

49. Remarks on the Uniqueness in an Inverse Problem for the Heat Equation. II^{*})

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(Communicated by Kōsaku YOSIDA, M. J. A., May 12, 1982)

For $p \in C^1[0, 1]$, $h \in \mathcal{R}$, $H \in \mathcal{R}$ and $a \in L^2(0, 1)$, let $(E_{p,h,H,a})$ denote the heat equation

$$(1) \quad \frac{\partial u}{\partial t} + \left(p(x) - \frac{\partial^2}{\partial x^2} \right) u = 0 \quad (0 < t < \infty, 0 < x < 1),$$

with the boundary condition

$$(2) \quad \frac{\partial u}{\partial x} - hu|_{x=0} = \frac{\partial u}{\partial x} + Hu|_{x=1} = 0 \quad (0 < t < \infty),$$

and with the initial condition

$$(3) \quad u|_{t=0} = a(x) \quad (0 < x < 1).$$

Let $A_{p,h,H}$ be the realization in $L^2(0, 1)$ of the differential operator $p(x) - \partial^2/\partial x^2$ with the boundary condition (2), and let $\{\lambda_n\}_{n=0}^\infty$ and $\{\phi_n\}_{n=0}^\infty$ be the eigenvalues and the eigenfunctions of $A_{p,h,H}$, respectively, the latter being normalized by $\|\phi_n\|_{L^2(0,1)} = 1$. Noting that each λ_n is simple ($-\infty < \lambda_0 < \lambda_1 < \dots \rightarrow \infty$), we call $N \equiv \#\{\lambda_n | (a, \phi_n) = 0\}$ the "degenerate number" of $a \in L^2(0, 1)$ with respect to $A_{p,h,H}$, where (\cdot, \cdot) means the L^2 -inner product.

Henceforth p, h, H and a are given, $u = u(t, x)$ is the solution of $(E_{p,h,H,a})$ and N is the degenerate number of a with respect to $A_{p,h,H}$. Take T_1, T_2 in $0 \leq T_1 < T_2 < \infty$ and set

$$(4) \quad \begin{aligned} \mathcal{M}^0 &= \mathcal{M}_{p,h,H,a,x_0}^0 \equiv \{(q, j, J, b) \in C^1[0, 1] \times \mathcal{R} \times \mathcal{R} \times L^2(0, 1) | \\ v(t, 0) &= u(t, 0), \quad v(t, x_0) = u(t, x_0), \quad v_x(t, x_0) = u_x(t, x_0) \\ &\quad (T_1 \leq t \leq T_2) \end{aligned}$$

holds for the solution $v = v(t, x)$ of the equation $(E_{q,j,J,b})$.

Clearly $(p, h, H, a) \in \mathcal{M}^0$. In the previous work [7], the author showed

Theorem 0. (i) *In the case of $x_0 = 1$,*

$$(5) \quad \mathcal{M}^0 = \{(p, h, H, a)\}$$

if and only if $N = 0$.

(ii) *In the case of $1/2 < x_0 < 1$, (5') holds whenever $N < \infty$.*

(iii) *In the case of $x_0 = 1/2$, (5') holds if and only if $N \leq 1$.*

(iv) *In the case of $0 < x_0 < 1/2$, we always have $\mathcal{M}^0 \supseteq \{(p, h, H, a)\}$.*

In the present paper, we consider

$$\mathcal{M}^1 = \mathcal{M}_{p,h,H,a,x_0}^1 \equiv \{(q, j, J, b) \in C^1[0, 1] \times \mathcal{R} \times \mathcal{R} \times L^2(0, 1) |$$

^{*}) This work was supported partly by the Fūju-kai.

$$(4) \quad v(t, x_0) = u(t, x_0), \quad v_x(t, x_0) = u_x(t, x_0) \quad (T_1 \leq t \leq T_2)$$

holds for the solution $v = v(t, x)$ of the equation $(E_{q,j,J,b})$,

and study when

$$(5) \quad \mathcal{M}^1 = \{(p, h, H, a)\}$$

is satisfied. We note that (5) holds only if $x_0 = 1/2$ and $N \leq 1$ by Theorem 0.

Our results are the following

Theorem 1. (5) holds true if $x_0 = 1/2$ and $N = 0$.

Theorem 2. Let $x_0 \neq 1/2$ and assume $1/2 < x_0 < 1$ without loss of generality. Then, (4) implies $J = H$ and $q(x) = p(x)$ ($x_0 \leq x \leq 1$), whenever $N < \infty$.

Theorem 3. Under the same situation as in Theorem 2, we have

$$(6) \quad \mathcal{M}_{p,h,H,a,x_0}^1 \cap \{(q, j, J, b) \in C^1[0, 1] \times \mathcal{R} \times \mathcal{R} \times L^2(0, 1) \mid \\ q(x) = p(x) \quad (1/2 \leq x \leq x_0)\} = \{(p, h, H, a)\},$$

if and only if $N \leq 1$.

In view of Theorems 1–3, we call $(x_0, 1)$ the “domain of uniqueness” in the case of $1/2 < x_0 < 1$, which turns out to be $(0, x_0)$ in the case of $0 < x_0 < 1/2$. The proof of Theorems 1–3 is based on

Lemma 1. Put $D_1 = \{(x, y) \mid 1/2 < x < 1, 1 - x < y < x\}$. Then for each $p \in C^1[0, 1]$ and $q \in C^1[1/2, 1]$, there exists a unique $K \in C^2(\bar{D}_1)$ such that

$$(7.a) \quad K_{xx} - K_{yy} + p(y)K = q(x)K \quad ((x, y) \in \bar{D}_1)$$

$$(7.b) \quad K(x, x) = 1/2 \int_{1/2}^x (q(s) - p(s)) ds \quad (1/2 \leq x \leq 1)$$

$$(7.c) \quad K(x, 1 - x) = 0 \quad (1/2 \leq x \leq 1).$$

Lemma 2. Let $\Phi = \Phi(x) \in C^2[0, 1]$ satisfy

$$(8) \quad (p(x) - d^2/dx^2)\Phi = \lambda\Phi \quad (0 \leq x \leq 1)$$

for some $\lambda \in \mathcal{R}$. Then

$$(9) \quad \Psi(x) = \Phi(x) + \int_{1-x}^x K(x, y)\Phi(y)dy \quad (1/2 \leq x \leq 1)$$

satisfies

$$(10) \quad \Psi(1/2) = \Phi(1/2), \quad \Psi'(1/2) = \Phi'(1/2), \quad (q(x) - d^2/dx^2)\Psi = \lambda\Psi \\ (1/2 \leq x \leq 1).$$

The proof will be given in a forthcoming paper along with a detailed proof of Theorem 0. For other references on the inverse problems for the heat equation, see Suzuki [5]. See also Seidman [3], Pierce [2], Suzuki-Murayama [8], Murayama [1] and Suzuki [4], [6].

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