Recovery of the fractional diffusion equation from a single boundary measurement

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Abstract

Consider a fractional diffusion process on a finite length rod

(1)
$$\begin{cases} {}^{C}\mathcal{D}^{\alpha}_{t}u(x,t) = u_{xx}(x,t) - q(x)u(x,t), & 0 < x < 1, \quad t > 0, \\ u(0,t) = 0, \quad u(1,t) = a(t), \\ u(x,0) = 0. \end{cases}$$

Here ${}_{0}^{C}\mathcal{D}_{t}^{\alpha}u(x,t)$, $0<\alpha<1$, denotes the Caputo derivative

$${}_{0}^{C}\mathcal{D}_{t}^{\alpha}u(x,t) = \int_{0}^{t} \frac{(t-\xi)^{-\alpha}}{\Gamma(1-\alpha)} \frac{\partial}{\partial \xi} u(x,\xi) \, d\xi.$$

We are concerned with the recovery of the diffusion coefficient $q(x) \in L_1(0,1)$ from the measurement of $u_x(1,t) =$ $b(t), t \in (0, \infty)$, at one end of the rod only. This problem is close in spirit with boundary control, where a is a given input on the boundary and we can observe its response b also on the boundary. However the boundary control method is usually applied to wave equations because of their finite wave speed propagation.

We prove that we can uniquely recover q(x) from a single boundary measurement b(t) and provide a constructive procedure for its recovery. The algorithm is based on the well known Gelfand-Levitan-Gasymov inverse spectral theory of Sturm-Liouville operators. More precisely, we have

Theorem 1. Let boundary condition u(1,t) = a(t) be a nontrivial nonnegative bounded function with a(0) = 0. Then the single measurement of $u_x(1,t) = b(t)$, $t \in (0,\infty)$ determines $q(x) \in L_1(0,1)$ uniquely.

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