

## 55. Evolution Governed by "Generalized" Dissipative Operators

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Let  $X$  be a real Banach space with norm  $|\cdot|$ . For  $x \in X$  and  $f \in L^1(0, T; X)$ , we consider the abstract Cauchy problem of the form

$$(CP; x, f) \quad \begin{cases} (d/dt)u(t) \in Au(t) + f(t), & \text{for } t \in (0, T), \\ u(0) = x, \end{cases}$$

where  $A$  is a multivalued operator in  $X$  satisfying the dissipative condition of the following general type:

(GD) There exists a "uniqueness function"  $\omega$  such that

$$[x_1 - x_2, y_1 - y_2]_- \leq \omega(|x_1 - x_2|)$$

for  $x_1, x_2 \in D(A)$ ,  $y_1 \in Ax_1$  and  $y_2 \in Ax_2$ .

We mean by the "uniqueness function" a real valued continuous function  $\omega$  defined on  $[0, \infty)$  such that  $\omega(0) = 0$  and that  $r(t) \equiv 0$  is the unique solution of the initial value problem:  $(d/dt)r(t) = \omega(r(t))$ ,  $t \geq 0$  and  $r(0) = 0$ . The semi-inner products  $[\cdot, \cdot]_{\pm}$  are defined by

$$[x, y]_+ = \lim_{\lambda \downarrow 0} (|x + \lambda y| - |x|)/\lambda \quad \text{and} \quad [x, y]_- = \lim_{\lambda \uparrow 0} (|x + \lambda y| - |x|)/\lambda$$

for  $x, y \in X$ .

The first aim of this note is to introduce a notion of generalized solutions, i.e., that of mild solutions, to the Cauchy problem  $(CP; x, f)$  and to investigate its fundamental properties. The second is to discuss the existence of mild solutions of the problem  $(CP; x, f)$ . Here, we sketch our results. The details of the results will be exhibited elsewhere.

**1. Properties of mild solutions.** We introduce a notion of solutions, called herein mild solutions, which refers directly to the approximation method used to establish the existence of solutions, so-called *method of discretization in time*.

**Definition 1.** Let  $\varepsilon > 0$ . A piecewise constant function  $u : [0, t_N] \rightarrow X$  is said to be an  $\varepsilon$ -approximate solution of  $(CP; x, f)$  on  $[0, T]$ , if there exists a partition  $\{0 = t_0 < t_1 < \cdots < t_N\}$  of the interval  $[0, t_N]$  and a finite sequence  $((x_i, f_i) : i = 1, \cdots, N)$  with the four properties below:

$$(\varepsilon.1) \quad u(t) = \begin{cases} x_0 & \text{for } t = 0 \\ x_i & \text{for } t \in (t_{i-1}, t_i] \end{cases}$$

and

$$(t_i - t_{i-1})^{-1}(x_i - x_{i-1}) \in Ax_i + f_i,$$

for  $i = 1, \cdots, N$ ,

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$$(\varepsilon.2) \quad t_i - t_{i-1} \leq \varepsilon, \quad i = 1, 2, \dots, N \text{ and } T - \varepsilon < t_N \leq T,$$

$$(\varepsilon.3) \quad |x_0 - x| \leq \varepsilon,$$

$$(\varepsilon.4) \quad \sum_{i=1}^N \int_{t_{i-1}}^{t_i} |f(t) - f_i| dt \leq \varepsilon.$$

**Definition 2.** A continuous function  $u : [0, T] \rightarrow X$  is said to be a *mild solution* of  $(CP; x, f)$  on  $[0, T]$ , provided that for each  $\varepsilon > 0$  there is an  $\varepsilon$ -approximate solution  $u^\varepsilon$  of  $(CP; x, f)$  on  $[0, T]$  such that  $|u(t) - u^\varepsilon(t)| \leq \varepsilon$  for  $t$  in the domain of  $u^\varepsilon$ .

We have the following type of uniqueness theorem for mild solutions (cf. B  nilan [1]).

**Theorem 1.** Let  $u : [0, T] \rightarrow X$  and  $v : [0, T] \rightarrow X$  be mild solutions of  $(CP; x, f)$  and  $(CP; y, g)$  on  $[0, T]$ , respectively. Then

$$\begin{aligned} & |u(t) - v(t)| - |u(s) - v(s)| \\ & \leq \int_s^t \{ [u(\sigma) - v(\sigma), f(\sigma) - g(\sigma)]_+ + \omega(|u(\sigma) - v(\sigma)|) \} d\sigma \end{aligned}$$

for  $s, t \in [0, T]$  with  $s \leq t$ . If  $f = g$  in  $L^1(0, T; X)$  and  $x = y$  in particular, then  $u(t) = v(t)$  on  $[0, T]$ .

**2. Existence of mild solutions.** The following is one of the most fundamental theorems concerning the convergence of  $\varepsilon$ -approximate solutions (cf. Kobayashi [6] and Takahashi [10]).

**Theorem 2.** For each  $\varepsilon > 0$ , let  $u^\varepsilon : [0, t_{N_\varepsilon}^\varepsilon] \rightarrow X$  be an  $\varepsilon$ -approximate solution of  $(CP; x, f)$  on  $[0, T]$ . If  $x \in D(A)$ , then the following statements are mutually equivalent.

- (i)  $\sup \{|u^\varepsilon(t)| : t \in [0, t_{N_\varepsilon}^\varepsilon]\}$  is bounded as  $\varepsilon \downarrow 0$ .
- (ii) There exists a mild solution  $u$  of  $(CP; x, f)$  on  $[0, T]$  such that  $\sup \{|u^\varepsilon(t) - u(t)| : t \in [0, t_{N_\varepsilon}^\varepsilon]\}$  converges to zero as  $\varepsilon \downarrow 0$ .

The proof of Theorem 2 is based on

**Lemma 1.** Suppose that for  $\lambda, \mu > 0$ , three sequences  $\{t_i^\lambda\}_{i=0}^{N_\lambda}$ ,  $\{t_j^\mu\}_{j=0}^{N_\mu}$  and  $\{a_{i,j}^{\lambda,\mu} : i = 0, 1, \dots, N_\lambda \text{ and } j = 0, 1, \dots, N_\mu\}$  of nonnegative numbers satisfy the following four conditions:

- (i)  $0 = t_0^\lambda < t_1^\lambda < \dots < t_{N_\lambda}^\lambda$ ,  $0 = t_0^\mu < t_1^\mu < \dots < t_{N_\mu}^\mu$ ,  
 $h_i^\lambda := t_i^\lambda - t_{i-1}^\lambda \leq \lambda$ ,  $i = 1, 2, \dots, N_\lambda$ ,  $T - \lambda < t_{N_\lambda}^\lambda \leq T$ ,  
 $h_j^\mu := t_j^\mu - t_{j-1}^\mu \leq \mu$ ,  $j = 1, 2, \dots, N_\mu$ ,  $T - \mu < t_{N_\mu}^\mu \leq T$ ,
- (ii) there exists a number  $K > 0$  such that  $a_{i,j}^{\lambda,\mu} \leq K$  for  $0 \leq i \leq N_\lambda$  and  $0 \leq j \leq N_\mu$ ,
- (iii) there exist  $M \geq 0$  and  $A_{\lambda,\mu} \geq 0$  with  $\limsup_{\lambda,\mu \downarrow 0} A_{\lambda,\mu} \leq A < \infty$  such that

$$a_{i,j}^{\lambda,\mu} \leq A_{\lambda,\mu} + |t_i^\lambda - t_j^\mu| M \text{ for } i = 0 \text{ or } j = 0,$$

- (iv) there exist  $L \geq 0$  and  $B_{\lambda,\mu} \geq 0$  with  $\limsup_{\lambda,\mu \downarrow 0} B_{\lambda,\mu} \leq B < \infty$  such that

$$(a_{i,j}^{\lambda,\mu} - a_{i-1,j}^{\lambda,\mu})/h_i^\lambda + (a_{i,j}^{\lambda,\mu} - a_{i,j-1}^{\lambda,\mu})/h_j^\mu \leq \omega(a_{i,j}^{\lambda,\mu}) + L |t_i^\lambda - t_j^\mu| + B_{\lambda,\mu}$$

for  $1 \leq i \leq N_\lambda$  and  $1 \leq j \leq N_\mu$ .

Then we have

$$\limsup_{\lambda,\mu \downarrow 0} (\sup \{a_{i,j}^{\lambda,\mu} : 0 \leq i \leq N_\lambda \text{ and } 0 \leq j \leq N_\mu \text{ with } |t_i^\lambda - t_j^\mu| \leq \lambda + \mu + h\})$$

$\leq \sup\{m_K(t : \eta + hM, Lh + \eta) : t \in [0, T]\} + \eta^{-1}K(A + B)$   
 for  $h \geq 0$  and  $\eta > 0$ . Here  $m_K(t : \alpha, \beta)$  is the nonextendable maximal solution of the initial problem:  $(d/dt)r(t) = \omega_K(r(t)) + \beta$ ,  $t \geq 0$  and  $r(0) = \alpha$ , where  $\alpha, \beta \geq 0$  and  $\omega_K$  is defined by

$$\omega_K(r) = \begin{cases} \omega(r) & \text{for } 0 \leq r \leq K, \\ \omega(K) & \text{for } r \geq K. \end{cases}$$

Roughly speaking, Lemma 1 is proved by comparing  $A_{i,j}^{\lambda,\mu}$  with  $A_{K,\eta}(t_i^\lambda, t_j^\mu)$ , by using the following difference approximate version (Lemma 2) of comparison theorem, where  $A_{K,\eta}(t, s) := m_K(t \wedge s : \eta + |t - s|M, L|t - s| + \eta)$  is a solution of partial differential equation:

$$\begin{cases} u_t(t, s) + u_s(t, s) = \omega_K(u(t, s)) + L|t - s| + \eta, \\ \quad \quad \quad \text{in } D'((0, T) \times (0, T)) \\ u(t, s) = \eta + |t - s|M, \quad t = 0 \text{ or } s = 0. \end{cases}$$

**Lemma 2.** Suppose that  $\lambda > 0$  and two families  $\{a, a_0, b_0\}$  and  $\{A, A_0, B_0\}$  of nonnegative numbers satisfy two inequalities

$$(A - A_0)/\lambda \geq \omega_K(A) + B_0 \text{ and } (a - a_0)/\lambda \leq \omega_K(a) + b_0.$$

If  $b_0 + 2\rho_{\omega_K}(\lambda(\omega_0(K) + b_0)) < B_0$  then  $a_0 \leq A_0$  implies  $a \leq A$ . Here  $\rho_{\omega_K}$  is the modulus of continuity of  $\omega_K$  and  $\omega_0(K) = \sup\{\omega_K(r) : r \geq 0\}$ .

Outline of the proof "(i)  $\Rightarrow$  (ii)" of Theorem 2: Let  $\lambda, \mu > 0$  and  $g \in \text{Lip}([0, T] : X)$ . We set

$$A_{i,j}^{\lambda,\mu}(g) := \max\{|x_i^\lambda - x_j^\mu| - E_i^\lambda(g) - E_j^\mu(g), 0\}$$

for  $0 \leq i \leq N_\lambda$  and  $0 \leq j \leq N_\mu$ , where  $E_i^\lambda(g)$  and  $E_j^\mu(g)$  are defined by

$$E_i^\lambda(g) = \sum_{k=1}^i (t_k^\lambda - t_{k-1}^\lambda) |f_k^\lambda - g(t_k^\lambda)|, \quad i = 0, 1, \dots, N_\lambda$$

and

$$E_j^\mu(g) = \sum_{k=1}^j (t_k^\mu - t_{k-1}^\mu) |f_k^\mu - g(t_k^\mu)|, \quad j = 0, 1, \dots, N_\mu.$$

Then we may show that  $\{A_{i,j}^{\lambda,\mu} : 0 \leq i \leq N_\lambda \text{ and } 0 \leq j \leq N_\mu\}$  satisfies three estimates corresponding to (ii), (iii) and (iv) of Lemma 1. Since  $|x_i^\lambda - x_j^\mu| \leq A_{i,j}^{\lambda,\mu}(g) + E_{N_\lambda}^\lambda(g) + E_{N_\mu}^\mu(g)$ , it may be proved by Lemma 1 that

$$\limsup_{\lambda, \mu \downarrow 0} (\sup\{|u^\lambda(t) - u^\mu(t)| : t \in [0, t_{N_\lambda}^\lambda] \cap [0, t_{N_\mu}^\mu]\})$$

$$\leq \sup\{m_K(t : \eta, \eta) : t \in [0, T]\} + 2 \int_0^T |f(t) - g(t)| dt \\ + \eta^{-1}K(2|x - u| + \rho_{\omega_K}(2 \int_0^T |f(t) - g(t)| dt))$$

for  $\eta > 0$ ,  $u \in D(A)$  and  $g \in \text{Lip}([0, T] : X)$ . It thus is shown that the limit  $\lim_{\lambda \downarrow 0} u^\lambda(t)$  exists for  $t \in [0, T)$  by noting that  $m_K(t : \eta, \eta)$  converges to zero uniformly on  $[0, T]$  as  $\eta \rightarrow 0+$  and  $\text{Lip}([0, T] : X)$  is dense in  $L^1(0, T : X)$ .

We define  $S(A) = \{z \in X : \liminf_{\lambda \rightarrow 0+} \lambda^{-1}d(R(I - \lambda A), x + \lambda z) = 0 \text{ for any } x \in D(A)\}$ . By using Theorem 2 and [11, Lemma 3.2], we have the following existence theorem of mild solutions (cf. B enilan [1] and Kobayashi [6]):

**Theorem 3.** Suppose that the uniqueness function  $\omega$  satisfies the condition that  $\limsup_{r \rightarrow \infty} \omega(r)/r < \infty$ . If  $x \in D(A)$  and  $f(t) \in S(A)$  for almost all

$t \in (0, T)$ , then there exists a (unique) mild solution of  $(CP; x, f)$  on  $[0, T]$ .

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