

## 74. Boundedness of Solutions to Nonlinear Equations in Hilbert Space

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In what follows, by  $H=(H, \langle, \rangle)$  we denote a complex Hilbert space, and by  $B=B(H, H)$ , the space of all bounded linear operators from  $H$  into  $H$ , associated with the strong operator topology. The only topology that we consider on  $H$  is the strong one.

Our aim in this paper is to give a boundedness theorem for the solutions of the differential equation

$$(*) \quad \dot{x} = A(t)x + f(t, x),$$

where  $x: I \rightarrow H$ ,  $I=[t_0, +\infty)$ ,  $t_0 \geq 0$ , is a differentiable function on  $I$  with continuous first derivative,<sup>2)</sup>  $A: I \rightarrow B$  is a continuous function on  $I$ , and  $f: I \times H \rightarrow H$  is also continuous on  $I \times H$ .

**1. Theorem 1.** Consider  $(*)$  under the following assumptions:

(i) there exists an operator valued function  $Q: I \rightarrow B$  continuous and such that:

$$(i_1) \quad \dot{Q}(t) + Q(t)A(t) + A^*(t)Q(t) = 0, \quad t \in I,$$

and

$$(i_2) \quad |\langle Q(t)x, x \rangle| \geq g(\|x\|), \quad (t, x) \in I \times H,$$

where  $g: \mathbf{R}_+ \rightarrow \mathbf{R}_+ = [0, +\infty)$  is continuous and  $\limsup_{y \rightarrow +\infty} g(y) = +\infty$ ;

(ii)  $\|x\| \cdot \|f(t, x)\| \leq p(t)g(\|x\|)$ , with  $p: I \rightarrow \mathbf{R}_+$  continuous and such that

$$\int_{t_0}^{\infty} p(t)\|Q(t)\|dt < +\infty;$$

then, if  $x(t)$ ,  $t \in I$ , is a solution of  $(*)$ , it is bounded, i.e. there exists a constant  $k > 0$  such that  $\|x(t)\| \leq k$  for every  $t \in I$ .

**Proof.** By differentiation of the function

$$(1) \quad V(t) = \langle Q(t)x(t), x(t) \rangle,$$

we have

$$\begin{aligned} \dot{V}(t) &= \langle \dot{Q}(t)x(t) + Q(t)\dot{x}(t), x(t) \rangle + \langle Q(t)x(t), \dot{x}(t) \rangle \\ &= \langle \dot{Q}(t)x(t) + Q(t)A(t)x(t) + Q(t)f(t, x(t)), x(t) \rangle \\ (2) \quad &+ \langle Q(t)x(t), A(t)x(t) + f(t, x(t)) \rangle \\ &= \langle (\dot{Q}(t) + Q(t)A(t) + A^*(t)Q(t))x(t), x(t) \rangle \\ &+ \langle Q(t)f(t, x(t)), x(t) \rangle + \langle Q(t)x(t), f(t, x(t)) \rangle \end{aligned}$$

and by integration from  $t_0$  to  $t$  ( $t_0 \leq t$ ), we have

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2) The existence of solutions on  $I$  is assumed without further mention.

3)  $A^*(t)$  is the adjoint of the operator  $A(t)$ .