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A unilateral problem for a non linear vibrating string equation

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Analisi matematica. — *A unilateral problem for a non linear vibrating string equation.* Nota (*) del Corrisp. LUIGI AMERIO (**).

RIASSUNTO. — Si studia il moto di una corda vibrante, sotto l'azione di una forza esterna funzione dell'ascissa, del tempo e dello spostamento, nell'ipotesi che la corda sia vincolata a vibrare tra due ostacoli puntiformi, $G_1 = (\lambda(t), \alpha(t))$ e $G_2 = (\lambda(t), \beta(t))$, mobili, nel piano (x, y) , con legge largamente arbitraria. La soluzione viene ricondotta a quella di un *problema elementare*, che si risolve col metodo delle approssimazioni successive.

I. INTRODUCTION

Consider the following, *non-linear, vibrating string equation*, in the *characteristic form* (and in the sense of *distributions*):

$$(I.1) \quad y_{\xi\eta} = f(\xi, \eta, y) = f(P, y),$$

where $\xi = (x + t) 2^{-\frac{1}{2}}$, $\eta = (-x + t) 2^{-\frac{1}{2}}$. In (I.1) $2f(P, y)$ denotes the external force, $y = y(P)$ is the displacement from the x axis, $t \geq 0$ is the time. We assume that the string, at rest, is placed on the x axis.

The aim of the present paper is to generalise to (I.1) the results recently obtained [1] when the external force does not depend on the displacement. We consider, as in [1], the following *unilateral problem*. Assume that the free vibration of the string, in the (x, y) plane, is impeded, from below and from above, by a *pair of point-shaped obstacles*, $G_1 = (\lambda(t), \alpha(t))$ and $G_2 = (\lambda(t), \beta(t))$, arbitrarily moving and through which the string is obliged to pass. We assume that $\alpha(t), \beta(t) \in C^0(0^+ + \infty)$ and that $\lambda(t)$ satisfies only the Lipschitz condition $|\lambda'(t)| \leq 1$ a.e., never being $\lambda'(t) = \pm 1$ on an interval: therefore the longitudinal velocity of the obstacles cannot be greater than the velocity of a wave traveling in the string, and the equality does not hold on an interval. We can also treat the simpler case of *one point-shaped obstacle* (that is $\alpha(t) \equiv -\infty$, or $\beta(t) \equiv +\infty$) [2].

The problem considered has the following *analytical interpretation*. We consider, in the (x, t) plane, a line Λ , $x = \lambda(t)$, and we impose that the displacement $y(x, t)$ satisfies the following *pair of unilateral conditions*:

$$(I.2) \quad \alpha(t) \leq y(\lambda(t), t) \leq \beta(t) \quad (t \geq 0).$$

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Let us observe that, as it is classical in *Mechanics*, such a problem can be reduced to a free problem by introducing the *reaction of the obstacle*, which is an *unknown distribution* J . The displacement $y(x, t)$ will therefore satisfy, on the interior $\overset{\circ}{Z}$ of its domain Z of existence (see fig. 3), the equation

$$(1.3) \quad y_{\xi\eta} = f(P, y) + J.$$

Assume now that the displacement $y(P) \in C^0(Z)$ and that, correspondingly, $f(P, y(P)) \in L^1_{loc}(Z)$ (this occurs, for instance, if conditions d), at § 4, hold). Denote moreover by $z(P)$ the solution, $\in C^0(Z)$, of the linear equation

$$(1.4) \quad z_{\xi\eta} = f(P, y(P))$$

which has the *same* initial and boundary values as $y(P)$. Then, by (1.3) and (1.4),

$$(1.5) \quad J = \frac{\partial^2}{\partial \xi \partial \eta} (y(P) - z(P)) = \Gamma_{\xi\eta} \quad (\Gamma(P) = y(P) - z(P)),$$

that is *the reaction of the obstacle coincides with the mixed second derivative of a function* $\Gamma(P) \in C^0(Z)$, with *null* initial and boundary values. By (1.3), (1.4) and (1.5), *the unknown functions, $z(P)$ and $\Gamma(P)$, satisfy the equation*

$$(1.6) \quad z_{\xi\eta} = f(P, z(P) + \Gamma(P)).$$

Moreover, the nature of the problem *imposes that:*

$$(1.7) \quad \text{supp } J = \text{supp } \Gamma_{\xi\eta} \subseteq \Lambda.$$

Therefore the function $\Gamma(P)$ satisfies the *homogeneous vibrating string equation*

$$(1.8) \quad \Gamma_{\xi\eta} = 0 \quad \text{on the whole of } \overset{\circ}{Z} - \Lambda.$$

Other conditions (all of clear physical meaning) have to be added to (1.6) and (1.7) in order to prove *the existence and the uniqueness of the functions $z(P)$ and $\Gamma(P)$* (cfr. § 4).

It is essential, to this aim, to solve an *elementary problem*, which we shall call $\pi_{f\alpha\beta}$ *problem* and which generalizes $\pi_{\alpha\beta}$ *problem* solved in [1].

2. PROPERTIES OF THE SOLUTION OF $\pi_{\alpha\beta}$ PROBLEM

Let us recall, firstly, the definition of $\pi_{\alpha\beta}$ *problem*.

Let us consider, in the (ξ, η) plane, the rectangle $R = oLNH = \{0 \leq \xi \leq l, 0 \leq \eta \leq h\}$, and let Λ be a line of equation

$$(2.1) \quad \eta = g(\xi) \quad (0 \leq \xi \leq l),$$

where $g(\xi)$ is a *continuous, strictly increasing function*, $g(0) = 0, g(l) = h$.

Let moreover $\alpha(P), \beta(P)$ be two *continuous* functions defined on Λ and such that

$$(2.2) \quad \alpha(P) \leq \beta(P) \quad , \quad \alpha(o) \leq o \leq \beta(o).$$

Then $\pi_{\alpha\beta}$ *problem* consists in *finding a function* $\Gamma(P), P \in R$, which *satisfies the following conditions* (where $\sigma = oL \cup OH$):

- 1) $\Gamma(P) \in C^0(R)$,
- 2) $\Gamma(P)|_{\sigma} = o$ (*homogeneous Darboux forward condition*),
- 3) $\alpha(P) \leq \Gamma(P) \leq \beta(P) \quad \forall P \in \Lambda$,
- 4) $\text{supp } \Gamma_{\xi\eta} \subseteq \{P \in \Lambda : \Gamma(P) = \alpha(P) \text{ or } \Gamma(P) = \beta(P)\}$,
- 5) $\Gamma_{\xi\eta} \geq o$ on every arc $\Lambda' \subseteq \overset{\circ}{\Lambda}$ where $\Gamma(P) < \beta(P)$, $\Gamma_{\xi\eta} \leq o$ on every arc $\Lambda'' \subseteq \overset{\circ}{\Lambda}$ where $\Gamma(P) > \alpha(P)$.

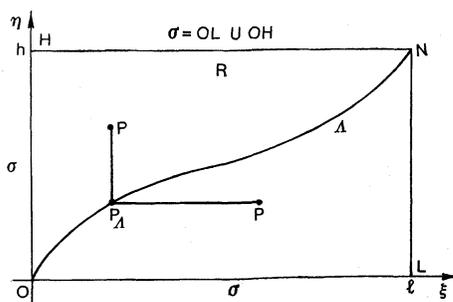


Fig. 1.

It is obvious, by 4), that $\Gamma_{\xi\eta}$ satisfies (1.8) on the open set

$$\overset{\circ}{R} - \text{supp } \Gamma_{\xi\eta} \supseteq \overset{\circ}{R} - \Lambda.$$

It has been proved, in [1], that $\pi_{\alpha\beta}$ *problem admits one and only one solution*, $\Gamma(P) = \Gamma_{\alpha\beta}(P)$. Denoting moreover by $\Omega_{\alpha\beta}(P) = \Gamma_{\alpha\beta}(P)|_{\Lambda}$ the *trace* of $\Gamma_{\alpha\beta}(P)$ on Λ , we have (by 2.19 of [1])

$$(2.3) \quad \Gamma_{\alpha\beta}(P) = \Omega_{\alpha\beta}(P_{\Lambda}) \quad \forall P \in R$$

where P_{Λ} is, on Λ , the *maximum point* $\leq P$ (fig. 1).

Let us now prove the following *properties* of $\Gamma_{\alpha\beta}(P)$.

I) Let $\Gamma(P) = \Gamma_{\alpha\beta}(P)$ be the *solution* of $\pi_{\alpha\beta}$ *problem* and let $(\alpha_1(P), \beta_1(P))$ be a pair of functions such that

$$(2.4) \quad \alpha(P) \leq \alpha_1(P) \leq \Gamma(P) \leq \beta_1(P) \leq \beta(P) \quad \forall P \in \Lambda.$$

Then $\Gamma(P)$ coincides with the solution $\Gamma_1(P)$ of $\pi_{\alpha_1\beta_1}$ problem:

$$(2.5) \quad \Gamma(P) = \Gamma_{\alpha\beta}(P) = \Gamma_{\alpha_1\beta_1}(P) = \Gamma_1(P) (\Rightarrow \Gamma_{\alpha\beta}(P) = \Gamma_{\Gamma\beta}(P)).$$

It is obvious that $\Gamma(P)$ satisfies the two first conditions characterizing the solution $\Gamma_1(P)$:

$$1_1) \quad \Gamma(P) \in C^0(\mathbb{R}), \quad 2_1) \quad \Gamma(P)|_{\sigma} = 0.$$

It follows moreover from (2.4):

$$3_1) \quad \alpha_1(P) \leq \Gamma(P) \leq \beta_1(P) \quad \forall P \in \Lambda.$$

Assume now that $P_0 \in \text{supp } \Gamma_{\xi\eta}$. Then we have $\Gamma(P_0) = \alpha(P_0)$, or $\Gamma(P_0) = \beta(P_0)$: assume $\Gamma(P_0) = \alpha(P_0)$.

It follows $\Gamma(P_0) = \alpha_1(P_0)$, as $\alpha(P_0) \leq \alpha_1(P_0) \leq \Gamma(P_0)$.

This implies the inclusion:

$$\begin{aligned} & \{P \in \Lambda : \Gamma(P) = \alpha(P) \text{ or } \Gamma(P) = \beta(P)\} \subseteq \\ & \subseteq \{P \in \Lambda : \Gamma(P) = \alpha_1(P) \text{ or } \Gamma(P) = \beta_1(P)\}. \end{aligned}$$

Therefore $\Gamma(P)$ satisfies the condition:

$$4_1) \quad \text{supp } \Gamma_{\xi\eta} \subseteq \{P \in \Lambda : \Gamma(P) = \alpha_1(P) \text{ or } \Gamma(P) = \beta_1(P)\}.$$

Assume lastly that it is $\Gamma(P) < \beta_1(P)$ on an arc $\Lambda'_1 \subset \overset{\circ}{\Lambda}$; it follows $\Gamma(P) < \beta(P)$ on Λ'_1 . Hence we have by 5):

$$5_1) \quad \Gamma_{\xi\eta} \geq 0 \text{ on every arc } \Lambda'_1 \subset \overset{\circ}{\Lambda} \text{ where } \Gamma(P) < \beta_1(P),$$

$\Gamma_{\xi\eta} \leq 0$ on every arc $\Lambda''_1 \subset \Lambda$ where $\Gamma(P) > \alpha_1(P)$ and the thesis is proved.

II) (*Theorem of monotonic dependence*). Let $\Gamma(P)$ and $\Gamma_1(P)$ be the solutions of $\pi_{\alpha\beta}$ and $\pi_{\alpha_1\beta_1}$ problems. Then, if w is

$$(2.6) \quad \beta_1(P) \geq \beta(P) \quad \forall P \in \Lambda,$$

we have also

$$(2.7) \quad \Gamma_1(P) \geq \Gamma(P) \quad \forall P \in \Lambda.$$

If $\Gamma_1(P)$ denotes the solution of $\pi_{\alpha_1\beta_1}$ problem, then

$$(2.8) \quad \alpha_1(P) \leq \alpha(P) \Rightarrow \Gamma_1(P) \leq \Gamma(P).$$

Assume that (2.6) holds and that there exists $C \in \Lambda$ such that $\Gamma_1(C) < \Gamma(C)$. As $\Gamma_1(o) = \Gamma(o) = 0$, there exists an arc $\widehat{A}C \subseteq \Lambda$ such that $\Gamma_1(P) < \Gamma(P)$ for $A < P \leq C$, and $\Gamma_1(A) = \Gamma(A)$. We have therefore

$\Gamma_1(P) < \beta(P) \leq \beta_1(P)$. This implies, by conditions 2) and 5), that the function $\Gamma_1(P)$ is increasing on $A \widehat{C}$ (cfr. (2.4) and (2.7) of [I]): therefore

$$(2.9) \quad \Gamma_1(P) \geq \Gamma_1(Q) \quad \forall A \leq Q < P \leq C.$$

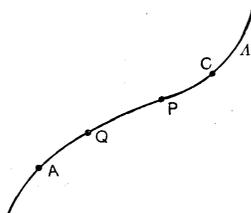


Fig. 2.

Moreover, since $\Gamma(P) > \Gamma_1(P) \geq \alpha(P)$, $\Gamma(P)$ is a decreasing function on $A \widehat{C}$:

$$(2.10) \quad \Gamma(P) \leq \Gamma(Q) \quad \forall A \leq Q < P \leq C.$$

Hence, by (2.9) and (2.10):

$$\Gamma(C) \leq \Gamma(A) = \Gamma_1(A) \leq \Gamma_1(C),$$

which is absurd.

Let us observe that, by I and II, the function $\Gamma_1(P)$, solution of $\pi_{\alpha\beta_1}$ problem, gives also the solution of $\pi_{\Gamma\beta_1}$ problem: in fact

$$\alpha(P) \leq \Gamma(P) \leq \Gamma_1(P) \leq \beta_1(P).$$

We shall denote, in what follows, by $\|\cdot\|$ and by $\|\cdot\|_\Lambda$ the maximum norm for the spaces $C^0(\mathbb{R})$ and $C^0(\Lambda)$. It is then obvious, by (2.3), that the solution $\Gamma_{\alpha\beta}(P)$ of $\pi_{\alpha\beta}$ and its trace on Λ , $\Omega_{\alpha\beta}(P)$, have the same norm:

$$(2.11) \quad \|\Gamma_{\alpha\beta}\| = \|\Omega_{\alpha\beta}\|_\Lambda = \|\Gamma_{\alpha\beta}\|_\Lambda.$$

III) Let $\Gamma(P)$ and $\Gamma_1(P)$ be the solutions of $\pi_{\alpha\beta}$ and $\pi_{\alpha\beta_1}$ problems. Then, if it is

$$(2.12) \quad \beta(P) \leq \beta_1(P) \quad \forall P \in \Lambda,$$

it is also

$$(2.13) \quad \|\Gamma_1 - \Gamma\| \leq \|\beta_1 - \beta\|_\Lambda.$$

Assume the contrary, that is (by (2.11))

$$(2.14) \quad \|\Gamma_1 - \Gamma\| = \|\Gamma_1 - \Gamma\|_\Lambda > \|\beta_1 - \beta\|_\Lambda.$$

Let K be the closed set of the points $P \in \Lambda$ such that $\Gamma_1(P) - \Gamma(P) = \|\Gamma_1 - \Gamma\|$. Let C be the minimum point of K : we have $\Gamma_1(C) - \Gamma(C) = \|\Gamma_1 - \Gamma\| > 0$, $\Rightarrow C > 0$ (since $\Gamma_1(0) = \Gamma(0) = 0$). It is moreover

$$(2.15) \quad 0 \leq \Gamma_1(P) - \Gamma(P) < \Gamma_1(C) - \Gamma(C) \quad \text{for } 0 \leq P < C.$$

Let us denote by T and by T_β the closed sets $\subseteq \Lambda$ such that

$$\Gamma(P) = \Gamma_1(P) \text{ on } T, \quad \Gamma(P) = \beta(P) \text{ on } T_\beta.$$

Obviously, $C \notin T$ (since $\Gamma_1(C) > \Gamma(C)$); moreover, $C \notin T_\beta$ (as $C \in T_\beta \Rightarrow 0 \leq \leq \Gamma_1(C) - \Gamma(C) = \Gamma_1(C) - \beta(C) \leq \beta_1(C) - \beta(C) \leq \|\beta_1 - \beta\|_\Lambda < \|\Gamma_1 - \Gamma\|$). We have therefore, necessarily,

$$\Gamma(C) < \beta(C) \quad \text{and} \quad \Gamma_1(C) > \Gamma(C).$$

There exists then an arc $A \widehat{C} \subseteq \Lambda$, with $0 \leq A < C$, such that

$$\Gamma(P) < \beta(P) \quad \text{and} \quad \Gamma_1(P) > \Gamma(P) \quad \forall P \in A \widehat{C}.$$

Therefore $\Gamma(P)$ is an increasing function, on $A \widehat{C}$; conversely the function $\Gamma_1(P)$ is decreasing (as, by (2.5), $\Gamma_1(P) = \Gamma_{\Gamma\beta_1}$). It follows, $\forall P \in A \widehat{C}$,

$$\Gamma_1(P) - \Gamma(P) \geq \Gamma_1(C) - \Gamma(C),$$

contrary to (2.15). Hence (2.14) is absurd.

One proves, in the same way, with reference to the solutions $\Gamma_1(P)$ and $\Gamma(P)$ of $\pi_{\alpha_1\beta}$ and $\pi_{\alpha\beta}$ problems, that

$$(2.16) \quad \alpha_1(P) \leq \alpha(P) \Rightarrow \|\Gamma_1 - \Gamma\| \leq \|\alpha_1 - \alpha\|_\Lambda.$$

We prove now the conclusive statement.

IV) (*Theorem of Lipschitz-continuous dependence*). Let $\Gamma(P)$ and $\Gamma_1(P)$ be the solutions of $\pi_{\alpha\beta}$ and $\pi_{\alpha_1\beta_1}$ problems, with arbitrary pairs (α, β) and (α_1, β_1) .

We have then

$$(2.17) \quad \|\Gamma_1 - \Gamma\| \leq 2 \{ \|\alpha_1 - \alpha\|_\Lambda + \|\beta_1 - \beta\|_\Lambda \}.$$

Setting, on the whole of Λ ,

$$(2.18) \quad \tilde{\alpha}(P) = \min \{ \alpha(P), \alpha_1(P) \}, \quad \tilde{\beta}(P) = \max \{ \beta(P), \beta_1(P) \}.$$

we can consider, together with $\pi_{\alpha\beta}$ and $\pi_{\alpha_1\beta_1}$, the problems $\pi_{\tilde{\alpha}\tilde{\beta}}$, $\pi_{\tilde{\alpha}\tilde{\beta}}$, $\pi_{\tilde{\alpha},\beta_1}$ and the corresponding solutions. It follows from (2.18)

$$\tilde{\alpha}(P) \leq \alpha(P), \alpha_1(P) \quad ; \quad \tilde{\beta}(P) \geq \beta(P), \beta_1(P).$$

Hence, by (2.12), (2.13), (2.16) and by (2.18),

$$\begin{aligned} \|\Gamma - \Gamma_1\| &= \|\Gamma_{\alpha\beta} - \Gamma_{\alpha_1\beta_1}\| \leq \\ &\leq \|\Gamma_{\alpha\beta} - \Gamma_{\alpha\tilde{\beta}}\| + \|\Gamma_{\alpha\tilde{\beta}} - \Gamma_{\alpha\tilde{\beta}}\| + \|\Gamma_{\alpha\tilde{\beta}} - \Gamma_{\alpha\tilde{\beta}_1}\| + \|\Gamma_{\alpha\tilde{\beta}_1} - \Gamma_{\alpha_1\beta_1}\| \leq \\ &\leq \|\beta - \tilde{\beta}\|_{\Lambda} + \|\alpha - \tilde{\alpha}\|_{\Lambda} + \|\tilde{\beta} - \beta_1\|_{\Lambda} + \|\tilde{\alpha} - \alpha_1\|_{\Lambda} \leq \\ &\leq 2 \{ \|\alpha - \alpha_1\|_{\Lambda} + \|\beta - \beta_1\|_{\Lambda} \}, \end{aligned}$$

which proves (2.17).

Let us observe that (2.17) holds even with reference to other equivalent norms; in particular for the norms

$$\|\Gamma\|' = \max_R |\vartheta(P)\Gamma(P)|, \quad \|\Gamma\|_{\Lambda}' = \max_{\Lambda} |\vartheta(P)\Gamma(P)|,$$

where $\vartheta(P)$, $P \in R$, is a strictly positive, continuous and decreasing function.

Let, in fact, $R_P = \{Q : 0 \leq Q \leq P\}$ be the rectangle $\subseteq R$ with maximum vertex P and let Λ_P be the part of Λ with ends 0 and P_{Λ} : we have, by (2.3) and (2.17),

$$\|\Gamma_1 - \Gamma\|_{R_P} \leq 2 \{ \|\alpha_1 - \alpha\|_{\Lambda_P} + \|\beta_1 - \beta\|_{\Lambda_P} \}.$$

Hence, $\forall P \in R$,

$$\begin{aligned} \vartheta(P) |\Gamma_1(P) - \Gamma(P)| &\leq 2 \{ \vartheta(P) \|\alpha_1 - \alpha\|_{\Lambda_P} + \vartheta(P) \|\beta_1 - \beta\|_{\Lambda_P} \} \leq \\ &\leq 2 \{ \|\alpha_1 - \alpha\|_{\Lambda_P}' + \|\beta_1 - \beta\|_{\Lambda_P}' \} \leq 2 \{ \|\alpha_1 - \alpha\|_{\Lambda}' + \|\beta_1 - \beta\|_{\Lambda}' \}, \end{aligned}$$

$$(2.19) \quad \|\Gamma_1 - \Gamma\|' \leq 2 \{ \|\alpha_1 - \alpha\|_{\Lambda}' + \|\beta_1 - \beta\|_{\Lambda}' \}.$$

Observation. - We can generalise, as in [1], $\pi_{\alpha\beta}$ problem, by substituting homogeneous forward condition 2) by an arbitrary forward condition:

$$2') \quad \Gamma(P)|_{\sigma} = \zeta_0(P),$$

where $\zeta_0(P) \in C^0(\sigma)$ and satisfies only the (necessary) inequalities:

$$(2.20) \quad \alpha(0) \leq \zeta_0(0) \leq \beta(0).$$

Setting $P = \{\xi, \eta\}$, $P' = \{\xi, 0\}$, $P'' = \{0, \eta\}$, the function

$$(2.21) \quad \zeta(P) = \zeta_0(P') + \zeta_0(P'') - \zeta_0(0)$$

gives the solution of Darboux problem, for the homogeneous equation $\zeta_{\xi\eta} = 0$, with the forward condition:

$$(2.22) \quad \zeta(P)|_{\sigma} = \zeta_0(P).$$

Then the generalised $\pi_{\alpha\beta}$ problem, with conditions 1), 2'), 3), 4), 5), has one and only one solution:

$$(2.23) \quad \Gamma_{\alpha\beta}(P) = \zeta(P) + \bar{\Gamma}(P).$$

In (2.23) $\bar{\Gamma}(P)$ coincides with the solution $\bar{\Gamma}_{\alpha-\zeta, \beta-\zeta}$ of the $\pi_{\alpha-\zeta, \beta-\zeta}$ problem with homogeneous forward condition (we calculate therefore $\bar{\Gamma}(P)$ by imposing 1), 2), \dots , 5), where $\alpha(P)$ and $\beta(P)$ are substituted by $\alpha(P) - \zeta(P)$ and by $\beta(P) - \zeta(P)$).

Fix now the function $\zeta_0(P)$ and consider two arbitrary pairs $(\alpha_1, \beta_1), (\alpha_2, \beta_2)$, with

$$\alpha_1(0), \alpha_2(0) \leq \zeta_0(0) \leq \beta_1(0), \beta_2(0).$$

It follows then from (2.19) and (2.23), for the corresponding solutions $\Gamma_{\alpha_1\beta_1}(P)$ and $\Gamma_{\alpha_2\beta_2}(P)$ (with $\Gamma_{\alpha_1\beta_1}|_{\sigma} = \Gamma_{\alpha_2\beta_2}|_{\sigma} = \zeta_0$):

$$(2.24) \quad \begin{aligned} \|\Gamma_{\alpha_1\beta_1} - \Gamma_{\alpha_2\beta_2}\|' &= \|\bar{\Gamma}_{\alpha_1-\zeta, \beta_1-\zeta} - \bar{\Gamma}_{\alpha_2-\zeta, \beta_2-\zeta}\|' \leq \\ &\leq 2 \{ \|\alpha_1 - \alpha_2\|'_{\Lambda} + \|\beta_1 - \beta_2\|'_{\Lambda} \}. \end{aligned}$$

3. $\pi_{f\alpha\beta}$ PROBLEM

Let $f(\xi, \eta, y) = f(P, y)$ be a function defined in the cylinder $\{P \in R, -\infty < y < +\infty\}$. Assume that

$$(3.1) \quad f(P, 0) \in L^1(R)$$

and that $f(P, y)$ is a Lipschitz-continuous function of y , that is

$$(3.2) \quad |f(P, y_2) - f(P, y_1)| \leq K |y_2 - y_1|,$$

where the constant K does not depend on P, y_1, y_2 .

Taken an arbitrary function $\zeta_0(P) \in C^0(\sigma)$, let $\zeta(P) = \zeta_0(P') + \zeta_0(P'') - \zeta_0(0)$ be the solution of Darboux problem for the homogeneous equation $\zeta_{\xi\eta} = 0$, with the forward condition $\zeta(P)|_{\sigma} = \zeta_0(P)$.

Let us consider now, on R , the integral nonlinear equation (of Volterra type):

$$(3.3) \quad y(P) = \zeta(P) + \int_{R_P} f(Q, y(Q)) dQ \quad (R_P = \{0 \leq Q \leq P\}).$$

As it is known, it follows from (3.1) and (3.2) that (3.3) admits one and only one solution $y(P) \in C^0(R)$. Moreover, $y(P)$ coincides with the solution (in the sense of distributions $\in D'(\overset{\circ}{R})$) of Darboux problem for the equation

$$(3.4) \quad y_{\xi\eta} = f(P, y),$$

satisfying the forward condition

$$(3.5) \quad y(P)|_{\sigma} = \zeta_0(P).$$

We define now $\pi_{f\alpha\beta}$ problem. Let us arbitrarily assign the functions

$$(3.6) \quad \begin{aligned} z_0(P), \Gamma_0(P) &\in C^0(\sigma) \\ \alpha(P), \beta(P) &\in C^0(\Lambda), \end{aligned}$$

with

$$(3.7) \quad \alpha(o) \leq z_0(o) + \Gamma_0(o) \leq \beta(o).$$

Then $\pi_{f\alpha\beta}$ problem consists in determining a pair of functions, $z(P)$ and $\Gamma(P)$, such that:

- I) $z(P), \Gamma(P) \in C^0(R)$,
- II) $z(P)|_\sigma = z_0(P), \quad \Gamma(P)|_\sigma = \Gamma_0(P)$,
- III) $\alpha(P) \leq z(P) + \Gamma(P) \leq \beta(P) \quad \forall P \in \Lambda$,
- IV) $z_{\xi\eta} = f(P, z(P) + \Gamma(P))$ on $\overset{\circ}{R}$,
- V) $\text{supp } \Gamma_{\xi\eta} \subseteq \{P \in \Lambda : \Gamma(P) + z(P) = \alpha(P) \text{ or } \Gamma(P) + z(P) = \beta(P)\}$,
- VI) $\Gamma_{\xi\eta} \geq 0$ on every arc $\Lambda' \subseteq \overset{\circ}{\Lambda}$ where $\Gamma(P) + z(P) < \beta(P)$,
 $\Gamma_{\xi\eta} \leq 0$ on every arc $\Lambda' \subseteq \overset{\circ}{\Lambda}$ where $\Gamma(P) + z(P) > \alpha(P)$.

Let us observe that, by V), $\Gamma(P)$ satisfies, on $\overset{\circ}{R} - \Lambda$, the equation $\Gamma_{\xi\eta} = 0$. Setting then

$$(3.8) \quad y(P) = z(P) + \Gamma(P),$$

it follows from IV) that $y(P)$ satisfies, on $\overset{\circ}{R} - \Lambda$, the equation $y_{\xi\eta} = f(P, y)$ (cfr. § 1).

We prove now that $\pi_{f\alpha\beta}$ problem admits one and only one solution. As we shall see, this can be proved by using classical Banach contraction theorem (hence, we can calculate the solution by successive approximations method).

Let us take, firstly, an arbitrary function $\Gamma(P) \in C^0(R)$ satisfying the condition

$$\Gamma(P)|_\sigma = \Gamma_0(P).$$

Setting afterwards $\zeta(P) = z_0(P') + z_0(P'') - z_0(o)$, we solve the integral equation

$$(3.9) \quad z(P) = \zeta(P) + \int_{R_P} f(Q, z(Q) + \Gamma(Q)) dQ \quad (P \in R)$$

(which is possible, by (3.1) and (3.2)). Observe that the solution $z(P)$ is, \forall fixed P , a functional of the restriction of Γ to the rectangle R_P ; moreover

$$(3.10) \quad z(P)|_\sigma = z_0(P).$$

Let lastly $\Delta(P)$ be the solution of the generalised $\pi_{\alpha-z, \beta-z}$ problem, with the condition

$$(3.11) \quad \Delta(P) |_{\sigma} = \Gamma_0(P).$$

We have defined, in such a way, a functional transformation

$$(3.12) \quad \Delta = F(\Gamma),$$

on the closed and convex set \mathcal{U} constituted by all functions $\phi(P) \in C^0(\mathbb{R})$, such that

$$\phi(P) |_{\sigma} = \Gamma_0(P).$$

Let us prove now that *the transformation F is a contraction, in \mathcal{U} , assuming $C^0(\mathbb{R})$ endowed with the norm*

$$(3.13) \quad \|\Phi\|' = \max_{\mathbb{R}} |e^{-\rho(\xi+\eta)} \phi(\xi, \eta)|,$$

where

$$(3.14) \quad \rho = \text{const.} > \sqrt{5K} \quad (\Leftrightarrow 4K/(\rho^2 - K) < 1).$$

Taken Γ_1 and $\Gamma_2 \in \mathcal{U}$, we have, by (3.2) and (3.9), for the corresponding solutions z_1 and z_2 :

$$|z_1(P) - z_2(P)| \leq K \int_{\mathbb{R}_P} \{|z_1(Q) - z_2(Q)| + |\Gamma_1(Q) - \Gamma_2(Q)|\} dQ.$$

Setting $Q = (\mu, \nu)$, it follows from (3.13), $\forall P = (\xi, \eta) \in \mathbb{R}$,

$$\begin{aligned} e^{-\rho(\xi+\eta)} |z_1(P) - z_2(P)| &\leq K \int_{\mathbb{R}_P} e^{-\rho(\xi-\mu)-\rho(\eta-\nu)} \{e^{-\rho(\mu+\nu)} |z_1(Q) - z_2(Q)| + \\ &+ e^{-\rho(\mu+\nu)} |\Gamma_1(Q) - \Gamma_2(Q)|\} d\mu d\nu \leq \\ &\leq \frac{K}{\rho^2} \{\|z_1 - z_2\|' + \|\Gamma_1 - \Gamma_2\|'\}, \\ &\Rightarrow \|z_1 - z_2\|' \leq \frac{K}{\rho^2} \{\|z_1 - z_2\|' + \|\Gamma_1 - \Gamma_2\|'\}. \end{aligned}$$

Since, by (3.14), $K < \rho^2$, we obtain the inequality:

$$(3.15) \quad \|z_1 - z_2\|' \leq \frac{K}{\rho^2 - K} \|\Gamma_1 - \Gamma_2\|',$$

where, by (3.14), $K/(\rho^2 - K) < 1$.

Let us calculate now the norm of $\Delta_1 - \Delta_2$. Setting

$$\begin{aligned} \alpha_1 &= \alpha - z_1, & \beta_1 &= \beta - z_1, \\ \alpha_2 &= \alpha - z_2, & \beta_2 &= \beta - z_2, \end{aligned}$$

we have, by (2.24) and by (3.15),

$$(3.16) \quad \|\Delta_1 - \Delta_2\|' \leq 4 \|z_1 - z_2\|' \leq \frac{4K}{\rho^2 - K} \|\Gamma_1 - \Gamma_2\|'$$

and the thesis follows from (3.14).

There exists therefore (by Banach theorem) one and only one function $\Gamma(P) \in \mathcal{U}$ such that $\Gamma = F(\Gamma)$. The corresponding pair $(z(P), \Gamma(P))$ gives then the unique solution of $\pi_{f\alpha\beta}$ problem.

4. SOLUTION OF THE MECHANICAL PROBLEM

We apply now the preceding results in order to solve the problem described at § 1. Let us consider equation (1.1) in a domain Z of the (x, t) plane, defined by the inequalities:

$$(4.1) \quad t \geq 0, \quad p(t) \leq x \leq q(t),$$

where $p(t)$ and $q(t)$ satisfy Lipschitz conditions, and $p(t) < q(t), \forall t$. We assume moreover $|p'(t)| \leq 1, |q'(t)| \leq 1$ a.e., never being $p'(t) = \pm 1$, or $q'(t) = \pm 1$, on an interval: therefore we exclude that the boundary lines, $\sigma_p = \{x = p(t)\}$ and $\sigma_q = \{x = q(t)\}$, contain any characteristic segment.

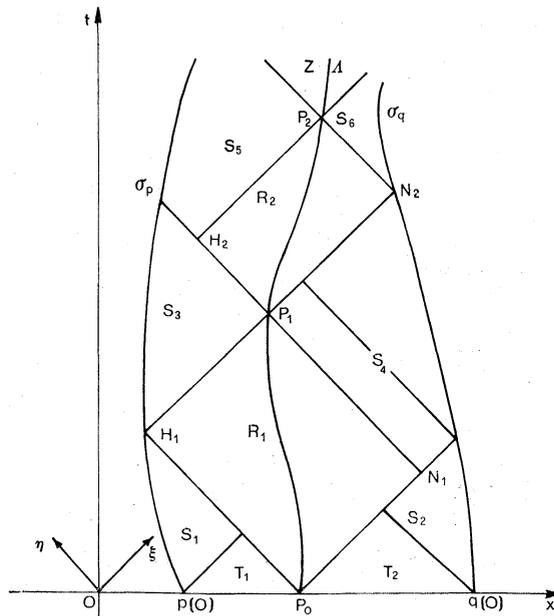


Fig. 3.

Suppose that there are assigned the *Cauchy initial conditions*:

$$(4.2) \quad y(x, 0) = \varphi(x), \quad y_t(x, 0) = \psi(x), \quad (p(0) \leq x \leq q(0)),$$

and the *boundary conditions*:

$$(4.3) \quad y(p(t), t) = A(t), y(q(t), t) = B(t) \quad (t \geq 0).$$

Consider now a *line* $\Lambda \subset Z$, $x = \lambda(t)$, where $\lambda(t)$ satisfies the same type of conditions as $p(t)$ and $q(t)$ and it is

$$(4.4) \quad p(t) < \lambda(t) < q(t) \quad (t \geq 0).$$

The *data* are supposed to satisfy the following hypotheses:

- a) $\varphi'(x), \psi(x) \in L^1(p(0)^{-1} q(0))$,
- b) $A(t), B(t) \in C^0(0^+ + \infty)$, $A(0) = \varphi(p(0))$, $B(0) = \varphi(q(0))$,
- c) $\alpha(P), \beta(P) \in C^0(\Lambda)$, $\alpha(P_0) \leq \varphi(\lambda(0)) \leq \beta(P_0)$,
- d) $f(P, 0) \in L^1(Z_T) \quad \forall T \geq 0$,

$$|f(P, y_2) - f(P, y_1)| \leq K_T |y_2 - y_1| \quad \forall y_1, y_2 \text{ and } \forall P \in Z_T.$$

In d) $Z_T = \{0 \leq t \leq T, p(t) \leq x \leq q(t)\}$; K_T is a constant depending only on T . Observe moreover that, by d):

$$(4.5) \quad \begin{aligned} y_1(P), y_2(P) \in C^0(Z_T) &\Rightarrow (f(P, y_1(P)) - f(P, y_2(P))) \in L^\infty(Z_T), \\ y(P) \in C^0(Z_T) &\Rightarrow f(P, y(P)) = f(P, 0) + (f(P, y(P)) - \\ &\quad - f(P, 0)) \in L^1(Z_T). \end{aligned}$$

Let now W be the set of all functions $w(P)$ such that:

- i₁) $w(P) \in C^0(Z)$,
- i₂) $w_\xi(P), w_\eta(P), w_{\xi\eta}(P) \in L^1(T_1 \cup T_2)$.

In such hypotheses the *free problem* for (1.1), with the initial and boundary conditions (4.2) and (4.3), has one, and only one, solution $y(x, t) \in W$. We may obtain $y(x, t)$ by a classical scheme: we solve, firstly, a Cauchy problem in T_1 and in T_2 ; we solve, afterwards, Darboux and Goursat problems in $S_1, S_2, R_1, S_3, S_4, R_2, \dots$. The solutions of these problems coincide with those of nonlinear integral equations (of Volterra type) for which existence and uniqueness are guaranteed by hypotheses d).

Let us consider now the *problem with obstacles*. Bearing in mind the description given at § 1, the initial and boundary conditions, and *setting*

$$(4.6) \quad y(P) = z(P) + \Gamma(P),$$

we are brought to solve the following *analytical problem*: find $z(P)$ and $\Gamma(P)$ such that

- j₁) $z(P)$ and $\Gamma(P) \in W$,
- j₂) $z(x, 0) = \varphi(x)$, $z_t(x, 0) = \psi(x)$ $(p(0) \leq x \leq q(0))$,

$$\begin{aligned}
& z(p(t), t) = A(t) \quad , \quad z(q(t), t) = B(t) \quad (t \geq 0), \\
& \Gamma(x, 0) = 0 \quad , \quad \Gamma_t(x, 0) = 0 \quad (p(0) \leq x \leq q(0)), \\
& \Gamma(p(t), t) = 0 \quad , \quad \Gamma(q(t), t) = 0 \quad (t \geq 0), \\
j_3) & \quad \alpha(P) \leq z(P) + \Gamma(P) \leq \beta(P) \quad \forall P \in \Lambda, \\
j_4) & \quad z_{\xi\eta} = f(P, z(P) + \Gamma(P)) \quad \text{on } \overset{\circ}{Z}, \\
j_5) & \quad \text{supp } \Gamma_{\xi\eta} = \{P \in \Lambda : \Gamma(P) + z(P) = \alpha(P) \text{ or } \Gamma(P) + z(P) = \beta(P)\}, \\
j_6) & \quad \Gamma_{\xi\eta} \geq 0 \quad \text{on every arc } \Lambda' \subset \overset{\circ}{\Lambda} \text{ such that } z(P) + \Gamma(P) < \beta(P), \\
& \quad \Gamma_{\xi\eta} \leq 0 \quad \text{on every arc } \Lambda'' \subset \overset{\circ}{\Lambda} \text{ such that } z(P) + \Gamma(P) > \alpha(P).
\end{aligned}$$

It is obvious that, if $\Gamma(P)$ and $z(P)$ satisfy $j_1), \dots, j_6)$, then $y(P) = z(P) + \Gamma(P)$ gives a solution of our problem.

Let us prove now that *the pair* $(z(P), \Gamma(P))$ *exists and is unique.*

We have in fact, by the third and by the fourth of $j_2)$ (and solving the corresponding Cauchy and Goursat problems on T_1, T_2 and on S_1, S_2), $\Gamma(P) \equiv 0$ on $T_1 \cup T_2 \cup S_1 \cup S_2$. We calculate now $z(P)$, on the same domain, by solving the same problems for the equation $z_{\xi\eta} = f(P, z)$, where the initial and boundary values are given by the first and by the second of $j_2)$. Therefore, as it is obvious, the solution $y(P)$ and that of the free problem coincide on $T_1 \cup T_2 \cup S_1 \cup S_2$.

Observe now that $\Gamma(P)$ and $z(P)$ are known on the lower edges $P_0 N_1$ and $P_0 H_1$ of R_1 . Hence we obtain $\Gamma(P)$ and $z(P)$ on the whole of R_1 by solving a $\pi_{f\alpha\beta}$ problem. We obtain then $\Gamma(P)$ on S_3 by solving a Goursat problem for the equation $\Gamma_{\xi\eta} = 0$; we can calculate afterwards $z(P)$, on S_3 , by solving the same problem for the equation $z_{\xi\eta} = f(P, z(P) + \Gamma(P))$. In the same way we obtain $\Gamma(P)$ and $z(P)$ on S_4 , by solving Darboux and Goursat problems. We shall calculate then $\Gamma(P)$ and $z(P)$ in the rectangle R_2 by solving a $\pi_{f\xi\eta}$ problem and so on.

Our problem has been therefore solved. More generally, we can determine the motion of the string in presence of *more obstacles* of the type considered before. One assumes now that the domain Z contains m lines $\Lambda_j, x = \lambda_j(t)$, where $p(t) < \lambda_1(t) < \dots < \lambda_m(t) < q(t)$; the displacement $y(P)$ must satisfy, correspondingly, m conditions of the type

$$\alpha_j(P) \leq y(P) \leq \beta_j(P) \quad (P \in \Lambda_j).$$

It may be, for some j , $\alpha_j = -\infty$, or $\beta_j = +\infty$: in this, more simple, case we have a point-shaped obstacle.

For these problems, *existence and uniqueness theorem holds.*

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