

EXISTENCE OF SOLUTIONS FOR A SECOND ORDER ABSTRACT FUNCTIONAL DIFFERENTIAL EQUATION WITH STATE - DEPENDENT DELAY

EDUARDO HERNÁNDEZ M .

ABSTRACT . In this paper we study the existence of mild solutions for abstract partial functional differential equation with state - dependent delay .

1 . INTRODUCTION

In this note we study the existence of mild solutions for a second order abstract Cauchy problem with state dependent delay described in the form

$$\begin{aligned} x''(t) &= Ax(t) + f(t, x_{\rho(t, x_t)}), \quad t \in I = [0, a], x_0 = \varphi \in \mathcal{B}, \\ x'(0) &= \zeta \in X, \end{aligned} \quad (1.1)$$

where A is the infinitesimal generator of a strongly continuous cosine function of bounded linear operator $(C(t))_{t \in \mathbb{R}}$ defined on a Banach space $(X, \|\cdot\|)$; the function $x_s : (-\infty, 0] \rightarrow X$, $x_s(\theta) = x(s + \theta)$, belongs to some abstract phase space \mathcal{B} described axiomatically and $f : I \times \mathcal{B} \rightarrow X, \rho : I \times \mathcal{B} \rightarrow (-\infty, a]$ are appropriate functions .

Functional differential equations with state - dependent delay appear frequently in applications as model of equations and for this reason the study of this type of equations has received great attention in the last years . The literature devoted to this subject is concerned fundamentally with first order functional differential equations for which the state belong to some finite dimensional space , see among another works , [1 , 2 , 3 , 4 , 5 , 8 , 10 , 11 , 12 , 13 , 19 , 24 , 23] . The problem of the existence of solutions for first order partial functional differential equations with state - dependent delay have been treated in the literature recently in [14 , 15 , 16] .

To the best of our knowledge , the existence of solutions for second order abstract partial functional differential equations with state - dependent delay is an untreated topic in the literature and this fact is the main motivation of the present work .

2 . PRELIMINARIES

In this section , we review some basic concepts , notations and properties needed to establish our results . Throughout this paper , A is the infinitesimal generator of

2000 *Mathematics Subject Classification* . 47 D 9 , 34 K 30 .

Key words and phrases . Abstract Cauchy problem ; cosine function ; unbounded delay , state - dependent delay .

circlecopyrt – c2007 Texas State University - San Marcos .

Submitted November 27 , 2006 . Published February 4 , 2007 .

a strongly continuous cosine family $(C(t))_{t \in \mathbb{R}}$ of bounded linear operators on the Banach space $(X, \|\cdot\|)$. We denote by $(S(t))_{t \in \mathbb{R}}$ the associated sine function which is defined by $S(t)x = \int_0^t C(s)x ds$, for $x \in X$, and $t \in \mathbb{R}$. In the sequel, N and \tilde{N} are positive constants such that $\|C(t)\| \leq N$ and $\|S(t)\| \leq \tilde{N}$, for every $t \in I$.

In this paper, $[D(A)]$ represents the domain of A endowed with the graph norm given by $\|x\|_A = \|x\| + \|Ax\|$, $x \in D(A)$, while E stands for the space formed by the vectors $x \in X$ for which $C(\cdot)x$ is of class C^1 on \mathbb{R} . We know from Kisiński [18], that E endowed with the norm

$$\|x\|_E = \|x\| + \sup_{0 \leq t \leq 1} \|AS(t)x\|, \quad x \in E, \quad (2.1)$$

is a Banach space. The operator-valued function

$$\mathcal{H}(t) = \begin{bmatrix} C(t) & S(t) \\ AS(t) & C(t) \end{bmatrix}$$

is a strongly continuous group of bounded linear operators on the space $E \times X$ generated by the operator $\mathcal{A} = \begin{bmatrix} 0 & I \\ A & 0 \end{bmatrix}$ defined on $D(A) \times E$. It follows from this that $AS(t) : E \rightarrow X$ is a bounded linear operator and that $AS(t)x \rightarrow 0$, as $t \rightarrow 0$, for each $x \in E$. Furthermore, if $x : [0, \infty) \rightarrow X$ is locally integrable, then $y(t) = \int_0^t S(t-s)x(s)ds$ defines an E -valued continuous function. This assertion is a consequence of the fact that

$$\int_0^t \mathcal{H}(t-s) \begin{bmatrix} 0 \\ x(s) \end{bmatrix} ds = \left[\int_0^t S(t-s)x(s)ds \quad \int_0^t C(t-s)x(s)ds \right]$$

defines an $E \times X$ -valued continuous function. In addition, it follows from the definition of the norm in E that a function $u : I \rightarrow E$ is continuous if, and only if, it is continuous with respect to the norm in X and the set of functions $\{AS(t)u : t \in [0, 1]\}$ is an equicontinuous subset of $C(I, X)$.

The existence of solutions for the second-order abstract Cauchy problem

$$x''(t) = Ax(t) + h(t), \quad t \in I, \quad (2.2)$$

$$x(0) = w, \quad x'(0) = z, \quad (2.3)$$

where $h : I \rightarrow X$ is an integrable function, is studied in [22]. Similarly, the existence of solutions of semi-linear second-order abstract Cauchy problems has been treated in [21]. We only mention here that the function $x(\cdot)$ given by

$$x(t) = C(t)w + S(t)z + \int_0^t S(t-s)h(s)ds, \quad t \in I, \quad (2.4)$$

is called a mild solution of (2.2) - (2.3), and that when $w \in E$ the function $x(\cdot)$ is of class C^1 on I and

$$x'(t) = AS(t)w + C(t)z + \int_0^t C(t-s)h(s)ds, \quad t \in I. \quad (2.5)$$

For additional details on the cosine function theory, we refer the reader to [6, 22, 21].

In this work we will employ an axiomatic definition for the phase space \mathcal{B} which is similar at those introduced in [1 7] . Specifically , \mathcal{B} will be a linear space of functions mapping $(-\infty, 0]$ into X endowed with a seminorm $\| \cdot \|_{\mathcal{B}}$ and satisfying the following

assumptions :

(A 1) If $x : (-\infty, b] \rightarrow X$, $b > 0$, is continuous on $[0, b]$ and $x_0 \in \mathcal{B}$, then for every $t \in [0, b]$ the following conditions hold :

(a) x_t is in \mathcal{B} .

(b) $\|x(t)\| \leq H \|x_t\|_{\mathcal{B}}$.

(c) $\|x_t\|_{\mathcal{B}} \leq M(t) \|x_0\|_{\mathcal{B}} + K(t) \sup\{\|x(s)\| : 0 \leq s \leq t\}$,

where $H > 0$ is a constant ; $K, M : [0, \infty) \rightarrow [1, \infty)$, K is continuous , M is locally bounded and H, K, M are independent of $x(\cdot)$.

(A 2) For the function x in (A 1), x_t is a \mathcal{B} -valued continuous function on $[0, b]$.

(B 1) The space \mathcal{B} is complete .

Example 2.1 (The phase space $\mathbf{C}_r \times \mathbf{L}^p(\mathbf{g} ; \mathbf{X})$) . Let $g : (-\infty, -r) \rightarrow \mathbb{R}$ be a

positive Lebesgue integrable function and assume that there exists a non-negative and locally bounded function γ on $(-\infty, 0]$ such that $g(\xi + \theta) \leq \gamma(\xi)g(\theta)$, for all $\xi \leq 0$ and $\theta \in (-\infty, -r) \setminus N_\xi$, where $N_\xi \subseteq (-\infty, -r)$ is a set with Lebesgue measure zero . The space $C_r \times L^p(g; X)$ consists of all classes of functions $\varphi : (-\infty, 0] \rightarrow X$ such that φ is continuous on $[-r, 0]$, Lebesgue-measurable and $\|g\| \|\varphi\|^p$ is Lebesgue integrable on $(-\infty, -r)$. The seminorm in $C_r \times L^p(g; X)$ is defined by

$$\|\varphi\|_{\mathcal{B}} := \sup\{\|\varphi(\theta)\| : -r \leq \theta \leq 0\} + (\int_{-\infty}^{-r} g(\theta) d\theta)^{1/p} \|\varphi\|_{p, \theta}.$$

Assume that $g(\cdot)$ verifies the conditions (g-5), (g-6) and (g-7) in the nomenclature of [17]. In this case, $\mathcal{B} = C_r \times L^p(g; X)$ verifies assumptions (A 1), (A 2), (B 1) see [17, Theorem 1.3.8] for details . Moreover, when $r = 0$ and $p = 2$ we have that

$$H = 1, M(t) = \gamma(-t)^{1/2} \text{ and } K(t) = 1 + (\int_{-t}^0 g(\theta) d\theta)^{1/2} \text{ for } t \geq 0.$$

Remark 2.2. Let $\varphi \in \mathcal{B}$ and $t \leq 0$. The notation φt represents the function defined by $\varphi t(\theta) = \varphi(t + \theta)$. Consequently, if the function x in axiom (A 1) is such that $x_0 = \varphi$, then $x_t = \varphi t$. We observe that φt is well defined for every $t < 0$ since the domain of φ is $(-\infty, 0]$. We also note that, in general, $\varphi t \in \mathcal{B}$; consider, for example, the characteristic function $\chi_{[\mu, 0]}$, $\mu < -r < 0$, in the space $C_r \times L^p(g; X)$.

Some of our results will be proved using the following well known result .

Theorem 2.3 (Leray Schauder Alternative [7, Theorem 6.5.4]) . Let D be a convex subset of a Banach space X and assume that $0 \in D$. Let $G : D \rightarrow D$ be a completely continuous map . Then the map G has a fixed point in D or the set

$$\{x \in D : x = \lambda G(x), 0 < \lambda < 1\} \text{ is unbounded.}$$

The terminology and notation are those generally used in functional analysis . In particular, for Banach spaces Z, W , the notation $\mathcal{L}(Z, W)$ stands for the Banach space of bounded linear operators from Z into W and we abbreviate this notation to $\mathcal{L}(Z)$ when $Z = W$. Moreover $B_r(x, Z)$ denotes the closed ball with center at x and radius $r > 0$ in Z and, for a bounded function $x : [0, a] \rightarrow X$ and $0 \leq t \leq a$ we employ the notation $\|x\|_t$ for

$$\|x\|_t = \sup\{\|x(s)\| : s \in [0, t]\}. \quad (2.6)$$

This paper has four sections . In the next section we establish the existence of mild solutions for the abstract Cauchy problem (1 . 1) - (1 . 2) . In section 4 some applications are considered .

3. EXISTENCE RESULTS

In this section we establish the existence of mild solutions for the abstract Cauchy problem (1.1) - (1.2). To prove our results, we assume that $\rho : I \times \mathcal{B} \rightarrow (-\infty, a]$ is a continuous function and that the following conditions are verified.

- (H1) The function $f : I \times \mathcal{B} \rightarrow X$ satisfies the following properties.
- (a) The function $f(\cdot, \psi) : I \rightarrow X$ is strongly measurable for every $\psi \in \mathcal{B}$.
- (b) The function $f(t, \cdot) : \mathcal{B} \rightarrow X$ is continuous for each $t \in I$.
- (c) There exist an integrable function $m : I \rightarrow [0, \infty)$ and a continuous nondecreasing function $W : [0, \infty) \rightarrow (0, \infty)$ such that

$$\|f(t, \psi)\| \leq m(t)W(\|\psi\|_{\mathcal{B}}), \quad (t, \psi) \in I \times \mathcal{B}. \quad (3.1)$$

(H2) The function $t \rightarrow \varphi t$ is well defined and continuous from the set $\mathcal{R}(\rho^-) = \{\rho(s, \psi) : (s, \psi) \in I \times \mathcal{B}, \rho(s, \psi) \leq 0\}$ into \mathcal{B} and there exists a continuous and bounded function $J^\varphi : \mathcal{R}(\rho) \rightarrow (0, \infty)$ such that $\|\varphi t\|_{\mathcal{B}} \leq J^\varphi(t) \|\varphi\|_{\mathcal{B}}$

forevery $t \in \mathcal{R}(\rho)$.

Remark 3.1. The condition (H2) is frequently verified by functions continuous and bounded. In fact, if \mathcal{B} verifies axiom C_2 in the nomenclature of [17], then there exists $L > 0$ such that $\|\varphi\|_{\mathcal{B}} \leq L \sup_{\theta \leq 0} \|\varphi(\theta)\|$ for every $\varphi \in \mathcal{B}$ continuous and bounded, see [17, Proposition 7.1.1] for details. Consequently,

$$\|\varphi t\|_{\mathcal{B}} \leq L \frac{\sup_{\theta \leq 0} \|\varphi(\theta)\|}{\|\varphi\|_{\mathcal{B}}} \|\varphi\|_{\mathcal{B}}$$

for every continuous and bounded function $\varphi \in \mathcal{B} \setminus \{0\}$ and every $t \leq 0$. We also observe that the space $C_r \times L^p(g; X)$ verifies axiom C_2 , see [17, p. 10] for details.

Motivated by (2.4) we introduce the following concept of mild solutions for the system (1.1) - (1.2).

Definition 3.2. A function $x : (-\infty, a] \rightarrow X$ is called a mild solution of the abstract Cauchy problem (1.1) - (1.2) if $x_0 = \varphi, x_{\rho(s, x_s)} \in \mathcal{B}$ for every $s \in I$ and

$$x(t) = C(t)\varphi(0) + S(t)\zeta_0 + \int_0^t S(t-s)f(s, x_{\rho(s, x_s)})ds, \quad t \in I.$$

In the rest of this paper, M_a and K_a are the constants defined by $M_a =$

$$\sup_{t \in I} M(t) \text{ and } K_a = \sup_{t \in I} K(t).$$

Lemma 3.3 ([15, Lemma 2.1]). Let $x : (-\infty, a] \rightarrow X$ be a function such that

Then

$$\begin{aligned} x_0 = \varphi \text{ and } x|_{[0, a]} \in \mathcal{PC}. \\ \|x_s\|_{\mathcal{B}} \leq (M_a + \tilde{J}^\varphi) \|\varphi\|_{\mathcal{B}} + K_a \sup\{\|x(\theta)\|; \theta \in [0, \max\{0, s\}]\}, \\ s \in \mathcal{R}(\rho^-) \cup I, \text{ where } \tilde{J}^\varphi = \sup_{t \in \mathcal{R}(\rho^-)} J^\varphi(t). \end{aligned}$$

Now , we can prove our first existence result . **Theorem 3 . 4 .** *Let conditions (H 1) , (H 2) hold and assume that $S(t)$ is compact for every $t \in \mathbb{R}$. If*

$$\tilde{N}K_a \lim_{\xi \rightarrow \infty^+} \inf \frac{W(\xi)}{\xi} \int_0^a m(s)ds < 1,$$

then there exists a mild solution $u(\cdot)$ of (1 . 1) - (1 . 2) . Moreover , if $\varphi(0) \in E$ then $u \in C^1(I, X)$ and condition (1 . 2) is verified .

EJDE - 2017 / 21 EXISTENCE OF SOLUTIONS 5 *Proof* . On the space $Y = \{u \in C(I, X) : u(0) = \varphi(0)\}$ endowed with the uniform convergence topology , we define the operator $\Gamma : Y \rightarrow Y$ by

$$\Gamma x(t) = C(t)\varphi(0) + S(t)\zeta_0 + \int_0^t S(t-s)f(s, \bar{x}_{\rho(s, \bar{x}_s)})ds, \quad t \in I, \quad (3.2)$$

where $\bar{x} : (-\infty, a] \rightarrow X$ is such that $\bar{x}_0 = \varphi$ and $\bar{x} = x$ on I . From assumption (A1) and our assumptions on φ , we infer that Γx is well defined and continuous .

Let $\bar{\varphi} : (-\infty, a] \rightarrow X$ be the extension of φ to $(-\infty, a]$ such that $\bar{\varphi}(\theta) = \varphi(0)$ on I and $\tilde{J}^\varphi = \sup \{J^\varphi(s) : s \in \mathcal{R}(\rho^-)\}$. We claim that there exists $r > 0$ such that $\Gamma(B_r(\bar{\varphi} | I, Y)) \subseteq B_r(\bar{\varphi} | I, Y)$. If this property is false , then for every $r > 0$ there exist $x^r \in B_r(\bar{\varphi} | I, Y)$ and $t^r \in I$ such that $r < \|\Gamma x^r(t^r) - \varphi(0)\|$. By using Lemma 3.3 we find that

$$\begin{aligned} r &< \|\Gamma x^r(t^r) - \varphi(0)\| \\ &\leq \|C(t^r)\varphi(0) - \varphi(0)\| + \|S(t^r)\zeta_0\| + \int_0^{t^r} \|S(t^r-s)\| \|f(s, \bar{x}_{\rho(s, \bar{x}_s)} - x^r_{\rho(s, \bar{x}_s)})\| ds \\ &\leq H(N+1) \|\varphi\| \mathcal{B} + \tilde{N} \|\zeta_0\| + \tilde{N} \int_0^{t^r} m(s)W(\|x^r_{\rho(s, \bar{x}_s)} - \bar{x}_{\rho(s, \bar{x}_s)}\|) \mathcal{B} ds \\ &\leq H(N+1) \|\varphi\| \mathcal{B} + \tilde{N} \|\zeta_0\| + \tilde{N} \int_0^{t^r} m(s)W((M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a \|x^r - \bar{x}\|_a) ds \\ &\leq H(N+1) \|\varphi\| \mathcal{B} + \tilde{N} \|\zeta_0\| + \tilde{N} \int_0^a m(s)W((M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a(r + \|\varphi(0)\|)) ds, \end{aligned}$$

and hence

$$1 \leq \tilde{N}K_a \liminf_{\xi \rightarrow \infty} \frac{W(\xi)}{\xi} \int_0^a m(s)ds,$$

which is contrary to our assumption .

Let $r > 0$ be such that $\Gamma(B_r(\bar{\varphi} | I, Y)) \subseteq B_r(\bar{\varphi} | I, Y)$. Next , we will prove that Γ is completely continuous on $B_r(\bar{\varphi} | I, Y)$. In the sequel , r^*, r^{**} are the numbers defined by $r^* := (M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a(r + \|\varphi(0)\|)$ and $r^{**} := W(r^*) \int_0^a m(s)ds$. **Step 1** The set $\Gamma(B_r(\bar{\varphi} | I, Y))(t) = \{\Gamma x(t) : x \in B_r(\bar{\varphi} | I, Y)\}$ is relatively compact in X for all $t \in I$.

The case $t = 0$ is obvious . Let $0 < \varepsilon < t \leq a$. Since the function $t \rightarrow S(t)$ is Lipschitz , we can select points $0 = t_1 < t_2 < \dots < t_n = t$ such that $\|S(s) - S(s')\| \leq \varepsilon$, if $s, s' \in [t_i, t_{i+1}]$ for some $i = 1, 2, \dots, n-1$. If $x \in B_r(\bar{\varphi} | I, Y)$, from Lemma 3.3 follows that $\|\bar{x}_{\rho(t, \bar{x}_t)}\| \mathcal{B} \leq r^*$ and hence

$$\left\| \int_0^\tau f(s, \bar{x}_{\rho(s, \bar{x}_s)})ds \right\| \leq W(r^*) \int_0^a m(s)ds = r^{**}, \quad \tau \in I. \quad (3.3)$$

$$\begin{aligned} \Gamma x(t) &= C(t)\varphi(0) + S(t)\zeta_0 + \sum_{n=1}^{i-1} \int_{t_i}^{t_{i+1}} (S(s) - S(t_i))f(t-s, \bar{x}_{\rho(t-s, \bar{x}_{t-s})})ds \\ &\quad + \sum_{n=1}^{i-1} S(t_i) \int_{t_i}^{t_{i+1}} f(t-s, \bar{x}_{\rho(t-s, \bar{x}_{t-s})})ds \\ &\quad n-1 \\ &\in \{C(t)\varphi(0) + S(t)\zeta_0\} + \mathcal{C}_\varepsilon + \sum S(t_i)B_{r^{**}}(0, X). \\ &\quad i=1 \end{aligned}$$

Thus,

$$\Gamma(B_r(\bar{\varphi} | I, Y))(t) \subseteq \mathcal{C}_\varepsilon + \mathcal{K}_\varepsilon,$$

where \mathcal{K}_ε is compact and $\text{diam}(\mathcal{C}_\varepsilon) \leq \varepsilon r^{**}$, which permit us concluding that the set $\Gamma(B_r(\bar{\varphi} | I, Y))(t)$ is relatively compact in X since ε is arbitrary.

Step 2 The set of functions $\Gamma(B_r(\bar{\varphi} | I, Y))$ is equicontinuous on I .

Let $0 < \varepsilon < t < a$ and $\delta > 0$ such that $\|S(s)x - S(s')x\| < \varepsilon$, for every $s, s' \in I$ with $|s - s'| \leq \delta$. For $x \in B_r(\bar{\varphi} | I, Y)$ and $0 < |h| < \delta$ such that $t+h \in I$ we get

$$\begin{aligned} \|\Gamma x(t+h) - \Gamma x(t)\| &\leq \|(C(t+h) - C(t))\varphi(0)\| + \varepsilon \|\zeta_0\| + \tilde{N}W(r^*) \int_t^{t+h} m(s)ds \\ &\quad + W(r^*) \int_0^t \|(S(t+h-s) - S(t-s))\| m(s)ds \\ &\leq \|(C(t+h) - C(t))\varphi(0)\| + \varepsilon \|\zeta_0\| + \tilde{N}W(r^*) \int_t^{t+h} m(s)ds \\ &\quad + W(r^*)\varepsilon \int_0^a m(s)ds, \end{aligned}$$

which proves that $\Gamma(B_r(\bar{\varphi} | I, Y))$ is equicontinuous on I .

Proceeding as in the proof of [15, Theorem 2.2] we can prove that Γ is continuous. Thus, Γ is completely continuous. Now, from the Schauder Fixed Point Theorem we infer the existence of a mild solution $u(\cdot)$ for (1.1) - (1.2). The assertion concerning the regularity of $u(\cdot)$ follows directly from the properties of the space E . The proof is complete. \square

Theorem 3.5. Let conditions (H1), (H2) be satisfied. Suppose that $S(t)$ is compact for every $t \in \mathbb{R}$, $\rho(t, \psi) \leq t$ for every $(t, \psi) \in I \times \mathcal{B}$ and

$$K_a^{\tilde{N}} \int_0^a m(s)ds < \int_C^\infty \frac{ds}{W(s)},$$

$$\text{where } C = (K_a N H + M_a + \tilde{J}^\varphi) \|\varphi\|_{\mathcal{B}} + K_a^{\tilde{N}} \|\zeta_0\| \quad \text{and } \tilde{J}^\varphi = \sup_{t \in \mathcal{R}(\rho^-)} J^\varphi(t).$$

Then there exists a mild solution of (1.1) - (1.2). If in addition $\varphi(0) \in E$, then $u \in C^1(I, X)$ and condition (1.2) is verified.

Proof. For $u \in Y = C(I, X)$ we define Γu by (3.2). In order to use Theorem 2.3, next we will shall *a priori* estimates for the solutions of the integral equation

$$\begin{aligned} \|x^\lambda(t)\| &\leq NH \|\varphi\| \mathcal{B} + \tilde{N} \|\zeta_0\| + \int_0^t \tilde{N} \|f(s, \lambda_{x\rho(s, \cdot)}(x^\lambda)_s)\| ds \\ &\leq NH \|\varphi\| \mathcal{B} + \tilde{N} \|\zeta_0\| \\ &\quad + \tilde{N} \int_0^t m(s) W((M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a \|x^\lambda\|_{\max\{0, \rho(s, (x^\lambda)_s)\}}) ds \\ &\leq NH \|\varphi\| \mathcal{B} + \tilde{N} \|\zeta_0\| + \tilde{N} \int_0^t m(s) W((M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a \|x^\lambda\|_s) ds, \end{aligned}$$

since $\rho(s, -(x^\lambda)_s) \leq s$ for all $s \in I$. Defining $\xi^\lambda(t) = (M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a \|x^\lambda\|_t$, we obtain

$$\xi^\lambda(t) \leq (K_a NH + M_a + \tilde{J}^\varphi) \|\varphi\| \mathcal{B} + K_a \tilde{N} \|\zeta_0\| + K_a \tilde{N} \int_0^t m(s) W(\xi^\lambda(s)) ds. \quad (3.4)$$

Denoting by $\beta\lambda(t)$ the right-hand side of (3.4), follows that

$$\beta'_\lambda(t) \leq K_a \tilde{N} m(t) W(\beta\lambda(t))$$

and hence

$$\int_{\beta\lambda(0)=C}^{\beta\lambda(t)} \frac{ds}{W(s)} \leq K_a \tilde{N} \int_0^a m(s) ds < \int_C^\infty \frac{ds}{W(s)},$$

which implies that the set of functions $\{\beta\lambda(\cdot) : \lambda \in (0, 1)\}$ is bounded in $C(I; \mathbb{R})$. This proves that $\{x^\lambda(\cdot) : \lambda \in (0, 1)\}$ is also bounded in $C(I, X)$.

Arguing as in the proof of Theorem 3.4 we can prove that $\Gamma(\cdot)$ is completely continuous, and from Theorem 2.3 we conclude that there exists a mild solution $u(\cdot)$ for (1.1) - (1.2). Finally, it is clear from the preliminaries that $u(\cdot)$ is a function in $C^1(I, X)$ which verifies (1.2) when $\varphi(0) \in E$. The proof is finished. \square

4. EXAMPLES

In this section we consider some applications of our abstract results.

The ordinary case. If $X = \mathbb{R}^k$, our results are easily applicable. In fact, in this case the operator A is a matrix of order $n \times n$ which generates the cosine function $C(t) = \cosh(tA^{1/2}) = \sum_{n=1}^\infty \frac{t^{2n}}{2n!} A^n$ with associated sine function $S(t) = A^{-1} \sinh(tA^{1/2}) = \sum_{n=1}^\infty \frac{t^{2n+1}}{(2n+1)!} A^n$. We note that the expressions $\cosh(tA^{1/2})$ and

$\sinh(t\|A\|^{1/2})$ are purely symbolic and do not assume the existence of the square roots of A . It is easy to see that $C(t), S(t), t \in \mathbb{R}$, are compact operators and that $\|C(t)\| \leq \cosh(a\|A\|^{1/2})$ and $\|S(t)\| \leq \|A\|^{1/2} \sinh(a\|A\|^{1/2})$ for all $t \in \mathbb{R}$. The next result is a consequence of Theorems 3.4 and 3.4.

Proposition 4.1. Assume conditions (H1), (H2). If any of the following conditions is verified,

- (a) $K_a \|A\|^{1/2} \sinh(a\|A\|^{1/2}) \liminf_{\xi \rightarrow \infty} \frac{W(\xi)}{\xi} \int_0^a m(s) ds < 1;$
- (b) $\rho(t, \psi) \leq t$ for all $(t, \psi) \in I \times \mathcal{B}$ and

$$K_a \|A\|^{1/2} \sinh(a\|A\|^{1/2}) \int_0^a m(s) ds < \int_C^\infty \frac{ds}{W(s)},$$

where

$$C = (K_a \cosh(a \| A \| 1/2)_H + \tilde{J}^\varphi) \| \varphi \| \mathcal{B} + K_a \| A \| 1/2 \sinh(a \| A \| 1/2) \| \zeta 0 \|;$$

then there exists a mild solution of (1.1) - (1.2). **A partial differential equation with state dependent delay.** To complete this section, we discuss the existence of solutions for the partial differential system

$$\begin{aligned} & \partial^2 u(t, \xi) \\ & = \partial \frac{2\partial_{2u(t, \xi)}^t}{\partial \xi^2} + -^t \infty a_1(s-t)u(s-\rho 1(t)\rho 2(\int_0^\pi a_2(\theta) |u(t, \theta)|^2 d\theta), \xi)ds \end{aligned} \quad (4.1)$$

for $t \in I = [0, a], \xi \in [0, \pi]$, subject to the initial conditions

$$u(t, 0) = u(t, \pi) = 0, \quad t \geq 0, \quad (4.2)$$

$$u(\tau, \xi) = \varphi(\tau, \xi), \quad \tau \leq 0, 0 \leq \xi \leq \pi. \quad (4.3)$$

To apply our abstract results, we consider the spaces $X = L^2([0, \pi]); \mathcal{B} = C_0 \times L^2(g, X)$ and the operator $Af = f''$ with domain

$$D(A) = \{x \in X : x'' \in X, x(0) = x(\pi) = 0\}.$$

It is well-known that A is the infinitesimal generator of a strongly continuous cosine function $(C(t))_{t \in \mathbb{R}}$ on X . Furthermore, A has a discrete spectrum, the eigenvalues are $-n^2, n \in \mathbb{N}$, with corresponding eigenvectors $z_n(\theta) = (\frac{2}{\pi})^{1/2} \sin(n\theta)$. In addition, the following properties hold:

(a) The set $\{z_n : n \in \mathbb{N}\}$ is an orthonormal basis of X .

(b) For $x \in X, C(t)x = \sum_{n=1}^\infty \cos(nt)(x, z_n)z_n$. From this expression, it follows that $S(t)x = \sum_{n=1}^\infty \frac{\sin(nt)}{n}(x, z_n)z_n, \|C(t)\| = \|S(t)\| \leq 1$ for all $t \in \mathbb{R}$ and that $S(t)$ is compact for every $t \in \mathbb{R}$.

(c) If Φ is the group of translations on X defined by $\Phi(t)x(\xi) = \tilde{x}(\xi+t)$, where \tilde{x} is the extension of x with period 2π , then $C(t) = \frac{1}{2}(\Phi(t) + \Phi(-t))$ and $A = B^2$, where B is the generator of Φ and

$$E = \{x \in H^1(0, \pi) : x(0) = x(\pi) = 0\},$$

see [6] for details.

Assume that $\varphi \in \mathcal{B}$, the functions $a_i : \mathbb{R} \rightarrow \mathbb{R}, \rho_i : [0, \infty) \rightarrow [0, \infty), i = 1, 2$, are continuous, $a_2(t) \geq 0$ for all $t \geq 0$ and $L_1 = (\int_0^\infty \frac{2a_1(s)}{g(s)} ds)^{1/2} < \infty$. Under these conditions, we can define the operators $f : I \times \mathcal{B} \rightarrow X, \rho : I \times \mathcal{B} \rightarrow \mathbb{R}$ by

$$\begin{aligned} f(t, \psi)(\xi) &= -^0 \infty a_1(s)\psi(s, \xi)ds, \\ \rho(s, \psi) &= s - \rho 1(s)\rho 2(\int_0^\pi a_2(\theta) |\psi(0, \xi)|^2 d\theta), \end{aligned}$$

and transform system (4.1) - (4.3) into the abstract Cauchy problem (1.1) - (1.2). Moreover, f is a continuous linear operator with $\|f\| \leq L_1, \rho$ is continuous and $\rho(t, \psi) \leq s$ for every $s \in [0, a]$. The next results are consequence of Theorem 3.5

and Remark 3.1.

Proposition 4.2. Assume that φ satisfies (H2). Then there exists a mild solution of (4.1) - (4.3).

Corollary 4.3. If φ is continuous and bounded, then there exists a mild solution of (4.1) - (4.3).

Acknowledgement . The author want express his gratitude to the anonymous referee for his / her valuable comments and suggestions on the paper .

REFERENCES

- [1] Arino , Ovide ; Boushaba , Khalid ; Boussouar , Ahmed . A mathematical model of the dynamics of the phytoplankton - nutrient system . Spatial heterogeneity in ecological models (Alcalá de Henares , 1998) . “ *Nonlinear Analysis RWA* . ” 1 (2000) , no . 1 , 69 – 87 .
- [2] Aiello , Walter G . ; Freedman , H . I . ; Wu , J . Analysis of a model representing stage - structured population growth with state - dependent time delay . *SIAM J . Appl . Math* . 52 (1992) , no . 3 , 855 – 869 .
- [3] Mria Bartha , Periodic solutions for differential equations with state - dependent delay and positive feedback . “ *Nonlinear Analysis TMA* . ” 53 (2003) , no . 6 , 839 - 857 .
- [4] Cao , Yulin ; Fan , Jiangping ; Gard , Thomas C . The effects of state - dependent time delay on a stage - structured population growth model “ *Nonlinear Analysis TMA* . ” 19 (1992) , no . 2 , 95 – 105 .
- [5] Alexander Domoshnitsky , Michael Drakhlin and Elena Litsyn On equations with delay depending on solution . “ *Nonlinear Analysis TMA* . ” 49 , (2002) , no . 5 , 689 - 701 .
- [6] Fattorini , H . O . , Second Order Linear Differential Equations in Banach Spaces , North - Holland Mathematics Studies , Vol . 108 , North - Holland , Amsterdam , 1985 .
- [7] Granas , A . and Dugundji , J . , *Fixed Point Theory* . Springer - Verlag , New York , 2003 .
- [8] Fengde Chen , Dexian Sun and Jinlin Shi , Periodicity in a food - limited population model with toxicants and state dependent delays . *J . Math . Anal . Appl* . 288 , (2003) , no . 1 , 136 - 146 .
- [9] Hale , J . K . and Verduyn Lunel , S . M . , *Introduction to Functional - Differential Equations* . Appl . Math . Sci , 99 . Springer - Verlag , New York , 1993 . [10] Hartung , Ferenc . Linearized stability in periodic functional differential equations with state - dependent delays . *J . Comput . Appl . Math* . 174 (2005) , no . 2 , 201 - 211 . [11] Hartung , Ferenc . Parameter estimation by quasilinearization in functional differential equations with state - dependent delays : a numerical study . Proceedings of the Third World Congress of Nonlinear Analysts , Part 7 (Catania , 2000) . *Nonlinear Analysis TMA* . 47 (2001) , no . 7 , 4557 – 4566 . [12] Hartung , Ferenc ; Herdman , Terry L . ; Turi , Janos . Parameter identification in classes of neutral differential equations with state - dependent delays . “ *Nonlinear Analysis TMA* . ” Ser . A : *Theory Methods* , 39 (2000) , no . 3 , 305 – 325 . [13] Hartung , Ferenc ; Turi , Janos . Identification of parameters in delay equations with state - dependent delays . “ *Nonlinear Analysis TMA* . ” 29 (1997) , no . 11 , 1303 – 1318 . [14] Hernández , Eduardo and McKibben , Mark . On State - Dependent Delay Partial Neutral Functional Differential Equations . To appear in *Applied Mathematics and Computation* . [15] Hernández , Eduardo ; Andra C . Prokopczyk and Luiz A . C . Ladeira . A Note on State Dependent Partial Functional Differential Equations with Unbounded Delay . *Nonlinear Analysis* , R . W . A . Vol . 7 , No 4 , (2006) , 510 - 519 . [16] Hernández , Eduardo ; Michelle Pierri & Gabriel Unzué . Existence Results for a Impulsive Abstract Partial Differential Equation with State - Dependent Delay . *Comput . Math . Appl* . 52 (2006) , 411 - 420 . [17] Hino , Yoshiyuki ; Murakami , Satoru ; Naito , Toshiki *Functional - differential equations with infinite delay . Lecture Notes in Mathematics* , 1473 . Springer - Verlag , Berlin , 1991 . [18] Kisynski , J . , On cosine operator functions and one parameter group of operators , *Studia Math* . 49 (1972) , [19] Kuang , Y . ; Smith , H . L . Slowly oscillating periodic solutions of autonomous state - dependent delay equations . “ *Nonlinear Analysis TMA* . ” 19 (1992) , no . 9 , 855 – 872 . [20] Pazy , A . *Semigroups of linear operators and applications to partial differential equations* . Applied Mathematical Sciences , 44 . Springer - Verlag , New York - Berlin , 1983 . [21] Travis , C . C . and Webb , G . F . , Cosine families and abstract nonlinear second order differential equations . *Acta Math . Acad . Sci . Hungaricae* , 32 (1978) , 76 - 96 . [22] Travis , C . C . and Webb , G . F . , Compactness , regularity , and uniform continuity properties of strongly continuous cosine families , *Houston J . Math* . 3 (4) (1977) 555 - 567 . [23] Torrejn , Ricardo Positive almost periodic solutions of a state - dependent delay nonlinear in

- tegral equation . “ *Nonlinear Analysis TMA* . ” 20 (1 993) , no . 1 2 , 1 383 – 141 6 .

[24] Yongkun Li, Periodic Solutions for Delay Lotka-Volterra Competition Systems. *J. Math. Anal. Appl.* 246, (2000), no. 1, 230 - 244.

[25] Wu, Jianhong, *Theory and applications of partial functional-differential equations*. Applied Mathematical Sciences, 119. Springer-Verlag, New York, 1996.

DEPARTAMENTO DE MATEMÁTICA, INSTITUTO DE CIÊNCIAS MATEMÁTICAS DE SÃO CARLOS, UNIVERSIDADE DE SÃO PAULO, CAIXA POSTAL 668, 13560-970 SÃO CARLOS, SP, BRAZIL

E-mail address : lalo_h-m@i-cmc.sc.usp.br