

32. Cosine Families and Weak Solutions of Second Order Differential Equations

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Let A be a densely defined closed linear operator on a real or complex Banach space X , let $T > 0$ and let $g \in L^1(0, T; X)$. Recently, Ball [1] proved that there exists for each $x \in X$ a unique weak solution, suitably defined, of the equation $u'(t) = Au(t) + g(t)$, $t \in [0, T]$, $u(0) = x$ if and only if A is the infinitesimal generator of a (C_0) -semigroup $\{T(t); t \geq 0\}$ on X , and in this case the solution $u(t)$ is given by

$$u(t) = T(t)x + \int_0^t T(t-s)g(s)ds, \quad t \in [0, T].$$

The purpose of this note is to establish the parallel relationship between cosine families and second order differential equations

$$(IV; x, y) \quad \begin{cases} w''(t) = Aw(t) + g(t), & t \in [0, T], \\ w(0) = x \in X, & w'(0) = y \in X. \end{cases}$$

Let A^* denote the adjoint of A and \langle, \rangle the pairing between X and its dual space X^* .

Definition. A function $w \in C([0, T]; X)$ is a weak solution of (IV; x, y) if and only if for every $v \in D(A^*)$ the function $\langle w(t), v \rangle$ is differentiable on $[0, T]$, $(d/dt)\langle w(t), v \rangle$ is absolutely continuous on $[0, T]$ and

$$(1) \quad \begin{cases} (d^2/dt^2)\langle w(t), v \rangle = \langle w(t), A^*v \rangle + \langle g(t), v \rangle & \text{a.e. } t \in [0, T], \\ w(0) = x \quad \text{and} \quad (d/dt)\langle w(t), v \rangle|_{t=0} = \langle y, v \rangle. \end{cases}$$

Our theorem is now stated as follows:

Theorem. *There exists for each pair $[x, y] \in X \times X$ a unique weak solution $w(t)$ of (IV; x, y) if and only if A is the infinitesimal generator of a cosine family $\{C(t); t \in R = (-\infty, \infty)\}$ on X , and in this case $w(t)$ is given by*

$$(2) \quad w(t) = C(t)x + S(t)y + \int_0^t S(t-s)g(s)ds, \quad t \in [0, T],$$

where $\{S(t); t \in R\}$ is the sine family associated with $\{C(t); t \in R\}$.

Remark. Let $B(X)$ denote the set of all bounded linear operators from X into itself. A one-parameter family $\{C(t); t \in R\}$ in $B(X)$ is called a *cosine family* if it satisfies the following conditions:

- (i) $C(s+t) + C(s-t) = 2C(s)C(t)$ for all $s, t \in R$;
- (ii) $C(0) = I$ (the identity operator);
- (iii) $C(t)x: R \rightarrow X$ is continuous for every $x \in X$.