

70. On Regularity of Solutions of Abstract Differential Equations in Banach Space

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The present paper is concerned with the estimates for the successive derivatives of solutions of abstract differential equations of parabolic type in a Banach space X :

$$du(t)/dt + A(t)u(t) = f(t), \quad 0 < t \leq T. \quad (1)$$

The main result is briefly stated as follows: if $A(t)$ and $f(t)$ belong to a Gevrey's class as functions of t , then so does the solution of (1). This is an answer to the problem proposed in p. 388 of [3].

Let $\{M_k\}$ be a sequence of positive numbers which has the properties (1.1), \dots , (1.7) in p. 366 of [4]. In what follows we will not confine ourselves to non quasi-analytic cases since we will not work only in the spaces such as D_{+,M_k} (cf. [3]).

Assumptions. (i) For each $t \in [0, T]$, $A(t)$ is a densely defined linear closed operator in X . The resolvent set of $A(t)$ contains a fixed closed sector $\Sigma = \{\lambda: \theta \leq \arg \lambda \leq 2\pi - \theta\}$, $0 < \theta < \pi/2$.

(ii) $A(t)^{-1}$, which is a bounded operator according to the preceding assumption, is infinitely differentiable in t .

(iii) There exist constants K_0 and K such that for any $\lambda \in \Sigma$, $t \in [0, T]$ and non-negative integer n

$$\|(\partial/\partial t)^n (\lambda - A(t))^{-1}\| \leq K_0 K^n M_n / |\lambda|.$$

It can be shown with the aid of S. Agmon's result on general elliptic boundary value problems ([1]) that the assumptions above are satisfied for the initial-boundary value problems of parabolic differential equations under appropriate conditions on the coefficients.

In view of Theorem 3.1 of [2] the evolution operator $U(t, s)$ can be constructed as follows:

$$\begin{aligned} U(t, s) &= \exp(-(t-s)A(t)) + W(t, s), \\ W(t, s) &= \int_s^t \exp(-(t-\tau)A(t)) R(\tau, s) d\tau, \\ R(t, s) &= \sum_{m=1}^{\infty} R_m(t, s), \\ R_1(t, s) &= -(\partial/\partial t + \partial/\partial s) \exp(-(t-s)A(t)), \\ R_m(t, s) &= \int_s^t R_1(t, \tau) R_{m-1}(\tau, s) d\tau, \quad m = 2, 3, \dots \end{aligned}$$

$R(t, s)$ is the solution of the integral equation

$$R(t, s) = R_1(t, s) + \int_s^t R_1(t, \tau) R(\tau, s) d\tau. \quad (2)$$