

An exponential growth condition in H^2 for the pullback attractor of a non-autonomous reaction-diffusion equation

M. Anguiano, T. Caraballo, & J. Real

*Dpto. de Ecuaciones Diferenciales y Análisis Numérico, Universidad de Sevilla,
Apdo. de Correos 1160, 41080 Sevilla, Spain*

Abstract

Some exponential growth results for the pullback attractor of a reaction-diffusion when time goes to $-\infty$ are proved in this paper. First, a general result about $L^p \cap H_0^1$ exponential growth is established. Then, under additional assumptions, an exponential growth condition in H^2 for the pullback attractor of the non-autonomous reaction-diffusion equation is also deduced.

Key words: reaction-diffusion equations, non-autonomous (pullback) attractors, invariant sets, H^2 -exponential growth.

Mathematics Subject Classifications (2000): 35B41, 35Q35

1 Introduction and setting of the problem

Let us consider the following problem for a non-autonomous reaction-diffusion equation:

$$\begin{cases} \frac{\partial u}{\partial t} - \Delta u = f(u) + h(t) & \text{in } \Omega \times (\tau, +\infty), \\ u = 0 & \text{on } \partial\Omega \times (\tau, +\infty), \\ u(x, \tau) = u_\tau(x), & x \in \Omega, \end{cases} \quad (1)$$

* Corresponding author: T. Caraballo

This work has been partially supported by Ministerio de Ciencia e Innovación (Spain) under project MTM2008-00088, and Junta de Andalucía grant P07-FQM-02468.

Email addresses: anguiano@us.es (M. Anguiano), caraball@us.es (T. Caraballo), jreal@us.es (J. Real).

where $\Omega \subset \mathbb{R}^N$ is a bounded open set, $\tau \in \mathbb{R}$, $u_\tau \in L^2(\Omega)$, $f \in C^1(\mathbb{R})$ and $h \in L^2_{loc}(\mathbb{R}; L^2(\Omega))$. We assume that there exist positive constants α_1 , α_2 , k , l , and $p > 2$ such that

$$-k - \alpha_1 |s|^p \leq f(s)s \leq k - \alpha_2 |s|^p, \quad \forall s \in \mathbb{R}, \quad (2)$$

$$f'(s) \leq l, \quad \forall s \in \mathbb{R}. \quad (3)$$

Let us denote

$$\mathcal{F}(s) := \int_0^s f(r)dr.$$

Then, there exist positive constants $\tilde{\alpha}_1$, $\tilde{\alpha}_2$ and \tilde{k} such that

$$-\tilde{k} - \tilde{\alpha}_1 |s|^p \leq \mathcal{F}(s) \leq \tilde{k} - \tilde{\alpha}_2 |s|^p, \quad \forall s \in \mathbb{R}. \quad (4)$$

It is well-known (see, e.g. [8] or [11]) that under the conditions above, for any initial condition $u_\tau \in L^2(\Omega)$, there exists a unique solution $u(\cdot) = u(\cdot; \tau, u_\tau)$ of (1), i.e., a unique function $u \in L^2(\tau, T; H_0^1(\Omega)) \cap L^p(\tau, T; L^p(\Omega)) \cap C^0([\tau, T]; L^2(\Omega))$ for all $T > \tau$, such that

$$u(t) - \int_\tau^t \Delta u(s) ds = u_\tau + \int_\tau^t (f(u(s)) + h(s)) ds \quad \forall t \geq \tau,$$

where the equality must be understood in the sense of the dual of $H_0^1(\Omega) \cap L^p(\Omega)$.

Therefore, we can define a process $U = \{U(t, \tau), \tau \leq t\}$ in $L^2(\Omega)$ as

$$U(t, \tau)u_\tau = u(t; \tau, u_\tau) \quad \forall u_\tau \in L^2(\Omega), \quad \forall \tau \leq t. \quad (5)$$

A pullback attractor for the process U defined by (5) (cf. [3], [4], [5]) is a family $\mathcal{A} = \{\mathcal{A}(t) : t \in \mathbb{R}\}$ of compact subsets of $L^2(\Omega)$ such that

- a) $U(t, \tau)\mathcal{A}(\tau) = \mathcal{A}(t)$ for all $\tau \leq t$, (invariance property),
- b) $\lim_{\tau \rightarrow -\infty} \sup_{u_\tau \in B} \inf_{v \in \mathcal{A}(t)} |U(t, \tau)u_\tau - v| = 0$, for all $t \in \mathbb{R}$, for any bounded subset $B \subset L^2(\Omega)$, (pullback attraction),

where $|\cdot|$ denotes the norm in $L^2(\Omega)$.

It can be proved (see, for instance, [2] and [7]) that, under the above conditions, if in addition h satisfies

$$\int_{-\infty}^t e^{\lambda_1 s} |h(s)|^2 ds < +\infty \quad \forall t \in \mathbb{R}, \quad (6)$$

where λ_1 denotes the first eigenvalue of $-\Delta$ with zero Dirichlet boundary condition in Ω , then there exists a pullback attractor for the process U defined

by (5), and satisfying

$$\lim_{\tau \rightarrow -\infty} \left(e^{\lambda_1 \tau} \sup_{v \in \mathcal{A}(\tau)} |v|^2 \right) = 0. \quad (7)$$

Several studies on this model have already been published (see, for example, [1], [6], [9], [10], [12]).

More precisely, we proved in [1] that, under the above conditions, if Ω is regular enough, then for any $\tau \in \mathbb{R}$ the set $\mathcal{A}(\tau)$ is a bounded subset of $L^p(\Omega) \cap H_0^1(\Omega)$, and if moreover $h \in W_{loc}^{1,2}(\mathbb{R}; L^2(\Omega))$, then $\mathcal{A}(\tau)$ is also a bounded subset of $H^2(\Omega)$. Therefore, the aim of this paper is to continue with the analysis of this model in the sense of proving that the family $\mathcal{A}(\tau)$ satisfies also an exponential growth condition on the space $L^p(\Omega) \cap H_0^1(\Omega)$, and finally in $H^2(\Omega)$ provided some additional assumptions are fulfilled.

This will be carried out in the next section where we first prove an exponential growth condition for the attractor $\mathcal{A}(\tau)$ in $L^p(\Omega) \cap H_0^1(\Omega)$ when $\tau \rightarrow -\infty$. We also prove, under appropriate additional assumptions, an exponential growth condition in $H^2(\Omega)$ for $\mathcal{A}(\tau)$.

2 An exponential growth condition for the pullback attractor.

First, we recall a lemma (see [8]) which is necessary for the proof of our results.

Lemma 2.1 *Let X, Y be Banach spaces such that X is reflexive, and the inclusion $X \subset Y$ is continuous. Assume that $\{u_n\}$ is a bounded sequence in $L^\infty(t_0, T; X)$ such that $u_n \rightharpoonup u$ weakly in $L^q(t_0, T; X)$ for some $q \in [1, +\infty)$ and $u \in C^0([t_0, T]; Y)$.*

Then, $u(t) \in X$ for all $t \in [t_0, T]$ and

$$\|u(t)\|_X \leq \sup_{n \geq 1} \|u_n\|_{L^\infty(t_0, T; X)} \quad \forall t \in [t_0, T].$$

We will denote by (\cdot, \cdot) the scalar product in $L^2(\Omega)$, by $\|\cdot\| = |\nabla \cdot|$ the norm in $H_0^1(\Omega)$, by $\|\cdot\|_{H^2(\Omega)}$ the norm in $H^2(\Omega)$, and by $\|\cdot\|_{L^p(\Omega)}$ the norm in $L^p(\Omega)$. We will use $\langle \cdot, \cdot \rangle$ to denote either the duality product between $H^{-1}(\Omega)$ and $H_0^1(\Omega)$ or between $L^{p'}(\Omega)$ and $L^p(\Omega)$.

For each integer $n \geq 1$, we denote by $u_n(t) = u_n(t; \tau, u_\tau)$ the Galerkin approximation of the solution $u(t; \tau, u_\tau)$ of (1), which is given by

$$u_n(t) = \sum_{j=1}^n \gamma_{nj}(t) w_j, \quad (8)$$

and is the solution of

$$\begin{cases} \frac{d}{dt} (u_n(t), w_j) = \langle \Delta u_n(t), w_j \rangle + (f(u_n(t)), w_j) + (h(t), w_j), \\ (u_n(\tau), w_j) = (u_\tau, w_j) \quad j = 1, \dots, n, \end{cases} \quad (9)$$

where $\{w_j : j \geq 1\}$ is the Hilbert basis of $L^2(\Omega)$ formed by the eigenfunctions associated to $-\Delta$ in $H_0^1(\Omega)$.

We prove the following result.

Theorem 1 *Assume that $f \in C^1(\mathbb{R})$ satisfies (2) and (3). Suppose moreover that $\Omega \subset \mathbb{R}^N$ is a bounded C^κ domain, with $\kappa \geq \max(2, N(p-2)/2p)$, $h \in L_{loc}^2(\mathbb{R}; L^2(\Omega))$, and condition (6) holds. Then $\mathcal{A}(\tau)$ satisfies*

$$\lim_{\tau \rightarrow -\infty} \left\{ e^{\lambda_1 \tau} \left(\sup_{v \in \mathcal{A}(\tau)} \|v\|^2 + \sup_{v \in \mathcal{A}(\tau)} \|v\|_{L^p(\Omega)}^p \right) \right\} = 0. \quad (10)$$

PROOF. From the inequality (9) of [1], for any $t \geq \tau$ we have

$$\begin{aligned} |u_n(r)|^2 + \int_\tau^r \|u_n(s)\|^2 ds + \int_\tau^r \|u_n(s)\|_{L^p(\Omega)}^p ds \\ \leq C_1 \left(|u_\tau|^2 + \int_\tau^t |h(s)|^2 ds + (t - \tau) \right), \end{aligned} \quad (11)$$

for all $r \in [\tau, t]$, and all $n \geq 1$, where $C_1 := \frac{\max\{1, \lambda_1^{-1}, 2k|\Omega|\}}{\min\{1, 2\alpha_2\}}$.

Also, integrating inequality (10) of [1] with respect to s from τ to r , we obtain

$$\begin{aligned} (r - \tau) \left(\|u_n(r)\|^2 + \|u_n(r)\|_{L^p(\Omega)}^p \right) \\ \leq C_2 \left(\int_\tau^r \|u_n(s)\|^2 ds + \int_\tau^r \|u_n(s)\|_{L^p(\Omega)}^p ds \right) \\ + \frac{(t - \tau)}{\min\{1, 2\tilde{\alpha}_2\}} \int_\tau^t |h(s)|^2 ds \\ + \frac{4\tilde{k}}{\min\{1, 2\tilde{\alpha}_2\}} |\Omega| (t - \tau), \end{aligned} \quad (12)$$

for any $t \geq \tau$, all $r \in [\tau, t]$, and all $n \geq 1$, where $C_2 := \frac{\max\{1, 2\tilde{\alpha}_1\}}{\min\{1, 2\tilde{\alpha}_2\}}$.

From (11) and (12) we now obtain that

$$\begin{aligned}
(r - \tau) \left(\|u_n(r)\|^2 + \|u_n(r)\|_{L^p(\Omega)}^p \right) &\leq C_1 C_2 \left(|u_\tau|^2 + \int_\tau^t |h(s)|^2 ds + (t - \tau) \right) \\
&\quad + \frac{(t - \tau)}{\min\{1, 2\tilde{\alpha}_2\}} \int_\tau^t |h(s)|^2 ds \\
&\quad + \frac{4\tilde{k}}{\min\{1, 2\tilde{\alpha}_2\}} |\Omega| (t - \tau), \tag{13}
\end{aligned}$$

for any $t \geq \tau$, all $r \in [\tau, t]$, and all $n \geq 1$.

In particular, from (13) we deduce

$$\|u_n(r)\|^2 + \|u_n(r)\|_{L^p(\Omega)}^p \leq C_3 \left(|u_\tau|^2 + \int_\tau^{\tau+2} |h(s)|^2 ds + 1 \right), \tag{14}$$

for all $r \in [\tau + 1, \tau + 2]$, and any $n \geq 1$, where

$$C_3 := \max \left\{ C_1 C_2 + \frac{2}{\min\{1, 2\tilde{\alpha}_2\}}, 2C_1 C_2 + \frac{8\tilde{k}}{\min\{1, 2\tilde{\alpha}_2\}} |\Omega| \right\}.$$

It is well known (see [8] or [11]) that $u_n(\cdot) = u_n(\cdot; \tau, u_\tau)$ converges weakly to $u(\cdot) = u(\cdot; \tau, u_\tau)$ in $L^2(\tau, t; H_0^1(\Omega)) \cap L^p(\tau, t; L^p(\Omega))$, for all $t > \tau$. Thus, from (14) and Lemma 2.1, we in particular obtain

$$\|u(\tau + 1)\|^2 + \|u(\tau + 1)\|_{L^p(\Omega)}^p \leq C_3 \left(|u_\tau|^2 + \int_\tau^{\tau+2} |h(s)|^2 ds + 1 \right).$$

Multiplying this inequality by $e^{\lambda_1(\tau+1)}$ and using (5), we have

$$\begin{aligned}
e^{\lambda_1(\tau+1)} \left(\|U(\tau + 1, \tau)u_\tau\|^2 + \|U(\tau + 1, \tau)u_\tau\|_{L^p(\Omega)}^p \right) &\tag{15} \\
\leq C_3 e^{\lambda_1} \left(e^{\lambda_1 \tau} |u_\tau|^2 + \int_\tau^{\tau+2} e^{\lambda_1 s} |h(s)|^2 ds + e^{\lambda_1 \tau} \right),
\end{aligned}$$

for all $\tau \in \mathbb{R}$, and all $u_\tau \in L^2(\Omega)$.

As $\mathcal{A}(\tau + 1) = U(\tau + 1, \tau)\mathcal{A}(\tau)$, it follows from (15) that

$$\begin{aligned}
e^{\lambda_1(\tau+1)} \left(\|v\|^2 + \|v\|_{L^p(\Omega)}^p \right) & \\
\leq C_3 e^{\lambda_1} \left(e^{\lambda_1 \tau} \sup_{w \in \mathcal{A}(\tau)} |w|^2 + \int_\tau^{\tau+2} e^{\lambda_1 s} |h(s)|^2 ds + e^{\lambda_1 \tau} \right), &
\end{aligned}$$

for all $v \in \mathcal{A}(\tau + 1)$, and any $\tau \in \mathbb{R}$.

Finally, this inequality implies

$$\begin{aligned} & e^{\lambda_1 \tau} \left(\|v\|^2 + \|v\|_{L^p(\Omega)}^p \right) \\ & \leq C_3 e^{\lambda_1} \left(e^{\lambda_1(\tau-1)} \sup_{w \in \mathcal{A}(\tau-1)} |w|^2 + \int_{\tau-1}^{\tau+1} e^{\lambda_1 s} |h(s)|^2 ds + e^{\lambda_1(\tau-1)} \right), \end{aligned} \quad (16)$$

for all $v \in \mathcal{A}(\tau)$, and any $\tau \in \mathbb{R}$. Taking into account (6) and (7), from (16) we obtain (10).

Theorem 2 *In addition to the assumptions in Theorem 1, assume moreover that $h \in W_{loc}^{1,2}(\mathbb{R}; L^2(\Omega))$, and satisfies*

$$\lim_{\tau \rightarrow -\infty} e^{\lambda_1 \tau} \int_{\tau}^{\tau+1} |h'(s)|^2 ds = 0 \quad (17)$$

and

$$\lim_{\tau \rightarrow -\infty} e^{\lambda_1 \tau} |h(\tau)|^2 = 0. \quad (18)$$

Then $\mathcal{A}(\tau)$ satisfies that

$$\lim_{\tau \rightarrow -\infty} \left(e^{\lambda_1 \tau} \sup_{v \in \mathcal{A}(\tau)} \|v\|_{H^2(\Omega)}^2 \right) = 0. \quad (19)$$

PROOF. From inequality (11) in [1], taking $t = \tau + 3$ and $\varepsilon = 2$, we have

$$\begin{aligned} |u'_n(r)|^2 & \leq (4l + 3) \int_{\tau+1}^{\tau+3} |u'_n(s)|^2 ds \\ & \quad + \int_{\tau+1}^{\tau+3} |h'(s)|^2 ds, \end{aligned} \quad (20)$$

for all $r \in [\tau + 2, \tau + 3]$, and any $n \geq 1$.

Analogously, and if we take $s = \tau + 1$ and $r = t = \tau + 3$ in inequality (10) of [1], we have

$$\begin{aligned} & \int_{\tau+1}^{\tau+3} |u'_n(s)|^2 ds + \|u_n(\tau + 3)\|^2 + 2\tilde{\alpha}_2 \|u_n(\tau + 3)\|_{L^p(\Omega)}^p \\ & \leq \|u_n(\tau + 1)\|^2 + \int_{\tau}^{\tau+3} |h(s)|^2 ds + 4\tilde{k} |\Omega| + 2\tilde{\alpha}_1 \|u_n(\tau + 1)\|_{L^p(\Omega)}^p, \end{aligned} \quad (21)$$

for all $n \geq 1$.

From (21) and (20), we obtain

$$\begin{aligned} |u'_n(r)|^2 &\leq (4l+3) \left(\|u_n(\tau+1)\|^2 + 2\tilde{\alpha}_1 \|u_n(\tau+1)\|_{L^p(\Omega)}^p \right) \\ &\quad + (4l+3) \left(\int_{\tau}^{\tau+3} |h(s)|^2 ds + 4\tilde{k} |\Omega| \right) \\ &\quad + \int_{\tau+1}^{\tau+3} |h'(s)|^2 ds, \end{aligned}$$

for all $r \in [\tau+2, \tau+3]$, and any $n \geq 1$.

Owing to this inequality and (14), there exists a constant $\tilde{C}_1 > 0$ such that

$$|u'_n(r)|^2 \leq \tilde{C}_1 \left(|u_\tau|^2 + \int_{\tau}^{\tau+3} (|h(s)|^2 + |h'(s)|^2) ds + 1 \right), \quad (22)$$

for all $r \in [\tau+2, \tau+3]$, and any $n \geq 1$.

From inequality (13) of [1], and thanks to (22), we have

$$\begin{aligned} |\Delta u_n(r)|^2 &\leq 8\tilde{C}_1 \left(|u_\tau|^2 + \int_{\tau}^{\tau+3} (|h(s)|^2 + |h'(s)|^2) ds + 1 \right) + 8|h(r)|^2 \\ &\quad + 4l^2 |u_n(r)|^2 + 4(f(0))^2 |\Omega|, \end{aligned}$$

for all $r \in [\tau+2, \tau+3]$, and any $n \geq 1$, and therefore, by (11) we obtain that there exists a constant $\tilde{C}_2 > 0$ such that

$$\begin{aligned} |\Delta u_n(r)|^2 & \quad \quad \quad (23) \\ &\leq \tilde{C}_2 \left(|u_\tau|^2 + \int_{\tau}^{\tau+3} (|h(s)|^2 + |h'(s)|^2) ds + 1 + \sup_{r \in [\tau+2, \tau+3]} |h(r)|^2 \right), \end{aligned}$$

for all $r \in [\tau+2, \tau+3]$, and any $n \geq 1$.

It is well known that, in particular, $u_n(\cdot) = u_n(\cdot; \tau, u_\tau)$ converges weakly to $u(\cdot) = u(\cdot; \tau, u_\tau)$ in $L^2(\tau+2, \tau+3; H_0^1(\Omega))$ and $u(\cdot; \tau, u_\tau) \in C^0([\tau+2, \tau+3]; H_0^1(\Omega))$. Then, by Lemma 2.1, inequality (23) and the equivalence of the norms $|\Delta v|$ and $\|v\|_{H^2(\Omega)}$, we have that there exists a constant $\tilde{C}_3 > 0$ such that

$$\begin{aligned} \|u(r; \tau, u_\tau)\|_{H^2(\Omega)}^2 & \quad \quad \quad (24) \\ &\leq \tilde{C}_3 \left(|u_\tau|^2 + \int_{\tau}^{\tau+3} (|h(s)|^2 + |h'(s)|^2) ds + 1 + \sup_{r \in [\tau+2, \tau+3]} |h(r)|^2 \right), \end{aligned}$$

for all $r \in [\tau+2, \tau+3]$, any $\tau \in \mathbb{R}$, and $u_\tau \in L^2(\Omega)$.

Now, observe that by Cauchy inequality,

$$|h(r)| \leq |h(\tau+2)| + \left(\int_{\tau+2}^{\tau+3} |h'(s)|^2 ds \right)^{1/2},$$

for all $r \in [\tau + 2, \tau + 3]$. Thus, from (24), and using (5), we deduce that there exists a constant $\tilde{C}_4 > 0$ such that

$$\|U(\tau+2, \tau)u_\tau\|_{H^2(\Omega)}^2 \leq \tilde{C}_4 \left(|u_\tau|^2 + \int_\tau^{\tau+3} (|h(s)|^2 + |h'(s)|^2) ds + |h(\tau+2)|^2 + 1 \right),$$

for all $\tau \in \mathbb{R}$, $u_\tau \in L^2(\Omega)$.

From this inequality, and the fact that $\mathcal{A}(\tau) = U(\tau, \tau - 2)\mathcal{A}(\tau - 2)$, we obtain

$$\|v\|_{H^2(\Omega)}^2 \leq \tilde{C}_4 \left(\sup_{w \in \mathcal{A}(\tau-2)} |w|^2 + \int_{\tau-2}^{\tau+1} (|h(s)|^2 + |h'(s)|^2) ds + |h(\tau)|^2 + 1 \right), \quad (25)$$

for all $v \in \mathcal{A}(\tau)$, and any $\tau \in \mathbb{R}$.

Now, thanks to (6), (7), (17) and (18), we obtain (19) from (25).

Remark 3 *In theorems 1 and 2, the pullback attraction property is not needed. In fact, both theorems are also valid for any family $\{\mathcal{A}(\tau) : \tau \in \mathbb{R}\}$ of nonempty subsets of $L^2(\Omega)$ satisfying (7) and the semi-invariance property*

$$\mathcal{A}(\tau + n) \subset U(\tau + n, \tau)\mathcal{A}(\tau),$$

for all $\tau \in \mathbb{R}$ and any integer $n \geq 1$.

Acknowledgements. We would like to thank one of the referees of our previous paper [1] for having suggested us to investigate the problem in this paper.

References

- [1] M. Anguiano, T. Caraballo & J. Real, H^2 -boundedness of the pullback attractor for a non-autonomous reaction-diffusion equation, *Nonlinear Analysis* (2009), doi:10.1016/j.na.2009.07.027.
- [2] M. Anguiano, T. Caraballo, J. Real & J. Valero, Pullback attractors for reaction-diffusion equations in some unbounded domains with a continuous nonlinearity and non-autonomous forcing term with values in H^{-1} , submitted (2009).
- [3] T. Caraballo, G. Lukaszewicz & J. Real, Pullback attractors for asymptotically compact non-autonomous dynamical systems, *Nonlinear Analysis TMA* 64 (2006), 484-498.
- [4] T. Caraballo, G. Lukaszewicz & J. Real, Pullback attractors for non-autonomous 2D Navier-Stokes equations in unbounded domains, *Comptes rendus Mathématique* 342 (2006), 263-268.

- [5] P.E. Kloeden, Pullback attractors of nonautonomous semidynamical systems, *Stoch. Dyn.* 3 (2003), no. 1, 101-112.
- [6] Y. Li & C.K. Zhong, Pullback attractors for the norm-to-weak continuous process and application to the nonautonomous reaction-diffusion equations, *Applied Mathematics and Computation* 190 (2007) 1020-1029.
- [7] P. Marín-Rubio & J. Real, On the relation between two different concepts of pullback attractors for non-autonomous dynamical systems, *Nonlinear Analysis TMA* 71(2009), 3956-3963.
- [8] J.C. Robinson, *Infinite-dimensional dynamical systems*, Cambridge University Press, 2001.
- [9] H. Song & H. Wu, Pullback attractors of nonautonomous reaction-diffusion equations, *J. Math. Anal. Appl.* Vol.325 (2007), 1200-1215.
- [10] H. Song & C. Zhong, Attractors of non-autonomous reaction-diffusion equations in L^p , *Nonlinear Analysis* 68 (2008), 1890-1897.
- [11] R. Temam, *Infinite Dimensional Dynamical Systems in Mechanics and Physics*, Springer, New York, Second Edition, 1997.
- [12] Y. Wang & C. Zhong, On the existence of pullback attractors for non-autonomous reaction-diffusion equations, *Dynamical Systems*, Vol 23, No. 1, March 2008, 1-16.