

1 Introduction

Consider a physical domain $\Omega \subset \mathbb{R}^d$, $d \in \mathbb{N}^+$ be bounded with the boundary Γ and denote $Q := \Omega \times (0, T)$ and $S := \Gamma \times (0, T)$ with $T > 0$ given.

Consider the heat equation

$$\frac{\partial u}{\partial t} - \sum_{i,j=1}^d \frac{\partial}{\partial x_j} \left(a_{ji}(x, t) \frac{\partial u}{\partial x_i} \right) = F(x, t), \quad (x, t) \in Q, \quad (1.1)$$

with the initial and Dirichlet conditions, respectively

$$u(x, 0) = u_0(x), \quad x \in \Omega, \quad (1.2)$$

$$u(x, t) = \varphi(x, t), \quad (x, t) \in S \quad (1.3)$$

where

$$a_{ij} \in L^\infty(Q), \quad a_{ij} = a_{ji}, \quad \forall i, j \in \{1, 2, \dots, d\},$$

$$\lambda_1 \|\xi\|^2 \leq \sum_{i,j=1}^d a_{ij} \xi_i \xi_j \leq \lambda_2 \|\xi\|^2, \quad \forall \xi \in \mathbb{R}^d,$$

$$\varphi \in L^2(S), \quad u_0 \in L^2(\Omega), \quad F \in L^2(0, T; H^{-1}(\Omega)),$$

with λ_1 và λ_2 are positive constants.

The direct problem is to determine u when all data $a_{ji}, i, j = \overline{1, d}$, u_0 , φ and F in eqs. (1.1) to (1.3) are given. On the other hand, the inverse problem is to identify a missed data such as the right hand side F when some additional observation on the solution u are available.

Consider the right hand side of equation (1.1) following the form $F(x, t) = f(\cdot)q(x, t) + g(x, t)$, with $f(\cdot)$ is either $f(x, t)$, $f(x)$ or $f(t)$. The problem here is to find $f(\cdot)$ when $\omega(x, t) = u(x, t)$ is given on Q .

To solve this problem, we need to minimize the least square functional

$$J_\gamma(f) = \frac{1}{2} \|\ell u(f) - \omega\|_{L^2(Q)}^2.$$

However, this minimization problem is unstable and there might be many minimizers to it. Therefore, we minimize the Tikhonov functional instead

$$J_\gamma(f) = \frac{1}{2} \|\ell u - \omega\|_{L^2(Q)}^2 + \frac{\gamma}{2} \|f - f^*\|_{L^2(*)}^2,$$

with $\gamma > 0$ being a regularization parameter, f^* is an a prior estimation of f and $\|\cdot\|_{L^2(*)}$ depends on $f(*)$ appropriately.

2 Variational problem

To introduce the concept of weak form, we use the standard Sobolev spaces $H^1(\Omega)$, $H_0^1(\Omega)$, $H^{1,0}(Q)$ and $H^{1,1}(Q)$. Further, for a Banach space B , we define

$$L^2(0, T; B) = \left\{ u : u(t) \in B \text{ a.e } t \in (0, T) \text{ and } \|u\|_{L^2(0, T; B)} < \infty \right\},$$

with the norm

$$\|u\|_{L^2(0,T;B)} = \int_0^T \|u(t)\|_B^2 dt.$$

In the sequel, we shall use the space $W(0, T)$ define as

$$W(0, T) = \left\{ u : u \in L^2(0, T; H^1(\Omega)), u_t \in L^2\left(0, T; (H^1(\Omega))'\right) \right\}$$

Suppose that $F \in L^2(Q)$, a weak solution in $W(0, T)$ of the problem eqs. (1.1) to (1.3) is a function $u(x, t) \in W(0, T)$ satisfying the identity

$$\int_Q \left[\frac{\partial u}{\partial t} v + \sum_{i,j=1}^d a_{ji} \frac{\partial u}{\partial x_i} \frac{\partial v}{\partial x_j} \right] dx dt = \int_Q F v dx dt, \quad \forall v \in L^2(0, T; H^1(\Omega)). \quad (2.1)$$

and

$$u(x, 0) = u_0, \quad x \in \Omega. \quad (2.2)$$

$$\|u\|_{L^2(0,T;B)} \leq c_d \left(\|F\|_{L^2(Q)} + \|u_0\|_{L^2(\Omega)} + \|\varphi\|_{L^2(S)} \right) \quad (2.3)$$

We suppose that F has the form $F(x, t) = f(x, t)q(x, t) + g(x, t)$ with $f \in L^2(Q)$, $q \in L^\infty(Q)$ and $g \in L^2(Q)$. We hope to recover $f(x, t)$ from the observation. Since the solution $u(x, t)$ depends on the function $f(x, t)$, so we denote it by $u(x, t, f)$ or $u(f)$. Identify $f(x, t)$ satisfying

$$\ell u(f) = \omega(x, t),$$

where $\ell u(f)$ is the observation on the solution depending on f . So we minimize the Tikhonov functional

$$J_\gamma(f) = \frac{1}{2} \|\ell u(f) - \omega\|_{L^2(Q)}^2 + \frac{\gamma}{2} \|f - f^*\|_{L^2(Q)}^2. \quad (2.4)$$

We will prove that J_γ is Frechet differentiable and drive a formula for its gradient. In doing so, we need the adjoint problem

$$\begin{cases} -\frac{\partial p}{\partial t} - \sum_{i,j=1}^d \frac{\partial}{\partial x_j} \left(a_{ji}(x, t) \frac{\partial p}{\partial x_i} \right) = \ell u(f) - \omega, & (x, t) \in Q, \\ u(x, t) = 0, & (x, t) \in S \\ p(x, T) = 0, & x \in \Omega. \end{cases} \quad (2.5)$$

By changing the time direction, meaning $\bar{p}(x, t) = p(x, T - t)$, we will get a Dirichlet problem for parabolic equations.

Theorem 2.1. *The functional J_γ is Frechet differentiable and its gradient ∇J_γ at f has the form*

$$\nabla J_\gamma(f) = q(x, t)p(x, t) + \gamma (f(x, t) - f^*(x, t)) \quad (2.6)$$

Proof. By taking a small variation $\delta f \in L^2(Q)$ of f and denoting $\delta u(f) = u(f + \delta f) - u(f)$, we have

$$\begin{aligned} J_0(f + \delta f) - J_0(f) &= \frac{1}{2} \|\ell u(f + \delta f) - \omega\|_{L^2(Q)}^2 - \frac{1}{2} \|\ell u(f) - \omega\|_{L^2(Q)}^2 \\ &= \frac{1}{2} \|\ell \delta u(f) + \ell u(f) - \omega\|_{L^2(Q)}^2 - \frac{1}{2} \|\ell u(f) - \omega\|_{L^2(Q)}^2 \\ &= \frac{1}{2} \|\ell \delta u(f)\|_{L^2(Q)}^2 + \langle \ell \delta u(f), \ell u(f) - \omega \rangle_{L^2(Q)} \end{aligned}$$

where $\delta u(f)$ is the solution to the problem

$$\begin{cases} \frac{\partial \delta u}{\partial t} - \sum_{i,j=1}^d \frac{\partial}{\partial x_j} \left(a_{ji}(x, t) \frac{\partial \delta u}{\partial x_i} \right) = q(x, t) \delta f, & (x, t) \in Q, \\ \delta u(x, t) = 0, & (x, t) \in S, \\ \delta u(x, 0) = 0, & x \in \Omega. \end{cases} \quad (2.7)$$

Because the priori estimate (2.3) for the direct problem, we have

$$\|\ell \delta u(f)\|_{L^2(Q)}^2 = o\left(\|\delta f\|_{L^2(Q)}\right) \text{ when } \|\delta f\|_{L^2(Q)} \rightarrow 0.$$

What is more, applying the Green formula for (2.5) and (2.7), we get

$$\int_Q \delta u (\ell u(f) - \omega) dx dt = \int_Q p(x, t) q(x, t) \delta f(x, t) dx dt$$

Therefore,

$$\begin{aligned} J_0(f + \delta f) - J_0(f) &= \int_Q \delta u (\ell u - \omega) ds + o\left(\|\delta f\|_{L^2(Q)}\right) \\ &= \int_Q qp \delta f dx dt + o\left(\|\delta f\|_{L^2(I)}\right) \\ &= \langle qp, \delta f \rangle_{L^2(Q)} + o\left(\|\delta f\|_{L^2(Q)}^2\right). \end{aligned}$$

It is easy to get this

$$J_\gamma(f + \delta f) - J_\gamma(f) = \langle qp, \delta f \rangle_{L^2(Q)} + \gamma \langle f - f^*, \delta f \rangle_{L^2(Q)} + o\left(\|\delta f\|_{L^2(Q)}^2\right).$$

Hence the functional J_γ is Frechet differentiable and its gradient ∇J_γ at f has the form (2.5). The theorem is proved. \square

Remark 2.1. In this theorem, we write the Tikhonov functional for $F(x, t) = f(x, t)q(x, t) + g(x, t)$. But when F has another structure, the penalty term should be modified

- $F(x, t) = f(x)q(x, t) + g(x, t)$: the penalty functional is $\|f - f^*\|_{L^2(\Omega)}$ and

$$\nabla J_0(f) = \int_0^T q(x, t) p(x, t) dt.$$

- $F(x, t) = f(t)q(x, t) + g(x, t)$: the penalty functional is $\|f - f^*\|_{L^2(0, T)}$ and

$$\nabla J_0(f) = \int_\Omega q(x, t) p(x, t) dt.$$

To find f satisfied (2.4), we use the conjugate gradient method (CG). It proceeds as follows: assume that at the k th iteration, we have f^k . Then the next iteration is

$$f^{k+1} = f^k + \alpha_k d^k,$$

with

$$d^k = \begin{cases} -\nabla J_\gamma(f^k), & k = 0, \\ -\nabla J_\gamma(f^k) + \beta_k d^{k-1}, & k > 0, \end{cases}$$

$$\beta_k = \frac{\|\nabla J_\gamma(f^k)\|_{L^2(I)}^2}{\|\nabla J_\gamma(f^{k-1})\|_{L^2(I)}^2},$$

and

$$\alpha_k = \arg \min_{\alpha \geq 0} J_\gamma(f^k + \alpha d^k).$$

To identify α_k , we consider two problems

Problem 2.1. Denote the solution of this problem is $u[f]$

$$\begin{cases} \frac{\partial u}{\partial t} - \sum_{i,j=1}^d \frac{\partial}{\partial x_j} \left(a_{ji}(x, t) \frac{\partial u}{\partial x_i} \right) = f(t)h(x, t), & (x, t) \in Q, \\ \frac{\partial u}{\partial \mathcal{N}}(x, t) = 0, & (x, t) \in S, \\ u(x, 0) = 0, & x \in \Omega. \end{cases}$$

Problem 2.2. Denote the solution of this problem is $u(u_0, \varphi)$

$$\begin{cases} \frac{\partial u}{\partial t} - \sum_{i,j=1}^d \frac{\partial}{\partial x_j} \left(a_{ji}(x, t) \frac{\partial u}{\partial x_i} \right) = g(x, t), & (x, t) \in Q, \\ \frac{\partial u}{\partial \mathcal{N}}(x, t) = \varphi(x, t), & (x, t) \in S, \\ u(x, 0) = u_0(x), & x \in \Omega. \end{cases}$$

If so, the observation operators have the form $\ell u(f) = \ell u[f] + \ell u(u_0, \varphi) = Af + \ell u(u_0, \varphi)$, with A being bounded linear operators from $L^2(Q)$ to $L^2(Q)$.

We have

$$\begin{aligned} J_\gamma(f^k + \alpha d^k) &= \frac{1}{2} \|\ell u(f^k + \alpha d^k) - \omega\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f^k + \alpha d^k - f^*\|_{L^2(I)}^2 \\ &= \frac{1}{2} \|\alpha Ad^k + Af^k + \ell u(u_0, \varphi) - \omega\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f^k + \alpha d^k - f^*\|_{L^2(I)}^2 \\ &= \frac{1}{2} \|\alpha Ad^k + \ell u(f^k) - \omega\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f^k + \alpha d^k - f^*\|_{L^2(I)}^2. \end{aligned}$$

Differentiating $J_\gamma(f^k + \alpha d^k)$ with respect to α , we get

$$\begin{aligned} \frac{\partial J_\gamma(f^k + \alpha d^k)}{\partial \alpha} &= \alpha \|Ad^k\|_{L^2(S_1)}^2 + \langle Ad^k, \ell u(f^k) - \omega \rangle_{L^2(S_1)} \\ &\quad + \gamma \alpha \|d^k\|_{L^2(I)}^2 + \gamma \langle d^k, f^k - f^* \rangle_{L^2(I)}. \end{aligned}$$

Putting $\frac{\partial J_\gamma(f^k + \alpha d^k)}{\partial \alpha} = 0$, we obtain

$$\begin{aligned}
\alpha_k &= -\frac{\langle Ad^k, \ell u(f^k) - \omega \rangle_{L^2(S_1)} + \gamma \langle d^k, f^k - f^* \rangle_{L^2(I)}}{\|Ad^k\|_{L^2(S_1)}^2 + \gamma \|d^k\|_{L^2(I)}^2} \\
&= -\frac{\langle d^k, A^* (\ell u(f^k) - \omega) \rangle_{L^2(I)} + \gamma \langle d^k, f^k - f^* \rangle_{L^2(I)}}{\|Ad^k\|_{L^2(S_1)}^2 + \gamma \|d^k\|_{L^2(I)}^2} \\
&= -\frac{\langle d^k, A^* (\ell u(f^k) - \omega) + \gamma(f^k - f^*) \rangle_{L^2(I)}}{\|Ad^k\|_{L^2(S_1)}^2 + \gamma \|d^k\|_{L^2(I)}^2} \\
&= -\frac{\langle d^k, \nabla J_\gamma(f^k) \rangle_{L^2(I)}}{\|Ad^k\|_{L^2(S_1)}^2 + \gamma \|d^k\|_{L^2(I)}^2}.
\end{aligned}$$

Because of $d^k = r^k + \beta_k d^{k-1}$, $r^k = -\nabla J_\gamma(f^k)$ and $\langle r^k, d^{k-1} \rangle_{L^2(I)} = 0$, we get

$$\alpha_k = \frac{\|r^k\|_{L^2(I)}^2}{\|Ad^k\|_{L^2(S_1)}^2 + \gamma \|d^k\|_{L^2(I)}^2}.$$

CG algorithm

1. Set $k = 0$, initiate f^0 .
2. For $k = 0, 1, 2, \dots$ Calculate

$$r^k = -\nabla J_\gamma(f^k).$$

Update

$$d^k = \begin{cases} r^k, & k = 0, \\ r^k + \beta_k d^{k-1}, & k > 0, \end{cases}$$

$$\beta_k = \frac{\|r^k\|_{L^2(Q)}^2}{\|r^{k-1}\|_{L^2(Q)}^2}.$$

3. Calculate

$$\alpha_k = \frac{\|r^k\|_{L^2(Q)}^2}{\|Ad^k\|_{L^2(S_1)}^2 + \gamma \|d^k\|_{L^2(Q)}^2}.$$

Update

$$f^{k+1} = f^k + \alpha_k d^k.$$

3 Finite element method

We rewrite the Tikhonov functional

$$\begin{aligned} J_\gamma(f) &= \frac{1}{2} \|\ell u[f] + \ell u(u_0, \varphi) - \omega\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f - f^*\|_{L^2(I)}^2 \\ &= \frac{1}{2} \|Af + \ell u(u_0, \varphi) - \omega\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f - f^*\|_{L^2(I)}^2 \\ &= \frac{1}{2} \|Af - \hat{\omega}\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f - f^*\|_{L^2(I)}^2, \end{aligned}$$

with $\hat{\omega} = \omega - \ell u(u_0, \varphi)$.

The solution f^γ of the minimization problem (2.4) is characterized by the first-order optimality condition

$$\nabla J_\gamma(f^\gamma) = A^*(Af^\gamma - \hat{\omega}) + \gamma(f^\gamma - f^*) = 0, \quad (3.1)$$

with $A^* : L^2(Q) \rightarrow L^2(Q)$ is the adjoint operator of A defined by $A^*\phi = p$ where $\phi = \ell u(f) - \omega$ and p is the solution of the adjoint problem (2.5).

3.1 Finite element approximate of A, A^*

We will approximate (3.1) by using the space-time finite element method with finite spaces $X_h \subset Y_h$. For the space-time domain $Q = \Omega \times I \subset \mathbb{R}^{d+1}$, we consider a sequence of admissible decompositions Q_h into shape regular simplicity finite element q_l

$$Q_h = \cup_{l=1}^N \bar{q}_l.$$

Denote $\{(x_k, t_k)\}_{k=1}^M$ is a set of nodes $(x_k, t_k) \in \mathbb{R}^{d+1}$. We introduce a reference element $q \in \mathbb{R}^{d+1}$ which any element q_l can map to q by using

$$\begin{pmatrix} x \\ t \end{pmatrix} = \begin{pmatrix} x_k \\ t_k \end{pmatrix} + J_l \begin{pmatrix} \xi \\ \tau \end{pmatrix}, \quad \begin{pmatrix} \xi \\ \tau \end{pmatrix} \in q.$$

with Δ_l is the volume of q_l

$$\Delta_l = \int_{q_l} dx dt = \det J_l \int_q d\xi d\tau = |q| \det J_l,$$

and the local mesh width

$$h_l = \Delta_l^{\frac{1}{d+1}}, \quad h := \max_{l=1, \dots, N} h_l.$$

Note that

$$|q| = \begin{cases} \frac{1}{2}, & d = 1, \\ \frac{1}{6}, & d = 2. \end{cases}$$

$$\int_Q \left[\frac{\partial u_h}{t} v_h + \sum_{i,j=1}^d a_{ji} \frac{\partial u_h}{\partial x_i} \frac{\partial v_h}{\partial x_j} \right] dx dt = \int_Q F v_h dx dt + \int_S \varphi v_h ds dt, \quad \forall v_h \in Y_h. \quad (3.2)$$

and

$$u_h(x, 0) = u_0, x \in \Omega. \quad (3.3)$$

The discrete variational problem (3.2) admits a unique solution $u_h \in X_h$. Hence, the discrete version of the optimal control problem will be

$$J_{\gamma,h}(f) = \frac{1}{2} \|A_h f - \hat{\omega}_h\|_{L^2(S_1)}^2 + \frac{\gamma}{2} \|f - f^*\|_{L^2(I)}^2.$$

Let f_h^γ be the solution of this problem is characterized by the variational equation

$$\nabla J_{\gamma,h}(f_h^\gamma) = A_h^*(A_h f_h^\gamma - \hat{\omega}_h) + \gamma(f_h^\gamma - f^*) = 0, \quad (3.4)$$

where A_h^* is the adjoint operator of A_h . But it is hardly to find A_h^* from A_h in practice. So we define a proximate \hat{A}_h^* of A^* instead. In deed, we have $\hat{A}_h^* \phi = p_h$, with p_h is the approximate solution of adjoint problem (2.5). Therefore, the equation above will be

$$\nabla J_{\gamma,h}(f_h^\gamma) \simeq \nabla J_{\gamma,h}(\hat{f}_h^\gamma) = \hat{A}_h^*(A_h \hat{f}_h^\gamma - \hat{\omega}_h) + \gamma(\hat{f}_h^\gamma - f^*) = 0, \quad (3.5)$$

Moreover, the observation will have noise in practice, so instead of $\omega(x, t)$, we only get $\omega^\delta(x, t)$ satisfy

$$\|\omega - \omega^\delta\|_{L^2(S_1)} \leq \delta.$$

Therefore, instead of getting \hat{f}_h^γ satisfies the equation (3.5), we will get $\hat{f}_h^{\gamma,\delta}$ satisfies

$$\nabla J_{\gamma,h}(\hat{f}_h^{\gamma,\delta}) = \hat{A}_h^*(A_h \hat{f}_h^{\gamma,\delta} - \hat{\omega}_h^\delta) + \gamma(\hat{f}_h^{\gamma,\delta} - f^*) = 0, \quad (3.6)$$

with $\hat{\omega}_h^\delta = \omega^\delta - \ell u_h(u_0, \varphi)$.

3.2 Convergence results

Theorem 3.1. *Let $u(x, t)$ be the solution of variational problem (2.1) - (2.2) and $u_h(x, t)$ be the solution for (3.2) - (3.3) Then there holds the error estimate*

$$\|u - u_h\|_{L^2(Q)} \leq \|u - u_h\|_{L^2(I; H^1(\Omega))} \leq c_2 h_{xt} \|u\|_{H^2(\Omega)}. \quad (3.7)$$

What is more,

$$\begin{aligned} \|(A^* - \hat{A}_h^*) \phi\|_{L^2(Q)}^2 &= \int_Q (p - p_h)^2 dx dt = \|p - p_h\|_{L^2(Q)}^2 \\ &\Rightarrow \|(A^* - \hat{A}_h^*) q\|_{L^2(I)} \leq c_3 h. \end{aligned} \quad (3.8)$$

Let $u_h[f]$ và $u_h(u_0, \varphi)$ are the approximate solutions of **Problems 2.1** and **Problems 2.2** by using space-time finite element method. We define A_h of A is $A_h f = \ell u_h[f]$ and $\hat{\omega}_h = \omega - \ell u_h(u_0, \varphi)$. We have

$$\|(A - A_h) f\|_{L^2(Q)} = \|\ell u[f] - \ell u_h[f]\|_{L^2(\Omega)} \leq \|u[f] - u_h[f]\|_{L^2(Q)} \leq c_3 h, \quad (3.9)$$

and

$$\|\hat{\omega} - \hat{\omega}_h\|_{L^2(Q)} = \|u(u_0, \varphi) - u_h(u_0, \varphi)\|_{L^2(Q)} \leq c_4 h. \quad (3.10)$$

Theorem 3.2. *Let f^γ and \hat{f}_h^γ are the solution of variational problems (3.1) and (3.5), respectively. Then there hold a error estimate*

$$\|f^\gamma - \hat{f}_h^\gamma\|_{L^2(Q)} \leq c_6 h. \quad (3.11)$$

Proof. From equations (3.1) and (3.5), we will have

$$\begin{aligned} \gamma (f^\gamma - \hat{f}_h^\gamma) &= \hat{A}_h^* (A_h \hat{f}_h^\gamma - \hat{\omega}_h) - A^* (A f^\gamma - \hat{\omega}) \\ &= (\hat{A}_h^* - A^*) (A_h \hat{f}_h^\gamma - \hat{\omega}_h) + A^* A_h (\hat{f}_h^\gamma - f^\gamma) \\ &\quad + A^* (A_h - A) f^\gamma + A^* (\hat{\omega} - \hat{\omega}_h) \end{aligned}$$

According to (3.8), (3.9) and (3.10), we have

$$\begin{aligned} \|(\hat{A}_h^* - A^*) (A_h \hat{f}_h^\gamma - \hat{\omega}_h)\|_{L^2(I)} &\leq c_7 h_{xt}, \\ \|A^* (A_h - A) f^\gamma\|_{L^2(I)} &\leq c_8 h_{xt}, \\ \|A^* (\hat{\omega} - \hat{\omega}_h)\|_{L^2(I)} &\leq c_9 h_{xt}. \end{aligned}$$

We take apart this

$$A^* A_h (\hat{f}_h^\gamma - f^\gamma) = A^* (A_h - A) (\hat{f}_h^\gamma - f^\gamma) + A^* A (\hat{f}_h^\gamma - f^\gamma).$$

Moreover, we have

$$\begin{aligned} \langle A^* (A_h - A) (\hat{f}_h^\gamma - f^\gamma), f^\gamma - \hat{f}_h^\gamma \rangle_{L^2(I)} &\leq c_{10} h_{xt}^2 \|f^\gamma - \hat{f}_h^\gamma\|_{L^2(I)}^2, \\ \langle A^* A (\hat{f}_h^\gamma - f^\gamma), f^\gamma - \hat{f}_h^\gamma \rangle_{L^2(I)} &= -\|A (f^\gamma - \hat{f}_h^\gamma)\|_{L(S_1)}^2 < 0. \end{aligned}$$

The theorem is proved. \square

Remark 3.1. *Let f^γ and \hat{f}_h^γ are the solution of variational problems (3.1) and (3.5), respectively. Then there hold a error estimate*

$$\|f^\gamma - \hat{f}_h^{\gamma, \delta}\|_{L^2(I)} \leq c_{11} (h + \delta). \quad (3.12)$$

4 Numerical results

Let $\Omega = [0, 1]^2$, $T = 1$ and $a(x, t) = 1 + x^2 + y^2 + t^2$ and we want to re-simulate the process of conduction heat transfer and identifying the heat source

$$u(x, t) = e^t \sin(\pi x) \sin(\pi y).$$

The form of the heat source

$$F(x, t) = f(x, t)h(x, t) + g(x, t),$$

where

$$h(x, t) = 2 + x^2 + y^2 + t^2.$$

Set $f^* = 0$, $\gamma = 10^{-6}$.

$f(\cdot)$:

$$f(x, t) = \phi(t) \sin(\pi x) \sin(\pi y)$$

where

- Example 1: $\phi(t) = \sin(\pi t)$
- Example 2: $\phi(t) = \begin{cases} 2t, & t \in [0, 0.5], \\ 2(1 - t), & t \in [0.5, 1], \end{cases}$
- Example 3: $\phi(t) = \begin{cases} 1, & t \in [0.25, 0.75], \\ 0, & t \notin [0.25, 0.75], \end{cases}$

5 Conclusion

References