

Blow up oscillating solutions to some nonlinear fourth order differential equations

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Joint work with Raffaella PAVANI

Madrid, 19 September 2011

GLOBAL SOLUTIONS

We consider the differential equation

$$w''''(s) + kw''(s) + f(w(s)) = 0 \quad (s \in \mathbb{R})$$

where $k \in \mathbb{R}$ and

$$f \in \text{Lip}_{\text{loc}}(\mathbb{R}), \quad f(t)t > 0 \quad \text{for every } t \in \mathbb{R} \setminus \{0\}.$$

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THEOREM

(i) If a local solution w blows up at some finite $R \in \mathbb{R}$, then

$$\liminf_{s \rightarrow R} w(s) = -\infty \quad \text{and} \quad \limsup_{s \rightarrow R} w(s) = +\infty.$$

(ii) If f also satisfies

$$\limsup_{t \rightarrow +\infty} \frac{f(t)}{t} < +\infty \quad \text{or} \quad \limsup_{t \rightarrow -\infty} \frac{f(t)}{t} < +\infty,$$

then any local solution exists for all $s \in \mathbb{R}$.

- E. Berchio, A. Ferrero, F. Gazzola, P. Karageorgis, 2011

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- The **first order** equation $w' + e^w - 1 = 0$ has the solution $w(s) = -\log(1 - e^{-s})$ which blows up as $s \searrow 0$.
- The **first order** equation $w' + w + w^3 = 0$ has the solutions $w(s) = \frac{\gamma}{\sqrt{e^{2s} - \gamma^2}}$ ($\gamma \in \mathbb{R}$) which, if $\gamma \neq 0$, blow up as $s \searrow \log |\gamma|$.

The blow up occurs monotonically.

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- Consider instead the **second order** equation $-w'' + f(w) = 0$ with f satisfying (1); w is convex whenever it is positive and therefore it blows up monotonically in finite time if f is superlinear (Mitidieri-Pohožaev, 2001). In fact, the same occurs for the fourth order equation if we change sign to a superlinear f .

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- The **third order** equation $w''' + w^3 = 0$ admits the solutions $w(s) = \pm \sqrt{\frac{105}{8}} s^{-3/2}$ which are defined on $(0, +\infty)$ and blow up monotonically as $s \searrow 0$.

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**Finite time blow up forces wide oscillations
only in equations of order at least 4.**

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TWO ANSWERS: YES & YES

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$$f \in \text{Lip}_{\text{loc}}(\mathbb{R}), \quad \exists \lambda, \delta, \gamma > 0 \text{ s.t. } f(t)t \geq \delta t^2 + \lambda |t|^{2+\gamma} \quad \forall t \in \mathbb{R}.$$

Let w be a local solution to

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in a neighborhood of $s = 0$ such that

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(iv) $\max_{s \in [s_j, s_{j+1}]} |w(s)| \rightarrow +\infty$ as $j \rightarrow \infty$.

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Any local solution has infinitely many oscillations which tend to **enlarge width** and to **concentrate on small intervals**.

This is not yet what we expected, but it gives a **strong hint**.

Why $k = 0$? Because the solution exhibits some nice qualitative behavior for $k \geq 0$ and some others for $k \leq 0$.

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Moreover:

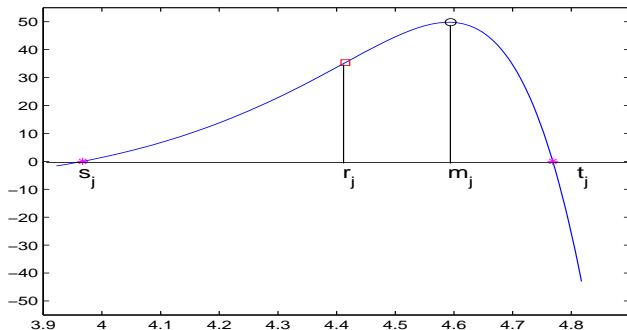


Figure: Qualitative behavior of the solution w in the interval $[s_j, t_j]$.

CRITICAL GROWTH BIHARMONIC EQUATIONS

For $n \geq 5$ consider the coercive elliptic equation

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THEOREM Let $n \geq 5$ and let $u = u(r)$ be a nontrivial radially symmetric solution to the above equation in a neighborhood of the origin. Then there exists $\rho \in (0, \infty)$ such that

$$\liminf_{r \nearrow \rho} u(r) = -\infty \quad \text{and} \quad \limsup_{r \nearrow \rho} u(r) = +\infty.$$

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- Some computations by Lazzo-Schmidt (2009)
- The before mentioned result by Berchio-Ferrero-Gazzola-Karageorgis (2011)
- A Liouville-type result by D'Ambrosio-Mitidieri (2012?)

THEOREM Let $n \geq 5$ be an integer. There exists a solution $w = w(s)$ to the equation

$$w''''(s) - \frac{n^2 - 4n + 8}{2} w''(s) + \left(\frac{n(n-4)}{4} \right)^2 w(s) + |w(s)|^{8/(n-4)} w(s) = 0$$

which is defined in a neighborhood of $s = -\infty$ and such that

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The nonlinearity $f(t) = \left(\frac{n(n-4)}{4} \right)^2 t + |t|^{8/(n-4)} t$ satisfies the sign condition (1).

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NUMERICAL RESULTS The first 18 zeros of the solution w satisfying $[w(0), w'(0), w''(0), w'''(0)] = [1, 0, 0, 0]$ are given by:

$z_1 = 0.716, z_2 = 1.7977, z_3 = 2.13827, z_4 = 2.17358, z_5 = 2.18718,$
 $z_6 = 2.192412, z_7 = 2.194429, z_8 = 2.1952053, z_9 = 2.1955044,$
 $z_{10} = 2.1956196, z_{11} = 2.19566400, z_{12} = 2.19568109,$
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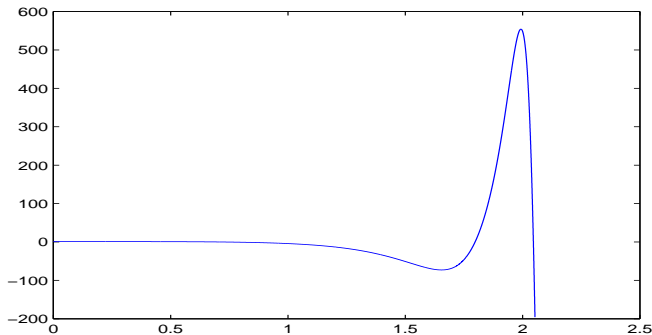
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Moreover the first 16 critical levels are given by

1.00000e+000	-7.28173e+001	5.54303e+002	-3.79831e+003
2.56635e+004	-1.73041e+005	1.16639e+006	-7.86188e+006
5.29910e+007	-3.57173e+008	2.40743e+009	-1.62267e+010
1.09371e+011	-7.37197e+011	4.96887e+012	-3.34914e+013

The blow up time seems to be $\bar{s} = 2.1957$ (rounded to 5 significant digits).

We plot the computed solution until $s = 2.05281$, i.e. just a little after the second relative maximum point.



SUSPENSION BRIDGES

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The following nonlinear beam equation was proposed by Lazer-McKenna (1990) as a model for a suspension bridge

$$u_{tt} + u_{xxxx} + \gamma u^+ = W(x, t) \quad x \in (0, L), \quad t > 0,$$

- $L > 0$ denotes the length of the bridge;
- γu^+ represents the force due to the cables which are considered as a spring with a one-sided restoring force (equal to γu if u is downward positive and to 0 if u is upward negative);
- W represents the forcing term acting on the bridge (including its own weight per unit length and the wind or other external sources);
- the solution u represents the vertical displacement when the beam is bending.

Normalizing the PDE by putting $\gamma = 1$ and $W \equiv 1$, and seeking traveling waves $u(x, t) = 1 + w(x - ct)$ leads to the ODE

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In order to maintain the same behavior but with a smooth nonlinearity, Chen-McKenna (1997) suggest to consider the equation

$$w''''(s) + kw''(s) + e^{w(s)} - 1 = 0 \quad (s \in \mathbb{R}),$$

which is exactly of our kind with $f(t) = e^t - 1$:

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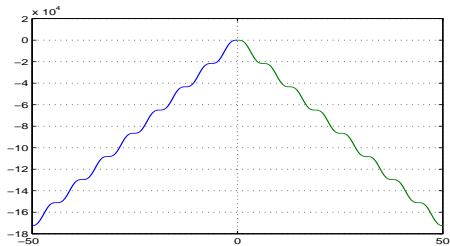
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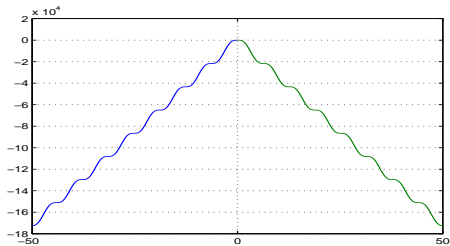
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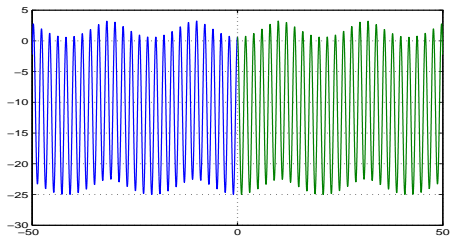
Hence, we know that **any local solution is global**.



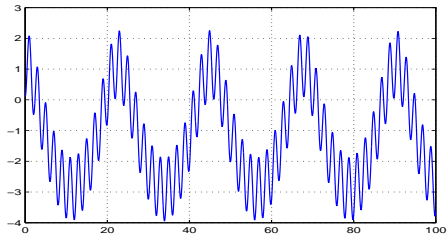
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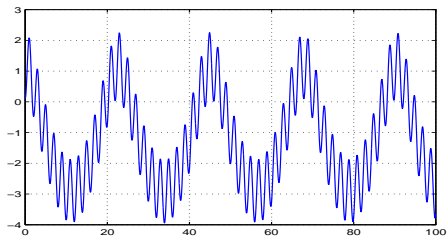
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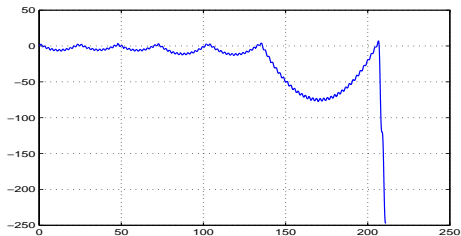
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...the Tacoma Bridge collapse was due to a wide torsional motion:
the bridge cannot be considered as a one dimensional beam.

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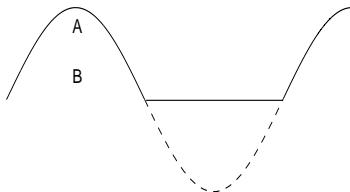
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For a different model, Drábek-Holubová-Matas-Necesar (2003) introduce the **deflection from horizontal** as a second unknown function.

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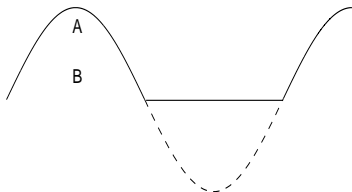
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Dotted line = theoretical position of the bridge in absence of the action of the cables.

Horizontal line = position of the bridge when stopped by the cables.

We maintain the one dimensional model provided one also allows displacements below the equilibrium position. Then $w = \text{vertical displacement} + \text{deflection from horizontal}$ and f is unbounded also from below.

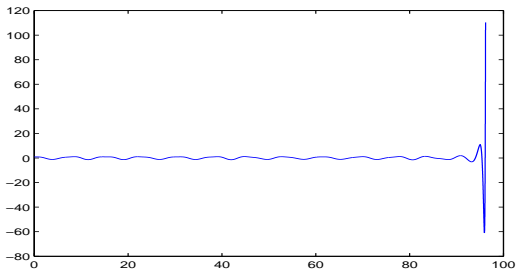


Dotted line = theoretical position of the bridge in absence of the action of the cables.

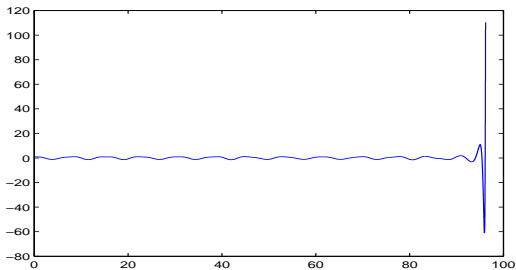
Horizontal line = position of the bridge when stopped by the cables.

More the position of the bridge is far from the horizontal equilibrium position, more the action of the wind becomes relevant because the wind hits transversally the surface of the bridge. In the limit vertical position, the wind would hit it orthogonally. Hence, f is superlinear, becoming more powerful for large displacements from the horizontal position: in position A the impact of the wind is much more relevant than in position B .

The solution to $w''''(s) + 3.6 w''(s) + w(s) + w(s)^3 = 0$ with $[w(0), w'(0), w''(0), w'''(0)] = [0.9, 0, 0, 0]$



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For the equation $w''''(s) + kw''(s) + w(s) + w(s)^3 = 0$ with $[w(0), w'(0), w''(0), w'''(0)] = [\alpha, 0, 0, 0]$ our results suggest that the blow up time \bar{s} is decreasing w.r.t. $\alpha > 0$ (as expected) and increasing w.r.t. $k \in \mathbb{R}$. For $k \gg 1$ and/or for $\alpha \sim 0^+$ our numerical procedure shows a somehow periodic behavior: we do not know if the solution is indeed periodic or if the blow up time is so large that the numerical procedure does not reach it with sufficient precision.

Asymmetric nonlinearity. The solution to

$$w''''(s) + 2w''(s) + \frac{w(s) + w(s)^3 + e^{w(s)} - 1}{2} = 0 \quad (s \in \mathbb{R})$$

with initial conditions $[w(0), w'(0), w''(0), w'''(0)] = [1, 0, 0, 0]$
exhibits blow up at $\bar{s} = 6.3009^+$.

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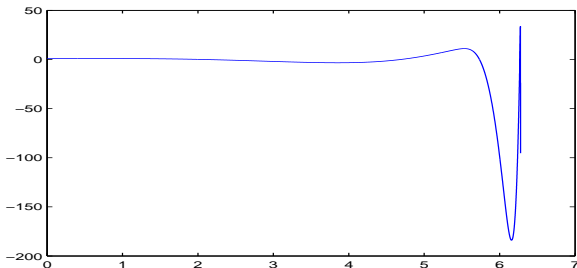
s	0.0	3.85325	5.53421	6.15714	6.27537	6.29695	6.30086	6.30091
$w(s)$	1.0	-3.3786	11.055	-184.06	33.554	-1.5026e+005	73.377	-2.3179e+010

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