

Local analytic solutions to some nonhomogeneous problems with p -Laplacian

Gabriella Bognár

Department of Analysis
University of Miskolc
3515 Miskolc-Egyetemváros
Hungary

Hejnice, September 18. 2007.

We consider the solution of the nonlinear differential equation of the second order

$$\Delta_p u + (-1)^i |u|^{q-1} u = 0, \quad u = u(x), \quad x \in \mathbf{R}^n, \quad (\text{E})$$

where $n \geq 1$, p and q are positive real numbers, $i = 0, 1$, $\Delta_p u = \operatorname{div}(|\nabla u|^{p-1} \nabla u)$.

If $n = 1$:

$$(\Phi_p(y'))' + (-1)^i \Phi_q(y) = 0,$$

where for $r \in \{p, q\}$

$$\Phi_r(y) := \begin{cases} |y|^{r-1} y, & \text{for } y \in \mathbf{R} \setminus \{0\} \\ 0, & \text{for } y = 0. \end{cases}$$

If $n > 1$ radially symmetric solutions:

$$(t^{n-1} \Phi_p(y'))' + (-1)^i t^{n-1} \Phi_q(y) = 0, \quad \text{on } (0, a).$$

$n = 1$:

For $p = q = 1$

$y'' \pm y = 0,$	$y(0) = 1,$	$y'(0) = 0,$	solution for '+' sign is	$y = \cos x.$
			for '-' sign is	$y = \cosh x.$
$y'' \pm y = 0,$	$y(0) = 0,$	$y'(0) = 1,$	solution for '+' sign is	$y = \sin x.$
			for '-' sign is	$y = \sinh x.$

If $p = q$

$$y'' |y'|^{p-1} + y |y|^{p-1} = 0, \quad y(0) = 0, \quad y'(0) = 1, \quad \text{generalized sine } y = S_p(x).$$

-existence and uniqueness of radial solutions [W. Reichel-W. Walter, J. Inequal. Appl., (1997)]

- $n = 1$ and $i = 0$, the initial value problem has a unique solution on $\mathbf{R}$ [O. Dosly-P. Rehák Half-linear Differential Equations, Elsevier, 2005.], and [P. Drabek-R. Manásevich, Diff. Integral Equations, (1999)], moreover, its solution can be given in closed form in terms of incomplete gamma functions

- $n = 2$, $p = q = 1$ then the solution (E) with $y(0) = 1$, $y'(0) = 0$ is $J_0(t)$, the Bessel function of first kind with zero order

- $n = 3$, $p = q = 1$ then the solution (E) with $y(0) = 1$, $y'(0) = 0$ is $j_0(t) = \sin t / t$, the spherical Bessel function of first kind with zero order

Existence of local analytic solution (Initial conditions: $y(0) = A$, $y'(0) = 0$)

Theorem (*Briot-Bouquet Theorem*) *Let us assume that in the system of equations*

$$\left. \begin{aligned} \xi \frac{dz_1}{d\xi} &= u_1(\xi, z_1(\xi), z_2(\xi)), \\ \xi \frac{dz_2}{d\xi} &= u_2(\xi, z_1(\xi), z_2(\xi)), \end{aligned} \right\}$$

functions u_1 and u_2 are holomorphic functions of ξ , $z_1(\xi)$, and $z_2(\xi)$ near the origin, moreover $u_1(0,0,0) = u_2(0,0,0) = 0$. Then there exists a holomorphic solution satisfying the initial conditions $z_1(0) = 0$, $z_2(0) = 0$ if none of the eigenvalues of the matrix

$$\begin{bmatrix} \left. \frac{\partial u_1}{\partial z_1} \right|_{(0,0,0)} & \left. \frac{\partial u_1}{\partial z_2} \right|_{(0,0,0)} \\ \left. \frac{\partial u_2}{\partial z_1} \right|_{(0,0,0)} & \left. \frac{\partial u_2}{\partial z_2} \right|_{(0,0,0)} \end{bmatrix}$$

is a positive integer.

→ the existence of formal solutions $z_1 = \sum_{k=1}^{\infty} a_k \xi^k$ and $z_2 = \sum_{k=1}^{\infty} b_k \xi^k$,

and also that the formal solutions are convergent.

Theorem *For any $p \in (0, +\infty)$, $q \in (0, +\infty)$, $i = 0, 1$, $n \in \mathbf{N}$ the initial value problem of (E) with $y(0) = A$, $y'(0) = 0$ has an unique analytic solution of the form $y(t) = Q(t^{1+1/p})$ in $(0, a)$, where Q is a holomorphic solution to*

$$Q'' = \frac{(-1)^{i+1}}{p(1+1/p)^{p+1}} t^{-\frac{p+1}{p}} \frac{\Phi_q(Q)}{|Q'|^{p-1}} - \frac{n}{p+1} t^{-(1+1/p)} Q'$$

near zero satisfying $Q(0) = A$, $Q'(0) = (-1)^{i+1} \frac{p}{p+1} \left(|A|^{q-1} A/n \right)^{\frac{1}{p}}$.

Let us take solution of (E) in the form

$$y(t) = Q(t^\alpha),$$

where function $Q \in C^2(0, a)$ and α is a positive constant. Substituting $y(t) = Q(t^\alpha)$ into (E) we get that Q satisfies

$$Q''(t^\alpha) = \frac{(-1)^{i+1}}{p \alpha^{p+1}} t^{-(\alpha-1)(p+1)} \frac{\Phi_q(Q)}{|Q'|^{p-1}} - \frac{n-1+p(\alpha-1)}{p \alpha} t^{-\alpha} Q'$$

and taking $\xi = t^\alpha$ we have

$$Q''(\xi) = \frac{(-1)^{i+1}}{p \alpha^{p+1}} \xi^{-\frac{(\alpha-1)}{\alpha}(p+1)} \frac{\Phi_q(Q)}{|Q'|^{p-1}} - \frac{n-1+p(\alpha-1)}{p \alpha} \xi^{-1} Q'.$$

Here we introduce function Q in the form

$$Q(\xi) = \gamma_0 + \gamma_1 \xi + z(\xi),$$

where $z \in C^2(0, a)$, $z(0) = 0$, $z'(0) = 0$, therefore Q must have the properties $Q(0) = \gamma_0$, $Q'(0) = \gamma_1$, $Q'(\xi) = \gamma_1 + z'(\xi)$, $Q''(\xi) = z''(\xi)$. We restate

$$\left. \begin{array}{l} z_1(\xi) = z(\xi) \\ z_2(\xi) = z'(\xi) \end{array} \right\} \text{ with } \left. \begin{array}{l} z_1(0) = 0 \\ z_2(0) = 0 \end{array} \right\},$$

therefore

$$z''(\xi) = \frac{(-1)^{i+1}}{p \alpha^{p+1}} \xi^{-\frac{(\alpha-1)}{\alpha}(p+1)} \frac{\Phi_q(\gamma_0 + \gamma_1 \xi + z(\xi))}{|\gamma_1 + z'(\xi)|^{p-1}} \\ - \frac{n-1+p(\alpha-1)}{p \alpha} \xi^{-1} (\gamma_1 + z'(\xi)).$$

We generate the system of equations

$$\left. \begin{aligned} u_1(\xi, z_1(\xi), z_2(\xi)) &= \xi z_1'(\xi) \\ u_2(\xi, z_1(\xi), z_2(\xi)) &= \xi z_2'(\xi) \end{aligned} \right\}$$

as follows

$$\left. \begin{aligned} u_1(\xi, z_1(\xi), z_2(\xi)) &= \xi z_2 \\ u_2(\xi, z_1(\xi), z_2(\xi)) &= \frac{(-1)^{i+1}}{p \alpha^{p+1}} \xi^{\frac{1-p(\alpha-1)}{\alpha}} \frac{\Phi_q(\gamma_0 + \gamma_1 \xi + z_1(\xi))}{|\gamma_1 + z_2(\xi)|^{p-1}} \\ &\quad - \frac{n-1+p(\alpha-1)}{p \alpha} (\gamma_1 + z_2(\xi)) \end{aligned} \right\}.$$

In order to satisfy conditions $u_1(0,0,0)=0$ and $u_2(0,0,0)=0$ we must get zero for the power of ξ :

$$\frac{1-p(\alpha-1)}{\alpha}=0,$$

i.e., $\alpha = \frac{1}{p} + 1$. To ensure $u_2(0,0,0)=0$ we have the connection

$$n|\gamma_1|^{p-1}\gamma_1 + \left(\frac{p}{p+1}\right)^p (-1)^i |\gamma_0|^{q-1}\gamma_0 = 0,$$

i.e.,

$$\gamma_1 = (-1)^{i+1} \frac{p}{p+1} \left(\frac{\Phi_q(\gamma_0)}{n} \right)^{\frac{1}{p}}.$$

For u_1 and u_2 we find that

$$\begin{aligned}\frac{\partial u_1}{\partial z_1} \Big|_{(0,0,0)} &= 0, & \frac{\partial u_1}{\partial z_2} \Big|_{(0,0,0)} &= 0, \\ \frac{\partial u_2}{\partial z_1} \Big|_{(0,0,0)} &= -\frac{p^p q |\gamma_0|^{q-1}}{(p+1)^{p+1} |\gamma_1|^{p-1}}, & \frac{\partial u_2}{\partial z_2} \Big|_{(0,0,0)} &= -\frac{n p}{p+1}.\end{aligned}$$

Therefore the eigenvalues of the matrix

$$\begin{bmatrix} \partial u_1 / \partial z_1 & \partial u_1 / \partial z_2 \\ \partial u_2 / \partial z_1 & \partial u_2 / \partial z_2 \end{bmatrix}$$

at $(0,0,0)$ are 0 and $-np/(p+1)$.

Corollary *From Theorem 2 it follows that solution $y(t)$ for (E) has an expansion of the*

$$\text{form } y(t) = \sum_{k=0}^{\infty} a_k t^{k\left(\frac{1}{p}+1\right)} \text{ satisfying } y(0) = A \text{ and } y'(0) = 0.$$

Determination of local solution

We seek a solution of (E) with $y(0) = 1, y'(0) = 0$ in the form

$$y(t) = a_0 + a_1 t^{\frac{1}{p}+1} + a_2 t^{2\left(\frac{1}{p}+1\right)} + \dots$$

Differentiation yields

$$y'(t) = t^{\frac{1}{p}} \left[a_1 \left(\frac{1}{p} + 1 \right) + 2a_2 \left(\frac{1}{p} + 1 \right) t^{\frac{1}{p}+1} + 3a_3 \left(\frac{1}{p} + 1 \right) t^{2\left(\frac{1}{p}+1\right)} + \dots \right],$$

thus we get

$$(y'(t))^p = t \left[a_1 \left(\frac{1}{p} + 1 \right) + 2a_2 \left(\frac{1}{p} + 1 \right) t^{\frac{1}{p}+1} + 3a_3 \left(\frac{1}{p} + 1 \right) t^{2\left(\frac{1}{p}+1\right)} + \dots \right]^p.$$

...

$$y^q(t) = \left(a_0 + a_1 t^{\frac{1}{p}+1} + a_2 t^{2\left(\frac{1}{p}+1\right)} + \dots \right)^q$$

$$= A_0 + A_1 t^{\frac{1}{p}+1} + A_2 t^{2\left(\frac{1}{p}+1\right)} + \dots$$

$$(y'(t))^p = t \left[a_1 \left(\frac{1}{p} + 1 \right) + 2a_2 \left(\frac{1}{p} + 1 \right) t^{\frac{1}{p}+1} + 3a_3 \left(\frac{1}{p} + 1 \right) t^{2\left(\frac{1}{p}+1\right)} + \dots \right]^p$$

$$= t \left[B_0 + B_1 t^{\frac{1}{p}+1} + B_2 t^{2\left(\frac{1}{p}+1\right)} + \dots \right],$$

where coefficients A_i and B_i can be expressed in terms of a_i ($i = 0, 1, \dots$).

We will use the J. C. P. Miller formula:

$$A_k = \frac{1}{k} \sum_{j=0}^{k-1} [(k-j)q - j] A_j a_{k-j}, \quad k > 0$$

$$B_k = \frac{p}{a_1 k (p+1)} \sum_{j=0}^{k-1} [(k-j)p - j] B_j a_{k-j+1} \left[(k-j+1) \left(\frac{1}{p} + 1 \right) \right]$$

From the differential equation we have:

$$t^{n-1} \left[B_0 n + B_1 \left(n + \frac{1}{p} + 1 \right) t^{\frac{1}{p}+1} + B_2 \left(n + 2 \left(\frac{1}{p} + 1 \right) \right) t^{2 \left(\frac{1}{p} + 1 \right)} + \dots \right] \\ + (-1)^i t^{n-1} \left[A_0 + A_1 t^{\frac{1}{p}+1} + A_2 t^{2 \left(\frac{1}{p} + 1 \right)} + \dots \right] = 0$$

From where for the coefficients: $B_k \left(n + k \left(\frac{1}{p} + 1 \right) \right) + (-1)^i A_k = 0 \quad k \geq 0$

From initial condition $y(0) = 1$ we get $a_0 = 1$, $A_0 = 1$, therefore

$$B_0 = (-1)^{i+1} \frac{1}{n}$$

From $B_1 \left(n + \frac{1}{p} + 1\right) + (-1)^i A_1 = 0$, we find

$$B_0 = \left[a_1 \left(\frac{1}{p} + 1 \right) \right]^p,$$

thus

$$a_1 = \frac{p}{p+1} \left[(-1)^i \frac{1}{n} \right]^{\frac{1}{p}}.$$

The evaluation of coefficients a_k , $k \geq 1$ from $B_k \left(n + k \left(\frac{1}{p} + 1 \right) \right) + (-1)^i A_k = 0$

we can perform by MAPLE.

Example:

n:=2; i:=0; p:=0.5; q:=1

$$\left(t \Phi_{0.5}(y') \right)' + t \Phi_1(y) = 0, \text{ on } (0, a)$$

$$y(0) = 1, \quad y'(0) = 0.$$

Solution:

$$\begin{aligned} y(t) = & 1 - 0.2222222222 t^3 + 0.0370370370 t^6 - 0.0047031158 t^9 + 0.0005443421 t^{12} \\ & - 0.0000580631 t^{15} + 0.0000058931 t^{18} - 0.0000005750 t^{21} + 0.0000000544 t^{24} \\ & - 0.0000000050 t^{27} \end{aligned}$$

Existence of local analytic solution (Initial conditions: $y(0) = 0, y'(0) = B$)

Theorem For any $p \in (0, +\infty), q \in (0, +\infty), i = 0, 1, n = 1$ the initial value problem of (E) with $y(0) = 0, y'(0) = B$ has an unique analytic solution of the form $y(t) = t Q(t^{q+1})$ in $(0, a)$, where Q is a holomorphic solution to

$$Q'' = -\frac{t^{-(q+1)}}{(q+1)} \left[(q+2)Q' + (-1)^i \frac{\Phi_q(Q)}{p(q+1)\Phi_{p-1}(Q + (q+1)t^{q+1}Q')} \right]$$

near zero satisfying $Q(0) = B, Q'(0) = (-1)^{i+1} \frac{1}{p(q+1)(q+2)} B^{q-p+1}$.

Example:

n:=1; i:=0; p:=3; q:=2

$$(\Phi_3(y'))' + \Phi_2(y) = 0, \text{ on } (0, a)$$

$$y(0) = 0, y'(0) = 1.$$

Solution:

$$y(t) = t(1 - 0.0625t^3 - 0.0066964t^6 - 0.0017439t^9 - 0.0006940t^{12} - 0.00036558t^{15} - 0.00020711t^{18} - 0.00012588t^{21} - 0.00008100t^{24})$$

Case: $p = q$

$$\left(\Phi_p(y')\right)' + (-1)^i \Phi_p(y) = 0$$

$$y(0) = 0, \quad y'(0) = 1$$

$$y(t) = t \left(\beta_0 + \beta_1 t^{p+1} + \beta_2 t^{2(p+1)} + \beta_3 t^{3(p+1)} + \beta_4 t^{4(p+1)} + \dots \right)$$

$$y(t) = t \left(\beta_0 + \beta_1 t^{p+1} + \beta_2 t^{2(p+1)} + \beta_3 t^{3(p+1)} + \beta_4 t^{4(p+1)} + \dots \right), \quad i = 0,$$

$$\beta_0 = 1$$

$$\beta_1 = -\frac{1}{(p+1)(p+2)}$$

$$\beta_2 = -\frac{p^2 - 2}{2(p+1)^2(p+2)(2p+3)}$$

$$\beta_3 = -\frac{4p^5 + 9p^4 - 6p^3 - 19p^2 + 3p + 12}{6(p+1)^3(p+2)^2(2p+3)(3p+4)}$$

$$\beta_4 = -\frac{36p^8 + 164p^7 + 167p^6 - 220p^5 - 400p^4 + 76p^3 + 288p^2 - 24p - 96}{24(p+1)^4(p+2)^3(2p+3)(3p+4)(4p+5)}$$

Remarks

(i) Generally
$$\beta_n = \frac{P_n(p)}{n!(p+1)^n (p+2)^{\gamma_{n1}} (2p+3)^{\gamma_{n2}} \dots [n(p+1)+1]^{\gamma_{nn}}},$$

where $P_n(p)$ is a polynomial in p with integer coefficients of degree $n-2+\gamma_{n1}+\gamma_{n2}+\dots+\gamma_{nn}$,

$$\gamma_{nj} = \begin{cases} \left[\frac{n-1}{j} \right], & \text{if } j < n, \\ 1, & \text{if } j = n. \end{cases}$$

(ii) The coefficient of $P_n(p)$ concerning the maximal power in p is divisible by $((n-1)!)^2$.

(iii) Coefficients β_n are rational functions of p with poles at $-1, -2, -\frac{3}{2}, \dots, -\frac{n-1}{n}$.

Exponential expansions

$$y''|y'|^{p-1} - y|y|^{p-1} = 0, \quad p > 0,$$
$$y(0) = 0, \quad y'(0) = 1 \quad \text{or} \quad y(0) = 1, \quad y'(0) = 0$$

The first integral

$$|y'|^{p+1} - |y|^{p+1} = C, \quad \text{where } C = 1 \text{ for } Sh_p \text{ and } C = -1 \text{ for } Ch_p.$$

Exponential expansion of the form: $y = Ae^x \left(1 + a_1 (Ae^x)^{-(p+1)} + a_2 (Ae^x)^{-2(p+1)} + \dots \right)$

$$y' = Ae^x \left(1 + (-p)a_1 (Ae^x)^{-(p+1)} + (-1 - 2p)a_2 (Ae^x)^{-2(p+1)} + \dots \right)$$

Substitution $(Ae^x)^{-(p+1)} = u$

$$y^p = u^{-1} \left(1 + a_1 u + a_2 u^2 + \dots \right)^{p+1} = u^{-1} \left(1 + \alpha_1 u + \alpha_2 u^2 + \dots \right)$$

$$y'^p = u^{-1} \left(1 + (-p)a_1 u + (-1 - 2p)a_2 u^2 + \dots \right)^{p+1} = u^{-1} \left(1 + \beta_1 u + \beta_2 u^2 + \dots \right)$$

From the diff.equ.: $\alpha_k = \beta_k$, $k > 1$ and

$\alpha_1 = \beta_1 - 1$ for Sh_p and $\alpha_1 = \beta_1 + 1$ for Ch_p

Determination of α_n and β_n for $n = 0, 1, 2, \dots$ by J.C.P. Miller formula:

$$\alpha_0 = 1, \quad \alpha_n = \frac{1}{n} \sum_{k=0}^{n-1} [(p+1)(n-k) - k] \alpha_k a_{n-k}, \quad n > 1$$

$$\beta_0 = 1, \quad \beta_n = \frac{1}{n} \sum_{k=0}^{n-1} [(p+1)(n-k) - k] \beta_k a_{n-k} [1 - (p+1)(n-k)], \quad n > 1$$

Recursive formula

$$a_n = \pm \frac{1}{n^2 (p+1)^2} [(p+1)(n-1) - 1] a_{n-1} (p+1 - np) \\ - \frac{1}{n^2 (p+1)} \sum_{k=2}^{n-1} [(p+1)(n-k) - k] \alpha_k a_{n-k} (n-k) \quad \text{for } n > 1, \quad \text{and} \quad a_1 = \pm \left(-\frac{1}{(p+1)^2} \right)$$

+ sign for Sh_p and - sign for Ch_p .

$$y = Ae^x \left(1 + a_1 (Ae^x)^{-(p+1)} + a_2 (Ae^x)^{-2(p+1)} + \dots \right) \quad A = ?$$

$$\text{For } Sh_p: \quad |y'|^{p+1} - |y|^{p+1} = 1, \quad y' > 0, \quad y > 0 \quad x = \int_0^y \frac{d\sigma}{(1 + \sigma^{p+1})^{1/(p+1)}}$$

$$x = \int_0^1 \frac{d\sigma}{(1 + \sigma^{p+1})^{1/(p+1)}} + \int_1^y \left[\frac{d\sigma}{(1 + \sigma^{p+1})^{1/(p+1)}} - \frac{d\sigma}{\sigma} \right] + \int_1^y \frac{d\sigma}{\sigma}, \quad x = \ln y - B + o(1), \text{ where}$$

$$B = - \int_0^1 \frac{d\sigma}{(1 + \sigma^{p+1})^{1/(p+1)}} - \int_1^\infty \left[\frac{d\sigma}{(1 + \sigma^{p+1})^{1/(p+1)}} - \frac{d\sigma}{\sigma} \right] = \frac{1}{p+1} \left(\frac{\Gamma' \left(\frac{1}{p+1} \right)}{\Gamma \left(\frac{1}{p+1} \right)} - \frac{\Gamma'(1)}{\Gamma(1)} \right)$$

$$M = - \frac{\Gamma'(1)}{\Gamma(1)} \approx 0.577215665... \quad (\text{Euler-Mascheroni or Stirling number})$$

$$A = e^B$$

$$\text{For } Ch_p: \quad |y'|^{p+1} - |y|^{p+1} = -1, \quad y' > 0, \quad y > 0 \qquad x = \int_0^y \frac{d\sigma}{(\sigma^{p+1} - 1)^{1/(p+1)}}$$

$$x = \int_1^y \left[\frac{d\sigma}{(\sigma^{p+1} - 1)^{1/(p+1)}} - \frac{d\sigma}{\sigma} \right] + \int_1^y \frac{d\sigma}{\sigma}, \qquad x = \ln y - \overline{B} + o(1), \text{ where}$$

$$\overline{B} = - \int_1^\infty \left[\frac{d\sigma}{(\sigma^{p+1} - 1)^{1/(p+1)}} - \frac{d\sigma}{\sigma} \right] = \frac{1}{p+1} \left(\frac{\Gamma' \left(\frac{p}{p+1} \right)}{\Gamma \left(\frac{p}{p+1} \right)} - \frac{\Gamma'(1)}{\Gamma(1)} \right)$$

$$\overline{A} = e^{\overline{B}}$$

If $y(x, \tilde{A}) = \tilde{A}e^x \left(1 + a_1 (\tilde{A}e^x)^{-(p+1)} + a_2 (\tilde{A}e^x)^{-2(p+1)} + \dots \right)$ is the solution of $y'^{p+1} - y^{p+1} = 1$, then $\tilde{y}(x, \tilde{A}) = \tilde{A}e^x \left(1 - a_1 (\tilde{A}e^x)^{-(p+1)} + a_2 (\tilde{A}e^x)^{-2(p+1)} - \dots \right)$ is the solution of $y'^{p+1} - y^{p+1} = -1$.

$$\tilde{y}(x, \tilde{A}) = e^{-i \frac{\pi}{p+1}} y\left(x + i \frac{\pi}{p+1}, \tilde{A}\right)$$

Formula (Connections between Sh_p and Ch_p)

$$Ch_p(x) = e^{-i \frac{\pi}{p+1}} Sh_p\left(x + \bar{B} - B + i \frac{\pi}{p+1}\right),$$

$$Sh_p(x) = e^{i \frac{\pi}{p+1}} Ch_p\left(x - \bar{B} + B - i \frac{\pi}{p+1}\right)$$

$$\begin{array}{ll}
p=1: & \cosh x = \frac{1}{i} \sinh(x + i\frac{\pi}{2}), \\
& \sinh x = i \sinh(x - i\frac{\pi}{2})
\end{array}
\quad \text{only in this case} \quad B = \overline{B}.$$

Radius of convergence: an upper bound for R

$$\frac{1}{R} = \overline{\lim}_{n \rightarrow \infty} |a_n|^{\frac{1}{n}} \geq e^{-\rho \min(B, \overline{B})}$$

In terms of ρ this is

$$\rho \geq \min(B, \overline{B}).$$