



Functional Differential Equations with Nonlocal Conditions in Banach Spaces

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Abstract: In this paper we consider a nonlocal initial boundary value problem for a parabolic integro-differential equation. We reformulate this problem as an abstract functional differential equation in a Banach space with a nonlocal history condition. We establish the existence, uniqueness and continuation of mild, strong and classical solutions of the abstract functional differential equation under different conditions.

Keywords: functional differential equation; mild solution; classical solution; continuation of solution; semigroup of operator; nonlocal condition.

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1 Introduction

Consider the following parabolic integro-differential equation in a bounded domain $\Omega \subset \mathbb{R}^n$ with sufficiently smooth boundary $\partial\Omega$:

$$\left. \begin{aligned} \partial_t w(t, x) + \sum_{|\alpha| \leq 2m} a_\alpha(x) D^\alpha w(t, x) &= f_1(t, x) \\ + \left(\int_\Omega f_2(w(t, x)) dx \right) \int_{t-\tau}^t k(t-s) f_3(s, w(s, x)) ds, & \quad 0 < t \leq T, \tau > 0, x \in \Omega, \\ D^\alpha w(t, x) &= 0, \quad t \geq 0, x \in \partial\Omega, |\alpha| \leq m-1, \\ g(w_0)(x) &= \phi(x), \quad x \in \Omega, \end{aligned} \right\} \quad (1.1)$$

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where the sought-for real-valued function w is defined on $[-\tau, T] \times \Omega$, w_0 is the restriction of w on $[-\tau, 0] \times \Omega$, for all multi-indices α , with $|\alpha| \leq 2m$, the functions $a_\alpha(x)$ are sufficiently smooth and are such that the corresponding partial differential operator is strongly elliptic in Ω , $f_i, i = 1, 2, 3$, are smooth real-valued functions defined on $[0, T] \times \Omega, \mathbb{R}, [-\tau, T] \times \mathbb{R}$, respectively, for $t \in [0, T], k \in L^p(0, \tau), 1 < p < \infty, g$ is a map from $C([-\tau, 0]; L^p(\Omega))$ into $L^p(\Omega)$ and $\phi \in L^p(\Omega)$.

A few choices of the function g , for instance, are the following:

$$g(\psi)(x) = \int_{-\tau}^0 k_1(-s)\psi(s)(x)ds, \quad x \in \Omega, \psi \in C([-\tau, 0]; L^p(\Omega)),$$

where $k_1 \in L^1(0, \tau)$ with $\int_0^\tau k_1(s)ds \neq 0$;

$$g(\psi)(x) = \sum_{i=1}^r c_i \psi(t_i)(x), \quad x \in \Omega, \psi \in C([-\tau, 0]; L^p(\Omega)),$$

where $-\tau \leq t_1 < t_2 < \dots < t_r \leq 0, C := \sum_{i=1}^r c_i \neq 0$; and

$$g(\psi)(x) = \sum_{i=1}^r c_i \int_{t_i - \epsilon_i}^{t_i} \psi(s)(x)ds, \quad x \in \Omega, \psi \in C([-\tau, 0]; L^p(\Omega)),$$

where r and c_i are as above and $\epsilon_i > 0, i = 1, 2, \dots, r$.

Let $X := L^p(\Omega), 1 < p < \infty$. Let the linear operator $A : D(A) \subset X \rightarrow X$ be defined by

$$D(A) = W^{2m,p}(\Omega) \cap W_0^{m,p}(\Omega), \quad Au = \sum_{|\alpha| \leq 2m} a_\alpha(x)D^\alpha u, \quad u \in D(A).$$

Then $-A$ is the infinitesimal generator of an analytic semigroup $S(t), t \geq 0$, of bounded linear operators in X (cf. Theorem 7.3.5 in [14]).

For $t \geq 0$, let $\mathcal{C}_t := C([-\tau, t]; X)$ be the Banach space of all continuous functions from $[-\tau, t]$ into X endowed with the supremum norm

$$\|\psi\|_t := \sup_{-\tau \leq \eta \leq t} \|\psi(\eta)\|_X, \quad u \in \mathcal{C}_t,$$

where $\|\cdot\|_X$ is the norm in X . Define the nonlinear map $F : [0, T] \times X \times \mathcal{C}_0 \rightarrow X$ by

$$F(t, u, \psi)(x) = f_1(t, x) + \left(\int_{\Omega} f_2(u(x))dx \right) \int_{-\tau}^0 k(-\theta)f_3(t + \theta, \psi(\theta))d\theta, \quad t \in [0, T], u \in X, \psi \in \mathcal{C}_0. \tag{1.2}$$

For $u \in \mathcal{C}_T$, let $u_t \in \mathcal{C}_0$ be defined by $u_t(\theta) = u(t + \theta), \theta \in [-\tau, 0]$. Then (1.1) can be reformulated as the following functional differential equation with a nonlocal history condition in the Banach space $X = L^p(\Omega)$:

$$\left. \begin{aligned} u'(t) + Au(t) &= F(t, u(t), u_t), \quad 0 < t \leq T, \\ g(u_0) &= \phi. \end{aligned} \right\} \tag{1.3}$$

If we define $\Phi \in \mathcal{C}_0$ given by $\Phi(\theta) \equiv \phi$ for all $\theta \in [-\tau, 0]$ and $H : \mathcal{C}_0 \rightarrow \mathcal{C}_0$ given by $H(\chi)(\theta) \equiv g(\chi)$ for all $\theta \in [-\tau, 0]$ and all $\chi \in \mathcal{C}_0$, then the condition $g(\chi) = \phi$ is

equivalent to the condition $H(\chi) = \Phi$. Thus we may consider the following functional differential equation with a more general nonlocal history condition:

$$\left. \begin{aligned} u'(t) + Au(t) &= F(t, u(t), u_t), & 0 < t \leq T, \\ H(u_0) &= \Phi, \end{aligned} \right\} \tag{1.4}$$

which also includes the functional differential equation:

$$\left. \begin{aligned} u'(t) + Au(t) &= F(t, u(t), u_t), & 0 < t \leq T, \\ u_0 &= \Phi, \end{aligned} \right\} \tag{1.5}$$

as a particular case.

The functional differential equation (1.5) has been extensively studied in literature. We refer to Kartsatos [10, 11], Kartsatos and Liu [9], Kartsatos and Parrott [12, 13].

Amraoui and Rhali [3] have used integrated semigroups to study the existence and uniqueness of integral solutions and other forms of solutions of the abstract Cauchy problem $u'(t) = Bu(t) + Lu_t$, $t > 0$, where B is a nondensely defined linear operator in a Banach space X and L is a bounded linear operator on X .

Recently, Bahuguna [4], Bahuguna, Dabas and Shukla [5], Bahuguna and Dabas [6], Bahuguna and Muslim [7, 8], Agarwal and Bahuguna [1, 2] have linear as well as nonlinear nonlocal history-valued evolution equations using the theory of semigroups and the theory of accretive operators.

Let $\psi \in C_0$ such that $H(\psi) = \Phi$. The function $u \in C_{\tilde{T}}$, $0 < \tilde{T} \leq T$, such that

$$u(t) = \begin{cases} \psi(t), & t \in [-\tau, 0], \\ S(t)\psi(0) + \int_0^t S(t-s)F(s, u(s), u_s)ds, & t \in [0, \tilde{T}], \end{cases} \tag{1.6}$$

is called a *mild solution* of (1.4) on $[-\tau, \tilde{T}]$. If a mild solution u of (1.4) on $[-\tau, \tilde{T}]$ is such that $u(t) \in D(A)$ for a.e. $t \in [0, \tilde{T}]$, u is differentiable a.e. on $[0, \tilde{T}]$ and

$$u'(t) + Au(t) = F(t, u(t), u_t), \quad \text{a.e. on } [0, \tilde{T}],$$

it is called a *strong solution* of (1.4) on $[-\tau, \tilde{T}]$. If a mild solution u of (1.4) on $[-\tau, \tilde{T}]$ is such that $u \in C^1((0, \tilde{T}]; X)$, $u(t) \in D(A)$ for $t \in (0, \tilde{T}]$ and satisfies

$$u'(t) + Au(t) = F(t, u(t), u_t), \quad t \in (0, \tilde{T}],$$

then it is called a *classical solution* of (1.4) on $[-\tau, \tilde{T}]$.

We first establish the existence of a *mild solution* $u \in C_{\tilde{T}}$ of (1.4) for some $0 < \tilde{T} \leq T$ and its continuation to either on the whole of $[-\tau, T]$ or show that there exists the maximal interval $[-\tau, t_{max})$, $0 < t_{max} \leq T$ such that u is a mild solution of (1.4) on every subinterval $[-\tau, \tilde{T}]$, $0 < \tilde{T} < t_{max}$, under the assumptions that there exists a $\psi \in C_0$ such that $H(\psi) = \Phi$ and $-A$ is the infinitesimal generator of a C_0 -semigroup $S(t)$, $t \geq 0$, of bounded linear operators in X . In the later case, since $t_{max} \leq T < \infty$, we obtain that

$$\lim_{t \rightarrow t_{max}^-} \|u(t)\|_X = \infty.$$

Under the additional assumption of Lipschitz continuity on ψ on $[-\tau, 0]$, we show that the mild solution u is a strong solution of (1.4) on the interval of existence and it is Lipschitz continuous. Under further additional assumption that $S(t)$ is analytic, we show that u is a classical solution of (1.4) on the interval of existence. We also show that u is unique if and only if ψ satisfying $H(\psi) = \Phi$ is unique.

2 Local Existence of Mild Solutions

We first prove the following result establishing the local existence and uniqueness of a mild solution of (1.4).

Theorem 2.1 *Suppose that $-A$ is the infinitesimal generator of a C_0 -semigroup $S(t)$, $t \geq 0$ of bounded linear operators in X . Let $H : C_0 \rightarrow C_0$ be such that there exists a function $\psi \in C_0$ such that $H(\psi) = \Phi$. Let $F : [0, T] \times X \times C_0 \rightarrow X$ satisfy a Lipschitz-like condition*

$$\|F(t_1, u_1, \phi_1) - F(t_2, u_2, \phi_2)\|_X \leq L_F(r)[|t_1 - t_2| + \|u_1 - u_2\|_X + \|\phi_1 - \phi_2\|_{C_0}],$$

for all $t_i \in [0, T]$, $u_i \in B_r(X, \psi(0))$, $\phi_i \in B_r(C_0, \psi)$ $i = 1, 2$, where $L_F : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is a nondecreasing function. Then there exists a mild solution u of (1.4) on $[-\tau, T_0]$ for some $0 < T_0 \leq T$. Here $B_r(Z, z_0) := \{z \in Z : \|z - z_0\|_Z \leq r\}$ for any Banach space $(Z, \|\cdot\|_Z)$, $z_0 \in Z$ and $r > 0$. Moreover, the mild solution u is unique if and only if ψ is unique.

Proof Let $R > 0$ be fixed. Let $M \geq 1$ and $\omega \geq 0$ be such that $\|S(t)\|_{B(X)} \leq Me^{\omega t}$ for $t \geq 0$. Here $B(X)$ is the space of all bounded linear operators on X . Choose $0 < T_0 \leq T$ be such that

$$\begin{aligned} T_0 L_F(R) &\leq 3/8, \\ \sup_{0 \leq t \leq T_0} \|(S(t) - I)\psi(0)\|_X &\leq R/2, \\ T_0 M_0 &\leq R/2, \end{aligned}$$

where

$$M_0 := T + 2\|\psi\|_0 + 2MRL_F(R)e^{\omega T} + \|F(0, \psi(0), \psi)\|_X.$$

Define a map $\mathcal{F} : \mathcal{C}_{T_0} \rightarrow \mathcal{C}_{T_0}$ by

$$\mathcal{F}w(t) = \begin{cases} \psi(t), & t \in [-\tau, 0], \\ S(t)\psi(0) + \int_0^t S(t-s)F(s, w(s), w_s)ds, & t \in [0, T_0], \end{cases} \quad w \in \mathcal{C}_{T_0}. \quad (2.7)$$

Let $\tilde{\psi} \in \mathcal{C}_T$ be defined by

$$\begin{cases} \tilde{\psi}(t) = \psi(t), & t \in [-\tau, 0], \\ \psi(0), & t \in [0, T]. \end{cases}$$

Then from the choice of T_0 it follows that \mathcal{F} maps $B_R(\mathcal{C}_{T_0}, \tilde{\psi})$ into itself. Here and subsequently, any function in \mathcal{C}_T is also in $\mathcal{C}_{\tilde{T}}$, $0 \leq \tilde{T} \leq T$, as its restriction on the subinterval. Also, for $w_i \in B_R(\mathcal{C}_{T_0}, \tilde{\psi})$, $i = 1, 2$, we have

$$\|\mathcal{F}w_1(t) - \mathcal{F}w_2(t)\|_X \leq 2T_0 L_F(R)\|w_1 - w_2\|_{T_0}.$$

Since $T_0 L_F(R) \leq 3/8$, \mathcal{F} is a strict contraction on $B_R(\mathcal{C}_{T_0}, \tilde{\psi})$ and hence has a unique fixed point $u \in B_R(\mathcal{C}_{T_0}, \tilde{\psi})$. Clearly u is a mild solution of (1.4) on $[-\tau, T_0]$. It can be shown that if $\psi \in C_0$ satisfying $H(\psi) = \Phi$ is unique then the mild solution $u \in \mathcal{C}_{T_0}$ is unique. If there are two different ψ_1 and ψ_2 in C_0 satisfying $H(\psi_1) = H(\psi_2) = \Phi$, then the corresponding mild solutions differ on $[-\tau, 0]$. This completes the proof of Theorem 2.1. \square

3 Continuation of Solutions

Theorem 3.1 *Assume the hypotheses of Theorem 2.1. Then the local mild solution u of (1.4) on $[-\tau, T_0]$, $0 < T_0 \leq T$, can be continued either on the whole interval $[-\tau, T]$ or on the maximal interval $[-\tau, t_{max})$ of existence and since in the later case $t_{max} \leq T < \infty$, we have*

$$\lim_{t \rightarrow t_{max}^-} \|u(t)\|_X = \infty.$$

Proof Assume that $T_0 < T$. Consider the functional differential equation

$$\left. \begin{aligned} v'(t) + Av(t) &= G(t, v(t), v_t), \quad 0 < t \leq T - T_0, \\ \tilde{H}(v_0) &= \tilde{\Phi}, \end{aligned} \right\} \tag{3.8}$$

where $G : [0, T - T_0] \times X \times C([-\tau, 0]; X) \rightarrow X$ is defined by $G(t, u, \chi) = F(t + T_0, u, \chi)$, $\tilde{H} : \mathcal{C}_0 \rightarrow \mathcal{C}_0$ given by $\tilde{H}\chi = \chi$ for $\chi \in \mathcal{C}_0$ and $\tilde{\Phi}(\theta) = u(T_0 + \theta)$ for $\theta \in [-\tau, 0]$. Since all the hypotheses of Theorem 2.1 are satisfied for problem (3.8), we have the existence of a mild solution $w \in \mathcal{C}_{T_1}$, $0 < T_1 \leq T - T_0$ of (3.8). This mild solution w is unique as \tilde{H} in (3.8) is the identity map on \mathcal{C}_0 . We define

$$\bar{u}(t) = \begin{cases} u(t), & t \in [-\tau, T_0], \\ w(t - T_0), & t \in [T_0, T_0 + T_1]. \end{cases} \tag{3.9}$$

Then \bar{u} is a mild solution of (1.4) on $[-\tau, T_0 + T_1]$. Continuing this way, we get the existence of a mild solution u either on the whole interval $[-\tau, T]$ or on the maximal interval $[-\tau, t_{max})$ of existence. In the later case we may use the arguments similar to those in the proof of Theorem 6.2.2 in [14] (pp. 193–194) to conclude that $\lim_{t \rightarrow t_{max}^-} \|u(t)\|_X = \infty$. This completes the proof of Theorem 3.1. \square

4 Regularity of Solutions

Theorem 4.1 *Assume the hypotheses of Theorem 2.1. If, in addition, ψ is Lipschitz continuous on $[-\tau, 0]$ and $\psi(0) \in D(A)$, then u is Lipschitz continuous on every compact subinterval of existence. If, in addition, X is reflexive, then u is a strong solution of (1.4) on the interval of existence and this strong solution is a classical solution of (1.4) provided $S(t)$ is an analytic semigroup.*

Proof We shall prove the result for the first case when the mild solution u exists on the whole interval. The proof can be modified easily for the second case.

We need to show the Lipschitz continuity of u only on $[0, T]$. In what follows, C_i 's are positive constants depending only on R, T and $\|\phi\|_0$. Let $t \in [0, T]$ and $h \geq 0$. Then

$$\begin{aligned} \|u(t+h) - u(t)\|_X &\leq \|(S(h) - I)S(t)\psi(0)\|_X \\ &\quad + \int_{-h}^0 \|S(t-s)f(s+h, u(s+h), u_{s+h})\|_X ds \\ &\quad + \int_0^t \|s(t-s)[f(s+h, u(s+h), u_{s+h}) - f(s, u(s), u_s)]\|_X ds \\ &\leq C_1 \left[h + \int_0^t [\|u(s+h) - u(s)\|_X + \|u_{s+h} - u_s\|_{\mathcal{C}_0}] ds \right] \\ &\leq 2C_1 \left[h + \int_0^t \sup_{-\tau \leq \theta \leq 0} \|u(s+h+\theta) - u(s+\theta)\|_X ds \right], \end{aligned} \tag{4.10}$$

For the case when $-\tau \leq t < 0$ and $0 \leq t + h$ (clearly, $t + h \leq h$ in this case), we have

$$\begin{aligned} \|u(t+h) - u(t)\|_X &\leq \|(S(t+h) - I)\psi(0)\|_X + \|\psi(t) - \psi(0)\|_X \\ &\quad + \int_0^h \|S(t+h-s)f(s, u(s), u_s)\|_X ds \\ &\leq C_2 h. \end{aligned} \quad (4.11)$$

Combining inequalities (4.10) and (4.11), we have for $-\tau \leq \bar{t} \leq t$,

$$\|u(\bar{t}+h) - u(\bar{t})\|_X \leq C_3 \left[h + \int_0^t \sup_{-\tau \leq \theta \leq 0} \|u(s+h+\theta) - u(s+\theta)\|_X ds \right]. \quad (4.12)$$

Putting $\bar{t} = t + \bar{\theta}$, $-t - \tau \leq \bar{\theta} \leq 0$, in (4.12), and taking supremum over $\bar{\theta}$ on $[-\tau, 0]$, we get

$$\begin{aligned} &\sup_{-\tau \leq \theta \leq 0} \|u(t+h+\theta) - u(t+\theta)\|_X \\ &\leq 2C_3 \left[h + \int_0^t \sup_{-\tau \leq \theta \leq 0} \|u(s+h+\theta) - u(s+\theta)\|_X ds \right]. \end{aligned} \quad (4.13)$$

Applying Gronwall's inequality in (4.13), we obtain

$$\|u(t+h) - u(t)\|_X \leq \sup_{-\tau \leq \theta \leq 0} \|u(t+h+\theta) - u(t+\theta)\|_X \leq C_4 h.$$

Thus, u is Lipschitz continuous on $[-\tau, T]$.

The function $\bar{F} : [0, T] \rightarrow X$ given by $\bar{F}(t) = F(t, u(t), u_t)$, is Lipschitz continuous and therefore differentiable a.e. on $[0, T]$ and \bar{F}' is in $L^1((0, T); X)$. Consider the Cauchy problem

$$\begin{cases} v'(t) + Av(t) = \bar{F}(t), & t \in (0, T], \\ v(0) = u(0), \end{cases} \quad (4.14)$$

By Corollary 2.10 on page 109 in Pazy [14], there exists a unique strong solution v of (4.14) on $[0, T]$. Clearly, \bar{v} defined by

$$\bar{v}(t) = \begin{cases} u(t), & t \in [-\tau, 0], \\ v(t), & t \in [0, T], \end{cases}$$

is a strong solution of (1.4) on $[-\tau, T]$. But this strong solution is also a mild solution of (1.4) and $\bar{v} \in \mathcal{W}(\psi, T) := \{\Psi \in \mathcal{C}_T : \Psi = \psi \text{ on } [-\tau, 0]\}$. By the uniqueness of such a function in $\mathcal{W}(\psi, T)$, we get $\bar{v}(t) = u(t)$ on $[-\tau, T]$. Thus u is a strong solution of (1.4). If $S(t)$ is analytic semigroup in X then we may use Corollary 3.3 on page 113 in Pazy [14] to obtain that u is a classical solution of (1.4). Clearly, if $\psi \in \mathcal{C}_T$ satisfying $h(\psi) = \Phi$ on $[-\tau, 0]$ is unique on $[-\tau, 0]$, then u is unique. If there are two ψ and $\tilde{\psi}$ in \mathcal{C}_T satisfying $h(\psi) = h(\tilde{\psi}) = \Phi$ on $[-\tau, 0]$, with $\psi \neq \tilde{\psi}$ on $[-\tau, 0]$, then $\mathcal{W}(\psi, T) \cap \mathcal{W}(\tilde{\psi}, T) = \emptyset$ and hence the corresponding solutions u and \tilde{u} of (1.4) belonging to $\mathcal{W}(\psi, T)$ and $\mathcal{W}(\tilde{\psi}, T)$, respectively, are different. This completes the proof of Theorem 4.1. \square

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