Section 08: Ordinary Differential Equations and Dynamical Systems

Dependence on parameters for the Dirichlet problem

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ABSTRACT_

We investigate the nonlinear Dirichlet problem:

$$\frac{d}{dt}L_{x'}(t, x'(t)) + V_x(t, x(t)) = 0, \text{ a.e. in } [\mathbf{0}, \mathbf{T}]$$

$$x(0) = 0 = x(T),$$
(1.1)

where

(H) T > 0 is arbitrary, $L, V : \mathbf{R} \times \mathbf{R}^n \to \mathbf{R}$ are convex, Gateaux differentiable in the second variable and measurable in t functions.

We are looking for solutions of (1.1) being a pair (x, p) of absolutely continuous functions $x, p : [0, T] \longrightarrow \mathbb{R}^n$, x(0) = 0 = x(T) such that

$$\frac{d}{dt}p(t) + V_x(t, x(t)) = 0,$$

$$p(t) = L_{x'}(t, x'(t)).$$

We assume that V_x is superlinear. (1.1) is the Euler - Lagrange equation to the functional

$$J(x) = \int_0^T (-V(t, x(t)) + L(t, x'(t)))dt$$
(1.2)

considered on the space $A_{0,0}$ of absolutely continuous functions $x : \mathbf{R} \to \mathbf{R}^n$, x(0) = 0 = x(T). (1.2) is, in general, unbounded in $A_{0,0}$ (especially in superlinear case), therefore we must look for critical points of J of "minmax" type. Our aim is to find a nonlinear subspace X of $A_{0,0}$ defined by the type of nonlinearity of V(and in fact also L). Taking into account the structure of the space X we shall study the functional

$$J(x) = \int_0^T (-V(t, x(t)) + L(t, x'(t)))dt$$

on the space X. We shall look for a "min" of J over the set X i.e.

$$\min_{x \in X} J(x).$$

To show that element $\bar{x} \in X$ realizing "min" is a critical point of J we develop a duality theory between J and dual to it J_D .

Keywords: duality, variational method, superlinear differential equations, Dirichlet problems

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