

## ON THE SPECTRUM OF WEAKLY ALMOST PERIODIC SOLUTIONS OF CERTAIN ABSTRACT DIFFERENTIAL EQUATIONS

ARIBINDI SATYANARAYAN RAO

Department of Mathematics  
Sir George Williams Campus  
Concordia University  
Montreal, Quebec, Canada

and

L.S. DUBE

Department of Mathematics  
Vanier College  
821 Ste-Mis Croix Blvd.  
St.-Laurent  
Quebec, H4L 3x9, Canada

(Received October 15, 1984)

**ABSTRACT.** In a sequentially weakly complete Banach space, if the dual operator of a linear operator  $A$  satisfies certain conditions, then the spectrum of any weakly almost periodic solution of the differential equation  $u' = Au + f$  is identical with the spectrum of  $f$  except at the origin, where  $f$  is a weakly almost periodic function.

**KEY WORDS AND PHRASES.** *Strongly (weakly) almost periodic function, sequentially weakly complete Banach space, densely defined linear operator, dual operator, Hilbert space, nonnegative self-adjoint operator.*

1980 MATHEMATICS SUBJECT CLASSIFICATION CODE. 34C25, 34G05, 43A60

### 1. INTRODUCTION.

Suppose  $X$  is a Banach space and  $X^*$  is the dual space of  $X$ . Let  $J$  be the interval  $-\infty < t < \infty$ . A continuous function  $f : J \rightarrow X$  is said to be strongly almost periodic if, given  $\epsilon > 0$ , there is a positive real number  $\lambda = \lambda(\epsilon)$  such that any interval of the real line of length  $\lambda$  contains at least one point  $\tau$  for which

$$\sup_{t \in J} ||f(t+\tau) - f(t)|| \leq \epsilon. \quad (1.1)$$

We say that a function  $f : J \rightarrow X$  is weakly almost periodic if the scalar-valued function  $\langle x^*, f(t) \rangle = x^* f(t)$  is almost periodic for each  $x^* \in X^*$ .

It is known that, if  $X$  is sequentially weakly complete,  $f : J \rightarrow X$  is weakly almost periodic, and  $\lambda$  is a real number, then the weak limit

$$m(e^{-i\lambda t}f(t)) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\lambda t}f(t)dt \quad (1.2)$$

exists in  $X$  and is different from the null element  $0$  of  $X$  for at most a countable set  $\{\lambda_n\}_{n=1}^\infty$ , called the spectrum of  $f(t)$  (see Theorem 6, p. 43, Amerio-Prouse [1]). We denote by  $\sigma(f(t))$  the spectrum of  $f(t)$ .

## 2. RESULTS

Our first result is as follows (see Theorem 9, p. 79, Amerio-Prouse [1] for the spectrum of an  $S^1$ -almost periodic function).

**THEOREM 1.** Suppose  $X$  is a sequentially weakly complete Banach space,  $A$  is a densely defined linear operator with domain  $D(A)$  and range  $R(A)$  in  $X$ , and the dual operator  $A^*$  is densely defined in  $X^*$ , with  $R(i\lambda - A^*)$  being dense in  $X^*$  for all real  $\lambda \neq 0$ . Further, suppose  $f: J \rightarrow X$  is a weakly almost periodic (or an  $S^1$ -almost periodic continuous) function. If a differentiable function  $u: J \rightarrow D(A)$  is a weakly almost periodic solution of the differential equation

$$u'(t) = Au(t) + f(t) \quad (1.3)$$

on  $J$ , with  $u'$  being weakly continuous on  $J$ , then  $\sigma(u(t)) \setminus \{0\} = \sigma(f(t)) \setminus \{0\}$ .

**PROOF OF THEOREM 1.** First we note that  $u$  is bounded on  $J$ , since  $u$  is weakly almost periodic. Hence, for  $x^* \in X^*$ , we have

$$\begin{aligned} \frac{1}{T} \int_0^T e^{-i\lambda t} x^* u'(t) dt &= x^* \frac{1}{T} \{ [e^{-i\lambda t} u(t)]_0^T + \frac{i\lambda}{T} \int_0^T e^{-i\lambda t} u(t) dt \} \\ &\rightarrow i\lambda x^* m(e^{-i\lambda t} u(t)) \text{ as } T \rightarrow \infty. \end{aligned} \quad (2.1)$$

So, for  $x^* \in D(A^*)$ , it follows from (1.3) that

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\lambda t} x^* Au(t) dt &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\lambda t} (A^* x^*) u(t) dt \\ &= \lim_{T \rightarrow \infty} (A^* x^*) \left[ \frac{1}{T} \int_0^T e^{-i\lambda t} u(t) dt \right] \\ &= (A^* x^*) m(e^{-i\lambda t} u(t)) \\ &= i\lambda x^* m(e^{-i\lambda t} u(t)) - x^* m(e^{-i\lambda t} f(t)). \end{aligned} \quad (2.2)$$

Consequently, we have

$$x^* m(e^{-i\lambda t} f(t)) = (i\lambda x^* - A^* x^*) m(e^{-i\lambda t} u(t)). \quad (2.3)$$

Now suppose that  $\lambda \in \sigma(f(t)) \setminus \{0\}$ . Then, since  $D(A^*)$  is dense in  $X^*$ , there exists  $x_1^* \in D(A^*)$  such that

$$0 \neq x_1^* m(e^{-i\lambda t} f(t)) = (-\lambda x_1^* - A^* x_1^*) m(e^{-i\lambda t} u(t)). \quad (2.4)$$

Therefore  $m(e^{-i\lambda t}u(t)) \neq 0$  and so  $\lambda \in \sigma(u(t)) \setminus \{0\}$ .

Thus we have

$$\sigma(f(t)) \setminus \{0\} \subset \sigma(u(t)) \setminus \{0\}. \quad (2.5)$$

Now assume that  $\lambda \in \sigma(u(t)) \setminus \{0\}$ . Then, since  $R(i\lambda - A^*)$  is dense in  $X^*$ , there exists  $x_2^* \in D(A^*)$  such that

$$0 \neq (-i\lambda x_2^* - A^* x_2^*)m(e^{-i\lambda t}u(t)) = x_2^* m(e^{-i\lambda t}f(t)). \quad (2.6)$$

Therefore  $m(e^{-i\lambda t}f(t)) \neq 0$  and so  $\lambda \in \sigma(f(t)) \setminus \{0\}$ .

Consequently, we have

$$\sigma(u(t)) \setminus \{0\} \subset \sigma(f(t)) \setminus \{0\}. \quad (2.7)$$

It follows from (2.5) and (2.7) that  $\sigma(u(t)) \setminus \{0\} = \sigma(f(t)) \setminus \{0\}$ , which completes the proof of the theorem.

REMARK 1. The conclusion of Theorem 1 remains valid if  $D(A^*)$  is total and  $R(i\lambda - A^*)$  is total for all real  $\lambda \neq 0$ , instead of dense in  $X^*$ .

We indicate the proof of the following result.

**THEOREM 2.** In a sequentially weakly complete Banach space  $X$ , suppose  $A$  is a densely defined linear operator, the dual operator  $A^*$  is densely defined in  $X^*$ , with  $R(\lambda^2 + A^*)$  being dense in  $X^*$  for all real  $\lambda \neq 0$ , and  $f : J \rightarrow X$  is a weakly almost periodic (or an  $S^1$ -almost periodic continuous) function. If a twice differentiable function  $u : J \rightarrow D(A)$  is a weakly almost periodic solution of the differential equation

$$u''(t) = Au(t) + f(t) \quad (3.1)$$

on  $J$ , with  $u''$  being weakly continuous and  $u'$  bounded on  $J$ , then

$$\sigma(u(t)) \setminus \{0\} = \sigma(f(t)) \setminus \{0\}.$$

**PROOF.** For  $x^* \in D(A^*)$ , we have

$$\begin{aligned} \frac{1}{T} \int_0^T e^{-i\lambda t} x^* u''(t) dt &= x^* \left\{ \frac{1}{T} [e^{-i\lambda t} u'(t)]_0^T + \frac{i\lambda}{T} \int_0^T e^{-i\lambda t} u'(t) dt \right\} \\ &= x^* \left\{ \frac{1}{T} [e^{-i\lambda t} u'(t)]_0^T + \frac{i\lambda}{T} [e^{-i\lambda t} u(t)]_0^T - \frac{\lambda^2}{T} \int_0^T e^{-i\lambda t} u(t) dt \right\} \\ &\rightarrow -\lambda^2 x^* m(e^{-i\lambda t} u(t)) \quad \text{as } T \rightarrow \infty. \end{aligned} \quad (3.2)$$

Hence it follows from (3.1) that

$$\begin{aligned} \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\lambda t} x^* Au(t) dt &= (A^* x^*) m(e^{-i\lambda t} u(t)) \\ &= -\lambda^2 x^* m(e^{-i\lambda t} u(t)) - x^* m(e^{-i\lambda t} f(t)). \end{aligned} \quad (3.3)$$

Thus we have

$$-x^* m(e^{-i\lambda t} f(t)) = (\lambda^2 x^* + A^* x^*) m(e^{-i\lambda t} u(t)). \quad (3.4)$$

Now the rest of the proof parallels that of Theorem 1.

REMARK 2. The conclusion of Theorem 2 also remains valid if  $D(A^*)$  is total and  $R(\lambda^2 + A^*)$  is total for all real  $\lambda \neq 0$ , instead of dense in  $X^*$ .

REMARK 3. If  $X$  is a Hilbert space and  $A$  is a nonnegative self-adjoint operator, then the hypotheses on  $A$  in Theorem 2 are verified (see Corollary 2, p. 208, Yosida [2]) and so Theorem 2 is a generalization of a result of Zaidman [3].

NOTE. As a consequence of our Theorem 1, we have the following result:

THEOREM 3. In a Hilbert space  $H$ , suppose  $A$  is a self-adjoint operator and  $f : J \rightarrow H$  is a weakly almost periodic (or an  $S^1$ -almost periodic continuous) function. If a differentiable function  $u : J \rightarrow D(A)$  is a weakly almost periodic solution of the differential equation

$$u'(t) = Au(t) + f(t)$$

on  $J$ , with  $u'$  being weakly continuous on  $J$ , then

$$\sigma(u(t)) \setminus \{0\} = \sigma(f(t)) \setminus \{0\}.$$

PROOF. By Example 4, p. 210, Yosida [2],  $R(i\lambda - A) = H$  for all real  $\lambda \neq 0$ .

ACKNOWLEDGEMENT. This work was supported by the National Research Council of Canada Grant Nos. 4056 and A-9085.

#### REFERENCES

1. AMERIO, L. and PROUSE, G. Almost Periodic Functions and Functional Equations, Van Nostrand Reinhold Company (1971).
2. YOSIDA, K. Functional Analysis, Springer-Verlag New York Inc. (1971).
3. ZAIDMAN, S. Spectrum of Almost Periodic Solutions for some abstract Differential Equations, Math. Anal. Appl., 28 (1969), pp. 336-338

## Special Issue on Intelligent Computational Methods for Financial Engineering

### Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

|                        |                  |
|------------------------|------------------|
| Manuscript Due         | December 1, 2008 |
| First Round of Reviews | March 1, 2009    |
| Publication Date       | June 1, 2009     |

### Guest Editors

**Lean Yu**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [yulean@amss.ac.cn](mailto:yulean@amss.ac.cn)

**Shouyang Wang**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; [sywang@amss.ac.cn](mailto:sywang@amss.ac.cn)

**K. K. Lai**, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [mskklai@cityu.edu.hk](mailto:mskklai@cityu.edu.hk)