

ON A HIGHER-ORDER EVOLUTION EQUATION WITH A STEPANOV-BOUNDED SOLUTION

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We study strong solutions $u : \mathbb{R} \rightarrow X$, a Banach space X , of the n th-order evolution equation $u^{(n)} - Au^{(n-1)} = f$, an infinitesimal generator of a strongly continuous group $A : D(A) \subseteq X \rightarrow X$, and a given forcing term $f : \mathbb{R} \rightarrow X$. It is shown that if X is reflexive, u and $u^{(n-1)}$ are Stepanov-bounded, and f is Stepanov almost periodic, then u and all derivatives $u', \dots, u^{(n-1)}$ are strongly almost periodic. In the case of a general Banach space X , a corresponding result is obtained, proving weak almost periodicity of $u, u', \dots, u^{(n-1)}$.

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1. Introduction. In this paper, we are concerned with an n th-order evolution equation of the form

$$u^{(n)} - Au^{(n-1)} = f. \quad (1.1)$$

Here $A : D(A) \subseteq X \rightarrow X$ is an infinitesimal generator of a strongly continuous group, $f : \mathbb{R} \rightarrow X$ a given forcing term, X a Banach space with scalar field C , n a positive integer, and \mathbb{R} denotes the set of reals. We will give suitable assumptions to ensure that almost periodicity of the forcing term f carries over to the solution u and its derivatives up to order $(n-1)$.

The reason for studying this rather special evolution equation may be classified as a first pilot study of the issue of higher-order evolution equations, which probably has not been studied before.

We first recall the relevant concepts. A continuous function $f : \mathbb{R} \rightarrow X$ is said to be strongly (or Bochner) almost periodic if, for every given $\varepsilon > 0$, there is an $r > 0$ such that any interval in \mathbb{R} of length r contains a point τ for which

$$\sup_{t \in \mathbb{R}} \|f(t + \tau) - f(t)\| \leq \varepsilon. \quad (1.2)$$

Here $\|\cdot\|$ denotes the norm in X .

A function $f : \mathbb{R} \rightarrow X$ is called weakly almost periodic if $x^*f(\cdot) : \mathbb{R} \rightarrow C$ is continuous and almost periodic for every x^* in the dual space X^* of X .

We will call a function $f \in L^1_{\text{loc}}(\mathbb{R}, X)$ Stepanov-bounded or briefly S -bounded if

$$\|f\|_S := \sup_{t \in \mathbb{R}} \int_t^{t+1} \|f(s)\| ds < \infty. \quad (1.3)$$

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$$\sup_{t \in \mathbb{R}} \int_t^{t+1} \|f(s + \tau) - f(s)\| ds \leq \varepsilon. \quad (1.4)$$

We denote by $L(X, X)$ the set of all bounded linear operators on X into itself. An operator-valued function $T : \mathbb{R} \rightarrow L(X, X)$ will be called a strongly continuous group if

$$T(t_1 + t_2) = T(t_1)T(t_2) \quad \forall t_1, t_2 \in \mathbb{R}, \quad (1.5)$$

$$T(0) = I = \text{the identity operator on } X, \quad (1.6)$$

$$T(\cdot)x : \mathbb{R} \rightarrow X \text{ is continuous for every } x \in X. \quad (1.7)$$

We recall (e.g., from Dunford and Schwartz [4]) that the infinitesimal generator $A : D(A) \subseteq X \rightarrow X$ of a strongly continuous group $T : \mathbb{R} \rightarrow L(X, X)$ is a densely defined, closed linear operator.

An operator-valued function $T : \mathbb{R} \rightarrow L(X, X)$ is said to be strongly (weakly) almost periodic if $T(\cdot)x : \mathbb{R} \rightarrow X$ is strongly (weakly) almost periodic for every $x \in X$.

Suppose $A : D(A) \subseteq X \rightarrow X$ is a densely defined, closed linear operator, and $f : \mathbb{R} \rightarrow X$ is a continuous function. Then a strong solution of the evolution equation

$$u^{(n)}(t) - Au^{(n-1)}(t) = f(t) \quad \text{a.e. for } t \in \mathbb{R} \quad (1.8)$$

is an n times strongly differentiable function $u : \mathbb{R} \rightarrow X$ with $u^{(n-1)}(t) \in D(A)$ for all $t \in \mathbb{R}$, and satisfies problem (1.8).

Our first result is as follows (see Zaidman [7, 8] for first-order evolution equations).

THEOREM 1.1. *Let X be reflexive, $f : \mathbb{R} \rightarrow X$ continuous, S -almost periodic, A infinitesimal generator of a strongly almost periodic group $T : \mathbb{R} \rightarrow L(X, X)$. In this case, if, for the strong solution $u : \mathbb{R} \rightarrow X$ of problem (1.8), both u and $u^{(n-1)}$ are S -bounded on \mathbb{R} , then $u, u', \dots, u^{(n-1)}$ are all strongly almost periodic.*

Our second result refers to a weak variant of our first theorem in the case of a general—not necessarily reflexive—Banach space X .

THEOREM 1.2. *Suppose $f : \mathbb{R} \rightarrow X$ is an S -almost periodic (or a weakly almost periodic) continuous function, A an infinitesimal generator of a strongly continuous group $T : \mathbb{R} \rightarrow L(X, X)$ such that the conjugate operator group $T^* : \mathbb{R} \rightarrow L(X^*, X^*)$ is strongly almost periodic. If, for the strong solution $u : \mathbb{R} \rightarrow X$ of problem (1.8), both u and $u^{(n-1)}$ are S -bounded on \mathbb{R} , then $u, u', \dots, u^{(n-1)}$ are all weakly almost periodic.*

REMARK 1.3. For some examples of first-order and higher-order evolution equations with strongly almost periodic solutions, the reader may wish to consult Cooke [3] and Zaidman [9].

2. Lemmas

LEMMA 2.1. *If A is the infinitesimal generator of a strongly continuous group $G : \mathbb{R} \rightarrow L(X, X)$, then the $(n-1)$ th derivative of any solution of (1.8) has the representation*

$$u^{(n-1)}(t) = G(t)u^{(n-1)}(0) + \int_0^t G(t-s)f(s)ds \quad \text{for } t \in \mathbb{R}. \quad (2.1)$$

PROOF. For an arbitrary but fixed $t \in \mathbb{R}$, we have

$$\begin{aligned} \frac{d}{ds} [G(t-s)u^{(n-1)}(s)] &= G(t-s)[u^{(n)}(s) - Au^{(n-1)}(s)] \\ &= G(t-s)f(s) \quad \text{a.e. for } s \in \mathbb{R}, \text{ by (1.8)}. \end{aligned} \quad (2.2)$$

Now, integrating (2.2) from 0 to t , we obtain

$$\int_0^t \frac{d}{ds} [G(t-s)u^{(n-1)}(s)]ds = \int_0^t G(t-s)f(s)ds, \quad (2.3)$$

which gives the desired representation, by (1.6). \square

LEMMA 2.2. *If $g : \mathbb{R} \rightarrow X$ is a strongly almost periodic function, and $G : \mathbb{R} \rightarrow L(X, X)$ is a strongly (weakly) almost periodic operator-valued function, then $G(\cdot)g(\cdot) : \mathbb{R} \rightarrow X$ is a strongly (weakly) almost periodic function.*

For the proof of Lemma 2.2, see [6, Theorem 1] for weak almost periodicity.

LEMMA 2.3. *If $g : \mathbb{R} \rightarrow X$ is an S -almost periodic continuous function, and $G : \mathbb{R} \rightarrow L(X, X)$ is a weakly almost periodic operator-valued function, then $x^*G(\cdot)g(\cdot) : \mathbb{R} \rightarrow C$ is an S -almost periodic continuous function for every $x^* \in X^*$.*

PROOF. By our assumption, for an arbitrary but fixed $x^* \in X^*$, the function $x^*G(\cdot)x : \mathbb{R} \rightarrow C$ is almost periodic, and so is bounded on \mathbb{R} , for every $x \in X$. Hence, by the uniform-boundedness principle,

$$\sup_{t \in \mathbb{R}} \|x^*G(t)\| = K < \infty. \quad (2.4)$$

We note that the function $x^*G(\cdot)g(\cdot)$ is continuous on \mathbb{R} (see [6, proof of Theorem 1]).

Consider the functions g_η given by

$$g_\eta(t) = \frac{1}{\eta} \int_0^\eta g(t+s)ds \quad \text{for } \eta > 0, t \in \mathbb{R}. \quad (2.5)$$

Since g is S -almost periodic from \mathbb{R} to X , g_η is strongly almost periodic from \mathbb{R} to X for every fixed $\eta > 0$. Further, as shown for C -valued functions in [2, pages 80-81], we can prove that $g_\eta \rightarrow g$ as $\eta \rightarrow 0+$ in the S -sense, that is,

$$\sup_{t \in \mathbb{R}} \int_t^{t+1} \|g(s) - g_\eta(s)\|ds \rightarrow 0 \quad \text{as } \eta \rightarrow 0+. \quad (2.6)$$

Now we have

$$x^*G(s)g(s) = x^*G(s)[g(s) - g_\eta(s)] + x^*G(s)g_\eta(s) \quad \text{for } s \in \mathbb{R}, \quad (2.7)$$

and, by (2.4) and (2.6),

$$\begin{aligned} & \sup_{t \in \mathbb{R}} \int_t^{t+1} |x^* G(s) [g(s) - g_\eta(s)]| ds \\ & \leq K \sup_{t \in \mathbb{R}} \int_t^{t+1} \|g(s) - g_\eta(s)\| ds \rightarrow 0 \quad \text{as } \eta \rightarrow 0+. \end{aligned} \quad (2.8)$$

By Lemma 2.2, the functions $x^* G(\cdot) g_\eta(\cdot)$ are almost periodic from \mathbb{R} to C . Therefore, it follows from (2.7)-(2.8) that $x^* G(\cdot) g(\cdot)$ is S -almost periodic from \mathbb{R} to C . \square

LEMMA 2.4. *If $g : \mathbb{R} \rightarrow X$ is an S -almost periodic continuous function, and $G : \mathbb{R} \rightarrow L(X, X)$ is a strongly almost periodic operator-valued function, then $G(\cdot) g(\cdot) : \mathbb{R} \rightarrow X$ is an S -almost periodic continuous function.*

The proof of this lemma parallels that of Lemma 2.3 and may therefore be safely omitted.

LEMMA 2.5. *In a reflexive space X , assume $h : \mathbb{R} \rightarrow X$ is an S -almost periodic continuous function, and*

$$H(t) = \int_0^t h(s) ds \quad \text{for } t \in \mathbb{R}. \quad (2.9)$$

If H is S -bounded, then it is strongly almost periodic from \mathbb{R} to X .

For the proof of Lemma 2.5, see [5, Notes (ii)].

LEMMA 2.6. *For an operator-valued function $G : \mathbb{R} \rightarrow L(X, X)$, suppose $G^*(t)$ is the conjugate (adjoint) of the operator $G(t)$ for $t \in \mathbb{R}$. If $G^* : \mathbb{R} \rightarrow L(X^*, X^*)$ is strongly almost periodic, and $g : \mathbb{R} \rightarrow X$ is weakly almost periodic, then $G(\cdot) g(\cdot) : \mathbb{R} \rightarrow X$ is weakly almost periodic.*

For the proof of Lemma 2.6, see [6, Remarks (iii)].

3. Proof of Theorem 1.1. By (2.1), we have

$$T(-t)u^{(n-1)}(t) = u^{(n-1)}(0) + \int_0^t T(-s)f(s)ds \quad \text{for } t \in \mathbb{R}. \quad (3.1)$$

Evidently, $T(-\cdot) : \mathbb{R} \rightarrow L(X, X)$ is a strongly almost periodic group. Therefore, $T(-\cdot)x : \mathbb{R} \rightarrow X$ is strongly almost periodic, and so is bounded on \mathbb{R} , for every $x \in X$. Hence, by the uniform-boundedness principle,

$$\sup_{t \in \mathbb{R}} \|T(-t)\| < \infty. \quad (3.2)$$

Consequently, $T(-\cdot)u^{(n-1)}(\cdot)$ is S -bounded on \mathbb{R} (by our assumption, $u^{(n-1)}$ is S -bounded on \mathbb{R}).

Moreover, by Lemma 2.4, $T(-\cdot)f(\cdot) : \mathbb{R} \rightarrow X$ is an S -almost periodic continuous function. So, by Lemma 2.5, $T(-\cdot)u^{(n-1)}(\cdot)$ is strongly almost periodic from \mathbb{R} to X . Hence, by Lemma 2.2, $u^{(n-1)}(\cdot) = T(\cdot)[T(-\cdot)u^{(n-1)}(\cdot)]$ is strongly almost periodic from \mathbb{R} to X .

Now consider a sequence $(\alpha_k)_{k=1,2,\dots}$ of infinitely differentiable nonnegative functions on \mathbb{R} such that

$$\alpha_k(t) = 0 \quad \text{for } |t| \geq \frac{1}{k}, \quad \int_{-1/k}^{1/k} \alpha_k(t) dt = 1. \quad (3.3)$$

The convolution of u and α_k is defined by

$$(u^* \alpha_k)(t) = \int_{\mathbb{R}} u(t-s) \alpha_k(s) ds = \int_{\mathbb{R}} u(s) \alpha_k(t-s) ds \quad \text{for } t \in \mathbb{R}. \quad (3.4)$$

We set

$$C_{\alpha_k} = \max_{|t| \leq 1/k} \alpha_k(t). \quad (3.5)$$

Then we have

$$\begin{aligned} \|(u^* \alpha_k)(t)\| &= \left\| \int_{-1}^1 u(t-s) \alpha_k(s) ds \right\| \leq C_{\alpha_k} \int_{t-1}^{t+1} \|u(\rho)\| d\rho \\ &\leq 2C_{\alpha_k} \|u\|_S \quad \text{for } t \in \mathbb{R}, \text{ by (1.3)}. \end{aligned} \quad (3.6)$$

That is, $u^* \alpha_k$ is bounded on \mathbb{R} .

We note that, for $m = 1, 2, \dots, n-1$ and $k = 1, 2, \dots$,

$$(u^* \alpha_k)^{(m)}(t) = (u^{(m)*} \alpha_k)(t) \quad \text{for } t \in \mathbb{R}. \quad (3.7)$$

Further, since $u^{(n-1)}$ is strongly almost periodic from \mathbb{R} to X , $(u^* \alpha_k)^{(n-1)} = (u^{(n-1)*} \alpha_k)$ is strongly almost periodic from \mathbb{R} to X . Consequently, by [3, corollary to Lemma 5], $u^* \alpha_k, u'^* \alpha_k, \dots, u^{(n-2)*} \alpha_k$ are all strongly almost periodic from \mathbb{R} to X .

With $u^{(n-1)}$ being bounded on \mathbb{R} , $u^{(n-2)}$ is uniformly continuous on \mathbb{R} . Therefore, the sequence of convolutions $(u^{(n-2)*} \alpha_k)(t) \rightarrow u^{(n-2)}(t)$ as $k \rightarrow \infty$, uniformly for $t \in \mathbb{R}$. Hence $u^{(n-2)}$ is strongly almost periodic from \mathbb{R} to X . We thus conclude successively that $u^{(n-2)}, \dots, u', u$ are all strongly almost periodic from \mathbb{R} to X , completing the proof of the theorem.

4. Proof of Theorem 1.2. By our assumption, for an arbitrary but fixed $x^* \in X^*$, $x^* T(\cdot) = T^*(\cdot) x^* : \mathbb{R} \rightarrow X^*$ is strongly almost periodic, and so $x^* T(\cdot) x : \mathbb{R} \rightarrow C$ is almost periodic for every $x \in X$. Therefore, it follows that $T : \mathbb{R} \rightarrow L(X, X)$ is a weakly almost periodic group.

By (3.1), we have

$$x^* T(-t) u^{(n-1)}(t) = x^* u^{(n-1)}(0) + \int_0^t x^* T(-s) f(s) ds \quad \text{for } t \in \mathbb{R}. \quad (4.1)$$

By Lemma 2.3, $x^* T(-\cdot) f(\cdot) : \mathbb{R} \rightarrow C$ is an S -almost periodic continuous function. By (2.4), $x^* T(-\cdot) u^{(n-1)}(\cdot)$ is S -bounded on \mathbb{R} , and so, by Lemma 2.5, is almost periodic from \mathbb{R} to C . That is, $T(-\cdot) u^{(n-1)}(\cdot)$ is weakly almost periodic from \mathbb{R} to X . Consequently, by Lemma 2.6, $u^{(n-1)}(\cdot) = T(\cdot)[T(-\cdot) u^{(n-1)}(\cdot)]$ is weakly almost periodic from \mathbb{R} to X .

For the sequence $(\alpha_k)_{k=1,2,\dots}$ defined by (3.3), $(x^*u^*\alpha_k) = x^*(u^*\alpha_k)$ is bounded on \mathbb{R} (by (3.6)). Further, for $m = 1, 2, \dots, n-1$ and $k = 1, 2, \dots$, we have

$$(x^*u^*\alpha_k)^{(m)}(t) = (x^*u^{(m)*}\alpha_k)(t) \quad \text{for } t \in \mathbb{R}. \quad (4.2)$$

Now the rest of the proof is obvious.

If $f : \mathbb{R} \rightarrow X$ is weakly almost periodic, then by Lemma 2.6, $T(\cdot)f(\cdot) : \mathbb{R} \rightarrow X$ is weakly almost periodic.

REMARK 4.1. If $T(t) \equiv I$ for $t \in \mathbb{R}$, and so $A = 0$, then problem (1.8) reduces to

$$u^{(n)}(t) = f(t) \quad \text{a.e. for } t \in \mathbb{R}. \quad (4.3)$$

(i) In a reflexive space X , suppose f is defined as in Theorem 1.1. If $u : \mathbb{R} \rightarrow X$ is an S -bounded strong solution of problem (4.3), then $u, u', \dots, u^{(n-1)}$ are all strongly almost periodic from \mathbb{R} to X .

(ii) Assume $f : \mathbb{R} \rightarrow X$ is a weakly almost periodic continuous function. If $u : \mathbb{R} \rightarrow X$ is an S -bounded strong solution of problem (4.3), then $u, u', \dots, u^{(n-1)}$ are all weakly almost periodic from \mathbb{R} to X .

These statements are clearly special cases of Theorems 1.1 and 1.2 if we take into account that the assumption $u^{(n-1)}$ S -bounded can be omitted, since, by (4.3), $u^{(n)}$ is S -almost periodic, and so $u^{(n-1)}$ is strongly (weakly) uniformly continuous on \mathbb{R} (by Amerio and Prouse [1, Theorem 8, page 79]).

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