

研究简报

具浓度相关黏性系数的黏性 Cahn-Hilliard 方程解的爆破性质

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摘要: 研究具浓度相关黏性系数的黏性 Cahn-Hilliard 方程解的爆破性质. 利用能量估计方法, 在关于黏性系数的两个不同结构性条件下分别证明了初边值问题的解在有限时刻爆破和时间趋于无穷时解趋于无穷两个性质. 结果表明, 黏性系数所满足的结构性条件对于方程的解有较大影响.

关键词: 爆破; 黏性 Cahn-Hilliard 方程; 浓度相关黏性系数

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Blow-Up of Solutions to the Viscous Cahn-Hilliard Equation with Concentration Dependent Viscosity

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Abstract: We studied the blow-up of the solutions to the viscous Cahn-Hilliard equation with concentration dependent viscosity. The results show that the structural conditions satisfied by the coefficient of viscosity play an important role in the properties of the solutions. Under two different structural conditions of the coefficient of viscosity, using the energy method, we proved that the solutions of the initial boundary value problem blow up in finite time or tend to infinity as $t \rightarrow +\infty$.

Key words: blow-up; viscous Cahn-Hilliard equation; concentration dependent viscosity

考虑如下—维黏性 Cahn-Hilliard 方程:

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 \mu}{\partial x^2}, \quad x \in (0, 1), \quad t > 0, \quad (1)$$

$$\mu = -\alpha \frac{\partial^2 u}{\partial x^2} + \varphi(u) + \beta(u) \frac{\partial u}{\partial t}, \quad x \in (0, 1), \quad t > 0, \quad (2)$$

$$\frac{\partial u}{\partial x} \Big|_0^1 = \frac{\partial \mu}{\partial x} \Big|_0^1 = 0, \quad t > 0, \quad (3)$$

$$u(x, 0) = u_0(x), \quad x \in (0, 1), \quad (4)$$

其中: k 和 α 是大于零的常数; $\beta(u) > 0$ 是黏性系数, 依赖于浓度 u ; $\varphi(s) = \gamma_2 s^3 + \gamma_1 s^2 - s$, $\forall s \in \mathbb{R}$, γ_1, γ_2 是不等于零的常数.

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黏性 Cahn-Hilliard 方程是比标准的 Cahn-Hilliard 方程更广泛的一类方程, 具常黏性系数的黏性 Cahn-Hilliard 方程^[1]主要用于描述二元合金冷却过程中的相变动力学行为^[2-3]. 文献[4]研究了一维情形下具常黏性系数的黏性 Cahn-Hilliard 方程, 证明了当 $\gamma_2 > 0$ 时方程存在唯一的古典解; 当 $\gamma_2 < 0$ 时, 对于小初值解整体存在, 对于大初值解在有限时刻爆破. 文献[5]研究了高维情形($n \leq 5$)下的具常黏性系数的黏性 Cahn-Hilliard 方程, 证明了当 $\gamma_2 < 0$ 时对于小初值解整体存在, 而当 $-\gamma_2$ 适当大时, 非平凡解在有限时刻爆破. 文献[6-10]关于这类方程也取得了一些研究结果. Gurtin^[11]在建模过程中把微作用力的平衡等因素考虑进去, 提出了更一般的具浓度相关黏性系数的黏性 Cahn-Hilliard 方程(1). 但目前关于具浓度相关黏性系数的黏性 Cahn-Hilliard 方程的理论尚不完善.

本文研究黏性系数 $\beta(u)$ 对于解的爆破所产生的影响, 在关于黏性系数两个不同的结构性条件下分别证明了问题(1)-(4)的解在有限时刻爆破和时间趋于无穷时解趋于无穷两个性质. 因而, 本文总是假设问题(1)-(4)的局部解存在.

1 解的有限时刻爆破

下面证明问题(1)-(4)的非平凡解在有限时刻发生爆破. 为方便, 把问题(1)-(4)写成如下形式:

$$\frac{\partial u}{\partial t} = k \frac{\partial^2}{\partial x^2} \left(-\alpha \frac{\partial^2 u}{\partial x^2} + \varphi(u) + \beta(u) \frac{\partial u}{\partial t} \right), \quad x \in (0, 1), \quad t > 0, \quad (5)$$

$$\frac{\partial u}{\partial x} \Big|_0^1 = \frac{\partial \mu}{\partial x} \Big|_0^1 = 0, \quad t \geq 0, \quad (6)$$

$$u(x, 0) = u_0(x), \quad x \in [0, 1], \quad (7)$$

其中 $\mu = -\alpha \frac{\partial^2 u}{\partial x^2} + \varphi(u) + \beta(u) \frac{\partial u}{\partial t}$.

定理 1 若 $\gamma_2 < 0$, $f(s) = \int_0^s \beta(t) t dt \leq C(1 + s^2)$, $\forall s \in \mathbb{R}$, 其中 C 是一个不依赖于函数 $\beta(s)$ 的常数. 则如果 $|\gamma_2|$ 充分大, 问题(5)-(7)的非平凡解在有限时刻爆破.

证明: 定义泛函

$$F(t) = \int_0^1 \left(H(u) + \frac{\alpha}{2} \left| \frac{\partial u}{\partial x} \right|^2 + \int_0^t \beta(u) \left| \frac{\partial u}{\partial s} \right|^2 ds \right) dx, \quad (8)$$

其中 $H'(s) = \varphi(s)$, 即 $H(s) = \frac{1}{4} \gamma_2 s^4 + \frac{1}{3} \gamma_1 s^3 - \frac{1}{2} s^2$, $\forall s \in \mathbb{R}$. 由方程(5)和边值条件(6), 有

$$\begin{aligned} \frac{dF(t)}{dt} &= \int_0^1 \left(\varphi(u) \cdot \frac{\partial u}{\partial t} + \alpha \frac{\partial u}{\partial x} \cdot \frac{\partial}{\partial t} \left(\frac{\partial u}{\partial x} \right) + \beta(u) \left| \frac{\partial u}{\partial t} \right|^2 \right) dx = \\ &= \int_0^1 \left(\varphi(u) - \alpha \frac{\partial^2 u}{\partial x^2} + \beta(u) \frac{\partial u}{\partial t} \right) \frac{\partial u}{\partial t} dx = -k \int_0^1 \left| \frac{\partial}{\partial x} \left(\varphi(u) - \alpha \frac{\partial^2 u}{\partial x^2} + \beta(u) \frac{\partial u}{\partial t} \right) \right|^2 dx \leq 0. \end{aligned}$$

因此 $F(t) \leq F(0)$, $\forall t \geq 0$. 进而有

$$-\frac{\alpha}{2} \int_0^1 \left| \frac{\partial u}{\partial x} \right|^2 dx \geq \int_0^1 H(u) dx - F(0). \quad (9)$$

取辅助函数 $w(x, t)$ 满足如下问题:

$$\frac{\partial^2 w(x, t)}{\partial x^2} = u(x, t), \quad x \in (0, 1), \quad t > 0, \quad (10)$$

$$\frac{\partial w}{\partial x} \Big|_{x=0,1} = 0, \quad t > 0, \quad (11)$$

$$\int_0^1 w(x, t) dx = 0, \quad t > 0. \quad (12)$$

则由 Cauchy 不等式和 Poincaré 不等式, 有

$$\left\| \frac{\partial w}{\partial x} \right\|^2 = \int_0^1 \left| \frac{\partial w}{\partial x} \right|^2 dx = - \int_0^1 w \cdot \frac{\partial^2 w}{\partial x^2} dx = - \int_0^1 w \cdot u dx \leq \|w\|^2 + \frac{1}{4} \|u\|^2 \leq \frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + \frac{1}{4} \|u\|^2,$$

因此

$$\left\| \frac{\partial w}{\partial x} \right\|^2 \leq \frac{1}{2} \|u\|^2. \tag{13}$$

从而只需证明 $\|\partial w/\partial x\|^2$ 在有限时刻爆破.

在方程(5)两端同时乘以 w , 然后关于 x 在 $[0, 1]$ 上积分得

$$\int_0^1 \frac{\partial u}{\partial t} w dx = \int_0^1 \left(-k\alpha \frac{\partial^2 u}{\partial x^2} + k\varphi(u) + k\beta(u) \frac{\partial u}{\partial t} \right) u dx;$$

利用边值条件分部积分得

$$\frac{1}{2} \frac{d}{dt} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 \beta(u) u \frac{\partial u}{\partial t} dx = -k \int_0^1 \varphi(u) u dx - k\alpha \int_0^1 \left| \frac{\partial u}{\partial x} \right|^2 dx.$$

从而由假设条件有

$$\begin{aligned} \frac{d}{dt} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right) &\geq -k \int_0^1 (\gamma_2 u^4 + \gamma_1 u^3 - u^2) dx + k \int_0^1 \left(\frac{\gamma_2}{2} u^4 + \frac{2}{3} \gamma_1 u^3 - u^2 \right) dx - 2kF(0) \geq \\ &- \frac{k}{2} \gamma_2 \int_0^1 u^4 dx - \frac{1}{3} k \gamma_1 \int_0^1 u^3 dx - 2kF(0), \end{aligned}$$

由 Young 不等式得

$$\frac{\gamma_1}{3} u^3 \leq \frac{(-\gamma_2/3)u^4}{4/3} + \frac{(\gamma_1/3)^4/(-\gamma_2/3)^3}{4} = -\frac{\gamma_2}{4} u^4 - \frac{\gamma_1^4}{12\gamma_2^3},$$

于是

$$\frac{d}{dt} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right) \geq -\frac{k}{4} \gamma_2 \int_0^1 u^4 dx - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3}. \tag{14}$$

进而, 由假设条件可得

$$\begin{aligned} \frac{d}{dt} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right) &\geq -\frac{k}{4} \gamma_2 \left(\int_0^1 u^2 dx \right)^2 - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} = \\ &\frac{(-k/4)\gamma_2}{1+16k^2C^2} \left(\int_0^1 u^2 dx \right)^2 + \frac{-4k^3C^2\gamma_2}{1+16k^2C^2} \left(\int_0^1 u^2 dx \right)^2 - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} \geq \\ &\frac{-k\gamma_2}{1+16k^2C^2} \left\| \frac{\partial w}{\partial x} \right\|^4 + \frac{-4k^3\gamma_2}{1+16k^2C^2} \left(\int_0^1 f(u) dx - C \right)^2 - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} = \\ &\frac{-4k\gamma_2}{1+16k^2C^2} \left(\frac{1}{4} \left\| \frac{\partial w}{\partial x} \right\|^4 + k^2 \left(\int_0^1 f(u) dx - C \right)^2 \right) - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} \geq \\ &\frac{-2k\gamma_2}{1+16k^2C^2} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx - kC \right)^2 - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3}. \end{aligned}$$

显然, 当 $-F(0)$ 充分大或者 $|\gamma_2|$ 充分大时, $-2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} \geq 0$, 从而有

$$\frac{d}{dt} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx - kC \right) \geq \frac{-2k\gamma_2}{1+16k^2C^2} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx - kC \right)^2.$$

经过简单的计算得

$$\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx - kC \geq \frac{C_1}{1 - C_1 C_2 t},$$

其中 C_1 和 C_2 都是仅依赖于已知量的正常数. 故问题(5)-(7)的解在有限时刻爆破. 证毕.

2 $t \rightarrow +\infty$ 时问题(5)-(7)的解趋于无穷

下面在关于黏性系数一类相对较弱的结构性条件下证明当时间 $t \rightarrow +\infty$ 时, 问题(5)-(7)的解趋于无穷大.

定理 2 若 $\gamma_2 < 0$, $f(s) = \int_0^s \beta(t) t dt \leq C(1 + s^4)$, $\forall s \in \mathbb{R}$, 其中 C 是一个不依赖于函数 $\beta(s)$ 的

常数. 则如果 $-F(0)$ 充分大, 或者 $\int_0^1 u_0^4 dx > \frac{1}{2}$ 且 $|\gamma_2|$ 充分大时, 问题(5)-(7)的解当时间 $t \rightarrow +\infty$ 时趋于无穷大.

证明: 类似于定理1的证明, 知式(14)仍然成立. 注意到 $s^4 \geq 2s^2 - 1, \forall s \in \mathbb{R}$, 再由假设条件有

$$\begin{aligned} \frac{d}{dt} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right) &\geq \frac{(-k/4)\gamma_2}{1+8kC} \int_0^1 u^4 dx + \frac{-2k^2 C \gamma_2}{1+8kC} \int_0^1 u^4 dx - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} \geq \\ &\frac{(-k/2)\gamma_2}{1+8kC} \int_0^1 u^2 dx + \frac{-2k^2 \gamma_2}{1+8kC} \int_0^1 f(u) dx - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} + \frac{k}{4} \gamma_2 \geq \\ &\frac{-k\gamma_2}{1+8kC} \left\| \frac{\partial w}{\partial x} \right\|^2 + \frac{-2k^2 \gamma_2}{1+8kC} \int_0^1 f(u) dx - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} + \frac{k}{4} \gamma_2 = \\ &\frac{-2k\gamma_2}{1+8kC} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right) - 2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} + \frac{k}{4} \gamma_2. \end{aligned}$$

显然 $-F(0)$ 充分大, 或者 $\int_0^1 u_0^4 dx > \frac{1}{2}$ 且 $|\gamma_2|$ 充分大时, $-2kF(0) + \frac{\gamma_1^4}{12\gamma_2^3} + \frac{k}{4} \gamma_2 \geq 0$, 从而有

$$\frac{d}{dt} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right) \geq \frac{-2k\gamma_2}{1+8kC} \left(\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \right),$$

于是, $\frac{1}{2} \left\| \frac{\partial w}{\partial x} \right\|^2 + k \int_0^1 f(u) dx \geq C_0 \exp \left\{ \frac{-2k\gamma_2}{1+8kC} t \right\}$, 其中 C_0 为一个仅依赖于初值的正常数. 故当 $t \rightarrow +\infty$ 时, 解趋于无穷. 证毕.

注1 在定理1和定理2中, 如果把 $-\gamma_2$ 充分大的条件换成初值 u_0 充分大, 则定理1和定理2仍然成立.

注2 定理1和定理2的结果对于任意有限维情形仍然成立, 其证明和一维情形完全类似.

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