An inverse problem for a heat equation with piecewise-constant thermal conductivity

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(Received 3 May 2009; accepted 28 May 2009; published online 24 June 2009)

The governing equation is \( u_t = (a(x)u_x)_x \), \( 0 \leq x \leq 1 \), \( t > 0 \), \( u(x,0) = 0 \), \( u(0,t) = 0 \), \( a(1)u'(1,t) = f(t) \). The extra data are \( u(1,t) = g(t) \). It is assumed that \( a(x) \) is a piecewise-constant function and \( f \neq 0 \). It is proved that the function \( a(x) \) is uniquely defined by the above data. No restrictions on the number of discontinuity points of \( a(x) \) and on their locations are made. The number of discontinuity points is finite, but this number can be arbitrarily large. If \( a(x) \in C^2[0,1] \), then a uniqueness theorem has been established earlier for multidimensional problem, \( x \in \mathbb{R}^n, n \geq 1 \) [see A. G. Ramm, Multidimensional inverse problems and completeness of the products of solutions to PDE, J. Math. Anal. Appl., 134, 211 (1988)] for the stationary problem with infinitely many boundary data. The novel point in this work is the treatment of the discontinuous piecewise-constant function \( a(x) \) and the proof of Property C for a pair of the operators \( \{\ell_1, \ell_2\} \), where \( \ell_j := -(d^2/dx^2) + k_j^2 q_j(x) \), \( j = 1,2 \), and \( q_j^2(x) > 0 \) are piecewise-constant functions, and for the pair \( \{L_1, L_2\} \), where \( L_j := -a_j(x)u''(x) + \lambda \mu \), \( j = 1,2 \), and \( a_j(x) > 0 \) are piecewise-constant functions. Property C stands for completeness of the set of products of solutions of homogeneous differential equations [see A. G. Ramm, Inverse Problems (Springer, New York, 2005)]. © 2009 American Institute of Physics.

[DOI: 10.1063/1.3155788]

I. INTRODUCTION

Let

\[
\dot{u} = (a(x)u_x)', \quad 0 \leq x \leq 1, \quad t > 0, \quad u' := \frac{\partial u}{\partial x}, \quad \dot{u} := \frac{\partial u}{\partial t},
\]

\[ (1) \]

\[
u(x,0) = 0, \quad u(0,t) = 0, \quad a(1)u'(1,t) = f(t) \neq 0,
\]

\[ (2) \]

\[
u(1,t) = g(t).
\]

\[ (3) \]

Problems (1) and (2) describe the heat transfer in a rod, \( a(x) \) is the heat conductivity, \( a(1)u'(1,t) \) is the heat flux, \( g(t) \) is the measurement, the extra data.

The inverse problem (IP) is as follows.

**IP:** Given \( f(t) \) and \( g(t) \) for all \( t > 0 \), find \( a(x) \).

**Assumption A:** \( a(x) \) is a piecewise-constant function, \( a(x) = a_j, \ x_j \leq x < x_{j+1}, \ x_1 = 0, \ x_{n+1} = 1, \)

\( 0 < c_0 \leq a_j \leq c_1, \ 1 \leq j \leq n. \)

This assumption holds throughout the paper and is not repeated. The set of piecewise-constant functions with finitely many discontinuity points is denoted by \( \Pi \).

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If \( a(x) \in C^2 \), then the uniqueness of the solution to some multidimensional IPs has been proved in Ref. 6 (see also Ref. 5). Problems (1)–(3) with \( a(x) \in C^2([0,1]) \) has been studied in Refs. 8 and 9. The treatment of discontinuous piecewise constant small fixed number, determine uniquely the data for all \( t \).

Remark 1: The IP is ill-posed: small variations in the coefficient \( a(x) \) may lead to large variations in the solution to IP.

One of our main results is as follows.

**Theorem 1:** The IP has at most one solution.

Let us formulate IP in an equivalent form.

Take the Laplace transform of Eqs. (1)–(3), denote

\[
u(x, \lambda) := Lu := \int_0^\infty e^{-\lambda t} u(x, t) dt,\]

and get

\[
\lambda v - (a(x) v')' = 0, \quad 0 \leq x \leq 1, \quad v(0, \lambda) = 0, (4)
\]

\[
a(1)v'(1, \lambda) = F(\lambda), \quad v(1, \lambda) = G(\lambda), (5)
\]

where \( F := Lf \) and \( G := Lg \).

The IP can be reformulated as follows.

**IP:** Given \( F(\lambda) \) and \( G(\lambda) \) for all \( \lambda > 0 \), find \( a(x) \).

Let us transform Eqs. (4) and (5) to yet another equivalent form.

Let \( a(x) u' := \psi \). Then (4) and (5) can be replaced by the following problem:

\[
-\psi'' + \lambda a^{-1}(x) \psi = 0, \quad \psi(1, \lambda) = F(\lambda), \quad \psi'(0, \lambda) = 0, (6)
\]

\[
\psi'(1, \lambda) = \lambda G(\lambda). (7)
\]

The IP can be reformulated as follows.

**IP:** Given \( G(\lambda) \) and \( F(\lambda) \), find \( a^{-1}(x) := q^2(x) \).

Let

\[
\ell \psi := -\psi'' + k^2 q^2(x) \psi = 0, \quad \lambda := k^2, \quad q^2(x) := a^{-1}(x), \quad c_{\ell}^{-1} \leq q^2(x) \leq c_0^{-1}. (8)
\]

Consider the following problems:
\[ \ell_j \psi_j = 0, \quad \ell_j := -\frac{d^2}{dx^2} + k^2 q_j^2(x), \quad \psi_j(0,k) = 0, \quad \psi_j(0,k) = 1, \quad j = 1, 2. \quad (9) \]

Our second main result is as follows.

**Theorem 2:** The sets \( \{\psi_j(x,k)\}_{\forall k \geq 0} \) and \( \{\psi_j'(x,\lambda)\}_{\forall \lambda \geq 0} \), \( k := \lambda^{1/2} \), are dense in the set \( \Pi \) of piecewise-constant functions on \([0,1]\).

**Remark 2:** Theorem 2 says that if \( h(x) \in \Pi \) and

\[ \int_0^1 h(x)\psi_1(x,k)\psi_2(x,k)dx = 0, \quad \forall \ k > 0, \quad (10) \]

then \( h = 0 \). Similar conclusion holds if \( \psi_j(x,k) \) is replaced by \( \psi_j'(x,\lambda) \) in (10). Such a property of the pair of the operators \( \{\ell_1, \ell_2\} \) is called Property C.\(^{5,7}\)

Clearly, if the set \( \{\psi_j(x,k)\psi_2(x,k)\}_{\forall k \geq 0} \) is dense in the set \( \Pi \), then the sets of products \( \{\psi_1'(x,\lambda)\psi_2'(x,\lambda)\}_{\forall \lambda \geq 0} \) is dense in the set \( \Pi \).

In Sec. II proofs are given.

**II. PROOFS**

**A. Proof of Theorem 1**

**Proof:** We prove this theorem for problems (4) and (5). Suppose there are \( v_j \) and \( a_j \in \Pi \), \( j = 1, 2 \), which solve problems (4) and (5), and let \( w := v_1 - v_2 \). Then

\[ \lambda w - (a_1 w')' = (pv_2')', \quad p := a_1(x) - a_2(x), \quad (11) \]

\[ w(0,\lambda) = 0, \quad w(1,\lambda) = 0, \quad a_1 v_1'(1,\lambda) = a_2 v_2'(1,\lambda). \quad (12) \]

Multiply (11) by \( v_1 \), a solution to Eq. (4) with \( a = a_1 \), and integrate over \([0,1]\) and then by parts to get

\[ \int_0^1 p(x)v_2'v_1'dx = pv_2'v_1'|_0^1 + a_1 w'v_1'|_0^1 - a_1 wv_1'|_0^1 = 0, \quad \forall \lambda > 0, \quad \lambda = k^2, \quad k > 0, \quad (13) \]

where we have used the conditions \( w(0,\lambda) = w(1,\lambda) = 0 \) and \( a_1(1)v_1'(1,\lambda) = a_2(1)v_2'(1,\lambda) \). Note that \( v_2(x,\lambda) \) can be considered as an arbitrary solution to Eq. (4) up to a constant factor. The set \( \{v_1'(x,\lambda)v_2'(x,\lambda)\} \) is dense in \( \Pi \) by Theorem 2. Since \( a_1(x) - a_2(x) = p(x) \in \Pi \), it follows from (13) that \( p(x) = 0 \). So \( a_1 = a_2 \). Theorem 1 is proved. \( \square \)

**B. Proof of Theorem 2**

**Proof:** Let us prove completeness of the set of products \( \{\psi_j(x,k)\}_{\forall k \geq 0} \). Assume that \( h \in \Pi \) and (10) holds. The function \( \psi_j(x,k), j = 1, 2 \), are entire functions of \( k \). This follows from the integral equation for \( \psi_j \), which is an immediate consequence of Eqs. (8) and (9),

\[ \psi_j(x,k) = 1 + k^2 \int_0^x (x-s)q_j^2(s)\psi_j(s,k)ds, \quad x \geq 0, \quad j = 1, 2. \quad (14) \]

Equation (14) implies that for any fixed \( k \), one has \( \psi_j(x) := \psi_j(x,k) \geq 1, \forall x \in [0,1], j = 1, 2 \), that \( \psi_j'(x,k) \geq 0, \quad \psi_j''(x,k) \geq 0, \quad \psi_j'''(x,k) \geq 0 \) for all \( m = 0, 1, 2, \ldots \). Consequently, \( \psi_j(x), j = 1, 2 \), are convex functions of \( x \) on the semiaxis \( x > 0 \). Since \( \psi_j(x,k), j = 1, 2 \), are positive, it follows from (14) that \( \psi_j(x,k), j = 1, 2 \), are increasing functions with respect to both \( x \) and \( k \). So we have

\[ \psi_j(x,k) > 0, \quad \psi_j'(x,k) > 0, \quad \psi_j''(x,k) > 0, \quad \forall k > 0, \quad j = 1, 2. \quad (15) \]
Assume that $0 < x_{11} < x_{12} < \cdots < x_{1N_1} < 1$ and $0 < x_{21} < x_{22} < \cdots < x_{2N_2} < 1$ are discontinuity points of $a_1(x)$ and $a_2(x)$, respectively.

To derive from (10) that $h=0$, it is sufficient to prove that $h(x) = 0$, $\forall x \in [x_0, 1]$, where $x_0 := \max(x_{1N_1}, x_{2N_2})$, because then one can prove similarly, in finitely many steps, that $h=0$ on the whole interval $[0,1]$ using the assumption $h \in \Pi$. We have

$$\psi'_j(x, k) = k^2 q_{jN_j}(x) \psi_j(x, k), \quad \forall k > 0, \quad \forall x \in [x_0, 1],$$

(16)

where $q_{jN_j}$ is the value of $q_j$ on the interval $[x_0, 1]$. From (16) one gets

$$\psi_j(x, k) = a_j(x) e^{k q_{jN_j}(x-x_0)} + b_j(x) e^{-k q_{jN_j}(x-x_0)}, \quad \forall k \geq 0, \quad j = 1, 2.$$

(17)

It follows from (15) and (17) that

$$\psi_j(x_0, k) = a_j(x_0) + b_j(x_0) > 0, \quad \psi'_j(x_0, k) = k q_{jN_j} [a_j(x) - b_j(x)] \geq 0$$

and

$$2a_j(k) = \psi_j(x_0, k) + \frac{\psi'_j(x_0, k)}{k q_{jN_j}} > \psi_j(x_0, k).$$

(19)

This implies that

$$a_j(k) \geq |b_j(k)| \geq 0, \quad \forall k > 0, \quad j = 1, 2.$$

(20)

Since $h \in \Pi$, one may assume without loss of generality that

$$h(x) = C \geq 0, \quad \forall x \in [x_0, 1].$$

(21)

It follows from (10) that

$$- \int_{x_0}^{x_0} \psi_1(x, k) \psi_2(x, k) h(x) dx = \int_{x_0}^{x_0} \psi_1(x, k) \psi_2(x, k) h(x) dx, \quad \forall k > 0.$$

(22)

From (15), (17), and (20), one gets

$$1 \leq \psi_j(x, k) \leq \psi_j(x_0, k) < 2a_j(k), \quad 0 \leq x \leq x_0, \quad \forall k > 0, \quad j = 1, 2.$$

(23)

Therefore,

$$\left| \int_{x_0}^{x_0} \psi_1(x, k) \psi_2(x, k) h(x) dx \right| \leq 4a_1(k) a_2(k) \int_{x_0}^{x_0} |h(x)| dx.$$

(24)

From (15), (17), and (20) one obtains

$$\psi_j(x, k) \geq a_j(x) [e^{k q_{jN_j}(x-x_0)} - e^{-k q_{jN_j}(x-x_0)}], \quad x \in [x_0, 1], \quad j = 1, 2.$$

(25)

Take an arbitrary $y \in (x_0, 1)$ and fix it. One has $\psi_j(x, k) \equiv \psi_j(y, k), \forall x \in [y, 1]$. Therefore,

$$\int_{x_0}^{1} \psi_1(x, k) \psi_2(x, k) h(x) dx \equiv C(1-y) \psi_1(y, k) \psi_2(y, k), \quad \forall k > 0.$$

(26)

Thus (22)–(24) imply the following inequalities:

$$\infty > 4 \int_{x_0}^{x_0} |h(x)| dx \geq C(1-y) \frac{\psi_1(y, k) \psi_2(y, k)}{a_1(k) a_2(k)}, \quad \forall k > 0.$$

(27)

It follows from (25) that
\[
\lim_{k \to \infty} \frac{\psi_j(y,k)}{a_j(k)} = \infty.
\]  

Let \( k \to \infty \) in (27) and use (28) to conclude that \( C = 0 \) and, therefore, \( h(x) = 0 \) for \( x \in [x_0, 1] \).
Similarly, one proves that \( h(x) = 0 \) for all \( x \in [0, 1] \).

Theorem 2 is proved.