

Analytic Family of Solution Operators for Degenerate Fractional Equations

Vladimir E. Fedorov

Elena A. Romanova

Chelyabinsk State University, Russia

kar@csu.ru; linux_21@mail.ru

Abstract: We study a differential equation in a Banach space with degenerate operator at the fractional derivative. Degenerate analytic family of solution operators are found and in a case of reflexive Banach spaces unique solvability of the Cauchy problem for the equation is proved.

Keywords: fractional derivative; degenerate evolution equation; semigroup theory; analytic family of solution operators.

MSC 2010: 47D06; 47D09; 34G10; 26A33.

1 Introduction

Consider the Cauchy problem

$$u^{(k)}(0) = u_k, \quad k = 0, 1, \dots, m-1, \quad (1)$$

for a fractional differential equation

$$D_t^\alpha Lu(t) = Mu(t), \quad t > 0, \quad (2)$$

with linear closed operators L and M that are densely defined in a Banach space \mathfrak{U} on D_L and D_M correspondingly, acting to \mathfrak{V} . Here D_t^α is the Caputo fractional derivative with $\alpha > 0$, m is a smallest integer greater than or equal to α . Denote the fractional integral by J_t^α .

The feature of the equation is a nontrivial kernel $\ker L$ of the operator L : $\ker L \neq \{0\}$. Such equations will be called as degenerate. The conditions is studied for a unique solution existence of problem (1), (2). Analytic family of solution operators is constructed and it is shown that solutions belong to a subspace of \mathfrak{U} . This work is a continuation of [1–3].

2 Main results

For Banach spaces \mathfrak{U} , \mathfrak{V} the Banach space of linear continuous operators from \mathfrak{U} to \mathfrak{V} will be denoted by $\mathcal{L}(\mathfrak{U}; \mathfrak{V})$. If $\mathfrak{V} = \mathfrak{U}$, then this denotation will have a form $\mathcal{L}(\mathfrak{U})$. The set of complex numbers $\mu \in \mathbb{C}$ such that $(\mu L - M)^{-1}L \in \mathcal{L}(\mathfrak{U})$ and $L(\mu L - M)^{-1} \in \mathcal{L}(\mathfrak{V})$ is denoted by $\rho^L(M)$.

We consider the following conditions:

(I) there exist such constants $a_0 > 0$ and $\theta_0 \in (\pi/2, \pi)$ that for all

$$\lambda \in S_{a_0, \theta_0}^L(M) = \{\mu \in \mathbb{C} : |\arg(\mu - a_0)| < \theta_0, \mu \neq a_0\}$$

inclusion $\lambda^\alpha \in \rho^L(M)$ is valid.

(II) for every $a > a_0$, $\theta \in (\pi/2, \theta_0)$ there exists such constant $K = K(a, \theta) > 0$ that for all $\mu \in S_{a, \theta}^L(M)$ we have

$$\max\{\|(\mu^\alpha L - M)^{-1}L\|_{\mathcal{L}(\mathfrak{U})}, \|L(\mu^\alpha L - M)^{-1}\|_{\mathcal{L}(\mathfrak{V})}\} \leq \frac{K(a, \theta)}{|\mu^{\alpha-1}(\mu - a)|}.$$

Denote $\mathbb{R}_+ = \{t \in \mathbb{R} : t > 0\}$, $\overline{\mathbb{R}}_+ = \{t \in \mathbb{R} : t \geq 0\}$, $g_\beta(t) = t^{\beta-1}/\Gamma(\beta)$ for $\beta > 0$, $t > 0$. A function $u \in C(\mathbb{R}_+; D_L) \cap C(\mathbb{R}_+; D_M)$, such that $Lu \in C^{m-1}(\overline{\mathbb{R}}_+; \mathfrak{U})$, and

$$g_{m-\alpha} * \left(Lu - \sum_{k=0}^{m-1} (Lu)^{(k)}(0)g_{k+1} \right) \in C^m(\mathbb{R}_+; \mathfrak{V}),$$

is called as a solution of equation (1), if for all $t > 0$ equality (1) is valid.

Denote by \mathfrak{U}^1 (or \mathfrak{V}^1) a closure in \mathfrak{U} (or \mathfrak{V}) of the image $\text{im}(\mu L - M)^{-1}L$ (or $\text{im}L(\mu L - M)^{-1}$) for $\mu \in \rho^L(M)$ and by \mathfrak{U}^0 (or \mathfrak{V}^0) a kernel $\ker L$ (or $\ker L(\mu L - M)^{-1}$). The restriction of the operator L (or M) on $D_L \cap \mathfrak{U}^k$ (or $D_M \cap \mathfrak{V}^k$) will be denoted by L_k (or M_k), $k = 0, 1$,

Theorem 1 Let $\alpha > 0$, (I), (II) be satisfied, $\gamma = \partial S_{a_0, \theta_0}^L(M) + 1$, $\Sigma_{\theta_0} = \{\tau \in \mathbb{C} : |\arg \tau| < \theta_0 - \pi/2, \tau \neq 0\}$, then

$$\left\{ U_\alpha(\tau) = \frac{1}{2\pi i} \int_\gamma \mu^{\alpha-1} (\mu^\alpha L - M)^{-1} L e^{\mu t} d\mu \in \mathcal{L}(\mathfrak{U}) : \tau \in \Sigma_{\theta_0} \right\}$$

is an analytic family of operators and for every $a > a_0$, $\theta \in (\pi/2, \theta_0)$ there exists such $C = C(a, \theta)$, that for all $\tau \in \Sigma_\theta$, $n \in \mathbb{N} \cup \{0\}$

$$\|U_\alpha^{(n)}(\tau)\|_{\mathcal{L}(\mathfrak{U})} \leq \frac{C(a, \theta) e^{a \text{Re} \tau}}{\tau^n},$$

$\ker L \subset \ker U_\alpha(\tau)$, $\text{im} U_\alpha(\tau) \subset \mathfrak{U}^1$ for every $\tau \in \Sigma_{\theta_0}$.

Besides, if Banach spaces \mathfrak{U} and \mathfrak{V} are reflexive, then $\mathfrak{U} = \mathfrak{U}^1 \oplus \mathfrak{U}^0$, $\mathfrak{V} = \mathfrak{V}^1 \oplus \mathfrak{V}^0$.

Let operator L_1^{-1} and at least one of operators L_1 or M_1 be bounded. Then for all $u_k \in D_M \cap \mathfrak{U}^1$ the function $u(t) = \sum_{k=0}^{m-1} J_t^k U_\alpha(t) u_k$ is an unique solution of problem (1), (2). If there exists $l \in \{0, 1, \dots, m-1\}$ such that $u_l \notin \mathfrak{U}^1$ then there is no solution of problem (1), (2).

Acknowledgments

The author is partially supported by Laboratory of Quantum Topology of Chelyabinsk State University (Russian Federation government grant 14.Z50.31.0020).

References

- [1] G. A. Sviridyuk and V. E. Fedorov, *Linear Sobolev Type Equations and Degenerate Semigroups of Operators*, VSP, Utrecht, Boston, 2003.
- [2] V. E. Fedorov and A. Debboche, A class of degenerate fractional evolution systems in Banach spaces, *Diff. Equations* **49** (2013), 1569–1576.
- [3] V. E. Fedorov and D. M. Gordievskikh, Resolving operators of degenerate evolution equations with fractional derivative with respect to time, *Russian Math.* **59** (2015), 60–70.