

Elshad G. GAMIDOV

**ON A BOUNDARY VALUE PROBLEM FOR  
SECOND ORDER OPERATOR-DIFFERENTIAL  
EQUATIONS IN SPACE OF SMOOTH  
VECTOR-FUNCTIONS**

**Abstract**

*In the paper the solvability conditions in abstract spaces of smooth vector-functions for some initial-boundary value problems for a second order equation with operator coefficients are found. All these conditions are expressed by the features of coefficients of an operator-differential equation.*

Let  $H$  be a separable Hilbert space,  $A$  a positive-definite self-adjoint operator in  $H$ ,  $H_\gamma$  ( $\gamma \geq 0$ ) a scale of Hilbert spaces generated by the operator  $A$ , i.e.

$$H_\gamma = D(A^\gamma), \quad (x, y)_\gamma = (A^\gamma x, A^\gamma y), \quad x, y \in H_\gamma.$$

Let  $L_2(R_+; H)$  be a Hilbert space of vector-functions  $f(t)$  determined almost everywhere in  $R_+$  with the values in  $H$ , for which

$$\|f\|_{L_2(R_+; H)} = \left( \int_0^\infty \|f(t)\|^2 dt \right)^{1/2}.$$

Following the monograph [1] define the following space for natural  $m \geq 1$ :

$$W_2^m(R_+; H) = \left\{ u(t) : u^{(m)}(t) \in L_2(R_+; H), \quad A^m u(t) \in L_2(R_+; H) \right\},$$

with the norm

$$\|u\|_{W_2^m(R_+; H)} = \left( \|u^{(m)}\|_{L_2(R_+; H)}^2 + \|A^m u\|_{L_2(R_+; H)}^2 \right)^{1/2}.$$

For  $m = 3$  we'll derive subspaces in  $W_2^3(R_+; H)$

$$\overset{\circ}{W}_2^3(R_+; H) = \{u : u \in W_2^3(R_+; H), u(0) = u'(0) = 0\}.$$

The spaces  $L_2(R; H)$  and  $W_2^m(R; H)$  for  $R = (-\infty; \infty)$  are determined similarly. Let  $L(X, Y)$  be a space of linear bounded operators acting from  $X$  to  $Y$ .

Consider in  $H$  the following boundary value problem

$$\frac{d^2 u}{dt^2} + (pA + A_1) \frac{du}{dt} + (qA^2 + A_2) u(t) = f(t), \quad t \in R_+ \tag{1}$$

$$u(0) = u'(0) = 0 \tag{2}$$

where  $f(t)$ ,  $u(t \in H)$  for  $t \in R_+$  almost everywhere, and the operator coefficients satisfy the following conditions:

- 1)  $p > 0$ ,  $q > 0$ .
- 2)  $A$  is a positive-definite self-adjoint operator;
- 3) The operators  $A_1 \in L(H_1, H) \cap L(H_2, H_1)$ ,  $A_2 \in L(H_2, H) \cap L(H_3, H_1)$ ,

**Definition 1.** *If for  $f(t) \in W_2^1(R_+; H)$  there exists the vector-function  $u(t) \in W_2^3(R_+; H)$  that satisfies equation (1) identically in  $R_+ = (0, \infty)$ , then  $u(t)$  will be called a smooth solution of equation (1) from  $W_2^3(R_+; H)$ .*

**Definition 2.** *If for any  $f(t) \in W_2^1(R_+; H)$  there exists a smooth solution  $u(t)$  of equation (1) from  $W_2^3(R_+; H)$  that satisfies boundary conditions in the sense of convergence  $\lim_{t \rightarrow +0} \|u(t)\|_{5/2} = 0$ ,  $\lim_{t \rightarrow +0} \|u'(t)\|_{3/2} = 0$  and it holds the estimation*

$$\|u\|_{W_2^3(R_+; H)} \leq \text{const} \|f\|_{W_2^1(R_+; H)},$$

then problem (1), (2) is called regularly solvable in the space  $W_2^3(R_+; H)$ .

In the given paper we find a condition on the coefficient of equation (1) that provides regular solvability of the problem in space  $W_2^3(R_+; H)$ . Notice that for the elliptic equation ( $p = 0$ ,  $q = -1$ ) such problems were investigated in [2,3,4].

Denote by

$$P_0 u = P_0 (d/dt) u = u'' + p A u' + q A^2 u, \quad u \in \overset{\circ}{W}_2^3(R_+; H)$$

$$P_1 u = P_1 (d/dt) u = A_1 \frac{du}{dt} + A_2 u, \quad u \in \overset{\circ}{W}_2^3(R_+; H)$$

$$P u = P_0 u + P_1 u, \quad u \in \overset{\circ}{W}_2^3(R_+; H).$$

It is easy to see that subject to condition 1) the bundle

$$P_0(\lambda) = \lambda^2 + p A \lambda + q A^2$$

is of the form  $P_0(\lambda) = (\lambda - \omega_1 A)(\lambda - \omega_2 A)$ , where  $\text{Re} \omega_1 < 0$ ,  $\text{Re} \omega_2 < 0$ .

Therefore equation (1) belongs to the parabolic type. For  $f \in L_2(R_+; H)$ ,  $u \in W_2^2(R_+; H)$  this problem was studied in [5].

At first consider the following equation

$$P_0 u = f, \quad u \in \overset{\circ}{W}_2^3(R_+; H), \quad f \in W_2^1(R_+; H).$$

It holds the following theorem.

**Theorem 1.** *Let conditions 1) and 2) be fulfilled. Then the operator  $P_0$  isomorphically maps the space  $\overset{\circ}{W}_2^3(R_+; H)$  onto  $L_2(R_+; H)$ .*

**Proof.** Show that the kernel of the operator  $P_0$  consists of only a zero element.

Since the general solution of the equation  $P_0(d/dt)u(t) = 0$  from the space  $W_2^3(R_+; H)$  is of the form

$$u_0(t) = e^{\omega_1 t A} \varphi_0 + e^{\omega_2 t A} \varphi_1$$

for  $\omega_1 \neq \omega_2$  or

$$u_0(t) = e^{\omega_1 t A} \varphi_0 + t A e^{\omega_2 t A} \varphi_1$$

for  $\omega_1 = \omega_2$  where  $\varphi_0, \varphi_1 \in H_{5/2}$ ,  $\omega_1$  and  $\omega_2$  are the roots of the polynomial

$$P_0(\lambda) = \lambda^2 + p\lambda + q.$$

In the first case ( $\omega_1 \neq \omega_2$ ) from boundary condition (2) it follows that  $\varphi_0 + \varphi_1 = 0$  and  $\omega_1 A \varphi_0 + \omega_2 A \varphi_1 = 0$  or  $\varphi_1 = -\varphi_0$  and  $(\omega_1 - \omega_2) A \varphi_0 = 0$ . Hence it follows  $A \varphi_0 = 0$  i.e.  $\varphi_0 = 0$ . Consequently  $\varphi_1 = 0$ , i.e.  $u_0(t) = 0$ . In the second case ( $\omega_1 = \omega_2$ ) from condition (2) it follows that  $\varphi_0 = 0$  and  $\varphi_1 = 0$ , i.e.  $u_0(t) = 0$ . Thus,  $\text{Ker} P_0 = \{0\}$ .

Now show that the image of the operator  $P_0$  coincides with  $W_2^3(R_+; H)$ . Since  $f \in W_2^1(R_+; H)$ , we can continue it on the negative semi-axis so that [1] its continuation  $f_1(t) \in W_2^1(R_+; H)$ , and

$$\|f_1\|_{W_2^1(R_+; H)} \leq \text{const} \|f\|_{W_2^1(R_+; H)}.$$

Then from the equation  $P_0(d/dt)u(t) = f_1(t)$ , after Fourier transformation we get that the vector-function

$$u_1(t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (\xi^2 E + \xi p A + q A^2)^{-1} \widehat{f}_1(\xi) e^{i\xi t}, \quad t \in R$$

satisfies the equation  $P_0(d/dt)u = f(t)$  in  $R_+$ . Show that  $u_1(t) \in W_2^3(R; H)$ . From the Plancherel theorem it follows that it suffices to prove  $A^3 \widehat{u}_1(\xi) \in L_2(R; H)$  and  $\xi^3 A^3 \widehat{u}_1(\xi) \in W_2^3(R; H)$ . Obviously,

$$\begin{aligned} \|A^3 \widehat{u}_1(\xi)\|_{L_2(R; H)} &= \left\| A^3 (\xi^2 E + \xi p A + q A^2)^{-1} \widehat{f}_1(\xi) \right\|_{L_2(R; H)} \leq \\ &\leq \sup_{\xi \in A} \left\| A^2 (\xi^2 E + \xi p A + q A^2)^{-1} \right\| \cdot \left\| A \widehat{f}_1(\xi) \right\|_{L_2(R; H)} \leq \\ &\leq \text{const} \sup_{\xi \in A} \left\| A^2 (\xi^2 E + \xi p A + q A^2)^{-1} \right\| \cdot \|f\|_{W_2^1(R_+; H)}. \end{aligned} \quad (3)$$

On the other hand, for any  $\xi \in A$

$$\begin{aligned} \left\| A^2 (\xi^2 E + \xi p A + q A^2)^{-1} \right\| &= \sup_{\mu \in \sigma(A)} \left| \mu^2 (\xi^2 + \xi p \mu + q \mu^2)^{-1} \right| \leq \\ &\leq \sup_{\mu \geq \mu_0} \left| (\xi^2 / \mu^2 + p \xi / \mu + q)^{-1} \right| \leq \sup_{\tau > 0} |\tau^2 + p\tau + q|^{-1} \leq \beta_0^{-1/2}, \end{aligned}$$

where

$$\beta_0^{-1/2} = \begin{cases} \frac{2}{p(4q-p^2)^{1/2}}, & q \geq \frac{p^2}{2}, \\ \frac{1}{q}, & q \leq \frac{p^2}{2}. \end{cases}$$

From (3) it follows that  $A^3 u_1(\xi) \in L_2(R_+; H)$ . It is similarly proved that  $\xi^3 u_1(\xi) \in L_2(R_+; H)$ . Now denote by  $\xi_1(t) = u_1(t)/_{[0, \infty)}$ , i.e.  $\xi_1(t)$  is the contraction of the vector-function  $u_1(t)$  on  $[0, \infty)$ . Then  $\xi_1(t) \in W_2^3(R_+; H)$  and  $\xi_1(0) \in H_{5/2}$ ,  $\xi_1'(0) \in H_{3/2}$ . Now we'll look for the solution of the equation  $P_0 u = f$  in the form

$$u(t) = \xi_1(t) + e^{\omega_1 t A} \varphi_0 + e^{\omega_2 t A} \varphi_1, \quad \varphi_0, \varphi_1 \in H_{5/2} \quad \text{for } \omega_1 \neq \omega_2.$$

Hence, using boundary conditions (2), we get:

$$\varphi_0 + \varphi_1 = -\xi_1(0) \quad \text{and} \quad \omega_1 A \varphi_1 + \omega_2 A \varphi_2 = -\xi_1'(0).$$

Since  $\xi_1(0) \in H_{5/2}$  and  $\xi_1'(0) \in H_{3/2}$ , then  $\varphi_0 = \frac{1}{\omega_2 - \omega_1} [A^{-1} \xi_1'(0) + \omega_2 \xi_1(0)] \in H_{5/2}$  and  $\varphi_1 = -\varphi_0 - \xi_1(0) \in H_{5/2}$ . Consequently,  $u \in W_2^3(R_+; H)$  i.e. the image of the operator  $P_0$  coincides with the space  $L_2(R_+; H)$ . On the other hand, for  $u \in W_2^3(R_+; H)$

$$\begin{aligned} \|P_0 u\|_{W_2^1(R_+; H)}^2 &= \|A \cdot P_0 u\|_{L_2(R_+; H)}^2 + \left\| \frac{d}{dt} P_0 u \right\|_{L_2(R_+; H)}^2 = \\ &= \|Au'' + pA^2 u' + A^3 u\|_{L_2(R_+; H)}^2 + \|u''' + pAu'' + A^2 u'\|_{L_2(R_+; H)}^2. \end{aligned}$$

Using the theorem on intermediate derivatives, we get

$$\|P_0 u\|_{W_2^1(R_+; H)} \leq \text{const} \|u\|_{W_2^3(R_+; H)}.$$

Finally, applying the Banach theorem on the inverse operator we get the statement of the theorem.

Consider in the space  $H_6$  the following operator bundles of sixth order

$$\begin{aligned} R_0(\lambda; \beta; A) &= \\ &= \left( (i\lambda)^4 E + (p^2 - 2q)(i\lambda)^2 A^2 + q^2 A^4 - \beta A^4 \right) (-\lambda^2 E + A^2) \end{aligned} \quad (4)$$

and

$$\begin{aligned} R_1(\lambda; \gamma; A) &= \\ &= \left( (i\lambda)^4 E + (p^2 - 2q)(i\lambda)^2 A^2 + q^2 A^4 - \gamma (i\lambda)^2 A^2 \right) (-\lambda^2 E + A^2) \end{aligned} \quad (5)$$

where  $p, q$  are real numbers,  $\beta$  and  $\gamma$  real parameters.

It holds the following

**Theorem 2.** Let  $p > 0$ ,  $q > 0$ . Then for  $\beta \in [0, \beta_0)$ , and for  $\gamma \in [0, \gamma_0)$  operator bundles (4) and (5) have no spectrum on the imaginary axis, where

$$\beta_0 = \begin{cases} q^2, & 0 < q \leq \frac{p^2}{2} \\ \frac{p^2(4q-p^2)}{4}, & q \geq \frac{p^2}{2}, \quad \gamma_0 = p^2 \end{cases} \quad (6)$$

and they are represented in the form

$$R_0(\lambda; \beta; A) = F_0(\lambda; \beta; A) F_0(-\lambda; \beta; A), \quad (7)$$

$$R_1(\lambda; \gamma; A) = F_1(\lambda; \gamma; A) F_1(-\lambda; \gamma; A), \quad (8)$$

where

$$\begin{aligned} F_0(\lambda; \beta; A) &= \prod_{j=1}^3 (\lambda E - \omega_{j,0}(\beta) A) = \\ &= \lambda^3 E + c_{2,0}(\beta) \lambda^2 A + c_{1,0}(\beta) \lambda A^2 + c_{0,0}(\beta) A^3 \end{aligned} \quad (9)$$

$$\begin{aligned} F_1(\lambda; \gamma; A) &= \prod_{j=1}^3 (\lambda E - \omega_{j,1}(\gamma) A) = \\ &= \lambda^3 E + a_{1,0}(\gamma) \lambda^2 A + a_{2,0}(\gamma) \lambda A^2 + a_{0,0}(\gamma) A^3. \end{aligned} \quad (10)$$

Here  $\omega_{j,0}(\beta) = \omega_{j,0}(\alpha) = -1$ ,  $\operatorname{Re} \omega_{j,0}(\beta) < 0$ ,  $\omega_{j,1}(\gamma) < 0$ , for  $\beta \in [0, \beta_0)$  and  $\gamma \in [0, \gamma_0)$ , and the numbers

$$\begin{aligned} c_{2,0} &= 1 + 2\sqrt{\sqrt{q^2 - \beta} + p^2 - 2q}, \quad c_{1,0} = \sqrt{2\sqrt{q^2 - \beta} + p^2 - 2q} + \sqrt{q^2 - \beta} \\ c_{0,0}(\beta) &= \sqrt{q^2 - \beta}, \end{aligned} \quad (11)$$

$$a_{2,1}(\gamma) = 1 + \sqrt{p^2 - \gamma}, \quad a_{1,1} = \sqrt{p^2 - \gamma} + q, \quad a_{0,1}(\gamma) = q. \quad (12)$$

**Proof.** Prove the statement for the bundle  $R_1(\lambda; \gamma; A)$ , since it is proved for  $R_0(\lambda; \beta; A)$  similarly.

Let  $\mu \in \sigma(A)$  ( $\mu \geq \mu_0 > 0$ ). Then for  $\lambda = i\xi$ ,  $\xi \in R$

$$\begin{aligned} R_1(i\xi; \gamma; \mu) &= (\xi^2 + \mu^2) (\xi^4 + (p^2 - 2q) \xi^2 \mu^2 + q^2 \mu^4 - \gamma \xi^2 \mu^2) = \\ &= (\xi^2 + \mu^2) \left( 1 - \gamma \frac{\xi^2 \mu^2}{\xi^4 + (p^2 - 2q) \xi^2 \mu^2 + q^2 \mu^4} \right) (\xi^4 + (p^2 - 2q) \xi^2 \mu^2 + q^2 \mu^4) = \\ &= (\xi^2 + \mu^2) \mu^4 \left( \frac{\xi^4}{\mu^4} + \frac{(p^2 - 2q) \xi^2}{\mu^2} + q^2 \right) \times \\ &\quad \times \left( 1 - \gamma \frac{\xi^2 / \mu^2}{(\xi / \mu)^4 + (p^2 - 2q) (\xi / \mu)^2 + q^2} \right) \geq \\ &\geq (\xi^2 + \mu^2) \mu^4 (\tau^4 + (p^2 - 2q) \tau^2 + q^2) \left( 1 - \gamma \sup_{\tau \geq 0} \frac{\tau^2}{\tau^4 + (p^2 - 2q) \tau^2 + q^2} \right). \end{aligned}$$

Since,  $\tau^4 + (p^2 - 2q) \tau^2 + q^2 > 0$ , that

$$R_1(i\xi; \gamma; \mu) \geq (\xi^2 + \mu^2) \mu^4 \left( 1 - \gamma \frac{1}{p^2} \right) > 0.$$

Thus, for  $\gamma \in [0, \gamma_0)$  ( $\gamma_0 = p^2$ ) the polynomial  $R_1(\lambda; \gamma; \mu)$  has no roots on the imaginary axis. Then its roots are symmetric with respect to the real axis and origin of coordinates. Therefore

$$R_1(\lambda; \gamma; \mu) = F_1(\lambda; \gamma; \mu) \cdot F_1(-\lambda; \gamma; \mu) \quad (13)$$

where

$$F_1(\lambda; \gamma; \mu) = (\lambda + \mu) \cdot (\lambda - \omega_{1,1}(\gamma)\mu)(\lambda - \omega_{1,2}(\gamma)\mu), \quad (14)$$

where

$$\operatorname{Re} \omega_{1,1}(\gamma) < 0, \quad \operatorname{Re} \omega_{1,2}(\gamma) < 0.$$

Assuming

$$F_1(\lambda; \gamma; \mu) = \lambda^3 + a_{2,1}(\gamma)\lambda^2\mu + a_{1,1}(\gamma)\lambda\mu + a_{0,1}(\gamma)\mu^3,$$

by comparing the coefficients in equality (13), we find the coefficients  $a_{21}(\gamma)$ ,  $a_{1,1}(\gamma)$ ,  $a_{1,0}(\gamma)$ .

The proof is obtained from equality (13) by using the spectral expansion of the operator  $A$ . The theorem is proved.

**Lemma 1.** *Let  $u \in W_2^3(R_+; H)$ . Then*

$$\begin{aligned} \|P_0 u\|_{W_2^1(R_+; H)}^2 &= \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+; H)}^2 + (p^2 + 1 - 2q) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+; H)}^2 + \\ &+ (q^2 + p^2 - 2q) \left\| A \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 + q^2 \|A^3 u\|_{L_2(R_+; H)}^2 - p \|\varphi\|^2, \end{aligned}$$

where  $\varphi = A^{1/2} u''(0)$ .

**Proof.** It is obvious that

$$\begin{aligned} \|P_0 u\|_{W_2^1(R_+; H)}^2 &= \left\| \frac{d^3 u}{dt^3} p A \frac{d^2 u}{dt^2} + q A^2 \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 + \\ &+ \left\| A \frac{d^2 u}{dt^2} + p A^2 \frac{du}{dt} + q A^3 u \right\|_{L_2(R_+; H)}^2 = \\ &= \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+; H)}^2 + p^2 \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+; H)}^2 + q^2 \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 + \\ &+ 2p \operatorname{Re} \left( \frac{d^3 u}{dt^3}, A \frac{d^2 u}{dt^2} \right)_{L_2(R_+; H)} + q^2 2 \operatorname{Re} \left( \frac{d^3 u}{dt^3}, A^2 \frac{du}{dt} \right)_{L_2(R_+; H)} + \\ &+ pq 2 \operatorname{Re} \left( A \frac{d^2 u}{dt^2}, q A^2 \frac{du}{dt} \right)_{L_2(R_+; H)} + \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+; H)}^2 + \\ &+ p^2 \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 + q^2 \|A^3 u\|_{L_2(R_+; H)}^2 + 2p \operatorname{Re} \left( A \frac{d^2 u}{dt^2}, A^2 \frac{du}{dt} \right)_{L_2(R_+; H)} + \\ &+ q 2 \operatorname{Re} \left( A \frac{d^2 u}{dt^2}, A^3 u \right)_{L_2(R_+; H)} + q 2 \operatorname{Re} \left( A^2 \frac{du}{dt}, A^3 u \right)_{L_2(R_+; H)}. \quad (15) \end{aligned}$$

For  $u \in \overset{\circ}{W}_2^3(R_+; H)$  ( $u(0) = u'(0) = 0$ )

$$\left( \frac{d^3 u}{dt^3}, A \frac{d^2 u}{dt^2} \right)_{L_2(R_+; H)} = - \left( A^{1/2} u''(0), A^{1/2} u'(0) \right) - \left( A \frac{d^2 u}{dt^2}, \frac{d^3 u}{dt^3} \right)_{L_2(R_+; H)}$$

i.e.

$$2 \operatorname{Re} \left( \frac{d^3 u}{dt^3}, A \frac{d^2 u}{dt^2} \right) = - \|u''(0)\|_{1/2}^2 = - \|\varphi_2\|_{1/2}. \quad (16)$$

Similarly we have

$$\left( \frac{d^3 u}{dt^3}, A^2 \frac{du}{dt} \right)_{L_2(R_+; H)} = \left( A^{1/2} u''(0), A^{3/2} u'(0) \right) - \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+; H)}^2 \quad (17)$$

and

$$\left( A \frac{d^2 u}{dt^2}, A^2 \frac{du}{dt} \right)_{L_2(R_+; H)} = - \left( A^{3/2} u'(0), A^{3/2} u'(0) \right) - \left( A^2 \frac{du}{dt}, \frac{d^2 u}{dt^2} \right)_{L_2(R_+; H)}$$

i.e.

$$2 \operatorname{Re} \left( A \frac{d^2 u}{dt^2}, A^2 \frac{du}{dt} \right)_{L_2(R_+; H)} = 0. \quad (18)$$

For  $u \in \overset{\circ}{W}_2^3(R_+; H)$  the following equalities are proved similarly

$$\operatorname{Re} \left( A \frac{d^2 u}{dt^2}, A^3 u \right) = - \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 \quad (19)$$

$$2 \operatorname{Re} \left( A \frac{du}{dt}, A^3 u \right) = 0. \quad (20)$$

Taking into account equality (16)-(20) in (15), we have:

$$\begin{aligned} \|P_0 u\|_{W_2^1(R_+; H)}^2 &= \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+; H)}^2 + (p^2 + 1 - 2q) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+; H)}^2 + \\ &+ (q^2 + p^2 - 2q) \left\| A \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 + q^2 \|A^3 u\|_{L_2(R_+; H)}^2 - p \|\varphi\|^2. \end{aligned}$$

The lemma is proved

**Lemma 2.** For  $u \in \overset{\circ}{W}_2^3(R_+; H)$  it holds the equality

$$\begin{aligned} \|F_1(d/dt; \gamma; A) u\|_{L_2(R_+; H)}^2 + (\alpha_{21}(\gamma) - p) &= \\ = \|P_0 u\|_{W_2^1(R_+; H)}^2 - \gamma \left\| A \frac{du}{dt} \right\|_{W_2^1(R_+; H)}^2. \end{aligned} \quad (21)$$

**Proof.** For  $u \in \overset{\circ}{W}_2^3(R_+; H)$  it holds the following equality

$$\begin{aligned} \|F_1(d/dt; \gamma; A) u\|_{L_2(R_+; H)}^2 &= \\ = \left\| \frac{d^3 u}{dt^3} + a_{2,1}(\gamma) A \frac{d^2 u}{dt^2} + a_{1,1}(\gamma) A^2 \frac{du}{dt} + a_{0,1}(\gamma) A^3 u \right\|_{L_2(R_+; H)}^2 &= \\ = \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+; H)}^2 + a_{2,1}^2(\gamma) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+; H)}^2 + \end{aligned}$$

[E.G.Gamidov]

$$\begin{aligned}
& + a_{1,1}^2 \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 + a_{0,1}^2 \|A^3 u\|_{L_2(R_+;H)}^2 + \\
& + 2 \operatorname{Re} a_{2,1}(\gamma) \left( \frac{d^3 u}{dt^3}, A \frac{d^2 u}{dt^2} \right)_{L_2(R_+;H)} + 2 \operatorname{Re} a_{1,1}(\gamma) \left( \frac{d^3 u}{dt^3}, A^2 \frac{du}{dt} \right)_{L_2(R_+;H)} + \\
& + 2 \operatorname{Re} a_{0,1}(\gamma) \left( \frac{d^3 u}{dt^3}, A^3 u \right)_{L_2(R_+;H)} + 2 a_{2,1}(\gamma) a_{1,1}(\gamma) \left( A \frac{d^2 u}{dt^2}, A^2 \frac{du}{dt} \right)_{L_2(R_+;H)} + \\
& + 2 a_{2,1}(\gamma) a_{0,1}(\gamma) \left( A \frac{d^2 u}{dt^2}, A^3 u \right)_{L_2(R_+;H)} + 2 a_{1,1}(\gamma) \cdot a_{0,1}(\gamma) \left( A^2 \frac{du}{dt}, A^3 u \right)_{L_2(R_+;H)}.
\end{aligned}$$

Taking into account  $u(0) = u'(0)$  and (16)-(20), we get:

$$\begin{aligned}
\|F_1(d/dt; \gamma; A) u\|_{L_2(R_+;H)}^2 & = \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+;H)}^2 + a_{2,1}^2(\gamma) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \\
& + a_{1,1}^2(\gamma) \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 + a_{0,1}^2 \|A^3 u\|_{L_2(R_+;H)}^2 - a_{2,1}(\gamma) \|\varphi\|^2 - \\
& - 2 a_{1,1}(\gamma) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+;H)} - 2 a_{2,1}(\gamma) a_{0,1}(\gamma) \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 = \\
& = \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+;H)}^2 + (a_{2,1}(\gamma) - 2 a_{1,1}(\gamma)) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \\
& + (a_{1,1}^2(\gamma) - 2 a_{2,1}(\gamma) a_{1,0}(\gamma)) \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)} - a_{2,1}(\gamma) \|\varphi\|_{1/2}^2.
\end{aligned}$$

Taking into account  $a_{2,1}(\gamma) = 1 + \sqrt{p^2 - \gamma}$ ,  $a_{1,1}(\gamma) = \sqrt{p^2 - \gamma} + q$ ,  $a_{1,0}(\gamma) = q$ , we get:

$$\begin{aligned}
\|F_1(d/dt; \gamma; A) u\|_{L_2(R_+;H)}^2 & = \left\| \frac{d^3 u}{dt^3} \right\|_{L_2(R_+;H)}^2 + (1 + p^2 - 2q) \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \\
& + (p^2 + q^2 - 2q) \left\| A \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 + a_{2,1}(\gamma) \|\varphi\|_{1/2}^2 - \\
& - \gamma \left( \left\| A \frac{d^2 u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 \right).
\end{aligned}$$

Since  $\left\| \frac{d^2 u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 = \left\| A \frac{du}{dt} \right\|_{W_2^1(R_+;H)}^2$  then taking into account the lemma in the last equality, we get:

$$\begin{aligned}
\|F_1(d/dt; \gamma; A) u\|_{L_2(R_+;H)}^2 & + (a_{2,1}(\gamma) - p) \|\varphi\|_{1/2}^2 = \\
& = \|P_0 u\|_{W_2^1(R_+;H)}^2 - \gamma \left\| A \frac{du}{dt} \right\|_{W_2^1(R_+;H)}^2.
\end{aligned}$$

Similarly we prove

**Lemma 3.** For  $u \in \overset{\circ}{W}_2^3(R_+; H)$  it holds the equality

$$\begin{aligned} & \|F_0(d/dt; \beta; A)u\|_{L_2(R_+; H)}^2 + (c_{2,1}(\beta) - \beta) \|\varphi\|_{1/2}^2 = \\ & = \|P_0u\|_{W_2^1(R_+; H)}^2 - \beta \|A^2u\|_{W_2^1(R_+; H)}^2. \end{aligned} \quad (22)$$

Note that it follows from theorem 1 that in space  $\overset{\circ}{W}_2^3(R_+; H)$  the norms  $\|P_0u\|_{W_2^1(R_+; H)}$  and  $\|u\|_{W_2^3(R_+; H)}$  are equivalent, therefore the following norms are finite

$$N_1 = \sup_{0 \neq u \in \overset{\circ}{W}_2^3(R_+; H)} \left\| A \frac{du}{dt} \right\|_{W_2^1(R_+; H)} \cdot \|P_0u\|_{W_2^1(R_+; H)}^{-1} \quad (23)$$

and

$$N_0 = \sup_{0 \neq u \in \overset{\circ}{W}_2^3(R_+; H)} \|A^2u\|_{W_2^1(R_+; H)} \cdot \|P_0u\|_{W_2^1(R_+; H)}^{-1} \quad (24)$$

Further, by obtaining the solvability conditions of problem (1), (2), the norms  $N_1$  and  $N_0$  are very important.

**Theorem 3.** The norm

$$N_1 = \begin{cases} \frac{1}{p}, & 0 < p \leq 1 \\ \left(\frac{1}{2p-1}\right)^{1/2}, & p > 1 \end{cases}.$$

**Proof.** Carrying out similar reasonings of the paper [6] we get that if the equation  $(a_{2,1}(\gamma) - p) = 0$  (see formula (21)) has no solution from the interval  $(0, \gamma_0)$  ( $\gamma_0 = p^2$ ), then  $N_1 = \gamma_0^{-1/2} = \frac{1}{p}$ . If the equation  $(a_{2,1}(\gamma) - p) = 0$  has a solution from the interval  $(0, \gamma_0)$ , then  $N_1$  is the inverse of the square root of the least of these solutions. Therefore, we should solve the equation  $a_{2,1}(\gamma) - p = 0$ . Consequently,

$$1 + \sqrt{p^2 - \gamma} - p = 0 \quad (25)$$

or

$$\sqrt{p^2 - \gamma} = p - 1.$$

It is obvious that for  $p \leq 1$  this equation has no solution from the interval  $(0, p)$ . Therefore  $N_1 = \frac{1}{p}$ , for  $0 < p \leq 1$ . And for  $p > 1$  the equation (25) has the solution  $\gamma_1 = 2p - 1 \in (0, p)$ . Therefore  $N_1 = \left(\frac{1}{2p-1}\right)^{1/2}$  for  $p > 1$ . The theorem is proved.

The following theorem is proved in the same way.

**Theorem 4.** The norm

$$N_0 = \begin{cases} \beta_0^{-1/2}, p \leq 1; & p > 1, \quad q \leq p - \frac{1}{2} \\ \left(q^2 - (2q - 2p + 1)^2\right)^{\frac{1}{2}}, & p > 1, \quad q > p - \frac{1}{2} \end{cases}.$$

**Proof.** In order to find the number  $N_0$  we should solve the equation  $c_{11}(\beta) - p = 0$  (see formula (22)). Then

$$1 + \sqrt{2\sqrt{q^2 - \beta} + p^2 - 2q} = p$$

i.e.

$$\sqrt{2\sqrt{q^2 - \beta} + p^2 - 2q} = p - 1. \quad (26)$$

Then for  $p \leq 1$  the equation  $c_{1,1}(\beta) - p = 0$  has no solution from the interval  $(0, \beta)$ . Therefore for  $p \leq 1$ ,  $N_0 = \beta_0^{-1/2}$ . Let  $p > 1$ . Then

$$2\sqrt{q^2 - \beta} + p^2 - 2q = (p - 1)^2, \quad 2\sqrt{q^2 - \beta} = 2q - 2p + 1.$$

Obviously, for  $q \leq p - \frac{1}{2}$  ( $p > 1$ ) the equation (26) has no solution from the interval  $(0, \beta)$ . Therefore  $N_0 = \beta_0^{-1}$ . If  $q > p - \frac{1}{2}$ , then for  $q \leq \frac{p^2}{2}$  the equation (25) has the solution  $\beta_1 = q^2 - (2q - 2p + 1) \in (0, \beta_0)$ . Therefore  $N_0 = \beta_1^{-1/2}$ , and for  $q \geq p^2$  we get  $p - \frac{1}{2} \leq q \leq p^2$ .

Hence we have that  $(p - 1)^2 < 0$ . And this is impossible.

Therefore, in this case,  $N_0 = \beta_0^{-1/2}$  as well. The theorem is proved.

Now prove the main theorem.

**Theorem 5.** *Let conditions 1)-3) be fulfilled, and*

$$q = N_1 \max(\|A_1\|_{H_1 \rightarrow H}, \|A_1\|_{H_2 \rightarrow H_1}) + N_0 \max(\|A_2\|_{H_2 \rightarrow H}, \|A_2\|_{H_3 \rightarrow H_1}) < 1,$$

where the numbers  $N_1$  and  $N_0$  are determined from theorems 3 and 4, respectively.

Then problem (1) (2) is regularly solvable in  $W_2^3(R_+; H)$ .

**Proof.** By theorem 1, the operator  $P_0$  isomorphically maps the space  $\overset{\circ}{W}_2^3(R_+; H)$  onto  $W_2^1(R_+; H)$ . Then for any  $\omega \in W_2^1(R_+; H)$  there exists  $u \in \overset{\circ}{W}_2^3(R_+; H)$  such that  $P_0^{-1}\omega = u$ . Now write the problem (1), (2) in the form of the equation

$$Pu \equiv P_0u + P_1u = f, \quad u \in \overset{\circ}{W}_2^3(R_+; H), \quad f \in W_2^1(R_+; H).$$

After substitution of  $u = P_0^{-1}\omega$  we get the equation  $(E + P_1P_0^{-1})\omega = f$  in  $W_2^1(R_+; H)$ . Since for any  $\omega \in W_2^1(R_+; H)$

$$\begin{aligned} \|P_1P_0^{-1}\omega\|_{W_2^1(R_+; H)} &= \|P_1u\|_{W_2^1(R_+; H)} = \left\| A_1 \frac{du}{dt} + A_2u \right\|_{W_2^1(R_+; H)} \leq \\ &\leq \left\| A_1 \frac{du}{dt} \right\|_{W_2^1(R_+; H)} + \|A_2u\|_{W_2^1(R_+; H)} = \\ &= \left( \left\| A_1 \frac{d^2u}{dt^2} \right\|_{L_2(R_+; H)} + \left\| AA_1 \frac{du}{dt} \right\|_{L_2(R_+; H)} \right)^{1/2} + \\ &+ \left( \left\| A_2 \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 + \|AA_2u\|_{L_2(R_+; H)}^2 \right)^{1/2} \leq \left( \|A_1A^{-1}\|_{H \rightarrow H}^2 \left\| A \frac{d^2u}{dt^2} \right\|_{L_2(R_+; H)}^2 + \right. \\ &\left. + \|AA_1A^{-2}\|_{H \rightarrow H}^2 \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+; H)}^2 \right)^{1/2} + \left( \|A_2A^{-2}\|_{H \rightarrow H}^2 \|A^2u\|_{L_2(R_+; H)}^2 + \right. \end{aligned}$$

$$\begin{aligned}
 & + \|AA_2A^{-3}\|^2 \|A^3u\|_{L_2(R_+;H)}^2)^{1/2} \leq \max(\|A_1A^{-1}\|_{H \rightarrow H}, \|AA_1A^{-2}\|_{H \rightarrow H}) \times \\
 & \quad \times \left( \left\| A \frac{d^2u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \left\| A^2 \frac{du}{dt} \right\|_{L_2(R_+;H)}^2 \right)^{1/2} + \\
 & \quad + \max(\|A_2A^{-2}\|_{H \rightarrow H}, \|AA_2A^{-3}\|_{H \rightarrow H}) \times \\
 & \quad \times \left( \left\| A^2 \frac{d^2u}{dt^2} \right\|_{L_2(R_+;H)}^2 + \|A^3u\|_{L_2(R_+;H)}^2 \right)^{1/2} = \\
 & \quad = \max(\|A_1\|_{H_1 \rightarrow H}, \|A_1\|_{H_2 \rightarrow H_1}) \times \\
 & \quad \times \left\| A \frac{du}{dt} \right\|_{W_2^1(R_+;H)} + \max(\|A_2\|_{H \rightarrow H_2}, \|A_2\|_{H_3 \rightarrow H_1}) \cdot \|A^2u\|_{W_2^1(R_+;H)}.
 \end{aligned}$$

Applying theorems 3 and 4, we get

$$\begin{aligned}
 & \left\| PP_0^{-1}u \right\|_{W_2^1(R_+;H)} \leq \\
 & \leq (N_1 \max(\|A_1\|_{H_1 \rightarrow H}, \|A_1\|_{H_2 \rightarrow H_1}) + N_0 \max(\|A_2\|_{H_2 \rightarrow H}, \|A_2\|_{H_3 \rightarrow H_1})) \times \\
 & \quad \times \|P_0u\|_{W_2^1(R_+;H)} = q \|P_0u\|_{W_2^1(R_+;H)} = q \|\omega\|_{W_2^1(R_+;H)}.
 \end{aligned}$$

Since by the theorem condition  $q < 1$ , then the operator  $E + P_1P_0^{-1}$  is invertible in  $W_2^1(R_+;H)$ . Then  $\omega = (E + P_1P_0^{-1})^{-1}f$ , and  $u = P_0^{-1}(E + P_1P_0^{-1})^{-1}f$ . Hence it follows that

$$\|u\|_{W_2^3(R_+;H)} \leq \text{const} \|f\|_{W_2^1(R_+;H)}.$$

The theorem is proved.

### References

- [1]. Lions J.L., Magenes E. *Inhomogeneous boundary value problems and their applications*. Moscow, "Mir", 1971, 371 p. (Russian)
- [2]. Mirzoev S.S., Gamidov E.G. *On the norms of intermediate derivatives operators in the space of smooth vector-functions and their applications*. Dokl. NANA Azerb. 2011, No 3, vol. LXVII (Russian)
- [3]. Gamidov E.G. *Estimations of intermediate derivatives in Sobolev type spaces and their applications*. The author's thesis for PhD. Baku, 2006, 16 p.
- [4]. Gamidov E.G. *On solvability of second order operator-differential equations in the space of smooth vector-functions*. Vestnik of University. Ser. of physico-mathematical sciences. 2007, No 2, pp. 67-74 (Russian)
- [5]. Guliyeva F.A. *On solvability of a class of initial boundary value problem for a operator-differential equation* // Proceeding of IMM of NAS of Azerbaijan, v. XXVII (XXXV), 2007, pp. 11-18.

[6]. Mirzoev S.S. On the norms of operators of intermediate derivatives // Transactions of NAS Azerbaijan, ser. of phys. techn, math. sciences, 2003, v. XXVIII, No 1, pp. 93-102.

**Elshad G. Gamidov**

Institute of Mathematics and Mechanics of NAS of Azerbaijan  
9, B.Vahabzade str., AZ 1141, Baku, Azerbaijan  
Tel.: (99412) 539 47 20 (off.).

Received March 01, 2013; Revised May 17, 2013.