EXISTENCE OF SOLUTIONS OF DIFFERENTIAL EQUATIONS IN BANACH SPACE

BY WILLIAM J. KNIGHT

Communicated by Fred Brauer, July 23, 1973

The results announced here concern the existence of a solution to the general initial value problem

(1)
$$x'(t) = f(t, x(t)), \quad x(0) = x_0,$$

in which x(t) lies in a Banach space X for $t \in J = [0, a]$. Recent results for this problem have been announced in this Bulletin by S. N. Chow and J. D. Schuur [1] and by W. E. Fitzgibbon [2]. Related results were obtained earlier by F. Browder [3]. Here however, X is not assumed to be separable or reflexive, although as usual f will be continuous in x with respect to the weak topology on X.

A pseudo-solution of (1) is an absolutely continuous function $x:J\to X$ with pseudo-derivative (see Pettis [4]) satisfying (1). A strong solution of (1) is a strongly absolutely continuous function $x:J\to X$ with strong derivative $(\lim_{h\to 0}(x(t+h)-x(t))/h$ in norm) satisfying (1) a.e. on J. For notions of absolute continuity, see Hille and Phillips [5, p. 76].

In what follows let B denote an open ball about some point $x_0 \in X$, let I = [0, b] be a compact interval, and let f be a function from $I \times B$ into X.

THEOREM A. Assume these hypotheses:

- (a) For a.e. $t \in I$, f(t, x) is continuous in the variable x with respect to the weak topology on B and X.
- (b) For each strongly absolutely continuous function $y:I\rightarrow B$, f(t, y(t)) is Pettis integrable on I.
- (c) For some null set $N \subseteq I$, the weak closure of $f((I-N) \times B)$ is weakly compact in X.
- Then (1) has a (possibly nonunique) pseudo-solution on a subinterval J=[0, a] of I.

AMS (MOS) subject classifications (1970). Primary 34G05; Secondary 47H10. Key words and phrases. Initial value problem, pseudo-solution, pseudo-derivative, strong solution, fixed point, strongly measurable, uniformly convex space.

The proof of Theorem A applies the Schauder-Tychonoff fixed point theorem to the transformation T defined by

$$Ty(t) = x_0 + \int_0^t f(s, y(s)) ds$$
 (Pettis integral)

on the intersection of certain convex subsets of the locally convex product space X^J of all functions from J into X.

Sufficient conditions for (b) to hold are that X be weakly sequentially complete, that f(t, y(t)) be weakly measurable for each strongly absolutely continuous function $y: I \rightarrow B$, and that (c) hold. If we require that f(t, y(t)) be strongly measurable, we obtain the existence of a strong solution.

COROLLARY B. In Theorem A, replace condition (b) by the following condition.

(b*) For every strongly absolutely continuous function
$$y: I \rightarrow B$$
, $f(t, y(t))$ is strongly measurable on I .

(This condition, together with (c), implies (b).)

Then every pseudo-solution of (1) is in fact a strong solution.

A simple sufficient condition for (b^*) to hold is that for each point $x \in B$, f(t, x) be strongly measurable with respect to t on I.

Strong solutions of (1) will also be obtained in Theorem A if X is uniformly convex, for pseudo-solutions of (1) under hypothesis (c) are in fact strongly absolutely continuous, hence strongly differentiable by Clarkson [6].

BIBLIOGRAPHY

- 1. S. N. Chow and J. D. Schuur, An existence theorem for ordinary differential equations in Banach spaces, Bull. Amer. Math. Soc. 77 (1971), 1018-1020. MR 44#4334.
- 2. W. E. Fitzgibbon, Weakly continuous accretive operators, Bull. Amer. Math. Soc. 79 (1973), 473-474.
- 3. Felix E. Browder, Non-linear equations of evolution, Ann. of Math. (2) 80 (1964), 485-523. MR 30 #4167.
- 4. B. J. Pettis, On integration in vector spaces, Trans. Amer. Math. Soc. 44 (1938), 277-304.
- 5. E. Hille and R. Phillips, Functional analysis and semi-groups, Amer. Math. Soc. Collog. Publ., vol. 31, Amer. Math. Soc., Providence, R.I., 1957. MR 19, 664.
- 6. J. A. Clarkson, *Uniformly convex spaces*, Trans. Amer. Math. Soc. 40 (1936), 396-414.

Department of Mathematics, Pennsylvania State University, University Park, Pennsylvania 16802