

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

By Hiroki TANABE

Department of Mathematics, Osaka University

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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 $|\cdot|$ and $\|\cdot\|$ respectively. Identifying H with its antidual we may write $V \subset H \subset V^*$. We use the notation (\cdot, \cdot) 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

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

for any $u, v \in V$. Let $-A_0 \in B(V, V^*)$ be the operator associated with this sesquilinear form: $(-A_0 u, v) = a(u, v)$, $u, v \in V$. The realization of A_0 in H which is the restriction of A_0 to $D(A_0) = \{u \in V : A_0 u \in H\}$ 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

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

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 $\|\cdot\|_*$ 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

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

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

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

Similarly, the semigroup $S_\tau(t)$ in the same space Z is defined for the adjoint equation

$$dv(t)/dt = A_0^*v(t) + A_1^*v(t-h) + \int_{-h}^0 a(s)A_2^*v(t+s) ds.$$

The first structural operator F is defined by

$$Fg = ([Fg]^0, [Fg]^1), \quad g = (g^0, g^1) \in Z,$$

$$[Fg]^0 = g^0, \quad [Fg]^1 = A_1g^1(-h-s) + \int_{-h}^s a(\tau)A_2g^1(\tau-s)d\tau$$

(cf. [2]). As is easily seen $F \in B(Z, Z^*)$, where $Z^* = H \times L^2(-h, 0; V^*)$.

Theorem 1. $FS(t) = S_\tau^*(t)F$, $S^*(t)F^* = F^*S_\tau(t)$, $t \geq 0$.

The above theorem can be established as Theorem 4.2 of [2] with the aid of Theorem 2 below. Let G be the second structural operator (cf. [2]):

$$Gg = ([Gg]^0, [Gg]^1), \quad g = (g^0, g^1) \in Z^*,$$

$$[Gg]^1(s) = W(s+h)g^0 + \int_{-h}^0 W(s+h+\tau)g^1(\tau)d\tau, \quad [Gg]^0 = [Gg]^1(0),$$

where $W(t)$ is the fundamental solution of (1). It is easy to see that $G \in B(Z^*, Z)$.

Theorem 2. $S(t)G = GS_\tau^*(t)$, $G^*S^*(t) = S_\tau(t)G^*$.

Example. Let A_0 be a strongly elliptic linear partial differential operator with the Dirichlet boundary condition, and A_i , $i=1, 2$, be linear differential operators of the same order as A_0 . Then, the hypothesis of the above theorems are satisfied if their coefficients are sufficiently smooth.

References

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