

α -Times Integrated C Semigroups and Strong Solution of Abstract Cauchy Problem

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ABSTRACT

The infinite generator of α -times Integrated C semigroups and the properties of resolvent are given. At the same time, we discuss the relationship between the existence of strong solution of a class of nonhomogeneous abstract Cauchy problem and α -times integrated C semigroups, and a sufficient and necessary condition is obtained.

Keywords: α -Times Integrated C Semigroups; Abstract Cauchy Problem; Strong Solution

1. Introduction

Integrated semigroups are more general than strongly continuous semigroups (*i.e.*, C_0 semigroups, cosine operator functions and exponentially bounded distribution semigroups). Frank Neubrander made use of the theory of operator semigroup to solve the existence of classical solution of homogeneous Cauchy problem where the infinite generator generated one time integrated semigroup in paper [1]. H. R. Thieme discussed the existence of integral solution for the same problem in paper [2]. Hermann Kellerman and Matthias Hieber studied the existence of the solution of nonhomogeneous Cauchy problem where the infinite generator generated one time integrated semigroup in paper [3], for a class of integral and differential function of infinite generator where the main operator was m -times integrated semigroup. N. U. Ahmed introduced the classical solution and generalized solution, and at the same time, he discussed the existence of solution in papers [4,5]. In this paper, we will introduce and study α -times integrated C semigroups, $\alpha \in R^+$. In theorem 3.1 we give a necessary and sufficient condition for α -times integrated C semigroups and the existence of strong solution of a class of nonhomogeneous abstract Cauchy problem.

Throughout this paper, X is a Banach space, $B(X)$ is the space of bounded linear operators from X into X , $D(A)$, $R(A)$, and $K(A)$ denote the domain, range and core of operator A respectively, $C \in B(X)$.

2. Definitions and Properties of α -Times Integrated C Semigroups

DEFINITION 2.1 Let $\alpha \in R^+$, a strongly continuous family $\{S(t)\}_{t \geq 0} \in B(X)$ is called α -times integrated C semigroups, if

(V₁) $S(t)C = CS(t)$, and $S(0) = 0$;

(V₂) $S(t)S(s)x =$

$$\frac{1}{\Gamma(\alpha)} \left[\int_t^{s+t} (t+s-r)^{\alpha-1} S(r) C x dr - \int_0^s (t+s-r)^{\alpha-1} S(r) C x dr \right], \quad \forall t, s \geq 0 \quad (2.1)$$

If $\alpha > 0$, $S(t)x = 0$ ($t \geq 0$) implies $x = 0$, then α -times integrated C semigroups $\{S(t)\}_{t \geq 0}$ is non-degenerated.

If there exist $M > 0$ and $\omega \in R$, such that $\|S(t)\| \leq M e^{\omega t}$, $t \geq 0$, then $\{S(t)\}_{t \geq 0}$ is called exponentially bounded.

For convenience, $(A, S(t)) \in G(\alpha, M, \omega)$ denote A generating α -times integrated C semigroups $\{S(t)\}_{t \geq 0}$, and $\{S(t)\}_{t \geq 0}$ is exponentially bounded.

DEFINITION 2.2 Let $\alpha \geq 0$, a strongly continuous family $\{S(t)\}_{t \geq 0} \in B(X)$ is called α -times exponentially bounded integrated C semigroups generated by A , if $S(0) = 0$, and there exists $M > 0, \omega > 0$, such that $(\omega, \infty) \subset \rho(A)$, $\|S(t)\| \leq M e^{\omega t}$, $t \geq 0$, and for arbitrary $\lambda > \omega$, $x \in X$, we have

$$R_c(\lambda, A)x = (\lambda - A)^{-1} Cx = \lambda^\alpha \int_0^\infty e^{-\lambda t} S(t) x dt \quad (2.2)$$

THEOREM 2.1 [1] Let A be the generator of an α -times integrated C semigroups $\{S(t)\}_{t \geq 0}$, for $\alpha \geq 0$. Then

1) For all $x \in D(A)$ and $t \geq 0$,

$$S(t)x \in D(A), AS(t)x = S(t)Ax \quad (2.3)$$

$$S(t)x = \frac{t^\alpha}{\Gamma(\alpha+1)} Cx + \int_0^t S(s)Ax ds \quad (2.4)$$

2) $\int_0^t S(s)x ds \in D(A)$, for all $x \in X$, and $t \geq 0$, such that

$$A \int_0^t S(s)x ds = S(t)x - \frac{t^\alpha}{\Gamma(\alpha+1)} Cx \quad (2.5)$$

Proof referring to papers [1,2].

COROLLARY 2.2 Let $\alpha \in R^+$. Then

$S(t)x \in D(A)$ for all $x \in X$ and $t \geq 0$. Then $S(\cdot)x$ is right differentiable in $t \geq 0$ if and only if $S(t)x \in D(A)$.

In that case

$$\frac{d}{dt} S(t)x = AS(t)x + \frac{t^{\alpha-1}}{\Gamma(\alpha)} Cx, t \geq 0, x \in X.$$

At first we introduce the fractional differential and integral of function.

For $\alpha \geq 0$, $[\alpha]$, (α) denote the integral part and decimal part of α respectively. $\Gamma(\cdot)$ is well known Gamma function, and $\Gamma(s) = \int_0^\infty x^{s-1} e^{-x} dx$,

$$s\Gamma(s) = \Gamma(s+1).$$

For $\beta \geq -1$, we define the function

$$j_\beta : (0, \infty) \rightarrow R,$$

and $j_\beta(t) = \frac{t^\beta}{\Gamma(\beta+1)}$, j_{-1} denotes 0-point Dirac measure δ_0 .

For continuous function $f(\cdot)$, $\beta \geq -1$, the definition of convolution product is as following

$$(j_\beta * f)(t) = \begin{cases} \int_0^t \frac{(t-s)^\beta}{\Gamma(\beta+1)} f(s) ds, & \beta > -1 \\ f(t), & \beta = -1 \end{cases}$$

For arbitrary $\alpha > 0$, α -order differential of function u denotes $(D_\alpha u)(t_0) = \omega^{(n-1)}(t_0)$.

For arbitrary $\alpha > 0$, α -times cumulative integral of function u denotes $(I_\alpha u) = (j_{\alpha-1} * u)(t)$.

LEMMA 2.3 [3]

1) If $f \in C^\alpha$, then

$$(D_\alpha f)(t) = \left(\frac{d}{dt}\right)^n (j_{n-\alpha-1} * [f - f(0)])(t);$$

2) If $f \in C$, then $D_\beta I_\alpha f = I_{\alpha-\beta} f$, for all $\beta \in [0, \alpha]$, especially $D_\alpha I_\alpha f = f$;

3) If $f, g \in C$,

then

$$D_\alpha (I_\alpha f * g) = f * g;$$

4) If f is constant, Then $(D_\alpha f)(t) = 0$;

5) If $g(t) = \frac{t^\alpha}{\Gamma(\alpha+1)}$, then $g(t) \in C^\alpha [0, T]$ and $(D_\alpha g)(t) = 1$.

3. Main Results

We consider the following nonhomogeneous abstract Cauchy problem

$$\begin{cases} x'(t) = Ax(t) + f(t), & t \in R^+ = [0, +\infty) \\ x(0) = x_0 \end{cases} \quad (3.1)$$

DEFINITION 3.1 Let $A \in G(\alpha, M, \omega)$,

$x(t) \in C(R^+, X)$, if

2) $x(t)$ is almost everywhere differential at R^+ and

$$\frac{d}{dt} x(t) \in L^1(R^+, X);$$

2) $x(t)$ satisfies (3.1) almost everywhere at R^+ , then $x(t)$ is called the strong solution of (3.1).

THEOREM 3.1 Let $A \in G(\alpha, M, \omega)$, $\{S(t)\}_{t \geq 0}$ is α -times integrated C semigroups, $f(t) \in L^1(R^+, X)$, defining $Cy(t) = S(t)x_0 + (S * f)(t)$, then the sufficient and necessary condition of (3.1) exists strong solution is $y(t) \in C^\alpha(R^+, X)$, $(D_\alpha y)(t)$ is almost everywhere differential at R^+ , and $d/dt (D_\alpha y)(t) \in L^1(R^+, X)$, where $x(t) = (D_\alpha y)(t)$, $t \geq 0$.

3.1. Proof Necessary

Let $x(t)$ be the strong solution of (3.1), definite

$$\alpha(s) = S(t-s)x(s), t > s \geq 0$$

Then by definition 3.1 and theorem 2.1, we know, for almost all $s \in R^+$

$$\begin{aligned} \frac{d}{ds} \alpha(s) &= - \left[\frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} C + AS(t-s) \right] x(s) \\ &\quad + S(t-s) [Ax(s) + f(s)] \\ &= - \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} Cx(s) + S(t-s)f(s) \end{aligned}$$

For the above equation integrating s from 0 to t , then

$$\text{Left} = \int_0^t \frac{d}{ds} \alpha(s) ds = \alpha(t) - \alpha(0) = -S(t)x_0$$

$$\text{Right} = -\int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} Cx(s) ds + \int_0^t S(t-s)f(s) ds$$

So

$$S(t)x_0 + \int_0^t S(t-s)f(s) ds = \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} Cx(s) ds$$

i.e. $y(t) = \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} x(s) ds$, then $y(t) \in C^\alpha(R^+, X)$,

$(D_\alpha y)(t)$ are almost everywhere differential at R^+ , and $\frac{d}{dt}(D_\alpha y)(t) \in L^1(R^+, X)$.

Therefore $(Dy)(t) = \int_0^t \frac{(t-s)^{\alpha-2}}{\Gamma(\alpha-1)} x(s) ds$,

$(D_{\alpha-1}y)(t) = \int_0^t x(s) ds$, by integrating again we have $(D_\alpha y)(t) = x(t)$ since $(D_\alpha y)(t)$ is the strong solution of (3.1).

3.2. Sufficient

Let $\beta(t) = \int_0^t Cy(r) dr$, then

$$\begin{aligned} \beta(t) &= \int_0^t \left[S(r)x_0 + \int_0^r S(r-u)f(u) du \right] dr \\ &= \int_0^t S(r)x_0 dr + \int_0^t \left[\int_u^t S(r-u)f(u) dr \right] du \\ &= \int_0^t S(r)x_0 dr + \int_0^t f(u) \left[\int_0^{t-u} S(s) ds \right] du \\ &= \int_0^t S(r)x_0 dr + \int_0^t \left[\int_0^{t-s} S(u)f(s) du \right] ds \end{aligned}$$

By Theorem 2.1 we obtain $\int_0^t S(r)x_0 dr \in D(A)$, $\int_0^t \left[\int_0^{t-s} S(u)f(s) du \right] ds \in D(A)$, therefore $\beta(t) \in D(A)$.

$$\begin{aligned} A\beta(t) &= A \int_0^t S(r)x_0 dr \\ &\quad + \int_0^t \left[\int_0^{t-s} S(u)Af(s) du \right] ds \\ &= S(t)x_0 - \frac{t^\alpha}{\Gamma(\alpha+1)} Cx_0 \\ &\quad + \int_0^t \left[S(t-s)f(s) - \frac{(t-s)^\alpha}{\Gamma(\alpha+1)} Cf(s) \right] ds \\ &= Cy(t) - \frac{t^\alpha}{\Gamma(\alpha+1)} Cx_0 - \int_0^t \frac{(t-s)^\alpha}{\Gamma(\alpha+1)} Cf(s) ds \end{aligned}$$

$$Cy(t) = A \int_0^t Cy(r) dr + \frac{t^\alpha}{\Gamma(\alpha+1)} Cx_0$$

Combining

$$+ \int_0^t \frac{(t-s)^\alpha}{\Gamma(\alpha+1)} Cf(s) ds$$

Above equation integrating t , then

$$\begin{aligned} \frac{d}{dt} Cy(t) &= ACy(t) + \frac{t^{\alpha-1}}{\Gamma(\alpha)} Cx_0 \\ &\quad + \int_0^t \frac{(t-s)^{\alpha-1}}{\Gamma(\alpha)} Cf(s) ds \end{aligned} \tag{3.2}$$

Integrating (3.2) α times, then

$$\begin{aligned} C(D_\alpha y)(t) &= C(D_{\alpha-1}y)(t) + Cx_0 + \int_0^t Cf(s) ds \end{aligned}$$

Integrating t once again, then $C(D_{\alpha+1}y)(t) = C(D_\alpha y)(t) + Cf(t)$, C is dense. Since $(D_{\alpha+1}y)(t) = (D_\alpha y)(t) + f(t)$, so $(D_\alpha y)(t)$ is the solution of (3.1).

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