

About one inverse initial-boundary value problem for nonlinear one-dimensional poroelasticity equations

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Abstract. We consider a one-dimensional inverse boundary value problem for a nonlinear system of the poroelasticity equations. We obtain estimates for the conditional stability of the inverse problem.

Keywords: hyperbolic system, direct problem, Volterra's equation, porous medium, friction coefficient.

Let us consider the following one-dimensional initial boundary value problem for the nonlinear system of equations of poroelasticity

$$\rho_s u_{tt} = (\mu(u_x)u_x)_x - \rho_l^2((u-v)\chi(u-v))_t, \quad (1)$$

$$\rho_l v_t = \rho_l^2(u-v)\chi(u-v), \quad x \in (0, L), \quad t \in (0, T),$$

$$u|_{t=0} = u_0(x), \quad u_t|_{t=0} = u_1(x), \quad v|_{t=0} = 0, \quad x \in (0, L), \quad (2)$$

$$\mu(u_x)u_x|_{x=L} = f(t), \quad u|_{x=0} = 0, \quad t \in (0, T). \quad (3)$$

Here u and v are the velocities of elastic porous body with a constant partial density $\rho_s = \rho_s^f(1 - d_0)$ and of the fluid with a constant partial density $\rho_l = \rho_l^f d_0$, respectively, d_0 is porosity, $u_t = \frac{\partial u}{\partial t}$, $f : [0, T] \rightarrow R$, $u_0 : [0, L] \rightarrow R$, $u_1 : [0, L] \rightarrow R$, ρ_s^f and ρ_l^f are the physical density of elastic porous body and the fluid, respectively, $\mu(\nu)$ is a three times continuously differentiable positive function, $\chi(\nu)$ is a two times continuously differentiable positive function.

In this paper, using the ideas from [4], we study the inverse problem for the one-dimensional dynamical system of equations of porous media. The direct problem is considered in [1].

The statement of the problem and formulation of results. The problem of definition of u and v from (1)–(3) with given μ , χ , ρ_s , ρ_l will be called a one-dimensional direct dynamic problem for porous media [1]. The inverse problem is to determine u , v , μ from (1)–(3) (with given χ , ρ_s , ρ_l) with additional information $\tilde{u} := u(L, \cdot)$.

We introduce the functions $\tilde{\mu}(s) = s\mu(s)$, $\tilde{\chi}(s) = s\chi(s)$. To study the properties of our mathematical model, we consider the operator F , that is, mapping the function $\tilde{\mu}$ onto the given $\tilde{u} := u(L, \cdot)$, which is a restriction of the solution u for the following initial boundary value problem

$$\begin{aligned}\rho_s u_{tt} &= (\tilde{\mu}(u_x))_x - \rho_l^2 (\tilde{\chi}(u - v))_t, \\ v_t &= \rho_l \tilde{\chi}(u - v), \quad x \in (0, L), \quad t \in (0, T),\end{aligned}\tag{4}$$

with the initial conditions

$$u|_{t=0} = u_0(x), \quad u_t|_{t=0} = u_1(x), \quad v|_{t=0} = 0, \quad x \in (0, L),\tag{5}$$

and the boundary conditions

$$\tilde{\mu}(u_x)|_{x=L} = f(t), \quad u|_{x=0} = 0, \quad t \in (0, T).\tag{6}$$

Then the function $\tilde{\mu}$ can be found from the solution of the operator equation

$$F(\tilde{\mu}) = \tilde{u}.\tag{7}$$

The derivative of the operator F in some direction $\delta\tilde{\mu}$ is calculated in the following way

$$F'(\tilde{\mu})[\delta\tilde{\mu}] = \widehat{u}(L, \cdot),\tag{8}$$

where the functions \widehat{u} , \widehat{v} are the solution of the initial-boundary value problem

$$\begin{aligned}\rho_s \widehat{u}_{tt} &= (\tilde{\mu}'(u_x)\widehat{u}_x)_x - \rho_l^2 (\tilde{\chi}'(u - v)(\widehat{u} - \widehat{v}))_t + (\delta\tilde{\mu}(u_x))_x, \\ \widehat{v}_t &= \rho_l \tilde{\chi}'(u - v)(\widehat{u} - \widehat{v}), \quad x \in (0, L), \quad t \in (0, T),\end{aligned}\tag{9}$$

with the initial conditions

$$\widehat{u}|_{t=0} = 0, \quad \widehat{u}_t|_{t=0} = 0, \quad \widehat{v}|_{t=0} = 0, \quad x \in (0, L),\tag{10}$$

and the boundary conditions

$$\widehat{u}|_{x=0} = 0, \quad \tilde{\mu}'(u_x)\widehat{u}_x + \delta\tilde{\mu}(u_x)|_{x=L} = 0, \quad t \in (0, T).\tag{11}$$

In formulas (9)–(11) the functions u , v are the solution of the initial-boundary value problem (4)–(6).

Suppose that the following conditions are valid

$$u_0 \in C^3(0, L), \quad u_1 \in C^2(0, L), \quad f \in C^2(0, T),\tag{12}$$

and the compatibility conditions

$$\begin{aligned} (\tilde{\mu}^{-1} \circ f)(0) &= u'_0(L), & (\tilde{\mu}^{-1} \circ f)'(0) &= u'_1(L), \\ \rho_s(\tilde{\mu}^{-1} \circ f)''(0) &= (\tilde{\mu}(u'_0))''(L) - \rho_l^2[(u_1 - \rho_l \tilde{\chi}(u_0))\tilde{\chi}'(u_0)]'(L) \end{aligned} \quad (13)$$

on the boundary and

$$u_0(0) = u_1(0) = u''_0(0) = u''_1(0) = 0 \quad (14)$$

on the left boundary.

Assume that the functions $\tilde{\mu}, \tilde{\chi}$ belong to the set

$$D(F) = \left\{ \begin{array}{l} (\tilde{\mu}, \tilde{\chi}) \in X \mid \tilde{\mu}'(s) \geq \mu_0, \tilde{\mu}''(s) \leq C, \tilde{\chi}''(s) \leq C \\ \text{for any } s \in [0, S], \text{ and condition (13) is fulfilled} \end{array} \right\}, \quad (15)$$

for some positive constants μ_0, C . Further, we denote by C a positive constant that is greater than the previous C ,

$$X = \{(\tilde{\mu}, \tilde{\chi}) \in C^3(0, S) \times C^2(0, S) \mid \tilde{\mu}(0) = 0, \tilde{\chi}(0) = 0\}, \quad (16)$$

where $S > 0$.

Using different norms both in the preimage and in the image spaces, we obtain a stable solution in the interval $[0, \bar{s}] \subseteq [0, S]$, the parameter curve $s \mapsto \tilde{\mu}(s)$ can be uniquely determined from the given measurements.

A difference $F(\tilde{\mu}) - F(\tilde{\mu}), \tilde{\mu}, \tilde{\mu} \in D(F)$, can be written as the right-hand side value for \hat{u}, \hat{v} for the following initial-boundary value problem

$$\begin{aligned} \rho_s \hat{u}_{tt} &= (a \hat{u}_x + \phi)_x - \rho_l^2 (b(\hat{u} - \hat{v}))_t, \\ \hat{v}_t &= \rho_l b(\hat{u} - \hat{v}), \quad x \in (0, L), \quad t \in (0, T), \end{aligned} \quad (17)$$

with zero initial conditions and the boundary conditions

$$a \hat{u}_x + \phi|_{x=L} = 0, \quad \hat{u}|_{x=0} = 0, \quad t \in (0, T), \quad (18)$$

where

$$\begin{aligned} a(x, t) &= \int_0^1 \tilde{\mu}'(\tilde{u}_x(x, t) + (u_x(x, t) - \tilde{u}_x(x, t))\theta) d\theta, \\ b(x, t) &= \int_0^1 \tilde{\chi}'(\tilde{u}_x(x, t) - \tilde{v}_x(x, t) + \\ &\quad (u_x(x, t) - v_x(x, t) - (\tilde{u}_x(x, t) - \tilde{v}_x(x, t))\theta) d\theta, \\ \phi(x, t) &= \delta \tilde{\mu}(u_x(x, t)), \quad \delta \tilde{\mu} = \tilde{\mu} - \tilde{\mu}. \end{aligned} \quad (19)$$

The functions \tilde{u}, \tilde{v} are the solution of the initial-boundary value problem (4)–(6) with $\tilde{\mu} = \tilde{\mu}$, i.e.

$$F(\tilde{\mu}) - F(\tilde{\mu}) = \hat{u}(L, \cdot). \quad (20)$$

First, consider the initial boundary value problem (17)–(18) in the case of constant coefficients, i.e. $a(x, t) = \bar{a}$, $b(x, t) = \bar{b}$, $\bar{a}, \bar{b} \in R$. Therefore, we consider the following initial-boundary value problem

$$\begin{aligned} \rho_s \widehat{u}_{tt} &= \bar{a} \widehat{u}_{xx} - \rho_l^2 \bar{b} (\widehat{u}_t - \widehat{v}_t) + \phi_x, \\ \widehat{v}_t &= \rho_l \bar{b} (\widehat{u} - \widehat{v}), \quad x \in (0, L), \quad t \in (0, T), \end{aligned} \quad (21)$$

with zero initial conditions

$$\widehat{u}|_{t=0} = 0, \quad \widehat{u}_t|_{t=0} = 0, \quad \widehat{v}|_{t=0} = 0, \quad x \in (0, L), \quad (22)$$

and boundary conditions

$$\bar{a} \widehat{u}_x + \phi|_{x=L} = 0, \quad \widehat{u}|_{x=0} = 0, \quad t \in (0, T). \quad (23)$$

Using the method of characteristics, initial boundary value problem (21)–(23) is reduced to Volterra’s equation of the first kind for the difference $\delta\tilde{\mu}$ between the parameters of curves.

Theorem 1. *Let the functions \widehat{u} , \widehat{v} be the solution of the initial boundary value problem (21)–(23). The function ϕ is defined by formula (19) for $u \in C^{3,2}([0, L] \times [0, T])$, $v \in C^{0,1}([0, L] \times [0, T])$, satisfying boundary conditions (6) and initial conditions (5) with condition of smoothness (12), $f(0) = 0$ and f is a strictly monotoniously increasing function, $u'_0 \equiv 0$, $\tilde{\mu} \in D(F)$, and $\delta\tilde{\mu} \in C^2([0, S_1])$ for some $S_1 > 0$ such that*

$$\{u_x(x, t) \mid (x, t) \in [0, L] \times [0, T]\} \subseteq [0, S_1].$$

Furthermore, assume that

$$\left| \pm \sqrt{\frac{\bar{a}}{\rho_s}} u_{xx}(x, t) + u_{xt}(x, t) \right| \geq c_1 \quad \forall (x, t) \in (0, L) \times (0, \bar{t}) \quad (24)$$

holds for some $c_1 > 0$, $0 < \bar{t} \leq T$.

Then, with

$$\bar{s} = \tilde{\mu}^{-1}(f(\bar{t})) > 0 \quad (25)$$

the estimate of l -stability [4] is valid

$$\|\delta\tilde{\mu}\|_{L_2(0, \bar{s})} \leq C \left\{ \|\widehat{u}(L, \cdot)\|_{H^1(0, \bar{t})} + \rho_l^3 \|\widehat{u}\|_{H^1((0, \bar{t}) \times (0, \bar{t}))} \right\} \quad (26)$$

with some constant $C > 0$.

Theorem 2. *Let the conditions of Theorem 1 be fulfilled and*

$$f(0) = 0, \quad f(t) \geq 0, \quad f'(t) \geq f_0 > 0 \quad \forall t \in [0, \bar{t}], \quad (27)$$

$$u'_0(x) = 0 \quad \forall x \in [0, L] \quad (28)$$

for some f_0 . Let $\tilde{\mu} \in D(F)$, and u, v be solutions of the initial-boundary value problem (4)–(6).

Additionally, assume that

$$\left| \left(\pm \sqrt{\frac{\tilde{\mu}'(u_x)}{\rho_s}} u_{xx} + u_{xt} \right) (x(t), t) \right| \geq c_1 \quad \forall t \in [0, \bar{t}], \quad (29)$$

performed on some segment $[0, \bar{t}] \subseteq [0, T]$ with some $c_1 > 0$, for all the characteristic curves $t \mapsto x(t)$ of (4), and \bar{t}, L are small enough.

Then the function $u(L, t), t \in [0, \bar{t}]$, uniquely determines $\tilde{\mu}$ on the interval $[0, \bar{s}]$, where

$$\bar{s} = \tilde{\mu}^{-1}(f(\bar{t})) > 0 \quad (30)$$

and the estimate of l -stability is valid

$$\|\tilde{\mu} - \mu\|_{L_2(0, \bar{s})} \leq C \left\{ \|F(\tilde{\mu}) - F(\mu)\|_{H^1(0, \bar{t})} + \rho_l^3 \|\hat{u}\|_{H^1((0, \bar{t}) \times (0, \bar{t}))} \right\} \quad (31)$$

with some constant $C > 0$ for all $\tilde{\mu} \in D(F) \cap B_r(\mu)$, where $B_r(\mu)$ is a ball of sufficiently small radius r (in C^3 norm) with the center μ .

Proof of Theorems. For simplicity, assume that $\rho_s = L = a = 1$. For the sake of convenience exclude the function \hat{v} from the equation of motion for \hat{u} . These functions satisfy the relations (17)–(20):

$$\begin{aligned} \hat{u}_{tt} &= \hat{u}_{xx} - b\rho_l^2 \hat{u}_t + b^2 \rho_l^3 \hat{u} - b^3 \rho_l^4 \int_0^t e^{-b\rho_l(t-\tau)} \hat{u}(x, \tau) d\tau + \phi_x, \\ \hat{u}_x(1, t) + \phi &= 0, \quad m(t) := \hat{u}(1, t), \\ \hat{v}(x, t) &= b\rho_l \int_0^t e^{-b\rho_l(t-\tau)} \hat{u}(x, \tau) d\tau. \end{aligned} \quad (32)$$

We represent $\hat{u} = p e^{-b\rho_l^2 t/2}$. For the function p we obtain the following problem

$$\begin{aligned} p_{tt} &= p_{xx} + Ap - b^3 \rho_l^4 \int_0^t e^{-B(t-\tau)} p(x, \tau) d\tau + \tilde{\phi}_x, \\ p_x(1, t) + \tilde{\phi} &= 0, \quad p(1, t) = \tilde{m}(t), \end{aligned} \quad (33)$$

where

$$A = b^2 \rho_l^3 \left(1 + \frac{\rho_l}{4}\right), \quad B = b\rho_l \left(1 - \frac{\rho_l}{2}\right), \quad \tilde{\phi} = \phi e^{b\rho_l^2 t/2}, \quad \tilde{m} = m e^{b\rho_l^2 t/2}.$$

Solution of problem (33) has the form [3]

$$\begin{aligned}
p(x, t) = & \frac{1}{2} \left[\tilde{m}(1+t-x) + \tilde{m}(1+t-x - \min\{1+t-x, 2(1-x)\}) \right] + \\
& \frac{1}{2} \int_{1+t-x-\min\{1+t-x, 2(1-x)\}}^{1+t-x} \tilde{\phi}(1, \eta) d\eta - \\
& \int_0^{\min\{\frac{1}{2}(1+t-x), 1-x\}} \int_0^\eta \tilde{\phi}_x(1-\tau, \tau+1+t-x-2\eta) d\tau d\eta - \\
& \int_{\min\{\frac{1}{2}(1+t-x), 1-x\}}^{1-x} \int_{2\eta-(1+t-x)}^\eta \tilde{\phi}_x(1-\tau, \tau+1+t-x-2\eta) d\tau d\eta - \\
& \int_0^{\min\{\frac{1}{2}(1+t-x), 1-x\}} \int_0^\eta P(1-\tau, \tau+1+t-x-2\eta) d\tau d\eta - \\
& \int_{\min\{\frac{1}{2}(1+t-x), 1-x\}}^{1-x} \int_{2\eta-(1+t-x)}^\eta P(1-\tau, \tau+1+t-x-2\eta) d\tau d\eta,
\end{aligned} \tag{34}$$

where

$$P = Ap - b^3 \rho_l^4 \int_0^t e^{-B(t-\tau)} p(x, \tau) d\tau.$$

From the initial and boundary conditions at the left boundary for \widehat{u} we obtain

$$p(x, 0) = P(x, 0) = 0, \quad p(0, t) = P(0, t) = 0.$$

From (32), (33) it follows that $\tilde{m}(0) = m(0) = 0$.

Repeating the arguments from [4] relative to $\tilde{\phi}$, we obtain Volterra's integral equation of the first kind

$$\begin{aligned}
-\tilde{m}(t) = & \int_0^t \tilde{\phi}(|\sigma-t+1|, \sigma) d\sigma - 2 \int_0^{t/2} \int_0^\eta P(1-\tau, \tau+t-2\eta) d\tau d\eta - \\
& 2 \int_{t/2}^t \int_{2\eta-t}^\eta P(1-\tau, \tau+t-2\eta) d\tau d\eta
\end{aligned} \tag{35}$$

In the first integral we make a change in the variables

$$\lambda := u_x(|\eta-t+1|, \eta), \quad \tau := f^{-1}(\tilde{\mu}(\lambda)).$$

Then we have

$$\begin{aligned}
\int_0^t \tilde{\phi}(|\sigma-t+1|, \sigma) d\sigma &= \int_{u_x(|t-1|, 0)}^{u_x(1, t)} k(\lambda, t) \delta\mu(\lambda) d\lambda = \int_0^{\tilde{\mu}^{-1}(f(t))} k(\lambda, t) \delta\mu(\lambda) d\lambda \\
&= \int_0^t k(\tilde{\mu}^{-1}(f(\tau)), t) \frac{f'(\tau)}{\tilde{\mu}'(\tilde{\mu}^{-1}(f(\tau)))} \delta\mu(\tilde{\mu}^{-1}(f(\tau))) d\tau \quad \forall t \in [0, \bar{t}],
\end{aligned}$$

where

$$k(\lambda, t) = \frac{e^{b\rho_t^2\eta/2}}{\operatorname{sgn}(\eta - t + 1)u_{xx}(|\eta - t + 1|, \eta) + u_{xt}(|\eta - t + 1|, \eta)},$$

$\eta = \eta(\lambda, t - 1)$ according to the theorem of the implicit function.

Supplying this ratio in (35) relative to $\delta\mu \circ \tilde{\mu}^{-1} \circ f$ we obtain Volterra's integral equations of the first kind

$$\begin{aligned} -m(t)e^{b\rho_t^2 t/2} &= \int_0^t k(\tilde{\mu}^{-1}(f(\tau)), t) \frac{f'(\tau)}{\tilde{\mu}'(\tilde{\mu}^{-1}(f(\tau)))} \delta\mu(\tilde{\mu}^{-1}(f(\tau))) d\tau - \\ &2 \int_0^{t/2} \int_0^\eta P(1 - \tau, \tau + t - 2\eta) d\tau d\eta - \\ &2 \int_{t/2}^t \int_{2\eta-t}^\eta P(1 - \tau, \tau + t - 2\eta) d\tau d\eta \quad \forall t \in [0, \bar{t}]. \end{aligned} \quad (36)$$

Note that the kernel $k(\tilde{\mu}^{-1}(f(\tau)), t) \frac{f'(\tau)}{\tilde{\mu}'(\tilde{\mu}^{-1}(f(\tau)))}$ is limited, differentiable with respect to t separated from zero diagonal $\tau = t$. According to the theory of Volterra's integral operators [4, 7], from (36) we obtain

$$\begin{aligned} \|\delta\mu\|_{L_2(0, \bar{\lambda})} &\leq \frac{\|f\|_{C^1}}{\mu_0} \|\delta\mu \circ \tilde{\mu}^{-1} \circ f\|_{L_2(0, \bar{t})} + C\rho_t^3 \|\widehat{u}\|_{H^1((0, \bar{t}) \times (0, \bar{t}))} \\ &\leq C \left\{ \|\tilde{m}'\|_{L_2(0, \bar{t})} + \rho_t^3 \|\widehat{u}\|_{H^1((0, \bar{t}) \times (0, \bar{t}))} \right\}. \end{aligned}$$

Hence, taking into account the definitions of \tilde{m} , we obtain estimate (26). Theorem 1 is proved.

The proof of Theorem 2 is carried out in the same manner as in [4], using Theorem 1. \square

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