



**LINEAR APPROXIMATION AND ASYMPTOTIC
EXPANSION ASSOCIATED TO THE ROBIN-DIRICHLET
PROBLEM FOR A NONLINEAR WAVE EQUATION
WITH THE SOURCE TERM CONTAINING AN
UNKNOWN BOUNDARY VALUE**

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Abstract. In this paper, we consider the Robin-Dirichlet problem for a nonlinear wave equation with the source term containing an unknown boundary value. Using the Faedo-Galerkin method and the linearization method for nonlinear term, the existence and uniqueness of a weak solution are proved. An asymptotic expansion of high order in a small parameter of a weak solution is also discussed.

⁰Received July 25, 2016. Revised January 10, 2017.

⁰2010 Mathematics Subject Classification: 35L20, 35L70, 35Q72.

⁰Keywords: Faedo-Galerkin method, linear recurrent sequence, Robin-Dirichlet conditions, asymptotic expansion in a small parameter.

1. INTRODUCTION

In this paper, we consider the Robin-Dirichlet problem for a nonlinear wave equation with the source term containing an unknown boundary value as follows

$$u_{tt} - u_{xx} = f(x, t, u(x, t), u(0, t)), \quad 0 < x < 1, \quad 0 < t < T, \quad (1.1)$$

$$u_x(0, t) - h_0 u(0, t) = u(1, t) = 0, \quad (1.2)$$

$$u(x, 0) = \tilde{u}_0(x), \quad u_t(x, 0) = \tilde{u}_1(x), \quad (1.3)$$

where f , \tilde{u}_0 , \tilde{u}_1 are given functions and $h_0 \geq 0$ is a given constant.

Eq. (1.1) has a constructive relationship to a more general equation, namely

$$u_{tt} - \Delta u = F(x, t, u, u_x, u_t, u(0, t)), \quad 0 < x < 1, \quad 0 < t < T. \quad (1.4)$$

In some special cases, when the nonlinear term has the simple forms, Eq. (1.4), with various boundary conditions, has been extensively studied by many authors, for example, we refer to [1]-[4], [6]-[13], [15] and the references given therein. In these works, many interesting results about existence, regularity, asymptotic behavior, asymptotic expansion, and decay of solutions were obtained.

In [6], Long and Diem has studied Prob. (1.3), (1.4) with the nonlinear term

$$F = f(x, t, u, u_x, u_t) + \varepsilon g(x, t, u, u_x, u_t), \quad (1.5)$$

associated with the mixed homogeneous boundary conditions

$$u_x(0, t) - h_0 u(0, t) = u_x(1, t) + h_1 u(1, t) = 0. \quad (1.6)$$

In the case of $f \in C^2([0, 1] \times [0, \infty) \times \mathbb{R}^3)$ and $g \in C^1([0, 1] \times [0, \infty) \times \mathbb{R}^3)$, an asymptotic expansion of order 2 in ε is obtained, for ε sufficiently small.

In [4], Ficken and Fleishman established the unique global existence and stability of solutions for Prob. (1.3), (1.4) as follows

$$u_{xx} - u_{tt} - 2\alpha u_t - \beta u = \varepsilon u^3 + \gamma, \quad \varepsilon > 0. \quad (1.7)$$

Rabinowitz [12] proved the existence of periodic solutions for the equation

$$u_{xx} - u_{tt} - 2\alpha u_t = \varepsilon f(x, t, u, u_x, u_t), \quad (1.8)$$

where ε is a small parameter and f is periodic in time.

In a paper of Caughey and Ellison [3], a unified approach to the previous cases was presented discussing the existence, uniqueness and asymptotic stability of classical solutions for a class of nonlinear continuous dynamical systems.

In the case $F = f\left(x, t, u, \int_0^1 g(u(y, t)) dy\right)$ with $g(u) = u^2$, a high order iterative scheme was established in order to get a convergent sequence at a

rate of order N ($N \geq 1$) to a local unique weak solution of a nonlinear wave equation

$$u_{tt} - u_{xx} = f(x, t, u, \|u\|^2), \quad 0 < x < 1, \quad 0 < t < T, \quad (1.9)$$

associated with the Dirichlet boundary conditions [8].

In [11], the authors considered a one dimensional nonlocal nonlinear strongly damped wave equation with dynamical boundary conditions. In other word, they looked to the following problem:

$$\begin{cases} u_{tt} - u_{xx} - \alpha u_{txx} + \varepsilon f\left(u(1, t), \frac{u_t(1, t)}{\sqrt{\varepsilon}}\right) = 0, \\ u(0, t) = 0, \\ u_{tt}(1, t) = -\varepsilon [u_x(1, t) + \alpha u_{tx}(1, t) + r u_t(1, t)] \\ \qquad \qquad \qquad - \varepsilon f\left(u(1, t), \frac{u_t(1, t)}{\sqrt{\varepsilon}}\right), \end{cases} \quad (1.10)$$

with $x \in (0, 1), t > 0, \alpha, r > 0$ and $\varepsilon \geq 0$. Prob. (1.10) models a spring-mass-damper system, where the term $\varepsilon f\left(u(1, t), \frac{u_t(1, t)}{\sqrt{\varepsilon}}\right)$ represents a control acceleration at $x = 1$. By using the invariant manifold theory, the authors proved that for small values of the parameter ε , the solution of (1.10) attracted to a two dimensional invariant manifold.

The aforementioned works lead to the study of the existence, asymptotic expansion for Robin-Dirichlet problem for a nonlinear wave equation with the source term containing an unknown boundary value (1.1)-(1.3). The paper consists of four sections. In Section 2, we present some preliminaries. In Section 3, we associate with Prob. (1.1)-(1.3) a linear recurrent sequence which is bounded in a suitable space of functions. The existence of a local weak solution and the uniqueness are proved by using the Faedo-Galerkin method and the weak compact method. In Section 4, we establish an asymptotic expansion of a weak solution $u_\varepsilon(x, t)$ of order $N + 1$ in a small parameter ε for the equation

$$u_{tt} - u_{xx} = f(x, t, u(x, t), \varepsilon u(0, t)) + \varepsilon f_1(x, t, u(x, t), \varepsilon u(0, t)), \quad (1.11)$$

$0 < x < 1, 0 < t < T$, associated to (1.2), (1.3). The results obtained here may be considered as a relative generalization of the results obtained in [6]-[13], [15].

2. PRELIMINARIES

Put $\Omega = (0, 1)$. We will omit the definitions of the usual function spaces and denote them by the notations $L^p = L^p(\Omega), H^m = H^m(\Omega)$. Let $\langle \cdot, \cdot \rangle$ be either the scalar product in L^2 or the dual pairing of a continuous linear functional and an element of a function space. The notation $\|\cdot\|$ stands for the norm in L^2 and we denote by $\|\cdot\|_X$ the norm in the Banach space X . We call X' the

dual space of X . We denote $L^p(0, T; X)$, $1 \leq p \leq \infty$ the Banach space of real functions $u : (0, T) \rightarrow X$ measurable, such that $\|u\|_{L^p(0, T; X)} < +\infty$, with

$$\|u\|_{L^p(0, T; X)} = \begin{cases} \left(\int_0^T \|u(t)\|_X^p dt \right)^{1/p}, & \text{if } 1 \leq p < \infty, \\ \operatorname{ess\,sup}_{0 < t < T} \|u(t)\|_X, & \text{if } p = \infty. \end{cases}$$

With $f \in C^k([0, 1] \times \mathbb{R}_+ \times \mathbb{R}^2)$, $f = f(x, t, y_1, y_2)$, we put

$$D_1 f = \frac{\partial f}{\partial x}, \quad D_2 f = \frac{\partial f}{\partial t}, \quad D_{i+2} f = \frac{\partial f}{\partial y_i}, \quad i = 1, 2$$

and

$$D^\alpha f = D_1^{\alpha_1} \cdots D_4^{\alpha_4} f, \quad \alpha = (\alpha_1, \dots, \alpha_4) \in \mathbb{Z}_+^4, \\ |\alpha| = \alpha_1 + \cdots + \alpha_4 = k, \quad D^{(0, \dots, 0)} f = f.$$

On H^1 , we shall use the following norm

$$\|v\|_{H^1} = \left(\|v\|^2 + \|v_x\|^2 \right)^{1/2}.$$

We put

$$V = \{v \in H^1 : v(1) = 0\}, \quad (2.1)$$

$$a(u, v) = \int_0^1 u_x(x) v_x(x) dx + h_0 u(0) v(0), \quad u, v \in V. \quad (2.2)$$

V is a closed subspace of H^1 and on V three norms $\|v\|_{H^1}$, $\|v_x\|$ and $\|v\|_a = \sqrt{a(v, v)}$ are equivalent norms.

We have the following lemmas, the proofs of which are straightforward hence we omit the details.

Lemma 2.1. *The imbedding $H^1 \hookrightarrow C^0(\overline{\Omega})$ is compact and*

$$\|v\|_{C^0(\overline{\Omega})} \leq \sqrt{2} \|v\|_{H^1}, \quad \forall v \in H^1. \quad (2.3)$$

Lemma 2.2. *Let $h_0 \geq 0$. Then the imbedding $V \hookrightarrow C^0(\overline{\Omega})$ is compact and*

$$\begin{cases} \|v\|_{C^0(\overline{\Omega})} \leq \|v_x\| \leq \|v\|_a, \\ \frac{1}{\sqrt{2}} \|v\|_{H^1} \leq \|v_x\| \leq \|v\|_a \leq \sqrt{1 + h_0} \|v\|_{H^1}, \end{cases}$$

for all $v \in V$.

Lemma 2.3. *Let $h_0 \geq 0$. Then the symmetric bilinear form $a(\cdot, \cdot)$ defined by (2.2) is continuous on $V \times V$ and coercive on V .*

Lemma 2.4. *Let $h_0 \geq 0$. Then there exists the Hilbert orthonormal base $\{\tilde{w}_j\}$ of L^2 consisting of the eigenfunctions \tilde{w}_j corresponding to the eigenvalue λ_j such that*

$$\begin{cases} 0 < \lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_j \leq \dots, \lim_{j \rightarrow +\infty} \lambda_j = +\infty, \\ a(\tilde{w}_j, v) = \lambda_j \langle \tilde{w}_j, v \rangle, \quad \forall v \in V, j = 1, 2, \dots \end{cases}$$

Furthermore, the sequence $\{\tilde{w}_j / \sqrt{\lambda_j}\}$ is also a Hilbert orthonormal base of V with respect to the scalar product $a(\cdot, \cdot)$.

On the other hand, we also have \tilde{w}_j satisfying the following boundary value problem

$$\begin{cases} -\Delta \tilde{w}_j = \lambda_j \tilde{w}_j & \text{in } (0, 1), \\ \tilde{w}_{jx}(0) - h_0 \tilde{w}_j(0) = \tilde{w}_j(1) = 0, & \tilde{w}_j \in V \cap C^\infty(\bar{\Omega}). \end{cases}$$

The proof of Lemma 2.4 can be found in ([14], p.87, Theorem 7.7), with $H = L^2$ and $V, a(\cdot, \cdot)$ as defined by (2.1), (2.2).

Remark 2.5. The weak formulation of the initial-boundary value problem (1.1)–(1.3) can be given in the following manner:

Find

$$u \in \widetilde{W} = \{u \in L^\infty(0, T; V \cap H^2) : u_t \in L^\infty(0, T; V), u_{tt} \in L^\infty(0, T; L^2)\},$$

such that u satisfies the following variational equation

$$\langle u_{tt}(t), w \rangle + a(u(t), w) = \langle f(\cdot, t, u(t), u(0, t)), w \rangle, \tag{2.4}$$

for all $w \in V$, a.e., $t \in (0, T)$, together with the initial conditions

$$u(0) = \tilde{u}_0, \quad u_t(0) = \tilde{u}_1. \tag{2.5}$$

3. THE EXISTENCE AND UNIQUENESS

We make the following assumptions:

$$(H_1) \quad (\tilde{u}_0, \tilde{u}_1) \in (V \cap H^2) \times V, \quad \tilde{u}_{0x}(0) - h_0 \tilde{u}_0(0) = 0;$$

$$(H_2) \quad f \in C^1([0, 1] \times \mathbb{R}_+ \times \mathbb{R}^2).$$

Fix $T^* > 0$. For each $M > 0$ given, we set the constant $K_M(f)$ as follows

$$K_M(f) = \sum_{i=1}^4 K_0(M, D_i f),$$

where

$$\begin{cases} K_0(M, f) = \sup_{(x,t,y_1,y_2) \in A_1(M)} |f(x, t, y_1, y_2)|, \\ A_1(M) = [0, 1] \times [0, T^*] \times [-M, M]^2. \end{cases}$$

For every $T \in (0, T^*]$ and $M > 0$, we put

$$\begin{cases} W(M, T) = \{v \in L^\infty(0, T; V \cap H^2) : v_t \in L^\infty(0, T; V), v_{tt} \in L^2(Q_T), \\ \quad \text{with } \max\{\|v\|_{L^\infty(0, T; V \cap H^2)}, \|v_t\|_{L^\infty(0, T; V)}, \|v_{tt}\|_{L^2(Q_T)}\} \leq M\}, \\ W_1(M, T) = \{v \in W(M, T) : v_{tt} \in L^\infty(0, T; L^2)\}, \end{cases}$$

in which $Q_T = \Omega \times (0, T)$.

Now, we establish the recurrent sequence $\{u_m\}$. The first term is chosen as $u_0 \equiv \tilde{u}_0$, suppose that

$$u_{m-1} \in W_1(M, T), \quad (3.1)$$

we associate Prob. (1.1) - (1.3) with the following problem.

Find $u_m \in W_1(M, T)$ ($m \geq 1$) satisfying the linear variational problem

$$\begin{cases} \langle u_m''(t), w \rangle + a(u_m(t), w) = \langle F_m(t), w \rangle, \quad \forall w \in V, \\ u_m(0) = \tilde{u}_0, u_m'(0) = \tilde{u}_1, \end{cases} \quad (3.2)$$

where

$$F_m(x, t) = f[u_{m-1}](x, t) = f(x, t, u_{m-1}(x, t), u_{m-1}(0, t)). \quad (3.3)$$

Then, we have the following theorem.

Theorem 3.1. *Let (H_1) , (H_2) hold. Then there exist positive constants M , $T > 0$ such that, for $u_0 \equiv \tilde{u}_0$, there exists a recurrent sequence $\{u_m\} \subset W_1(M, T)$ defined by (3.1)-(3.3).*

Proof. The proof consists of several steps.

Step 1. *The Faedo-Galerkin approximation* (introduced by Lions [5]).

Consider the basis $\{w_j\}$ for V as in Lemma 2.4. Put

$$u_m^{(k)}(t) = \sum_{j=1}^k c_{mj}^{(k)}(t) w_j, \quad (3.4)$$

where the coefficients $c_{mj}^{(k)}$ satisfy the system of linear differential equations

$$\begin{cases} \langle \ddot{u}_m^{(k)}(t), w_j \rangle + a(u_m^{(k)}(t), w_j) = \langle F_m(t), w_j \rangle, \quad 1 \leq j \leq k, \\ u_m^{(k)}(0) = \tilde{u}_{0k}, \dot{u}_m^{(k)}(0) = \tilde{u}_{1k}, \end{cases} \quad (3.5)$$

where

$$\begin{cases} \tilde{u}_{0k} = \sum_{j=1}^k \alpha_j^{(k)} w_j \rightarrow \tilde{u}_0 \text{ strongly in } V \cap H^2, \\ \tilde{u}_{1k} = \sum_{j=1}^k \beta_j^{(k)} w_j \rightarrow \tilde{u}_1 \text{ strongly in } V. \end{cases} \quad (3.6)$$

The system of the equations (3.5) can be rewritten in form

$$\begin{cases} \ddot{c}_{mj}^{(k)}(t) + \lambda_j c_{mj}^{(k)}(t) = \langle F_m(t), w_j \rangle, \\ c_m^{(k)}(0) = \alpha_j^{(k)}, \dot{c}_{mj}^{(k)}(0) = \beta_j^{(k)}, \quad 1 \leq j \leq k. \end{cases} \quad (3.7)$$

It is not difficult to show that (3.7) has a unique solution $c_{mj}^{(k)}(t)$ in $[0, T]$ as follows

$$c_{mj}^{(k)}(t) = \alpha_j^{(k)} \cos(\sqrt{\lambda_j}t) + \beta_j^{(k)} \frac{\sin(\sqrt{\lambda_j}t)}{\sqrt{\lambda_j}} + \int_0^t \frac{\sin(\sqrt{\lambda_j}(t-s))}{\sqrt{\lambda_j}} \langle F_m(s), w_j \rangle ds, \quad 0 \leq t \leq T, \quad 1 \leq j \leq k. \quad (3.8)$$

Therefore, (3.5) has a unique solution $u_m^{(k)}(t)$ in $[0, T]$.

Step 2. *A priori estimates.*

We put

$$S_m^{(k)}(t) = \left\| \dot{u}_m^{(k)}(t) \right\|^2 + \left\| \dot{u}_m^{(k)}(t) \right\|_a^2 + \left\| u_m^{(k)}(t) \right\|_a^2 + \left\| \Delta u_m^{(k)}(t) \right\|^2 + \int_0^t \left\| \ddot{u}_m^{(k)}(s) \right\|^2 ds. \quad (3.9)$$

Then, it follows from (3.5) and (3.9) that

$$\begin{aligned} S_m^{(k)}(t) &= S_m^{(k)}(0) + 2\langle F_m(0), \Delta \tilde{u}_{0k} \rangle + 2 \int_0^t \langle F_m(s), \dot{u}_m^{(k)}(s) \rangle ds \\ &\quad - 2\langle F_m(t), \Delta u_m^{(k)}(t) \rangle + 2 \int_0^t \langle F_m'(s), \Delta u_m^{(k)}(s) \rangle ds + \int_0^t \left\| \ddot{u}_m^{(k)}(s) \right\|^2 ds \\ &\equiv S_m^{(k)}(0) + 2\langle F_m(0), \Delta \tilde{u}_{0k} \rangle + \sum_{j=1}^4 I_j. \end{aligned} \quad (3.10)$$

We can estimate without difficulty all terms on the right hand side of (3.10) and we obtain that

$$I_1 = 2 \int_0^t \langle F_m(s), \dot{u}_m^{(k)}(s) \rangle ds \leq 4TK_M^2(f) + \frac{1}{4} \int_0^t S_m^{(k)}(s) ds; \quad (3.11)$$

$$\begin{aligned} I_2 &= -2\langle F_m(t), \Delta u_m^{(k)}(t) \rangle \\ &\leq 4 \left(\|F_m(0)\|^2 + T^2(1 + 2M)^2 K_M^2(f) \right) + \frac{1}{2} S_m^{(k)}(t); \end{aligned} \quad (3.12)$$

$$\begin{aligned} I_3 &= 2 \int_0^t \langle F_m'(s), \Delta u_m^{(k)}(s) \rangle ds \\ &\leq 4T(1 + 2M)^2 K_M^2(f) + \frac{1}{4} \int_0^t S_m^{(k)}(s) ds; \end{aligned} \quad (3.13)$$

$$I_4 = \int_0^t \left\| \ddot{u}_m^{(k)}(s) \right\|^2 ds \leq 2 \int_0^t S_m^{(k)}(s) ds + 2TK_M^2(f). \quad (3.14)$$

It follows from (3.10)-(3.14) that

$$S_m^{(k)}(t) \leq D_0^{(k)}(f, \tilde{u}_{0k}, \tilde{u}_{1k}) + D_1(M, T) + 5 \int_0^t S_m^{(k)}(s) ds, \quad (3.15)$$

where

$$\begin{cases} D_0^{(k)}(f, \tilde{u}_{0k}, \tilde{u}_{1k}) = 2S_m^{(k)}(0) + 4 \langle F_m(0), \Delta \tilde{u}_{0k} \rangle + 8 \|F_m(0)\|^2, \\ D_1(M, T) = 4T [3 + 2(1 + 2M)^2 + 2T(1 + 2M)^2] K_M^2(f). \end{cases} \quad (3.16)$$

By means of the convergences in (3.6), we can deduce the existence of a constant $M > 0$ independent of k and m such that

$$D_0^{(k)}(f, \tilde{u}_{0k}, \tilde{u}_{1k}) \leq \frac{1}{2} M^2, \quad \forall m, k \in \mathbb{N}. \quad (3.17)$$

We choose $T \in (0, T^*]$, such that

$$\left(\frac{1}{2} M^2 + D_1(M, T)\right) \exp(5T) \leq M^2 \quad (3.18)$$

and

$$k_T = 4\sqrt{T}e^T K_M(f) < 1. \quad (3.19)$$

Finally, it follows from (3.15), (3.17) and (3.18), that

$$S_m^{(k)}(t) \leq M^2 \exp(-5T) + 5 \int_0^t S_m^{(k)}(s) ds. \quad (3.20)$$

By using Gronwall's Lemma, we deduce from (3.20) that

$$S_m^{(k)}(t) \leq M^2 \exp(-5T) \exp(5t) \leq M^2, \quad (3.21)$$

for all $t \in [0, T]$, for all m and k . Therefore, we have

$$u_m^{(k)} \in W(M, T) \quad \text{for all } m \text{ and } k. \quad (3.22)$$

Step 3. Limiting process.

From (3.22), we deduce the existence of a subsequence of $\{u_m^{(k)}\}$ still so denoted, such that

$$\begin{cases} u_m^{(k)} \rightarrow u_m & \text{in } L^\infty(0, T; V \cap H^2) \text{ weak}^*, \\ \dot{u}_m^{(k)} \rightarrow u_m' & \text{in } L^\infty(0, T; V) \text{ weak}^*, \\ \ddot{u}_m^{(k)} \rightarrow u_m'' & \text{in } L^2(Q_T) \text{ weak}, \\ u_m \in W(M, T). \end{cases} \quad (3.23)$$

Passing to limit in (3.5), we have u_m satisfying (3.2), (3.3) in $L^2(0, T)$.

On the other hand, it follows from (3.2)₁ and (3.23)₄ that $u_m'' = \Delta u_m + F_m \in L^\infty(0, T; L^2)$, hence $u_m \in W_1(M, T)$ and the proof of Theorem 3.1 is complete. \square

We use the result given in Theorem 3.1 and the compact imbedding theorems to prove the existence and uniqueness of a weak solution of Prob. (1.1)-(1.3). Hence, we get the main result in this section as follows.

Theorem 3.2. *Suppose that (H_1) , (H_2) hold. Then, there exist the constants $M > 0$ and $T > 0$ such that the problem (1.1)-(1.3) has a unique weak solution $u \in W_1(M, T)$. Furthermore, the linear recurrent sequence $\{u_m\}$ defined by (3.1)-(3.3) converges to the solution u strongly in the space*

$$W_1(T) = \{v \in L^\infty(0, T; V) : v' \in L^\infty(0, T; L^2)\}$$

with the estimation

$$\|u_m - u\|_{W_1(T)} \leq C_T k_T^m \quad \text{for all } m \in \mathbb{N}, \quad (3.24)$$

where the constant $k_T \in [0, 1)$ is defined as in (3.19) and C_T is a constant depending only on $T, h_0, f, \tilde{u}_0, \tilde{u}_1$ and k_T .

Proof. (a) Existence of the solution. First, we note that $W_1(T)$ is a Banach space with respect to the norm (see Lions [5]).

$$\|v\|_{W_1(T)} = \|v\|_{L^\infty(0, T; V)} + \|v'\|_{L^\infty(0, T; L^2)}.$$

We shall prove that $\{u_m\}$ is a Cauchy sequence in $W_1(T)$. Let $w_m = u_{m+1} - u_m$. Then w_m satisfies the variational problem

$$\begin{cases} \langle w_m''(t), w \rangle + a(w_m(t), w) = \langle F_{m+1}(t) - F_m(t), w \rangle, \forall w \in V, \\ w_m(0) = w_m'(0) = 0. \end{cases} \quad (3.25)$$

Taking $w = w_m'$ in (3.25)₁, after integrating in t , we get

$$\|w_m'(t)\|^2 + \|w_m(t)\|_a^2 = 2 \int_0^t \langle F_{m+1}(s) - F_m(s), w_m'(s) \rangle ds. \quad (3.26)$$

By (H_2) it is clear to see that

$$\begin{aligned} \|F_{m+1}(t) - F_m(t)\| &\leq 2K_M(f) \|\nabla w_{m-1}(t)\| \\ &\leq 2K_M(f) \|w_{m-1}\|_{W_1(T)}. \end{aligned} \quad (3.27)$$

Hence

$$\begin{aligned} &\|w_m'(t)\|^2 + \|w_m(t)\|_a^2 \\ &\leq 4TK_M^2(f) \|w_{m-1}\|_{W_1(T)}^2 + \int_0^t \left(\|w_m'(s)\|^2 + \|w_m(s)\|_a^2 \right) ds. \end{aligned} \quad (3.28)$$

Using Gronwall's Lemma, we deduce from (3.28) that

$$\|w_m\|_{W_1(T)} \leq k_T \|w_{m-1}\|_{W_1(T)}, \quad \forall m \in \mathbb{N}, \quad (3.29)$$

where $k_T \in (0, 1)$ is defined as in (3.19), which implies that

$$\|u_m - u_{m+p}\|_{W_1(T)} \leq \|u_0 - u_1\|_{W_1(T)} (1 - k_T)^{-1} k_T^m, \quad \forall m, p \in \mathbb{N}. \quad (3.30)$$

It follows that $\{u_m\}$ is a Cauchy sequence in $W_1(T)$. Then there exists $u \in W_1(T)$ such that

$$u_m \rightarrow u \quad \text{strongly in } W_1(T). \quad (3.31)$$

Note that $u_m \in W_1(M, T)$, then there exists a subsequence $\{u_{m_j}\}$ of $\{u_m\}$ such that

$$\begin{cases} u_{m_j} \rightarrow u & \text{in } L^\infty(0, T; V \cap H^2) \text{ weak}^*, \\ u'_{m_j} \rightarrow u' & \text{in } L^\infty(0, T; V) \text{ weak}^*, \\ u''_{m_j} \rightarrow u'' & \text{in } L^2(Q_T) \text{ weak}, \\ u \in W(M, T). \end{cases} \quad (3.32)$$

We also note that

$$\begin{aligned} & \|F_m(t) - f(\cdot, t, u(x, t), u(0, t))\|_{L^\infty(0, T; L^2)} \\ & \leq 2K_M(f) \|u_{m-1} - u\|_{W_1(T)}. \end{aligned} \quad (3.33)$$

Hence, from (3.31) and (3.33), we obtain

$$F_m(t) \rightarrow f(\cdot, t, u(t), u(0, t)) \text{ strongly in } L^\infty(0, T; L^2). \quad (3.34)$$

Finally, passing to limit in (3.2)–(3.3) as $m = m_j \rightarrow \infty$, it implies from (3.31), (3.32)_{1,3} and (3.34) that there exists $u \in W(M, T)$ satisfying (2.4), (2.5).

On the other hand, from the assumption (H_2) we obtain from (2.4)₁, (3.32)₄ and (3.34) that

$$u'' = u_{xx} + f(\cdot, t, u(t), u(0, t)) \in L^\infty(0, T; L^2), \quad (3.35)$$

thus we have $u \in W_1(M, T)$. The existence proof is completed.

(b) Uniqueness of the solution. Let $u_1, u_2 \in W_1(M, T)$ be two weak solutions of Prob. (1.1)–(1.3). Then $u = u_1 - u_2$ satisfies the variational problem

$$\begin{cases} \langle u''(t), w \rangle + a(u(t), w) = \langle F_1(t) - F_2(t), w \rangle, \forall w \in V, \\ u(0) = u'(0) = 0, \end{cases} \quad (3.36)$$

where $F_i(x, t) = f(x, t, u_i(x, t), u_i(0, t))$, $i = 1, 2$.

We take $w = u'$ in (3.36)₁ and integrate in t to get

$$\|u'(t)\|^2 + \|u(t)\|_a^2 \leq K_M(f) \int_0^t (\|u'(s)\|^2 + \|u(s)\|_a^2) ds.$$

Using Gronwall's Lemma, it follows that $\|u'(t)\|^2 + \|u(t)\|_a^2 \equiv 0$, i.e., $u_1 \equiv u_2$. So (i) is proved and (ii) follows. Theorem 3.2 is proved completely. \square

4. ASYMPTOTIC EXPANSION OF THE SOLUTION WITH RESPECT TO A SMALL PARAMETER

In this section, let (H_1) , (H_2) hold. We make more the following assumptions:

$$(H'_2) \quad f_1 \in C^1([0, 1] \times \mathbb{R}_+ \times \mathbb{R}^2).$$

We consider the following perturbed problem, where ε is a small parameter such that, $|\varepsilon| \leq 1$:

$$(P_\varepsilon) \begin{cases} u_{tt} - u_{xx} = F_\varepsilon[u](x, t), & 0 < x < 1, \quad 0 < t < T, \\ u_x(0, t) - h_0 u(0, t) = u(1, t) = 0, \\ u(x, 0) = \tilde{u}_0(x), \quad u_t(x, 0) = \tilde{u}_1(x), \end{cases}$$

where

$$\begin{cases} F_\varepsilon[u](x, t) = f_\varepsilon[u](x, t) + \varepsilon f_{1\varepsilon}[u](x, t), \\ f_\varepsilon[u](x, t) = f(x, t, u(x, t), \varepsilon u(0, t)), \\ f_{1\varepsilon}[u](x, t) = f_1(x, t, u(x, t), \varepsilon u(0, t)). \end{cases}$$

First, we note that if the functions f, f_1 satisfy $(H_2), (H'_2)$, then the a priori estimates of the Galerkin approximation sequence $\{u_m^{(k)}\}$ in the proof of Theorem 3.1 for Prob. (1.1)-(1.3) corresponding to $f = F_\varepsilon[u], |\varepsilon| \leq 1$, satisfy $u_m^{(k)} \in W_1(M, T)$, where M, T are constants independent of ε . We also note that the positive constants M and T are chosen as in (3.16)-(3.19) with $|f(\cdot, 0, \tilde{u}_0, \tilde{u}_0(0))|, K_M(f)$, stand for $|f(\cdot, 0, \tilde{u}_0, \tilde{u}_0(0))| + |f_1(\cdot, 0, \tilde{u}_0, \tilde{u}_0(0))|, K_M(f) + K_M(f_1)$, respectively. Hence, the limit u_ε in suitable function spaces of the sequence $\{u_m^{(k)}\}$ as $k \rightarrow +\infty$, after $m \rightarrow +\infty$, is a unique weak solution of the problem (P_ε) satisfying $u_\varepsilon \in W_1(M, T)$. Then we can prove, in a manner similar to the proof of Theorem 3.2, that the limit u_0 in suitable function spaces of the family $\{u_\varepsilon\}$ as $\varepsilon \rightarrow 0$ is a unique weak solution of the problem (P_0) (corresponding to $f = f_0[u_0](x, t) = f(x, t, u_0(x, t), 0)$) satisfying $u_0 \in W_1(M, T)$.

We shall study the asymptotic expansion of the solution of the problem (P_ε) with respect to a small parameter ε .

We use the following notations. For a multi-index $\alpha = (\alpha_1, \dots, \alpha_N) \in \mathbb{Z}_+^N$, and $x = (x_1, \dots, x_N) \in \mathbb{R}^N$, we put

$$\begin{cases} |\alpha| = \alpha_1 + \dots + \alpha_N, \quad \alpha! = \alpha_1! \dots \alpha_N!, \\ \alpha, \beta \in \mathbb{Z}_+^N, \quad \alpha \leq \beta \iff \alpha_i \leq \beta_i, \quad \forall i = 1, \dots, N, \\ x^\alpha = x_1^{\alpha_1} \dots x_N^{\alpha_N}. \end{cases}$$

Next, we need the following lemma.

Lemma 4.1. *Let $m, N \in \mathbb{N}$ and $x = (x_1, \dots, x_N) \in \mathbb{R}^N, \varepsilon \in \mathbb{R}$. Then*

$$\left(\sum_{i=1}^N x_i \varepsilon^i \right)^m = \sum_{k=m}^{mN} P_k^{(m)}[N, x] \varepsilon^k, \tag{4.1}$$

where the coefficients $P_k^{(m)}[N, x]$, $m \leq k \leq mN$ depending on $x = (x_1, \dots, x_N)$ defined by the formulas

$$P_k^{(m)}[N, x] = \begin{cases} x_k, & 1 \leq k \leq N, m = 1, \\ \sum_{\alpha \in A_k^{(m)}(N)} \frac{m!}{\alpha!} x^\alpha, & m \leq k \leq mN, m \geq 2, \end{cases} \quad (4.2)$$

where $A_k^{(m)}(N) = \{\alpha \in \mathbb{Z}_+^N : |\alpha| = m, \sum_{i=1}^N i\alpha_i = k\}$.

Proof. The proof of Lemma 4.1 is easy, hence we omit the details. \square

Now, we assume that

$$(H_2^{(N)}) \quad f \in C^{N+1}([0, 1] \times \mathbb{R}_+ \times \mathbb{R}^2), \quad f_1 \in C^N([0, 1] \times \mathbb{R}_+ \times \mathbb{R}^2).$$

Let u_0 be a unique weak solution of the problem (P_0) corresponding to $\varepsilon = 0$, i.e.,

$$(P_0) \quad \begin{cases} u_0'' - \Delta u_0 = f(x, t, u_0(x, t), 0) = f_0[u_0], & 0 < x < 1, \quad 0 < t < T, \\ u_{0x}(0, t) - h_0 u_0(0, t) = u_0(1, t) = 0, \\ u_0(x, 0) = \tilde{u}_0(x), \quad u_0'(x, 0) = \tilde{u}_1(x), \\ u_0 \in W_1(M, T). \end{cases}$$

Let us consider the sequence of the weak solutions u_k , $1 \leq k \leq N$, defined by the following problems:

$$(\tilde{P}_k) \quad \begin{cases} u_k'' - \Delta u_k = F_k, & 0 < x < 1, \quad 0 < t < T, \\ u_{kx}(0, t) - h_0 u_k(0, t) = u_k(1, t) = 0, \\ u_k(x, 0) = u_k'(x, 0) = 0, \\ u_k \in W_1(M, T), \end{cases}$$

where F_k , $1 \leq k \leq N$, are defined by the formulas

$$F_k = \begin{cases} \bar{\Phi}_1[N, f] + f_1(x, t, u_0(x, t), 0), & k = 1, \\ \bar{\Phi}_k[N, f] + \bar{\Phi}_{k-1}[N - 1, f_1], & 2 \leq k \leq N, \end{cases} \quad (4.3)$$

with $\bar{\Phi}_k[N, f] = \bar{\Phi}_k[N, f, \vec{u}_*]$, $0 \leq k \leq N$, are defined by the formulas

$$\begin{aligned} & \bar{\Phi}_k[N, f] \\ &= \begin{cases} f(x, t, u_0(x, t), 0), & k = 0, \\ \sum_{1 \leq |\gamma| \leq k} \frac{1}{\gamma!} D^\gamma f(x, t, u_0(x, t), 0) \Psi_k[\gamma, N, \vec{u}_*], & 1 \leq k \leq N, \end{cases} \end{aligned} \quad (4.4)$$

where

$$\Psi_k[\gamma, N, \vec{u}_*] = \sum_{\substack{(i,j) \in \tilde{A}(\gamma, N), \\ i+j=k}} P_i^{(\gamma_1)}[N, \vec{u}(x, t)] P_j^{(\gamma_2)}[N + 1, \vec{u}_*(0, t)] \quad (4.5)$$

with

$$\begin{aligned} \tilde{A}(\gamma, N) &= \{(i, j) \in \mathbb{Z}_+^2 : \gamma_1 \leq i \leq N\gamma_1, \gamma_2 \leq j \leq (N+1)\gamma_2\}, \\ \gamma &= (\gamma_1, \gamma_2) \in \mathbb{Z}_+^2, 1 \leq |\gamma| \leq N, \end{aligned} \quad (4.6)$$

and

$$\begin{aligned} \vec{u}(x, t) &= (u_1(x, t), \dots, u_N(x, t)), \\ \vec{u}_*(x, t) &= (u_0(x, t), u_1(x, t), \dots, u_N(x, t)). \end{aligned}$$

Then, we have the following theorem.

Theorem 4.2. *Let (H_1) and $(H_2^{(N)})$ hold. Then there exist constants $M > 0$ and $T > 0$ such that, for every $\varepsilon \in [-1, 1]$, the problem (P_ε) has a unique weak solution $u_\varepsilon \in W_1(M, T)$ satisfying the asymptotic estimation up to order $N + 1$ as follows*

$$\left\| u_\varepsilon - \sum_{k=0}^N u_k \varepsilon^k \right\|_{W_1(T)} \leq C_T |\varepsilon|^{N+1}, \quad (4.7)$$

where the functions u_k , $0 \leq k \leq N$ are the weak solutions of the problems (P_0) , (\tilde{P}_k) , $1 \leq k \leq N$, respectively, and C_T is a constant depending only on $N, T, f, f_1, u_k, 0 \leq k \leq N$.

In order to prove Theorem 4.2, we need the following Lemmas.

Lemma 4.3. *Let $\bar{\Phi}_k[N, f]$, $1 \leq k \leq N$, be the functions are defined by the formulas (4.4)–(4.6). Put $h = \sum_{k=0}^N u_k \varepsilon^k$, then we have*

$$f_\varepsilon[h] = f_0[u_0] + \sum_{k=1}^N \bar{\Phi}_k[N, f] \varepsilon^k + |\varepsilon|^{N+1} \hat{R}_N[f, \vec{u}_*, \varepsilon] \quad (4.8)$$

with $\left\| \hat{R}_N[f, \vec{u}_*, \varepsilon] \right\|_{L^\infty(0, T; L^2)} \leq C$, where C is a constant depending only on $N, T, f, u_k, 0 \leq k \leq N$.

Proof. (i) In the case of $N = 1$, the proof of (4.8) is easy, hence we omit the details, which we only prove with $N \geq 2$. Put $h = u_0 + \sum_{k=1}^N u_k \varepsilon^k \equiv u_0 + h_1$, we rewrite as follows

$$f_\varepsilon[h] = f(x, t, h(x, t), \varepsilon h(0, t)) = f(x, t, u_0(x, t) + h_1(x, t), \varepsilon h(0, t)). \quad (4.9)$$

By using Taylor's expansion of the function

$$f_\varepsilon[h] = f(x, t, u_0(x, t) + h_1(x, t), \varepsilon h(0, t))$$

around the point $[u_0] \equiv (x, t, u_0(x, t), 0)$ up to order $N + 1$, we obtain

$$\begin{aligned} f_\varepsilon[h] &= f_0[u_0] + \sum_{1 \leq |\gamma| \leq N} \frac{1}{\gamma!} D^\gamma f_0[u_0] h_1^{\gamma_1}(x, t) (\varepsilon h(0, t))^{\gamma_2} \\ &\quad + R_N[f, \vec{u}_*, \varepsilon], \end{aligned} \quad (4.10)$$

where

$$\begin{aligned} &R_N[f, \vec{u}_*, \varepsilon] \\ &= \sum_{|\gamma|=N+1} \frac{N+1}{\gamma!} \int_0^1 (1-\theta)^N D^\gamma f(x, t, \varepsilon, \theta) h_1^{\gamma_1}(x, t) (\varepsilon h(0, t))^{\gamma_2} d\theta \\ &= |\varepsilon|^{N+1} R_N^{(1)}[f, \vec{u}_*, \varepsilon], \end{aligned} \quad (4.11)$$

$$\begin{aligned} D^\gamma f(x, t, \varepsilon, \theta) &= D^\gamma f(x, t, u_0(x, t) + \theta h_1(x, t), \theta \varepsilon h(0, t)), \\ f_0[u_0] &= f(x, t, u_0(x, t), 0), \quad D^\gamma f_0[u_0] = D^\gamma f(x, t, u_0(x, t), 0), \\ \gamma &= (\gamma_1, \gamma_2) \in \mathbb{Z}_+^2, \quad |\gamma| = \gamma_1 + \gamma_2, \quad \gamma! = \gamma_1! \gamma_2!, \quad D^\gamma f = D_3^{\gamma_1} D_4^{\gamma_2} f. \end{aligned}$$

By the formula (4.1), we get

$$\begin{aligned} h_1^{\gamma_1}(x, t) &= \left(\sum_{k=1}^N u_k(x, t) \varepsilon^k \right)^{\gamma_1} = \sum_{k=\gamma_1}^{N\gamma_1} P_k^{(\gamma_1)}[N, \vec{u}(x, t)] \varepsilon^k, \\ (\varepsilon h(0, t))^{\gamma_2} &= \left(\sum_{k=1}^{N+1} u_{k-1}(0, t) \varepsilon^k \right)^{\gamma_2} \\ &= \sum_{k=\gamma_2}^{(N+1)\gamma_2} P_k^{(\gamma_2)}[N+1, \vec{u}_*(0, t)] \varepsilon^k, \end{aligned} \quad (4.12)$$

where

$$\begin{aligned} \vec{u}(x, t) &= (u_1(x, t), \dots, u_N(x, t)), \\ \vec{u}_*(x, t) &= (u_0(x, t), u_1(x, t), \dots, u_N(x, t)). \end{aligned}$$

Hence, we deduce from (4.12), that

$$\begin{aligned} h_1^{\gamma_1}(x, t) (\varepsilon h(0, t))^{\gamma_2} &= \sum_{k=|\gamma|}^N \Psi_k[\gamma, N, \vec{u}_*] \varepsilon^k \\ &\quad + \sum_{k=N+1}^{N|\gamma|+\gamma_2} \Psi_k[\gamma, N, \vec{u}_*] \varepsilon^k, \end{aligned} \quad (4.13)$$

where

$$\begin{cases} \Psi_k[\gamma, N, \vec{u}_*] = \sum_{\substack{(i,j) \in \tilde{A}(\gamma, N), \\ i+j=k}} P_i^{(\gamma_1)}[N, \vec{u}(x, t)] P_j^{(\gamma_2)}[N+1, \vec{u}_*(0, t)], \\ \tilde{A}(\gamma, N) = \{(i, j) \in \mathbb{Z}_+^2 : \gamma_1 \leq i \leq N\gamma_1, \gamma_2 \leq j \leq (N+1)\gamma_2\}. \end{cases} \quad (4.14)$$

We deduce from (4.10), (4.13) that

$$\begin{aligned}
f_\varepsilon[h] &= f_0[u_0] + \sum_{1 \leq |\gamma| \leq N} \frac{1}{\gamma!} D^\gamma f_0[u_0] \sum_{k=|\gamma|}^N \Psi_k[\gamma, N, \vec{u}_*] \varepsilon^k \\
&\quad + |\varepsilon|^{N+1} \hat{R}_N[f, \vec{u}_*, \varepsilon] \\
&= f_0[u_0] + \sum_{k=1}^N \left(\sum_{1 \leq |\gamma| \leq k} \frac{1}{\gamma!} D^\gamma f_0[u_0] \Psi_k[\gamma, N, \vec{u}_*] \right) \varepsilon^k \\
&\quad + |\varepsilon|^{N+1} \hat{R}_N[f, \vec{u}_*, \varepsilon] \\
&= f[u_0] + \sum_{k=1}^N \bar{\Phi}_k[N, f] \varepsilon^k + |\varepsilon|^{N+1} \hat{R}_N[f, \vec{u}_*, \varepsilon], \tag{4.15}
\end{aligned}$$

where $\bar{\Phi}_k[N, f]$, $0 \leq k \leq N$, are defined by (4.4)–(4.6) and

$$\begin{aligned}
|\varepsilon|^{N+1} \hat{R}_N[f, \vec{u}_*, \varepsilon] &= \sum_{1 \leq |\gamma| \leq N} \frac{1}{\gamma!} D^\gamma f_0[u_0] \sum_{k=N+1}^{N+|\gamma|+\gamma_2} \Psi_k[\gamma, N, \vec{u}_*] \varepsilon^k \\
&\quad + |\varepsilon|^{N+1} R_N^{(1)}[f, \vec{u}_*, \varepsilon]. \tag{4.16}
\end{aligned}$$

By the boundedness of the functions u_k , $0 \leq k \leq N$ in the function space $L^\infty(0, T; V)$, we obtain from (4.11), (4.13) and (4.16) that

$$\left\| \hat{R}_N[f, \vec{u}_*, \varepsilon] \right\|_{L^\infty(0, T; L^2)} \leq C,$$

where C is a constant depending only on N, T, f, u_k , $0 \leq k \leq N$. Thus, the Lemma 4.3 is proved. \square

Remark 4.4. Lemma 4.3 is the key to establish the asymptotic expansion of the weak solution u_ε of order $N + 1$ in a small parameter ε as below.

Let $u = u_\varepsilon \in W_1(M, T)$ be the unique weak solution of the problem (P_ε) . Then $v = u_\varepsilon - \sum_{k=0}^N u_k \varepsilon^k \equiv u_\varepsilon - h$ satisfies the problem

$$\begin{cases} v'' - \Delta v = f_\varepsilon[v + h] - f_\varepsilon[h] + \varepsilon (f_{1\varepsilon}[v + h] - f_{1\varepsilon}[h]) + E_\varepsilon(x, t), \\ 0 < x < 1, \quad 0 < t < T, \\ v_x(0, t) - h_0 v(0, t) = v(1, t) = 0, \\ v(x, 0) = v'(x, 0) = 0, \end{cases} \tag{4.17}$$

where

$$E_\varepsilon(x, t) = f_\varepsilon[h] - f_0[u_0] + \varepsilon f_{1\varepsilon}[h] - \sum_{k=1}^N F_k \varepsilon^k. \tag{4.18}$$

Then, we have the following lemma.

Lemma 4.5. *Let (H_1) and $(H_2^{(N)})$ hold. Then there exists a constant C_* such that*

$$\|E_\varepsilon\|_{L^\infty(0,T;L^2)} \leq C_* |\varepsilon|^{N+1}, \quad (4.19)$$

where C_* is a constant depending only on $N, T, f, f_1, u_k, 0 \leq k \leq N$.

Proof. In the case of $N = 1$, the proof of Lemma 4.5 is easy, hence we omit the details, which we only prove with $N \geq 2$.

By using the formula (4.8) for the function $f_{1\varepsilon}[h]$ we obtain

$$f_{1\varepsilon}[h] = f_{10}[u_0] + \sum_{k=1}^{N-1} \bar{\Phi}_k[N-1, f_1]\varepsilon^k + |\varepsilon|^N \hat{R}_{N-1}[f_1, \vec{u}_*, \varepsilon], \quad (4.20)$$

where $\left\| \hat{R}_{N-1}[f, \vec{u}_*, \varepsilon] \right\|_{L^\infty(0,T;L^2)} \leq C$, with C is a constant depending only on $N, T, f_1, u_k, 0 \leq k \leq N$. By (4.20), we rewrite $\varepsilon f_{1\varepsilon}[h]$ as follows

$$\varepsilon f_{1\varepsilon}[h] = \varepsilon f_{10}[u_0] + \sum_{k=2}^N \bar{\Phi}_{k-1}[N-1, f_1]\varepsilon^k + \varepsilon |\varepsilon|^N \hat{R}_{N-1}[f, \vec{u}_*, \varepsilon], \quad (4.21)$$

Combining (4.3), (4.8), (4.18) and (4.21) lead to

$$E_\varepsilon(x, t) = |\varepsilon|^{N+1} \hat{R}_N[f, \vec{u}_*, \varepsilon] + \varepsilon |\varepsilon|^N \hat{R}_{N-1}[f_1, \vec{u}_*, \varepsilon]. \quad (4.22)$$

By the boundedness of the functions $u_k, 0 \leq k \leq N$ in the function space $L^\infty(0, T; V)$, we obtain from (4.8), (4.20) and (4.22) that

$$\|E_\varepsilon\|_{L^\infty(0,T;L^2)} \leq C_* |\varepsilon|^{N+1}, \quad (4.23)$$

where C_* is a constant depending only on $N, T, f, f_1, u_k, 0 \leq k \leq N$. The proof of Lemma 4.5 is complete. \square

Proof of Theorem 4.2. Consider the sequence $\{v_m\}$ defined by

$$\begin{cases} v_0 \equiv 0, \\ v_m'' - \Delta v_m = f_\varepsilon[v_{m-1} + h] - f_\varepsilon[h] + \varepsilon (f_{1\varepsilon}[v_{m-1} + h] - f_{1\varepsilon}[h]) \\ \quad + E_\varepsilon(x, t), \quad 0 < x < 1, \quad 0 < t < T, \\ v_{mx}(0, t) - h_0 v_m(0, t) = v_m(1, t) = 0, \\ v_m(x, 0) = v_m'(x, 0) = 0, \quad m \geq 1. \end{cases} \quad (4.24)$$

By multiplying two sides of (4.24) with v_m' and after integration in t , we have

$$\begin{aligned} Z_m(t) &= 2 \int_0^t \langle E_\varepsilon(s), v_m'(s) \rangle ds + 2 \int_0^t \langle f_\varepsilon[v_{m-1} + h] - f_\varepsilon[h], v_m'(s) \rangle ds \\ &\quad + 2\varepsilon \int_0^t \langle f_{1\varepsilon}[v_{m-1} + h] - f_{1\varepsilon}[h], v_m'(s) \rangle ds \\ &= \bar{J}_1 + \bar{J}_2 + \bar{J}_3, \end{aligned} \quad (4.25)$$

where $Z_m(t) = \|v_m'(t)\|^2 + \|v_m(t)\|_a^2$. We estimate the integrals on the right-hand side of (4.25) as follows.

Estimating \bar{J}_1 . By using Lemma 4.5, we deduce from (4.19) that

$$\bar{J}_1 = 2 \int_0^t \langle E_\varepsilon(s), v'_m(s) \rangle ds \leq TC_*^2 |\varepsilon|^{2N+2} + \int_0^t Z_m(s) ds. \quad (4.26)$$

Estimating \bar{J}_2 . We note that

$$\|f_\varepsilon[v_{m-1} + h] - f_\varepsilon[h]\| \leq 2K_{M_*}(f) \|v_{m-1}\|_{W_1(T)} \quad (4.27)$$

with $M_* = (N + 2)M$. It follows from (4.27), that

$$\begin{aligned} \bar{J}_2 &= 2 \int_0^t \langle f_\varepsilon[v_{m-1} + h] - f_\varepsilon[h], v'_m(s) \rangle ds \\ &\leq 4TK_{M_*}^2(f) \|v_{m-1}\|_{W_1(T)}^2 + \int_0^t Z_m(s) ds. \end{aligned} \quad (4.28)$$

Estimating \bar{J}_3 . Similarly

$$\begin{aligned} \bar{J}_3 &= 2\varepsilon \int_0^t \langle f_{1\varepsilon}[v_{m-1} + h] - f_{1\varepsilon}[h], v'_m(s) \rangle ds \\ &\leq 4TK_{M_*}^2(f_1) \|v_{m-1}\|_{W_1(T)}^2 + \int_0^t Z_m(s) ds. \end{aligned} \quad (4.29)$$

Combining (4.26), (4.28), (4.29), it leads to

$$\begin{aligned} Z_m(t) &\leq 4T [K_{M_*}^2(f) + K_{M_*}^2(f_1)] \|v_{m-1}\|_{W_1(T)}^2 + TC_*^2 |\varepsilon|^{2N+2} \\ &\quad + 3 \int_0^t Z_m(s) ds. \end{aligned} \quad (4.30)$$

By using Gronwall's lemma, we deduce from (4.30) that

$$\|v_m\|_{W_1(T)} \leq \sigma_T \|v_{m-1}\|_{W_1(T)} + \delta_T(\varepsilon), \quad \forall m \geq 1, \quad (4.31)$$

where $\sigma_T = 4[K_{M_*}(f) + K_{M_*}(f_1)]\sqrt{Te^{3T}}$, $\delta_T(\varepsilon) = 2C_*\sqrt{Te^{3T}}|\varepsilon|^{N+1}$.

We can assume that

$$\sigma_T < 1 \quad \text{with the suitable constant } T > 0. \quad (4.32)$$

We require the following lemma whose proof is immediate.

Lemma 4.6. *Let the sequence $\{\gamma_m\}$ satisfy*

$$\gamma_m \leq \sigma\gamma_{m-1} + \delta, \quad \forall m \geq 1, \quad \gamma_0 = 0, \quad (4.33)$$

where $0 \leq \sigma < 1$, $\delta \geq 0$ are the given constants. Then

$$\gamma_m \leq \delta/(1 - \sigma), \quad \forall m \geq 1. \quad (4.34)$$

Applying Lemma 4.6 with $\gamma_m = \|v_m\|_{W_1(T)}$, $\sigma = \sigma_T < 1$, $\delta = \delta_T(\varepsilon) = 2C_*\sqrt{Te^{3T}}|\varepsilon|^{N+1}$, it follows from (4.34) that

$$\|v_m\|_{W_1(T)} \leq \frac{\delta_T(\varepsilon)}{1 - \sigma_T} = C_T |\varepsilon|^{N+1}, \quad (4.35)$$

where $C_T = \frac{2C_*\sqrt{Te^{3T}}}{1 - 4[K_{M_*}(f) + K_{M_*}(f_1)]\sqrt{Te^{3T}}}$.

On the other hand, the linear recurrent sequence $\{v_m\}$ defined by (4.24) converges strongly in the space $W_1(T)$ to the solution v of the problem (4.17). Hence, letting $m \rightarrow +\infty$ in (4.35), we get

$$\|v\|_{W_1(T)} \leq C_T |\varepsilon|^{N+1}. \quad (4.36)$$

This implies (4.7). The proof of Theorem 4.2 is complete. \square

Acknowledgments: The authors wish to express their sincere thanks to the editors and referees for the suggestions.

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