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AN EXISTENCE THEOREM FOR BOUNDED VECTOR-VALUED FUNCTIONS

S. ZAIDMAN (*)

Introduction.

In professor's L. Amerio paper [1], supposing existence of bounded solutions for $t \ge 0$ (t-time), of non-linear almost-periodic differential equations, one proves existence of bounded solutions which are defined on the whole time axis, $-\infty < t < \infty$.

In our paper [2] we proved a very similar result for solutions of the heat equation, with almost-periodic known term. We shall see below that this situation can be extended to a certain class of Banach space valued functions admitting a certain representation through a given semi-group of class C^0 .

§ 1. Let us consider first a reflexive Banach space X; then, a one-parameter semi-group of operators in $L(X,X):T_t,\ t\geq 0$; such that $T_0=I$, $T_{t+\zeta}=T_tT_\zeta$; $T_t\in L(X,X)\ \forall\ t\geq 0$ and T_tx is continuous from $0\leq t<\infty$ to X.

Consider also a continuous function $-\infty < t < \infty$ to X, which is almost-periodic in Bochner's sense, that is:

Each sequence $(f(t+a_n))_{n=1}^{\infty}$ contains a subsequence $(f(t+a_{n_p}))_{p=1}^{\infty}$ which is uniformly convergent on $-\infty < t < \infty$, in strong topology of X.

Let now u(t) be a continuous function: $0 \le t < \infty$ to X, admitting representation

(1.1)
$$u(t) = T_t u(0) + \int_0^t T_{t-\zeta} f(\zeta) d\zeta, \quad \forall t \geq 0$$

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and let us assume

(1.2)
$$M = \sup_{t \geq 0} \| u(t) \|_{X} < \infty.$$

Then we have

Theorem. There exists a continuous function $W(t), -\infty < t < \infty$ to X, such that

$$(1.3) W(t) = T_{t-t_0} W(t_0) + \int_{t_0}^t T_{t-\zeta} f(\zeta) d\zeta, \forall t \ge t_0$$

$$\sup_{-\infty < t < \infty} \| W(t) \| < \infty.$$

PROOF. Let us consider the sequence of translates

$$u_n(t) = u(t + n)$$

They are defined for $t \ge -n$, and we have

(1.5)
$$\sup_{t \geq -n} \| u_n(t) \| = M = \sup_{t \geq 0} \| u(t) \|$$

As well known, reflexivity implies weak sequential compactness of bounded sets in X. Then, using almost-periodicity of f(t) and the diagonal procedure, we obtain a sequence of positive integers $(n_k)_1^{\infty}$ with following properties:

- (1.6) $\lim_{k \to \infty} f(t + n_k) = g(t)$, uniformly on $-\infty < t < \infty$ (and consequently g(t) is an almost-periodic function)
- (1.7) For each N=0, 1, 2, $u_{n_k}(-N)$ is defined for k>N, and
- (1.8) $(\omega) \lim_{k \to \infty} u_{n_k}(-N) = W_N$ exists and belongs to X (here (w) means weak topology in X; remember that a reflexive space is weakly sequentially complete).

Remark now, that for each real t, $u_{n_k}(t)$ is defined for $k \geq k_t$. Then we shall see that, $\forall t \in (-\infty, \infty)$

$$(1.9) \qquad (w) \lim_{k \to \infty} u_{n_k}(t) = V(t) \text{ exists.}$$

$$\sup_{-\infty < t < \infty} || V(t) || < \infty$$

$$(1.11) V(t) = T_{t-t_0} V(t_0) + \int_{t_0}^{t} T_{t-\sigma} g(\sigma) d\sigma, \forall t \geq t_0, \quad \forall t_0 \in \mathbb{R}^1.$$

In fact (1.10) is a consequence of (1.9) and (1.5). To prove (1.9) we use following

LEMMA 1. Let $t \in (-\infty, \infty)$ be given, and N a positive integer such that t + N > 0. Then, $\forall k > N$, we have

(1.12)
$$u_{n_k}(t) = T_{t+N} u_{n_k}(-N) + \int_{-N}^{t} T_{t-\tau} f(\tau + n_k) d\tau.$$

This Lemma is a Corollary of a slightly more general result

LEMMA 2. Let u(t), $t \ge 0 \to \mathcal{X}$ (arbitrary Banach space), be a continuous function; T_t ; $t \ge 0 \to L(\mathcal{X}, \mathcal{X})$ be a strongly continuous one parameter semigroup of linear bounded operators in \mathcal{X} ; f(t), $-\infty < t < \infty \to \mathcal{X}$ be a continuous function.

Suppose

$$u(t) = T_t u(0) + \int_0^t T_{t-\tau} f(\tau) d\tau, \quad \forall t \geq 0.$$

Then, if $t \in (-\infty, \infty)$, is given and b > a > 0, a + t > 0, we have

(1.13)
$$u(t+b) = T_{t+a} u(b-a) + \int_{-a}^{t} T_{t-\zeta} f(\zeta+b) d\zeta$$

Remark. Lemma 1 follows from Lemma 2 if we take $b = n_k$, a = N.

PROOF OF LEMMA 2.

As t+b>t+a>0, we have using (1.1)

(1.14)
$$u(t + b) = T_{t+b} u(0) + \int_{0}^{t+b} T_{t+b-\zeta} f(\zeta) d\zeta = T_{t+a} T_{b-a} u(0) + \int_{0}^{t+b} T_{t+b-\sigma} f(\sigma) d\sigma .$$

Next remark, again by (1.1), the representation

$$u(b-a) = T_{b-a} u(0) + \int_{0}^{b-a} T_{b-a-\sigma} f(\sigma) d\sigma.$$

Introducing in (1.14) the value of $T_{b-a} u(0)$ we get

$$(1.15) u(t+b) = T_{t+a} \left(u(b-a) - \int_{0}^{b-a} T_{b-a-\sigma} f(\sigma) d\sigma \right) + \int_{0}^{t+b} T_{t+b-\sigma} f(\sigma) d\sigma =$$

$$T_{t+a} u(b-a) + \int_{b-a}^{t+b} T_{t+b-\sigma} f(\sigma) d\sigma.$$

Now, set $\sigma = \zeta + b$; it follows $\int_{b-a}^{t+b} T_{t+b-\sigma} f(\sigma) d\sigma = \int_{-a}^{t} T_{t-\zeta} f(\zeta + b) d\zeta$ which proves our Lemma, and consequently Lemma 1 too.

Actually we see that (1.9) is true in the following way: Fix an arbitrary real t; then take N a positive integer, such that t+N>0, and take k>N. We use then (1.12); as $f(t+n_k)\to g(t)$ uniformly on $(-\infty,\infty)$ and in X strong, we have obviously

$$\lim_{k\to\infty}\int_{N}^{t}T_{t-\zeta}f(\zeta+n_{k})\,d\zeta=\int_{N}^{t}T_{t-\zeta}g(\zeta)\,d\zeta.$$

Then we have also

$$(w)\lim_{k\to\infty} T_{t+N} u_{n_k}(-N) = T_{t+N} W_N.$$

because a linear continuous operator in a B-space is continuous also in respect to the weak convergence.

Now, we shall see that for function V(t), $-\infty < t < \infty \to X$ defined by (1.9), the representation formula (1.11) holds for each semi axis $t \ge t_0$.

Take in fact two reals $t \ge t_0$, and choose an integer N such that $-N < t_0$. Apply Lemma 1 to t, t_0 , N. We have

$$u_{n_k}(t) = T_{t+N} u_{n_k}(-N) + \int_{-N}^{t} T_{t-\zeta} f(\zeta + n_k) d\zeta$$

$$u_{n_k}(t_0) = T_{t_0+N} u_{n_k}(-N) + \int_{-N}^{t_0} T_{t_0-\zeta} f(\zeta + n_k) d\zeta.$$

Then, reasoning as above, we obtain

$$V(t) = T_{t+N} W_N + \int_{-N}^{t} T_{t-\zeta} g(\zeta) d\zeta$$

$$V\left(t_{0}\right) = T_{t_{0}+N} W_{N} + \int_{-N}^{t_{0}} T_{t_{0}-\zeta} g\left(\zeta\right) d\zeta$$

Trying now to get (1.11) we write

$$T_{t-t_0} V(t_0) = T_{t-t_0} \left(T_{t_0+N} W_N + \int_{-N}^{t_0} T_{t_0-\zeta} g(\zeta) d\zeta \right) = T_{t+N} W_N + \int_{-N}^{t_0} T_{t-\zeta} g(\zeta) d\zeta.$$

Hence

$$T_{t-t_0} V(t_0) + \int_{t_0}^{t} T_{t-\zeta} g(\zeta) d\zeta = T_{t+N} W_N + \int_{-N}^{t} T_{t-\zeta} g(\zeta) d\zeta = V(t)$$

that is (1.11).

Now we give the idea of the final step in the proof. Using uniform (on real axis) convergence of sequence $f(t+n_k)$ to g(t), we obtain uniform convergence of sequence $g(t-n_k)$ to f(t). Starting now with V(t) and repeating above procedure, we obtain function W(t), $-\infty < t < \infty$ which is continuous, bounded, and admits representation $(1.3) \ \forall \ t \ge t_0$.

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