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QUASILINEAR EVOLUTION EQUATIONS WITH OPERATORS DEPENDENT ON t

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The purpose of this paper is to present some theorems on existence and uniqueness of solutions for some semilinear Cauchy problems of second order with operators A(t) not densely defined in a given Banach space X. To this end, we begin with reduction of our problem to a problem in which the operators have the same (independent of t) domain D.

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Целью этой работы является представление некоторых теорем о существовании и единственности решений некоторых полулинейных задач Коши второго порядка с операторами A(t), не плотно определенными в заданном банаховом пространстве X. Для этого мы начинаем с редукции нашей задачи к задаче, в которой операторы имеют одну и ту же (независимую от t) область D.

1. Introduction. Our main objective is to investigate the abstract semilinear second order initial value problem

$$\begin{cases} \frac{d^2 u}{dt^2} = A(t)u + f\left(t, u, \frac{du}{dt}\right), & t \in (0, T], \\ u(0) = u_0, & \frac{du}{dt}(0) = u_1, & u_0, u_1 \in X \end{cases}$$
 (1)

where (X, ||.||) is a Banach space, u a mapping from \mathbb{R} to X, f a nonlinear mapping from $[0, T] \times X \times X$ into X and $\{A(t)\}$, $t \in [0, T]$ a family of linear closed operators

$$A(t): X \supset D_t \longrightarrow X$$

with domains $D_t \subset X$ depending on t unnecessarily dense in X.

Most of the results concerning problem (1) have been obtained under the assumption that the operators $\{A(t)\}$, $t \in [0, T]$, of a given family have domains independent of t (see e. g. [4, 5, 8]).

The case of densely defined operators A(t) with domains dependent on t has been considered in [11].

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The main our goal is to present a result on existence and uniqueness of the mild solution for problem (1). To this end, we use some extrapolation spaces associated to the family $\{A(t)\}, t \in [0, T]$, in order to reduce problem (1) to a second order initial value problem with operators densely defined.

- **2. Preliminaries.** We make the following assumptions on the family $\{A(t)\}, t \in [0, T]$.
- (Z_1) There exists a closed subspace $Y \subset X$ such that $Y = \bar{D}_t$ for each $t \in [0, T]$ and $Y \neq X$.
- (Z_2) For each $t \in [0,T]$ the resolvent set $\varrho(A(t)) = \varrho(A)$ of A(t) is independent of $t \in [0,T]$ and $[0,\infty) \subset \varrho(A)$.
- (Z₃) The family $A(t), t \in [0, T]$, is stable in the sense that there exists a real number $M \ge 1$ such that

$$\|(\lambda - A(t_k))^{-1}(\lambda - A(t_{k-1}))^{-1}\dots(\lambda - A(t_1))^{-1}\| \le M\lambda^{-k}$$
 (2)

and

$$\|(\lambda - A(t_1))^{-1}(\lambda - A(t_2))^{-1}\dots(\lambda - A(t_k))^{-1}\| \le M\lambda^{-k},\tag{3}$$

for $\lambda > 0$ and every finite sequence $0 \le t_1 \le t_2 \le \cdots \le t_k \le T$, $k \in \mathbb{N}$.

From the assumption (Z_3) for k=1 it follows that

$$\|(\lambda - A(t))^{-1}\| \le \frac{M}{\lambda} \quad \text{for } \lambda > 0, \ t \in [0, T].$$
 (4)

It follows from (4) that it is possible to define for each $t \in [0,T]$) the operator

$$B(t)x = [A(t)]^{\frac{1}{2}}x := \frac{i}{\pi} \int_0^\infty \lambda^{-\frac{1}{2}} R(\lambda, A(t))(-A(t))x d\lambda,$$

where $x \in D_t$ (cf. [6]).

 (Z_4) For each $t \in [0,T]$, $\lambda > 0$ and $n \in N$

$$\left\| \frac{d^n}{d\lambda^n} (\lambda(\lambda^2 - A(t))^{-1}) \right\| \le \frac{Mn!}{\lambda^{n+1}},$$

and

$$\left\|\frac{d^n}{d\lambda^n}(B(t)(\lambda^2-A(t))^{-1})\right\|\leq \frac{Mn!}{\lambda^{n+1}}\,,$$

where $M \ge 1$ is from (2) and (3).

 (Z_5) The mapping

$$[0,T] \ni t \longrightarrow R(\lambda,A(t))x$$
 is of class C^1 for $x \in X$.

 (Z_6) For each $t, s \in [0, T]$ the operator $A^{-1}(t)A(s)$ is closable and the mapping

$$[0,T]\ni t\to \overline{A^{-1}(t)A(s)}$$

is continuous in t = s, i.e.

$$\lim_{t \to s} \|\overline{A^{-1}(t)A(s)} - I\| = 0$$

3. Existence and uniqueness of solution of problem (1). Following [11] we shall use some extrapolation spaces in order to reduce problem (1) to a similar problem with an operator $\hat{A}_0(t)$ densely defined in an extrapolation space \hat{X}_0 .

To this purpose we define for each $t \in [0, T]$ the operator $A_0(t)$,

$$A_0(t) := A(t)|_{D_t^0}, \quad D_t^0 := \{x \in D_t : A(t)x \in Y\},$$

i.e. $A_0(t)$ is the part of A(t) in Y. By the definition of $A_0(t)$ we see that the operator $A_0(t): Y \supset D_t^0 \to Y$ is densely defined. In the space Y, for each $t \in [0,T]$, we define a weaker norm

$$|x|_t^{A_0} := ||R(0, A_0(t))x||, \text{ for } x \in Y, t \in [0, T]$$

From (Z_6) it follows that for each $t \in [0, T]$ the norms $|\cdot|_t^{A_0}$ defined by () are equivalent (cf. [12]). Taking in the space Y the norm

$$|x|_0^{A_0} := ||R(0, A_0(0))x|| = ||A_0^{-1}(0)x||, \text{ for } x \in Y$$
 (5)

we denote by \hat{Y}^{A_0} the space which is the completion of the space Y with norm (5) to a Banach space. Since the operator

$$A_0(t): Y \supset D_t^0 \longrightarrow \hat{Y}^{A_0}$$

is bounded for each $t \in [0, T]$, we can extend it to the closure of its domain, i.e. to $\bar{D}_t^0 = Y$. Then we define

$$\hat{A}_0(t) \colon \hat{Y}^{A_0} \supset Y \longrightarrow \hat{Y}^{A_0} \quad \text{for } t \in [0, T]$$

to be the extension of $A_0(t)$. In this way we get a family of linear densely defined operators $\{\hat{A}_0(t)\}, t \in [0, T]$, for which $D(\hat{A}_0(t)) = Y$ for $t \in [0, T]$, where Y is dense in \hat{Y}^{A_0} .

Our main objective of this paper is to consider problem (1) in the case when f is the mapping

$$f: [0,T] \times X \times X \longrightarrow X.$$

To the purpose we define \hat{X}_0^A as the completion of the space X with the norm

$$|x|_0^A = ||R(0, A(0))x||, \quad x \in X$$

to a Banach space. By virtue of ([7], Th. 3.1.10) we may identify \hat{Y}^{A_0} with \hat{X}_0^A and $\hat{A}_0(t)$ with $\hat{A}(t)$, where all of the mappings

$$\hat{A}(t): \hat{X}_0^A \supset Y \longrightarrow \hat{X}_0^A, \quad t \in [0, T]$$

are defined on the same subspace Y which is dense in \hat{X}_0^A .

From now on we will consider the problem

$$\begin{cases}
\frac{d^2 u}{dt^2} = \hat{A}(t)u + f(t, u, u') \\
u(0) = u_0 \in X \\
u'(0) = u_1 \in X.
\end{cases}$$
(6)

Under assumptions (Z_1) – (Z_6) we get that the family $\{\hat{A}(t)\}, t \in [0, T]$, has the following properties:

1°. $D(\hat{A}(t)) = Y$, for each $t \in [0, T]$.

 2^0 . $D(\hat{A}(t))$ is dense in \hat{X}_0^A .

 3° . $\hat{A}(t)x = \hat{B}^{2}(t)x$, for each $t \in [0,T]$ and $x \in Y$, where

$$\hat{B}(t)x = \frac{i}{\pi} \int_0^\infty \lambda^{-\frac{1}{2}} R(\lambda, \hat{A}(t))(-\hat{A}(t))x d\lambda \quad \text{for } x \in Y.$$
 (7)

The operator $\hat{B}(t)$ may not be closed as an operator defined on \hat{X}_0^A , but it is closable because

$$\hat{B}^{-1}(t) = \frac{1}{\pi i} \int_0^\infty \lambda^{-\frac{1}{2}} R(\lambda, \hat{A}(t)) d\lambda$$

is bounded in \hat{X}_0^A .

In the sequel the closure of operator (7), i.e. the operator

$$\hat{B}(t): \hat{X}_0^A \supset D(\hat{B}(t)) \longrightarrow \hat{X}_0^A$$

will be denoted by the same symbol $\hat{B}(t)$.

Lemma 1. Under assumptions (Z_1) – (Z_6) the family of operators

$$\hat{B}(t)\hat{B}^{-1}(0):\hat{X}_0^A\longrightarrow\hat{X}_0^A$$

is uniformly bounded, i.e. there exists a constant $K \geq 0$ such that

$$|\hat{B}(t)\hat{B}^{-1}(0)x|_0^A \leq K|x|_0^A$$
 for $x \in \hat{X}_0^A$, $t \in [0,T]$.

Proof. For $x \in (Y, |\cdot|_0^A) \subset \hat{X}_0^A$ we have

$$|\hat{B}(t)\hat{B}^{-1}(0)x|_0^A = ||A_0^{-1}(0)\hat{B}(t)\hat{B}^{-1}(0)x|| \le$$

$$\le ||A_0^{-1}(0)A_0(t)|| ||A_0^{-1}(t)\hat{B}(t)\hat{B}^{-1}(0)x||.$$

By (Z_6) , we have

$$|\hat{B}(t)\hat{B}^{-1}(0)x|_{0}^{A} \leq C||A_{0}^{-1}(t)\hat{B}(t)\hat{B}^{-1}(0)x|| = C||A_{0}^{-1}(t)B(t)B^{-1}(0)x|| =$$

$$= C||B^{-1}(t)B^{-1}(0)x|| = C||B^{-1}(t)B^{-1}(0)A_{0}(0)A_{0}^{-1}(0)x|| \leq$$

$$\leq C||B^{-1}(t)B^{-1}(0)A_{0}(0)|||x|_{0}^{A} = C||B^{-1}(t)B(0)|||x|_{0}^{A},$$

where $C = \sup\{\|A_0^{-1}(t)A_0(t)\|: t \in [0,T]\}$. By virtue of ([11], Lemma 2), there exists $C_0 > 0$ such that

$$||B^{-1}(t)B(0)|| \le C_0$$
 for $t \in [0, T]$

which ends the proof (with $K = CC_0$).

Lemma 2. Under assumptions (Z_1) – (Z_6) the norms

$$|||x|||_t := |\hat{B}(t)x|_0^A \text{ for } x \in Y$$

corresponding to $t \in [0, T]$ are equivalent.

Proof. Let $x \in (Y, |..|_0^A)$ be arbitrary. By Lemma 1, $|\hat{B}(t)\hat{B}^{-1}(0)|_0^A \leq K$, for $t \in [0, T]$. Thus

$$|||x|||_t = |\hat{B}(t)x|_0^A = |\hat{B}(t)\hat{B}^{-1}(0)\hat{B}(0)x|_0^A \le K|\hat{B}(0)x|_0^A = K|||x|||_0,$$

Similarly we get

$$|||x|||_0 = |\hat{B}(0)x|_0^A \le L|\hat{B}(t)x|_0^A = L|||x|||_t$$

where $L = \sup\{|\hat{B}(0)\hat{B}^{-1}(t)|_0^t : t \in [0, T]\}.$

Lemma 3. Under the assumptions of Lemma 2 the family $\{\hat{B}(t)\}$, $t \in [0, T]$, has a constant domain, i.e. $D(\hat{B}(t)) = D(\hat{B}(0))$ for each $t \in [0, T]$.

Proof. Let $x \in D(\hat{B}(0))$ and let $\{x_n\} \subset Y$ be such that $x_n \to x$ and $\hat{B}(0)x_n \longrightarrow \hat{B}(0)x$ in \hat{X}_0^A . Since, for each $t \in [0,T], Y \subset D(\hat{B}(t))$,

$$|\hat{B}(t)x_p - \hat{B}(t)x_q|_0^A = |\hat{B}(t)(x_p - x_q)|_0^A \le M|\hat{B}(0)(x_p - x_q)|_0^A \to 0$$

when $p, q \to \infty$. This means that $\{\hat{B}(t)x_n\}$ satisfies the Cauchy condition. This implies the convergence of $\{\hat{B}(t)x_n\}$ in \hat{X}_0^A . Let $y \in \hat{X}_0^A$ be a limit of $\{\hat{B}(t)x_n\}$. Hence we have

$$x_n \xrightarrow[n \to \infty]{} x$$
 and $\hat{B}(t)x_n \longrightarrow y$ when $n \to \infty$ (8)

From (8) and closeness of the operator $\hat{B}(t)$ it follows that $x \in D(\hat{B}(t))$ and $\hat{B}(t)x = y$. Thus $D(\hat{B}(0)) \subset D(\hat{B}(t))$, for each $t \in [0, T]$. Analogously we obtain the inverse inclusion, i.e. $D(\hat{B}(t)) \subset D(\hat{B}(0))$ for each $t \in [0, T]$.

We denote

$$D_0^B := D(\hat{B}(0)) = D(\hat{B}(t)), \quad t \in (0, T].$$

Since $Y \subset D_0^B$, D_0^B is a dense subspace of \hat{X}_0^A . We denote by $[D_0^B]$ the space D_0^B equipped with the graph norm of the operator $\hat{B}(0)$, i.e.

$$|x| := |x|_0^A + |\hat{B}(0)x|_0^A. \tag{9}$$

The space $[D_0^B]$ may be defined in another way. Since $0 \in \varrho(\hat{B}(t))$, for each $t \in [0,T]$, the norms $|x|_0^A + |\hat{B}(0)x|_0^A$ and $|\hat{B}(0)x|_0^A$ are equivalent for each $x \in D_0^B$. On the other hand we have

$$|\hat{B}(0)x|_0^A = ||R(0, \hat{A}(0))\hat{B}(0)x|| = ||\hat{A}^{-1}(0)\hat{B}(0)x|| = ||\hat{B}^{-1}(0)x|| = ||R(0, \hat{B}(0))x||.$$

Denoting

$$|x|_0^B := ||R(0, \hat{B}(0))x|| \quad \text{for } x \in D_0^B,$$
 (10)

we see that norms (9) and (10) are equivalent. From this we get

$$[D_0^B] = \hat{Y}^B \,,$$

where \hat{Y}^B is the space which is the completion of the space Y with norm (10) to a Banach space.

Using the extrapolation space \hat{X}_0^A and \hat{Y}^B we are able to reduce Cauchy problem (6) to the following first order problem in the space $\hat{Y}^B \times \hat{X}_0^A$:

$$\begin{cases} \frac{d\mathcal{U}}{dt} = \hat{\mathcal{A}}(t)\mathcal{U} + F(t,\mathcal{U}), \\ \mathcal{U}(0) = \mathcal{U}_0, \end{cases}$$
 (11)

where

$$\mathcal{U} = \begin{bmatrix} u \\ v \end{bmatrix}, \quad \hat{\mathcal{A}}(t) = \begin{bmatrix} 0 & I \\ \hat{\mathcal{A}}(t) & 0 \end{bmatrix}, \quad F(t, \mathcal{U}) = \begin{bmatrix} 0 \\ f(t, u, v) \end{bmatrix},$$

$$\mathcal{U}_0 = \begin{bmatrix} u_0 \\ u_1 \end{bmatrix}, \qquad v = u', \qquad D(\hat{\mathcal{A}}(t)) = Y \times D_0^B.$$

Theorem 1. Under assumptions (Z_1) – (Z_6) if

$$f: [0,T] \times X \times X \ni (t,x,y) \longrightarrow f(t,x,y) \in \hat{X}_0^A$$
 is of class C^1

and

$$||f(t,x_1,y_1) - f(t,x_2,y_2)|| \le L(|x_1 - x_2|_0^B + |y_1 - y_2|_0^A), \tag{12}$$

 $(u_0, v_0) \in D(\hat{\mathcal{A}}(t))$, then problem (11) has a unique classical solution $\mathcal{U} \in C^1([0, T], \hat{Y}^B \times \hat{X}_0^A)$, which is the unique solution of the integral equation

$$\mathcal{U}(t) = \mathcal{V}(t,0)\mathcal{U}_0 + \int_0^t \mathcal{V}(t,s)F(s,\mathcal{U}(s))ds,$$

where V(t,s), $t,s \in [0,T]$ is the fundamental solution of problem (11).

Proof. From (Z_3) by ([11], Th. 5] it follows that the family $\{\hat{A}(t)\}$, $t \in [0, T]$, satisfies the following inequalities in the space \hat{X}_0^A :

$$\|(\lambda - \hat{A}(t_k))^{-1}(\lambda - \hat{A}(t_{k-1}))^{-1}\dots(\lambda - \hat{A}(t_1))^{-1}\| \le \frac{\bar{M}}{\lambda^k}$$

and

$$\|(\lambda - \hat{A}(t_1))^{-1}(\lambda - \hat{A}(t_2))^{-1}\dots(\lambda - \hat{A}(t_k))^{-1}\| \le \frac{\bar{M}}{\lambda^k}$$

for $\lambda > 0$, $\bar{M} \geq 1$ and every finite sequence $0 \leq t_1 \leq \cdots \leq t_k \leq T$, $k \in \mathbb{N}$.

From this and (7) using ([1]; Lemma 2) it follows that the family $\{\hat{B}(t)\}, t \in [0, T]$, is double stable in \hat{X}_0^A , i.e.

$$\|(\mu - \hat{B}(t_k))^{-1}(\mu - \hat{B}(t_{k-1}))^{-1}\dots(\mu - \hat{B}(t_1))^{-1}\| \le \frac{\bar{M}}{|\mu|^k}$$

and

$$\|(\mu - \hat{B}(t_1))^{-1}(\mu - \hat{B}(t_2))^{-1}\dots(\mu - \hat{B}(t_k))^{-1}\| \le \frac{\bar{M}}{|\mu|^k}$$

for $\mu \neq 0$ and every finite sequence $0 \leq t_1 \leq \cdots \leq t_k \leq T$.

From ([5], Lemmas 3.4 and 3.5) we obtain the stability of the family $\{\hat{\mathcal{A}}(t)\}$, $t \in [0, T]$. By assumption (Z_5) we deduce that the mapping

$$[0,T] \ni t \longrightarrow \hat{\mathcal{A}}(t) \begin{bmatrix} x \\ y \end{bmatrix} \in \hat{Y}^B \times \hat{X}_0^A$$

is of class C^1 . From this and stability of family $\{\hat{\mathcal{A}}(t)\}$, $t \in [0, T]$, we get existence of the fundamental solution $\mathcal{V}(t, s)$ for problem (11).

On the other hand, from (12), by inequalities

$$|x|_0^B \le C||x||, \quad |x|_0^A \le C_1||x||$$

for every $x \in X$ it follows that

$$||f(t, x_1, y_1) - f(t_1, x_2, y_2)|| \le L_1(||x_1 - x_2|| + ||y_1 - y_2||)$$

and

$$|f(t, x_1, y_1) - f(t, x_2, y_2)|_0^A \le L_2(|x_1 - x_2|_0^B + |y_1 - y_2|_0^A).$$

To obtain the function \mathcal{U} we use the following iterative method

$$\begin{cases}
\mathcal{U}_1'(t) = \hat{\mathcal{A}}(t)\mathcal{U}_1(t) + F(t,\mathcal{U}_0), \\
\mathcal{U}_n'(t) = \hat{\mathcal{A}}(t)\mathcal{U}_n(t) + F(t,\mathcal{U}_{n-1}(t)) & n \in \mathbb{N} \\
\mathcal{U}_n(0) = \mathcal{U}_0.
\end{cases}$$
(13)

From this we get

$$\mathcal{U}_n \in C([0,T], \hat{Y}^B \times \hat{X}_0^A) \cap C^1((0,T], \hat{Y}^B \times \hat{X}_0^A), \quad n \in \mathbb{N}$$

and

$$\mathcal{U}_n(t) = \mathcal{V}(t,0)\mathcal{U}_0 + \int_0^t \mathcal{V}(t,s)F(s,\mathcal{U}_{n-1}(s))ds, \quad t \in [0,T].$$

Since $Y \subset X$ is not dense in $(X, |.|_0^B)$, we see that $\hat{Y}^B \subset X$. From this ([9], Th. 4.17) it follows that

$$\mathcal{U}(t) = \lim_{n \to \infty} \mathcal{U}_n(t) \tag{14}$$

is continuous in [0,T], because $\mathcal{U}_n(t)$ converges uniformly in [0,T].

We shall prove that $\mathcal{U} \in C^1((0,T], \hat{Y}^B \times \hat{X}_0^A)$. Indeed, let

$$\mathcal{U}_n(t) = \begin{bmatrix} u_n(t) \\ v_n(t) \end{bmatrix}, \text{ for } n \in \mathbb{N}, \ t \in [0, T].$$

Hence by (13) we have for $t \in (0,T]$

$$u'_n(t) = v_n(t), \quad v'_n(t) = \hat{A}(t)u_n(t) + f(t, u_{n-1}(t), v_{n-1}(t)).$$

From this we get for $p, q \in N$

$$|u_p'(t) - u_q'(t)|_0^B = |v_p(t) - v_q(t)|_0^B,$$

$$|v_p'(t) - v_q'(t)|_0^A \le |\hat{A}(t)[u_p(t) - u_q(t)]|_0^A + |f(t, u_{p-1}(t), v_{p-1}(t)) - f(t, u_{q-1}(t), v_{q-1}(t))|_0^A.$$

Thus,

$$\begin{aligned} |u_p'(t) - u_q'(t)|_0^B &\leq C \|v_p(t) - v_q(t)\|, \\ |v_p'(t) - v_q'(t)|_0^A &\leq \|\hat{A}^{-1}(0)\hat{A}(t)[u_p(t) - u_q(t)]\| + \\ &+ C_1 \|f(t, u_{p-1}(t), v_{p-1}(t)) - f(t, u_{q-1}(t), v_{q-1}(t))\| \leq \\ &\leq K \|u_p(t) - u_q(t)\| + C_1 L_1 (\|u_{p-1}(t) - u_{q-1}(t)\| + \|v_{p-1}(t) - v_{q-1}(t)\|). \end{aligned}$$

From (14) it follows that for $\varepsilon > 0$ there exists $n_0 \in N$ such that for $p, q > n_0$ we have

$$\sup\{|u_p'(t) - u_q'(t)|_0^B : t \in [\tau, T]\} < \varepsilon$$

and

$$\sup\{|v_p'(t) - v_q'(t)|_0^B : t \in [\tau, T]\} < \varepsilon$$

for every $\tau > 0$. This means that the mapping

$$(0,T] \ni t \longrightarrow \mathcal{U}(t) := \begin{bmatrix} u(t) \\ v(t) \end{bmatrix} \in \hat{Y}^B \times \hat{X}_0^A$$

is of class C^1 and is the unique classical solution of problem (11), where uniqueness is an immediate consequence of Gronwall's Lemma.

Theorem 2. Under the assumptions of Theorem 1 the Cauchy problem (6) has a unique solution $u \in C^1([0,T],X) \cap C^2((0,T],\hat{X}_0^A)$, which is the unique solution of the integral equation

$$u(t) = -\frac{\partial}{\partial s} S(t,s)|_{s=0} u_0 + S(t,0) u_1 + \int_0^t S(t,s) f(s,u(s),u'(s)) ds,$$
 (15)

where

$$S(t,s) := \Pi_1 \mathcal{V}(t,s) \begin{bmatrix} 0 \\ x \end{bmatrix}$$
 for each $x \in X_0^A$,

and
$$\Pi_1 \begin{bmatrix} y \\ x \end{bmatrix} := y \text{ for } y \in \hat{Y}^B, \ x \in \hat{X}_0^A \text{ (cf. [11])}.$$

Proof. The proof is the same as that of Theorem 7 in [11] and is omitted. \Box

Definition 1. A function $u \in C^1([0,T],X)$ which is a solution of the integral equation (15) and $u(0) = u_0$, $u'(0) = u_1$ is called "a mild solution" of problem (1).

Corollary 1. Under the assumptions of Theorem 1 problem (1) has a unique mild solution given by (15).

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