

Inverse Source Problems in Fractional Dual-Phase-Lag heat conduction

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Overview

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- 3 Main result
- 4 Modified models

 F. Maes, M. Slodička. Some Inverse Source Problems of Determining a Space Dependent Source in Fractional-Dual-Phase-Lag Type Equations
Mathematics (2020), 8(8), 1291

Introduction

Classical Theory

- Classical Heat Equation:

$$\rho c \partial_t T + \nabla \cdot (-\mathbf{k} \nabla T) = g,$$

follows from:

- the Fourier law

$$\mathbf{q}(\mathbf{x}, t) = -\mathbf{k}(\mathbf{x}) \nabla T(\mathbf{x}, t)$$

- the energy balance

$$\rho c \partial_t T(\mathbf{x}, t) + \nabla \cdot \mathbf{q}(\mathbf{x}, t) = g(\mathbf{x}, t)$$

- Physical problem: infinite speed of propagation.
- How to resolve? Use a non-Fourier type law.

Introduction

CV - J models

- Cattaneo-Vernotte equation

$$\mathbf{q}(\mathbf{x}, t) + \tau \partial_t \mathbf{q}(\mathbf{x}, t) = -\mathbf{k} \nabla T(\mathbf{x}, t)$$

leads to the (hyperbolic) heat transport equation

$$\rho c (1 + \tau \partial_t) \partial_t T + \nabla \cdot (-\mathbf{k} \nabla T) = (1 + \tau \partial_t) g$$

where τ is the thermal relaxation time.

- Jeffreys-type heat flux equation

$$\mathbf{q}(\mathbf{x}, t) + \tau_q \partial_t \mathbf{q}(\mathbf{x}, t) = -\mathbf{k}(\mathbf{x}) (\nabla T(\mathbf{x}, t) + \tau_T \partial_t \nabla T(\mathbf{x}, t))$$

leads to

$$\rho c (1 + \tau_q \partial_t) \partial_t T + \nabla \cdot (-\mathbf{k} (1 + \tau_T \partial_t) \nabla T) = (1 + \tau_q \partial_t) g$$

where τ_q and τ_T are delay times.

Introduction




Tzou's model

- Dual-Phase-Lag model

$$\mathbf{q}(\mathbf{x}, t + \tau_q) = -\mathbf{k} \nabla T(\mathbf{x}, t + \tau_T)$$

- Interpretation:
 - τ_T caused by micro-structural interactions
 - τ_q relaxation time due to fast transient effects of thermal inertia
- Generalizes CV and J type equations
- Gives rise to new models by Taylor approximation, e.g.

$$\left(1 + \tau_q \partial_t + \frac{\tau_q^2}{2} \partial_{tt}\right) \mathbf{q}(\mathbf{x}, t) = -\mathbf{k} (1 + \tau_T \partial_t) \nabla T(\mathbf{x}, t).$$

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J. Heat Transf., 1995, 117, 8-16
-  D.S. Chandrasekharaiah. Hyperbolic thermoelasticity: A review of recent literature
Appl. Mech. Rev., 51 (12), 705-729, 1998
-  R. Quintanilla, R. Racke. Qualitative aspects in dual-phase-lag heat conduction
Proc. R. Soc. A (2007) 463, 659-674

Introduction

Fractional Dual-Phase-Lag

- Fractional version

$$(1 + \tau_q^\alpha D_t^\alpha) \mathbf{q}(\mathbf{x}, t) = -\mathbf{k}(\mathbf{x}) \left(1 + \tau_T^\beta D_t^\beta\right) \nabla T(\mathbf{x}, t),$$

where D_t^α is the Caputo fractional derivative

$$\left({}_a^C D_t^\alpha f\right)(t) := \left({}_a I_t^{n-\alpha} D_t^n f\right)(t) = \frac{1}{\Gamma(n-\alpha)} \int_a^t (t-\tau)^{n-1-\alpha} f^{(n)}(\tau) d\tau$$

for $n-1 \leq \alpha < n$, and ${}_a^C D_t^\alpha = D_t^n$ for $\alpha = n$.

- Fractional Dual-Phase-Lag Heat Equation ($0 < \alpha, \beta < 1$)

$$\begin{aligned} (1 + \tau_q^\alpha D_t^\alpha) (\rho c \partial_t T(\mathbf{x}, t)) + \nabla \cdot \left[-\mathbf{k}(\mathbf{x}) \left(1 + \tau_T^\beta D_t^\beta\right) \nabla T(\mathbf{x}, t) \right] \\ = (1 + \tau_q^\alpha D_t^\alpha) g(\mathbf{x}, t). \end{aligned}$$

- In some practical situations (e.g. bioheat, thermal therapy of skin tissue),

$$(1 + \tau_q^\alpha D_t^\alpha) g(\mathbf{x}, t) = F(\mathbf{x}) + f(\mathbf{x})h(t) - a(1 + \tau_q^\alpha D_t^\alpha) T(\mathbf{x}, t), \quad a \geq 0.$$



Introduction

FDPL: final form

- Bounded domain $\Omega \subset \mathbb{R}^d$, $d \in \mathbb{N}$ with $\partial\Omega$ Lipschitz continuous.
- Final time $\mathcal{T} > 0$.

For $(\mathbf{x}, t) \in \Omega \times (0, \mathcal{T}]$ consider

$$\begin{aligned} (1 + \tau_q^\alpha D_t^\alpha) (\rho c \partial_t T(\mathbf{x}, t)) + a (1 + \tau_q^\alpha D_t^\alpha) T(\mathbf{x}, t) \\ + \nabla \cdot \left[-\mathbf{k}(\mathbf{x}) \left(1 + \tau_T^\beta D_t^\beta \right) \nabla T(\mathbf{x}, t) \right] = F(\mathbf{x}) + f(\mathbf{x})h(t) \end{aligned} \quad (1)$$

with initial data

$$T(\mathbf{x}, 0) = T_0(\mathbf{x}) \quad \text{and} \quad \partial_t T(\mathbf{x}, 0) = V_0(\mathbf{x}), \quad \mathbf{x} \in \Omega, \quad (2)$$

and boundary condition

$$T(\mathbf{x}, t) = T_\Gamma(\mathbf{x}, t), \quad (\mathbf{x}, t) \in \partial\Omega \times (0, \mathcal{T}]. \quad (3)$$

Goal: Study uniqueness of a solution $(T(\mathbf{x}, t), f(\mathbf{x}))$ to the ISP, given final time observation $T(\mathbf{x}, \mathcal{T})$, $\mathbf{x} \in \Omega$.

Preliminaries

- Caputo Derivative

$$(D_t^\alpha f)(t) = (g_{1-\alpha} * \partial_t f)(t) = \int_0^t g_{1-\alpha}(t-\tau) \partial_t f(\tau) d\tau.$$

- Riemann-Liouville kernel $g_{1-\alpha} \in L_{loc}^1(0, \infty)$

$$g_{1-\alpha}(t) = \frac{t^{-\alpha}}{\Gamma(1-\alpha)}, \quad t > 0, \quad 0 < \alpha < 1,$$

satisfies $g'_{1-\alpha} \not\equiv 0$ and is strongly positive definite, i.e.

$$\int_0^t (g_{1-\alpha} * y)(s) y(s) ds \geq 0$$

Lemma

Let $0 < \alpha < 1$ and $\partial_t v \in L_{loc}^2((0, \infty), L^2(\Omega))$ with $v(0) = 0$. Then for any $\xi \geq 0$, we have

$$\int_0^\xi ((D_t^\alpha v)(s), v(s)) ds \geq 0.$$

Preliminaries

Lemma

Let $0 < \beta < 1$ and $\mathcal{T} > 0$. Consider functions $v, r, z \in C([0, \mathcal{T}])$, and $\alpha \in C^1((0, \mathcal{T}))$ with $\alpha' \in L^1(0, \mathcal{T})$. Assume that α obeys

$$z(t)\alpha'(t) + D^\beta \alpha(t) + r(t)\alpha(t) = v(t) \quad t \in [0, \mathcal{T}],$$

along with

$$\alpha(0) = \alpha(\mathcal{T}) = 0, \quad 0 \leq r(t), z(t), \quad t \in [0, \mathcal{T}].$$

If $v(t) \leq 0$ for $t \in [0, \mathcal{T}]$, then $\alpha(t) \leq 0$ for $t \in [0, \mathcal{T}]$.

Preliminaries

Let $\lambda > 0$ and consider

$$D^\beta v(t) + \lambda v(t) = \sigma(t), \quad v(0) = 0.$$





The solution is given by

$$v(t) = \int_0^t (t-s)^{\beta-1} E_{\beta,\beta}(-\lambda(t-s)^\beta) \sigma(s) ds,$$

where

$$E_{\mu,\gamma}(z) = \sum_{k=0}^{\infty} \frac{z^k}{\Gamma(\mu k + \gamma)}$$

is the Mittag-Leffler function. Note that for $\mu, \gamma > 0$, the function $E_{\mu,\gamma}(-t)$, $t > 0$, is completely monotonic iff. $0 < \mu \leq 1$, and $\mu \leq \gamma$.

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-  F. Mainardi, R. Gorenflo. [Time-fractional derivatives in relaxation processes: A tutorial survey *Fract. Calc. Appl. Anal.*, 10 \(3\), 2007](#)
-  K.S. Miller, S.G. Samko [A note on the complete monotonicity of the generalized Mittag-Leffler function *Real Anal. Exch.*, \(23\) 753-756, 1999](#)

Main result

Problem description

Consider the homogeneous problem (1)-(2)-(3):

$$\left\{ \begin{array}{ll} (1 + \tau_q^\alpha D_t^\alpha) (\rho c \partial_t T(\mathbf{x}, t)) + a(1 + \tau_q^\alpha D_t^\alpha) T(\mathbf{x}, t) \\ \quad + \nabla \cdot \left[-\mathbf{k}(\mathbf{x}) \left(1 + \tau_T^\beta D_t^\beta \right) \nabla T(\mathbf{x}, t) \right] = f(\mathbf{x})h(t) & \text{in } \Omega \times (0, \mathcal{T}] \\ T(\mathbf{x}, t) = 0 & \text{in } \partial\Omega \times (0, \mathcal{T}] \\ T(\mathbf{x}, 0) = 0 & \text{in } \Omega \\ \partial_t T(\mathbf{x}, 0) = 0 & \text{in } \Omega \\ T(\mathbf{x}, \mathcal{T}) = 0 & \text{in } \Omega \end{array} \right. \quad (4)$$

Goal: $T(\mathbf{x}, t) = 0 = f(\mathbf{x})$ a.e.

Main result

Theorem

Let $0 < \alpha, \beta < 1$. Assume $\mathbf{k}(\mathbf{x})$ satisfies,

$$\left\{ \begin{array}{l} \mathbf{k}(\mathbf{x}) = (k_{i,j}(\mathbf{x}))_{i,j=1,\dots,d}, \mathbf{k} = \mathbf{k}^\top, \quad \mathbf{x} \in \Omega, \\ k_{i,j} \in L^\infty(\Omega) \quad \quad \quad i, j = 1, \dots, d, \\ \boldsymbol{\xi}^\top \cdot \mathbf{k} \boldsymbol{\xi} = \sum_{i,j=1}^d k_{i,j}(\mathbf{x}) \xi_i \xi_j \geq \underline{k} |\boldsymbol{\xi}|^2, \quad \underline{k} > 0, \forall \boldsymbol{\xi} \in \mathbb{R}^d. \end{array} \right.$$

Let $\rho, c > 0$ and $a, \tau_q^\alpha, \tau_T^\beta \geq 0$. Moreover suppose that $h \in C([0, T])$ and $h' \in C((0, T])$ with

$$h(t) > 0, \quad h'(t) \geq 0.$$

If (T, f) is a solution to (4) with

$$T \in C([0, T], H_0^1(\Omega)), \quad \partial_t T \in L^2((0, T), H_0^1(\Omega)), \quad f \in L^2(\Omega),$$

then $T(\mathbf{x}, t) = 0 = f(\mathbf{x})$ a.e.

Main result

Sketch of the proof

- Proof is based on the variational technique.
- The crucial observation is here

$$\int_0^{\mathcal{T}} (f, \partial_t T(s)) ds = (f, T(\mathcal{T}) - T(0)) = 0.$$

- Let $H(t) = 1/h(t)$. Then we have

$$\begin{aligned} & \rho c \int_0^{\mathcal{T}} H(s) \|\partial_t T(s)\|^2 ds + \rho c \tau_q^\alpha \int_0^{\mathcal{T}} H(s) (D_t^{\alpha+1} T(s), \partial_t T(s)) ds \\ & + \int_0^{\mathcal{T}} H(s) (aT(s), \partial_t T(s)) ds + \tau_q^\alpha \int_0^{\mathcal{T}} H(s) (aD_t^\alpha T(s), \partial_t T(s)) ds \\ & + \int_0^{\mathcal{T}} H(s) (\mathbf{k} \nabla T(s), \nabla \partial_t T(s)) ds + \tau_T^\beta \int_0^{\mathcal{T}} H(s) (\mathbf{k} D_t^\beta \nabla T(s), \nabla \partial_t T(s)) ds = 0. \end{aligned}$$

- Standard estimation procedure yields

$$\int_0^{\mathcal{T}} H(s) \|\partial_t T(s)\|^2 ds = 0.$$

Main result

Remark

- Conclusion is false if h, h' change sign.

Example

Let $\Omega = (0, \pi)$ and $\mathcal{T} = 1$. Consider

$$\left\{ \begin{array}{ll} (1 + \tau_q^\alpha D_t^\alpha) (\partial_t T(x, t)) - (1 + \tau_T^\beta D_t^\beta) \Delta T(x, t) = f(x)h(t) & \text{in } \Omega \times (0, \mathcal{T}] \\ T(x, t) = 0 & \text{in } \partial\Omega \times (0, \mathcal{T}] \\ T(x, 0) = T(x, \mathcal{T}) = 0 & \text{in } \Omega. \end{array} \right.$$

Set $T(x, t) = v(t)g(x)$, and $f(x) = g(x)$ with $-\Delta g = \lambda g$, $g(0) = g(\pi) = 0$, and $v \in C^2(0, 1)$ with $v(0) = v(1)$. Then

$$h(t) = \tau_q^\alpha (g_{1-\alpha} * v'')(t) + \lambda \tau_T^\beta (g_{1-\beta} * v')(t) + v'(t) + \lambda v(t)$$

Modified models

Model 1: $\tau_T > \tau_q$

- Let $\tau := \tau_T - \tau_q > 0$ and consider

$$\mathbf{q}(\mathbf{x}, t) = -\mathbf{k}(\mathbf{x})\nabla T(\mathbf{x}, t + \tau).$$

- First order Taylor expansion and the fractional version yields

$$\rho c \partial_t T(\mathbf{x}, t) + \nabla \cdot \left[-\mathbf{k}(\mathbf{x}) \left(1 + \tau^\beta D_t^\beta \right) \nabla T(\mathbf{x}, t) \right] = g(\mathbf{x}, t)$$

- Take $g(\mathbf{x}, t) = F(\mathbf{x}) + f(\mathbf{x})h(t) - aT(\mathbf{x}, t)$.
- Behavior is dominated by the parabolic terms.
- ISP: Find $T(\mathbf{x}, t)$ and $f(\mathbf{x})$ obeying

$$\left\{ \begin{array}{ll} \rho c \partial_t T(\mathbf{x}, t) + aT(\mathbf{x}, t) \\ \quad + \nabla \cdot \left[-\mathbf{k}(\mathbf{x}) \left(1 + \tau^\beta D_t^\beta \right) \nabla T(\mathbf{x}, t) \right] & = F(\mathbf{x}) + f(\mathbf{x})h(t) \quad \text{in } \Omega \times (0, \mathcal{T}] \\ T(\mathbf{x}, t) & = T_\Gamma(\mathbf{x}, t) \quad \text{in } \partial\Omega \times (0, \mathcal{T}] \\ T(\mathbf{x}, 0) & = T_0(\mathbf{x}) \quad \text{in } \Omega \\ T(\mathbf{x}, \mathcal{T}) & = \Psi(\mathbf{x}) \quad \text{in } \Omega. \end{array} \right. \quad (5)$$



Modified models

Model 1: $\tau_T > \tau_q$

Theorem

Let $0 < \beta < 1$, assume the same conditions on \mathbf{k} and the coefficients as before. Suppose now that $h \in C((0, T])$, with $h \geq 0$ and $h \not\equiv 0$. Then there exists at most one couple $(T(\mathbf{x}, t), f(\mathbf{x}))$ solving the ISP (5) such that

$$T \in C([0, T], L^2(\Omega)), \quad T \in L^2((0, T), H_0^1(\Omega)), \quad f \in L^2(\Omega),$$

and for some $0 < \delta < 1$,

$$|h(t)| + \|T_t(t)\| \leq C(1 + t^{-\delta}) \quad \text{for any } t \in (0, T].$$

- Technique is by separation of variables and spectral analysis of $Av := \nabla \cdot [-\mathbf{k} \nabla v]$ acting on $H_0^1(\Omega)$.

Modified models

Model 1: $\tau_T > \tau_q$ – Sketch

- Consider the homogeneous problem.
- Let $e_j \in H_0^1(\Omega)$ be an orthonormal base in $L^2(\Omega)$ of eigenfunctions of A with $Ae_j = \lambda_j e_j$. Here $0 < \lambda_j \rightarrow \infty$.
- Let

$$T(t) = \sum_{j=0}^{\infty} \alpha_j(t) e_j \quad \text{and} \quad f = \sum_{j=0}^{\infty} (f, e_j) e_j$$

then $\alpha_j(0) = 0 = \alpha_j(\mathcal{T})$ for all j and w.l.o.g. $(f, e_j) \geq 0$.

- The governing fractional partial differential equation then gives

$$\frac{\rho c}{\tau^\beta \lambda_j} \alpha_j'(t) + \frac{a + \lambda_j}{\tau^\beta \lambda_j} \alpha_j(t) + \left(D_t^\beta \alpha_j \right) (t) = \frac{h(t)}{\tau^\beta \lambda_j} (f, e_j) \quad \text{for all } j$$

- By the lemma $\alpha_j(t) \geq 0$ for all j .

Modified models

Model 1: $\tau_T > \tau_q$ – Sketch

Governing fractional partial differential equation, $\alpha_j(t) \geq 0$,

$$\frac{\rho c}{\tau^\beta \lambda_j} \alpha_j'(t) + \frac{a + \lambda_j}{\tau^\beta \lambda_j} \alpha_j(t) + \left(D_t^\beta \alpha_j \right) (t) = \frac{h(t)}{\tau^\beta \lambda_j} (f, e_j) \quad \text{for all } j$$

- Here, we can express $\alpha_j(t)$ in terms of $E_{\beta, \beta}$.

$$\begin{aligned} \alpha_j(t) &= \frac{(f, e_j)}{\tau^\beta \lambda_j} \int_0^t (t-s)^{\beta-1} E_{\beta, \beta} \left(-\frac{a + \lambda_j}{\tau^\beta \lambda_j} (t-s)^\beta \right) h(s) ds \\ &\quad - \frac{\rho c}{\tau^\beta \lambda_j} \int_0^t (t-s)^{\beta-1} E_{\beta, \beta} \left(-\frac{a + \lambda_j}{\tau^\beta \lambda_j} (t-s)^\beta \right) \alpha_j'(s) ds \end{aligned}$$

- Using several monotonicity properties of the Mittag-Leffler function we find

$$\alpha_j(s) = 0 = h(s) (f, e_j) \quad \text{in } (0, T].$$

Modified models

Model 2: $\tau_T < \tau_q$

- Let $\tau := \tau_q - \tau_T > 0$ and consider (single-phase-lag)

$$\mathbf{q}(\mathbf{x}, t + \tau) = -\mathbf{k}(\mathbf{x})\nabla T(\mathbf{x}, t)$$

- First order Taylor expansion and fractional version yields

$$(1 + \tau^\alpha D_t^\alpha)(\rho c \partial_t T(\mathbf{x}, t)) + \nabla \cdot [-\mathbf{k}(\mathbf{x})\nabla T(\mathbf{x}, t)] = (1 + \tau^\alpha D_t^\alpha)g(\mathbf{x}, t).$$

- Take $(1 + \tau^\alpha D_t^\alpha)g(\mathbf{x}, t) = F(\mathbf{x}) + f(\mathbf{x})h(t) - a(1 + \tau^\alpha D_t^\alpha)T(\mathbf{x}, t)$.
- Fractional Cattaneo-Vernotte type equation
- The result as in Model 1, cannot be proved for this system.
- Example showing positivity of h is not sufficient for uniqueness.

Modified models

Model 2: $\tau_T < \tau_q$

Example

Let $\mathcal{T} = 2\pi$ and consider

$$\left\{ \begin{array}{ll} (1 + D_t^\alpha) \partial_t T(\mathbf{x}, t) - \Delta T(\mathbf{x}, t) = f(\mathbf{x})h(t) & \text{in } \Omega \times (0, \mathcal{T}] \\ T(\mathbf{x}, 0) = 0 & \mathbf{x} \in \Omega \\ T_t(\mathbf{x}, 0) = 0 & \mathbf{x} \in \Omega \\ T(\mathbf{x}, t) = 0 & (\mathbf{x}, t) \in \partial\Omega \times (0, \mathcal{T}] \end{array} \right.$$

with final time measurement $T(\mathbf{x}, \mathcal{T}) = 0$.

- The ISP for determining the missing $f(\mathbf{x})$ has the trivial solution $(T(\mathbf{x}, t), f(\mathbf{x})) = (0, 0)$.
- Construction of a non-trivial solution ($\alpha = \frac{1}{2}$):
 - 1 set $f = e$ with $-\Delta e = \lambda e$ with $e \in H_0^1(\Omega)$
 - 2 set $T(\mathbf{x}, t) = v(t)e(\mathbf{x})$
 - 3 $v'(t) + (D_t^\alpha v') + \lambda v(t) = h(t)$, $v(0) = 0 = v'(0)$, $v(\mathcal{T}) = 0$
 - 4 consider $v(t) = 1 - \cos(t)$
 - 5 determine h

Modified models

Model 2: $\tau_T < \tau_q$

Example

Consider

$$\left\{ \begin{array}{ll} (1 + D_t^\alpha) \partial_t T(\mathbf{x}, t) - \Delta T(\mathbf{x}, t) = f(\mathbf{x})h(t) & \text{in } \Omega \times (0, \mathcal{T}] \\ T(\mathbf{x}, 0) = 0 & \mathbf{x} \in \Omega \\ T_t(\mathbf{x}, 0) = 0 & \mathbf{x} \in \Omega \\ T(\mathbf{x}, t) = 0 & (\mathbf{x}, t) \in \partial\Omega \times (0, \mathcal{T}] \end{array} \right.$$

with final time measurement $T(\mathbf{x}, \mathcal{T}) = 0$.

- Construction of a non-trivial solution:
 - 5 determine h ,

$$h(t) = \sin(t) + \lambda(1 - \cos(t)) + \sqrt{2} \left[\cos(t) \mathcal{C} \left(\sqrt{\frac{2t}{\pi}} \right) + \sin(t) \mathcal{S} \left(\sqrt{\frac{2t}{\pi}} \right) \right]$$

choose $\lambda > 0$ sufficiently large. Then $h \geq 0$, $h \not\equiv 0$ and h' changes sign.

- 6 $(T(\mathbf{x}, t), f(\mathbf{x})) = ((1 - \cos(t))e(\mathbf{x}), e(\mathbf{x}))$ is a non-trivial solution.

Thank you!