Research Article

On the Stability of One-Dimensional Wave Equation

Soon-Mo Jung

Mathematics Section, College of Science and Technology, Hongik University, Sejong 339-701, Republic of Korea

Correspondence should be addressed to Soon-Mo Jung; smjung@hongik.ac.kr

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We prove the generalized Hyers-Ulam stability of the one-dimensional wave equation, $u_{tt} = c^2 u_{xx}$, in a class of twice continuously differentiable functions.

1. Introduction

In 1940, Ulam [1] gave a wide ranging talk before the mathematics club of the University of Wisconsin in which he discussed a number of important unsolved problems. Among those was the question concerning the stability of group homomorphisms:

Let G_1 be a group and let G_2 be a metric group with the metric $d(\cdot, \cdot)$. Given $\varepsilon > 0$, does there exist a $\delta > 0$ such that if a function $h : G_1 \rightarrow G_2$ satisfies the inequality $d(h(xy), h(x)h(y)) < \delta$, for all $x, y \in G_1$, then there exists a homomorphism $H : G_1 \rightarrow G_2$ with $d(h(x), H(x)) < \varepsilon$, for all $x \in G_1$?

The case of approximately additive functions was solved by Hyers [2] under the assumption that G_1 and G_2 are Banach spaces. Indeed, he proved that each solution of the inequality $\|f(x+y) - f(x) - f(y)\| \leq \varepsilon$, for all x and y , can be approximated by an exact solution, say an additive function. In this case, the Cauchy additive functional equation, $f(x+y) = f(x) + f(y)$, is said to have the Hyers-Ulam stability.

Rassias [3] attempted to weaken the condition for the bound of the norm of the Cauchy difference as follows:

$$\|f(x+y) - f(x) - f(y)\| \leq \varepsilon (\|x\|^p + \|y\|^p) \quad (1)$$

and proved Hyers' theorem. That is, Rassias proved the generalized Hyers-Ulam stability (or Hyers-Ulam-Rassias stability) of the Cauchy additive functional equation. Since then, the stability of several functional equations has been extensively investigated [4–9].

The terminologies, the generalized Hyers-Ulam stability, and the Hyers-Ulam stability can also be applied to the case of other functional equations, differential equations, and various integral equations.

Given a real number $c > 0$, the partial differential equation

$$u_{tt}(x, t) - c^2 u_{xx}(x, t) = 0 \quad (2)$$

is called the (one-dimensional) wave equation, where $u_{tt}(x, t)$ and $u_{xx}(x, t)$ denote the second time derivative and the second space derivative of $u(x, t)$, respectively.

Let $\varphi : \mathbb{R} \times \mathbb{R} \rightarrow [0, \infty)$ be a function. If, for each twice continuously differentiable function $u : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ satisfying

$$|u_{tt}(x, t) - c^2 u_{xx}(x, t)| \leq \varphi(x, t) \quad (x, t \in \mathbb{R}), \quad (3)$$

there exist a solution $u_0 : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ of the (one-dimensional) wave equation (2) and a function $\Phi : \mathbb{R} \times \mathbb{R} \rightarrow [0, \infty)$ such that

$$|u(x, t) - u_0(x, t)| \leq \Phi(x, t) \quad (x, t \in \mathbb{R}), \quad (4)$$

where $\Phi(x, t)$ is independent of $u(x, t)$ and $u_0(x, t)$, then we say that the wave equation (2) has the generalized Hyers-Ulam stability (or the Hyers-Ulam-Rassias stability).

In this paper, using an idea from [10], we prove the generalized Hyers-Ulam stability of the (one-dimensional) wave equation (2).

2. Generalized Hyers-Ulam Stability

In the following theorem, using the d'Alembert method (method of characteristic coordinates), we prove the generalized Hyers-Ulam stability of the (one-dimensional) wave equation (2).

Theorem 1. Let a function $\varphi : \mathbb{R} \times \mathbb{R} \rightarrow [0, \infty)$ be given such that the double integral

$$\int_0^b \int_0^a \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \quad (5)$$

exists for all $a, b \in \mathbb{R}$. If a twice continuously differentiable function $u : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ satisfies the inequality

$$|u_{tt}(x, t) - c^2 u_{xx}(x, t)| \leq \varphi(x, t) \quad (6)$$

for all $x, t \in \mathbb{R}$, then there exists a solution $u_0 : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ of the wave equation (2) which satisfies

$$|u(x, t) - u_0(x, t)| \leq \frac{1}{4c^2} \left| \int_0^{x-ct} \int_0^{x+ct} \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \right| \quad (7)$$

for all $x, t \in \mathbb{R}$.

Proof. Let us define a function $v : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ by

$$v(w, z) := u\left(\frac{w+z}{2}, \frac{w-z}{2c}\right). \quad (8)$$

If we set $w = x + ct$ and $z = x - ct$, then we have $u(x, t) = v(w, z)$ and

$$\begin{aligned} u_t(x, t) &= v_w(w, z) \frac{\partial w}{\partial t} + v_z(w, z) \frac{\partial z}{\partial t} \\ &= cv_w(w, z) - cv_z(w, z), \\ u_{tt}(x, t) &= cv_{ww}(w, z) \frac{\partial w}{\partial t} + cv_{wz}(w, z) \frac{\partial z}{\partial t} \\ &\quad - cv_{zw}(w, z) \frac{\partial w}{\partial t} - cv_{zz}(w, z) \frac{\partial z}{\partial t} \\ &= c^2 v_{ww}(w, z) - 2c^2 v_{wz}(w, z) + c^2 v_{zz}(w, z), \end{aligned} \quad (9)$$

$$\begin{aligned} u_x(x, t) &= v_w(w, z) \frac{\partial w}{\partial x} + v_z(w, z) \frac{\partial z}{\partial x} \\ &= v_w(w, z) + v_z(w, z), \end{aligned}$$

$$\begin{aligned} u_{xx}(x, t) &= v_{ww}(w, z) \frac{\partial w}{\partial x} + v_{wz}(w, z) \frac{\partial z}{\partial x} \\ &\quad + v_{zw}(w, z) \frac{\partial w}{\partial x} + v_{zz}(w, z) \frac{\partial z}{\partial x} \\ &= v_{ww}(w, z) + 2v_{wz}(w, z) + v_{zz}(w, z), \end{aligned}$$

for all $x, t \in \mathbb{R}$. Hence, we have

$$u_{tt}(x, t) - c^2 u_{xx}(x, t) = -4c^2 v_{wz}(w, z), \quad (10)$$

for any $x, t \in \mathbb{R}$. Thus, it follows from inequality (6) that

$$|v_{wz}(w, z)| \leq \frac{1}{4c^2} \varphi\left(\frac{w+z}{2}, \frac{w-z}{2c}\right), \quad (11)$$

for any $w, z \in \mathbb{R}$.

Therefore, we get

$$\begin{aligned} & -\frac{1}{4c^2} \int_0^z \int_0^w \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \\ & \leq \int_0^z \int_0^w v_{wz}(\mu, \nu) d\mu d\nu \\ & \leq \frac{1}{4c^2} \int_0^z \int_0^w \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \end{aligned} \quad (12)$$

or equivalently

$$\begin{aligned} & |v(w, z) - v(w, 0) - v(0, z) + v(0, 0)| \\ & \leq \frac{1}{4c^2} \left| \int_0^z \int_0^w \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \right|, \end{aligned} \quad (13)$$

for all $w, z \in \mathbb{R}$.

On account of (8), we get

$$\begin{aligned} v(w, z) &= u\left(\frac{w+z}{2}, \frac{w-z}{2c}\right), & v(w, 0) &= u\left(\frac{w}{2}, \frac{w}{2c}\right), \\ v(0, z) &= u\left(\frac{z}{2}, -\frac{z}{2c}\right), & v(0, 0) &= u(0, 0). \end{aligned} \quad (14)$$

Hence, it follows from (13) and the last equalities that

$$\begin{aligned} & \left| u\left(\frac{w+z}{2}, \frac{w-z}{2c}\right) - u\left(\frac{w}{2}, \frac{w}{2c}\right) - u\left(\frac{z}{2}, -\frac{z}{2c}\right) + u(0, 0) \right| \\ & \leq \frac{1}{4c^2} \left| \int_0^z \int_0^w \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \right|, \end{aligned} \quad (15)$$

for all $w, z \in \mathbb{R}$.

If we set $w = x + ct$ and $z = x - ct$ in the last inequality, then we obtain

$$\begin{aligned} & |u(x, t) - u_0(x, t)| \\ & \leq \frac{1}{4c^2} \left| \int_0^{x-ct} \int_0^{x+ct} \varphi\left(\frac{\mu+\nu}{2}, \frac{\mu-\nu}{2c}\right) d\mu d\nu \right|, \end{aligned} \quad (16)$$

for all $x, t \in \mathbb{R}$, where we set

$$\begin{aligned} u_0(x, t) &:= u\left(\frac{x}{2} + \frac{c}{2}t, \frac{x}{2c} + \frac{t}{2}\right) \\ &\quad + u\left(\frac{x}{2} - \frac{c}{2}t, -\frac{x}{2c} + \frac{t}{2}\right) - u(0, 0). \end{aligned} \quad (17)$$

By some tedious calculations, we get

$$\begin{aligned}
 & \frac{\partial}{\partial t} u_0(x, t) \\
 &= \frac{c}{2} u_x \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{2} u_t \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) \\
 & \quad - \frac{c}{2} u_x \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{2} u_t \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right), \\
 & \frac{\partial^2}{\partial t^2} u_0(x, t) \\
 &= \frac{c^2}{4} u_{xx} \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) + \frac{c}{2} u_{xt} \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) \\
 & \quad + \frac{1}{4} u_{tt} \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) + \frac{c^2}{4} u_{xx} \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right) \\
 & \quad - \frac{c}{2} u_{xt} \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{4} u_{tt} \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right), \\
 & \frac{\partial}{\partial x} u_0(x, t) \\
 &= \frac{1}{2} u_x \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{2c} u_t \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) \\
 & \quad + \frac{1}{2} u_x \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right) - \frac{1}{2c} u_t \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right), \\
 & \frac{\partial^2}{\partial x^2} u_0(x, t) \\
 &= \frac{1}{4} u_{xx} \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{2c} u_{xt} \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) \\
 & \quad + \frac{1}{4c^2} u_{tt} \left(\frac{x}{2} + \frac{ct}{2}, \frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{4} u_{xx} \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right) \\
 & \quad - \frac{1}{2c} u_{xt} \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right) + \frac{1}{4c^2} u_{tt} \left(\frac{x}{2} - \frac{ct}{2}, -\frac{x}{2c} + \frac{t}{2} \right), \quad (18)
 \end{aligned}$$

for all $x, t \in \mathbb{R}$. Hence, we know that

$$\frac{\partial^2}{\partial t^2} u_0(x, t) - c^2 \frac{\partial^2}{\partial x^2} u_0(x, t) = 0, \quad (19)$$

for any $x, t \in \mathbb{R}$; that is, $u_0(x, t)$ is a solution of the wave equation (2). $\square$

Corollary 2. Given a constant $\alpha > 0$, let a function $\varphi : \mathbb{R} \times \mathbb{R} \rightarrow [0, \infty)$ be given as

$$\varphi(x, t) = \alpha e^{-x^2 - c^2 t^2}. \quad (20)$$

If a twice continuously differentiable function $u : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ satisfies inequality (6), for all $x, t \in \mathbb{R}$, then there exists a solution $u_0 : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$ of the wave equation (2) which satisfies

$$|u(x, t) - u_0(x, t)| \leq \frac{\alpha\pi}{8c^2} \left| \operatorname{erf} \left(\frac{x - ct}{\sqrt{2}} \right) \operatorname{erf} \left(\frac{x + ct}{\sqrt{2}} \right) \right|, \quad (21)$$

for all $x, t \in \mathbb{R}$.

Proof. Since

$$\begin{aligned}
 & \left| \int_0^b \int_0^a \varphi \left(\frac{\mu + \nu}{2}, \frac{\mu - \nu}{2c} \right) d\mu d\nu \right| \\
 &= \left| \int_0^b \int_0^a \alpha e^{-\mu^2/2 - \nu^2/2} d\mu d\nu \right| \\
 &= \alpha \left| \int_0^b e^{-\nu^2/2} d\nu \right| \left| \int_0^a e^{-\mu^2/2} d\mu \right| \quad (22) \\
 &= 2\alpha \frac{\pi}{4} \left| \left(\frac{2}{\sqrt{\pi}} \int_0^{b/\sqrt{2}} e^{-\nu^2} d\nu \right) \left(\frac{2}{\sqrt{\pi}} \int_0^{a/\sqrt{2}} e^{-\mu^2} d\mu \right) \right| \\
 &= \frac{\alpha\pi}{2} \left| \operatorname{erf} \left(\frac{b}{\sqrt{2}} \right) \operatorname{erf} \left(\frac{a}{\sqrt{2}} \right) \right| < \infty,
 \end{aligned}$$

for all $a, b \in \mathbb{R}$, in view of Theorem 1, we conclude that the statement of this corollary is true. $\square$

Conflict of Interests

The author declares that there is no conflict of interests regarding the publication of this paper.

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