QUASI-BOUNDARY VALUE METHOD
FOR AN ILL POSED DIFFUSION SYSTEM

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Abstract: In this paper we investigate an ill posed diffusion system with a non diagonal diffusion matrix. Based on the quasi-boundary value method, we regularize the problem, we prove that the approximate solutions depend continuously on the data and we establish some convergence results. Finally numerical results are presented to illustrate the accuracy and efficiency of the proposed method.

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1. Introduction

In this paper we consider the inverse problem of determining the source term \( u(0, x) \) in a system of partial differential equations of the form
\[
\begin{cases}
  u_t(t, x) - D \Delta u(t, x) = 0, & 0 < t < T, \quad x \in \Omega, \\
  u(t, x) = 0, & 0 \leq t < T, \quad x \in \partial \Omega, \\
  u(T, x) = f(x), & x \in \Omega,
\end{cases}
\] (1.1)

where \( \Omega \) is a sufficiently regular bounded domain in \( \mathbb{R}^N \) and \( D \) is an \( n \times n \)
real matrix with semi-simple and positive eigenvalues. The diffusion equation
together with their modified forms and systems of diffusion equations have
many important applications in mathematical physics, mathematical finance,
chemistry, biology and environmental science [2], [3], [5], [6], [7]. In this study
as previously mentioned, our purpose is to identify $u(0, x)$ from the final data
$u(T, x)$, this problem is ill posed, even a unique solution exists it does not
depend continuously on the data. Hence, a regularization is in order. In the
mathematical literature various methods have been proposed for solving ill-
posed problems, we can notably mention the quasi-boundary value method
(QBVM). It has been used by many authors, such as L.S. Abdulkerimov [1],
P.N. Vabishchevich et al [15], I.V. Melnikova et al [8], [11], [12], R.E. Showalter
[14], G.W. Clark and S.F. Oppenheimer [4] and it has been successfully applied
to various classes of elliptic and parabolic ill-posed problems.

In the present work, we extend the QBVM to systems of partial differential
equations of the form (1.1) The study is based on the semigroups theory pre-
cisely the characterization of the $C_0$- semigroup generated by the system (1.1)
which is given and analyzed by Leiva [9] and Oliveira [10].

We note that though the diffusion systems forward in time have been exten-
sively studied in literature, the case of diffusion systems backward in time does
not seem have been widely investigated in spite of their physical and practical
importance.

The paper is organized as follows, in Section 2 we introduce some prelimi-
nary results, Section 3 gives an abstract formulation of the problem and shows
the ill posed-ness of the problem. In Section 4, we introduce the regularized so-
lution and we give some convergence results. Finally numerical implementation
is described in Section 5.

2. Preliminaries

Let $\mathcal{H} = L^2(\Omega)$ with the inner product $(.,.)$ and consider the following classical
boundary-eigenvalue problem for the laplacien:

\[
\begin{cases}
-\Delta u = \lambda u, & \text{on } \Omega, \\
u = 0, & \text{on } \partial\Omega,
\end{cases}
\]

(2.1)

where $\Omega$ is sufficiently regular bounded domain in $\mathbb{R}^N (N \geq 1)$, and $\mathcal{D}(-\Delta) = \mathcal{H}^2(\Omega) \cap \mathcal{H}^1_0(\Omega)$. The problem (2.1) has a countable set of eigenvalues

\[0 < \lambda_1 < \lambda_2 < \lambda_3 < ... < \lambda_j \to +\infty \text{ as } j \to +\infty.\]
Each eigenvalue $\lambda_j$ with finite multiplicity $\gamma_j$ equal to the dimension of the corresponding eigenspace $S_j$.

1. Therefore, there exists a complete orthonormal set $\{\varphi_{jk}\}_{k=1}^{\gamma_j}$ of eigenvectors of $-\Delta$ such that, for all $w \in D(-\Delta)$, we have

$$-\Delta w = \sum_{j=1}^{\infty} \lambda_j E_j w,$$

where

$$E_j w = \sum_{k=1}^{\gamma_j} (w, \varphi_{jk}) \varphi_{jk}.$$

So, $\{E_j\}$ is a family of complete orthogonal projections in $\mathcal{H}$ and for all $w \in \mathcal{H}$, we have $w = \sum_{j=1}^{\infty} E_j w$.

2. The operator $\Delta$ generates an analytic semigroup $\{T(t)\}_{t \geq 0}$ on $\mathcal{H}$, defined by

$$T(t)w = \sum_{j=1}^{\infty} e^{-\lambda_j t} E_j w.$$

Now, we denote by $Z$ the Hilbert space $(L^2(\Omega))^n$ of the square integrable functions $u : \Omega \to \mathbb{R}^N$ with the usual inner product

$$\langle u, v \rangle = \int_{\Omega} (u_1(x)\overline{v_1}(x) + \ldots + u_n(x)\overline{v_n}(x)) \, dx.$$

We define the following unbounded operator

$$A : D(A) \subset Z \to Z,$$

$$Au = -D\Delta u, \quad u \in D(A),$$

with

$$D(A) = (\mathcal{H}^2(\Omega) \cap \mathcal{H}_0^1(\Omega))^n.$$

Therefore, for all $u \in D(A)$ we obtain,

$$Au = \sum_{j=1}^{\infty} \lambda_j D P_j u,$$

and

$$u = \sum_{j=1}^{\infty} P_j u, \quad ||u||^2 = \sum_{j=1}^{\infty} ||P_j u||^2, \quad u \in Z,$$
where
\[ P_j = \text{diag}(E_j, E_j, ..., E_j) \]
is a family of complete orthogonal projections in \( Z \).

**Theorem 2.1.** [10, Theorem 1, p. 2] Assume that \( d > 0 \) for all \( d \in \sigma(D) \). Then

1. \( A \) is a sectorial operator and therefore, \(-A\) is the infinitesimal generator of an analytic \( C_0 \)-semigroup \( \{S(t)\}_{t \geq 0} \), on \( Z \).

\[ S(t)x = \sum_{j=1}^{\infty} e^{Ajt}P_jx, \quad t \geq 0, \quad x \in Z, \]

where \( A_j = -\lambda_j D \).

2. \( \{S(t)\}_{t \geq 0} \) is a compact \( C_0 \)-semigroup in \( \mathcal{L}(Z) \) and there exist constants \( C \geq 1 \) and \( \beta > 0 \) such that

\[ \|e^{-At}\|_{\mathcal{L}(Z)} \leq Ce^{-\beta t}, \quad \text{for all} \ t \geq 0. \]

3. **Ill-Posedness of the Problem**

In the Hilbert space \( Z \), the system (1.1) can be written as an abstract functional differential equation

\[
\begin{aligned}
& \{ \begin{array}{ll}
& u_t(t) + Au(t) = 0, \quad 0 < t < T, \\
& u(T) = f, \quad f \in Z.
\end{array} \right. \\
& u(0) = g, \quad g \in Z.
\end{aligned}
\]

Let us consider the following direct problem corresponding to the backward Cauchy problem (3.1)

\[
\begin{aligned}
& \{ \begin{array}{ll}
& v_t(t) + Av(t) = 0, \quad 0 < t < T, \\
& v(0) = g, \quad g \in Z.
\end{array} \right. \\
& v(0) = g, \quad g \in Z.
\end{aligned}
\]

Since \( A \) is the generator of an analytic semigroup, then for all \( g \in Z \), the problem (3.2) has a unique solution \( v \in C([0, T], Z) \) given by

\[ v(t) = S(t)g = \sum_{j=1}^{\infty} e^{-\lambda_jDt}P_jg, \]

where \( g = \sum_{j=1}^{\infty} P_j g \), see [13], Chap. 4, theorem 1.4, p. 104).
**Remark** The matrix $D$ does not necessarily have distinct eigenvalues. Let $0 < d_1 < \ldots < d_s$, $s \leq n$ be the distinct eigenvalues, then $D$ admits the following spectral decomposition

$$D = \sum_{i=1}^{s} d_i Q_i,$$

where $\{Q_i\}_{1 \leq i \leq s}$ is a complete family of projections.

Then the solution of the problem (3.2) can be written as follows

$$v(t) = \sum_{j=1}^{\infty} e^{\lambda_j dt} P_j g = \sum_{j=1}^{s} (\sum_{i=1}^{s} e^{\lambda_j d_i t} Q_i) P_j g.$$

**Theorem 3.1.** The problem (3.1) admits a solution if and only

$$\sum_{j=1}^{\infty} \| e^{\lambda_j DT} P_j f\|^2 = \sum_{j=1}^{\infty} \sum_{i=1}^{s} e^{\lambda_j d_i T} Q_i P_j f\|^2 < \infty. \quad (3.4)$$

**Proof.** If the problem (3.1) admits a solution $u$ then $u(t) = S(t)u(0)$. So, $f = u(T) = S(T)u(0) = e^{-TA}u(0)$. It follows that

$$\|u(0)\|^2 = \sum_{j=1}^{\infty} \| e^{\lambda_j DT} P_j f\|^2 < \infty.$$  

Now, if we get (3.4) we can define

$$w = \sum_{j=1}^{\infty} \sum_{i=1}^{s} e^{\lambda_j d_i T} Q_i P_j f \in Z,$$

and consider the problem

$$\left\{ \begin{array}{ll} u_t(t) + Au(t) = 0, & 0 < t < T, \\
                        u(0) = w. & \end{array} \right. \quad (3.5)$$

Since (3.5) is the direct well-posed, so it has a unique solution given by

$$u(t) = S(t)w = \sum_{j=1}^{\infty} \sum_{i=1}^{s} e^{\lambda_j d_i (T-t)} Q_i P_j f = \sum_{j=1}^{\infty} e^{\lambda_j D(T-t)} P_j f. \quad (3.6)$$
Let $t = T$ in (3.6), we obtain

$$u(T) = \sum_{j=1}^{\infty} P_j f = f.$$ 

Hence, $u$ is the unique solution to (3.1).

Since $t < T$, we can see from (3.6) that the terms $e^{\lambda_j d_i (T-t)}$ are the instability causes. In the following section, it is our aim to restore the stability of the problem (3.1) by using a regularization method.

4. Quasi-Boundary Value Method

We shall regularize problem (3.1) using the quasi-boundary value method. Let us consider the approximate problem

$$\begin{cases} u'_\alpha(t) + Au_\alpha(t) = 0, & 0 < t < T, \\ \alpha u_\alpha(0) + u_\alpha(T) = f, & f \in \mathbb{Z}. \end{cases} \quad (4.1)$$

**Definition 4.1.** Define

$$u_\alpha(t) = S(t)(\alpha I + S(T))^{-1} f$$

$$= \sum_{j=1}^{\infty} e^{-\lambda_j d_i t}(\alpha I_n + e^{-\lambda_j d_i T})^{-1} P_j f$$

$$= \sum_{j=1}^{\infty} \sum_{i=1}^{s} e^{-\lambda_j d_i t}(\alpha + e^{-\lambda_j d_i T})^{-1} Q_i P_j f,$$

for $f \in \mathbb{Z}$, $\alpha > 0$ and $t \in [0, T]$.

**Theorem 4.1.** The function $u_\alpha(t)$ is the unique solution of (4.1) and it depends continuously on $f$.

**Proof.** Consider the problem:

$$\begin{cases} w'_\alpha(t) + Aw_\alpha(t) = 0, & 0 < t < T, \\ w_\alpha(0) = f_\alpha, \end{cases} \quad (4.3)$$

where $f_\alpha = (\alpha I + S(T))^{-1} f$. 
This problem is well-posed and its solution is given by

\[ w_\alpha(t) = S(t)f_\alpha = S(t)(\alpha I + S(T))^{-1}f. \]  

(4.4)

Observe that

\[ w_\alpha(T) + \alpha w_\alpha(0) = S(T)(S(T) + \alpha I)^{-1}f + \alpha(S(T) + \alpha I)^{-1}f \]
\[ = (S(T) + \alpha I)(S(T) + \alpha I)^{-1}f = f. \]

(4.5)

Thanks to (4.5) and uniqueness of solution to direct problem (4.3), we deduce that the problem (4.1) admits the unique solution \( u_\alpha \) given by (4.2).

To show the continuous dependence of \( u_\alpha \) on \( f \), we compute

\[
\| u_\alpha(t) \|^2 = \| \sum_{j=1}^{\infty} e^{-\lambda_j Dt} (\alpha I_n + e^{-\lambda_j DT})^{-1} P_j f \|^2
\]
\[
= \sum_{j=1}^{\infty} \| \sum_{i=1}^{s} e^{-\lambda_j d_i t} (\alpha + e^{-\lambda_j d_i T})^{-1} Q_i P_j f \|^2
\]
\[
\leq \sum_{j=1}^{\infty} \| \left( \sum_{i=1}^{s} e^{-\lambda_j d_i t} (\alpha + e^{-\lambda_j d_i T})^{-1} Q_i \right) \|^2 \| P_j f \|^2
\]
\[
\leq \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} (\alpha + e^{-\lambda_j d_i T})^{-1} \| Q_i \| \right)^2 \| P_j f \|^2
\]
\[
\leq \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} (\alpha + e^{-\lambda_j d_i T})^{-1} \| Q_i \| \right)^2 \| P_j f \|^2
\]
\[
\leq \frac{1}{\alpha^2} \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} \| Q_i \| \right)^2 \| P_j f \|^2
\]
\[
\leq \frac{1}{\alpha^2} M^2 \sum_{j=1}^{\infty} \| P_j f \|^2
\]
\[
\leq \frac{1}{\alpha^2} M^2 \| f \|^2,
\]

where \( M = \sum_{i=1}^{s} \| Q_i \|, (\| . \| \text{ is norm matrix.}) \)

\( \square \)

**Theorem 4.2.** For all \( f \in Z \), \( \alpha > 0 \) and \( t \in [0,T] \), we have that

\[ \| u_\alpha(t) \| \leq \alpha^{\frac{T}{2}} M \| f \|. \]
Proof. Let $f = \sum_{j=1}^{\infty} P_j f$, then

$$
\|u_\alpha(t)\|^2 = \left\| \sum_{j=1}^{\infty} e^{-\lambda_j Dt} (\alpha I + e^{-\lambda_j DT})^{-1} P_j f \right\|^2 \\
= \sum_{j=1}^{\infty} \left\| \sum_{i=1}^{s} e^{-\lambda_j d_i t} (\alpha + e^{-\lambda_j d_i T})^{-1} Q_i P_j f \right\|^2 \\
\leq \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} (\alpha + e^{-\lambda_j d_i T})^{-1} \|Q_i\| \right)^2 \|Q_j f\|^2 \\
\leq \left( \frac{1}{\alpha^2} \right)^{1-\frac{t}{T}} \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} \|Q_i\| \right)^2 \|P_j f\|^2 \\
\leq \left( \frac{1}{\alpha^2} \right)^{1-\frac{t}{T}} M \sum_{j=1}^{\infty} \|P_j f\|^2,
$$

which implies that

$$
\|u_\alpha(t)\| \leq \alpha^{\frac{t}{T}} - 1 M \|f\|.
$$

\[\square\]

Theorem 4.3. For all $f \in Z$, $u_\alpha(T)$ converges to $f$ in $Z$ as $\alpha$ tends to zero.

Proof. Let $\sum_{j=1}^{\infty} P_j f$, then

$$
\|u_\alpha(T) - f\|^2 = \sum_{j=1}^{\infty} \left\| e^{-\lambda_j DT}(\alpha I_n + e^{-\lambda_j DT})^{-1} - I_n \right\| P_j f\|^2 \\
= \sum_{j=1}^{\infty} \left\| \sum_{i=1}^{s} (e^{-\lambda_j d_i T}(\alpha + e^{-\lambda_j d_i T})^{-1} - I) Q_i P_j f \right\|^2 \\
= \sum_{j=1}^{\infty} \left\| \sum_{i=1}^{s} \alpha (\alpha + e^{-\lambda_j d_i T})^{-1} Q_i P_j f \right\|^2 \\
\leq \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} \alpha (\alpha + e^{-\lambda_j d_i T})^{-1} \|Q_i\| \right)^2 \|P_j f\|^2
$$
Fix $\varepsilon > 0$ and choose $N$ so that $M^2 \sum_{j=N+1}^\infty \|P_j f\|^2 < \varepsilon/2$. Thus

$$\|u_\alpha(T) - f\|^2 \leq \sum_{j=1}^N (\sum_{i=1}^s \alpha (\alpha + e^{-\lambda_j d_i T})^{-1} \|Q_i\|)^2 \|P_j f\|^2$$

$$+ \sum_{j=N+1}^\infty (\sum_{i=1}^s \alpha (\alpha + e^{-\lambda_j d_i T})^{-1} \|Q_i\|)^2 \|P_j f\|^2$$

$$\leq \sum_{j=1}^N \alpha^2 e^{2\lambda_j d_s T} \sum_{i=1}^s \|Q_i\|^2 \|P_j f\|^2 + \sum_{j=N+1}^\infty (\sum_{i=1}^s \|Q_i\|)^2 \|P_j f\|^2$$

$$\leq \alpha^2 M^2 \sum_{j=1}^N e^{2\lambda_j d_s T} \|P_j f\|^2 + M^2 \sum_{j=N+1}^\infty \|P_j f\|^2$$

$$\leq \alpha^2 M^2 \sum_{j=1}^N e^{2\lambda_j d_s T} \|P_j f\|^2 + \frac{\varepsilon}{2}.$$

Now, let $\alpha$ be such that $\alpha^2 < \varepsilon (2M^2 \sum_{j=1}^N e^{2\lambda_j d_s T} \|P_j f\|^2)^{-1}$.

Hence we are done. \hfill \square

**Definition 4.2.** Define the set

$$C_\theta(A) = \{ \phi \in Z, \| \phi \|^2_\theta = \sum_{j=1}^{+\infty} e^{2T\theta \lambda_j d_s} \|P_j f\|^2 < \infty \}, \ \theta \geq 0.$$

**Theorem 4.4.** If there exists $0 < \theta < 2$, such that $f \in C_\theta(A)$ then $\|u_\alpha(T) - f\|$ converge to zero with order $\alpha^\theta$.

**Proof.** Let $k \in (0, 2)$. Fix natural number $j$, put $\gamma_j = \lambda_j d_s$, and

$$h_j(\alpha) = \frac{\alpha^k}{(\alpha + e^{-\gamma_j T})^2},$$

Differentiating with respect to $\alpha$, once obtain

$$h'_j(\alpha) = \frac{\alpha^{k-1} (k - 2) \alpha + k e^{-\gamma_j T}}{(\alpha + e^{-\gamma_j T})^3}.$$ 

Thus $h'_j(\alpha) = 0$, if $\alpha = 0$ or

$$\alpha = \frac{k}{2 - k} e^{-\gamma_j T}.$$
Since \( h_j(\alpha) > 0, h_j(0) = 0 \) and \( \lim_{\alpha \to 0} h_j(\alpha) = 0 \), we have that \( \alpha' = \frac{k}{2-k} e^{-\gamma_j T} \) is the critical point at which \( h_j \) achieves its maximum. Thus we have

\[
h_j(\alpha) \leq h_j(\alpha') = \frac{(\frac{k}{2-k})^k e^{-k\gamma_j(\alpha')}}{(\alpha' + e^{-\gamma_j T})^2}
\]

\[
\leq (\frac{k}{2-k})^k e^{(2-k)T\gamma_j (\alpha'^2 + 2\alpha' e^{-\gamma_j T} + 1)^{-1}}
\]

\[
\leq (\frac{k}{2-k})^k e^{(2-k)T\gamma_j}.
\]

We calculate

\[
\|u_{\alpha}(T) - f\|^2 \leq \sum_{j=1}^{\infty} \sum_{i=1}^{s} \frac{\alpha}{(\alpha + e^{-\lambda_j d_i T})^2} \|Q_i\|^2 \|P_j f\|^2
\]

\[
\leq \sum_{j=1}^{\infty} \frac{\alpha^2}{(\alpha + e^{-\lambda_j d_i T})^2} \sum_{i=1}^{s} \|Q_i\|^2 \|P_j f\|^2
\]

\[
\leq \alpha^{2-k} M^2 \sum_{j=1}^{\infty} h_j(\alpha) \|P_j f\|^2
\]

\[
\leq \alpha^{2-k} M^2 \sum_{j=1}^{\infty} (\frac{k}{2-k})^k e^{(2-k)T\lambda_j d_s} \|P_j f\|^2.
\]

If we choose \( k = 2 - \theta \), we obtain

\[
\|u_{\alpha}(T) - f\|^2 \leq (\frac{2 - \theta}{\theta})^{2-\theta} \alpha^\theta M^2 \sum_{j=1}^{\infty} e^{\theta T\lambda_j d_s} \|P_j f\|^2.
\]

This completes the proof. \( \square \)

**Lemma 4.1.** For all \( f \in Z \), the problem (3.1) has a solution \( u(t) \) if \( u_{\alpha}(0) \) converges in \( Z \). Furthermore, we then have that \( u_{\alpha}(t) \) converges to \( u(t) \) as the parameter \( \alpha \) tends to zero uniformly in \( t \).

**Proof.** Assume that \( \lim_{\alpha \to 0} u_{\alpha}(0) = \xi \) exists and let \( u(t) = S(t)\xi \). We compute

\[
\|u_{\alpha}(t) - u(t)\| = \|u_{\alpha}(t) - S(t)\xi\|
\]

\[
\leq \|S(t)\|_{\mathcal{L}(Z)} \|\alpha I + S(T)^{-1} f - \xi\|
\]

\[
\leq \|S(t)\|_{\mathcal{L}(Z)} \|u_{\alpha}(0) - \xi\|.
\]
Which implies that
\[ \sup_{0 \leq t \leq T} \| u_\alpha(t) - u(t) \| \leq C \| u_\alpha(0) - \xi \| \to 0, \quad \text{as } \alpha \to 0. \] (4.6)

Since \( \lim_{\alpha \to 0} u_\alpha(T) = f \) and \( \lim_{\alpha \to 0} u_\alpha(T) = u(T) \), then \( u(T) = f \). Thus \( u(t) = S(t)\xi \) solves the problem (3.1).

Theorem 4.5. Assume that the problem (3.1) admits a solution \( u(t) \) and let \( f \in C_1(A) \). Then \( u_\alpha(0) \) converges in \( Z \).

Proof. Since \( f \in C_1(A) \), we can fix \( \varepsilon > 0 \) and choose \( N \) so that
\[ M^2 \sum_{j=1}^{\infty} e^{2\lambda_j d_s T} \| P_j f \| ^2 < \frac{\varepsilon}{2}. \]

We compute
\[
\| u_\alpha(0) - u(0) \|^2 = \sum_{j=1}^{\infty} \left\| \sum_{i=1}^{s} \left[ (\alpha + e^{-\lambda_j d_i T})^{-1} - e^{\lambda_j d_i T} \right] Q_i P_j f \right\|^2
\]
\[
\leq \sum_{j=1}^{N} \left( \sum_{i=1}^{s} e^{\lambda_j d_i T} \frac{\alpha e^{\lambda_j d_i T}}{1 + \alpha e^{\lambda_j d_i T}} \| Q_i \|^2 \right) \| P_j f \|^2
\]
\[
\leq \alpha^2 \sum_{j=1}^{N} \left( \sum_{i=1}^{s} e^{2\lambda_j d_i T} \| Q_i \|^2 \right) \| P_j f \|^2
\]
\[
\leq \alpha^2 M^2 \sum_{j=1}^{N} e^{4\lambda_j d_s T} \| P_j f \|^2,
\]
and
\[
I_2 = \sum_{j=N+1}^{\infty} \left\| \sum_{i=1}^{s} \left[ \frac{\alpha e^{\lambda_j d_i T}}{\alpha + e^{-\lambda_j d_i T}} \right] Q_i P_j f \right\|^2
\]
\[
\sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} e^{\lambda_j d_i T} \left( \frac{\alpha e^{\lambda_j d_i T}}{1 + \alpha e^{\lambda_j d_i T}} \| Q_i \| \right) \right)^2 \| P_j f \|^2
\]
\[
\leq \sum_{j=1}^{\infty} \left( \sum_{i=1}^{s} e^{\lambda_j d_i T} \| Q_i \| \right)^2 \| P_j f \|^2
\]
\[
\leq M^2 \sum_{j=1}^{\infty} e^{2\lambda_j d_s T} \| P_j f \|^2 < \frac{\varepsilon}{2}.
\]

If we choose $\alpha$ such that $\alpha^2 < \varepsilon (2M^2 \sum_{j=1}^{\infty} e^{4\lambda_j d_s T} \| P_j f \|^2)^{-1}$, we obtain
\[
\| u_\alpha(0) - u(0) \|^2 = I_1 + I_2 < \varepsilon.
\]

This shows that $u_\alpha(0)$ converges to $u(0)$ as $\alpha$ tends to zero.

**Theorem 4.6.** Assume that the problem (3.1) admits a solution $u(t)$. If there exists $0 < \theta < 2$ so that $f \in C^\theta(A)$, then $\| u_\alpha(0) - u(0) \|$ converges to zero with order $\alpha^\theta$.

**Proof.** Working as in the proof of theorem 4.5 we obtain
\[
\| u_\alpha(0) - u(0) \|^2 \leq \alpha^{2-k} M^2 \sum_{j=1}^{\infty} h_j(\alpha) e^{2\lambda_j d_s T} \left( \sum_{i=1}^{s} \| Q_i \| \right)^2 \| P_j f \|^2
\]
\[
\leq \alpha^{2-k} \left( \frac{k}{2-k} \right)^k M^2 \sum_{j=1}^{\infty} e^{(4-k)\lambda_j d_s T} \| P_j f \|^2,
\]
as above, letting $k = 2 - \theta$ we obtain the result.

From the inequality (4.6) and theorem 4.6, we arrive at the following

**Corollary 4.1.** Assume that the problem (3.1) admits a solution $u(t)$. If there exists $0 < \theta < 2$ so that $f \in C^\theta(A)$, then $u_\alpha(t)$ converges to $u(t)$ as the parameter $\alpha$ tends to zero with order $\alpha^\theta$ uniformly in $t$.

Let us now construct a family of regularizing operators for the problem (3.1).

**Definition 4.3.** A family of bounded linear operators $R_\alpha(t) : Z \to Z$, $\alpha > 0$, $t \in [0, T]$ is called a family of regularizing operators for the problem
(3.1) if for each $u(t)$ $(0 \leq t \leq T)$ solution of the problem (3.1) with the final element $f$, and for any $\delta > 0$, there exists $\alpha(\delta) > 0$, such that

1. $\alpha(\delta) \to 0$, $\delta \to 0$,

2. $\|R_\alpha(t)f_\delta - u(t)\| \to 0$, $\delta \to 0$, for each $t \in [0, T]$, on condition that $f_\delta$ satisfies $\|f_\delta - f\| \leq \delta$.

Define $R_\alpha(t) = e^{-tA}(\alpha + e^{-TA})^{-1}$, $t \geq 0$, $\alpha > 0$. It is clear that $\{R_\alpha(t), t \in [0, T], \alpha > 0\} \subset \mathcal{L}(Z)$.

**Theorem 4.7.** Assuming that $f$ satisfies (3.4). Then the family $\{R_\alpha(t)\}$ defined above is a family of regularizing operators for (3.1).

**Proof.** We have

$$\|R_\alpha(t)f_\delta - u(t)\| \leq \|R_\alpha(t)(f_\delta - f)\| + \|R_\alpha(t)f - u(t)\|,$$

where

$$\|R_\alpha(t)(f_\delta - f)\| \leq \frac{1}{\alpha} \delta. \tag{4.7}$$

Choose $\alpha = \sqrt{\delta}$, then $\alpha(\delta) \to 0$, $\delta \to 0$, and

$$\|R_\alpha(t)(f_\delta - f)\| \leq \sqrt{\delta} \to 0, \text{ as } \delta \to 0. \tag{4.8}$$

On the other hand and by virtue of theorem 4.5, we have

$$\|R_\alpha(t)f - u(t)\| = \|u_\alpha(t) - u(t)\| \to 0 \text{ as } \delta \to 0, \tag{4.9}$$

uniformly in $t$. Combining (4.8) and (4.9) we obtain

$$\sup_{0 \leq t \leq T} \|R_\alpha(t)(f_\delta - f)\| \leq \sqrt{\delta}, \text{ as } \delta \to 0. \tag{4.10}$$

Then, we deduce that $\{R_\alpha(t)\}$ is a family of regularizing operators for (3.1).

**Remark** All the previous results obtained in this note remain true if

1. the matrix $D$ has semi-simple eigenvalues in the half plane $\text{Re} \sigma(D) > 0$.

2. the $-\Delta$ in (1.1) is replaced by a positive self-adjoint linear operator with compact resolvent. This consideration should be useful to study abstract versions of the problem.
5. Numerical Results

In this section, an example is devised for verifying the effectiveness of the proposed method. Consider the operator

$$B = -\frac{\partial^2}{\partial x^2}, \text{ with } D(B) = H^1_0(0, \pi) \subset \mathcal{H} = L^2(0, \pi).$$

$$\lambda_j = j^2, \phi_j = \sqrt{\frac{2}{\pi}} \sin(jx), j = 1, 2, \ldots$$ are eigenvalues and orthonormal eigenfunctions, which form a basis for $\mathcal{H}$.

Let $D = \left( \begin{array}{cc} -1 & -3 \\ 2 & 4 \end{array} \right)$, whose eigenvalues are $d_1 = 1$ and $d_2 = 2$.

$\{Q_1, Q_2\} \in (M_2(\mathbb{R}))^2$ is the set of complementary projections on $\mathbb{R}^2$,

$$Q_1 = \left( \begin{array}{cc} 3 & 3 \\ -2 & -2 \end{array} \right), \quad Q_2 = \left( \begin{array}{cc} -2 & -3 \\ 2 & 3 \end{array} \right).$$

such that

$$D = d_1 Q_1 + d_2 Q_2,$$

hence

$$e^{-\lambda_jDt} = e^{-\lambda_j d_1 t} Q_1 + e^{-\lambda_j d_2 t} Q_2.$$ 

Consider the problem of finding $U = \left( \begin{array}{c} u_1 \\ u_2 \end{array} \right)$ from the system

$$\begin{cases} \partial_t U(t, x) - \frac{\partial^2}{\partial x^2} U(t, x) = 0, & (t, x) \in (0, 1) \times (0, \pi), \\ U(t, 0) = U(t, \pi) = 0, & t \in (0, 1), \\ U(1, x) = f(x), & x \in (0, \pi), \end{cases} \tag{P}$$

where $f(x) = \left( \begin{array}{c} (6e^{-1} - 5e^{-2}) \sin x \\ (-4e^{-1} + 5e^{-2}) \sin x \end{array} \right)$. The exact solution of this problem is

$$U(t, x) = \left( \begin{array}{c} (6e^{-t} - 5e^{-2t}) \sin x \\ (-4e^{-t} + 5e^{-2t}) \sin x \end{array} \right).$$

To see the ill-posed nature of problem (P), we consider the perturbed data function

$$f_m(x) = \left( \begin{array}{c} (6e^{-1} - 5e^{-2}) \sin x + \frac{1}{m} \sin mx \\ (-4e^{-1} + 5e^{-2}) \sin x + \frac{1}{m} \sin mx \end{array} \right).$$

The exact solution of problem (P) corresponding to the perturbed data is

$$U_m(t, x) = \left( \begin{array}{c} (6e^{-t} - 5e^{-2t}) \sin x + (6e^{(1-t)m^2} - 5e^{2(1-t)m^2}) \sin(mx) \\ (-4e^{-t} + 5e^{-2t}) \sin x + (-4e^{(1-t)m^2} + 5e^{2(1-t)m^2}) \sin(mx) \end{array} \right).$$
The data error at \( t = 1 \),
\[
\| f_m(x) - f(x) \|^2 = 2 \int_0^\pi \frac{1}{m^2} \sin^2(mx) dx = \frac{2}{m^2} \pi,
\]
Notice that
\[
\lim_{m \to +\infty} \| f_m(x) - f(x) \| = \lim_{m \to +\infty} \frac{2}{m} \sqrt{\frac{\pi}{2}} = 0,
\]
but
\[
\lim_{m \to +\infty} \| U_m(0, x) - U(0, x) \| = \lim_{m \to +\infty} e^{m^2} \sqrt{\frac{\pi}{2}} = \infty.
\]
Thus, arbitrarily small data errors can lead to arbitrarily large errors in the result. By applying the quasi-boundary value method, the regularized solution is given by
\[
U_\alpha(t, x) = \sum_{j=1}^{+\infty} \left( \frac{e^{-t\lambda^2_j}}{(e^{-\lambda^2_j} + \alpha)} Q_1 + \frac{e^{-2t\lambda^2_j}}{(e^{-2\lambda^2_j} + \alpha)} Q_2 \right) P_j f,
\]
\[
U_\alpha(t, x) = \begin{pmatrix}
  u_1^\alpha(t, x) \\
  u_2^\alpha(t, x)
\end{pmatrix} = \begin{pmatrix}
  (6 \frac{e^{-(1+t)}}{\alpha+e^{-1}} - 5 \frac{e^{-2(1+t)}}{\alpha+e^{-2}}) \sin x + \frac{1}{m} (6 \frac{e^{-tm^2}}{\alpha+e^{-m^2}} - 5 \frac{e^{-2tm^2}}{\alpha+e^{-2m^2}}) \sin mx \\
  (-4 \frac{e^{-(1+t)}}{\alpha+e^{-1}} + 5 \frac{e^{-2(1+t)}}{\alpha+e^{-2}}) \sin x + \frac{1}{m} (-4 \frac{e^{-tm^2}}{\alpha+e^{-m^2}} + 5 \frac{e^{-2tm^2}}{\alpha+e^{-2m^2}}) \sin mx
\end{pmatrix}
\]
It follows that
\[
U_\alpha\left(\frac{1}{2}, x\right) = \begin{pmatrix}
  (6 \frac{e^{-\frac{3}{2}}}{\alpha+e^{-1}} - 5 \frac{e^{-3}}{\alpha+e^{-2}}) \sin x + \frac{1}{m} (6 \frac{e^{-m^2}}{\alpha+e^{-m^2}} - 5 \frac{e^{-2m^2}}{\alpha+e^{-2m^2}}) \sin mx \\
  (-4 \frac{e^{-\frac{3}{2}}}{\alpha+e^{-1}} + 5 \frac{e^{-3}}{\alpha+e^{-2}}) \sin x + \frac{1}{m} (-4 \frac{e^{-m^2}}{\alpha+e^{-m^2}} + 5 \frac{e^{-2m^2}}{\alpha+e^{-2m^2}}) \sin mx
\end{pmatrix}.
\]
If we choose \( n = 300 \), the error of the quasi-boundary value method is given in the table 1.

Table 1 shows that the approximate solutions converge to the exact solution as epsilon tends to zero.
In this paper, we considered a quasi boundary value method to solve an ill posed diffusion system. In the theoretical results, it was shown that under certain conditions stability estimate was obtained and convergence results were established. Meanwhile, the numerical results verified the efficiency of this method.
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