

142. Evolutional Equations of Parabolic Type

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1. Introduction. The object of this note is to state some theorems concerning the existence and the uniqueness of the solution of the initial value problem for the evolutional equation

$$dx(t)/dt = A(t)x(t) + f(t), \quad a \leq t \leq b. \quad (1.1)$$

Here the unknown $x(t)$ as well as the inhomogeneous term $f(t)$ is a function on the closed interval $[a, b]$ to a Banach space X , whereas $A(t)$ is a function on $[a, b]$ to the set of (in general unbounded) linear operators acting in X .

For each t , $A(t)$ is assumed to be the infinitesimal generator of an analytic semi-group of bounded operators. We make some additional assumptions on the resolvents of $A(t)$. However, we do not assume that the domain of some fractional power of $A(t)$ is independent of t .

Under these assumptions, we will construct the *evolution operator* (or *fundamental solution*) $U(t, s)$, defined for $a \leq s \leq t \leq b$, such that the solution of (1.1) can be expressed in the form

$$x(t) = U(t, s)x(s) + \int_s^t U(t, \sigma)f(\sigma)d\sigma. \quad (1.2)$$

2. Notations and assumptions. We denote by Σ the closed angular domain consisting of all the complex numbers λ satisfying $|\arg \lambda| \leq \pi/2 + \theta$, where θ is a fixed angle with $0 < \theta < \pi/2$. We make the following assumptions.

(A.1) For each $t \in [a, b]$, $A(t)$ is a densely defined, closed linear operator whose resolvent set $\rho(A(t))$ contains Σ .

(A.2) There exists a positive constant M such that the resolvent of $A(t)$ satisfies

$$\|(\lambda I - A(t))^{-1}\| \leq M/|\lambda|, \quad (2.1)$$

for each $t \in [a, b]$ and $\lambda \in \Sigma$.

(A.3) $A(t)^{-1}$, which is a bounded operator valued function of t , is once Hölder continuously differentiable in $a \leq t \leq b$:

$$\|dA(t)^{-1}/dt - dA(s)^{-1}/ds\| \leq K|t - s|^\alpha, \quad K, \alpha > 0. \quad (2.2)$$

(A.4) There exist positive constants N and ρ with $0 \leq \rho < 1$, such that

$$\left\| \frac{\partial}{\partial t} (\lambda I - A(t))^{-1} \right\| \leq \frac{N}{|\lambda|^{1-\rho}}, \quad (2.3)$$

for each $t \in [a, b]$ and $\lambda \in \Sigma$.

In what follows, we denote by C constants which depend only on the constants appearing in the above assumptions.