

Determination of the Memory from Boundary Measurements on a Finite Time Interval

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Abstract — We study the problem of finding the memory term of a hyperbolic equation from the Dirichlet-to-Neumann map given on a finite time interval. We prove that this map determines uniquely some characteristics of the memory function and thereby memory functions of a special form.

1. STATEMENT OF THE PROBLEM AND THE MAIN RESULT

Consider the equation

$$u_{tt} - \Delta u + \int_0^t k(x, t - \tau)u(x, \tau) d\tau = 0 \quad (1.1)$$

in $\Omega \times [0, \infty)$, where $k(x, t) \in C^\infty(\bar{\Omega} \times [0, \infty))$ and Ω is a bounded domain in \mathbb{R}^n . We pose the initial-boundary value problem, by supplementing (1.1) with the conditions

$$u(x, 0) = u_t(x, 0) = 0, \quad (1.2)$$

$$u|_{\partial\Omega \times [0, \infty)} = g(x, t), \quad (1.3)$$

where $g \in C_0^\infty(\partial\Omega \times [0, \infty))$, the subscript $_0$ means that g vanishes at $t = 0$ and for $t > T$ together with its derivatives, with T some positive number, which guarantees validity of the agreement conditions. Existence and uniqueness of a solution to the problem ensues from Theorem 1.2 below.

Assume that we can choose various functions $g \in C_0^\infty(\partial\Omega \times [0, \infty))$ and measure the normal derivative $\partial u / \partial \nu$ on the set $\Gamma = \partial\Omega \times [0, T]$, $T > 0$. Observe that $\partial u / \partial \nu$ on Γ depends only on the values of g on Γ ; so we can assume that

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$g = 0$ for $t > T$; i.e., $g \in C_0^\infty(\Gamma)$. The inverse problem consists in finding the memory $k(x, t)$ from the additional information $\{(g, \partial u / \partial \nu|_\Gamma) \mid g \in C_0^\infty(\Gamma)\}$.

The main result of the article is the following theorem:

Theorem 1.1. *Let k_1 and k_2 be two functions satisfying the above conditions. Suppose that $T > \text{diam } \Omega$. If $\partial u_1 / \partial \nu = \partial u_2 / \partial \nu$ on Γ for all $g \in C_0^\infty(\Gamma)$, where u_j are solutions to (1.1)–(1.3) with $k = k_j$, then*

$$\partial_t^m k_1(x, 0) = \partial_t^m k_2(x, 0), \quad m = 0, 1, 2.$$

In the case $T = \infty$ the problem under consideration was studied in [1], wherein a conditional stability estimate of the logarithmic type was proven. The proof was based on the reduction of the original problem to a family of stationary problems with a parameter by means of the Fourier transform in time. In the case of a finite time interval this method is obviously inapplicable. A similar problem for the equation

$$u_{tt} - \Delta u + q(x)u = 0$$

was considered by Rakesh and Symes [2] who proved a uniqueness theorem. Stability was proven by Sun [5]. The case of time-dependent q was studied in [3, 4].

For proving Theorem 1.1 we actually use the method of beam solutions proposed in [2]. The difference is that the problem in [2] reduces to the ray transform, while here we reduce the problem to the Fourier transform.

Below we need a solvability result for the direct problem.

Theorem 1.2. *The problem*

$$\begin{aligned} u_{tt} - \Delta u + \int_0^t k(x, t - \tau)u(x, \tau) d\tau &= f(x, t), \quad (x, t) \in \Omega \times [0, \infty), \\ u(x, 0) = u_t(x, 0) &= 0, \quad x \in \Omega, \\ u|_{\partial\Omega \times [0, \infty)} &= g(x, t), \quad x \in \partial\Omega, \quad 0 \leq t < \infty, \end{aligned}$$

where $f \in C^\infty(\bar{\Omega} \times [0, \infty))$ is bounded and $g \in C_0^\infty(\Gamma)$, has a unique solution $u \in C^\infty(\Omega \times [0, \infty))$. Moreover, the estimate

$$\|u\|_{H^1(\Omega \times [0, T])} \leq C \left(\|f\|_{L_2(\Omega \times [0, T])} + \|g\|_{H^1(\Gamma)} \right),$$

holds with some positive constant C depending only on Ω and k .

The assertion can be derived from the general theory of the initial-boundary value problems for hyperbolic equations as it was done, for example, in [1].

2. AUXILIARY ASSERTIONS

Henceforth we denote the convolution $\int_0^t k(x, t - \tau)u(x, \tau) d\tau$ by $k * u$.

In the proof of Theorem 1 we need the following two lemmas:

Lemma 2.1. *Under the conditions of Theorem 1.1,*

$$\int_{\Omega} (k_1 - k_2) * u_1 * u_2 dx = 0, \quad 0 < t < T, \quad (2.1)$$

where u_j are arbitrary solutions to (1.1)–(1.2) with $k = k_j$, $j = 1, 2$, (not necessarily coinciding on Γ).

In what follows without loss of generality we assume that the origin coincides with the center of the minimal closed ball containing $\bar{\Omega}$. Let d be the diameter of this ball and r , its radius.

Lemma 2.2. *Problem (1.1), (1.2) has solutions of the form*

$$u(x, t) = \theta_{\varepsilon}(x \cdot \omega + t - r) e^{i\sigma(x \cdot \omega + t)} + R(x, t), \quad (2.2)$$

where $\omega \in \mathbb{R}^n$, $|\omega| = 1$, $\sigma > 0$ is arbitrary, $\theta_{\varepsilon} \in C^{\infty}(\mathbb{R})$ is such that $\theta'_{\varepsilon} \geq 0$, $\theta_{\varepsilon} = 0$ for $t \leq 0$, $\theta_{\varepsilon} = 1$ for $t \geq \varepsilon$ and $\int_0^{\varepsilon} \theta_{\varepsilon} = \varepsilon/2$. Moreover, $R(x, t)$ satisfies the condition $R|_{\Gamma} = 0$ and the estimate

$$\|R\|_{L_2(\Omega \times [0, T])} \leq \frac{C}{\sigma^2}, \quad \sigma \rightarrow \infty, \quad (2.3)$$

where C depends only on Ω and k .

Proof of Lemma 2.1. Take the convolution of the equation for u_1 with u_2 and the convolution of the equation for u_2 with u_1 and subtract the resulting equalities:

$$u_2 * (\partial_t^2 u_1) - u_1 * (\partial_t^2 u_2) + u_1 * \Delta u_2 - u_2 * \Delta u_1 + (k_1 - k_2) * u_1 * u_2 = 0.$$

Since $\partial_t^2(u_1 * u_2) = u_1 * (\partial_t^2 u_2) = u_2 * (\partial_t^2 u_1)$ in view of the initial conditions, we have (like Δ the operations div and grad are taken over x)

$$\begin{aligned} \int_{\Omega} (k_1 - k_2) * u_1 * u_2 dx &= \int_{\Omega} (u_2 * \Delta u_1 - u_1 * \Delta u_2) dx \\ &= \int_{\Omega} \text{div}(u_2 * \text{grad } u_1 - u_1 * \text{grad } u_2) dx = \int_{\partial\Omega} \left(u_2 * \frac{\partial u_1}{\partial \nu} - u_1 * \frac{\partial u_2}{\partial \nu} \right) dS. \end{aligned}$$

Let v be a solution to (1.1) and (1.2) with $k = k_1$ and the boundary condition $v|_{\Gamma} = u_2|_{\Gamma}$. Letting u_2 in the above equality equal v , we obtain

$$\begin{aligned} 0 &= \int_{\Omega} (k_1 - k_2) * u_1 * v dx = \int_{\partial\Omega} \left(v * \frac{\partial u_1}{\partial \nu} - u_1 * \frac{\partial v}{\partial \nu} \right) dS \\ &= \int_{\partial\Omega} \left(u_2 * \frac{\partial u_1}{\partial \nu} - u_1 * \frac{\partial u_2}{\partial \nu} \right) dS. \end{aligned}$$

Here we use the fact that $\partial v / \partial \nu = \partial u_2 / \partial \nu$ on Γ by the assumption of Theorem 1, for $v = u_2$ on Γ . Combining the so-obtained equalities, we complete the proof of the lemma. \square

Proof of Lemma 2.2. Inserting (2.2) in (1.1) and (1.2), we obtain the following equation in $R(x, t)$:

$$R_{tt} - \Delta R + k * R = -k * (\theta_\varepsilon(x \cdot \omega + t - r)e^{i\sigma(x \cdot \omega + t)}). \quad (2.4)$$

Moreover,

$$R(x, 0) = R_t(x, 0) = 0, \quad (2.5)$$

since $\theta_\varepsilon(x \cdot \omega - r) = \theta'_\varepsilon(x \cdot \omega - r) = 0$. Supplement (2.4) and (2.5) with the boundary condition

$$R|_\Gamma = 0. \quad (2.6)$$

Problem (2.4)–(2.6) has a unique solution by Theorem 1.2. We are left with proving estimate (2.3). To this end, we apply the integration operator $\mathcal{I}R = \int_0^t R(x, \tau) d\tau$ to equation (2.4). In view of the obvious relations, we find that

$$(\mathcal{I}R)_{tt} - \Delta(\mathcal{I}R) + k * (\mathcal{I}R) = -\mathcal{I}\left(k * (\theta_\varepsilon e^{i\sigma(x \cdot \omega + t)})\right).$$

Moreover, the function $\mathcal{I}R$ meets the zero initial and boundary conditions. Hence, by Theorem 2,

$$\|R\|_{L_2(\Omega \times [0, T])} \leq \|\mathcal{I}R\|_{H^1(\Omega \times [0, T])} \leq C \|\mathcal{I}\left(k * (\theta_\varepsilon e^{i\sigma(x \cdot \omega + t)})\right)\|_{L_2(\Omega \times [0, T])}.$$

Consider the function

$$\begin{aligned} k * (\theta_\varepsilon e^{i\sigma(x \cdot \omega + t)}) &= \int_0^t k(x, \tau) \theta_\varepsilon(x \cdot \omega + t - \tau - r) e^{i\sigma(x \cdot \omega + t - \tau)} d\tau \\ &= e^{i\sigma(x \cdot \omega + t)} \int_0^t e^{-i\sigma\tau} (\theta_\varepsilon k) d\tau \\ &= \frac{e^{i\sigma(x \cdot \omega + t)}}{-i\sigma} \left[\theta_\varepsilon(x \cdot \omega + t - r) k(x, 0) - \int_0^t e^{-i\sigma\tau} (\theta_\varepsilon k)_\tau d\tau \right], \quad x \in \Omega, t \geq 0. \end{aligned}$$

Denote the function in the square brackets by $f(x, t)$. Now,

$$\begin{aligned} \mathcal{I}(k * \theta_\varepsilon e^{i\sigma(x \cdot \omega + t)}) &= \frac{e^{i\sigma x \cdot \omega}}{-i\sigma} \int_0^t e^{i\sigma\tau} f(x, \tau) d\tau \\ &= \frac{e^{i\sigma x \cdot \omega}}{\sigma^2} \left[e^{i\sigma t} f(x, t) - \int_0^t e^{i\sigma\tau} f_\tau(x, \tau) d\tau \right], \quad x \in \Omega, t \geq 0. \end{aligned}$$

Since f is bounded uniformly in x, t and σ together with its derivative with respect to t by a constant depending only on k ,

$$\|\mathcal{I}(k * \theta_\varepsilon e^{i\sigma(x \cdot \omega + t)})\|_{L_2(\Omega \times [0, T])} \leq \frac{C}{\sigma^2},$$

where C depends on Ω and k . The lemma is proven. \square

3. PROOF OF THEOREM 1.1

By Lemma 2.2, problem (1.1), (1.2) with $k = k_j$ has a solution of the form

$$u_j(x, t) = \theta_\varepsilon(x \cdot \omega_j + t - r) e^{i\sigma(x \cdot \omega_j + t)} + R_j(x, t).$$

Take an arbitrary $\xi \in \mathbb{R}^n$. Choose $\omega_1, \omega_2 \in \mathbb{R}^n$, $|\omega_j| = 1$, so that $-\xi = \sigma(\omega_1 + \omega_2)$ which is obviously possible for every sufficiently large positive σ . Here the vectors ω_j depend naturally on σ . Note that the sum $\omega_1 + \omega_2$ and the scalar products $\xi \cdot \omega_j$ vanish as $\sigma \rightarrow \infty$.

Insert the solutions u_j with the so-chosen ω_j in identity (2.1), denoting $k = k_1 - k_2$:

$$0 = \int_{\Omega} k * u_1 * u_2 dx = \sum_{j=1}^4 I_j, \quad 0 \leq t \leq T.$$

Here

$$\begin{aligned} I_1(t) &= \int_{\Omega} k * (e^{-i\xi x} e^{i\sigma t} \alpha(x, t)) dx, \\ \alpha(x, t) &= \int_0^t \theta_\varepsilon(x \cdot \omega_1 + t - \tau - r) \theta_\varepsilon(x \cdot \omega_2 + \tau - r) d\tau; \\ I_2(t) &= \int_{\Omega} k * \left(\theta_\varepsilon(x \cdot \omega_1 + t - r) e^{i\sigma(x \cdot \omega_1 + t)} \right) * R_2 dx; \\ I_3(t) &= \int_{\Omega} k * \left(\theta_\varepsilon(x \cdot \omega_2 + t - r) e^{i\sigma(x \cdot \omega_2 + t)} \right) * R_1 dx; \\ I_4(t) &= \int_{\Omega} k * R_1 * R_2 dx. \end{aligned}$$

Observe that $\alpha(x, t)$ is a smooth function which is equal to zero for $t \leq 2r + \frac{\xi \cdot x}{\sigma}$ and coincides with the linear function $y = t - (2r + \frac{\xi \cdot x}{\sigma} + \varepsilon)$ as $t \geq 2r + \frac{\xi \cdot x}{\sigma} + 2\varepsilon$.

Examine the asymptotic behavior of each integral as $\sigma \rightarrow \infty$. We start with I_1 :

$$\begin{aligned} I_1(t) &= \int_{\Omega} \int_0^t k(x, \tau) e^{-i\xi x} e^{i\sigma(t-\tau)} \alpha(x, t - \tau) d\tau dx \\ &= e^{i\sigma t} \left[\int_0^t e^{-i\sigma\tau} \hat{k}(\xi, \tau) \alpha(0, t - \tau) d\tau \right. \\ &\quad \left. + \int_{\Omega} e^{-i\xi x} \int_0^t e^{-i\sigma\tau} k(x, \tau) (\alpha(x, t - \tau) - \alpha(0, t - \tau)) d\tau dx \right], \end{aligned} \tag{3.1}$$

where $\hat{k}(\xi, t) = \int_{\Omega} e^{-i\xi x} k(x, t) dx$ is the Fourier transform. Integrating by parts in the first integral in the square brackets, we obtain

$$\int_0^t e^{-i\sigma\tau} (\hat{k}\alpha) d\tau = \frac{1}{-i\sigma} \left[-(\hat{k}\alpha)|_{\tau=0} - \int_0^t e^{-i\sigma\tau} (\hat{k}\alpha)_\tau d\tau \right]$$

$$\begin{aligned}
 &= \frac{1}{-i\sigma} \left[-(\hat{k}\alpha)|_{\tau=0} - \frac{1}{-i\sigma} \left(-(\hat{k}\alpha)_\tau|_{\tau=0} - \int_0^t e^{-i\sigma\tau} (\hat{k}\alpha)_\tau d\tau \right) \right] \\
 &= \sum_{j=0}^N \frac{\partial_\tau^j (\hat{k}\alpha)|_{\tau=0}}{(i\sigma)^{j+1}} + \frac{1}{(i\sigma)^{N+1}} \int_0^t e^{-i\sigma\tau} \partial_\tau^{N+1} (\hat{k}\alpha) d\tau
 \end{aligned}$$

for every natural N .

Now, turn to the second integral in (3.1), denoting $\beta(x, t) := \alpha(x, t) - \alpha(0, t)$. By analogy with the above, we can show that

$$\int_0^t e^{-i\sigma\tau} k(x, \tau) \beta(x, t-\tau) d\tau = \sum_{j=0}^N \frac{\partial_\tau^j (k\beta)|_{\tau=0}}{(i\sigma)^{j+1}} + \frac{1}{(i\sigma)^{N+1}} \int_0^t e^{-i\sigma\tau} \partial_\tau^{N+1} (k\beta) d\tau.$$

Observing that $\beta(x, t) = -\frac{x \cdot \xi}{\sigma}$ for $t > d + 2\varepsilon + \frac{|x \cdot \xi|}{\sigma}$ (we can make the right-hand side of the last inequality arbitrarily close to d) and $|\partial_\tau^j \beta(x, t)| \leq \frac{C_j |\xi|}{\sigma}$ for all t , with C_j depending only on j and Ω , we obtain

$$\begin{aligned}
 &\int_0^t e^{-i\sigma\tau} k(x, \tau) \beta(x, t-\tau) d\tau \\
 &= -\sum_{j=0}^N \frac{\partial_\tau^j k(x, 0)(x \cdot \xi)}{\sigma (i\sigma)^{j+1}} + \frac{1}{(i\sigma)^{N+1}} \int_0^t e^{-i\sigma\tau} \partial_\tau^{N+1} (k\beta) d\tau \\
 &= -\sum_{j=0}^N \frac{\partial_\tau^j k(x, 0)(x \cdot \xi)}{\sigma (i\sigma)^{j+1}} + O(\sigma^{-N-2}), \quad \sigma \rightarrow \infty,
 \end{aligned}$$

for $t > d + 2\varepsilon + \frac{|x \cdot \xi|}{\sigma}$, O is understood in the sense of uniform boundedness over x with a constant depending only on N , Ω , and k . Thus,

$$\begin{aligned}
 I_1(t) &= e^{-i\sigma t} \left[\sum_{j=0}^N \frac{\partial_\tau^j (\hat{k}(\xi, \tau) \alpha(0, t-\tau))|_{\tau=0}}{(i\sigma)^{j+1}} \right. \\
 &\quad \left. - \sum_{j=0}^N \int_\Omega e^{-i\xi x} \frac{\partial_\tau^j k(x, 0)(x \cdot \xi)}{\sigma (i\sigma)^{j+1}} dx + O(\sigma^{-N-1}) \right], \quad \sigma \rightarrow \infty,
 \end{aligned}$$

for $t > d + 2\varepsilon + \frac{r|\xi|}{\sigma}$.

Now, turn to I_2 . By analogy with the above, we obtain

$$\begin{aligned}
 &k * (\theta_\varepsilon(x \cdot \omega_1 + t - r) e^{i\sigma(x \cdot \omega_1 + t)}) \\
 &= e^{i\sigma(x \cdot \omega_1 + t)} \int_0^t e^{-i\sigma\tau} (\theta_\varepsilon(x \cdot \omega_1 + t - \tau - r) k(x, \tau)) d\tau \\
 &= e^{i\sigma(x \cdot \omega_1 + t)} \left[\sum_{j=0}^N \frac{\partial_\tau^j (\theta_\varepsilon k)|_{\tau=0}}{(i\sigma)^{j+1}} + \frac{1}{(i\sigma)^{N+1}} \int_0^t e^{-i\sigma\tau} \partial_\tau^{N+1} (\theta_\varepsilon k) d\tau \right]
 \end{aligned}$$

Thereby,

$$I_2(t) = e^{i\sigma t} \sum_{j=0}^N \int_{\Omega} \int_0^t e^{i\sigma(x\cdot\omega_1-s)} \frac{\partial_{\tau}^j(k\theta_{\varepsilon})|_{\tau=0, t\rightarrow t-s}}{(i\sigma)^{j+1}} R_2(x, s) ds dx$$

$$+ \frac{e^{i\sigma t}}{(i\sigma)^{N+1}} \int_{\Omega} \int_0^t e^{i\sigma(x\cdot\omega_1-s)} \left(\int_0^{t-s} e^{-i\sigma\tau} \partial_{\tau}^{N+1}(k\theta_{\varepsilon})|_{t\rightarrow t-s} d\tau \right) R_2(x, s) ds dx.$$

By the estimate of Lemma 2 and Hölder's inequality,

$$|I_2(t)| \leq \sum_{j=0}^N \frac{C_j \|\partial_{\tau}^j k(\cdot, 0)\|_{L_2}}{\sigma^{j+3}} + \frac{C_{N+1} \|k\|_{H^{N+1}}}{\sigma^{N+3}}, \quad 0 \leq t \leq T,$$

where the constants C_j depend only on Ω and T .

Similarly, we estimate I_3 :

$$|I_3(t)| \leq \sum_{j=0}^N \frac{C_j \|\partial_{\tau}^j k(\cdot, 0)\|_{L_2}}{\sigma^{j+3}} + \frac{C_{N+1} \|k\|_{H^{N+1}}}{\sigma^{N+3}}, \quad 0 \leq t \leq T,$$

We easily estimate the last integral, using Lemma 2 and Hölder's inequality:

$$|I_4(t)| \leq \frac{C}{\sigma^4}, \quad 0 \leq t \leq T,$$

where the constant C depends on k_1 , k_2 , Ω , and T .

Recalling that the sum of the integrals I_1 – I_4 equals zero for $0 \leq t \leq T$, we write down

$$\left| \sum_{j=0}^3 \frac{\partial_{\tau}^j(\hat{k}(\xi, \tau)\alpha(0, t-\tau))|_{\tau=0}}{\sigma^{j+1}} \right|$$

$$\leq \sum_{j=0}^3 \frac{C_j \|\partial_{\tau}^j k(\cdot, 0)\|_{L_2}}{\sigma^{j+2}} + \sum_{j=0}^3 \frac{C_j \|\partial_{\tau}^j k(\cdot, 0)\|_{L_2}}{\sigma^{j+3}} + \frac{C}{\sigma^4}.$$

Suppose that t is such that $d + 2\varepsilon + \frac{r|\xi|}{\sigma} \leq t \leq T$ (which is possible for a small ε and a large σ). Multiplying the resulting inequality by σ and letting σ tend to infinity, we see that $\hat{k}(\xi, 0) = 0$ and hence $k(x, 0) = 0$ in view of the arbitrariness of ξ . Now, multiplying by σ^2 , using the equality $k(x, 0) = 0$, and letting σ tend to infinity, we obtain $\partial_{\tau} k(x, 0) = 0$. Similarly, $\partial_{\tau}^2 k(x, 0) = 0$. The theorem is proven.

Remark 3.1. We illustrate how the above results can be applied. From the physical viewpoint it is natural to suppose that $k(x, t)$ is a monotone positive function tending to zero as $t \rightarrow \infty$. Thus, we can consider models in which $k(x, t) = \alpha(x)(1+t)^{-\beta(x)}$ or $k(x, t) = \alpha(x)e^{-\beta(x)t}$, where $\alpha(x)$ and $\beta(x)$ are smooth positive functions. Once $k(x, 0)$ and $k_t(x, 0)$ can be found, in both cases we can determine $\alpha(x)$ and $\alpha(x)\beta(x)$ and hence $\beta(x)$. The knowledge of the

derivative $k_{tt}(x, 0)$ yields $\alpha(x)\beta(x)(1 + \beta(x))$ in the first case and $\alpha(x)\beta^2(x)$ in the second. Thus, we can decide which model suits best.

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