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On Linear Integro-Differential Equations in a Banach Space

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Introduction

In this paper we study a linear Volterra integro-differential equation of the form

(E)
$$\frac{d}{dt}u(t) = Au(t) + \int_0^t B(t-s)u(s)ds + f(t)$$
 for $t > 0, u(0) = x$,

in a Banach space X with norm $|| \cdot ||$. Here $f: R_+ = [0, \infty) \to X$ is continuous and A is the infinitesimal generator of a semi-group of class (C_0) on X. For each $t \in R_+$ B(t) is a (in general unbounded) linear operator with domain dense in X. Let B(X) denote the set of all bounded linear operators from X into itself.

It is well known [2] that on a finite dimensional space $X=R^n$ (the *n*-dimensional space of column vectors with the usual norm $|\cdot|$),

(0.1)
$$u(t) = U(t)x + \int_0^t U(t-s)f(s)ds$$
 for $t > 0$,

is a unique solution of (E) for $x \in X$. In this case A and B(t) are $n \times n$ matrices, B(t) is a locally integrable function on R_+ and the $n \times n$ matrix function U(t) is the solution of the equation

$$\frac{d}{dt}U(t) = AU(t) + \int_0^t B(t-s)U(s)ds = U(t)A + \int_0^t U(t-s)B(s)ds \quad \text{for} \quad t > 0,$$
$$U(0) = I \text{ (the identity matrix).}$$

In a general Banach space X, it is also known [5, 12] that if $\{B(t); t \in R_+\}$ is in B(X) and $B(t)x: R_+ \to X$ is continuous for each $x \in X$, then there exists a one-parameter family $\{U(t); t \in R_+\}$ in B(X) which satisfies the following two equations

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