75. Structural Operators for Linear Delay-differential Equations in Hilbert Space

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Let H and V be complex Hilbert spaces such that V is a dense subspace of H and the inclusion mapping of V into H is continuous. The norms of H and V are denoted by | | and || || respectively. Identifying H with its antidual we may write $V \subset H \subset V^*$. We use the notation (,) to denote both the innerproduct of H and the pairing between V^* and V. For a couple of Hilbert spaces X and Y the notation B(X, Y) denotes the totality of bounded linear mappings of X into Y, and B(X) = B(X, X).

Let a(u, v) be a sesquilinear form defined on $V \times V$. Suppose that there exist positive constants C and c such that

 $|a(u, v)| \leq C ||u|| ||v||, \quad \text{Re} a(u, u) \geq c ||u||^2$

for any $u, v \in V$. Let $-A_0 \in B(V, V^*)$ be the operator associated with this sesquilinear form: $(-A_0u, v) = a(u, v), u, v \in V$. The realization of A_0 in H which is the restriction of A_0 to $D(A_0) = \{u \in V : A_0u \in H\}$ is also denoted by the same letter A_0 . It is known that A_0 generates an analytic semigroup in both H and V^* .

Let A_i , i=1,2, be operators in $B(V, V^*)$. Then, $A_i A_0^{-1} \in B(V^*)$ for i=1,2. We assume that these two operators map H to itself and $A_i A_0^{-1} \in B(H)$, i=1,2. We assume also that $A_i^* (A_0^*)^{-1} \in B(H)$, i=1,2, where $A_0^*, A_i^* \in B(V, V^*)$ are the adjoint operators of A_0, A_i .

Let a(s) be a real valued Hölder continuous function in the interval [-h, 0], where h is some positive number. We consider the following delay-differential equation

(1)
$$du(t)/dt = A_0 u(t) + A_1 u(t-h) + \int_{-h}^{0} a(s) A_2 u(t+s) ds$$

which is considered as an equation in both H and V^* . According to [3] the fundamental solution W(t) of (1) can be constructed.

It is easily seen that the space

$$\left\{f \in V^* : \int_0^\infty \|A_0 \exp(tA_0)f\|_*^2 dt < \infty \right\}$$

coincides with H, where $\| \|_*$ is the norm of V^* . Hence, in view of [1] the semigroup S(t) in $Z = H \times L^2(-h, 0; V)$ is defined by

$$S(t)g = (u(t; g), u(t + \cdot; g)), \qquad g = (g^0, g^1) \in Z$$

where u(t; g) is the mild solution of (1) (cf. [2]) satisfying the initial condition

$$u(0;g) = g^0, \quad u(s;g) = g^1(s), \quad -h \leq s < 0.$$