

Subspaces for weak mild solutions of the second order abstract differential equation

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Abstract: The topic on the subspaces for the polynomially or exponentially bounded weak mild solutions of the following abstract Cauchy problem $\frac{d^2}{dt^2}u(t, x) = Au(t, x); u(0, x) = x, \frac{d}{dt}u(0, x) = 0, x \in X$ is studied, where A is a closed operator on Banach space X . The case that the problem is ill-posed is treated, and two subspaces $Y(A, k)$ and $H(A, \omega)$ are introduced. $Y(A, k)$ is the set of all x in X for which the second order abstract differential equation has a weak mild solution $v(t, x)$ such that $\text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$. $H(A, \omega)$ is the set of all x in X for which the second order abstract differential equation has a weak mild solution $v(t, x)$ such that $\text{ess sup} \left\{ e^{-\omega t} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$. The following conclusions are proved that $Y(A, k)$ and $H(A, \omega)$ are Banach spaces, and both are continuously embedded in X ; the restriction operator $A|_{Y(A, k)}$ generates a once-integrated cosine operator family $\{C(t)\}_{t \geq 0}$ such that $\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{Y(A, k)} \leq M(1+t)^k, \forall t \geq 0$; the restriction operator $A|_{H(A, \omega)}$ generates a once-integrated cosine operator family $\{C(t)\}_{t \geq 0}$ such that $\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{H(A, \omega)} \leq Me^{\omega t}, \forall t \geq 0$.

Key words: second order abstract differential equation; polynomially bounded solution; cosine operator function

1 Basic Concepts

Let X be a Banach space and A a closed linear operator on X . Many physical problems may be modeled as a first order abstract Cauchy problem

$$\left. \begin{aligned} \frac{d}{dt}u(t, x) &= Au(t, x) \\ u(0, x) &= x \end{aligned} \right\} \quad (1)$$

The first order abstract Cauchy problem is well-posed if A is densely defined and generates a strongly continuous semigroup. When A is densely defined, but it does not generate a strongly continuous semigroup, then (1) is ill-posed^[1-2].

Examples are the backwards heat equation, the Schrodinger equation on $L^p, p \neq 2$, etc^[3-4].

To deal with the ill-posed abstract Cauchy problem, Davies and Pang^[5] introduced the concept of exponentially bounded C -semigroups; Arendt^[6] introduced the concept of integrated semigroups. de Laubenfels et al.^[3] introduced two subspaces $Z(A, k)$ and $Y(A, k)$.

$Z(A, k)$ is the set of all x in X for which (1) has a mild solution such that $(1+t)^{-k}u(t, x)$ is uniformly continuous and bounded on $[0, \infty)$; $Y(A, k)$ is the set of all x in X for which (1) has a weak mild solution such that

$$\text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$$

Also in Ref. [3] the restriction operator $A|_{Z(A, k)}$ generates a strongly continuous semigroup, and $A|_{Y(A, k)}$ generates a once-integrated semigroup.

Motivated by de Laubenfels et al.^[7], author introduced the subspace $W(A, k)$, that is the set of all x in X for which the second order abstract differential equation has a mild solution $u(t, x)$ such that $(1+t)^{-k}u(t, x)$ is uniformly continuous and bounded on $[0, \infty)$. We will consider the following second order abstract Cauchy problem

$$\left. \begin{aligned} \frac{d^2}{dt^2}u(t, x) &= Au(t, x) \\ u(0, x) &= x, \frac{d}{dt}u(0, x) = 0 \end{aligned} \right\} \quad x \in X \quad (2)$$

where A is a closed linear operator on a Banach space X .

In this paper, we introduce the subspace $Y(A, k)$ that is the set of all x in X for which (2) has a weak

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mild solution $v(t, x)$ such that

$$\text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : \right. \\ \left. t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$$

Also note that the restriction operator $A|_{Y(A, k)}$ generates a once-integrated cosine operator family $\{C(t)\}_{t \geq 0}$.

Throughout this paper, $B(X)$ stands for the Banach algebra of all bounded linear operators on X , A for a closed linear operator on X , $\rho(A)$ for the resolvent set of A , $D(A)$ and $\text{Im}(A)$ for the domain and image of A , respectively. $\mathbf{R}^+ = [0, \infty)$.

Definition 1 A weak mild solution of (2) has a form

$$v(t, x) = A \int_0^t (t-s)v(s) x ds + tx \quad (3)$$

so that $t \mapsto v(t, x)$ is locally Lipschitz continuous, and $\int_0^t (t-s)v(s) ds \in D(A)$, for all $t \geq 0$.

Definition 2 Let W be a subspace of X . We write $A|_W$ for the restriction operator of A in W ; that is, $D(A|_W) = \{x \in W \cap D(A) : Ax \in W\}$ and $A|_W x = Ax$ for $\forall x \in D(A|_W)$.

Definition 3 The strongly continuous family of operators $\{C(t)\} : \mathbf{R}^+ \rightarrow B(X)$ is called a once-integrated cosine operator family, if

① $C(0) = 0$;

② For every $x \in X$, we have

$$2C(s)C(t)x = \int_0^{s+t} C(r)x dr - \int_0^{|s-t|} C(r)x dr \\ 0 \leq s, t < +\infty$$

Definition 4 Let $k \in \mathbf{N} \cup \{0\}$, $Y(A, k)$ be the set of all $x \in X$ for which (2) has a weak mild solution $v(\cdot, x)$ so that

$$\text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : \right. \\ \left. t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$$

Define

$$\|x\|_{Y(A, k)} = \text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right|, \right. \\ \left. |\langle x, x^* \rangle| : t \geq 0, x \in X, x^* \in X^*, \|x^*\| \leq 1 \right\}$$

Definition 5 Let $\omega > 0$, $H(A, \omega)$ be the set of all $x \in X$ for which (2) has a weak mild solution $v(\cdot, x)$ so that

$$\text{ess sup} \left\{ e^{-\omega t} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : \right. \\ \left. t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$$

Define

$$\|x\|_{H(A, \omega)} = \text{ess sup} \left\{ e^{-\omega t} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right|, \right.$$

$$\left. |\langle x, x^* \rangle| : t \geq 0, x \in X, x^* \in X^*, \|x^*\| \leq 1 \right\}$$

Definition 6 Suppose V is a Banach space. We say that $\{g(s)\}_{s > 0} \subset V$ is the once-integrated Laplace transform of G , if $G : [0, \infty) \rightarrow V$ is continuous, $G(0) = 0$ and

$$g(s) = s \int_0^\infty e^{-st} G(t) dt \quad s > 0$$

2 Main Results

Theorem 1 The following are true:

① $Y(A, k)$ is a Banach space, and is continuously embedded in X ;

② $A|_{Y(A, k)}$ generates a once-integrated cosine operator family $\{C(t)\}_{t \in \mathbf{R}^+}$, such that

$$\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{Y(A, k)} \leq M(1+t)^k \quad \forall t \geq 0$$

where $M > 0$ is a constant.

Theorem 2 The following are true:

① $H(A, \omega)$ is a Banach space, and is continuously embedded in X ;

② $A|_{H(A, \omega)}$ generates a once-integrated cosine operator family $\{C(t)\}_{t \in \mathbf{R}^+}$, such that

$$\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{H(A, \omega)} \leq M e^{\omega t} \quad \forall t \geq 0$$

where $M > 0$ is a constant.

To prove theorem 1 we need the following lemmas:

Lemma 1 Suppose $t \mapsto W(t) \in C([0, \infty), X)$ and is $O(e^{\omega t})$ ($t \rightarrow 0^+$), $s^2 I - A : X \rightarrow X$ is injective, then the following are equivalent:

$$\textcircled{1} (s^2 I - A)^{-1} x = \int_0^\infty e^{-st} W(t) x dt, \quad s > \alpha;$$

$$\textcircled{2} \text{ For all } t \geq 0, \int_0^t (t-r) W(r) x dr \in D(A), \text{ with}$$

$$W(t)x = A \int_0^t (t-r) W(r) x dr + tx.$$

Proof ① \Rightarrow ②. From $(s^2 I - A)^{-1} x = \int_0^\infty e^{-st} W(t) x dt$, we have

$$s^2 \int_0^\infty e^{-st} W(t) x dt = A \int_0^\infty e^{-st} W(t) x dt + x = \\ sA \int_0^\infty e^{-st} \left[\int_0^t W(s) x ds \right] dt + x = \\ s^2 A \int_0^\infty e^{-st} \left[\int_0^t (t-s) W(s) x ds \right] dt + x$$

Then

$$\int_0^\infty e^{-st} W(t) x dt = \int_0^\infty e^{-st} \left[A \int_0^t (t-s) W(s) x ds \right] dt + \\ \frac{x}{s^2} = \int_0^\infty e^{-st} \left[A \int_0^t (t-s) W(s) x ds + tx \right] dt$$

By the uniqueness of the Laplace transform, we have for $t \geq 0$, $\int_0^t (t-s) W(s) x ds \in D(A)$, and

$$A \int_0^t (t-s) W(s) x ds + tx = W(t) x \quad \forall x \in X$$

$$\textcircled{2} \Rightarrow \textcircled{1}. \text{ From } W(t)x = A \int_0^t (t-s) W(s) x ds + tx,$$

we have

$$\begin{aligned} \int_0^\infty e^{-st} W(t) x dt &= A \int_0^\infty e^{-st} \left[\int_0^t (t-s) W(s) x ds \right] dt + \\ &\int_0^\infty t e^{-st} x dt = \frac{A}{s} \int_0^\infty e^{-st} \left[\int_0^t W(s) x ds \right] dt + \\ \frac{x}{s^2} &= \frac{A}{s^2} \int_0^\infty e^{-st} W(t) x dt + \frac{x}{s^2} \end{aligned}$$

Thus $(s^2 I - A) \int_0^\infty e^{-st} W(t) dt = x$. This implies that

$$(s^2 I - A)^{-1} x = \int_0^\infty e^{-st} W(t) x dt$$

As in the proof of Ref. [8], we have the following lemma:

Lemma 2 The following are equivalent, if $k \in \mathbb{N}$,

① There exists a constant M_1 so that A generates a once-integrated cosine operator family $\{C(t)\}_{t \geq 0}$ such that $\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\| \leq M(1+t)^k$, for all $t \geq 0$.

② There exists a constant M_2 so that $(0, \infty) \subset \rho(A)$, and for $n \in \mathbb{N}$

$$\left\| \frac{d^n}{d\lambda^n} [\lambda(\lambda^2 I - A)^{-1}] \right\| \leq M_2 \left[\frac{n!}{\lambda^{n+1}} + \frac{(n+k)!}{\lambda^{n+k+1}} \right]$$

Proof of Theorem 1

1) From the definition of $\|x\|_{Y(A,k)}$, we have

$$\begin{aligned} \|x\|_{Y(A,k)} &= \text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right|, \right. \\ &\left. \left| \langle x, x^* \rangle \right|; t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} \geq \|x\| \end{aligned} \quad (4)$$

Thus $Y(A, k)$ continuously embedded in X . To see that $Y(A, k)$ is a Banach space, suppose $\{x_n\}$ is a Cauchy sequence in $Y(A, k)$. Then (4) implies that $\{x_n\}$ is a Cauchy sequence in X . There exists $x \in X$ such that $x_n \rightarrow x$ in X as $n \rightarrow \infty$. Since

$$v(t, x_n) = A \int_0^t (t-s) v(s, x_n) ds + tx_n \quad (5)$$

then there exists Lipschitz continuous $W(t): [0, \infty) \rightarrow X$, such that $\{(1+t)^{-k} v(t, x_n)\}$ converge to $(1+t)^{-k} W(t)$ in the Lipschitz norm as $n \rightarrow \infty$. We set $n \rightarrow \infty$ in (5), then

$$W(t) = A \int_0^t (t-s) W(s) ds + tx$$

Thus $x \in Y(A, k)$ with $W(t) = v(t, x)$. This implies that $Y(A, k)$ is a Banach space.

2) For all $t > 0$, $\forall x \in Y(A, k)$, we have

$$(\lambda^2 I - A) \int_0^\infty e^{-\lambda t} v(t) x dt = \lambda^2 \int_0^\infty e^{-\lambda t} v(t) x dt -$$

$$A \int_0^\infty e^{-\lambda t} v(t) x dt = \lambda^2 \int_0^\infty e^{-\lambda t} v(t) x dt - \lambda^2 \int_0^\infty e^{-\lambda t} \cdot$$

$$\left[A \int_0^t (t-s) v(s) x ds \right] dt = \lambda^2 \int_0^\infty e^{-\lambda t} v(t) x dt -$$

$$\lambda^2 \int_0^\infty e^{-\lambda t} [v(t)x - tx] dt = x$$

Thus $Y(A, k) \subseteq \text{Im}(\lambda^2 I - A) = D((\lambda^2 I - A)^{-1})$.

To show that $(\lambda^2 I - A)^{-1}$ maps $Y(A, k)$ into itself, for a fixed $x \in Y(A, k)$, we must construct a map

$$r \mapsto W(r, (\lambda^2 I - A)^{-1} x)$$

such that $\frac{d^2}{dt^2} W(t, x)$ is locally Lipschitz continuous and satisfies

$$\frac{d^2}{dt^2} W(t, x) = A(W(t, x)) + tx \quad t \geq 0$$

Let $\frac{d^2}{dt^2} W(t, x) = v(t, x)$, then $v(t, x)$ satisfies

$$v(t, x) = A \int_0^t (t-r) v(r) x dr + tx \quad t \geq 0$$

Denote

$$\begin{aligned} u(r) &= \int_0^\infty e^{-\lambda t} \left\{ \frac{1}{2\lambda} [W(t+r, x) - W(t-r, x)] - \right. \\ &\quad \left. \frac{r}{\lambda^2} \frac{d^2}{dt^2} W(t, x) \right\} dt \end{aligned}$$

then

$$u''(r) = \int_0^\infty e^{-\lambda t} \frac{1}{2\lambda} \left[\frac{d^2}{dt^2} W(t+r, x) - \frac{d^2}{dt^2} W(t-r, x) \right] dt$$

$$Au(r) = \int_0^\infty e^{-\lambda t} \frac{1}{2\lambda} \left[\frac{d^2}{dt^2} W(t+r, x) - (t+r)x - \right.$$

$$\left. \frac{d^2}{dt^2} W(t-r, x) + (t-r)x \right] dt -$$

$$\frac{r}{\lambda^2} A \int_0^\infty e^{-\lambda t} \frac{d^2}{dt^2} W(t, x) dt$$

$$u''(r) - Au(r) = \int_0^\infty e^{-\lambda t} \frac{r}{\lambda} x dt +$$

$$\frac{r}{\lambda^2} (A - \lambda^2 I + \lambda^2 I) (\lambda^2 I - A)^{-1} x = r(\lambda^2 I - A)^{-1} x$$

This proves that $(\lambda^2 I - A)^{-1}$ maps $Y(A, k)$ into itself, with $W(r, (\lambda^2 I - A)^{-1} x) = u(r)$, for $x \in Y(A, k)$.

This implies that, for all $\lambda > 0$, $(\lambda^2 I - A|_{Y(A,k)})$ is a bijection.

From lemma 1, we have

$$(\lambda^2 I - A|_{Y(A,k)})^{-1} x = \int_0^\infty e^{-\lambda t} v(t) x dt \quad \lambda > 0$$

Let $x \in Y(A, k)$, $x^* \in X^*$, then

$$\langle \lambda(\lambda^2 I - A|_{Y(A,k)})^{-1} x, x^* \rangle =$$

$$\lambda \int_0^\infty e^{-\lambda t} \langle v(t) x, x^* \rangle dt = \int_0^\infty e^{-\lambda t} \frac{d}{dt} \langle v(t) x, x^* \rangle dt$$

Differentiating the above equality n times in λ , we obtain

$$\left\langle \frac{d^n}{d\lambda^n} [\lambda(\lambda^2 I - A|_{Y(A,k)})^{-1}] x, x^* \right\rangle =$$

$$(-1)^n \int_0^\infty e^{-\lambda t} t^n \frac{d}{dt} \langle v(t) x, x^* \rangle dt$$

By the definition of $\|x\|_{Y(A,k)}$, we have

$$\left| \frac{d}{dt} \langle v(t)x, x^* \rangle \right| \leq M_1(1+t^k) \|x\|_{Y(A,k)}$$

Then

$$\left| \left\langle \frac{d^n}{d\lambda^n} [\lambda(\lambda^2 I - A|_{Y(A,k)})^{-1} x], x^* \right\rangle \right| \leq M_2 \left[\frac{n!}{\lambda^{n+1}} + \frac{(n+k)!}{\lambda^{n+k+1}} \right] \|x\|_{Y(A,k)}$$

Thus

$$\left\| \frac{d^n}{d\lambda^n} [\lambda(\lambda^2 I - A|_{Y(A,k)})^{-1} x] \right\|_{Y(A,k)} \leq M_2 \left[\frac{n!}{\lambda^{n+1}} + \frac{(n+k)!}{\lambda^{n+k+1}} \right] \|x\|_{Y(A,k)}$$

For $x \in Y(A,k)$, let $C(t)x = v(t, x)$, then by lemma 2, $A|_{Y(A,k)}$ generates a once-integrated cosine operator family $\{C(t)\}_{t \geq 0}$ such that

$$\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{Y(A,k)} \leq M(1+t)^k$$

for all $t \geq 0$

The proof of theorem 2 is similar to that of theorem 1, the details are omitted.

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二阶抽象微分方程的次弱解空间

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摘要: 讨论 Banach 空间 X 上二阶抽象微分方程 $\frac{d^2}{dt^2} u(t, x) = Au(t, x)$; $u(0, x) = x$, $\frac{d}{dt} u(0, x) = 0$, $x \in X$ 的不适定情况, 这里 A 是 X 上的闭算子; 引进空间 $Y(A, k)$, 即使得二阶抽象微分方程有次弱解 $v(t, x)$, 且

满足 $\text{ess sup} \left\{ (1+t)^{-k} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$ 的 $x \in X$ 的全体, 及空间 $H(A, \omega)$, 即使得二阶抽象微分方程有次弱解 $v(t, x)$, 且满足

$\text{ess sup} \left\{ e^{-\omega t} \left| \frac{d}{dt} \langle v(t, x), x^* \rangle \right| : t \geq 0, x^* \in X^*, \|x^*\| \leq 1 \right\} < +\infty$ 的 $x \in X$ 的全体. 证明了如下结论:

$Y(A, k)$ 和 $H(A, \omega)$ 均为 Banach 空间, 且 $Y(A, k)$ 和 $H(A, \omega)$ 均连续嵌入 X ; A 在 $Y(A, k)$ 上的限制算子

$A|_{Y(A,k)}$ 生成一个一次积分 Cosine 算子函数 $\{C(t)\}_{t \geq 0}$, 满足 $\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{Y(A,k)} \leq M(1+t)^k$, $\forall t \geq 0$; A 在 $H(A, \omega)$ 上的限制算子 $A|_{H(A,\omega)}$ 生成一个一次积分 Cosine 算子函数 $\{C(t)\}_{t \geq 0}$, 满足

$\lim_{h \rightarrow 0^+} \frac{1}{h} \|C(t+h) - C(t)\|_{H(A,\omega)} \leq Me^{\omega t}$, $\forall t \geq 0$.

关键词: 二阶抽象微分方程; 多项式有界解; 余弦算子函数

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