

Inverse problems for two by two reaction-diffusion system using a Carleman estimate with one observation.

Michel Cristofol, Patricia Gaitan, Hichem Ramoul

▶ To cite this version:

Michel Cristofol, Patricia Gaitan, Hichem Ramoul. Inverse problems for two by two reaction-diffusion system using a Carleman estimate with one observation.. Preprint du LATP, Université de Provence, 2006, 04-06, pp.1-14. hal-00021299v3

HAL Id: hal-00021299 https://hal.science/hal-00021299v3

Submitted on 16 Jun 2006

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

Inverse problems for a two by two reaction-diffusion system using a Carleman estimate with one observation

Michel Cristofol¹, Patricia Gaitan² and Hichem Ramoul^{3,*}

- ¹ Laboratoire d'analyse, topologie, probabilités CNRS UMR 6632, Marseille, France and Université Aix-Marseille III
- 2 Laboratoire d'analyse, topologie, probabilités CNRS UMR 6632, Marseille, France and Université Aix-Marseille II
- ³ Centre universitaire de Khenchela, Route de Batna, BP 1252, Liberté, 40004 Khenchela, Algérie
- * This research was supported by the program Tassili 04MDU606

E-mail: cristo@cmi.univ-mrs.fr, gaitan@cmi.univ-mrs.fr, RAMOUL2477@yahoo.fr

Abstract. For a two by two reaction-diffusion system on a bounded domain we give a simultaneous stability result for one coefficient and for the initial conditions. The key ingredient is a global Carleman-type estimate with a single observation acting on a subdomain.

Keywords: Inverse problem, Reaction-diffusion system, Carleman estimate

AMS classification scheme numbers: 35K05, 35K57, 35R30.

Submitted to: Inverse Problems

1. Introduction

This paper is devoted to the simultaneous identification of one coefficient and the initial conditions in a reaction-diffusion system using the least number of observations as possible.

Let $\Omega \subset \mathbb{R}^n$ be a bounded domain of \mathbb{R}^n with $n \leq 3$, (the assumption $n \leq 3$ is necessary in order to obtain the appropriate regularity for the solution using classical Sobolev embedding, see [3]). We denote by ν the outward unit normal to Ω on $\Gamma = \partial \Omega$ assumed to be of class \mathcal{C}^1 . Let T > 0 and $t_0 \in (0,T)$. We shall use the following notations $Q_0 = \Omega \times (0,T), \ Q = \Omega \times (t_0,T), \ \Sigma = \Gamma \times (t_0,T)$ and $\Sigma_0 = \Gamma \times (0,T)$. We consider the following reaction-diffusion system:

$$\begin{cases}
\partial_t u = \Delta u + a(x)u + b(x)v & \text{in } Q_0, \\
\partial_t v = \Delta v + c(x)u + d(x)v & \text{in } Q_0, \\
u(t, x) = g(t, x), v(t, x) = h(t, x) & \text{on } \Sigma_0, \\
u(0, x) = u_0 & \text{and } v(0, x) = v_0 & \text{in } \Omega.
\end{cases} \tag{1}$$

Reaction-diffusion systems are frequently used to model several physical applications, for example: in biology and medecine, emergence and growth of cancer and angiogenesis (see [7]), in ecology, prey-predator systems, insect dispersal (see [18]), in chemistry, reaction in the presence of diffusion could produce spatial pattern of the chemical concentration (see [21]).

Our problem can be stated as follows:

Is it possible to determine the coefficient b(x) and the initial conditions $u_0(x)$, $v_0(x)$ for $x \in \Omega$ from the following measurements:

$$\partial_t v_{|(t_0,T)\times\omega}$$
 and $\Delta u(T',\cdot),\ u(T',\cdot),\ v(T',\cdot)$ in Ω for $T'=\frac{t_0+T}{2}$,

where ω be a subdomain of Ω ?

Throughout this paper, let us consider the following set

$$\Lambda(R) = \{ \Phi \in L^{\infty}(\Omega); \ \|\Phi\|_{L^{\infty}(\Omega)} \leqslant R \},$$

where R is a given positive constant.

If we assume that (u_0, v_0) belongs to $(H^2(\Omega))^2$ and g, h are sufficiently regular (e.g. $\exists \ \epsilon > 0$ such that $g, h \in H^1(t_0, T, H^{2+\epsilon}(\partial\Omega)) \cap H^2(t_0, T, H^{\epsilon}(\partial\Omega))$), then (1) admits a solution in $H^1(t_0, T, H^2(\Omega))$ (see [17]). We will later use this regularity result.

Let (u, v) (resp. $(\widetilde{u}, \widetilde{v})$) be solution of (1) associated to (a, b, c, d, u_0, v_0) (resp. $(a, \widetilde{b}, c, d, \widetilde{u}_0, \widetilde{v}_0)$) satisfying some regularity and "positivity" properties:

$$\begin{cases} a, b, c, d, \widetilde{b} \in \Lambda(R), \\ \text{There exist two constants } r > 0, c_0 > 0 \text{ such that} \\ \widetilde{u}_0 \ge 0, \ \widetilde{v}_0 \ge r, \ c \ge c_0, \ \widetilde{b} > 0, \ c + dr \ge 0, \\ g \ge 0 \text{ and } h \ge r. \end{cases}$$
 (2)

Such assumptions allows us to state that the function \tilde{v} satisfies $|\tilde{v}(x, T')| \ge r > 0$ in Ω (see [20] thm 14.7 p. 200).

We assume that we can measure $\partial_t v$ on ω in the time interval (t_0, T) for some $t_0 \in (0, T)$ and Δu , u and v in Ω at time $T' \in (t_0, T)$. Our main results are

• A stability result for the coefficient b(x) (or a(x)): For \widetilde{u}_0 , \widetilde{v}_0 in $H^2(\Omega)$ there exists a constant

$$C = C(\Omega, \omega, c_0, t_0, T, r, R) > 0$$

such that

$$\begin{split} |b-\widetilde{b}|_{L^2(\Omega)}^2 &\leq C|\partial_t v - \partial_t \widetilde{v}|_{L^2((t_0,T)\times\omega)}^2 + C|\Delta u(T',\cdot) - \Delta \widetilde{u}(T',\cdot)|_{L^2(\Omega)}^2 \\ &+ C|u(T',\cdot) - \widetilde{u}(T',\cdot)|_{L^2(\Omega)}^2 + C|v(T',\cdot) - \widetilde{v}(T',\cdot)|_{L^2(\Omega)}^2. \end{split}$$

• A stability estimate for the initial conditions u_0 , v_0 : For u_0 , v_0 , \widetilde{u}_0 , \widetilde{v}_0 in $H^4(\Omega)$ there exists a constant

$$C = C(\Omega, \omega, c_0, t_0, T, r, R) > 0$$

such that

$$|u_0 - \widetilde{u}_0|_{L^2(\Omega)}^2 + |v_0 - \widetilde{v}_0|_{L^2(\Omega)}^2 \le \frac{C}{|\log E|},$$

where
$$E = |\partial_t v - \partial_t \widetilde{v}|_{L^2((t_0,T)\times\omega)}^2 + |u(T',\cdot) - \widetilde{u}(T',\cdot)|_{H^2(\Omega)}^2 + |v(T',\cdot) - \widetilde{v}(T',\cdot)|_{H^2(\Omega)}^2$$
.

The key ingredient to these stability results is a global Carleman estimate for a two by two system with one observation. Controllability for such parabolic systems has been studied in [1]. The Carleman estimate obtained in [1] cannot be used to solve the inverse problem of identification of one coefficient and initial conditions because of the weight functions which are different in the left and right hand side of their estimate. We establish a new Carleman estimate with one observation involving the same weight function in the left and right hand side. We prove a stability result for the initial conditions following the method of [22]. Concerning the stability of the initial conditions we use an extension of the logarithmic convexity method (see [10]). We can also cite [15]; he provides an estimate for the initial condition for a general parabolic operator, while the logarithmic convexity method works only for self-adjoint operators (see section 2 and Theorem 3 in [15]).

The simultaneous reconstruction of one coefficient and initial conditions from the measurement of one solution v over $(t_0, T) \times \omega$ and some measurement at fixed time T' is an essential aspect of our result. In the perspective of numerical reconstruction, such problems are ill-posed. Stability results are thus of importance.

For the first time, the method of Carleman estimates was introduced in the field of inverse problems in the work of Bukhgeim and Klibanov [5]; also see, e.g., [4], [13] and [14] for some follow up publications of these authors. So far, the method of [5] is the only one enabling to prove uniqueness and stability results for inverse problems with single measurement data in the n-dimensional case with $n \geq 2$, which has generated many publications, including this one. While this method can provide Hölder stability results, the topic of the Lipschitz stability is a more delicate one. The first Lipschitz

stability result for a multidimensional inverse problem (for a hyperbolic equation) was obtained by Puel and Yamamoto [19], using a modification of the idea of [5]. In [11] this result was extended for a parabolic equation. The main difference between our work and [11] is that we consider a coupled system of parabolic equations, and the additional data are given only for one component of this system, the function $\partial_t v(x,t)$ for $(x,t) \in \omega \times (t_0,T)$. Inverse problems for parabolic equations are well studied (see [6], [11], [22]). A recent book of Klibanov and Timonov [16] is devoted to the Carleman estimates applied to inverse coefficient problems. In our knowledge, there is no work about inverse problems for coupled parabolic systems.

The used method allows us to give a stability result for the coefficient a(x) adapting assumption 3.1. On the other hand, since we only measure $\partial_t v$ on ω , we cannot obtain such stability results for the coefficients c(x) or d(x) of the second equation of (1). For the reconstruction of two coefficients the problem is more complicated. We obtain partial results with restrictive assumptions on the coefficients a(x), b(x), c(x) and d(x). In order to avoid such assumptions, we think it is necessary to use other methods such as those used in [12].

Our paper is organized as follows. In Section 2, we derive a global Carleman estimate for system (1) with one observation, i.e. the measurement of one solution v over $(t_0, T) \times \omega$. In Section 3, we prove a stability result for the coefficient b(x) when one of the solutions \tilde{v} is in a particular class of solutions with some regularity and "positivity" properties. In Section 4, we prove a stability result for the initial conditions.

2. Carleman estimate

We prove here a Carleman-type estimate with a single observation acting on a subdomain ω of Ω in the right-hand side of the estimate. Let us introduce the following notations: let $\omega' \in \omega$ and let $\widetilde{\beta}$ be a $\mathcal{C}^2(\Omega)$ function such that

$$\widetilde{\beta}>0, \text{ in }\Omega, \ \widetilde{\beta}=0 \text{ on }\partial\Omega, \ \min\{|\nabla\widetilde{\beta}(x)|, \ x\in\overline{\Omega\setminus\omega'}\}>0 \quad \text{and} \ \ \partial_{\nu}\widetilde{\beta}<0 \ \text{ on } \ \partial\Omega.$$

Then, we define $\beta = \widetilde{\beta} + K$ with $K = m \|\widetilde{\beta}\|_{\infty}$ and m > 1. For $\lambda > 0$ and $t \in (t_0, T)$, we define the following weight functions

$$\varphi(x,t) = \frac{e^{\lambda\beta(x)}}{(t-t_0)(T-t)}, \qquad \eta(x,t) = \frac{e^{2\lambda K} - e^{\lambda\beta(x)}}{(t-t_0)(T-t)}.$$

If we set $\psi = e^{-s\eta}q$, we also introduce the following operators

$$M_1 \psi = -\Delta \psi - s^2 \lambda^2 |\nabla \beta|^2 \varphi^2 \psi + s(\partial_t \eta) \psi,$$

$$M_2 \psi = \partial_t \psi + 2s \lambda \varphi \nabla \beta \cdot \nabla \psi + 2s \lambda^2 \varphi |\nabla \beta|^2 \psi.$$

Then the following result holds (see [8]).

Theorem 2.1 There exist $\lambda_0 = \lambda_0(\Omega, \omega) \geq 1$, $s_0 = s_0(\lambda_0, T) > 1$ and a positive constant $C_0 = C_0(\Omega, \omega, T)$ such that, for any $\lambda \geq \lambda_0$ and any $s \geq s_0$, the following inequality holds:

$$||M_{1}(e^{-s\eta}q)||_{L^{2}(Q)}^{2} + ||M_{2}(e^{-s\eta}q)||_{L^{2}(Q)}^{2}$$

$$+s\lambda^{2} \iint_{Q} e^{-2s\eta}\varphi |\nabla q|^{2} dx dt + s^{3}\lambda^{4} \iint_{Q} e^{-2s\eta}\varphi^{3}|q|^{2} dx dt$$

$$\leq C_{0} \left[s^{3}\lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta}\varphi^{3}|q|^{2} dx dt + \iint_{Q} e^{-2s\eta} |\partial_{t}q - \Delta q|^{2} dx dt \right],$$
(3)

for all $q \in H^1(t_0, T, H^2(\overline{\Omega}))$ with q = 0 on Σ .

From the above theorem we have also the following result (see [9] and [11]).

Proposition 2.2 There exist $\lambda_0 = \lambda_0(\Omega, \omega) \geq 1$, $s_0 = s_0(\lambda_0, T) > 1$ and a positive constant $C_0 = C_0(\Omega, \omega, T)$ such that, for any $\lambda \geq \lambda_0$ and any $s \geq s_0$, the following inequality holds:

$$s^{-1} \iint_{Q} e^{-2s\eta} \varphi^{-1} (|\partial_{t}q|^{2} + |\Delta q|^{2}) dx dt$$

$$+s\lambda^{2} \iint_{Q} e^{-2s\eta} \varphi |\nabla q|^{2} dx dt + s^{3}\lambda^{4} \iint_{Q} e^{-2s\eta} \varphi^{3} |q|^{2} dx dt$$

$$\leq C_{0} \left[s^{3}\lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{3} |q|^{2} dx dt + \iint_{Q} e^{-2s\eta} |\partial_{t}q - \Delta q|^{2} dx dt \right],$$
(4)

for all $q \in H^1(t_0, T, H^2(\overline{\Omega}))$ with q = 0 on Σ .

We consider the solutions (u, v) and $(\widetilde{u}, \widetilde{v})$ to the following systems

$$\begin{cases}
\partial_t u = \Delta u + au + bv & \text{in } Q_0, \\
\partial_t v = \Delta v + cu + dv & \text{in } Q_0, \\
u(t, x) = g(t, x), v(t, x) = h(t, x) & \text{on } \Sigma_0, \\
u(0, x) = u_0 & \text{and } v(0, x) = v_0 & \text{in } \Omega,
\end{cases}$$
(5)

and

$$\begin{cases}
\partial_t \widetilde{u} = \Delta \widetilde{u} + a\widetilde{u} + \widetilde{b}\widetilde{v} & \text{in } Q_0, \\
\partial_t \widetilde{v} = \Delta \widetilde{v} + c\widetilde{u} + d\widetilde{v} & \text{in } Q_0, \\
\widetilde{u}(t, x) = g(t, x), \ \widetilde{v}(t, x) = h(t, x) & \text{on } \Sigma_0, \\
\widetilde{u}(0, x) = \widetilde{u}_0 \text{ and } \widetilde{v}(0, x) = \widetilde{v}_0 & \text{in } \Omega.
\end{cases}$$
(6)

We set $U = u - \widetilde{u}$, $V = v - \widetilde{v}$, $y = \partial_t(u - \widetilde{u})$, $z = \partial_t(v - \widetilde{v})$ and $\gamma = b - \widetilde{b}$. Then (y, z) is solution to the following problem

$$\begin{cases}
\partial_t y = \Delta y + ay + bz + \gamma \partial_t \widetilde{v} & \text{in } Q_0, \\
\partial_t z = \Delta z + cy + dz & \text{in } Q_0, \\
y(t, x) = z(t, x) = 0 & \text{on } \Sigma_0, \\
y(0, x) = \Delta U(0, x) + aU(0, x) + bV(0, x) + \gamma \widetilde{v}(0, x), & \text{in } \Omega, \\
z(0, x) = \Delta V(0, x) + cU(0, x) + dV(0, x) & \text{in } \Omega.
\end{cases}$$
(7)

Note that the previous initial conditions are available for all $T' \in (0, T)$. Indeed with (5) and (6) we can determine y(T', x), z(T', x) and we obtain

$$y(T',x) = \Delta U(T',x) + aU(T',x) + bV(T',x) + \gamma \widetilde{v}(T',x),$$
$$z(T',x) = \Delta V(T',x) + cU(T',x) + dV(T',x).$$

We consider the functional

$$I(q) = s^{-1} \iint_{Q} e^{-2s\eta} \varphi^{-1} (|\partial_{t}q|^{2} + |\Delta q|^{2}) dx dt + s\lambda^{2} \iint_{Q} e^{-2s\eta} \varphi |\nabla q|^{2} dx dt + s^{3}\lambda^{4} \iint_{Q} e^{-2s\eta} \varphi^{3} |q|^{2} dx dt.$$

Then using the Carleman estimate (4), the solution (y, z) of (7) satisfies

$$I(y) + I(z) \le C_1 [s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^3 |z|^2 dx dt$$

$$+ s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^3 |y|^2 dx dt$$

$$+ \iint_{O} e^{-2s\eta} (|ay|^2 + |bz|^2 + |\gamma \partial_t \widetilde{v}|^2) dx dt + \iint_{O} e^{-2s\eta} (|cy|^2 + |dz|^2) dx dt]$$
(8)

Let ξ be a smooth cut-off function satisfying

$$\begin{cases} \xi(x) = 1 & \forall x \in \omega', \\ 0 < \xi(x) \le 1 & \forall x \in \omega'', \\ \xi(x) = 0 & \forall x \in \mathbb{R}^n \setminus \omega'', \end{cases}$$

where $\omega' \subseteq \omega'' \subseteq \omega \subseteq \Omega$.

We shall estimate the following three terms

$$I := s^{3} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{3} |y|^{2} dx dt,$$

$$J := \iint_{Q} e^{-2s\eta} |bz|^{2} dx dt \text{ or } \iint_{Q} e^{-2s\eta} |dz|^{2} dx dt,$$

$$K := \iint_{Q} e^{-2s\eta} |ay|^{2} dx dt \text{ or } \iint_{Q} e^{-2s\eta} |cy|^{2} dx dt.$$

The main difficulty is in estimating from the above the term I, because values of the function y(x,t) are unknown for $(x,t) \in \omega \times (t_0,T)$. In doing so, we rely on the assumption $c(x) \geq c_0$ where c_0 is a positive constant, see (9). For the first term I, we multiply the second equation of (7) by $s^3 \lambda^4 e^{-2s\eta} \xi \varphi^3 y$ and we integrate over $(t_0,T) \times \omega$. We obtain

$$I' := s^{3} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} c \, e^{-2s\eta} \xi \varphi^{3} |y|^{2} \, dx \, dt = s^{3} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \xi \varphi^{3} (\partial_{t} z - \Delta z - dz) y \, dx \, dt$$

$$= s^{3} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \xi \varphi^{3}(\partial_{t}z) y \, dx \, dt - s^{3} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \xi \varphi^{3}(\Delta z) y \, dx \, dt$$
$$-s^{3} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} de^{-2s\eta} \xi \varphi^{3} z y \, dx \, dt = I_{1} + I_{2} + I_{3}.$$

By integration by parts with respect to the time variable, the first integral, I_1 , can be written as

$$I_1 = -s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi \varphi^3 z(\partial_t y) \, dx \, dt + 2s^4 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi \varphi^3 (\partial_t \eta) \, zy \, dx \, dt$$
$$-3s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi \varphi^2 (\partial_t \varphi) \, zy \, dx \, dt.$$

We write $I_1 = I_1^1 + I_1^2$ with

$$I_1^1 = -s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi \varphi^3 z(\partial_t y) \, dx \, dt,$$

$$I_1^2 = 2s^4 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi \varphi^3 (\partial_t \eta) \, zy \, dx \, dt - 3s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi \varphi^2 (\partial_t \varphi) \, zy \, dx \, dt.$$

Using Young inequality, we estimate the two integrals I_1^1 and I_1^2 . We have

$$\begin{split} |I_1^1| &\leq s^3 \lambda^4 \left[C_{\varepsilon} s^4 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \xi^2 \varphi^7 |z|^2 \ dx \ dt + \varepsilon s^{-4} \lambda^{-4} \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^{-1} |\partial_t y|^2 \ dx \ dt \right] \\ &\leq \frac{1}{2\varepsilon} s^7 \lambda^8 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 \ dx \ dt + \frac{\varepsilon}{2} s^{-1} \iint_{Q} e^{-2s\eta} \varphi^{-1} |\partial_t y|^2 \ dx \ dt. \end{split}$$

The last term of the previous inequality can be "absorbed" by the terms in I(y) for ε sufficiently small (for exemple $\varepsilon = \frac{1}{2}$).

$$|I_{1}^{2}| \leq Cs^{4}\lambda^{4} \left[s\lambda \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \xi^{2} \varphi(\varphi^{2} |\partial_{t}\eta|^{2} + |\partial_{t}\varphi|^{2}) |z|^{2} dx dt \right]$$

$$+s^{-1}\lambda^{-1} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{3} |y|^{2} dx dt$$

$$\leq C \left[s^{5}\lambda^{5} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{7} |z|^{2} dx dt + s^{3}\lambda^{3} \iint_{Q} e^{-2s\eta} \varphi^{3} |y|^{2} dx dt \right].$$

The last inequality holds through the following estimates

$$|\partial_t \varphi| \le C(\Omega, \omega) T \varphi^2, \quad |\partial_t \eta| \le C(\Omega, \omega) T \varphi^2, \quad \varphi \le C(\Omega, \omega) T^4 \varphi^3.$$

The last term of the previous inequality can be "absorbed" by the terms in I(y) for s and λ sufficiently large. Finally, we obtain

$$|I_1| \le Cs^7 \lambda^8 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 dx dt + \text{"absorbed terms"},$$

where C is a generic constant which depends on Ω , ω and T.

Integrating by parts the second integral I_2 with respect to the space variable, we obtain

$$I_2 = -s^3 \lambda^4 \int_{t_0}^T \int_{\omega} \Delta(e^{-2s\eta} \xi \varphi^3 y) z \ dx \ dt.$$

If we denote by $P = e^{-2s\eta}\xi\varphi^3$, then we have

$$I_2 = -s^3 \lambda^4 \int_{t_0}^T \int_{\omega} (P\Delta y + 2\nabla P\nabla y + y\Delta P) z \ dx \ dt.$$

We compute ∇P and ΔP and we obtain the following estimation for I_2

$$|I_{2}| \leq s^{3} \lambda^{4} \Big[\varepsilon s^{-4} \lambda^{-4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{-1} |\Delta y|^{2} dx dt + C_{\varepsilon} s^{4} \lambda^{4} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{7} |z|^{2} dx dt + \varepsilon s^{-2} \lambda^{-2} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi |\nabla y|^{2} dx dt + C_{\varepsilon} s^{2} \lambda^{2} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{5} |z|^{2} dx dt + \varepsilon \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{3} |y|^{2} dx dt + C_{\varepsilon} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{3} |z|^{2} dx dt \Big].$$

Therefore we obtain

$$|I_{2}| \leq \varepsilon \Big[s^{-1} \iint_{Q} e^{-2s\eta} \varphi^{-1} |\Delta y|^{2} dx dt + s\lambda^{2} \iint_{Q} e^{-2s\eta} \varphi |\nabla y|^{2} dx dt + s^{3} \lambda^{4} \iint_{Q} e^{-2s\eta} \varphi^{3} |y|^{2} dx dt \Big] + C_{\varepsilon} \Big[s^{7} \lambda^{8} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{7} |z|^{2} dx dt + s^{5} \lambda^{6} \int_{t_{0}}^{T} \int_{0}^{T} e^{-2s\eta} \varphi^{5} |z|^{2} dx dt + s^{3} \lambda^{4} \int_{0}^{T} \int_{0}^{T} e^{-2s\eta} \varphi^{3} |z|^{2} dx dt \Big].$$

The first three integrals of the r.h.s. of the previous inequality can be "absorbed" by the terms in I(y) for ε sufficiently small. Finally, we have

$$|I_2| \leq Cs^7 \lambda^8 \int_{t_0}^T \int_{t_0} e^{-2s\eta} \varphi^7 |z|^2 dx dt +$$
 "absorbed terms".

For the last integral I_3 , we have

$$|I_3| \le Cs^3\lambda^4 \left[C_\varepsilon \int_{t_0}^T \int_\omega e^{-2s\eta} \varphi^3 |z|^2 dx dt + \varepsilon \iint_Q e^{-2s\eta} \varphi^3 |y|^2 dx dt \right]$$

Finally, if we assume that there exists a constant $c_0 > 0$ such that $c \geq c_0$ in ω , we have thus obtained for λ and s sufficiently large and ε sufficiently small the following estimate:

$$|I| \le \frac{1}{c_0} |I'| \le \frac{C}{c_0} s^7 \lambda^8 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 dx dt.$$
 (9)

For the integrals J and K, since a, b, c, $d \in \Lambda(R)$ and using the estimate

$$1 \le C(\Omega, \omega) T^6 \varphi^3 / 4,$$

we have

$$|J| \le C \iint_Q e^{-2s\eta} \varphi^3 |z|^2 dx dt,$$
$$|K| \le C \iint_Q e^{-2s\eta} \varphi^3 |y|^2 dx dt,$$

and these terms can be "absorbed" by the terms I(y) and I(z) for λ and s sufficiently large. If we now come back to inequality (8), using the estimates for I, J and K, and choosing λ and s sufficiently large and ε sufficiently small, we can thus write

$$I(y) + I(z) \le C_1 [s^3 \lambda^4 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^3 |z|^2 dx dt + s^7 \lambda^8 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 dx dt + \iint_{O} e^{-2s\eta} |\gamma \partial_t \widetilde{v}|^2 dx dt].$$

Observing that

$$\varphi^3 \le C(\Omega, \omega) T^8 \varphi^7$$

We have thus obtained the fundamental result

Theorem 2.3 We assume $a, b, c, d \in \Lambda(R)$ and that exists $c_0 > 0$ such that $c \ge c_0$ in ω . Then there exist $\lambda_1 = \lambda_1(\Omega, \omega) \ge 1$, $s_1 = s_1(\lambda_1, T) > 1$ and a positive constant $C_1 = C_1(\Omega, \omega, c_0, R, T)$ such that, for any $\lambda \ge \lambda_1$ and any $s \ge s_1$, the following inequality holds:

$$I(y)+I(z) \le C_1 \left[s^7 \lambda^8 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 dx dt + \iint_{Q} e^{-2s\eta} |\gamma \partial_t \widetilde{v}|^2 dx dt \right], (10)$$

for any solution (y, z) of (7).

3. Uniqueness and stability estimate with one observation

In this section, we establish, a stability inequality and deduce a uniqueness result for the coefficient b. This inequality (15) estimates the difference between the coefficients b and \widetilde{b} with an upper bound given by some Sobolev norms of the difference between the solutions v, and \widetilde{v} of (5) and (6). Recall that $U = u - \widetilde{u}$, $V = v - \widetilde{v}$, $y = \partial_t(u - \widetilde{u})$, $z = \partial_t(v - \widetilde{v})$, $\gamma = b - \widetilde{b}$ and

$$\begin{cases} \partial_t y = \Delta y + ay + bz + \gamma \partial_t \widetilde{v} & \text{in} \quad Q_0, \\ \partial_t z = \Delta z + cy + dz & \text{in} \quad Q_0, \\ y(t,x) = z(t,x) = 0 & \text{on} \quad \Sigma_0, \\ y(0,x) = \Delta U(0,x) + aU(0,x) + bV(0,x) + \gamma \widetilde{v}(0,x), & \text{in} \quad \Omega, \\ z(0,x) = \Delta V(0,x) + cU(0,x) + dV(0,x) & \text{in} \quad \Omega. \end{cases}$$

The Carleman estimate (10) proved in the previous section will be the key ingredient in the proof of such a stability estimate.

Let $T' = \frac{1}{2}(T + t_0)$ the point for which $\Phi(t) = \frac{1}{(t-t_0)(T-t)}$ has its minimum value. For $(\widetilde{u}, \widetilde{v})$ solutions of (6), we make the following assumption:

Assumption 3.1 There exist r > 0, $c_0 > 0$ such that $\widetilde{b} \ge 0$, $c \ge c_0$, $c + dr \ge 0$, $\widetilde{u}_0 \ge 0$, $\widetilde{v}_0 \ge r$, $g \ge 0$ and $h \ge r$.

Such assumption allows us to state that the solution \widetilde{v} is such that $|\widetilde{v}(x,T')| \geq r > 0$ in Ω (see [20], theorem 14.7 p.200). Furthermore if we assume that \widetilde{u}_0 , \widetilde{v}_0 in $H^2(\Omega)$, the solutions of (6) belong to $H^1(t_0,T,H^2(\Omega))$. Then using classical Sobolev embedding (see [3]), we can write for $n \leq 3$, that $\partial_t \widetilde{v}$ belongs to $L^2(t_0,T,L^\infty(\Omega))$ and we assume that $|\partial_t \widetilde{v}|_{L^2(t_0,T)} \in \Lambda(R)$.

We set $\psi = e^{-s\eta}y$. With the operator

$$M_2 \psi = \partial_t \psi + 2s\lambda \varphi \nabla \beta \cdot \nabla \psi + 2s\lambda^2 \varphi |\nabla \beta|^2 \psi, \tag{11}$$

we introduce, following [2],

$$\mathcal{I} = \Re \int_{t_0}^{T} \int_{\Omega} M_2 \psi \ \psi \ dx dt$$

We have the following estimates.

Lemma 3.2 Let $\lambda \geq \lambda_1$ and $s \geq s_1$ and let $a, b, c, d \in \Lambda(R)$. We assume that assumption 3.1 is satisfied then there exists a constant $C = C(\Omega, \omega, T)$ such that

$$|\mathcal{I}| \le C s^{-3/2} \lambda^{-2} \left[s^7 \lambda^8 \int_{t_0}^T \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 dx dt + \int_{t_0}^T \int_{\Omega} e^{-2s\eta} |\gamma|^2 |\partial_t \widetilde{v}|^2 dx dt \right].$$

Proof:

Observe that

$$|\mathcal{I}| \le s^{-3/2} \lambda^{-2} \left(\int_{t_0}^{T'} \int_{\Omega} |M_2 \psi|^2 \, dx \, dt \right)^{1/2} \left(s^3 \lambda^4 \int_{t_0}^{T'} \int_{\Omega} e^{-2s\eta} |y|^2 \, dx \, dt \right)^{1/2},$$

thus using Young inequality and the estimate $1 \leq C'T^6\varphi^3$, we obtain

$$|\mathcal{I}| \le C s^{-3/2} \lambda^{-2} \left(|M_2 \psi|_{L^2(Q)}^2 + s^3 \lambda^4 \int_{t_0}^T \int_{\Omega} e^{-2s\eta} \varphi^3 |y|^2 dx dt \right),$$

which yields the result from Carleman estimate (10).

Lemma 3.3 Let $\lambda \geq \lambda_1$, $s \geq s_1$ and let $a, b, c, d \in \Lambda(R)$. Furthermore, we assume that \widetilde{u}_0 , \widetilde{v}_0 in $H^2(\Omega)$ and the assumption 3.1 is satisfied. Then there exists a constant $C = C(\Omega, \omega, T)$ such that

$$\int_{\Omega} e^{-2s\eta(T',x)} |\gamma \widetilde{v}(T',x)|^{2} dx \tag{12}$$

$$\leq Cs^{-3/2} \lambda^{-2} \left[s^{7} \lambda^{8} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{7} |z|^{2} dx dt + \int_{t_{0}}^{T} \int_{\Omega} e^{-2s\eta} |\gamma|^{2} |\partial_{t} \widetilde{v}|^{2} dx dt \right]$$

$$+ C \int_{\Omega} e^{-2s\eta(T',x)} |\Delta U(T',x) + aU(T',x) + bV(T',x)|^{2} dx.$$

Proof:

We evaluate integral \mathcal{I} using (11)

$$\mathcal{I} = \frac{1}{2} \int_{t_0}^{T'} \int_{\Omega} \partial_t |\psi|^2 dx dt + s\lambda \int_{t_0}^{T'} \int_{\Omega} \varphi \nabla \beta \cdot \nabla |\psi|^2 dx dt + 2s\lambda^2 \int_{t_0}^{T'} \int_{\Omega} \varphi |\nabla \beta|^2 |\psi|^2 dx dt$$
$$= \frac{1}{2} \int_{t_0}^{T'} \int_{\Omega} \partial_t |\psi|^2 dx dt - s\lambda \int_{t_0}^{T'} \int_{\Omega} \nabla \cdot (\varphi \nabla \beta) |\psi|^2 dx dt + 2s\lambda^2 \int_{t_0}^{T'} \int_{\Omega} \varphi |\nabla \beta|^2 |\psi|^2 dx dt,$$

by integration by parts. With an integration by parts w.r.t. t in the first integral, we then obtain

$$\frac{1}{2} \int_{\Omega} |\psi(T', .)|^2 dx = \mathcal{I} - s\lambda^2 \int_{t_0}^{T'} \int_{\Omega} \varphi |\nabla \beta|^2 |\psi|^2 dx dt + s\lambda \int_{t_0}^{T'} \int_{\Omega} \varphi(\Delta \beta) |\psi|^2 dx dt$$

since $\psi(t_0) = 0$ and $\nabla \varphi = \lambda \varphi \nabla \beta$.

Then, we have

$$\int_{\Omega} (e^{-2s\eta)(T',x)} |y(T',x)|^2 dx \le 2|\mathcal{I}| + Cs\lambda(\lambda+1) \int_{t_0}^{T'} \int_{\Omega} e^{-2s\eta(t,x)} \varphi |y|^2 dx dt.$$
(13)

Using $\varphi \leq \frac{T^4}{4}\varphi^3$ the last term in (13) is overestimated by the left hand side of (10) and this last one is absorbed by the l.h.s. of the inequality obtained in lemma 3.2. If we now observe that

$$y(T',x) = \Delta U(T',x) + aU(T',x) + bV(T',x) + \gamma \widetilde{v}(T',x),$$

we have

$$|y(T',x)|^2 \ge \frac{1}{2} |\gamma \widetilde{v}(T',x)|^2 - |\Delta U(T',x) + aU(T',x) + bV(T',x)|^2.$$

The regularity of the solutions of (6) allows us to write that for $n \leq 3$, $\partial_t \widetilde{v}$ is an element of $L^2(t_0, T, L^{\infty}(\Omega))$. So, from $|\widetilde{v}(x, T')| \geq r > 0$, we have

$$\exists \ k \in L^2(t_0, T), |\partial_t \widetilde{v}(x, t)| \le k(t) |\widetilde{v}(x, T')|, \ \forall x \in \Omega, \ t \in (t_0, T).$$

Hence (12) can be written

$$\begin{split} & \int_{\Omega} (e^{-2s\eta})(T',x)|\gamma|^2 |\widetilde{v}(x,T')|^2 \, dx \\ & \leq C s^{-3/2} \lambda^{-2} \int_{t_0}^T \int_{\Omega} e^{-2s\eta} |\gamma|^2 |k(t)|^2 |\widetilde{v}(x,T')|^2 \, dx \, dt \\ & + C s^{11/2} \lambda^6 \int_{t_0}^T \!\! \int_{\omega} e^{-2s\eta} \varphi^7 |z|^2 \, dx \, dt \\ & + C \int_{\Omega} (e^{-2s\eta)(T',x)} (|\Delta U(T',x)|^2 + |U(T',x)|^2 + |V(T',x)|^2) \, dx. \end{split}$$

Since $k \in L^2(t_0, T)$ implies that $\int_{t_0}^T |k(t)|^2 dt \le k_0 < +\infty$. For λ large enough, the term $(1 - Cs^{-3/2}\lambda^{-2}k_0)$ can be made positive:

$$1 - Cs^{-3/2}\lambda^{-2}k_0 \ge C_2 > 0.$$

Using the fact that $e^{-2s\eta(t,x)} \leq e^{-2s\eta(T',x)} \ \forall x \in \Omega, \ \forall t \in (t_0,T)$, we deduce that

$$r^{2}(1 - Cs^{-3/2}\lambda^{-2}k_{0}) \int_{\Omega} e^{-2s\eta(T',x)} |\gamma|^{2} dx$$

$$\leq Cs^{11/2}\lambda^{6} \int_{t_{0}}^{T} \int_{\omega} e^{-2s\eta} \varphi^{7} |z|^{2} dx dt$$

$$+ C \int_{\Omega} e^{-2s\eta(T',x)} (|\Delta U(T',x)|^{2} + |U(T',x)|^{2} + |V(T',x)|^{2}) dx,$$

where we have also used that $|\tilde{v}(x,T')| \ge r > 0$ in Ω . Then, by virtue of the properties satisfied by φ and η , we finally obtain

$$|\gamma|_{L^{2}(\Omega)}^{2} \leq \frac{C}{r^{2}C_{2}} s^{11/2} \lambda^{6} \int_{t_{0}}^{T} |z|^{2} dx dt$$

$$+ \frac{C}{r^{2}C_{2}} \int_{\Omega} (|\Delta U(T', x)|^{2} + |U(T', x)|^{2} + |V(T', x)|^{2}) dx.$$
(14)

With (14), recalling that $U = u - \widetilde{u}$, $V = v - \widetilde{v}$, $y = \partial_t(u - \widetilde{u})$ and $z = \partial_t(v - \widetilde{v})$, we have thus obtained the following stability result.

Theorem 3.4 Let ω be a subdomain of an open set Ω of \mathbb{R}^n , let $a, b, c, d \in \Lambda(R)$. Furthermore, we assume that \widetilde{u}_0 , \widetilde{v}_0 in $H^2(\Omega)$ and the assumption 3.1 is satisfied. Let (u, v), $(\widetilde{u}, \widetilde{v})$ be solutions to (5)-(6). Then there exists a constant C

$$C = C(\Omega, \omega, c_0, t_0, T, r, R) > 0$$

such that

$$|b - \widetilde{b}|_{L^{2}(\Omega)}^{2} \leq C|\partial_{t}v - \partial_{t}\widetilde{v}|_{L^{2}((t_{0},T)\times\omega)}^{2} + C|\Delta u(T',\cdot) - \Delta \widetilde{u}(T',\cdot)|_{L^{2}(\Omega)}^{2}$$
(15)
+ $C|u(T',\cdot) - \widetilde{u}(T',\cdot)|_{L^{2}(\Omega)}^{2} + C|v(T',\cdot) - \widetilde{v}(T',\cdot)|_{L^{2}(\Omega)}^{2}.$

Remark 3.5 If we assume that $u(T',\cdot) = \widetilde{u}(T',\cdot)$ and $v(T',\cdot) = \widetilde{v}(T',\cdot)$ (such an additional assumption is sometimes made, e.g. in [11]), then the stability estimate becomes

$$|b - \widetilde{b}|_{L^2(\Omega)}^2 \le C|\partial_t v - \partial_t \widetilde{v}|_{L^2((t_0, T) \times \omega)}^2.$$

With Theorem 3.4 we have the following uniqueness result

Corollary 3.6 Under the same assumptions as in theorem 3.4 and if

$$(\partial_t v - \partial_t \widetilde{v})(t, x) = 0 \quad in \quad (t_0, T) \times \omega,$$
$$\Delta u(T', x) - \Delta \widetilde{u}(T', x) = 0 \quad in \quad \Omega,$$
$$v(T', x) - \widetilde{v}(T', x) = 0 \quad in \quad \Omega,$$

Then $b = \widetilde{b}$.

4. A uniqueness and stability estimate for the initial conditions

In this section, we use the same method as in [22] to state a stability estimate for the initial conditions u_0 , v_0 . The idea is to prove logarithmic-convexity inequality. The following method has been used to obtain continuous dependence inequalities in initial value problems. If (y, z) is solution of (7), we introduce (y_1, z_1) and (y_2, z_2) that satisfy

$$\begin{cases}
\partial_t y_1 = \Delta y_1 + ay_1 + bz_1 + \gamma \partial_t \widetilde{v} & \text{in } Q_0, \\
\partial_t z_1 = \Delta z_1 + cy_1 + dz_1 & \text{in } Q_0, \\
y_1(t, x) = z_1(t, x) = 0 & \text{on } \Sigma_0, \\
y_1(0, x) = 0, & \text{in } \Omega, \\
z_1(0, x) = 0 & \text{in } \Omega,
\end{cases}$$
(16)

and

$$\begin{cases} \partial_t y_2 = \Delta y_2 + ay_2 + bz_2 & \text{in } Q_0, \\ \partial_t z_2 = \Delta z_2 + cy_2 + dz_2 & \text{in } Q_0, \\ y_2(t, x) = z_2(t, x) = 0 & \text{on } \Sigma_0, \\ y_2(0, x) = \Delta U(0, x) + aU(0, x) + bV(0, x) + \gamma \widetilde{v}(0, x) & \text{in } \Omega, \\ z_2(0, x) = \Delta V(0, x) + cU(0, x) + dV(0, x) & \text{in } \Omega. \end{cases}$$

Then, we have

$$y = y_1 + y_2$$
 and $z = z_1 + z_2$. (18)

In a first step, we give an L^2 estimate for (y_1, z_1)

Lemma 4.1 Let $a, b, c, d, |\partial_t \widetilde{v}|_{L^2(t_0,T)} \in \Lambda(R)$. Then there exists a constant

$$C = C(t_0, T', R) > 0,$$

such that

$$|y_1(t)|_{L^2(\Omega)}^2 + |z_1(t)|_{L^2(\Omega)}^2 \le C|\gamma|_{L^2(\Omega)}^2, \qquad t_0 \le t \le T'.$$
(19)

Proof:

We multiply the first (resp. the second) equation of (16) by y_1 (resp. by z_1). Then, after integrations by parts with respect to the space variable, we obtain

$$\frac{1}{2}\partial_t \int_{\Omega} (|y_1|^2 + |z_1|^2) \, dx = -\int_{\Omega} (|\nabla y_1|^2 + |\nabla z_1|^2) \, dx
+ \int_{\Omega} ay_1^2 \, dx + \int_{\Omega} dz_1^2 \, dx + \int_{\Omega} (b+c)y_1 z_1 \, dx + \int_{\Omega} \gamma(\partial_t \widetilde{v}) y_1 \, dx.$$

We use Cauchy-Schwarz and Young inequalities and we integrate over (t_0, t) for $t_0 \le t \le T'$, and we obtain

$$|y_1(t)|_{L^2(\Omega)}^2 + |z_1(t)|_{L^2(\Omega)}^2 \le C_2|\gamma|_{L^2(\Omega)}^2 + C_1 \int_{t_0}^t (|y_1(s)|_{L^2(\Omega)}^2 + |z_1(s)|_{L^2(\Omega)}^2) ds.$$

The result follows by a Gronwall inequality.

In a second step, we use a logarithmic-convexity inequality for (y_2, z_2)

Lemma 4.2 Let $a, b, c, d \in \Lambda(R)$ and $u_0, v_0, \widetilde{u}_0, \widetilde{v}_0$ in $H^4(\Omega)$. Then there exist constants M > 0, C = C(R) > 0 and $C_1 = C_1(t_0, T', R) > 0$ such that

$$|y_2(t)|_{L^2(\Omega)}^2 + |z_2(t)|_{L^2(\Omega)}^2 \le C_1 M^{1-\mu(t)} (|y_2(T')|_{L^2(\Omega)}^2 + |z_2(T')|_{L^2(\Omega)}^2)^{\mu(t)}, (20)$$

for
$$t_0 \le t \le T'$$
, where $\mu(t) = \frac{(e^{-Ct_0} - e^{-Ct})}{(e^{-Ct_0} - e^{-CT'})}$.

Proof:

The proof of this lemma is just an application of Theorem 3.1.3 in [10]. In fact, system (17) can be written in the following form

$$\partial_t W + AW = BW$$
, in Q_0 ,
 $W(t,x) = 0$ on Σ_0 ,
 $W(0,x) = W_0(x)$ in Ω ,

where

$$W = \begin{pmatrix} y_2 \\ z_2 \end{pmatrix}, \quad A = \begin{pmatrix} -\Delta & 0 \\ 0 & -\Delta \end{pmatrix}, \quad B = \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$$

The operator A is symmetric and the solution W satisfies

$$||\partial_t W + AW||_{L^2(\Omega)} \le \alpha ||W||_{L^2(\Omega)},$$

where $\alpha = ||B||_{L^{\infty}(\Omega)} < +\infty$ since a, b, c and d are in $\Lambda(R)$. If we assume that $u_0, v_0, \widetilde{u}_0, \widetilde{v}_0$ are in $H^4(\Omega)$, the hypothesis of Theorem 3.1.3 in [10] are satisfied, thus we have

$$||W(t)||_{L^{2}(\Omega)} \leq C_{1}||W(t_{0})||_{L^{2}(\Omega)}^{1-\mu(t)}||W(T')||_{L^{2}(\Omega)}^{\mu(t)},$$

with
$$\mu(t) = \frac{(e^{-Ct_0} - e^{-Ct})}{(e^{-Ct_0} - e^{-CT'})}$$
.

Since $W \in \mathcal{C}(t_0, T, L^2(\Omega))$, we have $||W(t_0)||_{L^2(\Omega)} \leq M^{\frac{1}{2}}$, and the result follows.

The two previous lemmas allow us to prove the following

Theorem 4.3 Let ω be a subdomain of an open set Ω of \mathbb{R}^n , let $a, b, c, d \in \Lambda(R)$. Furthermore, we assume that $u_0, v_0, \widetilde{u}_0, \widetilde{v}_0$ in $H^4(\Omega)$ and Assumption 3.1 is satisfied. Let $(u, v), (\widetilde{u}, \widetilde{v})$ be solutions to (5)-(6). We set

$$E = |\partial_t v - \partial_t \widetilde{v}|_{L^2((t_0, T) \times \omega)}^2 + |u(T', \cdot) - \widetilde{u}(T', \cdot)|_{H^2(\Omega)}^2 + |v(T', \cdot) - \widetilde{v}(T', \cdot)|_{H^2(\Omega)}^2.$$

Then there exists a constant $C = C(\Omega, \omega, c_0, t_0, T, r, R) > 0$ such that

$$|u_0 - \widetilde{u}_0|_{L^2(\Omega)}^2 + |v_0 - \widetilde{v}_0|_{L^2(\Omega)}^2 \le \frac{C}{|\log E|}, \quad \text{for} \quad 0 < E < 1$$

Proof:

Since $\widetilde{v} \in H^1(t_0, T, H^2(\Omega))$, we have $\widetilde{v} \in L^{\infty}(\Omega)$. In view of (18), inequalities (19), (20) imply

$$|y(t,\cdot)|_{L^2(\Omega)}^2 \le 2(|y_1(t,\cdot)|_{L^2(\Omega)}^2 + |y_2(t,\cdot)|_{L^2(\Omega)}^2)$$

$$\le C_1 \left[|\gamma|_{L^2(\Omega)}^2 + M^{1-\mu(t)} (|y_2(T',\cdot)|_{L^2(\Omega)}^2 + |z_2(T',\cdot)|_{L^2(\Omega)}^2)^{\mu(t)} \right].$$

Now, with (18), we write $y_2 = y - y_1$ and $z_2 = z - z_1$. Inequality (19) gives us an estimation of $|y_1(T',\cdot)|^2_{L^2(\Omega)}$ and $|z_1(T',\cdot)|^2_{L^2(\Omega)}$ in terms of $|\gamma|^2_{L^2(\Omega)}$. Then the definition of y and z in (7) gives us an estimation of $|y(T',\cdot)|^2_{L^2(\Omega)}$ and $|z(T',\cdot)|^2_{L^2(\Omega)}$ in terms of $|U(T',\cdot)|^2_{H^2(\Omega)}$ and $|V(T',\cdot)|^2_{H^2(\Omega)}$. Finally, we obtain

$$|y(t,\cdot)|_{L^2(\Omega)}^2 \le C_1 \left[|\gamma|_{L^2(\Omega)}^2 + M_2(|\gamma|_{L^2(\Omega)}^2 + |U(T',\cdot)|_{H^2(\Omega)}^2 + |V(T',\cdot)|_{H^2(\Omega)}^2)^{\mu(t)} \right],$$

(a similar estimate is obtained for $|z(t,\cdot)|^2$). Following [22] with a time translation, if we use (15), the last estimate yields

$$|u_0 - \widetilde{u}_0|_{L^2(\Omega)}^2 + |v_0 - \widetilde{v}_0|_{L^2(\Omega)}^2 = |U(t_0, \cdot)|_{L^2(\Omega)}^2 + |V(t_0, \cdot)|_{L^2(\Omega)}^2$$

$$= |-\int_{t_0}^{T'} y(s, \cdot) \ ds + U(T', \cdot)|_{L^2(\Omega)}^2 + |-\int_{t_0}^{T'} z(s, \cdot) \ ds + V(T', \cdot)|_{L^2(\Omega)}^2$$

$$\leq M_3 \int_{t_0}^{T'} E^{\mu(s)} \ ds + C_2 E \leq C_3 \frac{E - 1}{\log E} + C_4 E \leq \frac{C}{|\log E|}.$$

Acknowledgments

The authors wish to thank A. Benabdallah, Y. Dermenjian, M. Henry, J. Le Rousseau and O. Poisson for numerous useful discussions on the subject of this paper.

References

- [1] F. Ammar Khodja, A. Benabdallah, C. Dupaix and I. Kostine, *Null controllability of some systems of parabolic type by one control force*, ESAIM:COVC, vol 11, 426-448, 2005.
- [2] L. BAUDOUIN AND J.P. Puel, Uniqueness and stability in an inverse problem for the Schrödinger equation, Inverse Problems, 18, 1537-1554, 2002.
- [3] H. Brezis, Analyse fonctionnelle, Masson, Paris, 1983.
- [4] A.L. Bukhgeim, Volterra Equations and Inverse Problems, Inverse and Ill-Posed Problems Series, VSP, Utrecht, 1999.
- [5] A.L. Bukhgeim and M.V. Klibanov, Uniqueness in the large of a class of multidimensional inverse problems, Soviet Math. Dokl., 17, 244-247, 1981.
- [6] J.R. Cannon and P. Duchateau, Structural identification of an unknown source term in a heat equation, Inverse Problems, 14, 535-551, 1998.
- [7] S.P. Chakrabarty and F.B. Hanson, Optimal control of drug delivery to brain tumors for a distributed parameters model, Proc. 2005 American control conference, 973-978, 2005.
- [8] E. Fernández-Cara and S. Guerrero, Global Carleman inequalities for parabolic systems and applications to controllability, Preprint, 2005.

- [9] A. Fursikov, *Optimal control of distribued systems*, Translations of Mathematical Monographs, 187. American Mathematical Society, Providence, RI, 2000.
- [10] V. Isakov, Inverse problems for partial differential equations, Springer-Verlag, 1998.
- [11] O. Yu. Imanuvilov and M. Yamamoto, Lipschitz stability in inverse problems by Carleman estimates, Inverse Problems, 14, 1229-1245, 1998.
- [12] O. Yu. IManuvilov, V. Isakov and M. Yamamoto, An Inverse Problem for the Dynamical Lamé system with two set of boundary data, CPAM, Vol LVI, 1366-1382, 2003.
- [13] M.V. Klibanov, Inverse problems in the large and Carleman bounds, Differential Equations, 20, 755-760, 1984.
- [14] M.V. Klibanov, Inverse problems and Carleman estimates, Inverse Problems, 8, 575-596, 1992.
- [15] M.V. Klibanov, Estimates of initial conditions of parabolic equations and inequalities via lateral Cauchy data, Inverse Problems, 22, 495-514, 2006.
- [16] M.V. Klibanov and A. Timonov, Carleman estimates for coefficient inverse problems and numerical applications, Inverse and Ill-posed series, VSP, Utrecht, 2004.
- [17] J.L. Lions, Contrôle optimal de systèmes gouvernés par des équations aux dérivées partielles, Dunod, 1968.
- [18] J.D. Murray, Mathematical Biology, Springer Verlag, 1989.
- [19] J.-P. Puel and M. Yamamoto, On a global estimate in a linear inverse hyperbolic problem, Inverse Problems, 12, 995-1002, 1996.
- [20] J. SMOLLER, Shock waves and reaction-diffusion equations, Springer-Verlag, 1983.
- [21] A.M. Turing, *The chemical basis of morphogenesis*, Philos. Trans. R. Soc. Lond. B, 237, 37-72, 1952.
- [22] M. Yamamoto and J. Zou, Simultaneous reconstruction of the initial temperature and heat radiative coefficient, Inverse Problems, 17, 1181-1202, 2001.