{u}\|_{L^q(-1,1)} \leq 2^\alpha \|\partial_x \tilde{u}\|_{L^2(-1,1)}^\alpha \|\tilde{u}\|_{L^2(-1,1)}^{1-\alpha},$$

$$\|\tilde{u}\|_{L^2(-1,1)}^2 = \int_0^1 u^2(x) \, dx + \int_{-1}^0 |(x+1)u(-x)|^2 \, dx \leq 2\|u\|_{L^2(I)}^2,$$

and

$$\begin{aligned} \|\partial_x \tilde{u}\|_{L^2(-1,1)}^2 &= \int_0^1 (\partial_x u)^2(x) \, dx + \int_{-1}^0 |u(-x) - (x+1)\partial_x u(-x)|^2 \, dx \\ &= \int_0^1 (\partial_x u)^2(x) \, dx + \int_0^1 |u(x) - (1-x)\partial_x u(x)|^2 \, dx \\ &\leq \|\partial_x u\|_{L^2(I)}^2 + 2 \left(\|u\|_{L^2(I)}^2 + \|\partial_x u\|_{L^2(I)}^2 \right) \\ &= 2\|u\|_{L^2(I)}^2 + 3\|\partial_x u\|_{L^2(I)}^2. \end{aligned}$$

Using the previous inequalities, we obtain

$$\begin{aligned} \|u\|_{L^q(I)}^2 &\leq \|\tilde{u}\|_{L^q(-1,1)}^2 \\ &\leq 2^{2\alpha} \|\partial_x \tilde{u}\|_{L^2(-1,1)}^{2\alpha} \|\tilde{u}\|_{L^2(-1,1)}^{2-2\alpha} \\ &\leq 2^{2\alpha} \left(2\|u\|_{L^2(I)}^2 + 3\|\partial_x u\|_{L^2(I)}^2 \right)^\alpha 2^{1-\alpha} \|u\|_{L^2(I)}^{2-2\alpha} \\ &\leq 2^{2\alpha} \left(2^\alpha \|u\|_{L^2(I)}^{2\alpha} + 3^\alpha \|\partial_x u\|_{L^2(I)}^\alpha \right) 2^{1-\alpha} \|u\|_{L^2(I)}^{2-2\alpha} \\ &= 2^{1+2\alpha} \|u\|_{L^2(I)}^2 + 2^{1+\alpha} 3^\alpha \|\partial_x u\|_{L^2(I)}^{2\alpha} \|u\|_{L^2(I)}^{2-2\alpha}. \end{aligned}$$

□

3. Regularity of the solution

We know (see [4]) that Problem (2) admits a unique solution $u \in H^{1,2}(R)$. Then to prove Theorem 1.1 we have to obtain the regularity $u \in H^{2,4}(R)$.

We construct approximate solutions to (2) in the form

$$u_n(t, x) = \sum_{j=1}^n c_j(t) e_j(x), \quad (t, x) \in R,$$

where $c_j = (u_n, e_j)_{L^2(I)}$ and $(e_j)_{j \geq 1}$ is solution of Dirichlet problem

$$\begin{cases} -e_j'' = \lambda_j e_j, & j \geq 1, \\ e_j(0) = e_j(1) = 0. \end{cases}$$

$(e_j)_{j \geq 1}$ is an orthonormal basis in $L^2(I)$.

Consider the approximate problem

$$\begin{cases} \int_0^1 \partial_t u_n e_j \, dx + \int_0^1 u_n \partial_x u_n e_j \, dx + \nu \int_0^1 \partial_x u_n \partial_x e_j \, dx = \int_0^1 f e_j \, dx, \\ u_n(0, x) = u_{0n}(x), \quad x \in (0, 1), \end{cases} \quad (7)$$

the sequence u_{0n} will be chosen to converge in $H^3(\Gamma_0) \cap H_0^1(\Gamma_0)$ to ψ .

We have

$$\int_0^1 \partial_t u_n e_j \, dx = \sum_{i=1}^n c_i'(t) \int_0^1 e_i e_j \, dx = c_j'(t),$$

and $-e_j'' = \lambda_j e_j$, then $\partial_x^2 u_n(t) = -\sum_{i=1}^n c_i(t) \lambda_i e_i$. Therefore, for all $t \in [0, T]$

$$-\int_0^1 \partial_x^2 u_n e_j \, dx = \sum_{i=1}^n c_i(t) \lambda_i \int_0^1 e_i e_j \, dx = \lambda_j c_j(t).$$

Putting

$$\begin{aligned} f_j(t) &= \int_0^1 f e_j \, dx, & k_j(t) &= -\int_0^1 u_n \partial_x u_n e_j \, dx, \\ h_j(t) &= -\int_0^1 \partial_x u_n e_j \, dx, \end{aligned}$$

for $j \in \{1, \dots, n\}$, then (7) is equivalent to the following system of n uncoupled linear ordinary differential equations

$$c'_j(t) = -\lambda_j c_j(t) + k_j(t) + h_j(t) + f_j(t), \quad j = 1, \dots, n, \quad (8)$$

$k_j(t), h_j(t)$ are well defined because e_j are regular and as f is in $L^2(R)$, f_j is integrable. Taking into account the initial condition $c_j(0)$, for each fixed $j \in \{1, \dots, n\}$, (8) has a unique regular solution c_j in some interval $(0, T')$ with $T' \leq T$. In fact, we can prove here that $T' = T$.

In this section, all constants $(K_i)_{1 \leq i \leq 5}$, $(C_i)_{1 \leq i \leq 8}$ and C are independent of n .

LEMMA 3.1. *There exists a positive constant K_1 such that*

$$\|u_n\|_{L^2(I)}^2 + \nu \int_0^T \|\partial_x u_n(s)\|_{L^2(I)}^2 ds \leq K_1. \quad (9)$$

Proof. We have

$$|u_n|^2 = \left| \int_0^x \partial_x u_n ds \right|^2 \leq x \int_0^x |\partial_s u_n|^2 ds, \quad (10)$$

integrating from 0 to 1, we obtain

$$\int_0^1 |u_n|^2 dx \leq \int_0^1 x \int_0^x |\partial_s u_n|^2 ds dx,$$

hence

$$\int_0^1 |u_n|^2 dx \leq \int_0^1 |\partial_x u_n|^2 dx.$$

Then,

$$\|u_n\|_{L^2(I)}^2 \leq \|\partial_x u_n\|_{L^2(I)}^2. \quad (11)$$

We also deduce from (10) that

$$\|u_n\|_{L^\infty(I)}^2 \leq \|\partial_x u_n\|_{L^2(I)}^2. \quad (12)$$

Multiplying both sides of (7) by $c_j(t)$ and summing for $j = 1, \dots, n$, we obtain

$$\frac{1}{2} \frac{d}{dt} \int_0^1 u_n^2 dx + \int_0^1 \partial_x u_n u_n^2 dx + \nu \int_0^1 (\partial_x u_n)^2 dx = \int_0^1 f u_n dx.$$

As

$$\int_0^1 \partial_x u_n u_n^2 dx = \frac{1}{3} \int_0^1 \partial_x (u_n)^3 dx = 0,$$

then

$$\frac{1}{2} \frac{d}{dt} \int_0^1 u_n^2 dx + \nu \int_0^1 (\partial_x u_n)^2 dx = \int_0^1 f u_n dx. \quad (13)$$

Integrating (13) from 0 to t and using Cauchy-Schwartz inequality, we find

$$\begin{aligned} & \frac{1}{2} \|u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_x u_n(s)\|_{L^2(I)}^2 ds \\ & \leq \frac{1}{2} \|u_{0n}\|_{L^2(I)}^2 + \int_0^t \|f(s)\|_{L^2(I)} \|u_n(s)\|_{L^2(I)} ds. \end{aligned}$$

By the inequality

$$|rs| \leq \frac{\varepsilon}{2} r^2 + \frac{s^2}{2\varepsilon}, \quad \forall r, s \in \mathbb{R}, \forall \varepsilon > 0, \quad (14)$$

with $\varepsilon = \nu$, we obtain

$$\begin{aligned} & \frac{1}{2} \|u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_x u_n(s)\|_{L^2(I)}^2 ds \\ & \leq \frac{1}{2} \|u_{0n}\|_{L^2(I)}^2 + \frac{1}{2\nu} \int_0^t \|f(s)\|_{L^2(I)}^2 ds + \frac{\nu}{2} \int_0^t \|u_n(s)\|_{L^2(I)}^2 ds. \end{aligned}$$

Thanks to (11)

$$\|u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_x u_n(s)\|_{L^2(I)}^2 ds \leq \|u_{0n}\|_{L^2(I)}^2 + \frac{1}{\nu} \int_0^t \|f(s)\|_{L^2(I)}^2 ds,$$

as $f \in L^2(R)$ and $\|u_{0n}\|_{L^2(I)}^2$ is bounded. Then, there exists a positive constant K_1 such that

$$\|u_n\|_{L^2(I)}^2 + \nu \int_0^T \|\partial_x u_n(s)\|_{L^2(I)}^2 ds \leq K_1. \quad (15)$$

□

LEMMA 3.2.

There exists a positive constant K_2 such that

$$\|\partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^T \|\partial_x^2 u_n(s)\|_{L^2(I)}^2 ds \leq K_2.$$

Proof. $\lambda_j e_j = -e_j''$, then

$$\sum_{j=1}^n c_j(t) \lambda_j e_j = - \sum_{j=1}^n c_j(t) e_j'' = -\partial_x^2 u_n(t).$$

Multiplying both sides of (7) by $c_j \lambda_j$ and summing for $j = 1, \dots, n$, we get

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} \int_0^1 (\partial_x u_n)^2 dx + \nu \int_0^1 (\partial_x^2 u_n)^2 dx \\ &= - \int_0^1 f \partial_x^2 u_n dx + \int_0^1 u_n \partial_x u_n \partial_x^2 u_n dx. \end{aligned} \tag{16}$$

Using Cauchy-Schwartz inequality and (14) with $\varepsilon = \frac{\nu}{2}$, we deduce that

$$\begin{aligned} \left| \int_0^1 f \partial_x^2 u_n dx \right| &\leq \left(\int_0^1 |\partial_x^2 u_n|^2 dx \right)^{\frac{1}{2}} \left(\int_0^1 |f|^2 dx \right)^{\frac{1}{2}} \\ &\leq \frac{\nu}{4} \int_0^1 |\partial_x^2 u_n|^2 dx + \frac{1}{\nu} \int_0^1 |f|^2 dx. \end{aligned} \tag{17}$$

For the last term of (16). An integration by parts gives

$$\int_0^1 u_n \partial_x u_n \partial_x^2 u_n dx = \frac{1}{2} \int_0^1 u_n \partial_x (\partial_x u_n)^2 dx = -\frac{1}{2} \int_0^1 (\partial_x u_n)^3 dx.$$

Since $\partial_x u_n$ satisfies $\int_0^1 \partial_x u_n dx = 0$, we deduce that the continuous function $\partial_x u_n$ is zero at some point $y_{0n} \in (0, 1)$, and by integrating $2\partial_x u_n \partial_x^2 u_n$ between y_{0n} and x , we obtain

$$2 \int_{y_{0n}}^x \partial_s u_n \partial_s^2 u_n ds = \int_{y_{0n}}^x \partial_s (\partial_s u_n)^2 ds = (\partial_x u_n)^2.$$

Then

$$|\partial_x u_n|^2 \leq 2 \left| \int_{y_{0n}}^x \partial_s u_n \partial_s^2 u_n \, ds \right| \leq 2 \int_0^1 |\partial_s u_n| |\partial_s^2 u_n| \, ds,$$

Cauchy-Schwartz inequality gives

$$\|\partial_x u_n\|_{L^\infty(I)}^2 \leq 2 \|\partial_x u_n\|_{L^2(I)} \|\partial_x^2 u_n\|_{L^2(I)},$$

on the other hand

$$\|\partial_x u_n\|_{L^3(I)}^3 \leq \|\partial_x u_n\|_{L^2(I)}^2 \|\partial_x u_n\|_{L^\infty(I)},$$

so,

$$\left| \int_0^1 u_n \partial_x u_n \partial_x^2 u_n \, dx \right| \leq \left(\int_0^1 |\partial_x^2 u_n|^2 \, dx \right)^{\frac{1}{4}} \left(\int_0^1 |\partial_x u_n|^2 \, dx \right)^{\frac{5}{4}}.$$

Recall Young's inequality $|AB| \leq \frac{|A|^p}{p} + \frac{|B|^{p'}}{p'}$, where $1 < p < \infty$ and $p' = \frac{p}{p-1}$. Choosing $p = 4$ (then $p' = \frac{4}{3}$)

$$A = \left(\nu \int_0^1 |\partial_x^2 u_n|^2 \, dx \right)^{\frac{1}{4}}, \quad B = \left(\frac{1}{\nu} \right)^{\frac{1}{4}} \left(\int_0^1 |\partial_x u_n|^2 \, dx \right)^{\frac{5}{4}},$$

we get

$$\left| \int_0^1 u_n \partial_x u_n \partial_x^2 u_n \, dx \right| \leq \frac{\nu}{4} \int_0^1 |\partial_x^2 u_n|^2 \, dx + \frac{3}{4} \left(\frac{1}{\nu} \right)^{\frac{1}{3}} \left(\int_0^1 |\partial_x u_n|^2 \, dx \right)^{\frac{5}{3}}. \quad (18)$$

Let us return to (16): By integrating between 0 and t , from the estimates (17) and (18), we obtain

$$\begin{aligned} & \|\partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_x^2 u_n(s)\|_{L^2(I)}^2 \, ds \\ & \leq \|\partial_x u_{0n}\|_{L^2(I)}^2 + \frac{2}{\nu} \int_0^t \|f(s)\|_{L^2(I)}^2 \, ds + \frac{3}{2} \left(\frac{1}{\nu} \right)^{\frac{1}{3}} \int_0^t \left(\|\partial_x u_n(s)\|_{L^2(I)}^2 \right)^{\frac{5}{3}} \, ds, \end{aligned}$$

$f \in L^2(R)$ and $\|\partial_x u_{0n}\|_{L^2(I)}^2$ is bounded. Then, there exists a constant C_1 such that

$$\begin{aligned} & \|\partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_x^2 u_n(s)\|_{L^2(I)}^2 \, ds \\ & \leq C_1 + C_2 \int_0^t \left(\|\partial_x u_n(s)\|_{L^2(I)}^2 \right)^{2/3} \|\partial_x u_n(s)\|_{L^2(I)}^2 \, ds. \end{aligned}$$

where $C_2 = \frac{3}{2} \left(\frac{1}{\nu}\right)^{\frac{1}{3}}$.

Consequently, the function

$$\varphi(t) = \|\partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_x^2 u_n(s)\|_{L^2(I)}^2 ds$$

satisfies the inequality

$$\varphi(t) \leq C_1 + C_2 \int_0^t \|\partial_x u_n(s)\|_{L^2(I)}^{\frac{4}{3}} \varphi(s) ds,$$

Gronwall's inequality shows that

$$\varphi(t) \leq C_1 \exp\left(C_2 \int_0^t \|\partial_x u_n(s)\|_{L^2(I)}^{\frac{4}{3}} ds\right).$$

According to (9) the integral $\int_0^t \|\partial_x u_n\|_{L^2(I)}^{\frac{4}{3}} ds$ is bounded by a constant independent of n . So there exists a positive constant K_2 such that

$$\|\partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^T \|\partial_x^2 u_n(s)\|_{L^2(I)}^2 ds \leq K_2. \quad (19)$$

□

LEMMA 3.3. *There exists a positive constant K_3 such that*

$$\|\partial_t u_n\|_{L^2(I)}^2 + \nu \int_0^T \|\partial_s \partial_x u_n(s)\|_{L^2(I)}^2 ds \leq K_3.$$

Proof. Differentiating (7) with respect to t , multiplying both sides by $e^x c'_j$ and summing for $j = 1, \dots, n$, we get

$$\begin{aligned} & \int_0^1 e^x \partial_t^2 u_n \partial_t u_n dx + \int_0^1 e^x (\partial_t u_n)^2 \partial_x u_n dx \\ & + \int_0^1 e^x u_n \partial_t \partial_x u_n \partial_t u_n dx + \nu \int_0^1 e^x (\partial_t \partial_x u_n)^2 dx \\ & = \int_0^1 e^x \partial_t f \partial_t u_n dx. \end{aligned}$$

An integration by parts gives

$$\begin{aligned} \int_0^1 e^x \partial_t u_n \partial_t^2 u_n \, dx &= \frac{1}{2} \frac{d}{dt} \int_0^1 e^x (\partial_t u_n)^2 \, dx, \\ \int_0^1 e^x (\partial_t u_n)^2 \partial_x u_n \, dx &= - \int_0^1 e^x (\partial_t u_n)^2 u_n \, dx - 2 \int_0^1 e^x u_n \partial_t \partial_x u_n \partial_t u_n \, dx \end{aligned}$$

then

$$\begin{aligned} & \frac{1}{2} \frac{d}{dt} \int_0^1 e^x (\partial_t u_n)^2 \, dx + \nu \int_0^1 e^x (\partial_t \partial_x u_n)^2 \, dx \\ &= \int_0^1 e^x \partial_t f \partial_t u_n \, dx + \int_0^1 e^x (\partial_t u_n)^2 u_n \, dx \\ &+ 2 \int_0^1 e^x u_n \partial_t \partial_x u_n \partial_t u_n \, dx - \int_0^1 e^x u_n \partial_t u_n \partial_t \partial_x u_n \, dx. \end{aligned} \tag{20}$$

Let's find an estimates for all the terms of the right hand side of (20).
By Cauchy-Schwartz inequality and (14) with $\varepsilon = 1$, we find

$$\left| \int_0^1 e^x \partial_t f \partial_t u_n \, dx \right| \leq \frac{e^2}{2} \|\partial_t f\|_{L^2(I)}^2 + \frac{1}{2} \|\partial_t u_n\|_{L^2(I)}^2$$

Using (12) and (19), then (14) with $\varepsilon = \frac{\nu}{2}$, we get

$$\begin{aligned} \left| \int_0^1 e^x (\partial_t u_n)^2 u_n \, dx \right| &\leq e \|u_n\|_{L^\infty(I)} \|\partial_t u_n\|_{L^2(I)}^2 \\ &\leq e \|\partial_x u_n\|_{L^2(I)} \|\partial_t u_n\|_{L^2(I)}^2 \\ &\leq e K_2 \|\partial_t u_n\|_{L^2(I)}^2, \end{aligned}$$

$$\begin{aligned} \left| 2 \int_0^1 e^x u_n \partial_t \partial_x u_n \partial_t u_n \, dx \right| &\leq 2e \|u_n\|_{L^\infty(I)} \|\partial_t u_n\|_{L^2(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \\ &\leq 2e K_2 \|\partial_t u_n\|_{L^2(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \\ &\leq \frac{\nu}{4} \|\partial_t \partial_x u_n\|_{L^2(I)}^2 + \frac{4e^2 K_2^2}{\nu} \|\partial_t u_n\|_{L^2(I)}^2, \end{aligned}$$

and

$$\begin{aligned} \left| \int_0^1 e^x u_n \partial_t u_n \partial_t \partial_x u_n \, dx \right| &\leq e \|u_n\|_{L^\infty(I)} \|\partial_t u_n\|_{L^2(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \\ &\leq e K_2 \|\partial_t u_n\|_{L^2(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \\ &\leq \frac{e^2 K_2^2}{\nu} \|\partial_t u_n\|_{L^2(I)}^2 + \frac{\nu}{4} \|\partial_t \partial_x u_n\|_{L^2(I)}^2. \end{aligned}$$

Submitting the previous inequalities into (20), we deduce that

$$\frac{1}{2} \frac{d}{dt} \int_0^1 e^x (\partial_t u_n)^2 \, dx + \frac{\nu}{2} \int_0^1 (\partial_t \partial_x u_n)^2 \, dx \leq C_3 \|\partial_t u_n\|_{L^2(I)}^2 + \frac{e^2}{2} \|\partial_t f\|_{L^2(I)}^2.$$

where $C_3 = eK_2 + \frac{5e^2 K_2}{\nu} + \frac{1}{2}$.

Integrating the last inequality with respect to t ($t \in (0, T)$), we find

$$\begin{aligned} &\|\partial_t u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_s \partial_x u_n(s)\|_{L^2(I)}^2 \, ds \\ &\leq e \|\partial_t u_n(0)\|_{L^2(I)}^2 + e^2 \int_0^t \|\partial_s f\|_{L^2(I)}^2 \, ds + 2C_3 \int_0^t \|\partial_s u_n\|_{L^2(I)}^2 \, ds. \end{aligned}$$

Observe that $f \in H^{1,2}(R)$, then from (8) there exist a positive constant C_3 such that

$$e \|\partial_t u_n(0)\|_{L^2(I)}^2 + e^2 \int_0^t \|\partial_s f\|_{L^2(I)}^2 \, ds \leq C_4. \quad (21)$$

Hence,

$$\begin{aligned} &\|\partial_t u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_s \partial_x u_n(s)\|_{L^2(I)}^2 \, ds \\ &\leq C_4 + 2C_3 \int_0^t \left(\|\partial_s u_n(s)\|_{L^2(I)}^2 + \nu \int_0^s \|\partial_\tau \partial_x u_n(\tau)\|_{L^2(I)}^2 \, d\tau \right) \, ds, \end{aligned}$$

by Gronwall's inequality

$$\|\partial_t u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_s \partial_x u_n(s)\|_{L^2(I)}^2 \, ds \leq C_5 e^T.$$

Taking $K_3 = C_5 e^T$, we get

$$\|\partial_t u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_s \partial_x u_n(s)\|_{L^2(I)}^2 ds \leq K_3. \quad (22)$$

□

REMARK 3.4. From (9), (19) and (22), we deduce that there exists a positive constant K independent of n , such that for all $t \in [0, T]$

$$\|u_n\|_{L^2(I)}^2 + \|\partial_t u_n\|_{L^2(I)}^2 + \|\partial_x u_n\|_{L^2(I)}^2 \leq K.$$

LEMMA 3.5. *There exists a positive constant K_4 such that*

$$\|\partial_t \partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^T \|\partial_s \partial_x^2 u_n(s)\|_{L^2(I)}^2 ds \leq K_4.$$

Proof. We have

$$\partial_x^2 u_n(t) = - \sum_{j=1}^n c_j(t) \lambda_j e_j,$$

then

$$\partial_t \partial_x^2 u_n(t) = - \sum_{j=1}^n c'_j(t) \lambda_j e_j.$$

Differentiating (7) with respect to t , multiplying both sides by $c'_j \lambda_j$ and summing for $j = 1, \dots, n$, we obtain

$$\begin{aligned} & \int_0^1 \partial_t^2 u_n \partial_t \partial_x^2 u_n dx - \nu \int_0^1 (\partial_t \partial_x^2 u_n)^2 dx \\ &= - \int_0^1 \partial_t u_n \partial_x u_n \partial_t \partial_x^2 u_n dx - \int_0^1 u_n \partial_t \partial_x u_n \partial_t \partial_x^2 u_n dx + \int_0^1 \partial_t f \partial_t \partial_x^2 u_n dx. \end{aligned} \quad (23)$$

An integration by parts gives

$$\int_0^1 \partial_t^2 u_n \partial_t \partial_x^2 u_n dx = - \int_0^1 \partial_t^2 \partial_x u_n \partial_t \partial_x u_n dx = - \frac{1}{2} \frac{d}{dt} \int_0^1 (\partial_t \partial_x u_n)^2 dx.$$

Firstly, we have to obtain an estimates for the terms of the right-hand side of (23).

Using Cauchy-Schwartz inequality twice , we get

$$\left| \int_0^1 \partial_t u_n \partial_x u_n \partial_t \partial_x^2 u_n \, dx \right| \leq \|\partial_t u_n\|_{L^4(I)} \|\partial_x u_n\|_{L^4(I)} \|\partial_t \partial_x^2 u_n\|_{L^2(I)},$$

so, inequality (5) with $q = 4$ (then $\alpha = \frac{1}{4}$), gives

$$\begin{aligned} \left| \int_0^1 \partial_t u_n \partial_x u_n \partial_t \partial_x^2 u_n \, dx \right| &\leq C \|\partial_t \partial_x^2 u_n\|_{L^2(I)} \left(\|\partial_t u_n\|_{L^2(I)} + \|\partial_t \partial_x u_n\|_{L^{\frac{1}{4}}(I)} \|\partial_t u_n\|_{L^{\frac{3}{4}}(I)} \right) \\ &\quad \times \left(\|\partial_x u_n\|_{L^2(I)} + \|\partial_x^2 u_n\|_{L^{\frac{1}{4}}(I)} \|\partial_x u_n\|_{L^{\frac{3}{4}}(I)} \right). \end{aligned}$$

By Young's inequality with $p = 4$, we find

$$\|\partial_t \partial_x u_n\|_{L^{\frac{1}{4}}(I)} \|\partial_t u_n\|_{L^{\frac{3}{4}}(I)} \leq \frac{1}{4} \|\partial_t \partial_x u_n\|_{L^2(I)} + \frac{3}{4} \|\partial_t u_n\|_{L^2(I)},$$

and

$$\|\partial_x^2 u_n\|_{L^{\frac{1}{4}}(I)} \|\partial_x u_n\|_{L^{\frac{3}{4}}(I)} \leq \frac{1}{4} \|\partial_x^2 u_n\|_{L^2(I)} + \frac{3}{4} \|\partial_x u_n\|_{L^2(I)}.$$

Using the previous inequalities and (14) with $\varepsilon = \frac{\nu}{2}$, we find

$$\begin{aligned} \left| \int_0^1 \partial_t u_n \partial_x u_n \partial_t \partial_x^2 u_n \, dx \right| &\leq \frac{\nu}{4} \|\partial_t \partial_x^2 u_n\|_{L^2(I)}^2 + C_6 \left(\|\partial_t u_n\|_{L^2(I)} + \|\partial_t \partial_x u_n\|_{L^2(I)} \right)^2 \\ &\quad \times \left(\|\partial_x u_n\|_{L^2(I)} + \|\partial_x^2 u_n\|_{L^2(I)} \right)^2 \\ &\leq \frac{\nu}{4} \|\partial_t \partial_x^2 u_n\|_{L^2(I)}^2 + C_7. \end{aligned}$$

For the second term of the right-hand side in (23), inequality (12) and (14) with $\varepsilon = \frac{\nu}{2}$, yield

$$\begin{aligned} \left| \int_0^1 u_n \partial_t (\partial_x u_n) \partial_t \partial_x^2 u_n \, dx \right| &\leq \|u_n\|_{L^\infty(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \|\partial_t \partial_x^2 u_n\|_{L^2(I)} \\ &\leq \|\partial_x u_n\|_{L^2(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \|\partial_t \partial_x^2 u_n\|_{L^2(I)} \\ &\leq K_2 \|\partial_t \partial_x^2 u_n\|_{L^2(I)} \|\partial_t \partial_x u_n\|_{L^2(I)} \\ &\leq \frac{\nu}{4} \|\partial_t \partial_x^2 u_n\|_{L^2(I)}^2 + \frac{K_2^2}{\nu} \|\partial_t \partial_x u_n\|_{L^2(I)}^2. \end{aligned}$$

Replacing the previous estimates into (23), we obtain

$$\begin{aligned} &\frac{1}{2} \frac{d}{dt} \int_0^1 (\partial_t \partial_x u_n)^2 \, dx + \frac{\nu}{4} \|\partial_t \partial_x^2 u_n\|_{L^2(I)}^2 \\ &\leq C_8 + \frac{1}{\nu} \|\partial_t f\|_{L^2(I)}^2 + \frac{K_2^2}{2} \|\partial_t \partial_x u_n\|_{L^2(I)}^2. \end{aligned}$$

Then, integrating with respect to t ($t \in (0, T)$), by Lemma 3.3, there exists a positive constant K_4 such that

$$\|\partial_t \partial_x u_n\|_{L^2(I)}^2 + \nu \int_0^t \|\partial_s \partial_x^2 u_n(s)\|_{L^2(I)}^2 ds \leq K_4.$$

□

In [4], we have proved that the approximation u_n converges to the unique solution $u \in H^{1,2}(R)$ of Problem (2).

PROPOSITION 3.6. *Under the hypotheses of Theorem 1.1, the solution of Problem (2) is in $H^2(R)$ and $\partial_t \partial_x^2 u \in L^2(R)$.*

Proof. Observe that Lemma 3.3 and 3.5 imply that the solution of Problem (2) satisfies $\partial_t \partial_x u \in L^2(R)$ and $\partial_t \partial_x^2 u \in L^2(R)$. So, it is enough to prove that $\partial_t^2 u \in L^2(R)$. Differentiating (2), taking L^2 -norms and integrating the obtained equation with respect to t , we get

$$\begin{aligned} \int_0^t \|\partial_t^2 u(s)\|_{L^2(I)}^2 ds &\leq \nu \int_0^t \|\partial_s \partial_x^2 u(s)\|_{L^2(I)}^2 ds + \int_0^t \|\partial_s u(s) \partial_x u(s)\|_{L^2(I)}^2 ds \\ &+ \int_0^t \|u(s) \partial_s \partial_x u(s)\|_{L^2(I)}^2 ds + \int_0^t \|\partial_s f(s)\|_{L^2(I)}^2 ds. \end{aligned} \quad (24)$$

We need to estimate the terms of the right-hand side in (24). Using (4) with $q = 4$, we obtain

$$\begin{aligned} \|\partial_t u \partial_x u\|_{L^2(I)}^2 &\leq \|\partial_t u\|_{L^4(I)}^2 \|\partial_x u\|_{L^4(I)}^2 \\ &\leq C \left(\|\partial_t u\|_{L^2(I)}^2 + \|\partial_t \partial_x u\|_{L^2(I)}^{\frac{1}{2}} \|\partial_t u\|_{L^2(I)}^{\frac{3}{2}} \right) \\ &\quad \times \left(\|\partial_x u\|_{L^2(I)}^2 + \|\partial_x^2 u\|_{L^2(I)}^{\frac{1}{2}} \|\partial_x u\|_{L^2(I)}^{\frac{3}{2}} \right), \end{aligned} \quad (25)$$

and

$$\begin{aligned} \|u \partial_t \partial_x u\|_{L^2(I)}^2 &\leq \|u\|_{L^\infty(I)}^2 \|\partial_t \partial_x u\|_{L^2(I)}^2 \\ &\leq \|\partial_x u\|_{L^2(I)}^2 \|\partial_t \partial_x u\|_{L^2(I)}^2. \end{aligned} \quad (26)$$

Thanks to estimates (25), (26), Lemma 3.3 and 3.5, inequality (24) shows that

$$\int_0^t \|\partial_s^2 u(s)\|_{L^2(I)}^2 ds \leq K_5, \quad (27)$$

where K_5 is a constant independent of n and t . □

Proof of Theorem 1.1. Recall that f is given in $H^{1,2}(R)$. So, $\partial_t f \in L^2(R)$.

Let $v = \partial_t u$ and $g = v\partial_x v - v\partial_x u - u\partial_x v + \partial_t f$. From Lemma 3.5, we deduce $v \in L^\infty(0, T, H_0^1(I))$. Then $v \in L^\infty(R)$, consequently, $v\partial_x v \in L^2(R)$. On the other hand, $u \in H^2(R)$ implies that $v\partial_x u \in L^2(R)$, and choosing $s_1 = 2$, $s_2 = 0$ in Lemma 2.1, we obtain $u\partial_x v \in L^2(R)$. Finally, we get $g \in L^2(R)$.

Differentiating (2) with respect to t we deduce

$$\partial_t v + v\partial_x u + u\partial_x v - \nu\partial_x^2 v = \partial_t f,$$

then

$$\partial_t v + v\partial_x v - \nu\partial_x^2 v = g.$$

Observe that v is a solution of the problem

$$\begin{cases} \partial_t v + v\partial_x v - \nu\partial_x^2 v = g & (t, x) \in R, \\ v(0, x) = f|_{\Gamma_0} + \psi'' & x \in \Gamma_0, \\ v(t, 0) = v(t, 1) = 0 & t \in (0, T), \end{cases} \quad (28)$$

where (according to the hypothesis of Theorem 1.1) $f|_{\Gamma_0} + \psi'' \in H_0^1(\Gamma_0)$. Consequently, by the main result of [4] v is in $H^{1,2}(R)$.

On the other hand, from (2) we have

$$\nu\partial_x^4 u = \partial_t \partial_x^2 u + 3\partial_x u \partial_x^2 u + u\partial_x^3 u - \partial_x^2 f, \quad (29)$$

as all the terms of the right-hand side in (29) are in $L^2(R)$, $\partial_x^4 u$ is in $L^2(R)$, we deduce that $u \in H^{2,4}(R)$ which is the maximal regularity of the solution u . \square

REMARK 3.7. As a simple example about Theorem 1.1, we can take a polynomial function f which satisfies $f(0, 0) = f(0, 1) = 0$, that is

$$f(t, x) = x(1-x) - 2t + t^2 x(1-x)(1-2x).$$

So, we look for a solution u as a polynomial $u(x, t) = v(t)w(x)$. The boundary conditions led to

$$u(t, x) = at(bt + c)x(1-x).$$

Finally, we find that the unique solution of the equation $\partial_t u + u\partial_x u - \nu\partial_x^2 u = f$ is $u(x, t) = tx(1-x)$ which satisfies the boundary conditions.

REMARK 3.8. This work can be extended to the case where the rectangle R is replaced by a polygonal domain and, more generally, by the domain Ω defined by (3). The study of this problem needs to consider two cases: $\varphi_1(t) < \varphi_2(t)$, $0 \leq t \leq T$ and $\varphi_1(0) = \varphi_2(0)$. In the second case, some singularities may appear and then, the solution is not necessarily in $H^{2,4}(\Omega)$. We are working on these cases.

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