31. Convergence to a Stationary State of the Solution of Some Kind of Differential Equations in a Banach Space

By Hiroki TANABE

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1. Introduction. The purpose of this note is to investigate the behaviour at $t = \infty$ of the solution x(t) of some type of differential equation

$$dx(t)/dt = A(t)x(t) + f(t),$$
 (1.1)

in a Banach space \mathfrak{X} . Roughly speaking, if A(t) and f(t) have some properties and if both of them converge in some sense as $t \to \infty$, then the solution x(t) also converges to some element as $t \to \infty$.

2. Assumptions and the theorem. By Σ we denote the set of all the complex numbers λ satisfying $-\theta \leq \arg \lambda \leq \theta$, where θ is a fixed angle with $\pi/2 < \theta < \pi$.

Assumption 1°. For each t, $0 \le t < \infty$, A(t) is a closed additive operator which maps a dense subset of \mathfrak{X} into \mathfrak{X} . The resolvent set $\rho(A(t))$ of A(t), $0 \le t < \infty$, contains Σ and the inequality

 $||(\lambda I - A(t))^{-1}|| \leq M/(|\lambda| + 1)$ (2.1) is satisfied for each $\lambda \in \Sigma$ and $t \in [0, \infty)$, where M is a positive constant independent of λ and t.

2°. The domain D of A(t) is independent of t and the bounded operator $A(t)A(s)^{-1}$ is Hölder continuous in t in the uniform operator topology for each fixed s;

$$||A(t)A(s)^{-1} - A(r)A(s)^{-1}|| \leq K |t-r|^{\rho}, K > 0, \ 0 < \rho \leq 1, \ 0 \leq t, \ r < \infty,$$
(2.2)

where K and ρ are positive constants independent of t, r and s.

3°. f(t) is uniformly Hölder continuous in $0 \leq t < \infty$:

$$||f(t)-f(s)|| \leq F(t-s)^{\gamma}, F > 0, 0 < \gamma \leq 1, 0 \leq s, t < \infty,$$
 (2.3)

where F and γ are some constants independent of s and t.

4°. There exist a closed operator $A(\infty)$ with domain D and an element $f(\infty)$ of \mathfrak{X} such that

$$||(A(t)-A(\infty))A(0)^{-1}|| \to 0, \quad ||f(t)-f(\infty)|| \to 0$$
 (2.4)

as $t \rightarrow \infty$.

Theorem. Under the assumptions made above, the solution x(t) of (1.1) converges to some element as $t \to \infty$. The limit $x(\infty)$ belongs to D and satisfies

$$A(\infty)x(\infty)+f(\infty)=0. \tag{2.5}$$

Moreover, dx(t)/dt tends to 0 as $t \rightarrow \infty$.

It might be possible to make a similar observation about the kind of equations investigated by Prof. T. Kato. Such equations