



**The 1st International Online Conference on Mathematics  
and Applications—A Celebration of  
the 10th Anniversary of Mathematics' Impact on Our  
Wellbeing  
1–15 May 2023**

**Session 11** : Difference and Differential Equations

**Existence and uniqueness of a solution of a  
Wentzell's problem with nonlinear delays**

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# Work plan

- 1 Introduction
- 2 Existence and uniqueness result of a solution
- 3 Conclusion
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# Introduction

## Origin of the Wentzell's problem

Throughout history, **the wave equation** has known a great deal of work.

In our work, we are particularly interested in **the wave equation with boundary conditions of the Wentzell type**, which are characterized by the presence of **differential operators** of the same order as the main operator.

These problems are involved in the modeling of many phenomena:

- Mechanical like elasticity
- Physics such as diffusion processes or wave propagation

## Origin of the Wentzell's problem

Wentzell's conditions are obtained by asymptotic methods from transmission problems, (**Lemrabet. K [1]**).

The following condition :

$$\partial_\nu u - \Delta_T u = g \quad \text{on } \Gamma$$

for this equation

$$-\Delta u + u = f \quad \text{in } \Omega$$

was first introduced by **Wentzell (Ventcel)** in **1959 [3]**, for diffusion processes.

It models the heat exchange of the body  $\Omega$  with the surrounding environment in the presence of a thin film, very good conductor, on the surface of the body.

# The delay effect

**Delay** is the property of a physical system by which the response to an applied force is retarded in its effect.

Whenever material, information, or energy is physically transmitted from one place to another, there is a delay present, **a delay in the law of feedback modeling mechanical shift over time.**

Delays so often occur in many :

- Physical problems
- Chemical, biological and economic phenomena

# The model studied

We consider a wave equation with dynamical Wentzell type boundary conditions, two non linear dissipations and delay terms are localised in domain  $\Omega$  and on part of boundary  $\Gamma_1$ , given by :

$$\left\{ \begin{array}{l} u_{tt} - \Delta u + \mu_1 g_1(u_t) + \mu_2 g_1(u_t(t - \tau)) = 0, \text{ in } \Omega \times (0, \infty), \\ u = v, \text{ on } \Gamma \times (0, \infty), \\ u = 0, \text{ on } \Gamma_0 \times (0, \infty), \\ v_{tt} + \frac{\partial u}{\partial \nu} - \Delta_T v + \mu'_1 g_2(v_t) + \mu'_2 g_2(v_t(t - \tau)) = 0, \text{ on } \Gamma_1 \times (0, \infty). \end{array} \right. \quad (1)$$

Our objective is to show that this problem is well posed, that there is **existence and uniqueness of a solution**.

## The model studied

Equipped with the following initial conditions

$$(u(0), v(0)) = (u_0, v_0), \text{ in } \Omega \times \Gamma, \quad (2)$$

$$(u_t(0), v_t(0)) = (u_1, v_1), \text{ in } \Omega \times \Gamma, \quad (3)$$

and

$$u_t(x, t - \tau) = f_{0_1}(x, t - \tau), \text{ in } \Omega \times (0, \tau), \quad (4)$$

$$v_t(x, t - \tau) = f_{0_2}(x, t - \tau), \text{ on } \Gamma_1 \times (0, \tau). \quad (5)$$

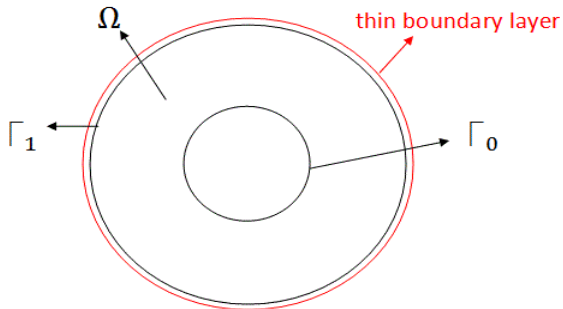


# The model studied

- $\Omega$  is a bounded open in  $\mathbb{R}^n$ , ( $n \geq 2$ ), with smooth boundary  $\partial\Omega = \Gamma$ , divided into two disjoint open subsets  $\Gamma_0$  and  $\Gamma_1$ , such that  $\Gamma = \Gamma_0 \cup \Gamma_1$  and  $\emptyset = \overline{\Gamma_0} \cup \overline{\Gamma_1}$ .
- $\Delta_{\mathcal{T}}v$  represents the **tangential Laplacien**.
- $\frac{\partial u}{\partial \nu}$  is the **normal derivative** of  $u$  where  $\nu$  represents the normal unit field to  $\Gamma$ , outward to  $\Omega$ .
- The terms  $g_1(u_t(x, t - \tau))$  and  $g_2(v_t(x, t - \tau))$  describe the **delays** on the **nonlinear frictional dissipations**  $g_1(u_t)$  and  $g_2(v_t)$ , on  $\Omega$  and  $\Gamma_1$ , respectively.
- $\mu_1, \mu'_1, \mu_2$  and  $\mu'_2$  are positive real numbers.
- $\tau > 0$  is a time delay.

## The model studied

This model describes vibrations of a flexible body with a **thin boundary layer of high rigidity** on its boundary  $\Gamma_1$ .



Figure

# System transformation (1)-(5) :

We consider the following change of functions :

$$\begin{cases} z_1(x, \rho, t) = u_t(x, t - \rho\tau), & x \in \Omega, \quad \rho \in (0, 1), \quad t > 0, \\ z_2(x, \rho, t) = v_t(x, t - \rho\tau), & x \in \Gamma_1, \quad \rho \in (0, 1), \quad t > 0. \end{cases}$$

Therefore, the system (1)-(5) is equivalent to :

## System transformation (1)-(5) :

$$\left\{ \begin{array}{l} u_{tt} - \Delta u + \mu_1 g_1(u_t) + \mu_2 g_1(z_1(x, 1, t)) = 0, \text{ in } \Omega \times (0, \infty), \\ v_{tt} + \partial_\nu u - \Delta_T v + \mu'_1 g_2(v_t) + \mu'_2 g_2(z_2(x, 1, t)) = 0, \text{ on } \Gamma_1 \times (0, \infty), \\ \tau(z_1)_t(x, \rho, t) + (z_1)_\rho(x, \rho, t) = 0, \text{ in } \Omega \times (0, 1) \times (0, \infty), \\ \tau(z_2)_t(x, \rho, t) + (z_2)_\rho(x, \rho, t) = 0, \text{ on } \Gamma_1 \times (0, 1) \times (0, \infty), \\ u = v, \text{ on } \Gamma \times \mathbb{R}^+, \\ u = 0, \text{ on } \Gamma_0 \times \mathbb{R}^+, \\ z_1(x, 0, t) = u_t(x, t), \text{ in } \Omega \times \mathbb{R}^+, \\ z_2(x, 0, t) = v_t(x, t), \text{ on } \Gamma_1 \times \mathbb{R}^+, \\ (u(0), v(0)) = (u_0, v_0), \text{ in } \Omega \times \Gamma, \\ (u_t(0), v_t(0)) = (u_1, v_1), \text{ in } \Omega \times \Gamma, \\ z_1(x, \rho, 0) = f_{0_1}(x, -\rho\tau), \text{ in } \Omega \times (0, 1), \\ z_2(x, \rho, 0) = f_{0_2}(x, -\rho\tau), \text{ on } \Gamma_1 \times (0, 1). \end{array} \right.$$

(6)

# Assumptions on the damping and delay functions $g_i$ for $i = 1, 2$ :

**(A1)**  $g_i : \mathbb{R} \longrightarrow \mathbb{R}$  is an odd non decreasing function of the class  $\mathcal{C}^1(\mathbb{R})$  such that there exist  $r$ , (sufficiently small),  $c_i$ ,  $C_i$ ,  $c$ ,  $\alpha_1$ , and  $\alpha_2 > 0$  for  $i = 1, 2$  and a convex, increasing function:

$H : \mathbb{R}_+ \longrightarrow \mathbb{R}_+$  of the class  $\mathcal{C}^1(\mathbb{R}_+) \cap \mathcal{C}^2(]0, \infty[)$ , satisfying :  $H(0) = 0$  and  $H$  linear on  $[0, r]$  or ( $H'(0) = 0$  and  $H'' > 0$  on  $]0, r]$ ), such that

$$c_i |s| \leq |g_i(s)| \leq C_i |s| \quad \text{if } |s| \geq r, \quad (7)$$

$$s^2 + g_i^2(s) \leq H^{-1}(sg_i(s)) \quad \text{if } |s| \leq r, \quad (8)$$

# Assumptions on the damping and delay functions $g_i$ for $i = 1, 2$ :

$$|g'_i(s)| \leq c, \quad (9)$$

$$\alpha_1 s g_i(s) \leq G_i(s) \leq \alpha_2 s g_i(s), \quad (10)$$

where

$$G_i(s) = \int_0^s g_i(y) dy.$$

**(A2)**  $\alpha_2 \mu_2 < \alpha_1 \mu_1$  and  $\alpha_2 \mu'_2 < \alpha_1 \mu'_1$ .

## The energy of the problem (6):

We define the energy associated with the solution of the problem (6) by :

$$\begin{aligned}
 E(t) = & \frac{1}{2} \|u_t\|^2 + \frac{1}{2} \|\nabla u\|^2 + \frac{1}{2} \|v_t\|_{\Gamma_1}^2 + \frac{1}{2} \|\nabla_{\tau} v\|_{\Gamma_1}^2 \\
 & + \xi \int_{\Omega} \left( \int_0^1 G_1(z_1(x, \rho, t)) d\rho \right) dx + \zeta \int_{\Gamma_1} \left( \int_0^1 G_2(z_2(x, \rho, t)) d\rho \right) d\sigma,
 \end{aligned} \tag{11}$$

where  $\xi$  and  $\zeta$  are strictly positive constants, such that

$$\tau \frac{\mu_2(1 - \alpha_1)}{\alpha_1} < \xi < \tau \frac{\mu_1 - \alpha_2 \mu_2}{\alpha_2}, \tag{12}$$

$$\tau \frac{\mu'_2(1 - \alpha_1)}{\alpha_1} < \zeta < \tau \frac{\mu'_1 - \alpha_2 \mu'_2}{\alpha_2}. \tag{13}$$

# Energy decay

The following lemma shows that the system (6) is dissipative.

## Lemma

Let  $(u, v, z_1, z_2)$  be a solution of the problem (6). Then, there exist positive constants  $a_1, a_2, a_3$  and  $a_4$  such that for all  $t \geq 0$  :

$$\begin{aligned}
 E'(t) &\leq -a_1 \int_{\Omega} u_t g_1(u_t) dx - a_2 \int_{\Gamma_1} v_t g_2(v_t) d\sigma \\
 &\quad - a_3 \int_{\Omega} z_1(x, 1, t) g_1(z_1(x, 1, t)) dx \\
 &\quad - a_4 \int_{\Gamma_1} z_2(x, 1, t) g_2(z_2(x, 1, t)) d\sigma \\
 &\leq 0,
 \end{aligned} \tag{14}$$



# Energy decay

where  $\mathbf{a}_1 = \left( \mu_1 - \frac{\xi}{\tau} \alpha_2 - \mu_2 \alpha_2 \right)$ ,  $\mathbf{a}_2 = \left( \mu'_1 - \frac{\zeta}{\tau} \alpha_2 - \mu'_2 \alpha_2 \right)$ ,  
 $\mathbf{a}_3 = \left( \alpha_1 \frac{\xi}{\tau} - \mu_2 (1 - \alpha_1) \right)$  and  $\mathbf{a}_4 = \left( \alpha_1 \frac{\zeta}{\tau} - \mu'_2 (1 - \alpha_1) \right)$ .

# Existence and uniqueness result of a solution

## Existence and uniqueness theorem

We introduce the following set:

$$H_{\Gamma_0}^1(\Omega) = \{u \in H^1(\Omega) / u|_{\Gamma_0} = 0\},$$

endow  $H_{\Gamma_0}^1(\Omega)$  with the Hilbert structure induced by  $H^1(\Omega)$ .

Now, we state the existence and uniqueness theorem :

### Theorem

Let  $(u_0, u_1, v_0, v_1) \in$

$H^2(\Omega) \cap H_{\Gamma_0}^1(\Omega) \times H_{\Gamma_0}^1(\Omega) \times H^2(\Gamma_1) \times H^1(\Gamma_1)$ ,  
 $f_{0_1} \in H_{\Gamma_0}^1(\Omega; H^1(0, 1))$  and  $f_{0_2} \in H^1(\Gamma_1; H^1(0, 1))$ , satisfy the following compatibility condition :

$$\begin{cases} \partial_\nu u_0 - \Delta_T v_0 + \mu'_1 g_2(v_1) = 0 & \text{on } \Gamma_1, \\ f_{0_1}(\cdot, 0) = u_t & \text{in } \Omega, \\ f_{0_2}(\cdot, 0) = v_t & \text{on } \Gamma_1. \end{cases} \quad (15)$$

# Existence and uniqueness theorem

We suppose that **(A1)** and **(A2)** hold, then problem (6) possesses a unique global weak solution satisfying for  $T > 0$  :

$$(u, u_t, u_{tt}) \in L^\infty(0, T; [H_{\Gamma_0}^1(\Omega)]^2 \times L^2(\Omega)),$$

$$(v, v_t, v_{tt}) \in L^\infty(0, T; [H^1(\Gamma_1)]^2 \times L^2(\Gamma_1)).$$

## Proof of Theorem

We use the Faedo-Galerkin's method.

Let us define the approximations  $u^n, v^n, z_1^n$  and  $z_2^n$  by

$$u^n(t) = \sum_{i=1}^n a_i^n(t) w_i, \quad v^n(t) = \sum_{i=1}^n b_i^n(t) \tilde{w}_i, \quad z_1^n(t) = \sum_{i=1}^n c_i^n(t) \phi_i,$$

$$z_2^n(t) = \sum_{i=1}^n d_i^n(t) \tilde{\phi}_i,$$

where  $a_i^n, b_i^n, c_i^n$  and  $d_i^n$  are from the class  $\mathcal{C}^2$  and  $\{w_i\}_{1 \leq i \leq n}$ ,  $\{\tilde{w}_i\}_{1 \leq i \leq n}$ ,  $\{\phi_i\}_{1 \leq i \leq n}$  and  $\{\tilde{\phi}_i\}_{1 \leq i \leq n}$  are basis in the spaces  $H^2(\Omega) \cap H_{\Gamma_0}^1(\Omega)$ ,  $H^2(\Gamma_1) \cap H^1(\Gamma_1)$ ,  $L^2(\Omega \times (0, 1))$  and  $L^2(\Gamma_1 \times (0, 1))$ , respectively,

## Proof of Theorem

and verifying the following differential equations:

$$\begin{aligned}
 & (u_{tt}^n, w_i) + (\nabla u^n, \nabla w_i) + \mu_1(g_1(u_t^n), w_i) + \mu_2(g_1(z_1^n(x, 1, t)), w_i) \\
 & + (v_{tt}^n, \tilde{w}_i)_{\Gamma_1} + (\nabla_T v^n, \nabla_T \tilde{w}_i)_{\Gamma_1} + \mu'_1(g_2(v_t^n), \tilde{w}_i)_{\Gamma_1} \\
 & + \mu'_2(g_2(z_2^n(x, 1, t)), \tilde{w}_i)_{\Gamma_1} = 0, \quad 1 \leq i \leq n,
 \end{aligned} \tag{16}$$

$$\int_{\Omega} \int_0^1 (\tau z_{1_t}^n + z_{1_\rho}^n) \phi_i d\rho dx = 0, \quad 1 \leq i \leq n \tag{17}$$

and

$$\int_{\Gamma_1} \int_0^1 (\tau z_{2_t}^n + z_{2_\rho}^n) \tilde{\phi}_i d\rho d\sigma = 0, \quad 1 \leq i \leq n, \tag{18}$$

# Proof of Theorem

with initial data:

$$\left\{ \begin{array}{ll}
 u^n(0) = u_0^n = \sum_{i=1}^n a_i^n(0) w_i \rightarrow u_0 & \text{in } (H^2(\Omega) \cap H_{\Gamma_0}^1(\Omega)), \\
 u_t^n(0) = u_1^n = \sum_{i=1}^n (a_i^n)_t(0) w_i \rightarrow u_1 & \text{in } H_{\Gamma_0}^1(\Omega), \\
 v^n(0) = v_0^n = \sum_{i=1}^n b_i^n(0) \tilde{w}_i \rightarrow v_0 & \text{in } (H^2(\Gamma_1) \cap H^1(\Gamma_1)), \\
 v_t^n(0) = v_1^n = \sum_{i=1}^n (b_i^n)_t(0) \tilde{w}_i \rightarrow v_1 & \text{in } H^1(\Gamma_1), \\
 z_1^n(\rho, 0) = z_{0_1}^n = \sum_{i=1}^n c_i^n(0) \phi_i \rightarrow f_{0_1} & \text{in } H_{\Gamma_0}^1(\Omega; H^1(0, 1)), \\
 z_2^n(\rho, 0) = z_{0_2}^n = \sum_{i=1}^n d_i^n(0) \tilde{\phi}_i \rightarrow f_{0_2} & \text{in } H^1(\Gamma_1; H^1(0, 1)).
 \end{array} \right. \quad (19)$$

## Proof of Theorem

The local existence of solutions of the problem (16)-(19) is standard by the theory of ordinary differential equations, we can conclude that there is a  $t_n > 0$  such that in  $[0, t_n]$ , the problem (16)-(19) has a unique local solution which can be extended to a maximal interval  $[0, T]$  (with  $0 < T \leq \infty$ ) by Zorn's lemma, since the nonlinear terms in (16) are locally Lipschitz continuous. We can utilize a standard compactness argument for the limiting procedure and it suffices to derive some **a priori estimates** for  $(u^n, v^n, z_1^n, z_2^n)$ .



## Proof of Theorem

### First estimate

We obtain, for any  $T > 0$

$$u^n \text{ is bounded in } L^\infty(0, T; H_{\Gamma_0}^1(\Omega)), \quad (20)$$

$$v^n \text{ is bounded in } L^\infty(0, T; H^1(\Gamma_1)), \quad (21)$$

$$u_t^n \text{ is bounded in } L^\infty(0, T; L^2(\Omega)), \quad (22)$$

$$v_t^n \text{ is bounded in } L^\infty(0, T; L^2(\Gamma_1)), \quad (23)$$

$$u_t^n g_1(u_t^n) \text{ is bounded in } L^1(\Omega \times (0, T)), \quad (24)$$

$$v_t^n g_2(v_t^n) \text{ is bounded in } L^1(\Gamma_1 \times (0, T)), \quad (25)$$

## Proof of Theorem

### First estimate

$$G_1(z_1^n) \text{ is bounded in } L^\infty(0, T; L^1(\Omega \times (0, 1))), \quad (26)$$

$$G_2(z_2^n) \text{ is bounded in } L^\infty(0, T; L^1(\Gamma_1 \times (0, 1))), \quad (27)$$

$$z_1^n(x, 1, t)g_1(z_1^n(x, 1, t)) \text{ is bounded in } L^1(\Omega \times (0, T)), \quad (28)$$

$$z_2^n(x, 1, t)g_2(z_2^n(x, 1, t)) \text{ is bounded in } L^1(\Gamma_1 \times (0, T)). \quad (29)$$

## Proof of Theorem

### Second estimate

We obtain

$$u_t^n \text{ is bounded in } L^\infty(0, T; H_{\Gamma_0}^1(\Omega)), \quad (30)$$

$$v_t^n \text{ is bounded in } L^\infty(0, T; H^1(\Gamma_1)), \quad (31)$$

$$u_{tt}^n \text{ is bounded in } L^\infty(0, T; L^2(\Omega)), \quad (32)$$

$$v_{tt}^n \text{ is bounded in } L^\infty(0, T; L^2(\Gamma_1)), \quad (33)$$

## Proof of Theorem

### Second estimate

$$z_{1_t}^n \text{ is bounded in } L^\infty(0, T; L^2(\Omega \times (0, 1))), \quad (34)$$

$$z_{2_t}^n \text{ is bounded in } L^\infty(0, T; L^2(\Gamma_1 \times (0, 1))). \quad (35)$$

# Proof of Theorem

## Estimate for $z_1^n$ and $z_2^n$

We obtain

$$z_1^n \text{ is bounded in } L^\infty(0, T; H_{\Gamma_0}^1(\Omega; L^2(0, 1))), \quad (36)$$

$$z_2^n \text{ is bounded in } L^\infty(0, T; H^1(\Gamma_1; L^2(0, 1))). \quad (37)$$

## Proof of Theorem

### The passing to the limit

Applying Dunford-Petti's theorem, we conclude from (20)-(37) that there exists subsequences of  $(u^n)_n$ ,  $(v^n)_n$ ,  $(z_1^n)_n$  and  $(z_2^n)_n$  which we still denote by  $(u^n)_n$ ,  $(v^n)_n$ ,  $(z_1^n)_n$  and  $(z_2^n)_n$  respectively, such that

$$(u^n, u_t^n, u_{tt}^n) \rightharpoonup (u, u_t, u_{tt}) \text{ weakly-star in } L^\infty \left( 0, T; [H_{T_0}^1(\Omega)]^2 \times L^2(\Omega) \right) \quad (38)$$

$$(v^n, v_t^n, v_{tt}^n) \rightharpoonup (v, v_t, v_{tt}) \text{ weakly-star in } L^\infty \left( 0, T; [H^1(\Gamma_1)]^2 \times L^2(\Gamma_1) \right) \quad (39)$$

$$g_1(u_t^n) \rightharpoonup \chi_1 \text{ weakly-star in } L^2((0, T) \times \Omega),$$

$$g_2(v_t^n) \rightharpoonup \chi_2 \text{ weakly-star in } L^2((0, T) \times \Gamma_1),$$

# Proof of Theorem

## The passing to the limit

$$z_1^n \rightharpoonup z_1 \text{ weakly-star in } L^\infty(0, T; H_{\Gamma_0}^1(\Omega; L^2(0, 1))), \quad (40)$$

$$z_2^n \rightharpoonup z_2 \text{ weakly-star in } L^\infty(0, T; H^1(\Gamma_1; L^2(0, 1))), \quad (41)$$

$$z_{1_t}^n \rightharpoonup z_{1_t} \text{ weakly-star in } L^\infty(0, T; L^2(\Omega \times (0, 1))), \quad (42)$$

$$z_{2_t}^n \rightharpoonup z_{2_t} \text{ weakly-star in } L^\infty(0, T; L^2(\Gamma_1 \times (0, 1))), \quad (43)$$

$$g_1(z_1^n(x, 1, t)) \rightharpoonup \Psi_1 \text{ weakly-star in } L^2((0, T) \times \Omega),$$

$$g_2(z_2^n(x, 1, t)) \rightharpoonup \Psi_2 \text{ weakly-star in } L^2((0, T) \times \Gamma_1).$$

## Proof of Theorem

### The passing to the limit

Next, thanks to Aubin-Lions's theorem, we arrive at

$$u^n \rightarrow u \text{ strongly in } L^2(0, T; L^2(\Omega)), \quad (44)$$

$$u_t^n \rightarrow u_t \text{ strongly in } L^2(0, T; L^2(\Omega)), \quad (45)$$

$$v^n \rightarrow v \text{ strongly in } L^2(0, T; L^2(\Gamma_1)), \quad (46)$$

$$v_t^n \rightarrow v_t \text{ strongly in } L^2(0, T; L^2(\Gamma_1)), \quad (47)$$

$$z_1^n \rightarrow z_1 \text{ strongly in } L^2(\Omega \times (0, 1) \times (0, T)), \quad (48)$$

$$z_2^n \rightarrow z_2 \text{ strongly in } L^2(\Gamma_1 \times (0, 1) \times (0, T)). \quad (49)$$



## Proof of Theorem

### Analysis of the nonlinear terms

We obtain

$$\begin{cases} g_1(u_t^n) \rightharpoonup g_1(u_t) \text{ weakly in } L^2(\Omega \times (0, T)), \\ g_2(v_t^n) \rightharpoonup g_2(v_t) \text{ weakly in } L^2(\Gamma_1 \times (0, T)). \end{cases} \quad (50)$$

And

$$\begin{cases} g_1(z_1^n(x, 1, t)) \rightharpoonup g_1(z_1(x, 1, t)) \text{ weakly in } L^2(\Omega \times (0, T)), \\ g_2(z_2^n(x, 1, t)) \rightharpoonup g_2(z_2(x, 1, t)) \text{ weakly in } L^2(\Gamma_1 \times (0, T)). \end{cases} \quad (51)$$

# Proof of Theorem

## Uniqueness of solution

By reasoning by absurd, i.e., supposing that there exist two solutions  $(u, v, z_1, z_2)$  and  $(\tilde{u}, \tilde{v}, \tilde{z}_1, \tilde{z}_2)$  of problem (6), with  $(U, V, Z_1, Z_2) = (u, v, z_1, z_2) - (\tilde{u}, \tilde{v}, \tilde{z}_1, \tilde{z}_2)$ .

Then, we will arrive at  $(U, V, Z_1, Z_2) = 0$ , hence the uniqueness.




This finish the proof of Theorem. ■

# Conclusion

# Conclusion

We studied **the existence and uniqueness of a solution** thanks to the Faedo Galerkin's approximation, of a coupled wave/Wentzell system, in the presence of two nonlinear frictional dampings and two nonlinear delay terms, localized inside  $\Omega$  and on the part  $\Gamma_1$  of its boundary.

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Thank you for your attention