

DEGENERATE VOLTERRA EQUATIONS IN BANACH SPACES

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ABSTRACT. This paper is concerned with degenerate Volterra equations $Mu(t) + \int_0^t k(t-s)Lu(s)ds = f(t)$ in Banach spaces both in the hyperbolic case, and the parabolic one. The key assumption is played by the representation of the underlying space X as a direct sum $X = N(T) \oplus \overline{R(T)}$, where T is the bounded linear operator $T = ML^{-1}$. Hyperbolicity means that the part \tilde{T} of T in $\overline{R(T)}$ is an abstract potential operator, i.e., $-\tilde{T}^{-1}$ generates a C_0 -semigroup, and parabolicity means that $-\tilde{T}^{-1}$ generates an analytic semigroup. A maximal regularity result is obtained for parabolic equations. We will also investigate the cases where the kernel $k(\cdot)$ is degenerate or singular at $t = 0$ using the results of Prüss [8] on analytic resolvents. Finally, we consider the case where λ is a pole for $(\lambda L + M)^{-1}$.

This paper is concerned with the unique solvability of the following Volterra integral equations

$$(1) \quad Mu(t) + \int_0^t k(t-s)Lu(s)ds = f(t), \quad t \in [0, \tau]$$

in a Banach space X . Only an outline is presented here, and the details will be published elsewhere.

Let M and L be closed linear operators such that $D(L) \subset D(M)$ and $0 \in \rho(L)$. The kernel $k(\cdot)$ is a numerical function defined in the closed interval $[0, \tau]$. In case $k(t) \equiv 1$ we get by formally differentiating (1)

$$\begin{aligned} \frac{d}{dt}Mu(t) + Lu(t) &= \dot{f}(t), \quad t \in [0, \tau] \\ Mu(0) &= f(0). \end{aligned}$$

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This type of (possibly degenerate) equations is discussed in detail in the book of A. Favini and A. Yagi [3].

We consider the following two cases.

Hyperbolic case There exists a constant K such that

$$(2) \quad \|(M(sM + L)^{-1})^k\| \leq \frac{K}{s^k} \quad \forall s > 0, \quad k = 1, 2, \dots$$

Parabolic case There exists a constant K such that

$$(3) \quad \|M(\lambda M + L)^{-1}\| \leq \frac{K}{1 + |\lambda|}, \quad \operatorname{Re} \lambda \geq 0.$$

In view of our assumptions, $T = ML^{-1}$ is a bounded linear operator in X . The following facts are established in A. Favini [2] and A. Favini and A. Yagi [3]. Under the assumption (2) or (3), X has a direct decomposition representation $X = N(T) \oplus \overline{R(T)}$. Let \tilde{T} denote the restriction of T to $\overline{R(T)}$. If X is reflexive and (2) is satisfied, then $-\tilde{T}^{-1}$ generates a C_0 -semigroup. If X is reflexive and (3) is satisfied, then $-\tilde{T}^{-1}$ generates an analytic semigroup.

We make the change of the unknown function $v(t) = Lu(t)$. Then, since $Mu(t) = ML^{-1}v(t) = Tv(t)$, the equation (1) is transformed into

$$(4) \quad Tv(t) + \int_0^t k(t-s)v(s)ds = f(t).$$

Let P be the projection onto $N(T)$ along $\overline{R(T)}$. Then equation (4) splits into the two equations

$$(5) \quad \tilde{T}(1-P)v(t) + \int_0^t k(t-s)(1-P)v(s)ds = (1-P)f(t),$$

$$(6) \quad \int_0^t k(t-s)Pv(s)ds = Pf(t),$$

since $PT = TP = 0$. (5) is a Volterra equation of the second kind, and (6) is a Volterra equation of the first kind.

Another change of the unknown variable $w(t) = \tilde{T}(1-P)v(t)$ transforms the equation (5) into the equation

$$(7) \quad w(t) + \int_0^t k(t-s)\tilde{T}^{-1}w(s)ds = (1-P)f(t).$$

Formally differentiating both sides of (7), we arrive at the following initial value problem

$$(8) \quad \dot{w}(t) + k(0)\tilde{T}^{-1}w(t) + \int_0^t \dot{k}(t-s)\tilde{T}^{-1}w(s)ds = (1-P)\dot{f}(t),$$

$$(9) \quad w(0) = (1-P)f(0).$$

Also by formal differentiation, the equation (6) is transformed into

$$(10) \quad k(0)Pv(t) + \int_0^t \dot{k}(t-s)Pv(s)ds = P\dot{f}(t).$$

We try to solve the original equation (1) by solving the problems (8), (9) and (10).

We denote by $AC([0, \tau])$ and $BV([0, \tau])$ the set of absolutely continuous functions in $[0, \tau]$ and the set of functions of bounded variation in $[0, \tau]$, respectively.

Hyperbolic case

THEOREM 1. *Let X be a reflexive Banach space and let (2) be satisfied. If $k \in AC([0, \tau])$, $\dot{k} \in BV([0, \tau])$, $k(0) > 0$, $f \in W^{2,1}(0, \tau; X)$ and $f(0) \in R(T)$, then the solution $u(\cdot) \in C([0, \tau]; D(L))$ of problem (1) exists and is unique.*

Proof. The problem (8) and (9) can be solved by applying the following result of E. Sinestrari [9: Theorem 3.1]. □

LEMMA 1. *Let A be a Hille-Yosida operator in X and let B be a linear closed operator with $D(A) \subset D(B)$. If $b \in BV([0, \tau])$, then for any $x_0 \in D(A)$ and $f \in W^{1,1}(0, \tau; X)$ such that $Ax_0 + f(0) \in \overline{D(A)}$ the integrodifferential problem*

$$\begin{aligned} \frac{d}{dt}x(t) &= Ax(t) + \int_0^t b(t-s)Bx(s)ds + f(t), \quad 0 \leq t \leq \tau, \\ x(0) &= x_0 \end{aligned}$$

has a unique solution $x(\cdot) \in C([0, \tau]; D(A)) \cap C^1([0, \tau]; X)$.

By the assumption of the theorem $(1 - P)f(0) = f(0) \in R(T) = D(-\tilde{T}^{-1})$ and $D(-\tilde{T}^{-1})$ is dense in $\overline{R(T)}$. Hence the above result of Sinestrari can be applied to the problem (8) and (9), and there exists a unique solution w such that $w \in C^1([0, \tau]; \overline{R(T)})$ and $\tilde{T}^{-1} w \in C([0, \tau]; \overline{R(T)})$. It is easy to show that the solution of (8) and (9) satisfies (7). The equation (10) can be solved by Neumann series expansion. Integrating (10) and using the hypothesis $Pf(0) = 0$, we can show that the solution of (10) satisfies (6).

EXAMPLE 1. Let $L = -\Delta, D(L) = H^2(\Omega) \cap H_0^1(\Omega), X = L^2(\Omega)$, where Ω is a bounded domain in R^n with smooth boundary, and M be the multiplication operator by a nonnegative superharmonic function $m \in C^2(\overline{\Omega})$. Then integration by parts yields for $u \in D(L)$

$$-\operatorname{Re} \int_{\Omega} mu\Delta\bar{u}dx = -\frac{1}{2} \int_{\Omega} \Delta m \cdot |u|^2 dx + \int_{\Omega} m|\nabla u|^2 dx \geq 0,$$

from which it follows that the condition (2) is satisfied with $K = 1$.

Parabolic case

THEOREM 2. Let X be a reflexive Banach space and let L, M be two closed linear operators in X satisfying (3). Let $\tau > 0$ be fixed and assume that $k \in C^{1,\alpha}([0, \tau]), k(0) > 0$ for some $\alpha > 0$. If $f(\cdot) \in C^{1,\theta}([0, \tau]; X), 0 < \theta < 1$, and $f(0) \in \overline{R(T)}, T = ML^{-1}$, then (1) has a unique solution $u(\cdot) \in C((0, \tau]; D(L)) \cap C([0, \tau]; X)$ which satisfies the equation in the following sense: $\int_{\epsilon}^t k(t-s)Lu(s)ds$ is uniformly bounded in $0 < \epsilon < t \leq \tau$, the improper integral

$$(11) \quad \int_{+0}^t k(t-s)Lu(s)ds = \lim_{\epsilon \rightarrow 0} \int_{\epsilon}^t k(t-s)Lu(s)ds$$

exists and (1) holds with the integral in the left hand side understood in the improper sense (11). Furthermore u satisfies the additional regularity condition $Mu \in C^1([0, \tau]; X)$. If in addition $f(0) \in R(T), T = ML^{-1}$, then u is a strict solution belonging to $C([0, \tau]; D(L))$ with the regularity property $Mu \in C^1([0, \tau]; X)$.

Proof. The result of J. Prüss [6] is applied to the formally differentiated problem (8) and (9). In the present case, the initial value $f(0)$ is an

arbitrary element of $\overline{R(\tilde{T})}$. Therefore, $\tilde{T}^{-1}w(s)$ is not Bochner integrable near $s = 0$ in general; however, the improper integral

$$(12) \quad \int_{+0}^t \dot{k}(t-s)\tilde{T}^{-1}w(s)ds = \lim_{\epsilon \rightarrow 0} \int_{\epsilon}^t \dot{k}(t-s)\tilde{T}^{-1}w(s)ds$$

exists, and it can be shown that (8) holds with the integral in the left hand side replaced by (12). □

EXAMPLE 2. Let $X = H^{-1}(\Omega)$, $D(L) = H_0^1(\Omega)$, $Lu = -\Delta u$, M is the multiplication operator by a nonnegative function in $C(\bar{\Omega})$, where Ω is a bounded domain in R^n with smooth boundary. Then it has been proven by Favini and Yagi [3] that assumption (3) holds.

EXAMPLE 3. Let $X = H^{-1}(\Omega)$, $D(M) = H_0^1(\Omega)$, $Mu = -\Delta u$, and $D(L) = H^3(\Omega) \cap H_0^2(\Omega)$, $Lu = \Delta^2 u$, where Ω is a bounded domain in R^n with smooth boundary. Let

$$(u, v)_1 = \int_{\Omega} \sum_{i=1}^n \frac{\partial u}{\partial x_i} \overline{\frac{\partial v}{\partial x_i}} dx, \quad (u, v)_2 = \int_{\Omega} \sum_{i,j=1}^n \frac{\partial^2 u}{\partial x_i \partial x_j} \overline{\frac{\partial^2 v}{\partial x_i \partial x_j}} dx$$

be the inner product in $H_0^1(\Omega)$ and $H_0^2(\Omega)$, respectively. Following the idea of W. M. Greenlee[5], we consider the operator \mathcal{A} defined by

$$(u, v)_2 = (\mathcal{A}u, v)_1 \text{ for every } v \in H_0^2(\Omega).$$

\mathcal{A} is a positive definite selfadjoint operator in $H_0^1(\Omega)$ and $L = M\mathcal{A}$. Therefore we have

$$\|M(\lambda M + L)^{-1}\|_{\mathcal{L}(H^{-1}(\Omega))} = \|M(\lambda + \mathcal{A})^{-1}M^{-1}\|_{\mathcal{L}(H^{-1}(\Omega))} \leq C_{\theta_0}(1 + |\lambda|)^{-1}$$

for any sector $\{\lambda; |\arg \lambda| \leq \theta_0\}$, $\frac{\pi}{2} < \theta_0 < \pi$.

REMARK 1. The operator \mathcal{A} in Example 3 is characterized as

$$D(\mathcal{A}) = H^3(\Omega) \cap H_0^2(\Omega), \quad \mathcal{A}u = -\Delta u + h, \quad \Delta h = 0 \text{ in } \Omega, \quad h = \Delta u \text{ on } \partial\Omega.$$

A related open problem is “Does the operator $-\mathcal{A}_p$, $1 < p < \infty$, defined by

$$D(\mathcal{A}_p) = W^{3,p}(\Omega) \cap W_0^{2,p}(\Omega), \quad \mathcal{A}_p u = -\Delta u + h, \quad \Delta h = 0 \text{ in } \Omega, \quad h = \Delta u \text{ on } \partial\Omega$$

generate an analytic semigroup in $W_0^{1,p}(\Omega)$?" It can be shown that the question is affirmative in case $n = 1$ with the aid of the explicit expression of the solution to

$$\mathcal{A}_p u + \lambda u = f$$

which takes the form if $\Omega = (0, 1)$

$$(13) \quad \begin{aligned} -u''(x) + h(x) + \lambda u(x) &= f(x), \quad 0 < x < 1, \\ u(0) = u'(0) = u(1) = u'(1) &= 0, \end{aligned}$$

where f is a given element of $W_0^{1,p}(0, 1)$ and $h(x) = ax + b$ with a and b to be determined so that $h(0) = u''(0)$, $h(1) = u''(1)$. The solution of (13) is given by

$$\begin{aligned} u(x) &= -\frac{1}{2\sqrt{\lambda}} \int_0^x e^{-\sqrt{\lambda}(x-y)}(ay + b - f(y))dy \\ &\quad - \frac{1}{2\sqrt{\lambda}} \int_x^1 e^{\sqrt{\lambda}(x-y)}(ay + b - f(y))dy, \\ a &= \frac{\lambda}{2 - \sqrt{\lambda} - 2e^{-\sqrt{\lambda}} - \sqrt{\lambda}e^{-\sqrt{\lambda}}} \left\{ \int_0^1 e^{-\sqrt{\lambda}y} f(y)dy - e^{-\sqrt{\lambda}} \int_0^1 e^{\sqrt{\lambda}y} f(y)dy \right\}, \\ b &= \frac{\sqrt{\lambda}}{1 - e^{-\sqrt{\lambda}}} \left\{ \frac{1 - \sqrt{\lambda} - e^{-\sqrt{\lambda}}}{2 - \sqrt{\lambda} - 2e^{-\sqrt{\lambda}} - \sqrt{\lambda}e^{-\sqrt{\lambda}}} \int_0^1 e^{-\sqrt{\lambda}y} f(y)dy \right. \\ &\quad \left. + \frac{e^{-\sqrt{\lambda}}(-\sqrt{\lambda}e^{-\sqrt{\lambda}} + 1 - e^{-\sqrt{\lambda}})}{2 - \sqrt{\lambda} - 2e^{-\sqrt{\lambda}} - \sqrt{\lambda}e^{-\sqrt{\lambda}}} \int_0^1 e^{\sqrt{\lambda}y} f(y)dy \right\}. \end{aligned}$$

Next result is concerned with the maximal regularity.

THEOREM 3. *Let L, M be two closed linear operators acting in a reflexive Banach space X and satisfying (3). Suppose $k(\cdot) \in C^{1,\alpha}([0, \tau])$ for some $\alpha > 0$ and $k(0) > 0$. If $f(\cdot) \in C^{1,\alpha}([0, \tau]; X)$ and $f(0) \in R(T^2)$, $\dot{f}(0) \in R(T)$, $T = ML^{-1}$, then problem (1) has a strict solution $u(\cdot)$ such that $Mu(\cdot) \in C^{1,\alpha}([0, \tau]; X)$ and $Lu(\cdot) \in C^\alpha([0, \tau]; X)$.*

Proof. Under the assumption of the theorem we have

$$(1 - P)\dot{f}(0) - k(0)\tilde{T}^{-1}f(0) \in R(T) \subset D_{-\tilde{T}^{-1}}(\alpha, \infty).$$

Hence the conclusion follows from Theorem 4.5 of E. Sinestrari [8].

Next, we consider the case where k satisfies the following hypotheses:

$$(14) \quad k \in AC([0, \tau]), \dot{k} \in BV([0, \tau]), k(0) > 0. \quad \square$$

THEOREM 4. *Let X be a reflexive Banach space and let M, L be two closed linear operators in X satisfying (3). Suppose that (14) is satisfied. Then for each function f satisfying $f \in AC([0, \tau]; X)$, $\dot{f} \in BV([0, \tau]; X)$, and $f(0) \in R(T)$, there exists a function $u(\cdot)$ having the following properties:*

u is strongly measurable in $]0, \tau[$, $u(t) \in D(M)$ for every $t \in [0, \tau]$, $Mu \in C([0, \tau]; X)$, $u(t) \in D(L)$ a.e. in $[0, \tau]$, Mu is differentiable a.e. the functions $tMu(t)/dt$, $tLu(t)$ belong to $L^\infty(0, \tau; X)$,

$\int_\epsilon^t k(t-s)Lu(s)ds$ is uniformly bounded in $0 < \epsilon < t \leq \tau$,

and the improper integral

$$(15) \quad \lim_{\epsilon \rightarrow 0} \int_\epsilon^t k(t-s)Lu(s)ds \equiv \int_{+0}^t k(t-s)Lu(s)ds$$

exists, the equation (1) holds with the integral of the left hand side replaced by the the improper integral (15).

Furthermore the function u which has the above properties is uniquely determined by the right hand side $f(\cdot)$ of (1).

This theorem is proved by applying the following proposition to equation (7).

PROPOSITION 1. *Suppose that A is a closed linear operator with dense domain $D(A)$ such that $-A$ generates the analytic semigroup e^{-tA} in a Banach space X , and*

$$\begin{aligned} k &\in AC([0, \tau]), \dot{k} \in BV([0, \tau]), k(0) > 0, \\ f &\in AC([0, \tau]; X), \dot{f} \in BV([0, \tau]; X), 0 < \tau < \infty. \end{aligned}$$

Then a solution $u(\cdot)$ of the integral equation

$$(16) \quad u(t) + \int_0^t k(t-s)Au(s)ds = f(t), \quad 0 < t \leq \tau,$$

with the following properties exists and is unique:

$u(\cdot) \in C([0, \tau]; X)$, $u(t) \in D(A)$ a.e., $u(\cdot)$ is differentiable a.e., the functions $tAu(t)$ and $tdu(t)/dt$ belongs to $L^\infty([0, \tau]; X)$,

$\int_\epsilon^t k(t-s)Au(s)ds$ is uniformly bounded for $0 < \epsilon < t < \tau$, the limit

$$(17) \quad \int_{+0}^t k(t-s)Au(s)ds = \lim_{\epsilon \rightarrow 0} \int_\epsilon^t k(t-s)Au(s)ds$$

exists, and equation (16) is satisfied with the integral of the left hand side replaced by the improper integral (17).

Proof. Following the idea of Crandall and Nohel [1] the equation (16) is transformed into the initial value problem

$$(18) \quad \frac{d}{dt}u(t) + k(0)Au(t) = G(u)(t), \quad 0 < t \leq \tau, \quad u(0) = f(0),$$

where

$$(19) \quad G(u)(t) = \dot{f}(t) + (r * \dot{f})(t) + r(t)f(0) - r(0)u(t) - (u * \dot{r})(t),$$

and r is the solution of the integral equation

$$\dot{k} + k(0)r + \dot{k} * r = 0.$$

Problem (18) is further transformed into the integral equation

$$(20) \quad u(t) = e^{-tk(0)A}f(0) + \int_0^t e^{-(t-s)k(0)A}G(u)(s)ds.$$

Equation (20) can be solved by successive approximation, and there exists a unique solution $u \in C([0, \tau]; X)$. Let

$$g(t) = \dot{f}(t) + (r * \dot{f})(t) + r(t)f(0).$$

Since $g(\cdot)$ is of bounded variation, by an elementary integral calculus it can be shown that $\int_0^t e^{-(t-s)k(0)A}g(s)ds$ is differentiable almost everywhere, and we have

$$\begin{aligned} & \frac{d}{dt} \int_0^t e^{-(t-s)k(0)A} g(s) ds \\ &= \int_0^t e^{-(t-s)k(0)A} dg(s) + e^{-k(0)A} g(0) \\ &= g(t) - k(0)A \int_0^t e^{-(t-s)k(0)A} g(s) ds. \end{aligned}$$

Since $u(\cdot)$ is Hölder continuous, or rather by a direct use of the equation (20) itself, one can easily show that

$$\int_0^t e^{-(t-s)k(0)A} r(0)u(s) ds$$

is differentiable with bounded derivative. Noting that

$$\int_0^t e^{-(t-s)k(0)A} (u * \dot{r})(s) ds = \int_0^t \int_{\xi}^t e^{-(t-s)k(0)A} u(s - \sigma) ds dr(\sigma),$$

we see that $\int_0^t e^{-(t-s)k(0)A} (u * \dot{r})(s) ds$ is differentiable. Combining these and the equation (20), we conclude that $u(\cdot)$ is differentiable and satisfies (18) almost everywhere. Integrating (18) from ϵ to t yields

$$u(t) - u(\epsilon) + k(0) \int_{\epsilon}^t Au(s) ds = \int_{\epsilon}^t G(u)(s) ds.$$

This shows that $\int_{\epsilon}^t Au(s) ds$ is uniformly bounded and the limit

$$\lim_{\epsilon \rightarrow 0} k(0) \int_{\epsilon}^t Au(s) ds = k(0) \int_{+0}^t Au(s) ds = \int_0^t G(u)(s) ds - u(t) + f(0)$$

exists. Integrating by parts yields

$$\begin{aligned} \int_{\epsilon}^t k(t-s)Au(s) ds &= \int_{\epsilon}^t k(t-s) \frac{d}{ds} \int_{\epsilon}^s Au(\sigma) d\sigma ds \\ &= k(0) \int_{\epsilon}^t Au(\sigma) d\sigma + \int_{\epsilon}^t \dot{k}(t-s) \int_{\epsilon}^s Au(\sigma) d\sigma ds. \end{aligned}$$

Hence (17) of the statement of the proposition follows. The details of the proof are carried out by the method of H. Tanabe [10], [11] □

REMARK 2. The equation (1) is the integrated version of the formally differentiated problem

$$(21) \quad \frac{d}{dt}Mu(t) + k(0)Lu(t) + \int_0^t \dot{k}(t-s)Lu(s)ds = f(t),$$

$$(22) \quad \lim_{t \rightarrow +0} (Mu)(t) = f(0),$$

which is the special case of the integrodifferential equation with L_1 such that $D(L_1) \supset D(L)$ in place of L in the integral of the left hand side of (21). Under the assumptions of Theorem 4, (21) holds with the integral of the left hand side understood in the improper sense:

$$\int_{+0}^t \dot{k}(t-s)Lu(s)ds = \lim_{\epsilon \rightarrow 0} \int_{\epsilon}^t \dot{k}(t-s)Lu(s)ds$$

as is shown in what follows. It suffices to show that $\int_{+0}^t k(t-s)Lu(s)ds$ is differentiable and

$$(23) \quad \frac{d}{dt} \int_{+0}^t k(t-s)Lu(s)ds = k(0)Lu(t) + \int_{+0}^t \dot{k}(t-s)Lu(s)ds.$$

By Fubini's theorem and integration by parts,

$$\begin{aligned} & \int_{\epsilon}^t \int_{\epsilon}^{\sigma} k(\sigma-s)Lu(s) ds d_{\sigma}r(t-\sigma) \\ &= \int_{\epsilon}^t \int_s^t k(\sigma-s) d_{\sigma}r(t-\sigma) Lu(s) ds \\ &= \int_{\epsilon}^t \left\{ \left[k(\sigma-s)r(t-\sigma) \right]_s^t - \int_s^t \dot{k}(\sigma-s)r(t-\sigma) d\sigma \right\} Lu(s) ds \\ &= \int_{\epsilon}^t \left\{ k(t-s)r(0) - k(0)r(t-s) - (\dot{k} * r)(t-s) \right\} Lu(s) ds \\ &= \int_{\epsilon}^t \left\{ k(t-s)r(0) + \dot{k}(t-s) \right\} Lu(s) ds \\ &= r(0) \int_{\epsilon}^t k(t-s)Lu(s) ds + \int_{\epsilon}^t \dot{k}(t-s)Lu(s) ds. \end{aligned}$$

Hence $\int_{\epsilon}^t \dot{k}(t-s)Lu(s)ds$ is uniformly bounded and the limit $\int_{+0}^t \dot{k}(t-s)Lu(s)ds$ exists with

$$\begin{aligned} & \int_0^t \int_{+0}^{\sigma} k(\sigma-s)Lu(s) ds d_{\sigma} r(t-\sigma) \\ &= r(0) \int_{+0}^t k(t-s)Lu(s) ds + \int_{+0}^t \dot{k}(t-s)Lu(s) ds. \end{aligned}$$

Letting $\epsilon \rightarrow 0$ in

$$\begin{aligned} & \int_{\epsilon}^{t'} k(t'-s)Lu(s)ds - \int_{\epsilon}^t k(t-s)Lu(s) ds \\ &= \int_t^{t'} \frac{d}{d\sigma} \int_{\epsilon}^{\sigma} k(\sigma-s)Lu(s) ds d\sigma \\ &= \int_t^{t'} \left\{ k(0)Lu(\sigma) + \int_{\epsilon}^{\sigma} \dot{k}(\sigma-s)Lu(s) ds \right\} d\sigma, \end{aligned}$$

we get

$$\begin{aligned} & \int_{+0}^{t'} k(t'-s)Lu(s) ds - \int_{+0}^t k(t-s)Lu(s) ds \\ &= \int_t^{t'} \left\{ k(0)Lu(\sigma) + \int_{+0}^{\sigma} \dot{k}(\sigma-s)Lu(s) ds \right\} d\sigma \end{aligned}$$

for $0 < t < t'$. This shows that (23) is true.

Case where $k(0)=0$ or k is singular at $t=0$

Suppose that $k(\cdot)$ is Laplace transformable, its Laplace transform $\hat{k}(\lambda)$ has a meromorphic extension to the sector

$$\Sigma \left(0, \theta_0 + \frac{\pi}{2} \right) = \left\{ \lambda \in \mathbf{C}; |\arg \lambda| < \theta_0 + \frac{\pi}{2} \right\}$$

and $\hat{k}(\lambda) \neq 0$ for $\lambda \in \Sigma \left(0, \theta_0 + \frac{\pi}{2} \right)$ for some $\theta_0 \in \left] 0, \frac{\pi}{2} \right]$. Suppose also that there exists an angle $\theta_1 \in \left] \frac{\pi}{2}, \pi \right[$ such that

$$\begin{aligned} & \|L(zM + L)^{-1}\| \leq \text{const for any } z \in \Sigma = \{0\} \cup \Sigma(0, \theta_1), \\ & \frac{1}{\hat{k}(\lambda)} \in \Sigma \text{ for all } \lambda \in \Sigma \left(0, \theta_0 + \frac{\pi}{2} \right). \end{aligned}$$

Then we can apply the result on analytic resolvents of J. Prüss [7: Theorem 2.1] to solve the integral equation (5). Equation (6) has a unique solution given by

$$Pv(t) = \int_0^t \omega(t-s)(Pf)'(s)ds$$

for any f such that $Pf \in C^1([0, \tau]; N(T))$, $Pf(0) = 0$, where ω is the inverse Laplace transform of $1/\lambda\hat{k}(\lambda)$.

EXAMPLE 4. Let $k(t) = t^\alpha$, $-1 < \alpha < 0$. Then $\omega(t) = \frac{t^{-\alpha-1}}{\Gamma(-\alpha)\Gamma(\alpha+1)}$.

Case of $\lambda = 0$ is a pole for $(\lambda L + M)^{-1}$

Here X is a complex Banach space, not necessarily reflexive. Suppose that $\lambda = 0$ is a pole for the resolvent of $T = ML^{-1}$. Then $R(T)$ is closed and X has the direct decomposition representation $X = N(T) \oplus R(T)$. Since \tilde{T}^{-1} is bounded in this case, we can easily establish the following results.

THEOREM 5. Let $z = 0$ be a simple pole for the resolvent of ML^{-1} . If $k \in C^1([0, \tau])$, $k(0) > 0$, and $f \in C^1([0, \tau]; X)$, $f(0) \in R(T)$, then (1) has a unique strict solution.

THEOREM 6. Let $\lambda = 0$ be a simple pole for $(\lambda + T)^{-1}$, $T = ML^{-1}$. Let $k \in L^1_{loc}([0, \infty[)$, with $1/(\lambda\hat{k}(\lambda)) = \hat{\omega}$, $\omega \in L^1_{loc}([0, \infty[)$. Then, for all $f \in C^1([0, \tau]; X)$, $f(0) \in R(T)$, problem (1) has a strict solution.

THEOREM 7. Let $\lambda = 0$ be a simple pole for $(\lambda+T)^{-1}$, $T = ML^{-1}$. Let $k \in L^1_{loc}([0, \infty[) \cap C^m([0, \tau]) \cap C^{m+1}((0, \tau])$, $k^{(j)}(0) = 0$, $j = 0, 1, \dots, m$, $m \in \mathbf{N} \cup \{0\}$. If $f \in C^{(m+2)}([0, \tau]; X)$, $Pf^{(j)}(0) = 0$, $j = 0, 1, \dots, m + 1$, then problem (P) has a strict solution provided that $1/(\lambda^{m+2}\hat{k}(\lambda))$ is the Laplace transform of a function in $L^1_{loc}(0, \infty)$.

Examples of the case where $\lambda = 0$ is a simple pole for $(\lambda L + M)^{-1}$ are found in section 5 of A. Favini, L. Pandolfi and H. Tanabe[4]. Analogous results also hold in the case of multiple pole.

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