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ALMOST AUTOMORPHY OF SEMILINEAR PARABOLIC EVOLUTION EQUATIONS

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ABSTRACT. This paper studies the existence and uniqueness of almost automorphic mild solutions to the semilinear parabolic evolution equation

$$u'(t) = A(t)u(t) + f(t, u(t)),$$

assuming that the linear operators $A(\cdot)$ satisfy the 'Acquistapace–Terreni' conditions, the evolution family generated by $A(\cdot)$ has an exponential dichotomy, and the resolvent $R(\omega, A(\cdot))$, and f are almost automorphic.

1. INTRODUCTION

In this work we investigate the almost automorphy of the solutions to the parabolic evolution equations

$$u'(t) = A(t)u(t) + g(t), \quad t \in \mathbb{R},$$
(1.1)

$$u'(t) = A(t)u(t) + f(t, u(t)), \quad t \in \mathbb{R},$$
(1.2)

in a Banach space X, where the linear operators A(t) satisfy the 'Acquistapace– Terreni' conditions and that the evolution family U generated by $A(\cdot)$ has an exponential dichotomy. The asymptotic behavior of these equations was studied by several authors. The most extensively studied cases are the autonomous case A(t) = Aand the periodic case A(t + T) = A(t), see [3, 4, 7, 13, 14, 22, 26] for almost periodicity and [6, 10, 12, 16, 20, 21] for almost automorphy. Maniar and Schnaubelt [19] studied the general case, where some resolvent $R(\omega, A(\cdot))$ of $A(\cdot)$ is only almost periodic.

In this paper, we follow the idea of [19] and assume that the function $t \mapsto R(\omega, A(t)) \in \mathcal{L}(X)$, for $\omega \geq 0$, is almost automorphic. We show first the almost automorphy of the Green's function corresponding to U, following the strategy of [19] which consists in using Yosida-approximations of $A(\cdot)$. This result will yield the existence of a unique almost automorphic mild solution $u : \mathbb{R} \to X$ of (1.1) given by

$$u(t) = \int_{\mathbb{R}} \Gamma(t,\tau) g(\tau) \, d\tau, \quad t \in \mathbb{R},$$
(1.3)

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for every almost automorphic function g. Using an interpolation argument, as in [5], we show that the solution u of (1.1) given by (1.3) is also almost automorphic in every time invariant interpolation space X_{α} , $0 \leq \alpha < 1$.

Finally, by a fixed point technique, if the semilinear term $f : \mathbb{R} \times X_{\alpha} \to X$ is almost automorphic and globally small Lipschitzian; i.e., the Lipshitz constant is small, we show that there is a unique almost automorphic mild solution on X_{α} to the semilinear parabolic evolution problem (1.2). This is an extension of [20, Theorem 3.1].

To illustrate our results, we also study an example of a reaction diffusion equation with time-varying coefficients. If the coefficients and the semilinear term f are almost automorphic, we show that the solutions are almost automorphic.

2. Prerequisites

A set $U = \{U(t,s) : t \ge s, t, s \in \mathbb{R}\}$ of bounded linear operators on a Banach space X is called an *evolution family* if

(E1) U(t,s) = U(t,r)U(r,s) and U(s,s) = I for $t \ge r \ge s$ and

(E2) $(t,s) \mapsto U(t,s)$ is strongly continuous for t > s.

We say that an evolution family U has an *exponential dichotomy* if there are projections $P(t), t \in \mathbb{R}$, being uniformly bounded and strongly continuous in t and constants $\delta > 0$ and $N \ge 1$ such that

- (1) U(t,s)P(s) = P(t)U(t,s),
- (2) the restriction $U_Q(t,s) : Q(s)X \to Q(t)X$ of U(t,s) is invertible (and we set $U_Q(s,t) := U_Q(t,s)^{-1}$), (3) $||U(t,s)P(s)|| \le Ne^{-\delta(t-s)}$ and $||U_Q(s,t)Q(t)|| \le Ne^{-\delta(t-s)}$

for $t \geq s$ and $t, s \in \mathbb{R}$. Here and below we let $Q(\cdot) = I - P(\cdot)$. Exponential dichotomy is a classical concept in the study of the long-term behaviour of evolution equations; see e.g., [8, 9, 11, 15, 17, 23, 25]. If U has an exponential dichotomy, then the operator family

$$\Gamma(t,s) := \begin{cases} U(t,s)P(s), & t \ge s, \ t,s \in \mathbb{R}, \\ -U_Q(t,s)Q(s), & t < s, \ t,s \in \mathbb{R}, \end{cases}$$

is called the *Green's function* corresponding to U and $P(\cdot)$. If P(t) = I for $t \in \mathbb{R}$, then U is exponentially stable. The evolution family is called exponentially bounded if there are constants M > 0 and $\gamma \in \mathbb{R}$ such that $||U(t,s)|| \leq Me^{\gamma(t-s)}$ for $t \geq s$.

In the present work, we study operators $A(t), t \in \mathbb{R}$, on X subject to the following hypothesis introduced by P. Acquistapace and B. Terreni in [2].

(H1) There is an $\omega \geq 0$ such that the operators $A(t), t \in \mathbb{R}$, satisfy $\Sigma_{\phi} \cup \{0\} \subseteq \rho(A(t) - \omega), \|R(\lambda, A(t) - \omega)\| \leq \frac{K}{1 + |\lambda|}$, and

$$\begin{aligned} \|(A(t)-\omega)R(\lambda,A(t)-\omega)\left[R(\omega,A(t))-R(\omega,A(s))\right]\| &\leq L\,|t-s|^{\mu}|\lambda|^{-\nu}\\ \text{for }t,s\in\mathbb{R},\,\lambda\in\Sigma_{\phi}:=\{\lambda\in\mathbb{C}\backslash\{0\}:|\arg\lambda|\leq\phi\},\,\text{and constants }\phi\in(\frac{\pi}{2},\pi),\end{aligned}$$

L, K > 0, and $\mu, \nu \in (0, 1]$ with $\mu + \nu > 1$.

This assumption implies that there exists a unique evolution family U on X such that $(t,s) \mapsto U(t,s) \in \mathcal{L}(X)$ is continuous for $t > s, U(\cdot,s) \in C^1((s,\infty),\mathcal{L}(X))$, $\partial_t U(t,s) = A(t)U(t,s)$, and

$$||A(t)^{k}U(t,s)|| \le C (t-s)^{-k}$$
(2.1)

for $0 < t - s \leq 1$, $k = 0, 1, 0 \leq \alpha < \mu$, $x \in D((\omega - A(s))^{\alpha})$, and a constant C depending only on the constants in (H1). Moreover, $\partial_s^+ U(t, s)x = -U(t, s)A(s)x$ for t > s and $x \in D(A(s))$ with $A(s)x \in \overline{D(A(s))}$. We say that $A(\cdot)$ generates U. Note that U is exponentially bounded by (2.1) with k = 0.

We further suppose that

(H2) the evolution family U generated by $A(\cdot)$ has an exponential dichotomy with constants $N, \delta > 0$, dichotomy projections $P(t), t \in \mathbb{R}$, and Green's function Γ .

For the sequel, we need the following estimates, see [5] for the proof.

Proposition 2.1. For every $0 \le \alpha \le 1$, we have the following assertions:

(i) There is a constant $c(\alpha)$, such that

$$\|U(t,s)P(s)x\|_{\alpha}^{t} \le c(\alpha)e^{-\frac{\delta}{2}(t-s)}(t-s)^{-\alpha}\|x\|;$$
(2.2)

(ii) there is a constant $m(\alpha)$, such that

$$\|\widetilde{U}_Q(s,t)Q(t)x\|_{\alpha}^s \le m(\alpha)e^{-\delta(t-s)}\|x\|$$

$$(2.3)$$

for every $x \in X$ and t > s.

We need to introduce the following definition, and we refer to [21] for more information.

Definition 2.2 (S. Bochner). (i) A continuous function $f : \mathbb{R} \to X$ is called almost automorphic if for every sequence $(\sigma_n)_{n \in \mathbb{N}}$ there exists a subsequence $(s_n)_{n \in \mathbb{N}} \subset (\sigma_n)_{n \in \mathbb{N}}$ such that

$$\lim_{n,m\to+\infty} f(t+s_n-s_m) = f(t) \quad \text{ for each } t \in \mathbb{R}.$$

This is equivalent to

$$g(t) := \lim_{n \to +\infty} f(t+s_n)$$
 and $f(t) = \lim_{n \to +\infty} g(t-s_n)$

are well defined for each $t \in \mathbb{R}$. We note that $f \in AA(\mathbb{R}, X)$.

(ii) A function $f : \mathbb{R} \times Y \to X$ is said to be almost automorphic if it satisfies the following conditions: $f(\cdot, y)$ is almost automorphic for every $y \in Y$ and f is continuous jointly in (t, x). We note $f \in AA(\mathbb{R} \times Y, X)$.

The function g in the definition above is measurable, but not necessarily continuous. It is well-known that $AA(\mathbb{R}, X)$ is a Banach space under the sup-norm $\|f\|_{AA(\mathbb{R},X)} = \sup_{t \in \mathbb{R}} \|f(t)\|.$

3. Main results

In this section, we study the existence of almost automorphic solutions to the semilinear evolution equations

$$u'(t) = A(t)u(t) + f(t, u(t)), \quad t \in \mathbb{R},$$
(3.1)

where $A(t), t \in \mathbb{R}$, satisfy (H1) and (H2), and the following assumptions hold:

- (H3) $R(\omega, A(\cdot)) \in AA(\mathbb{R}, \mathcal{L}(X));$
- (H4) there are $0 \leq \alpha < \beta < 1$ such $X_{\alpha}^{t} = X_{\alpha}, t \in \mathbb{R}, X_{\beta}^{t} = X_{\beta}, t \in \mathbb{R}$, with uniform equivalent norms;

(H5) the function $f : \mathbb{R} \times X_{\alpha} \to X$ belongs to $AA(\mathbb{R} \times X_{\alpha}, X)$ and is globally small Lipschitzian; i.e., there is a small $K_f > 0$ such that

$$||f(t,u) - f(t,v)|| \le K_f ||u - v||_{\alpha}$$
 for all $t \in \mathbb{R}$ and $u, v \in X_{\alpha}$.

By a mild solution of (3.1) we understand a continuous function $u : \mathbb{R} \to X_{\alpha}$, which satisfies the following variation of constants formula

$$u(t) = U(t,s)u(s) + \int_{s}^{t} U(t,\sigma)f(\sigma,u(\sigma))d\sigma \quad \text{for all } t \ge s, \, t,s \in \mathbb{R}.$$
(3.2)

To achieve the goal of this section, we show some intermediate results. Let us define the Yosida approximations $A_n(t) = nA(t)R(n, A(t))$ of A(t) for $n > \omega$ and $t \in \mathbb{R}$. These operators generate an evolution family U_n on X. It has been shown in [19, Lemma 3.1, Proposition 3.3, Corollary 3.4] that assumptions (H1) and (H2) are satisfied by $A_n(\cdot)$ with the same constants for every $n \ge n_0$.

In the following lemma, we show that the Yosida approximations $A_n(\cdot)$ satisfy also assumption (H3) for large n. The formulas on the resolvent used in the proof are taken from [19].

Lemma 3.1. If (H1) and (H3) hold, then there is a number $n_1 \ge n_0$ such that $R(\omega, A_n(\cdot)) \in AA(\mathbb{R}, \mathcal{L}(X))$ for $n \ge n_1$.

Proof. Let $(s'_l)_{l \in \mathbb{N}}$ be a sequence of real numbers, as $R(\omega, A(\cdot))$ is almost automorphic, there is a subsequence $(s_l)_{l \in \mathbb{N}}$ such that

$$\lim_{l, k \to +\infty} \|R(\omega, A(t+s_l-s_k)) - R(\omega, A(t))\| = 0,$$
(3.3)

for each $t \in \mathbb{R}$ If $n \ge n_0$ and $|\arg(\lambda - \omega)| \le \phi$, we have

$$R(\omega, A_n(t+s_l-s_k)) - R(\omega, A_n(t))$$

$$= \frac{n^2}{(\omega+n)^2} \left(R\left(\frac{\omega n}{\omega+n}, A(t+s_l-s_k)\right) - R\left(\frac{\omega n}{\omega+n}, A(t)\right) \right)$$

$$= \frac{n^2}{(\omega+n)^2} R(\omega, A(t+s_l-s_k)) \left[1 - \frac{\omega^2}{\omega+n} R(\omega, A(t+s_l-s_k))\right]^{-1}$$

$$- \frac{n^2}{(\omega+n)^2} R(\omega, A(t)) \left[1 - \frac{\omega^2}{\omega+n} R(\omega, A(t))\right]^{-1}.$$
(3.4)

We can also see that

$$\left\|\frac{\omega^2}{\omega+n}R(\omega,A(s))\right\| \leq \frac{\omega^2}{\omega+n}\frac{K}{1+\omega} \leq \frac{\omega K}{n} \leq \frac{1}{2}$$

for $n \ge n_1 := \max\{n_0, 2\omega K\}$ and $s \in \mathbb{R}$. In particular,

$$\left\| \left[1 - \frac{\omega^2}{\omega + n} R(\omega, A(s)) \right]^{-1} \right\| \le 2.$$
 (3.5)

Hence, (3.4) implies

$$\begin{aligned} &\|R(\omega, A_n(t+s_l-s_k)) - R(\omega, A_n(t))\| \\ &\leq 2\|R(\omega, A(t+s_l-s_k)) - R(\omega, A(t))\| \\ &+ \frac{K}{1+\omega} \| \left[1 - \frac{\omega^2}{\omega+n} R(\omega, A(t+s_l-s_k))\right]^{-1} - \left[1 - \frac{\omega^2}{(\omega+n)^2} R(\omega, A(t))\right]^{-1} \| \end{aligned}$$

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Employing (3.5) again, we obtain

$$\begin{split} & \left\| \left[1 - \frac{\omega^2}{\omega + n} R(\omega, A(t + s_l - s_k)) \right]^{-1} - \left[1 - \frac{\omega^2}{\omega + n} R(\omega, A(t)) \right]^{-1} \right\| \\ & \leq 4 \left\| \left[1 - \frac{\omega^2}{\omega + n} R(\omega, A(t + s_l - s_k)) \right] - \left[1 - \frac{\omega^2}{\omega + n} R(\omega, A(t)) \right] \right\| \\ & \leq 4 \omega \left\| R(\omega, A(t + s_l - s_k)) - R(\omega, A(t)) \right\|. \end{split}$$

Therefore,

$$\|R(\omega, A_n(t+s_l-s_k)) - R(\omega, A_n(t))\|$$

$$\leq (2+4K) \|R(\omega, A(t+s_l-s_k)) - R(\omega, A(t))\|$$
 (3.6)

for $n \ge n_1$ and $t \in \mathbb{R}$. The assertion thus follows from (3.3).

The following technical lemma is also needed.

Lemma 3.2. Assume that (H1)– (H3) hold. For every sequence $(s'_l)_{l\in\mathbb{N}}\in\mathbb{R}$, there is a subsequence $(s_l)_{l\in\mathbb{N}}$ such that for every $\eta > 0$, and $t, s \in \mathbb{R}$ there is $l(\eta, t, s) > 0$ such that

$$\|\Gamma_n(t+s_l-s_k,s+s_l-s_k) - \Gamma_n(t,s)\| \le cn^2\eta$$
(3.7)

for a large n and l, $k \ge l(\eta, t, s)$.

Proof. Let a sequence $(s'_l)_{l \in \mathbb{N}} \in \mathbb{R}$. Since $R(\omega, A(\cdot)) \in AA(\mathbb{R}, X)$, then we can extract a subsequence (s_l) such that

$$\|R(\omega, A(\sigma + s_l - s_k)) - R(\omega, A(\sigma))\| \to 0, \quad k, l \to \infty,$$
(3.8)

for all $\sigma \in \mathbb{R}$. As in [19], we have

$$\begin{split} &\Gamma_n(t+s_l-s_k,s+s_l-s_k) - \Gamma_n(t,s) \\ &= \int_{\mathbb{R}} \Gamma_n(t,\sigma) (A_n(\sigma) - \omega) [R(\omega,A_n(\sigma+s_l-s_k)) - R(\omega,A_n(\sigma))] \\ &\times (A_n(\sigma+s_l-s_k) - \omega) \Gamma_n(\sigma+s_l-s_k,s+s_l-s_k) \, d\sigma \end{split}$$

for $s, t \in \mathbb{R}$ and $l, k \in \mathbb{N}$ and large n. This formula, the estimate (3.6) and [19, Corollary 3.4] imply

$$\begin{aligned} &\|\Gamma_n(t+s_l-s_k,s+s_l-s_k)-\Gamma_n(t,s)\|\\ &\leq cn^2 \int_{\mathbb{R}} e^{-\frac{3\delta}{4}|t-\sigma|} e^{-\frac{3\delta}{4}|\sigma-s|} \|R(\omega,A_n(\sigma+s_l-s_k))-R(\omega,A_n(\sigma))\| \, d\sigma\\ &\leq cn^2(2+4K) \int_{\mathbb{R}} e^{-\frac{3\delta}{4}|t-\sigma|} e^{-\frac{3\delta}{4}|\sigma-s|} \|R(\omega,A(\sigma+s_l-s_k))-R(\omega,A(\sigma))\| \, d\sigma \to 0, \end{aligned}$$

as $k, l \to \infty$, by (3.8) and the Lebesgue's Dominated Convergence Theorem. Hence, for $\eta > 0$ there is $l(\eta, t, s) > 0$ such that

$$\|\Gamma_n(t+s_l-s_k,s+s_l-s_k) - \Gamma_n(t,s)\| < cn^2\eta$$

for large n and l, $k \ge l(\eta, t, s)$.

The almost automorphy of the Green function Γ is proved in the next proposition. An analogous result for the almost periodicity is shown in [19]. **Proposition 3.3.** Assume that (H1)– (H2) hold. Let a sequence $(s'_l)_{l \in \mathbb{N}} \in \mathbb{R}$ there is a subsequence $(s_l)_{l \in \mathbb{N}}$ such that for every h > 0

$$\|\Gamma(t+s_l-s_k,s+s_l-s_k)-\Gamma(t,s)\|\to 0, \quad k,l\to\infty$$

for $|t-s| \ge h$.

Proof. Let $(s'_l)_{l \in \mathbb{N}}$ be a sequence in \mathbb{R} , and consider the subsequence (s_l) given by Lemma 3.2. Let $\varepsilon > 0$ and h > 0. There is $t_{\varepsilon} > h$ such that

$$\|\Gamma(t+s_l-s_k,s+s_l-s_k)-\Gamma(t,s)\| \le \varepsilon$$

for $|t-s| \ge t_{\varepsilon}$ and $l, k \in \mathbb{N}$. For $h \le |t-s| \le t_{\varepsilon}$, by [19, Lemma 4.2] we have

$$\|\Gamma(t+s_l-s_k,s+s_l-s_k) - \Gamma_n(t+s_l-s_k,s+s_l-s_k)\| \le c(t_{\varepsilon})n^{-\theta}, \quad (3.9)$$

$$\|\Gamma(t,s) - \Gamma_n(t,s)\| \le c(t_{\varepsilon})n^{-\theta}$$
(3.10)

for all k, l and large n. Let $n_{\varepsilon} > 0$ large enough such that $n^{-\theta} < \frac{\varepsilon}{4c(t_{\varepsilon})}$ for $n \ge n_{\varepsilon}$. Take $0 < \eta < \frac{\varepsilon}{2cn_{\varepsilon}^2}$. Hence, by (3.9), (3.10) and Lemma 3.2, one has

$$\|\Gamma(t+s_l-s_k,s+s_l-s_k)-\Gamma(t,s)\| \le 2c(t_{\varepsilon})n_{\varepsilon}^{-\theta}+cn_{\varepsilon}^2\eta \le \varepsilon$$

for all $k, l \ge l(\varepsilon, t, s)$. Consequently, $\|\Gamma(t + s_l - s_k, s + s_l - s_k) - \Gamma(t, s)\| \to 0$ as $l, k \to +\infty$ for |t - s| > h > 0.

Using Proposition 3.3, we show the existence of a unique almost automorphic solution to the inhomogeneous evolution equation

$$u'(t) = A(t)u(t) + g(t), \quad t \in \mathbb{R}.$$
 (3.11)

More precisely, we state the following main result.

Theorem 3.4. Assume (H1)–(H4). Then, for every $g \in AA(\mathbb{R}, X)$, the unique bounded mild solution $u(\cdot) = \int_{\mathbb{R}} \Gamma(\cdot, s)g(s) \, ds$ of (3.11) belongs to $AA(\mathbb{R}, X_{\alpha})$.

Proof. First we prove that the mild solution u is almost automorphic in X. Let a sequence $(s'_l)_{l\in\mathbb{N}}$ and h > 0. As $g \in AA(\mathbb{R}, X)$ there exists a subsequence $(s_l)_{l\in\mathbb{N}}$ such that $\lim_{l, k\to +\infty} \|g(t+s_l-s_k)-g(t)\| \to 0$. Now, we write

$$\begin{split} u(t+s_{l}-s_{k}) &- u(t) \\ &= \int_{\mathbb{R}} \Gamma(t+s_{l}-s_{k},s+s_{l}-s_{k})g(s+s_{l}-s_{k})\,ds - \int_{\mathbb{R}} \Gamma(t,s)g(s)\,ds \\ &= \int_{\mathbb{R}} \Gamma(t+s_{l}-s_{k},s+s_{l}-s_{k})(g(s+s_{l}-s_{k})-g(s))\,ds \\ &+ \int_{|t-s| \ge h} (\Gamma(t+s_{l}-s_{k},s+s_{l}-s_{k}) - \Gamma(t,s))g(s)\,ds \\ &+ \int_{|t-s| \le h} (\Gamma(t+s_{l}-s_{k},s+s_{l}-s_{k}) - \Gamma(t,s))g(s)\,ds. \end{split}$$

For $\varepsilon' > 0$, we deduce from Proposition 3.3 and (H2) that

 $\begin{aligned} \|u(t+s_l-s_k)-u(t)\| &\leq 2N \int_{\mathbb{R}} e^{-\delta|t-s|} \|g(s+s_l-s_k)-g(s)\| \, ds + (\frac{4}{\delta} \, \varepsilon' + 4Nh) \|g\|_{\infty} \\ \text{for } t \in \mathbb{R} \text{ and } l, \ k > l(\varepsilon, \ h) > 0. \text{ Now, for } \varepsilon > 0, \text{ take } h \text{ small and then } \varepsilon' > 0 \end{aligned}$

for $t \in \mathbb{R}$ and l, $k > l(\varepsilon, h) > 0$. Now, for $\varepsilon > 0$, take h small and then $\varepsilon' > 0$ small such that

$$\|u(t+s_l-s_k) - u(t)\| \le 2N \int_{\mathbb{R}} e^{-\delta|t-s|} \|g(s+s_l-s_k) - g(s)\| \, ds + \frac{\varepsilon}{2}$$

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for $t \in \mathbb{R}$ and $l, k > l(\varepsilon) > 0$. Finally, by the Lebesgue's Dominated Convergence Theorem, u is almost automorphic in X.

Using the reiteration theorem, we obtain $X_{\alpha} = (X, X_{\beta})_{\theta}$, with $\theta = \alpha/\beta$. By the property of interpolation, we have

$$\begin{aligned} &\|u(t+s_{l}-s_{k})-u(t)\|_{\alpha} \\ &\leq c(\alpha,\beta)\|u(t+s_{l}-s_{k})-u(t)\|^{\frac{\beta-\alpha}{\beta}}\|u(t+s_{l}-s_{k})-u(t)\|^{\frac{\alpha}{\beta}}_{\beta}. \end{aligned}$$

Using estimates in Proposition 2.1 we can show that u is bounded in X_{β} . Hence,

$$\|u(t+s_{l}-s_{k})-u(t)\|_{\alpha} \leq c(\alpha,\beta)c^{\frac{\beta}{\alpha}}\|u(t+s_{l}-s_{k})-u(t)\|^{\frac{\beta-\alpha}{\beta}} \leq c'\|u(t+s_{l}-s_{k})-u(t)\|^{\frac{\beta-\alpha}{\beta}}.$$
(3.12)

Since u is almost automorphic in X, $u(t + s_l - s_k) \to u(t)$, as $l, k \to \infty$, for $t \in \mathbb{R}$, and thus $x \in AA(\mathbb{R}, X_{\alpha})$.

As a consequence of Theorem 3.4 and a fixed point technique, we achieve the aim of the paper.

Theorem 3.5. Assume that (H1)–(H5) hold. Then (3.1) admits a unique mild solution u in $AA(\mathbb{R}, X_{\alpha})$.

Proof. Consider $v \in AA(\mathbb{R}, X_{\alpha})$ and $f \in AA(\mathbb{R} \times X_{\alpha}, X)$. Then, by [21, Theorem 2.2.4, p. 21], the function $g(\cdot) := f(\cdot, v(\cdot)) \in AA(\mathbb{R}, X)$, and from Theorem 3.4, the inhomogeneous evolution equation

$$u'(t) = A(t)u(t) + g(t), \quad t \in \mathbb{R},$$

admits a unique mild solution $u \in AA(\mathbb{R}, X)$ given by

$$u(t) = \int_{\mathbb{R}} \Gamma(t,s) f(s,v(s)) ds, \quad t \in \mathbb{R}.$$

Let the operator $F : AA(\mathbb{R}, X_{\alpha}) \to AA(\mathbb{R}, X_{\alpha})$ be defined by

$$(Fv)(t) := \int_{\mathbb{R}} \Gamma(t,s) f(s,v(s)) ds \text{ for all } t \in \mathbb{R}.$$

Now we prove that F has a unique fixed point. The estimates (2.2) and (2.3) yield

$$\|Fx(t) - Fy(t)\|_{\alpha} \le c(\alpha) \int_{-\infty}^{t} e^{-\delta(t-s)} (t-s)^{-\alpha} \|f(s,y(s)) - f(s,x(s))\| ds + c(\alpha) \int_{t}^{+\infty} e^{-\delta(t-s)} \|f(s,y(s)) - f(s,x(s))\| ds. \le K_{f}c'(\alpha) \|x-y\|_{\infty}$$

for all $t \in \mathbb{R}$ and $x, y \in AA(\mathbb{R}, X_{\alpha})$. If we assume that $K_f c'(\alpha) < 1$, then F has a unique fixed poind $u \in AA(\mathbb{R}, X_{\alpha})$. Thus u is the unique almost automorphic solution to the equation (3.1).

Example 3.6. Consider the parabolic problem

$$\partial_t u(t,x) = A(t,x,D)u(t,x) + h(t,\nabla u(t,x)), \quad t \in \mathbb{R}, \ x \in \Omega, B(x,D)u(t,x) = 0, \quad t \in \mathbb{R}, \ x \in \partial\Omega,$$
(3.13)

on a bounded domain $\Omega \subseteq \mathbb{R}^n$ with boundary $\partial \Omega$ of class C^2 and outer unit normal vector $\nu(x)$, employing the differential expressions

$$A(t, x, D) = \sum_{k,l} a_{kl}(t, x)\partial_k\partial_l + \sum_k a_k(t, x)\partial_k + a_0(t, x)$$
$$B(x, D) = \sum_k b_k(x)\partial_k + b_0(x).$$

We require that $a_{kl} = a_{lk}$ and b_k are real-valued, $a_{kl}, a_k, a_0 \in C_b^{\mu}(\mathbb{R}, C(\overline{\Omega})), b_k, b_0 \in C^1(\partial\Omega)$,

$$\sum_{k,l=1}^{n} a_{kl}(t,x) \,\xi_k \,\xi_l \ge \eta |\xi|^2 \,, \quad \text{and} \quad \sum_{k=1}^{n} b_k(x) \nu_k(x) \ge \beta$$

for constants $\mu \in (1/2, 1)$, $\beta, \eta > 0$ and all $\xi \in \mathbb{R}^n$, $k, l = 1, \dots, n, t \in \mathbb{R}, x \in \overline{\Omega}$ resp. $x \in \partial \Omega$. $(C_b^{\mu}$ is the space of bounded, globally Hölder continuous functions.) We set $X = C(\overline{\Omega})$,

$$D(A(t)) = \{ u \in \bigcap_{p>1} W_p^2(\Omega) : A(t, \cdot, D)u \in C(\overline{\Omega}), \ B(\cdot, D)u = 0 \text{ on } \partial\Omega \}$$

for $t \in \mathbb{R}$. It is known that the operators $A(t), t \in \mathbb{R}$, satisfy (H1), see [1, 18], or [24, Exa.2.9]. Thus $A(\cdot)$ generates an evolution family $U(\cdot, \cdot)$ on X. Let $\alpha \in (1/2, 1)$ and $p > \frac{n}{2(1-\alpha)}$. Then $X_{\alpha}^t = X_{\alpha} = \{f \in C^{2\alpha}(\overline{\Omega}) : B(\cdot, D)u = 0\}$ with uniformly equivalent constants due to [18, Theorem 3.1.30], and $X_{\alpha} \hookrightarrow W_p^2(\Omega)$. It is clear that the function $f(t, u)(x) := h(t, \nabla u(x)), x \in \Omega$, is continuous from $\mathbb{R} \times X_{\alpha}$ to X, and if h is small Lipschitzian and almost automorphic then f is. Under the exponential dichotomy of $U(\cdot, \cdot)$ and almost automorphy of $R(\omega, A(\cdot))$, the parabolic equation (3.13) has a unique almost automorphic solution.

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