

Complete Second Order Volterra Integro-Differential Equations in Hilbert Space

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0.1. Introduction

$$A \frac{d^2 u}{dt^2} + (F + iG) \frac{du}{dt} + Bu + \sum_{k=1}^m \int_0^t G_k(t, s) A_k u(s) ds = f(t),$$
$$u(0) = u^0, \quad u'(0) = u^1,$$

$u = u(t)$ with values in \mathcal{H} ,

$F \gg 0$, $G = G^*$, $B \gg 0$, A_k , $k = \overline{1, m}$, are unbounded operators,

$G_k(t, s)$ is an operator function of variables t, s with values in $\mathcal{L}(\mathcal{H})$.

Let F , G , B and A_k be comparable.

1°. The strongly damped dynamic systems: $\mathcal{D}(F) \subset \mathcal{D}(B)$, $\mathcal{D}(A_k) \supset \mathcal{D}(F)$.

2°. The weakly damped dynamic systems: $\mathcal{D}(F) \subset \mathcal{D}(B^{1/2})$, $\mathcal{D}(A_k) \supset \mathcal{D}(B^{1/2})$.

3°. The average damped dynamic systems: $\mathcal{D}(B) \subset \mathcal{D}(F) \subset \mathcal{D}(B^{1/2})$,
 $\mathcal{D}(A_k) \supset \mathcal{D}(B^{1/2})$.

0.2. The Cauchy Problem for First Order Diff. Equation

\mathcal{E} is a Banach space.

$$\frac{du}{dt} = Au + f(t), \quad u(0) = u^0, \quad t \geq 0. \quad (1)$$

$u = u(t)$ — an unknown function with values in \mathcal{E} , $f(t)$ — a given function, $u^0 \in \mathcal{E}$, $A \in \mathcal{L}(\mathcal{E})$, $\mathcal{D}(A) \subset \mathcal{E}$ — a gener. of strong contin. or analyt. semigroup $\mathcal{U}(t)$, $t \in \mathbb{R}_+$.

Definition of s.s.

A function $u(t)$ with values in \mathcal{E} is called a s.s. to problem (1) on $[0, T]$ **if**:

- a) $u(t) \in \mathcal{D}(A)$, $t \in [0, T]$, b) $Au(t) \in C([0, T]; \mathcal{E})$; c) $u(t) \in C^1([0, T]; \mathcal{E})$;
d) $\forall t \in [0, T]$ the eq. (3) holds true; e) initial cond. (1) is satisfied.

Introduce $W_p^1([0, T]; \mathcal{E})$:
$$\|u(t)\|_{W_p^1([0, T]; \mathcal{E})} := \sum_{k=0}^1 \left(\int_0^T \|u^{(k)}(t)\|^p dt \right)^{1/p}, \quad p > 1.$$

Theorem (S.Yakubov)

Let in problem (1) the following cond. be satisfied:

- a) A is a gener. of C_0 -semigroup $\mathcal{U}(t)$, b) $u^0 \in \mathcal{D}(A)$, c) $f(t) \in W_p^1([0, T]; \mathcal{E})$, $p > 1$.
Then (1) has uniq. s.s. $u(t)$ on $[0, T]$, and it represents by formula

$$u(t) = \mathcal{U}(t)u^0 + \int_0^t \mathcal{U}(t-s)f(s)ds. \quad (2)$$

0.3. The Cauchy Problem for First Order Integro-Diff. Equation

\mathcal{E} is a Banach space.

$$\frac{du}{dt} = A_0 u + \sum_{k=1}^m \int_0^t G_k(t, s) A_k u(s) ds + f(t), \quad u(0) = u^0. \quad (3)$$

A_0 — a gener. of strong contin. or holomorphic semogroup, $u(t)$ — an unknown function with values in \mathcal{E} , $f(t)$ — a given function, bounded oper.-functions $G_k(t, s)$ and oper. A_k , $k = 1, 2, \dots, m$, act in \mathcal{E} .

Definition of s.s.

A function $u(t)$ with values in \mathcal{E} is called a s.s. to (3) on $[0, T]$ **if**:

- $u(t) \in C^1([0, T]; \mathcal{E}) \cap C([0, T]; \mathcal{D}(A_0))$;
- all items in (3) are contin. ($\in C([0, T]; \mathcal{E})$);
- $\forall t \in [0, T]$ the eq. (3) holds true;
- $u(0) = u^0$.

0.4. The theorem on strong solvability

Theorem 0.1

Let in problem (3) the following conditions are satisfied:

$$\mathcal{D}(A_k) \supset \mathcal{D}(A_0), \quad k = 1, 2, \dots, m, \quad (4)$$

$$G_k(t, s), \frac{\partial G_k}{\partial t}(t, s) \in C(\Delta_T; \mathcal{L}(\mathcal{E})), \quad \Delta_T := \{(t, s) : 0 \leq s \leq t \leq T\}. \quad (5)$$

$$u^0 \in \mathcal{D}(A_0). \quad (6)$$

Let A_0 is a gener. of C_0 -semigroup, and

$$f(t) \in C^1([0, T]; \mathcal{E}). \quad (7)$$

Then problem (3) has uniq. s.s. on $[0, T]$.

Theorem 0.2

Let in problem (3) the assumpt. of Th. 0.1 and instead (7) the cond.

$f(t) \in W_p^1([0, T]; \mathcal{E})$, $p > 1$, be satisfied. Then problem (3) has iniq. s.s. on $[0, T]$.

Theorem 0.3

Let in problem (3) cond. (4), (5), (6) be satisfied, A_0 — a gener. of analyt. semigroup, and $f(t) \in C^\alpha([0, T]; \mathcal{E})$, $0 < \alpha \leq 1$. Then problem (3) has iniq. s.s. on $[0, T]$.

1.1. Preliminary information

$$A \frac{d^2 u}{dt^2} + (F + iG) \frac{du}{dt} + Bu + \sum_{k=1}^m \int_0^t G_k(t, s) A_k u(s) ds = f(t),$$
$$u(0) = u^0, \quad u'(0) = u^1, \quad (8)$$

$$\frac{1}{2} \left(A \frac{du}{dt}, \frac{du}{dt} \right) \implies A = A^* > 0.$$

$$\frac{1}{2} (Bu, u) \implies B = B^* \geq 0; \quad B \geq \gamma_B I, \quad \gamma_B \in \mathbb{R}.$$

$$\frac{1}{2} \left(F \frac{du}{dt}, \frac{du}{dt} \right) \implies F = F^* \geq \gamma_F I, \quad \gamma_F \in \mathbb{R}.$$

$$iG \frac{du}{dt}: \quad G \in \mathcal{L}(\mathcal{H}). \quad (G \notin \mathcal{L}(\mathcal{H}))$$

Assumptions:

$$A = I:$$

$$\frac{d^2 u}{dt^2} + (F + iG) \frac{du}{dt} + Bu + \sum_{k=1}^m \int_0^t G_k(t, s) A_k u(s) ds = f(t),$$

1.2. The Cauchy problem for second order equation

"Shortened" problem:

$$\frac{d^2 u}{dt^2} + (F + iG) \frac{du}{dt} + Bu = f(t), \quad u(0) = u^0, \quad u'(0) = u^1, \quad (11)$$

Assumptions:

$$F = F^* \gg 0, \quad B = B^* \gg 0, \quad G \in \mathcal{L}(\mathcal{H}). \quad (12)$$

Def. 1.1

$u = u(t) \in \mathcal{H}$ is a strong solution to (11) $t \in [0, T]$ if:

- a) $u(t) \in \mathcal{D}(B) \quad \forall t \in [0, T]$ and $Bu(t) \in C([0, T]; \mathcal{H})$;
- b) $\frac{du}{dt} \in \mathcal{D}(F)$ and $F \frac{du}{dt} \in C([0, T]; \mathcal{H})$;
- c) $u(t) \in C^2([0, T]; \mathcal{H})$;
- d) eq. (11) is satisfied $t \in [0, T]$;
- e) init. cond. (11) are satisfied.

\implies Necessary conditions of existence s.s.:

$$u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \quad f(t) \in C([0, T]; \mathcal{H}).$$

Transition to First Order Differential Equations System

Substitution: $v(t) \in C^2([0, T]; \mathcal{H})$

$$\frac{dv}{dt} = -iB^{1/2}u(t), \quad v(0) = 0, \quad (13)$$

$$\mathcal{D}(B^{1/2}) \supset \mathcal{D}(B) \supset \mathcal{D}(F), \quad F \frac{du}{dt} \in C([0, T]; \mathcal{H}) \implies B^{1/2}u(t) \in C^1([0, T]; \mathcal{H}),$$

$$B^{1/2} \frac{du}{dt} \in C([0, T]; \mathcal{H}) \implies v(t) \in C^2([0, T]; \mathcal{H}) \implies$$

$$\frac{d^2v}{dt^2} = -iB^{1/2} \frac{du}{dt}, \quad v'(0) = -iB^{1/2}u^0. \quad (14)$$

$$\frac{d^2}{dt^2} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} F + iG & iB^{1/2} \\ iB^{1/2} & 0 \end{pmatrix} \frac{d}{dt} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} f(t) \\ 0 \end{pmatrix}, \quad (15)$$

$$u(0) = u^0, \quad u'(0) = u^1, \quad v(0) = 0, \quad v'(0) = -iB^{1/2}u^0. \quad (16)$$

Substitution: $y(t) = (u'(t); v'(t))^T \in \mathcal{H}^2 = \mathcal{H} \oplus \mathcal{H}$

$$\frac{dy}{dt} + \mathcal{A}_0 y = f_0(t), \quad y(0) = y^0, \quad (17)$$

$$y^0 := (u^1; -iB^{1/2}u^0)^T, \quad f_0(t) := (f(t); 0)^T, \quad (18)$$

$$\mathcal{A}_0 := \begin{pmatrix} F + iG & iB^{1/2} \\ iB^{1/2} & 0 \end{pmatrix}, \quad \mathcal{D}(\mathcal{A}_0) := \mathcal{D}(F) \oplus \mathcal{D}(B^{1/2}). \quad (19)$$

Lemma 1.1

\mathcal{A}_0 is accretive operator in \mathcal{H}^2 : $Re(\mathcal{A}_0 y, y)_{\mathcal{H}^2} \geq 0, \quad y \in \mathcal{D}(\mathcal{A}_0).$

Ideas of proof: $G = G^*, B^{1/2} = (B^{1/2})^*, F \gg 0 \implies Re(\mathcal{A}_0 y, y)_{\mathcal{H}^2} = (F y_1, y_1) \geq 0.$ □

Substitution: $y(t) = e^{at} z(t), \quad a > 0,$

$$\frac{dz}{dt} + \mathcal{A}_a z = f_a(t), \quad z(0) = y^0, \quad (20)$$

$$\mathcal{A}_a := \mathcal{A}_0 + aI = \begin{pmatrix} F_a + iG & iB^{1/2} \\ iB^{1/2} & aI \end{pmatrix}, \quad F_a := F + aI, \quad f_a(t) := e^{-at}(f(t); 0)^\tau. \quad (21)$$

$$Re(\mathcal{A}_a z, z)_{\mathcal{H}^2} \geq a \|z\|_{\mathcal{H}^2}^2, \quad z \in \mathcal{D}(\mathcal{A}_a) = \mathcal{D}(\mathcal{A}_0). \quad (22)$$

$$Q_a := B^{1/2} F_a^{-1/2}, \quad Q_a^+ = F_a^{-1/2} B^{1/2}, \quad \mathcal{D}(Q_a^+) := \mathcal{D}(B^{1/2}).$$

Lemma 1.2

$Q_a \in \mathcal{L}(\mathcal{H}), Q_a^+ = Q_a^* | \mathcal{D}(B^{1/2}), \quad \overline{Q_a^+} = Q_a^* \in \mathcal{L}(\mathcal{H}).$

Ideas of proof: $F \gg 0, B \gg 0, \mathcal{D}(F) \subset \mathcal{D}(B) \implies \mathcal{D}(F^\alpha) \subset \mathcal{D}(B^\alpha), 0 < \alpha < 1 \implies \mathcal{D}(B^{1/2}) \supset \mathcal{D}(F^{1/2}) = \mathcal{D}(F_a^{1/2}) \implies \mathcal{D}(Q_a) = \mathcal{D}(B^{1/2} F_a^{-1/2}) = \mathcal{H} \implies Q_a \in \mathcal{L}(\mathcal{H}).$
 $u \in \mathcal{H}, v \in \mathcal{D}(B^{1/2}): (Q_a u, v) = (B^{1/2} F_a^{-1/2} u, v) = (u, F_a^{-1/2} B^{1/2} v) = (u, Q_a^+ v) \implies Q_a^+ \subset Q_a^*.$

$Q_a \in \mathcal{L}(\mathcal{H}) \implies Q_a^* \in \mathcal{L}(\mathcal{H}) \implies Q_a^+ \in \mathcal{L}(\mathcal{D}(B^{1/2})) \implies Q_a^+ = Q_a^* | \mathcal{D}(B^{1/2}).$

$\mathcal{D}(B^{1/2})$ dense in $\mathcal{H} \implies \overline{Q_a^+} = Q_a^*.$

\mathcal{A}_a : $\mathcal{D}(\mathcal{A}_a) = \mathcal{D}(F) \oplus \mathcal{D}(B^{1/2})$

1°. factorization in Sh.-Fr. form

$$\mathcal{A}_a = \begin{pmatrix} I & 0 \\ iQ_a F_a^{-1/2} & I \end{pmatrix} \begin{pmatrix} F_a & 0 \\ 0 & aI + Q_a Q_a^+ \end{pmatrix} \begin{pmatrix} I & iF_a^{-1/2} Q_a^+ \\ 0 & I \end{pmatrix} + \begin{pmatrix} iG & 0 \\ 0 & 0 \end{pmatrix};$$

2°. factorization in symm. multipl. form

$$\mathcal{A}_a = \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} I + iF_a^{-1/2} G F_a^{-1/2} & iQ_a^+ \\ & aI \end{pmatrix} \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix}. \quad (23)$$

$\mathcal{A} := \overline{\mathcal{A}_a}$ is maximal uniformly accretive operator: $\operatorname{Re}(\mathcal{A}z, z)_{\mathcal{H}^2} \geq a \|z\|_{\mathcal{H}^2}^2$, $z \in \mathcal{D}(\mathcal{A})$.

1°. factorization in Sh.-Fr. form

$$\mathcal{A} = \begin{pmatrix} I & 0 \\ iQ_a F_a^{-1/2} & I \end{pmatrix} \begin{pmatrix} F_a & 0 \\ 0 & aI + Q_a Q_a^* \end{pmatrix} \begin{pmatrix} I & iF_a^{-1/2} Q_a^* \\ 0 & I \end{pmatrix} + \begin{pmatrix} iG & 0 \\ 0 & 0 \end{pmatrix};$$

2°. factorization in symm. multipl. form

$$\mathcal{A} = \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} I + iF_a^{-1/2} G F_a^{-1/2} & iQ_a^* \\ & aI \end{pmatrix} \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix}. \quad (24)$$

\mathcal{A} : $\mathcal{D}(\mathcal{A}) := \left\{ z = (z_1; z_2)^\tau \in \mathcal{H}^2 : z_1 + iF_a^{-1/2} Q_a^* z_2 \in \mathcal{D}(F_a) \right\}$:

$$\mathcal{A}z = \begin{pmatrix} F_a(z_1 + iF_a^{-1/2} Q_a^* z_2) + iGz_1 \\ iQ_a F_a^{1/2} z_1 + az_2 \end{pmatrix} = \begin{pmatrix} F_a^{1/2}(F_a^{1/2} z_1 + iQ_a^* z_2) + iGz_1 \\ iQ_a F_a^{1/2} z_1 + az_2 \end{pmatrix}.$$

Remark

$$\begin{aligned} \operatorname{Re} \left(\left(\begin{array}{cc} I + iF_a^{-1/2}GF_a^{-1/2} & iQ_a^* \\ iQ_a & aI \end{array} \right) \begin{pmatrix} z_1 \\ z_2 \end{pmatrix}, \begin{pmatrix} z_1 \\ z_2 \end{pmatrix} \right) = \\ = \|z_1\|^2 + a\|z_2\|^2 \geq \min(1; a)\|z\|_{\mathcal{H}^2}^2, \quad \forall z \in \mathcal{H}^2, \end{aligned}$$

Corrolary 1.1

$(-\mathcal{A})$ is a generator of a semigroup $\mathcal{U}(t)$:

$$\|\mathcal{U}(t)\| \leq e^{-at}, \quad t \geq 0. \quad (25)$$

Ideas of proof: \mathcal{A}_0 is accretive, $\mathcal{A} - a\mathcal{I} = \overline{\mathcal{A}_a} - a\mathcal{I}$ is maximal accretive $\implies -\mathcal{A} + a\mathcal{I}$ is maximal dissipative operator and a generator of semigroup $\mathcal{V}(t) \implies \mathcal{U}(t) := \mathcal{V}(t)e^{-at}$ has a generator $(-\mathcal{A})$.

□

Th. 1.2

Let in (10), (11), (12) :

$$u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \quad (26)$$

and one of the conditions is satisfied

$$f(t) \in W_p^1([0, T]; \mathcal{H}), \quad p > 1, \quad (27)$$

$$F^{-1} \in \mathfrak{S}_\infty(\mathcal{H}), \quad f(t) \in C^\alpha([0, T]; \mathcal{H}), \quad 0 \leq \alpha < 1. \quad (28)$$

Then:

1°. Problem (11), (10), (12) has a unique strong solution in $[0, T]$.

2°. Problem (20)–(21) has a unique strong solution in $[0, T]$.

3°. Cauchy problem

$$\frac{dz}{dt} + \mathcal{A}z = f_a(t), \quad z(0) = y^0 = (u^1; -iB^{1/2}u^0)^\tau, \quad (29)$$

has a unique strong solution in $[0, T]$.

Ideas of proof:

1°. If (11), (10), (12) has unique s.s. on $[0, T] \implies$ (15)–(16) and (20)–(21) have unique s.s. on $[0, T]$, and

$$z(0) = y^0 = (u^1; -iB^{1/2}u^0)^\tau \in \mathcal{D}(\mathcal{A}_0) = \mathcal{D}(\mathcal{A}_a), \quad (30)$$

and $\hat{f}(t) = e^{-at}(f(t); 0)^\tau$ satisfies (27) or (28) in \mathcal{H}^2 .

If (20)–(21) has unique s.s. $z(t) \implies$ for u^0, u^1 and $f(t)$ (26)–(28)) be satisfied. Return to (15)–(16), (11), (10), (12) \implies (11), (10), (12) has s.s. on $[0, T] \implies$ it is sufficient to prove: if (26)–(28) are satisfied, then (20)–(21) and (29) both have s.s. on $[0, T]$.

2°. Let (26), (27) $\implies f_a(t) \in W_p^1([0, T]; \mathcal{H}^2)$, $p > 1$, and (30). $\mathcal{A} - \max.$ uniformly accr. (Th. 1.1) \implies (29) has unique s.s. on $[0, T]$. $\implies \forall t \in [0, T]$

$$\frac{dz_1}{dt} + F_a(z_1(t) + iF_a^{-1/2}Q_a^*z_2(t)) + iGz_1(t) = e^{-at}f(t), \quad (31)$$

$$\frac{dz_2}{dt} + az_2(t) + iQ_aF_a^{1/2}z_1(t) = 0, \quad (32)$$

$$z_1(0) = u^1, \quad z_2(0) = -iB^{1/2}u^0, \quad (33)$$

and all items in (31), (32) $\in C([0, T]; \mathcal{H})$,

$$z_1(t) + iF_a^{-1/2}Q_a^*z_2(t) \in \mathcal{D}(F_a) = \mathcal{D}(F), \quad \forall t \in [0, T]. \quad (34)$$

$$(32), (33) \implies z_2(t) = -ie^{-at}B^{1/2}u^0 - i \int_0^t e^{-a(t-s)}Q_a F_a^{1/2} z_1(s)ds, \quad t \in [0, T].$$

$z_2(t) \mapsto (31) \implies z_1(t)$ is s.s. of Cauchy Problem

$$\begin{aligned} \frac{dz_1}{dt} + F_a \left(z_1(t) + e^{-at}F_a^{-1/2}Q_a^*B^{1/2}u^0 + \int_0^t e^{-a(t-s)}F_a^{-1/2}Q_a^*Q_a F_a^{1/2} z_1(s)ds \right) + \\ + iGz_1(t) = e^{-at}f(t), \quad z_1(0) = u^1. \end{aligned}$$

$\implies z_1(t) \in C^1([0, T]; \mathcal{H})$ and $\forall t \in [0, T]$

$$\varphi(t) := z_1(t) + \int_0^t e^{-a(t-s)}F_a^{-1/2}Q_a^*Q_a F_a^{1/2} z_1(s)ds + \varphi_0(t) \in C([0, T]; \mathcal{D}(F_a)), \quad (35)$$

$$\varphi_0(t) := e^{-at}F_a^{-1/2}Q_a^*B^{1/2}u^0 \in C([0, T]; \mathcal{D}(F_a)). \quad (36)$$

Rewrite (35) in the form

$$z_1(t) + \int_0^t e^{-a(t-s)}F_a^{-1/2}Q_a^*Q_a F_a^{1/2} z_1(s)ds = \varphi_1(t) := \varphi(t) - \varphi_0(t), \quad (37)$$

$\varphi_1(t) \in C([0, T]; \mathcal{D}(F_a))$.

(37) is integr. Volterra eq. in $C([0, T]; \mathcal{H}(F_a))$,

$$\|u\|_{\mathcal{H}(F_a)} := \|F_a u\|_{\mathcal{H}}, \quad \forall u \in \mathcal{D}(F_a).$$

$$\mathcal{D}(B) \supset \mathcal{D}(F) = \mathcal{D}(F_a) \implies \forall u \in \mathcal{D}(F_a) = \mathcal{H}(F_a) :$$

$$Tu := F_a^{-1/2} Q_a^* Q_a^{1/2} F_a^{1/2} u = F_a^{-1/2} Q_a^+ B^{1/2} u = F_a^{-1} B u \in \mathcal{D}(F_a).$$

$$\implies T|_{\mathcal{H}(F_a)} \text{ is bounded in } \mathcal{H}(F_a) \quad (T := F_a^{-1/2} Q_a^* Q_a F_a^{1/2}).$$

$$\implies \text{kernel function of operator (37) is contin. with values in } \mathcal{L}(\mathcal{H}(F_a)).$$

$$\varphi_1(t) \in C([0, T]; \mathcal{H}(F_a)) \implies (37) \text{ has uniq. s.s. } z_1(t) \in C([0, T]; \mathcal{H}(F_a)).$$

$$(31) \implies \text{if (27) is satisfied, then the theorem is proved.}$$

$$3) \text{ Let (28) be satisfied } \implies f_a(t) = e^{-at} (f(t); 0)^\tau \in C^\alpha([0, T]; \mathcal{H}^2), \quad 0 < \alpha \leq 1.$$

Using factorization for \mathcal{A} , rewrite (29) in the form

$$\frac{dz}{dt} + (\mathcal{I} + \mathcal{S}_1) \mathcal{A}_{00} (\mathcal{I} + \mathcal{S}_2) z + i\mathcal{G}z = f_a(t), \quad z(0) = y^0, \quad (38)$$

$$\mathcal{S}_1 := \begin{pmatrix} 0 & 0 \\ iQ_a F_a^{-1/2} & 0 \end{pmatrix}, \quad \mathcal{S}_2 := \begin{pmatrix} 0 & iF_a^{-1/2} Q_a^* \\ 0 & 0 \end{pmatrix}, \quad (39)$$

$$\mathcal{A}_{00} := \text{diag}(F_a; aI + Q_a Q_a^*), \quad \mathcal{G} := \text{diag}(G; 0). \quad (40)$$

Here:

$$F_a^{-1} \in \mathfrak{S}_\infty(\mathcal{H}) \implies F_a^{-1} \in \mathfrak{S}_\infty(\mathcal{H}) \text{ and } F_a^{-1/2} \in \mathfrak{S}_\infty(\mathcal{H}) \implies \mathcal{S}_i \in \mathfrak{S}_\infty(\mathcal{H}^2).$$

$$(\mathcal{I} + \mathcal{S}_i) \text{ has triangle form } \implies (\mathcal{I} + \mathcal{S}_i) \text{ have bounded inverse operators}$$

$$(\mathcal{I} + \mathcal{S}_i)^{-1} = \mathcal{I} - \mathcal{S}_i, \quad i = 1, 2. \quad (41)$$

Substitution:

$$(\mathcal{I} + \mathcal{S}_2)z(t) =: w(t). \quad (42)$$

Using (41), (38) and $(\mathcal{I} + \mathcal{S}_2)f_a(t) \equiv f_a(t) \implies$ Cauchy Problem

$$\begin{aligned} \frac{dw}{dt} + (\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}w + i(\mathcal{I} + \mathcal{S}_2)\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1}w &= f_a(t), \\ w(0) &= (\mathcal{I} + \mathcal{S}_2)y^0, \end{aligned} \quad (43)$$

Here:

$\mathcal{A}_{00} = (\mathcal{A}_{00})^* \gg 0$ is unbounded, $\mathcal{D}(\mathcal{A}_{00}) = \mathcal{D}(F) \oplus \mathcal{H}$.

$\mathcal{S}_i \in \mathfrak{S}_\infty(\mathcal{H}^2) \implies (\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1) =: (\mathcal{I} + \mathcal{S}), \quad \mathcal{S} \in \mathfrak{S}_\infty(\mathcal{H}^2).$

$\implies (\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00} = (\mathcal{I} + \mathcal{S})\mathcal{A}_{00}$ — is a weakly pert. of $\mathcal{A}_{00} = (\mathcal{A}_{00})^* \gg 0$.

$\implies -(\mathcal{I} + \mathcal{S})\mathcal{A}_{00}$ is a gener. of analit. semigroup in a sector $\supset (t \geq 0)$ ([15], c. 92, 183)

$i(\mathcal{I} + \mathcal{S}_2)\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1}$ — bounded in $\mathcal{H}^2 \implies$

$$\mathcal{B} := -[(\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00} + i(\mathcal{I} + \mathcal{S}_2)\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1}] \quad (44)$$

is a generator of analit. semigroup ([18], c. 66), and (43) is an abstract parab. eq.

If (26) $\implies y^0 \in \mathcal{D}(\mathcal{A}) \implies w(0) = (\mathcal{I} + \mathcal{S}_2)y^0 \in \mathcal{D}(\mathcal{A}_{00}).$

If (28) $\implies f_a(t) \in C^\alpha([0, T]; \mathcal{H}^2), \alpha > 0 \implies$ (43) has uniq. s.s. $w(t)$ on $[0, T].$

Using inverse subst. (42), (41) and back from (43) to (38) and (29):

if (26), (28) \implies (29) has uniq. s.s. $z(t)$ on $[0, T].$

Repeat from (31) ...

Corrolary 1.2

If (10), (12), $f(t) \equiv 0$, then (26) are necess. and suffic. for solvability of homogeneous problem (9).

Corrolary 1.3

The necess. and suffic. cond. of solvability of nonhomogeneous problem (9): requir. on $f(t)$ are the same that in Cauchy Problem for first order diff. eq. with oper. coeff.—gener. of analit. semigroup.

1.3. The case: diss. oper. and pot. en. oper. are bounded from below, gyrosc. oper. is bounded

Assumptions:

$$F \geq \gamma_F I, \quad B \geq \gamma_B I, \quad \gamma_F, \gamma_B \in \mathbb{R}, \quad G \in \mathcal{L}(\mathcal{H}). \quad (45)$$

Idea: Trans. (11), (10), (45), the main oper. matrix properties are the same of \mathcal{A}_α .

$$B = (B + bI) - bI =: B_b - bI, \quad b \in \mathbb{R}, \quad (46)$$

Choosing b :

$$b + \gamma_B =: \alpha_B > 0 \iff B_b \geq \alpha_B I. \quad (47)$$

$$\frac{d^2 u}{dt^2} + (F + iG) \frac{du}{dt} + B_b u = f_u(t) =: f(t) + bu(t), \quad u(0) = u^0, \quad u'(0) = u^1, \quad (48)$$

$$\frac{dv}{dt} = -iB_b^{1/2} u(t), \quad v(0) = 0 \implies \frac{d^2 v}{dt^2} = -B_b^{1/2} \frac{du}{dt}, \quad v'(0) = -iB_b^{1/2} u^0.$$

The Cauchy Problem for $u(t), v(t)$:

$$\frac{d^2 u}{dt^2} + (F + iG) \frac{du}{dt} + iB_b^{1/2} \frac{dv}{dt} = f_u(t) \quad u'(0) = u^1,$$

$$\frac{d^2 v}{dt^2} + iB_b^{1/2} \frac{du}{dt} = 0, \quad v'(0) = -iB_b^{1/2} u^0.$$

In matrix form:

$$\frac{dy}{dt} + \mathcal{A}_{0,b}y = f_{0,u}(t), \quad y(0) = y^0, \quad (49)$$

$$y(t) = \begin{pmatrix} u'(t) \\ v'(t) \end{pmatrix}, \quad f_{0,u}(t) = \begin{pmatrix} f_u(t) \\ 0 \end{pmatrix}, \quad y^0 = \begin{pmatrix} u^1 \\ -iB_b^{1/2}u^0 \end{pmatrix}, \quad (50)$$

$$\mathcal{A}_{0,b} = \begin{pmatrix} F + iG & iB_b^{1/2} \\ iB_b^{1/2} & 0 \end{pmatrix}, \quad \mathcal{D}(\mathcal{A}_{0,b}) := \mathcal{D}(F) \oplus \mathcal{D}(B_b^{1/2}).$$

Substitution:

$$y(t) = e^{at}z(t), \quad a > 0, \quad (51)$$

Choosing a :

$$a + \gamma_F =: \alpha_F > 0 \implies F_a := F + aI \geq \alpha_F I. \quad (52)$$

Instead (49):

$$\frac{dz}{dt} + \mathcal{A}_{a,b}z = f_{a,u}(t) := e^{-at}f_{0,u}(t), \quad z(0) = y^0, \quad (53)$$

$$\mathcal{A}_{a,b} := \mathcal{A}_{0,b} + a\mathcal{I} = \begin{pmatrix} F_a + iG & iB_b^{1/2} \\ iB_b^{1/2} & aI \end{pmatrix}, \quad (54)$$

$$\mathcal{D}(\mathcal{A}_{a,b}) = \mathcal{D}(\mathcal{A}_{0,b}) := \mathcal{D}(F_a) \oplus \mathcal{D}(B_b^{1/2}). \quad (55)$$

Here:

$$\operatorname{Re}(\mathcal{A}_{a,b}z, z)_{\mathcal{H}^2} = (F_a z_1, z_1)_{\mathcal{H}} + a\|z_2\|_{\mathcal{H}}^2 \geq c\|z\|_{\mathcal{H}^2}^2, \quad c := \min(\alpha_F; a) > 0. \quad (56)$$

General properties of $\mathcal{A}_{a,b}$ are the same ones of \mathcal{A}_a .

$$Q_{a,b} := B_b^{1/2} F_a^{-1/2}, \quad Q_{a,b}^+ := F_a^{-1/2} B_b^{1/2}, \quad \mathcal{D}(Q_{a,b}^+) = \mathcal{D}(B_b^{1/2}), \quad (57)$$

$$\mathcal{D}(F) = \mathcal{D}(F_a) \subset \mathcal{D}(B_b) = \mathcal{D}(B), \quad \text{Heintz ineq.} \implies \mathcal{D}(F_a^{1/2}) \subset \mathcal{D}(B_b^{1/2}) \implies$$

$$Q_{a,b}^+ = Q_{a,b}^* | \mathcal{D}(B_b^{1/2}), \quad \overline{Q_{a,b}^+} = Q_{a,b}^* \in \mathcal{L}(\mathcal{H}).$$

$\implies -\mathcal{A} := -\overline{\mathcal{A}_{a,b}}$ — a gener. of a contracting strong continuous semigroup $\mathcal{U}(t)$

$$\|\mathcal{U}(t)\| \leq e^{-ct}, \quad c > 0, \quad t \geq 0,$$

c — const from (56).

Theorem 1.3

Let in Cauchy Problem (11), (10) (45) cond. (26), (27) be satisfied:

$$u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \quad f(t) \in W_p^1([0, T]; \mathcal{H}), \quad p > 1. \quad (58)$$

Then this problem has a uniq. s.s. on $[0, T]$.

Ideas of proof:

1) Similarly Th. 1.2: consider Cauchy Problem

$$\frac{dz}{dt} + \mathcal{A}z = f_{a,u}(t), \quad z(0) = y^0, \quad (59)$$

with $\mathcal{A} = \overline{\mathcal{A}_{a,b}}$ and

$$f_{a,u}(t) = e^{-at}(f(t) + bu(t); 0)^\tau, \quad y^0 := (u^1; -iB_b^{1/2}u^0)^\tau. \quad (60)$$

(58) \implies

$$u^0 \in \mathcal{D}(B_b), \quad u^1 \in \mathcal{D}(F_a), \quad e^{-at}(f(t); 0)^\tau \in W_p^1([0, T]; \mathcal{H}^2), \quad p > 1, \quad (61)$$

\implies

$$y^0 \in \mathcal{D}(\mathcal{A}_{a,b}) \subset \mathcal{D}(\mathcal{A}).$$

\implies if the cond.

$$f_{a,u}(t) \in W_p^1([0, T]; \mathcal{H}^2),$$

is satisfied, then Cauchy Problem (59) has a uniq. s.s.

$$z(t) = \mathcal{U}(t)y^0 + \int_0^t \mathcal{U}(t-s)f_{a,u}(s)ds, \quad t \in [0, T]. \quad (62)$$

2) Represent $f_{a,u}(t)$ from (60) in the form

$$\begin{aligned}
 f_{a,u}(t) &= e^{-at}(f(t); 0)^\tau + be^{-at}(u(t); 0)^\tau =: f_{a,0}(t) + be^{-at}\left(u^0 + \int_0^t u'(\xi)d\xi; 0\right)^\tau = \\
 &= f_{a,0}(t) + be^{-at}(u^0; 0)^\tau + be^{-at}P_1 \int_0^t \left(\frac{du}{d\xi}(\xi); \frac{dv}{d\xi}(\xi)\right)^\tau d\xi \\
 &=: f_{a,b}(t) + be^{-at} \int_0^t P_1(e^{a\xi}z(\xi))d\xi, \quad t \in [0, T], \quad (63)
 \end{aligned}$$

here P_1 — orthopr. from \mathcal{H}^2 on \mathcal{H} .

(63) \mapsto (62) \implies an integr. eq. for an unknown function $z(t)$:

$$\begin{aligned}
 z(t) &= \mathcal{U}(t)y^0 + \int_0^t \mathcal{U}(t-s)f_{a,b}(s)ds + \int_0^t \mathcal{U}(t-s)ds \int_0^s be^{-a(s-\xi)}P_1z(\xi)d\xi = \\
 &= \left\{ \mathcal{U}(t)y^0 + \int_0^t \mathcal{U}(t-s)f_{a,b}(s)ds \right\} + b \int_0^t \left\{ \int_\xi^s e^{-a(s-\xi)}\mathcal{U}(t-s)P_1ds \right\} z(\xi)d\xi \\
 &=: \varphi_0(t) + \int_0^t V(t, \xi)z(\xi)d\xi. \quad (64)
 \end{aligned}$$

$$\implies \text{Volterra integr. eq. } z(t) - \int_0^t V(t, \xi)z(\xi)d\xi = \varphi_0(t), \quad t \in [0, T], \quad (65)$$

here oper.-funct. $V(t, \xi)$ is a strong contin. by t, ξ , with values in $\mathcal{L}(\mathcal{H}^2)$.

3) in (65) (Th. of S.Yakubov) $\varphi_0(t) - \text{s.s. to (59) with } f_{a,u}(t) \mapsto f_{a,0}(t) \implies \varphi_0(t) \in C^1([0, T]; \mathcal{H}^2) \implies \text{integr. eq. (65) has a uniq. solution } z(t) \in C([0, T]; \mathcal{H}^2)$.
 $\varphi_0(t)$ and items in (65) $\in C([0, T]; \mathcal{H}^2) \implies z(t) \in C^1([0, T]; \mathcal{H}^2)$. Actually:

$$\begin{aligned} \frac{d}{dt} \int_0^t V(t, \xi)z(\xi)d\xi &= b \frac{d}{dt} \int_0^t \left(\int_{\xi}^t e^{-as} \mathcal{U}(t-s) P_1 ds \right) e^{a\xi} z(\xi) d\xi = \\ &= |t-s=\eta, -ds=d\eta| = b \frac{d}{dt} \left(e^{-at} \int_0^{t-\xi} e^{a\eta} \mathcal{U}(\eta) P_1 d\eta \right) e^{a\xi} z(\xi) d\xi = \\ &= b \left\{ -ae^{-at} \int_0^{t-\xi} e^{a\eta} \mathcal{U}(\eta) P_1 d\eta \right\} e^{a\xi} z(\xi) d\xi + \int_0^t \mathcal{U}(t-\xi) P_1 z(\xi) d\xi, \quad (66) \end{aligned}$$

$z(t) - \text{contin.} \implies \text{in right side of (66) - contin. by } t$.

Then, if (58) are satisfied $\implies z(t) \in C^1([0, T]; \mathcal{H}^2) \implies z(t) - \text{s.s. of (59)}$.

4) Repeat from (31) ...

Consider the case closed to (28).

Theorem 1.4

Let in Cauchy Problem (9), (10), (45) cond. (26), (27) are satisfied:

$$u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \quad f(t) \in C^\alpha([0, T]; \mathcal{H}), \quad \alpha > 0,$$
$$(F_a)^{-1} := (F + aI)^{-1} \in \mathfrak{S}_\infty(\mathcal{H}).$$

Then this problem has a uniq. s.s. on $[0, T]$.

Ideas of proof: Combine the base steps of Th.1.2 and Th.1.3.

1) In (11), (10), (45) the same trans. as in Th.1.3, and below (45).

Namely, choose a, b from (47), (52) and trans. to (53).

For $\mathcal{A}_{a,b}$ and $\overline{\mathcal{A}}_{a,b} = \mathcal{A}$ Th. 1.1 is true.

In particular, we have

$$\mathcal{A} = (\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}(\mathcal{I} + \mathcal{S}_2) + i\mathcal{G}, \quad (67)$$

where $\mathcal{S}_i, i = 1, 2, \mathcal{A}_{00}$ и \mathcal{G} are defined in (39), (40), $Q_a \mapsto Q_{a,b}, Q_a^* \mapsto Q_{a,b}^* \implies$

$$\frac{dz}{dt} + (\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}(\mathcal{I} + \mathcal{S}_2)z + i\mathcal{G}z = f_{a,u}(t) = e^{-at}(f(t) + bu(t); 0)^T, \quad z(0) = y^0, \quad (68)$$

that closed to problem (38).

2) Substitution in (68): $z(t) = (\mathcal{I} + \mathcal{S}_2)^{-1}w(t) \implies$ The Cauchy Problem for $w(t)$:

$$\begin{aligned} \frac{dw}{dt} + (\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}w + i(\mathcal{I} + \mathcal{S}_2)\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1}w &= f_{a,u}(t) = \\ &= f_{a,b}(t) + be^{-at} \int_0^t e^{a\xi} P_1 w(\xi) d\xi, \quad w(0) = (\mathcal{I} + \mathcal{S}_2)y^0. \end{aligned} \quad (69)$$

Here we have operator — a gener. of some analit. semigroup $\mathcal{U}(t)$ (Th. 1.2).

3) Let $f_{a,u}(t)$ is known \implies

$$\begin{aligned} w(t) = \mathcal{U}(t)(\mathcal{I} + \mathcal{S}_2)y^0 + \int_0^t \mathcal{U}(t-s)f_{a,b}(s)ds + \\ + b \int_0^t e^{-as}\mathcal{U}(t-s) \left(\int_0^s e^{a\xi} P_1 w(\xi) d\xi \right) ds. \end{aligned} \quad (70)$$

Here $\varphi_0(t) = \mathcal{U}(t)(\mathcal{I} + \mathcal{S}_2)y^0 + \int_0^t \mathcal{U}(t-s)f_{a,b}(s)ds$ — s.s. of (69) (step 3) Th. 1.2, substitution $f_{a,u}(t) \mapsto f_{a,b}(t) \xrightarrow{0} \varphi_0(t) \in C^1([0, T]; \mathcal{H}^2)$.

Repeat step 3) Th. 1.2 ... $\implies \exists$ uniq. s.s. $w(t) \in C^1([0, T]; \mathcal{H}^2)$ of (70).

4) (69) $\xrightarrow{\text{inverse subst.}}$ (59) \implies (59) has a uniq. s.s. $z(t)$ on $[0, T]$.

Repeat step 2) Th. 1.2: \implies (59) (with \mathcal{A}) \longrightarrow (53) (with $\mathcal{A}_{a,b}$) \longrightarrow (11), (10), (45).

1.4. The case: gyrosc. oper. is unbounded

Below: G is unbounded and is subordinated to $F_a^{1/2}$ or to F .

The simple case:

Theorem 1.5

Let in (11) the conditions

$$\begin{aligned} \mathcal{D}(F) \subset \mathcal{D}(B), \quad F \geq \gamma_F I, \quad B \geq \gamma_B I, \quad B_b := B + bI \geq \alpha_B I, \quad \alpha_B > 0, \\ F_a := F + aI \geq \alpha_F I, \quad \alpha_F > 0, \quad \mathcal{D}(G) \supset \mathcal{D}(F_a^{1/2}), \\ u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \end{aligned} \quad (71)$$

be satisfied, and it be satisfied one of the conditions

$$f(t) \in W_p^1([0, T]; \mathcal{H}), \quad p > 1, \quad (72)$$

$$f(t) \in C^\alpha([0, T]; \mathcal{H}), \quad 0 < \alpha < 1, \quad F_a^{-1} \in \mathfrak{S}_\infty(\mathcal{H}), \quad GF_a^{-1/2} \in \mathfrak{S}_\infty(\mathcal{H}). \quad (73)$$

Then Cauchy Problem (11) has a uniq. s.s. on $[0, T]$.

Ideas of proof:

From last cond. (71) $\implies \mathcal{D}(GF_a^{-1/2}) = \mathcal{H}$ and $GF_a^{-1/2}$ — bounded \implies
combin. Th. 1.2 – Th. 1.4 .

1°. Let (72) be satisfied.

Trans. (46) – (55) in problem (11) $\implies GF_a^{-1/2} \in \mathcal{L}(\mathcal{H}) \implies (54), (55)$.

Then for $\mathcal{A} = \overline{\mathcal{A}_{a,b}}$

$$\mathcal{A} = \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} I + iF_a^{-1/2}GF_a^{-1/2} & iQ_{a,b}^* \\ iQ_{a,b} & aI \end{pmatrix} \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix}.$$

Here $GF_a^{-1/2}$ is bounded.

For $z = (z_1; z_2)^T \in \mathcal{D}(\mathcal{A})$:

$$z_1 \in \mathcal{D}(F_a^{1/2}) \subset \mathcal{D}(G), \quad iF_a^{-1/2}GF_a^{-1/2}F_a^{1/2}z_1 = iF_a^{-1/2}Gz_1 \in \mathcal{D}(F_a^{1/2}). \quad (74)$$

$$\implies \mathcal{D}(\mathcal{A}) = \left\{ z = (z_1; z_2)^T \in \mathcal{H}^2 : z_1 + iF_a^{-1/2}Q_{a,b}^*z_2 \in \mathcal{D}(F_a) \right\}.$$

\implies Repeat from (59) to end (Th. 1.3).

2°. Let (73) be satisfied.

Represent. $\mathcal{A} = \overline{\mathcal{A}_{a,b}}$ in Sh.-Fr. form

$$\mathcal{A} = \begin{pmatrix} I & 0 \\ iQ_{a,b}F_a^{-1/2} & I \end{pmatrix} \begin{pmatrix} F_a & 0 \\ 0 & aI + Q_{a,b}Q_{a,b}^* \end{pmatrix} \begin{pmatrix} I & iF_a^{-1/2}Q_{a,b}^* \\ 0 & I \end{pmatrix} + i \begin{pmatrix} G & 0 \\ 0 & 0 \end{pmatrix},$$

→ problem (59) →

$$\frac{dz}{dt} + (\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}(\mathcal{I} + \mathcal{S}_2)z + i\mathcal{G}z = f_{a,u}(t), \quad z(0) = y^0 = (u^1; -iB_b^{1/2}u^0)^\tau,$$

here $\mathcal{S}_i, \mathcal{G}$ def. in (39), (40) with subst. $Q_a \mapsto Q_{a,b}, Q_a^* \mapsto Q_{a,b}^*$.

Trans. from Th. 1.4.

$(\mathcal{I} + \mathcal{S}_2)\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1}$ is compactly subordinated to $-(\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}$, because $-(\mathcal{I} + \mathcal{S}_2)(\mathcal{I} + \mathcal{S}_1)\mathcal{A}_{00}$ — a gener. of an analit. semigroup (as in Th. 1.4).

Actually,

$$(\mathcal{I} + \mathcal{S}_2)\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1}\mathcal{A}_{00}^{-1}(\mathcal{I} + \mathcal{S}_1)^{-1}(\mathcal{I} + \mathcal{S}_2)^{-1} \in \mathfrak{S}_\infty(\mathcal{H}^2). \quad (75)$$

(75) follows from below:

$$\begin{aligned}
\mathcal{G}(\mathcal{I} + \mathcal{S}_2)^{-1} \mathcal{A}_{00}^{-1} &= \\
&= \begin{pmatrix} G & 0 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} I & -iF_a^{1/2}Q_{a,b}^* \\ 0 & I \end{pmatrix} \begin{pmatrix} F_a^{-1} & 0 \\ 0 & (aI + Q_{a,b}Q_{a,b}^*)^{-1} \end{pmatrix} = \\
&= \begin{pmatrix} GF_a^{-1} & -GF_a^{-1/2}Q_{a,b}^*(aI + Q_{a,b}Q_{a,b}^*)^{-1} \\ 0 & 0 \end{pmatrix} \in \mathfrak{S}_\infty(\mathcal{H}^2), \quad (76)
\end{aligned}$$

because $GF_a^{-1/2} \in \mathfrak{S}_\infty(\mathcal{H}) \implies GF_a^{-1} \in \mathfrak{S}_\infty(\mathcal{H})$, others oper. in (76) are bounded.

\implies (look Th. 7.2, [15]) for unbounded $\mathcal{G} := \text{diag}(G; 0)$:

a) (69) — an abstr. parab. eq.,

b) in Cauchy pr. (69) oper. coeff. \mathcal{B} is a gener. of a semigroup that analit. in a sector $\supset (t > 0)$.

Repeat Th. 1.4 from (69) ...

□

The complex case: G is not subordinated to $F_a^{1/2}$, but is subordinated to F (or $F_a \gg 0$).

Theorem 1.6

Let in problem (11) the conditions

$$B \geq \gamma_B I, \quad B_b := B + bI \geq \alpha_B I, \quad \alpha_B > 0,$$

$$F \geq \gamma_F I, \quad F_a := F + aI \geq \alpha_F I, \quad \alpha_F > 0, \quad \mathcal{D}(G) \supset \mathcal{D}(F_a) = \mathcal{D}(F),$$

$$u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \quad f(t) \in W_p^1([0, T]; \mathcal{H}), \quad p > 1,$$

be satisfied, and tech. cond.

$$(I + GF_a^{-1})^{-1} \in \mathcal{L}(\mathcal{H}). \quad (77)$$

holds true. Then this problem has a uniq. s.s. on $[0, T]$.

Ideas of proof:

Repeat trans. from (11) to (53): $\frac{dz}{dt} + \mathcal{A}_{a,b}z = f_{a,u}(t), \quad z(0) = y^0.$

For oper. matrice $\mathcal{A}_{a,b}$:

$$\mathcal{A}_{a,b} = \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} I + iF_a^{-1/2}GF_a^{-1/2} & iQ_{a,b}^+ \\ iQ_{a,b} & aI \end{pmatrix} \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix}, \quad \mathcal{D}(\mathcal{A}_{a,b}) = \mathcal{D}(F) \oplus \mathcal{D}(B_b^{1/2}). \quad (78)$$

(78) def. correct. on $\mathcal{D}(\mathcal{A}_{a,b})$, because of: $\mathcal{D}(F) \subset \mathcal{D}(G) \implies$

$z_1 \in \mathcal{D}(F) = \mathcal{D}(F_a), \quad Gz_1 \in \mathcal{H}, \quad z = (z_1; z_2)^\tau \in \mathcal{D}(\mathcal{A}_{a,b}).$

Let's show that oper. (from (78))

$$\mathcal{G}_{a,b} := \begin{pmatrix} I + iF_a^{-1/2}GF_a^{-1/2} & iQ_{a,b}^+ \\ iQ_{a,b} & aI \end{pmatrix} \quad (79)$$

is bounded and dense defined. For this consider

$$G = J_G|G| = |G|^{1/2}J_G|G|^{1/2}, \quad |G| = (G^2)^{1/2} \geq 0, \quad J_G = J_G^* \in \mathcal{L}(\mathcal{H}), \quad \mathcal{D}(G) = \mathcal{D}(|G|).$$

\Rightarrow dense def. oper. $F_a^{-1/2}GF_a^{-1/2}$ may be written in the form

$$\begin{aligned} F_a^{-1/2}GF_a^{-1/2} &= (F_a^{-1/2}|G|^{1/2})J_G(|G|^{1/2}F_a^{-1/2}) =: V_a^+J_GV_a, \\ V_a &:= |G|^{1/2}F_a^{-1/2}, \quad V_a^+ := F_a^{-1/2}|G|^{1/2}, \quad \mathcal{D}(V_a^+) := \mathcal{D}(|G|^{1/2}), \end{aligned} \quad (80)$$

and

$$V_a \in \mathcal{L}(\mathcal{H}), \quad \mathcal{D}(V_a^+) = \mathcal{D}(|G|^{1/2}) \supset \mathcal{D}(|G|) = \mathcal{D}(G), \quad V_a^+ = V_a^*|\mathcal{D}(|G|^{1/2}).$$

(look proof of Lemma 1.2, substitution $B \mapsto B_b$).

$\Rightarrow F_a^{-1/2}GF_a^{-1/2}$ is bounded on dense $\mathbf{set} \in \mathcal{H}$ and $\overline{F_a^{-1/2}GF_a^{-1/2}} = V_a^*J_GV_a$.

$\Rightarrow \mathcal{G}_{a,b}$ from (79) is bounded and dense defined,

$$\overline{\mathcal{G}_{a,b}} := \begin{pmatrix} I + iV_a^*J_GV_a & iQ_{a,b}^* \\ iQ_{a,b} & aI \end{pmatrix} \Rightarrow$$

$$\operatorname{Re}(\overline{\mathcal{G}_{a,b}}z, z)_{\mathcal{H}^2} \geq \|z_1\|_{\mathcal{H}}^2 + a\|z_2\|_{\mathcal{H}}^2 \geq (\min(1; a))\|z\|_{\mathcal{H}^2}^2, \quad z = (z_1; z_2)^T \in \mathcal{H}^2. \quad (81)$$

As in Th. 1.1

$$\mathcal{A} := \overline{\mathcal{A}_{a,b}} = \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix} \begin{pmatrix} I + iV_a^* J_G V_a & iQ_{a,b}^* \\ iQ_{a,b} & aI \end{pmatrix} \begin{pmatrix} F_a^{1/2} & 0 \\ 0 & I \end{pmatrix}, \quad (82)$$

$$\mathcal{D}(\mathcal{A}) = \left\{ z = (z_1; z_2)^\tau \in \mathcal{H}^2 : z_1 + iF_a^{-1/2}V_a^* J_G V_a F_a^{-1/2}z_1 + iF_a^{-1/2}Q_{a,b}^*z_2 \in \mathcal{D}(F_a) \right\},$$

and

$$\mathcal{A}z = \begin{pmatrix} F_a(z_1 + iF_a^{-1/2}V_a^* J_G V_a F_a^{-1/2}z_1 + iF_a^{-1/2}Q_{a,b}^*z_2) \\ iQ_{a,b}F_a^{1/2}z_1 + az_2 \end{pmatrix}, \quad z \in \mathcal{D}(\mathcal{A}). \quad (83)$$

Using property (81):

$$\operatorname{Re}(\mathcal{A}z, z)_{\mathcal{H}^2} \geq \|F_a^{1/2}z_1\|_{\mathcal{H}}^2 + a\|z_2\|_{\mathcal{H}}^2 \geq (\min(\alpha_F; a))\|z\|_{\mathcal{H}^2}^2, \quad z \in \mathcal{D}(\mathcal{A}) \implies$$

$\mathcal{A} = \overline{\mathcal{A}_{a,b}}$ is a max. uniformly accr. oper. \implies use the scheme of proof Th. 1.3.

Namely, consider Cauchy Problem

$$\frac{dz}{dt} + \mathcal{A}z = f_{a,u}(t), \quad z(0) = y^0, \quad (84)$$

$$f_{a,u}(t) := e^{-at}(f(t) + bu(t); 0)^\tau =: f_{a,0}(t) + be^{-at}(u(t); 0)^\tau,$$

use the steps 1)– 3) of proof of Th. 1.3 \implies (84) will have a uniq. s.s. $z(t)$ on $[0, T]$.

It means that $z(t) = (z_1(t); z_2(t))^\tau$ is a contin. diff. solution of the system:

$$\begin{aligned} \frac{dz_1}{dt} + F_a \left(z_1(t) + iF_a^{-1/2} V_a^* J_G V_a F_a^{1/2} z_1(t) + iF_a^{-1/2} Q_{a,b}^* z_2(t) \right) = \\ = e^{-at} (f(t) + bu(t)), \quad z_1(0) = u^1, \quad t \in [0, T], \end{aligned} \quad (85)$$

$$\frac{dz_2}{dt} + az_2(t) + iQ_{a,b} F_a^{1/2} z_1(t) = 0, \quad z_2(0) = -iB_b^{1/2} u^0. \quad (86)$$

$$\implies z_2(t) = -ie^{-at} B_b^{1/2} u^0 - i \int_0^t e^{-a(t-s)} Q_{a,b} F_a^{1/2} z_1(s) ds.$$

Let's put $z_2(t)$ into (85) \implies

$$\begin{aligned} \frac{dz_1}{dt} + F_a \left(z_1(t) + iF_a^{-1/2} V_a^* J_G V_a F_a^{1/2} z_1(t) + F_a^{-1/2} Q_{a,b}^* B_b^{1/2} u^0 e^{-at} + \right. \\ \left. + F_a^{-1/2} Q_{a,b}^* \int_0^t e^{-a(t-s)} Q_{a,b} F_a^{1/2} z_1(s) ds \right) = e^{-at} (f(t) + bu(t)), \quad z_1(0) = u^1. \end{aligned} \quad (87)$$

$$\begin{aligned} \text{Here } \varphi(t) := z_1(t) + iF_a^{-1/2} V_a^* J_G V_a F_a^{1/2} z_1(t) + F_a^{-1/2} Q_{a,b}^* B_b^{1/2} u^0 e^{-at} + \\ + F_a^{-1/2} Q_{a,b}^* \int_0^t e^{-a(t-s)} Q_{a,b} F_a^{1/2} z_1(s) ds, \quad t \in [0, T], \end{aligned} \quad (88)$$

is contin. on t with values in $\mathcal{D}(F_a) = \mathcal{D}(F)$, because of $z(t) \in \mathcal{D}(\mathcal{A})$.

$$\varphi_0(t) := F_a^{-1/2} Q_{a,b}^* B_b^{1/2} u^0 e^{-at} = F_a^{-1/2} Q_{a,b}^+ B_b^{1/2} u^0 e^{-at} = F_a^{-1} B_b u^0 e^{-at},$$

has the same property, because $u^0 \in \mathcal{D}(B) = \mathcal{D}(B_b) \implies$ (88) may be written in the form

$$\begin{aligned} z_1(t) + iF_a^{-1/2} V_a^* J_G V_a F_a^{1/2} z_1(t) + F_a^{-1/2} Q_{a,b}^* \int_0^t e^{-a(t-s)} Q_{a,b} F_a^{1/2} z_1(s) ds = \\ = \varphi_1(t) := \varphi(t) - \varphi_0(t), \quad t \in [0, T], \quad (89) \end{aligned}$$

$$\varphi_1(t) \in C([0, T]; \mathcal{D}(F_a)) \implies \varphi_1(t) = F_a^{-1} \eta(t), \quad \eta(t) \in C([0, T]; \mathcal{H}).$$

Let's consider **"associated"** equation (with(89), subst. $z_1(t) = F_a^{-1} \psi(t)$, formal acting from left by F_a):

$$\begin{aligned} \psi(t) + iF_a^{1/2} V_a^* J_G V_a F_a^{-1/2} \psi(t) + \\ + \int_0^t e^{-a(t-s)} F_a^{1/2} Q_{a,b}^* Q_{a,b} F_a^{-1/2} \psi(s) ds = \eta(t), \quad t \in [0, T], \quad (90) \end{aligned}$$

Here $F_a^{1/2}Q_{a,b}^*Q_{a,b}F_a^{-1/2} = F_a^{1/2}Q_{a,b}^*B_b^{1/2}F_a^{-1} = F_a^{1/2}Q_{a,b}^+B_b^{1/2}F_a^{-1} = B_bF_a^{-1}$. (91)

$$\mathcal{D}(F) \subset \mathcal{D}(G) \implies |G|^{1/2}F_a^{-1}\psi \in \mathcal{D}(|G|^{1/2}) = \mathcal{D}(J_G|G|^{1/2}) = \mathcal{D}(|G|^{1/2}J_G) \implies$$

$$\forall \psi \in \mathcal{H}, \quad F_a^{1/2}V_a^*J_GV_aF_a^{-1/2}\psi = F_a^{1/2}V_a^*J_G|G|^{1/2}F_a^{-1}\psi =$$

$$= F_a^{1/2}V_a^+J_G|G|^{1/2}F_a^{-1}\psi = |G|^{1/2}J_G|G|^{1/2}F_a^{-1}\psi = GF_a^{-1}\psi. \quad (92)$$

\implies eq. (90) is written in the form:

$$\psi(t) + iGF_a^{-1}\psi(t) + \int_0^t e^{-a(t-s)}B_bF_a^{-1}\psi(s)ds = \eta(t), \quad t \in [0, T]. \quad (93)$$

$GF_a^{-1}, B_bF_a^{-1}$ – bound., $I + iGF_a^{-1}$ – bound. invers. \implies (93) \sim Volterra integr. eq.

$$\psi(t) + \int_0^t e^{-a(t-s)}(I + iGF_a^{-1})^{-1}B_bF_a^{-1}\psi(s)ds = (I + iGF_a^{-1})^{-1}\eta(t), \quad (94)$$

with kernel $e^{-a(t-s)}(I + iGF_a^{-1})^{-1}B_bF_a^{-1}$, that is contin. on t, s oper.–function with values in $\mathcal{L}(\mathcal{H})$. $(I + iGF_a^{-1})^{-1}\eta(t)$ – a known contin. function on $t \in [0, T]$ \implies (94) and (93) have a uniq. solution $\psi(t) \in C([0, T]; \mathcal{H})$.

Substitution $\psi(t) = F_a z_1(t)$, $z_1(t) \in C([0, T]; \mathcal{D}(F_a))$, use (91)–(92) \implies

$$F_a \left(z_1(t) + iF_a^{-1/2} V_a^* J_G V_a F_a^{1/2} z_1(t) + F_a^{-1/2} Q_{a,b}^* \int_0^t e^{-a(t-s)} Q_{a,b} F_a^{1/2} z_1(s) ds - \varphi_1(t) \right) = 0.$$

\implies integr. eq. (89) has a uniq. s.s. $z_1(t) \in C([0, T]; \mathcal{D}(F_a))$.

From (91) and from

$$\begin{aligned} F_a^{-1/2} Q_{a,b}^* Q_{a,b} F_a^{1/2} z_1(s) &= F_a^{-1} \left(F_a^{1/2} Q_{a,b}^* Q_{a,b} F_a^{-1/2} \right) F_a z_1(s) = \\ &= F_a^{-1} B_b F_a^{-1} F_a z_1(s) = F_a^{-1} B_b z_1(s) \in C([0, T]; \mathcal{D}(F_a)) \implies \end{aligned}$$

that in (89) every item $\in C([0, T]; \mathcal{D}(F_a))$.

At the same time we get

$$F_a^{1/2} V_a^* J_G V_a F_a^{1/2} z_1(t) = G z_1(t), \quad F_a^{1/2} Q_{a,b}^* B_b^{1/2} u^0 = B_b u^0 \quad (u^0 \in \mathcal{D}(B)),$$

$$\int_0^t e^{-a(t-s)} F_a^{1/2} Q_{a,b}^* Q_{a,b} F_a^{1/2} z_1(s) ds = e^{-at} \int_0^t e^{as} B_b z_1(s) ds, \quad t \in [0, T].$$

Use in integr. eq. (87): $z_1(t) = e^{-at} (du(t)/dt)$, $f_{a,u}(t) = e^{-at} (f(t) + bu(t)) \implies$
 $u(t)$ is s.s. of Cauchy Problem (11): $d^2 u/dt^2 + (F - aI + iG) \frac{du}{dt} + B_b u = f(t) + bu(t)$.

Remark 1.1

From proof of Th. 1.6 it is seen that its propos. are true, if eq. (93) has uniq. solution $\psi(t) \in C([0, T]; \mathcal{H})$, and cond. (77) may be not satisfied.

Remark 1.2

$I + iGF_a^{-1}$ is invertible in \mathcal{H} , may be, with an unbounded inverse operator.

Actually, if $u \in \mathcal{H}$ is an element for which the cond. $(I + iGF_a^{-1})u = 0$ is satisfied, then

$$(F_a^{-1}u, u)_{\mathcal{H}} + i(F_a^{-1}GF_a^{-1}u, u)_{\mathcal{H}} = 0,$$

$\implies u = 0$, because $F_a^{-1} > 0$ and $G = G^*$.

Corollary 1.4

$(I + iGF_a^{-1})$ has bounded inverse operator in every of following cases :

- 1°. $\|GF_a^{-1}\| < 1$ or the condition for spectral radius $r(GF_a^{-1})$ of operator GF_a^{-1} is satisfied: $r(GF_a^{-1}) < 1$;
- 2°. operator GF_a^{-1} is compact;
- 3°. operators G and F are commutative ones.

Ideas of proof:

1°. The first propos. is evidently, because in this case bounded inverse oper. exists and it is represented by the Neumann series

$$(I + iGF_a^{-1})^{-1} = \sum_{k=0}^{\infty} (iGF_a^{-1})^k, \quad \|(I + iGF_a^{-1})^{-1}\| \leq 1/(1 - \|GF_a^{-1}\|), \quad \|GF_a^{-1}\| < 1.$$

2°. If GF_a^{-1} is compact, then inverse oper. $I + iGF_a^{-1}$ (by Th. 1.3) has bounded inverse (Th. Fred.).

3°. If G and F are commutative, then bounded oper. GF_a^{-1} is self-adjoint and may be written as $GF_a^{-1} = V_a J_G V_a$ (here $V_a = |G|^{1/2} F_a^{-1/2} = V_a^*$, $J_G = J_G^*$, $J_G = 1$).

Therefore,

$$\begin{aligned} \operatorname{Re}((I \pm iGF_a^{-1})u, u)_{\mathcal{H}} &= \operatorname{Re}((I \pm iV_a J_G V_a u, u)_{\mathcal{H}} = \|u\|_{\mathcal{H}}^2, \quad \forall u \in \mathcal{H}, \\ \implies I + iGF_a^{-1} &\text{ is an uniformly accr. } \implies \exists \text{ bounded inverse oper.}, \\ \|(I + iGF_a^{-1})^{-1}\| &\leq 1. \end{aligned}$$

Remark 1.3

If in (11) the cond. $u^0 \in \mathcal{D}(B)$ to replace by stronger cond. $u^0 \in \mathcal{D}(F) \subset \mathcal{D}(B)$, then s.s. to (11) $\in C([0, T]; \mathcal{D}(F)) \subset C([0, T]; \mathcal{D}(B))$ (its existence and uniq. were proved in Th. 1.2 – Th. 1.6).

Actually, $F(du/dt) \in C([0, T]; \mathcal{H})$ accord. to Def. 1.1 of s.s. \implies

$$\int_0^t F \frac{du}{d\xi} d\xi = F \int_0^t \frac{du}{d\xi} d\xi = F(u(t) - u(0)) \in C([0, T]; \mathcal{H}),$$

and if $u(0) = u^0 \in \mathcal{D}(F) \implies Fu(t) \in C([0, T]; \mathcal{H})$.

Remark 1.4

Let $G = 0$. If the cond.

$$u^0 \in \mathcal{D}(F), \quad u^1 \in \mathcal{D}(F), \quad f(t) \in W_p^1([0, T]; \mathcal{H}), \quad p > 1,$$

be satisfied, then (11) is stable at any substitution of an unknown function by the formula

$$u(t) = e^{ct} v(t), \quad c > 0. \tag{95}$$

It means that after this subs. of s.s. $u(t)$ to (11) trans. to s.s. $v(t)$ to the trans. Cauchy Problem. If only the cond. $u^0 \in \mathcal{D}(B) \supset \mathcal{D}(F)$ is satisfied, then after the subs. (95) of s.s. $u(t)$ to (11) may be trans. to $v(t)$, that is not s.s. accord. to Def. 1.1.

1.5. The Cauchy Problem for integro-Differential equation

On the base of proved above propos. on the solvability of Cauchy Problem (11) ("shortened" problem (9)), consider a problem of the solvability

$$\frac{d^2u}{dt^2} + (F + iG) \frac{du}{dt} + Bu + \sum_{k=1}^m \int_0^t G_k(t, s) A_k u(s) ds = f(t),$$

$$u(0) = u^0, \quad u'(0) = u^1, \quad \mathcal{D}(F) \subset \mathcal{D}(B). \quad (96)$$

Our purpose — to formulate the restrict. on (unbounded) oper. coeff. A_k , $k = \overline{1, m}$, and the kernel function $G_k(t, s)$, which get us opportunity to prove the propos. on the solvability of (96) at the cond. that are the same for "shortened" problem: $A_k = 0$, $k = \overline{1, m}$.

Def. of s.s. to problem (96) for integro-diff. eq. is the same, that we have for "shortened" problem (Def. 1.1), with the appl.: in eq. (96) all items (and integr., too), must be contin. on $t: \in C([0, T]; \mathcal{H})$.

Let's consider the simplest case for problem (96)

$$F = F^* \gg 0, \quad B = B^* \gg 0, \quad G \in \mathcal{L}(\mathcal{H}). \quad (97)$$

Let $u(t)$ is s.s. to (96), and for eq. (96) we act the same trans. were done for s.s. to "shortened" problem (11) in subsect. 1.2.

Trans. by formulas (13)–(21) \implies oper. matrice \mathcal{A}_a from (21), that is an uniformly accr. and admit extension (closing) (Lemma 1.2, Th. 1.1), and accord. to Corol. 1.1 oper. matrice $(-\mathcal{A}) = (-\overline{\mathcal{A}_a})$ is a gener. of a contracting semigroup $\mathcal{U}(t)$, $\|\mathcal{U}(t)\| \leq e^{-ta}$,

Problem (96) trans. to the Cauchy Problem

$$\frac{dz}{dt} + \mathcal{A}_a z + \begin{pmatrix} \sum_{k=1}^m \int_0^t e^{-a(t-\xi)} V_k(t, \xi) A_k z_1(\xi) ds \\ 0 \end{pmatrix} = \hat{f}_a(t), \quad z(0) = z^0,$$

$$z(t) = e^{-at} y(t) = e^{-at} (du/dt; dv/dt)^\tau, \quad dv/dt := -iB^{1/2}u(t), \quad v(0) = 0,$$

$$\hat{f}_a(t) := (e^{-at}(f(t) - \varphi_0(t)); 0)^\tau, \quad \varphi_0(t) := \sum_{k=1}^m \int_0^t G_k(t, s) A_k u^0 ds,$$

$$V_k(t, \xi) := \int_{\xi}^t G_k(t, s) ds, \quad k = \overline{1, m}, \quad \mathcal{D}(\mathcal{A}_a) = \mathcal{D}(F_a) \oplus \mathcal{D}(B^{1/2}), \quad (98)$$

after closing \mathcal{A}_a to the problem:

$$\frac{dz}{dt} + \mathcal{A}z + \sum_{k=1}^m \int_0^t e^{-a(t-\xi)} \mathcal{V}_k(t, \xi) \mathcal{A}_k z(\xi) ds = \hat{f}_a(t), \quad z(0) = z^0, \quad (99)$$

$$\mathcal{V}_k(t, \xi) := \text{diag}(V_k(t, \xi); 0), \quad \mathcal{A}_k := \text{diag}(A_k; 0), \quad k = \overline{1, m}. \quad (100)$$

Theorem 1.7

Let in problem (96) cond. (97) and the cond.

$$u^0 \in \mathcal{D}(B), \quad u^1 \in \mathcal{D}(F), \quad (101)$$

and one of the cond.

$$f(t) \in W_p^1([0, T]; \mathcal{H}), \quad p > 1, \quad (102)$$

$$F^{-1} \in \mathfrak{S}_\infty(\mathcal{H}), \quad f(t) \in C^\alpha([0, T]; \mathcal{H}), \quad 0 < \alpha \leq 1. \quad (103)$$

be satisfied.

Moreover, let the restrictions

$$G_k(t, s), \quad \partial G_k(t, s)/\partial t \in C(\Delta_T; \mathcal{L}(\mathcal{H})),$$
$$\Delta_T := \{(t, s) : 0 \leq s \leq t \leq T\}, \quad k = \overline{1, m}, \quad (104)$$

be satisfied.

Let's require

$$\mathcal{D}(A_k) \supset \mathcal{D}(F^{1/2}), \quad k = \overline{1, m}. \quad (105)$$

Then problem (99), (100) has a uniq. s.s. on $[0, T]$.

Ideas of proof:

Let properties (97), (101)–(105) be satisfied for problem (99), (100).

Cond. (97) and $\mathcal{D}(F) \subset \mathcal{D}(B) \implies$ oper. $(-A)$ in (99) is a gener. of a contracting semigroup.

The first cond. in (103) \implies oper. $(-A)$ is a gener. of an analit. semigroup that given in some sector $\supset (t > 0)$ (Th. 1.2 and Th. 1.4).

Cond. (101) \implies in problem (99)

$$z^0 = y^0 = (u^1; -iB^{1/2}u^0)^\tau \in \mathcal{D}(\mathcal{A}_0) = \mathcal{D}(\mathcal{A}_a) \subset \mathcal{D}(\mathcal{A}), \quad (106)$$

is satisfied.

Cond. (104) \implies the given function $\widehat{f}_a(t)$ (def. (98)) \implies
 $\widehat{f}_a(t) \in W_p^1([0, T]; \mathcal{H}^2)$, $p > 1$, (if $f(t) \in W_p^1([0, T]; \mathcal{H})$), and $\widehat{f}_a(t) \in C^\alpha([0, T]; \mathcal{H}^2)$
(if $f(t) \in C^\alpha([0, T]; \mathcal{H})$, $0 < \alpha \leq 1$), because of

$$\varphi_0(t) := \sum_{k=1}^m \int_0^t G_k(t, s) A_k u^0 ds \in C^1([0, T]; \mathcal{H}), \quad u^0 \in \mathcal{D}(B). \quad (107)$$

Let's prove that in (99) the cond.

$$\mathcal{V}_k(t, s), \quad \partial \mathcal{V}_k(t, s) / \partial t \in SC(\Delta_T; \mathcal{L}(\mathcal{H}^2)), \quad k = \overline{1, m},$$

$$\mathcal{D}(\mathcal{A}_k) \supset \mathcal{D}(\mathcal{A}), \quad k = \overline{1, m},$$

be satisfied.

Actually, cond. (107) directly follows from (104) and first formulas (100).

Evidently, that

$$\mathcal{D}(\mathcal{A}_k) = \mathcal{D}(A_k) \oplus \mathcal{H}, \quad k = \overline{1, m}.$$

Accordingly to Th. 1.1

$$\begin{aligned} \mathcal{D}(\mathcal{A}) &= \{z = (z_1, z_2)^\tau : z_1 \in \mathcal{D}(F_a^{1/2}), \quad z_1 + iF_a^{-1/2}Q_a^*z_2 \in \mathcal{D}(F_a)\} \subset \\ &\subset \mathcal{D}(F_a^{1/2}) \oplus \mathcal{H} \subset \mathcal{D}(\mathcal{A}_k), \quad k = \overline{1, m}. \end{aligned} \quad (108)$$

\implies for problem (99) has a uniq. s.s. $z(t)$ on $[0, T]$. □

From Th. 1.7 follows the proposition.

Theorem 1.8

If the cond. of Th. 1.7 are satisfied, then Cauchy Problem (96) for the second order integro-diff. eq. has a uniq. s.s. on $[0, T]$.

Ideas of proof:

Cond. (97), (101)–(105) \implies according to Th. 1.7 problem (99) has a uniq. s.s. on $[0, T]$ \implies eq. (99) and initial cond. are satisfied.

And all items in eq. (99) are contin. functions on t with values in \mathcal{H} , $t \in [0, T]$.

It is means that

$$\begin{aligned} \frac{dz_1}{dt} + F_a(z_1(t) + iF_a^{-1/2}Q_a^*z_1(t)) + iGz_1(t) + \\ + \sum_{k=1}^m \int_0^t e^{-a(t-\xi)} V_k(t, \xi) A_k z_1(\xi) d\xi = e^{-at}(f(t) - \varphi_0(t)), \quad z_1(0) = u^1, \end{aligned} \quad (109)$$

$$\frac{dz_2}{dt} + az_2(t) + iQ_a F_a^{1/2} z_1(t) = 0, \quad z_2(0) = -iB^{1/2}u^0, \quad (110)$$

here all items $\in C([0, T]; \mathcal{H})$.

Here, in particular, $z_1(t) \in \mathcal{D}(F_a^{1/2}) = \mathcal{D}(F^{1/2}) \supset \mathcal{D}(A_k) \implies$

$A_k z_1(t)$ is a contin. function with values in $\mathcal{H} \implies$ integr. items are contin. functions on t , too.

Repeat:

parts of proof Th. 1.2, that connected with the considering of Volterra integr. eq. (35), (36) and connecting with step 2) of proof Th. 1.2 for (102);

step 3) for (103).

$\implies z_1(t) \in C([0, T]; \mathcal{H}(F_a)).$

\implies from (109) and exception $z_2(t)$ from (109), (110) and using $u(t)$,
 $du/dt \equiv e^{-at} z_1(t)$, $u(0) = u^0$

\implies Cauchy Problem (96) has a uniq. s.s. on $[0, T]$. □