APPROXIMATION OF A SOLUTION OF A SEMILINEAR DIFFERENTIAL EQUATION WITH A DEVIATED ARGUMENT

PRADEEP KUMAR*

Department of Mathematics and Statistics, Indian Institute of Technology Kanpur Kanpur, Uttar Pradesh, INDIA, Pin-208016

DWIJENDRA N. PANDEY[†] Department of Mathematics, Indian Institute of Technology Roorkee Uttarakhand, INDIA, Pin-247667

D. BAHUGUNA[‡]

Department of Mathematics and Statistics, Indian Institute of Technology Kanpur Kanpur, Uttar Pradesh, INDIA, Pin-208016

Received on August 7, 2012

Accepted on November 30, 2012

Communicated by Minh V. Nguyen

Abstract. In this paper we shall study the approximation of a solution to a class of semilinear evolution equation with a deviated argument in a separable Hilbert space. With the help of analytic semigroup theory and Banach fixed theorem we shall establish the existence and uniqueness of solutions of the problem considered. Next we consider the Faedo-Galerkin approximation of the solution and prove some convergence results.

Keywords: Semilinear evolution equation with a deviated argument, Banach fixed point theorem, Faedo-Galerkin approximation and analytic semigroup.

2010 Mathematics Subject Classification: 34K30, 34G20, 47H06.

^{*}e-mail address: prdipk@gmail.com

[†]e-mail address: dwij.iitk@gmail.com

[‡]e-mail address: dhiren@iitk.ac.in

1 Introduction

In the present study we are interested in the Faedo-Galerkin approximation of solutions to the following class of semilinear evolution equation with a deviated argument in a separable Hilbert space (H, ||.||, (., .)):

$$\begin{cases} \frac{d}{dt}[u(t) + g(t, u(t))] + Au(t) &= f(t, u(t), u[h(u(t), t)]), \\ u(0) &= u_0, \quad 0 < t \le T < \infty. \end{cases}$$
(1.1)

where $A: D(A) \subset H \to H$ is a close, densely defined, positive definite, self adjoint linear operator and satisfies assumption (H1) stated later. Functions f, g and h are suitably defined satisfying certain conditions to be stated later.

The initial results related to the differential equations with the deviated arguments can be found in some research papers of the last decade but still a complete theory seems to be missing. For the initial works on the existence, uniqueness and stability of various types of solutions of different kinds of differential equations, we refer to [5]–[16] and the references cited in these papers.

The existence and uniqueness of a solution to the following semilinear evolution equation:

$$\frac{d}{dt}(u(t) + g(t, u(t))) = Au(t) + f(t, u(t)), \quad t > 0,$$

$$u(0) = u_0, \tag{1.2}$$

has been studied by Hernández [4] under the assumptions that A is the infinitesimal generator of an analytic semigroup of bounded linear operators defined on a Banach space B and f and g are appropriate continuous functions on $[0, T] \times W$ into B where W is an open subset of B.

Hernandez and Henriquez [11, 12] established some results concerning the existence, uniqueness and qualitative properties of the solution operator of the following general partial neutral functional differential equation with the unbounded delay:

$$\frac{\mathrm{d}}{\mathrm{d}t}(u(t) - g(t, u_t)) = Au(t) + f(t, u_t), \quad t \ge 0,$$

$$u_0 = \varphi \in C_0, \quad (1.3)$$

where A generates an analytic semigroup on a Banach space B, g and f are continuous functions from $[0,\infty) \times C_0$ into B and for each $u : (-\infty, b] \to B$, b > 0 and $t \in [0, b]$, u_t represents, as usual, the mapping defined from $(-\infty, 0]$ into B by

$$u_t(\theta) = u(t+\theta)$$
 for $\theta \in (-\infty, 0]$.

Also the approximation of a solution to a nonlinear Sobolev type evolution equation has been studied by Bahuguna and Shukla [1] in a separable Hilbert space (H, ||.||, (., .)), where the linear operator A satisfies the assumption (H1) stated below so that A generates an analytic semigroup. The functions f and g are some appropriate continuous functions of their arguments in H. The Faedo-Galerkin approximations of a solution to the particular case of (1.1) where g, h = 0 and f(t, u) = M(u) has been considered by Milleta [3]. The more general case has been dealt with by D. Bahuguna, S.K. Srivastava and S. Singh [2].

2 Preliminaries and Assumptions

In this section, we shall provide the assumptions, notations, notions and related results needed for the subsequent sections. We assume that the operator A satisfies the following.

(H1) A is a closed, positive definite, self-adjoint, linear operator from the domain $D(A) \subset H$ of A into H such that D(A) is dense in H, A has the pure point spectrum

$$0 < \lambda_0 \le \lambda_1 \le \lambda_2 \le \cdots$$

and a corresponding complete orthonormal system of eigenfunctions $\{u_i\}$, i.e., $Au_i = \lambda_i u_i$ and $(u_i, u_j) = \delta_{ij}$, where $\delta_{ij} = 1$ if i = j and zero otherwise.

These assumptions on A guarantee that -A generates an analytic semigroup, denoted by S(t), $t \ge 0$.

We mention some notions and preliminaries essential for our purpose. It is well known that there exist constants $\tilde{M} \ge 1$ and $\omega \ge 0$ such that

$$||S(t)|| \le \tilde{M}e^{\omega t}, \quad t \ge 0.$$

Since -A generates the analytic semigroup S(t), $t \ge 0$, we may add cI to -A for some constant c, if necessary, and in what follows we may assume without loss of generality that ||S(t)|| is uniformly bounded by M, i.e., $||S(t)|| \le M$ and $0 \in \rho(A)$. In this case it is possible to define the fractional power A^{α} for $0 \le \alpha \le 1$ as closed linear operator with domain $D(A^{\alpha}) \subseteq H$ (cf. Pazy [17], pp. 69-75 and p. 195). Furthermore, $D(A^{\alpha})$ is dense in H and the expression

$$\|x\|_{\alpha} = \|A^{\alpha}x\|,$$

defines a norm on $D(A^{\alpha})$. Henceforth we represent by H_{α} the space $D(A^{\alpha})$ endowed with the norm $\|.\|_{\alpha}$. Also, for each $\alpha > 0$, we define $H_{-\alpha} = (H_{\alpha})^*$, the dual space of H_{α} is a Banach space endowed with the norm $\|x\|_{-\alpha} = \|A^{-\alpha}x\|$. In the view of the facts mentioned above we have the following result for an analytic semigroup $S(t), t \ge 0$ (cf. Pazy [17] pp. 195-196).

Lemma 2.1 Suppose that -A is the infinitesimal generator of an analytic semigroup S(t), $t \ge 0$ with $||S(t)|| \le M$ for $t \ge 0$ and $0 \in \rho(-A)$. Then we have the following properties.

- (*i*) H_{α} is a Banach space for $0 \leq \alpha \leq 1$.
- (ii) For $0 < \delta \leq \alpha < 1$, the embedding $H_{\alpha} \hookrightarrow H_{\delta}$ is continuous.
- (iii) A^{α} commutes with S(t) and there exists a constant $C_{\alpha} > 0$ depending on $0 \le \alpha \le 1$ such that

$$||A^{\alpha}S(t)|| \le C_{\alpha}t^{-\alpha}, \quad t > 0.$$

For more details on the fractional powers of closed linear operators we refer to Pazy [17].

It can be seen easily that $C_t^{\alpha} = C([0, t]; H_{\alpha})$, for all $t \in [0, T]$, is a Banach space endowed with the supremum norm,

$$\|\psi\|_{t,\alpha} := \sup_{0 \le r \le t} \|\psi(r)\|_{\alpha}, \ \psi \in C_t^{\alpha}.$$

114 P. Kumar, D. N. Pandey and D. Bahuguna, J. Nonl. Evol. Equ. Appl. 2013 (2014) 111-128

We set, $C_T^{\alpha-1} = C([0,T]; H_{\alpha-1}) = \{y \in C_T^{\alpha} : ||y(t) - y(s)||_{\alpha-1} \le L|t-s|, \forall t, s \in [0,T]\}$, where L is a suitable positive constant to be specified later and $0 \le \alpha < 1$.

We assume the following conditions:

(H2) Let $U_1 \subset \text{Dom}(f)$ is an open subset of $\mathbb{R}_+ \times H_\alpha \times H_{\alpha-1}$ and for each $(t, u, v) \in U_1$ there is a neighborhood $V_1 \subset U_1$ of (t, u, v). The nonlinear map $f : \mathbb{R}_+ \times H_\alpha \times H_{\alpha-1} \to H$ satisfies the following condition,

$$\|f(t, x, \psi) - f(s, y, \tilde{\psi})\| \le L_f[|t - s|^{\theta_1} + \|x - y\|_{\alpha} + \|\psi - \tilde{\psi}\|_{\alpha - 1}]$$

where $0 < \theta_1 \le 1, 0 \le \alpha < 1, L_f > 0$ is a constant, $(t, x, \psi) \in V_1$, and $(s, y, \tilde{\psi}) \in V_1$.

(H3) Let $U_2 \subset \text{Dom}(h)$ is an open subset of $H_\alpha \times \mathbb{R}_+$ and for each $(x, t) \in U_2$ there is a neighborhood $V_2 \subset U_2$ of (x, t). The map $h : H_\alpha \times \mathbb{R}_+ \to \mathbb{R}_+$ satisfies the following condition,

$$|h(x,t) - h(y,s)| \le L_h[||x - y||_{\alpha} + |t - s|^{\theta_2}],$$

where $0 < \theta_2 \le 1, 0 \le \alpha < 1, L_h > 0$ is a constant, $(x, t), (y, s) \in V_2$ and h(., 0) = 0.

(H4) Let $U_3 \subset \text{Dom}(g)$ is an open subset of $[0,T] \times H_{\alpha-1}$ and for each $(t,x) \in U_3$ there is a neighborhood $V_3 \subset U_3$ of (x,t). There exist positive constants $0 < \alpha < \beta < 1$, such that the function $A^{\beta}g$ is continuous for $(t,u) \in [0,T_0] \times H_{\alpha-1}$ such that

$$\begin{aligned} \|A^{\beta}g(t,x) - A^{\beta}g(s,y)\| &\leq L_g\{|t-s| + \|x-y\|_{\alpha-1}\}, \text{ and} \\ 4L_g\|A^{\alpha-\beta-1}\| &< = \eta < 1 \end{aligned}$$

where $L_g, \eta > 0$ is positive constants and $(x, t), (y, s) \in V_3$.

3 Approximate solutions and convergence

The existence of a solution to (1.1) is closely related to the following integral equation (3.1).

Definition 3.1 A continuous function $u : [0,T] \to H$ is said to be a mild solution of equation (1.1) if u is the solution of the following integral equation

$$u(t) = S(t)[u(0) + g(0, u_0)] - g(t, u(t)) + \int_0^t AS(t - s)g(s, u(s)) ds + \int_0^t S(t - s)f(s, u(s), u[h(u(s), s)]) ds, t \in [0, T]$$
(3.1)

and satisfies the initial condition $u(0) = u_0$.

Definition 3.2 By a solution of the problem (1.1), we mean a function $u : [0,T] \rightarrow H$ satisfying the following four conditions:

(i)
$$u(.) + g(., u(.)) \in C_T^{\alpha - 1} \cap C^1((0, T), H) \cap C([0, T], H),$$

(*ii*)
$$u(t) \in D(A)$$
, and $f(t, u(t), u[h(u(t), t)]) \in U_1$,

(iii)
$$\frac{d}{dt}[u(t) + g(t, u(t))] + A[u(t)] = f(t, u(t), u[h(u(t), t)])$$
 for all $t \in (0, T]$,

(*iv*) $u(0) = u_0$.

Let $H_n \subseteq H$ denote the finite subspace spanned by in $\{u_0, u_1, \dots, u_n\}$ and let $P^n : H \longrightarrow H_n$ be the corresponding projection operator for $n = 0, 1, 2, \dots$. We can prove that assumptions (H2)–(H3), $0 \leq \alpha < 1$ and $u \in C_{T_0}^{\alpha}$ imply that f(s, u(s), u[h(u(s), s)]) is continuous on $[0, T_0]$. Therefore, we can show that there exists a positive constant N such that

$$||f(s, u(s), u[h(u(s), s)])|| \le N = L_f[T_0^{\theta_1} + R(1 + LL_h) + LL_h T_0^{\theta_2}] + N_0,$$

where $N_0 = ||f(0, u_0, u_0)||$. Similarly with the help of the assumption (H4), we can show easily that $||A^{\beta}g(t, u(t))|| \le L_g[T_0 + R] + ||g(0, u_0)||_{\alpha} = N_1$.

We define

$$g_n : \mathbb{R}_+ \times H \longrightarrow H ; \ g_n(t, u(t)) = g(t, P^n u(t))$$

and

$$f_n : \mathbb{R}_+ \times H \times H \longrightarrow H ; \ f_n(t, u(t), u[h(u(s), s)]) = f(t, P^n u(t), P^n u[(h(u(t), t))])$$

We set

$$\mathcal{W} = \{ u \in \mathcal{C}^{\alpha}_{T_0} \cap \mathcal{C}^{\alpha-1}_{T_0} : u(0) = u_0, \ \|u - u_0\|_{T_0, \alpha} \le R \}.$$

Clearly, \mathcal{W} is a closed and bounded subset of $\mathcal{C}_{T_0}^{\alpha-1}$.

Theorem 3.3 Let us assume that the assumptions (H1)–(H4) are satisfied and $u_0 \in D(A^{\alpha})$ for $0 \leq \alpha < 1$. Then there exists a unique $u_n \in C_{T_0}^{\alpha-1} \cap C_{T_0}^{\alpha}$ such that $F_n u_n = u_n$ for each n = 0, 1, 2, ..., *i.e.*, u_n satisfies the approximate integral equation

$$u_n(t) = S(t)[u(0) + g_n(0, u_0)] - g_n(t, u(t)) + \int_0^t AS(t-s))g_n(s, u(s)) \,\mathrm{d}s + \int_0^t S(t-s)f_n(s, u(s), u[h(u(s), s)]) \,\mathrm{d}s, t \in [0, T_0] \,.$$
(3.2)

Proof. For a fixed R > 0, we choose $0 < T_0 = T_0(\alpha, \beta, u_0) \le T$ such that

$$C_{\alpha+1-\beta}L_g \frac{T_0^{\beta-\alpha}}{\beta-\alpha} + C_{\alpha}L_f [2+LL_h] T_0^{1-\alpha} \le 1-\eta$$
(3.3)

where $\eta = 4L_g \|A^{\alpha-\beta-1}\| < 1$ and $T_0 < \min(d_1, d_2)$ with

$$d_1 = \left(\frac{R}{4}(\beta - \alpha)(C_{1+\alpha-\beta}L_g)^{-1}\right)^{\frac{1}{\beta-\alpha}},\tag{3.4}$$

$$d_2 = \left(\frac{R}{4}(1-\alpha)(C_{\alpha}[2+LL_h]L_f)^{-1}\right)^{\frac{1}{1-\alpha}}$$
(3.5)

and satisfying the following

$$\|(S(t) - I)A^{\alpha}[u_0 + g_n(0, u_0)]\| + \|A^{\alpha - \beta}\|L_g[T_0 + R] \le \frac{R}{2},$$
(3.6)

for all $t \in [0, T_0]$.

$$C_{\alpha+1-\beta}N_1\frac{T_0^{\beta-\alpha}}{\beta-\alpha} + C_{\alpha}N\frac{T_0^{1-\alpha}}{1-\alpha} \le \frac{R}{2}.$$
(3.7)

For more details of choosing such a T_0 , we refer Theorem 2.2 of [10].

We define a map $\mathcal{F}_n: \mathcal{W} \to \mathcal{W}$ given by

$$(\mathcal{F}_n u)(t) = S(t)[u(0) + g_n(0, u_0)] - g_n(t, u(t)) + \int_0^t AS(t - s)g_n(s, u(s)) \,\mathrm{d}s + \int_0^t S(t - s)f_n(s, u(s), u[h(u(s), s)]) \,\mathrm{d}s, t \in [0, T_0].$$
(3.8)

In order to prove this theorem first we need to show that $\mathcal{F}_n u \in \mathcal{C}_{T_0}^{\alpha-1}$ for any $u \in \mathcal{C}_{T_0}^{\alpha-1}$. Clearly, $\mathcal{F}_n : \mathcal{C}_{T_0}^{\alpha} \to \mathcal{C}_{T_0}^{\alpha}$.

If $u \in \mathcal{C}_{T_0}^{\alpha-1}$, $T_0 > t_2 > t_1 > 0$, and $0 \le \alpha < 1$, then we get

$$\begin{aligned} \|(\mathcal{F}_{n}u)(t_{2}) - (\mathcal{F}_{n}u)(t_{1})\|_{\alpha-1} \\ &\leq \|(S(t_{2}) - S(t_{1}))(u_{0} + g_{n}(0, u_{0}))\|_{\alpha-1} \\ &+ \|A^{\alpha-1-\beta}\|\|A^{\beta}g_{n}(t_{2}, u(t_{2})) - A^{\beta}g_{n}(t_{1}, u(t_{1}))\| \\ &+ \int_{0}^{t_{1}} S(t_{2} - s) - S(t_{1} - s))A^{\alpha-1}\|\|g_{n}(s, u(s))\|\,\mathrm{d}s \\ &+ \int_{t_{1}}^{t_{2}} S(t_{2} - s)A^{\alpha-1}\|\|g_{n}(s, u(s))\|\,\mathrm{d}s \\ &+ \int_{0}^{t_{1}} S(t_{2} - s) - S(t_{1} - s))A^{\alpha-1}\|\|f_{n}(s, u(s), u[h(u(s), s)])\|\,\mathrm{d}s \\ &+ \int_{t_{1}}^{t_{2}} S(t_{2} - s)A^{\alpha-1}\|\|f_{n}(s, u(s), u[h(u(s), s)])\|\,\mathrm{d}s \end{aligned}$$
(3.9)

For the first part of right hand side of (3.9), we have,

$$\|(S(t_{2}) - S(t_{1}))(u_{0} + g_{n}(0, u_{0}))\|_{\alpha-1}$$

$$\leq \int_{t_{1}}^{t_{2}} \|A^{\alpha-1}S'(s)(u_{0} + g_{n}(0, u_{0}))\| ds$$

$$= \int_{t_{1}}^{t_{2}} \|A^{\alpha}S(s)(u_{0} + g_{n}(0, u_{0}))\| ds$$

$$\leq \int_{t_{1}}^{t_{2}} \|S(s)\| \|[\|u_{0}\|_{\alpha} + \|A^{\alpha-\beta}\| \|g_{n}(0, u_{0}))\|_{\beta} ds]$$

$$\leq C_{1}(t_{2} - t_{1})$$
(3.10)

where $C_1 = [||u_0||_{\alpha} + ||A^{\alpha-\beta}||||g_n(0, u_0)||_{\beta}]M.$

For the second part of right hand side of (3.9), we can see that

$$\begin{aligned} \|A^{\alpha-\beta-1}\| \|A^{\beta}g_{n}(t_{2}, u(t_{2})) - A^{\beta}g_{n}(t_{1}, u(t_{1}))\| \\ &\leq \|A^{\alpha-\beta-1}\|L_{g}[(t_{2}-t_{1}) + \|u(t_{2}) - u(t_{1})\|_{\alpha-1}] \\ &\leq \|A^{\alpha-\beta-1}\|[L_{g}(1+L)](t_{2}-t_{1}) \\ &\leq C_{2}(t_{2}-t_{1}). \end{aligned}$$

$$(3.11)$$

where $C_2 = ||A^{\alpha-\beta-1}||[L_g(1+L)]|$. To handle the third and fifth part of the right hand side of (3.9), observe that,

$$||S(t_{2}-s) - S(t_{1}-s)||_{\alpha-1} \leq \int_{0}^{t_{2}-t_{1}} ||A^{\alpha-1}S'(l)S(t_{1}-s)|| dl$$

$$\leq \int_{0}^{t_{2}-t_{1}} ||S(l)A^{\alpha}S(t_{1}-s)|| dl$$

$$\leq MC_{\alpha}(t_{2}-t_{1})(t_{1}-s)^{-\alpha}.$$
(3.12)

Now we use the inequality (3.12) to get the bound for fifth part as given below,

$$\int_{0}^{t_{1}} \left\| (S(t_{2}-s) - S(t_{1}-s))A^{\alpha-1} \right\| \left\| f_{n}(s, u(s), u[h(u(s), s)]) \right\| ds$$

$$\leq C_{3}(t_{2}-t_{1}),$$
(3.13)

where $C_3 = NMC_{\alpha} \frac{T_0^{1-\alpha}}{1-\alpha}$. Similarly for third part we have,

$$\int_{0}^{t_{1}} \left\| (S(t_{2}-s) - S(t_{1}-s))A^{\alpha-\beta} \right\| \left\| A^{\beta}g_{n}(s,u(s)) \right\| ds$$

$$\leq C_{4}(t_{2}-t_{1})$$
(3.14)

where $C_4 = N_1 M C_{\alpha} T_0^{1+\alpha-\beta}$. For the bound of the sixth part, we have,

$$\int_{t_1}^{t_2} \|S(t_2 - s)A^{\alpha - 1}\| \|f_n(s, u(s), u[h(u(s), s)])\| \,\mathrm{d}s$$

$$\leq C_5(t_2 - t_1), \tag{3.15}$$

where $C_5 = ||A^{\alpha-1}||MN$. Finally for the fourth part we have the following

$$\int_{t_1}^{t_2} \|S(t_2 - s)A^{\alpha - \beta}\| \|A^{\beta}g_n(s, u(s))\| \,\mathrm{d}s$$

$$\leq C_6(t_2 - t_1), \qquad (3.16)$$

where $C_6 = ||A^{\alpha - \beta}||MN_1$.

We use the inequalities (3.10), (3.11), (3.14)–(3.16) in inequality (3.9) to get the following inequality,

$$\|(\mathcal{F}_n u)(t_2) - (\mathcal{F}_n u)(t_1)\|_{\alpha - 1} \le L|t_2 - t_1|,$$
(3.17)

118 P. Kumar, D. N. Pandey and D. Bahuguna, J. Nonl. Evol. Equ. Appl. 2013 (2014) 111–128 where, $L = \max\{C_i, i = 1, 2, \dots 6\}$. Hence, $\mathcal{F}_n : \mathcal{C}_{T_0}^{\alpha - 1} \to \mathcal{C}_{T_0}^{\alpha - 1}$ follows.

Our next task is to show that $\mathcal{F}_n: \mathcal{W} \to \mathcal{W}$. Now, for $t \in (0, T_0]$ and $u \in \mathcal{W}$, we have

$$\begin{split} \|(\mathcal{F}_{n}u)(t) - u_{0}\|_{\alpha} &\leq \|(S(t) - I)A^{\alpha}[u_{0} + g_{n}(0, u_{0})]\| \\ &+ \|A^{\alpha - \beta}\| \|A^{\beta}g_{n}(t, u(t))) - A^{\beta}g_{n}(0, u(0))\| \\ &+ \int_{0}^{t} \|S(t - s)A^{1 + \alpha - \beta}\| \|A^{\beta}g_{n}(s, u(s)))])\| \,\mathrm{d}s \\ &+ \int_{0}^{t} \|S(t - s)A^{\alpha}\| \|f_{n}(s, u(s), u[h(u(s), s)])\| \,\mathrm{d}s \\ &\leq \|(S(t) - I)A^{\alpha}[u_{0} + g_{n}(0, u_{0})]\| + \|A^{\alpha - \beta}\|L_{g}[T_{0} + R] \\ &+ C_{1 + \alpha - \beta}N_{1}\frac{T_{0}^{\beta - \alpha}}{\beta - \alpha} + C_{\alpha}N\frac{T_{0}^{1 - \alpha}}{1 - \alpha}. \end{split}$$

Hence, from inequalities (3.6) and (3.7), we get

$$\|\mathcal{F}_n u - u_0\|_{T_0,\alpha} \le R$$

Therefore, $\mathcal{F}_n : \mathcal{W} \to \mathcal{W}$.

Now, if $t \in (0, T_0]$ and $u, v \in \mathcal{W}$, then

$$\begin{aligned} \|(\mathcal{F}_{n}u)(t) - (\mathcal{F}_{n}v)(t)\|_{\alpha} \\ &\leq \|A^{\alpha-\beta}\| \|A^{\beta}g_{n}(t,u(t)) - A^{\beta}g_{n}(t,v(t))\| \\ &+ \int_{0}^{t} \|S(t-s)A^{1+\alpha-\beta}\| \|A^{\beta}g_{n}(s,u(s))) - A^{\beta}g_{n}(s,v(s))\| \,\mathrm{d}s. \\ &+ \int_{0}^{t} \|S(t-s)A^{\alpha}\| \|f_{n}(s,u(s),u[h(u(s),s)]) \\ &- f_{n}(s,v(s),v[h(v(s),s)])\| \,\mathrm{d}s. \end{aligned}$$
(3.18)

We have the following inequalities,

$$\|A^{\beta}g_{n}(t,u(t))) - A^{\beta}g_{n}(t,v(t))\| \le L_{g}\|A^{-1}\|\|u-v\|_{T_{0},\alpha},$$
(3.19)

$$\|f_n(s, u(s), u[h(u(s), s)]) - f_n(s, v(s), v[h(v(s), s)])\|$$

$$\leq L_f[2 + LL_h] \|u - v\|_{T_0, \alpha}.$$
(3.20)

We use the inequalities (3.19) and (3.20) in the inequality (3.18), we get

$$\|(\mathcal{F}_{n}u)(t) - (\mathcal{F}_{n}v)(t)\|_{\alpha} \leq [(L_{g}\|A^{\alpha-\beta-1}\| + C_{1+\alpha-\beta}L_{g}\frac{T_{0}^{(\beta-\alpha)}}{\beta-\alpha}) + C_{\alpha}L_{f}[2 + LL_{h}]\frac{T_{0}^{(1-\alpha)}}{1-\alpha}]\|u-v\|_{T_{0},\alpha}.$$
(3.21)

Hence from inequality (3.3), we get the following inequality given below

$$\|\mathcal{F}_n u - \mathcal{F}_n v\|_{T_0,\alpha} < \|u - v\|_{T_0,\alpha}.$$

Therefore, the map \mathcal{F}_n has a unique fixed point $u_n \in \mathcal{W}$ which is given by,

$$u_n(t) = S(t)[u_0 + g_n(0, u_0)] - g_n(t, u(t)) + \int_0^t AS(t - s)g_n(s, u(s))) \,\mathrm{d}s,$$

+ $\int_0^t S(t - s)f_n(s, u(s), u[h(u(s), s)]) \,\mathrm{d}s, \ t \in [0, T_0].$
(3.22)

Hence, the mild solution u_n of equation (1.1) is given by the equation (3.22) and belong to \mathcal{W} , hence, the theorem is proved.

Lemma 3.4 Let (H1)–(H3) hold. If $u_0 \in D(A^{\alpha})$, then $u_n(t) \in D(A^{\vartheta})$ for all $t \in (0, T_0]$ where $0 \leq \vartheta \leq \beta < 1$. Furthermore, if $u_0 \in D(A)$, then $u_n(t) \in D(A^{\vartheta})$ for all $t \in [0, T_0]$, where $0 \leq \vartheta \leq \beta < 1$.

Proof. From Theorem 3.3, we have the existence of a unique $u_n \in C_{T_0}^{\alpha} \cap C_{T_0}^{\alpha-1}$ satisfying (3.22). Part (a) of Theorem 2.6.13 in Pazy [17] implies that for t > 0 and $0 \le \vartheta < 1$, $S(t) : H \to D(A^{\vartheta})$ and for $0 \le \vartheta \le \beta < 1$, $D(A^{\beta}) \subseteq D(A^{\vartheta})$. (H2)–(H4) implies that the map $t \mapsto A^{\beta}g(t, u_n(t))$ is Hölder continuous on $[0, T_0]$ with the exponent $\rho = \min\{\gamma, \vartheta\}$ since the Hölder continuity of u_n can be easily established using the similar arguments from (3.9) to (3.16). It follows that (cf. Theorem 4.3.2 in [17])

$$\int_0^t S(t-s)A^\beta g_n(s,u_n(s))\,\mathrm{d}s\in D(A).$$

Also from Theorem 1.2.4 in Pazy [17], we have $S(t)x \in D(A)$ if $x \in D(A)$. The required result follows from these facts and the fact that $D(A) \subseteq D(A^{\vartheta})$ for $0 \le \vartheta \le 1$.

Lemma 3.5 Let (H1) and (H2) hold. If $u_0 \in D(A^{\alpha})$ and $t_0 \in (0, T_0]$ then

 $\|u_n(t)\|_{\vartheta} \le U_{t_0}, \quad \alpha < \vartheta < \beta, \quad t \in [t_0, T_0], \quad n = 1, 2, \cdots,$

for some constant U_{t_0} , dependent of t_0 and

$$||u_n(t)||_{\vartheta} \le U_0, \quad 0 < \vartheta \le \alpha, \quad t \in [0, T_0], \quad n = 1, 2, \cdots,$$

for some constant U_0 . Moreover, if $u_0 \in D(A)$, then there exists a constant U_0 , such that

 $||u_n(t)||_{\vartheta} \le U_0, \quad 0 < \vartheta < \beta, \quad t \in [0, T_0], \quad n = 1, 2, \cdots.$

Proof. First, we assume that $u_0 \in D(A^{\alpha})$. Applying A^{ϑ} on both the sides of (3.22) and using (iii) of Lemma (2.1), for $t \in [t_0, T_0]$ and $\alpha < \vartheta < \beta$, we have

$$\begin{split} \|u_{n}(t)\|_{\vartheta} \leq & \|A^{\vartheta}S(t)(u_{0} + g_{n}(0, u_{0})\| + \|A^{\vartheta - \beta}\| \|A^{\beta}g_{n}(t, u_{n}(t))\| \\ & + \int_{0}^{t} \|A^{1 + \vartheta - \beta}S(t - s)\| \|A^{\beta}g_{n}(s, u_{n}(s))\| \, \mathrm{d}s \\ & + \int_{0}^{t} \|S(t - s)A^{\vartheta}\| \|f_{n}(s, u_{n}(s), u_{n}[h(u_{n}(s), s)])\| \, \mathrm{d}s \\ \leq & C_{\vartheta}t_{0}^{-\vartheta}(\|u_{0}\| + \|g_{n}(0, u_{0}\|) + \|A^{\vartheta - \beta}\|N_{1} \\ & + C_{1 + \vartheta - \beta}N_{1}\frac{T_{0}^{(\beta - \vartheta)}}{\beta - \vartheta} + C_{\vartheta}N\frac{T_{0}^{(1 - \vartheta)}}{1 - \vartheta} \leq U_{t_{0}}. \end{split}$$

Again, for $t \in [0, T_0]$ and $0 < \vartheta \le \alpha$, $u_0 \in D(A^{\vartheta})$ and

$$\begin{aligned} \|u_n(t)\|_{\vartheta} \leq & M(\|A^{\vartheta}u_0\| + \|g_n(0,\tilde{u_0}\|_{\vartheta}) + \|A^{\vartheta-\beta}\|N_1 \\ &+ C_{1+\vartheta-\beta}N_1 \frac{T_0^{(\beta-\vartheta)}}{\beta-\vartheta} + C_{\vartheta}N \frac{T_0^{(1-\vartheta)}}{1-\vartheta} \leq U_0. \end{aligned}$$

Furthermore, if $u_0 \in D(A)$ then $u_0 \in D(A^{\vartheta})$ for $0 < \vartheta \leq \beta$ and we can easily get the required estimate. This completes the proof of the proposition.

4 Convergence of Solutions

In this section we establish the convergence of the solution $u_n \in X_{\alpha}(T_0)$ of the approximate integral equation (3.22) to a unique solution u of (3.1).

Theorem 4.1 Let (H1)–(H4) hold. If $u_0 \in D(A^{\alpha})$, then for any $t_0 \in (0, T_0]$,

$$\lim_{m \to \infty} \sup_{\{n \ge m, t_0 \le t \le T_0\}} \|u_n(t) - u_m(t)\|_{\alpha} = 0.$$

Proof. Let $0 < \alpha < \vartheta < \beta$. For $n \ge m$, we have

$$\begin{split} \|f_n(t, u_n(t), u_n[h(u_n(t), t)]) - f_m(t, u_m(t), u_m[h(u_m(t), t)])\| \\ &\leq \|f_n(t, u_n(t), u_n[h(u_n(t), t)]) - f_n(t, u_m(t), u_m[h(u_m(t), t)])\| \\ &+ \|f_n(t, u_m(t), u_m[h(u_m(t), t)]) - f_m(t, u_m(t), u_m[h(u_m(t), t)])\| \\ &\leq L_f(1 + LL_h)[\|u_n(t) - u_m(t)\|_{\alpha} + \|(P^n - P^m)u_m(t)\|_{\alpha}]. \end{split}$$

Also,

$$\|(P^n - P^m)u_m(t)\|_{\alpha} \le \|A^{\alpha - \vartheta}(P^n - P^m)A^{\vartheta}u_m(t)\| \le \frac{1}{\lambda_m^{\vartheta - \alpha}} \|A^{\vartheta}u_m(t)\|.$$

Thus, we have

$$\|f_n(t, u_n(t), u_n[h(u_n(t), t)]) - f_m(t, u_m(t), u_m[h(u_m(t), t)])\|$$

$$\leq L_f(1 + LL_h)[\|u_n(t) - u_m(t)\|_{\alpha} + \frac{1}{\lambda_m^{\vartheta - \alpha}} \|A^{\vartheta} u_m(t)\|].$$

Similarly

$$\begin{split} \|A^{\beta}g_{n}(t,u_{n}(t)) - A^{\beta}g_{m}(t,u_{m}(t))\| \\ &\leq \|A^{\beta}g_{n}(t,u_{n}(t)) - A^{\beta}g_{n}(t,u_{m}(t))\| + \|A^{\beta}g_{n}(t,u_{m}(t)) - A^{\beta}g_{m}(t,u_{m}(t))\| \\ &\leq L_{g}\|A^{-1}\|[\|u_{n}(t) - u_{m}(t)\|_{\alpha} + \frac{1}{\lambda_{m}^{\vartheta - \alpha}}\|A^{\vartheta}u_{m}(t)\|]. \end{split}$$

Now, for $0 < t'_0 < t_0$, we may write

$$\begin{aligned} \|u_{n}(t) - u_{m}(t)\|_{\alpha} \\ &\leq \|S(t)A^{\alpha}(g_{n}(0, u_{0}) - g_{m}(0, u_{0}))\| \\ &+ \|A^{\alpha - \beta}\| \|A^{\beta}g_{n}(t, u_{n}(t)) - A^{\beta}g_{m}(t, u_{m}(t))\| \\ &+ \left(\int_{0}^{t_{0}^{\prime}} + \int_{t_{0}^{\prime}}^{t}\right) \|A^{1 + \alpha - \beta}S(t - s)\| \|A^{\beta}g_{n}(s, u_{n}(s)) - A^{\beta}g_{m}(s, u_{m}(s))\| ds \\ &+ \left(\int_{0}^{t_{0}^{\prime}} + \in_{t_{0}^{\prime}}^{t}\right) \|A^{\alpha}S(t - s)\| \|f_{n}(s, u_{n}(s), u_{n}[h(u_{n}(s), s)]) \\ &- f_{m}(s, u_{m}(s), u_{m}(h(u_{m}(s), s)))\| ds. \end{aligned}$$

We estimate the first term as

$$\begin{aligned} \|S(t)A^{\alpha}(g_{n}(0,u_{0}) - g_{m}(0,u_{0}))\| \\ &\leq M \|A^{\alpha-\beta}\| \|A^{\beta}g(0,P^{n}u_{0}) - A^{\beta}g(0,P^{m}u_{0})\| \\ &\leq M \|A^{\alpha-\beta-1}\|L_{g}\|(P^{n} - P^{m})A^{\alpha}u_{0}\|. \end{aligned}$$

The first and the third integrals are estimated as

$$\begin{split} \int_{0}^{t'_{0}} \|A^{1+\alpha-\beta}S(t-s)\| \|A^{\beta}g_{n}(s,u_{n}(s)) - A^{\beta}g_{m}(s,u_{m}(s))\| \,\mathrm{d}s \\ &\leq 2C_{1+\alpha-\beta}N_{1}(t_{0}-t'_{0})^{-(1+\alpha-\beta)}t'_{0}, \\ \int_{0}^{t'_{0}} \|A^{\alpha}S(t-s)\| \|f_{n}(s,u_{n}(s),u_{n}[h(u_{n}(s),s)]) - f_{m}(s,u_{m}(s),u_{m}[h(u_{m}(s),s)])\| \,\mathrm{d}s \\ &\leq 2C_{\alpha}N(t_{0}-t'_{0})^{-\alpha}t'_{0}. \end{split}$$

For the second and the fourth integrals, we have

$$\begin{split} &\int_{t_0}^t \|A^{1+\alpha-\beta}S(t-s)\| \,\|A^{\beta}g_n(s,u_n(s)) - A^{\beta}g_m(s,u_m(s))\| \,\mathrm{d}s \\ &\leq C_{1+\alpha-\beta}L_g \|A^{-1}\| \int_{t_0}^t [\|u_n(s) - u_m(s)\|_{\alpha} + \frac{1}{\lambda_m^{\vartheta-\alpha}} \|A^{\vartheta}u_m(s)\|] \,\mathrm{d}s \\ &\leq C_{1+\alpha-\beta}L_g \|A^{-1}\| \Big(\frac{U_{t_0'}T_0^{(\beta-\alpha)}}{\lambda_m^{\vartheta-\alpha}(\beta-\alpha)} + \int_{t_0}^t (t-s)^{(\beta-\alpha)-1} \|u_n(s) - u_m(s)\|_{\alpha} \,\mathrm{d}s \Big), \end{split}$$

$$\begin{split} &\int_{t_0'}^t \|A^{\alpha}S(t-s)\| \|f_n(s,u_n(s),u_n[h(u_n(s),s)]) - f_m(s,u_m(s),u_m[h(u_m(s),s)])\| \,\mathrm{d}s \\ &\leq C_{\alpha}L_f(1+LL_h) \int_{t_0'}^t [\|u_n(s) - u_m(s)\|_{\alpha} + \frac{1}{\lambda_m^{\vartheta-\alpha}} \|A^{\vartheta}u_m(s)\|] \,\mathrm{d}s \\ &\leq C_{\alpha}L_f(1+LL_h) \Big(\frac{U_{t_0'}T_0^{(1-\alpha)}}{\lambda_m^{\vartheta-\alpha}(1-\alpha)} + \int_{t_0'}^t (t-s)^{(1-\alpha)-1} \|u_n(s) - u_m(s)\|_{\alpha} \,\mathrm{d}s \Big). \end{split}$$

Therefore,

$$\begin{aligned} \|u_n(t) - u_m(t)\|_{\alpha} &\leq M \|A^{\alpha - \beta - 1} \|L_g\| (P^n - P^m) A^{\alpha} u_0\| \\ &+ \|A^{\alpha - \beta - 1} \|L_g \Big(\|u_n(t) - u_m(t)\|_{\alpha} + \frac{U_{t_0'}}{\lambda_m^{\vartheta - \alpha}} \Big) \\ &+ 2 \Big(\frac{C_{1 + \alpha - \beta} N_1}{(t_0 - t_0')^{1 + \alpha - \beta}} + \frac{C_{\alpha} N}{(t_0 - t_0')^{\alpha}} \Big) t_0' + C_{\alpha, \beta} \frac{U_{t_0'}}{\lambda_m^{\vartheta - \alpha}} \\ &+ \int_{t_0'}^t \Big(\frac{C_{\alpha} L_f(1 + LL_h)}{(t - s)^{\eta(\alpha - 1) + 1}} + \frac{C_{1 + \alpha - \beta} L_g \|A^{-1}\|}{(t - s)^{\eta(\alpha - \beta) + 1}} \Big) \|u_n(s) - u_m(s)\|_{\alpha} \, \mathrm{d}s, \end{aligned}$$

where

$$C_{\alpha,\beta} = C_{\alpha}L_f(1 + LL_h)\frac{T_0^{(1-\alpha)}}{1-\alpha} + C_{1+\alpha-\beta}L_g \|A^{-1}\|\frac{T_0^{(\beta-\alpha)}}{\beta-\alpha}.$$

Since $||A^{\alpha-\beta-1}||L_g < 1$, we have

$$\begin{split} \|u_n(t) - u_m(t)\|_{\alpha} &\leq \frac{1}{(1 - \|A^{\alpha - \beta - 1}\|L_g)} \Big\{ M\|(P^n - P^m)A^{\alpha}u_0\| + \|A^{\alpha - \beta - 1}\|L_g\frac{U_{t'_0}}{\lambda_m^{\vartheta - \alpha}} \\ &+ 2\Big(\frac{C_{1 + \alpha - \beta}N_1}{(t_0 - t'_0)^{1 + \alpha - \beta}} + \frac{C_{\alpha}N}{(t_0 - t'_0)^{\alpha}}\Big)t'_0 + C_{\alpha,\beta}\frac{U_{t'_0}}{\lambda_m^{\vartheta - \alpha}}\Big\} \\ &+ \int_{t'_0}^t \Big(\frac{C_{\alpha}L_f(1 + LL_h)}{(t - s)^{\eta(\alpha - 1) + 1}} + \frac{C_{1 + \alpha - \beta}L_g\|A^{-1}\|}{(t - s)^{\eta(\alpha - \beta) + 1}}\Big)\|u_n(s) - u_m(s)\|_{\alpha} \,\mathrm{d}s. \end{split}$$

Lemma 5.6.7 in [17] implies that there exists a constant C such that

$$\begin{split} \|u_{n}(t) - u_{m}(t)\|_{\alpha} \\ &\leq \frac{1}{(1 - \|A^{\alpha - \beta - 1}\|L_{g})} \Big\{ M\|(P^{n} - P^{m})A^{\alpha}u_{0}\| + (\|A^{\alpha - \beta - 1}\|L_{g} + C_{\alpha,\beta})\frac{U_{t_{0}'}}{\lambda_{m}^{\vartheta - \alpha}} \\ &+ 2\Big(\frac{C_{1 + \alpha - \beta}N_{1}}{(t_{0} - t_{0}')^{1 + \alpha - \beta}} + \frac{C_{\alpha}N}{(t_{0} - t_{0}')^{\alpha}}\Big)t_{0}'\Big\}C. \end{split}$$

Taking supremum over $[t_0, T_0]$ and letting $m \to \infty$, we obtain

$$\lim_{m \to \infty} \sup_{\{n \ge m, t \in [t_0, T_0]\}} \|u_n(t) - u_m(t)\|_{\alpha}$$

$$\leq \frac{2}{(1 - \|A^{\alpha - \beta - 1}\|L_g)} \Big(\frac{C_{1 + \alpha - \beta}N_1}{(t_0 - t'_0)^{1 + \alpha - \beta}} + \frac{C_{\alpha}N}{(t_0 - t'_0)^{\alpha}}\Big)t'_0C.$$

As t'_0 is arbitrary, the right hand side may be made as small as desired by taking t'_0 sufficiently small. This completes the proof of the proposition.

Corollary 4.1 If $u_0 \in D(A)$ then

$$\lim_{m \to \infty} \sup_{\{n \ge m, \ 0 \le t \le T_0\}} \|u_n(t) - u_m(t)\|_{\alpha} = 0.$$

Proof. Propositions 3.4 and 3.5 imply that in the proof of Proposition 4.1 we may take $t_0 = 0$.

With the help of theorems 3.3 and 4.1 For the convergence of the solution $u_n(t)$ of the approximate integral equation (3.22) we have the following result.

Theorem 4.2 Let (H1)–(H4) hold and let $u_0 \in D(A^{\alpha})$. Then there exists a unique function $u_n \in W$

$$u_n(t) = S(t)[u(0) + g_n(0, u_0)] - g_n(t, u_n(t)) + \int_0^t AS(t-s)g_n(s, u_n(s)) ds + \int_0^t S(t-s)f_n(s, u_n(s), u_n[h_n(u_n(s), s)]) ds, \ t \in [0, T_0]$$

and $u \in \mathcal{W}$

$$u(t) = S(t)[u(0) + g(0, u_0)] - g(t, u(t)) + \int_0^t AS(t - sg(s, u(s)) \, ds + \int_0^t S(t - s)f(s, u(s), u[h(u(s), s)]) \, ds, \ t \in [0, T_0]$$

such that $u_n \to u$ as $n \to \infty$ in W and u satisfies (3.1) on $[0, T_0]$.

5 Faedo-Galerkin Approximations

For any $0 < t < T_0$, we have a unique $u \in W$ satisfying the integral equation

$$u(t) = S(t)[u(0) + g(0, u_0)] - g(t, u(t)) + \int_0^t AS(t - s)g(s, u(s)) \,\mathrm{d}s + \int_0^t S(t - s)f(s, u(s), u[h(u(s), s)]) \,\mathrm{d}s, \ t \in [0, T_0].$$
(5.1)

Also, we have a unique solution $u_n \in X_\alpha(T_0)$ of the approximate integral equation

$$u_n(t) = S(t)[u(0) + g_n(0, u_0)] - g_n(t, u_n(t)) + \int_0^t AS(t-s)g_n(s, u_n(s)) \, \mathrm{d}s + \int_0^t S(t-s)f_n(s, u_n(s), u_n[h_n(u_n(s), s)]) \, \mathrm{d}s, \ t \in [0, T_0].$$
(5.2)

If we project (5.2) onto H_n , we get the Faedo-Galerkin approximation $\hat{u}_n(t) = P^n u_n(t)$ satisfying

$$\hat{u}_{n}(t) = S(t)[u(0) + g_{n}(0, u_{0})] - g_{n}(t, \hat{u}_{n}(t)) + \int_{0}^{t} AS(t-s)g_{n}(s, \hat{u}_{n}(s)) \,\mathrm{d}s + \int_{0}^{t} S(t-s)f_{n}(s, \hat{u}_{n}(s), \hat{u}_{n}(h_{n}(\hat{u}_{n}(s), s))) \,\mathrm{d}s, \ t \in [0, T_{0}].$$
(5.3)

The solution u of (5.1) and \hat{u}_n of (5.3), have the representation

$$u(t) = \sum_{i=0}^{\infty} \alpha_i(t) u_i, \quad \alpha_i(t) = (u(t), u_i), \quad i = 0, 1, \dots;$$
(5.4)

$$\hat{u}_n(t) = \sum_{i=0}^n \alpha_i^n(t) u_i, \quad \alpha_i^n(t) = (\hat{u}_n(t), u_i), \quad i = 0, 1, \dots;$$
(5.5)

As a consequence of Theorems 3.3 and 4.1, we have the following result.

Theorem 5.1 Let (H1)–(H4) hold and let $u_0 \in D(A^{\alpha})$. Then there exists a unique function $\hat{u}_n \in W$

$$\hat{u}_n(t) = S(t)[u(0) + g_n(0, u_0)] - g_n(t, \hat{u}_n(t)) + \int_0^t AS(t-s)g_n(s, \hat{u}_n(s)) \, \mathrm{d}s$$
$$+ \int_0^t S(t-s)f_n(s, \hat{u}_n(s), \hat{u}_n[h_n(\hat{u}_n(s), s)]) \, \mathrm{d}s, \ t \in [0, T_0]$$

and $u \in \mathcal{W}$

$$u(t) = S(t)[u(0) + g(0, u_0)] - g_n(t, \hat{u}(t)) + \int_0^t AS(t-s)g(s, u(s)) ds + \int_0^t S(t-s)f(s, u(s), u[h(u(s), s)]) ds, t \in [0, T_0]$$

such that $\hat{u}_n \to u$ as $n \to \infty$ in \mathcal{W} and u satisfies (3.1) on $[0, T_0]$.

Now, we shall show the convergence of $\alpha_i^n(t) \rightarrow \alpha_i(t)$. It can easily be checked that

$$A^{\alpha}[u(t) - \hat{u}_n(t)] = A^{\alpha} \Big[\sum_{i=0}^{\infty} (\alpha_i(t) - \alpha_i^n(t)) u_i \Big] = \sum_{i=0}^{\infty} \lambda_i^{\alpha} (\alpha_i(t) - \alpha_i^n(t)) u_i.$$

Thus, we have

$$||A^{\alpha}[u(t) - \hat{u}_n(t)]||^2 \ge \sum_{i=0}^n \lambda_i^{2\alpha} (\alpha_i(t) - \alpha_i^n(t))^2.$$

We have the following convergence theorem.

Theorem 5.1 Let (H1) and (H2) hold. Then we have the following.

(a) If $u_0 \in D(A^{\alpha})$, then for any $0 < t_0 \leq T_0$,

$$\lim_{n \to \infty} \sup_{t_0 \le t \le T_0} \left[\sum_{i=0}^n \lambda_i^{2\alpha} (\alpha_i(t) - \alpha_i^n(t))^2 \right] = 0.$$

(b) If $u_0 \in D(A)$, then

$$\lim_{n \to \infty} \sup_{0 \le t \le T_0} \left[\sum_{i=0}^n \lambda_i^{2\alpha} (\alpha_i(t) - \alpha_i^n(t))^2 \right] = 0.$$

The assertion of this theorem follows from the facts mentioned above and the following result.

Proposition 5.2 Let (H1) and (H2) hold and let T_0 be any number such that $0 < T_0 < t_{max}$, then we have the following.

(a) If $u_0 \in D(A^{\alpha})$, then for any $0 < t_0 \leq T_0$,

$$\lim_{n \to \infty} \sup_{\{n \ge m, t_0 \le t \le T_0\}} \|A^{\alpha} [\hat{u}_n(t) - \hat{u}_m(t)]\| = 0.$$

(b) If $u_0 \in D(A)$, then

$$\lim_{n \to \infty} \sup_{\{n \ge m, 0 \le t \le T_0\}} \|A^{\alpha}[\hat{u}_n(t) - \hat{u}_m(t)]\| = 0.$$

Proof. For $n \ge m$, we have

$$\begin{split} \|A^{\alpha}[\hat{u}_{n}(t) - \hat{u}_{m}(t)]\| &= \|A^{\alpha}[P^{n}u_{n}(t) - P^{m}u_{m}(t)]\| \\ &\leq \|P^{n}[u_{n}(t) - u_{m}(t)]\|_{\alpha} + \|(P^{n} - P^{m})u_{m}\|_{\alpha} \\ &\leq \|u_{n}(t) - u_{m}(t)\|_{\alpha} + \frac{1}{\lambda_{m}^{\vartheta - \alpha}} \|A^{\vartheta}u_{m}\|. \end{split}$$

If $u_0 \in D(A^{\alpha})$ then the result in (a) follows from Proposition 4.1. If $u_0 \in D(A)$, (b) follows from Corollary 4.1.

6 Examples

Let $X = L^2(0, 1)$. We consider the following partial differential equations with a deviated argument,

$$\begin{cases} \partial_t [w(t,x) + \partial_x f_1(t, w(t,x))] - \partial_x^2 [w(t,x)] \\ = f_2(x, w(t,x)) + f_3(t, x, w(t,x)), \quad x \in (0,1), \ t > 0, \\ w(t,0) = w(t,1) = 0, \ t \in [0,T], \ 0 < T < \infty, \\ w(0,x) = u_0, \ x \in (0,1), \end{cases}$$
(6.1)

where

$$f_2(x, w(t, x)) = \int_0^x K(x, s) w(s, h(t)(a_1|w(s, t)| + b_1|w_s(s, t)|)) \,\mathrm{d}s$$

The function $f_3 : \mathbb{R}_+ \times [0,1] \times \mathbb{R} \to \mathbb{R}$ is measurable in x, locally Hölder continuous in t, locally Lipschitz continuous in u and uniformly in x. Further we assume that $a_1, b_1 \ge 0, (a_1, b_1) \ne (0, 0), h : \mathbb{R}_+ \to \mathbb{R}_+$ is locally Hölder continuous in t with h(0) = 0 and $K : [0,1] \times [0,1] \to \mathbb{R}$.

We define an operator A as follows,

$$Au = -u'' \quad \text{with} \quad u \in D(A) = \{ u \in H_0^1(0,1) \cap H^2(0,1) \ u'' \in X \}.$$
(6.2)

Here clearly the operator A is self-adjoint with compact resolvent and is the infinitesimal generator of an analytic semigroup S(t). Now we take $\alpha = 1/2$, $D(A^{1/2}) = H_0^1(0,1)$ is the Banach space endowed with the norm,

$$||x||_{1/2} := ||A^{1/2}x||, \ x \in D(A^{1/2})$$

and we denote this space by $X_{1/2}$. Also, for $t \in [0, T]$, we denote

$$C_t^{1/2} = C([0, t]; D(A^{1/2})),$$

endowed with the sup norm

$$\|\psi\|_{t,1/2} := \sup_{0 \le r \le t} \|\psi(r)\|_{\alpha}, \quad \psi \in \mathcal{C}_t^{1/2}.$$

We observe some properties of the operators A and $A^{1/2}$ defined by (6.2). For $u \in D(A)$ and $\lambda \in \mathbb{R}$, with $Au = -u'' = \lambda u$, we have $\langle Au, u \rangle = \langle \lambda u, u \rangle$; that is,

$$\left\langle -u'', u \right\rangle = |u'|_{L^2}^2 = \lambda |u|_{L^2}^2$$

so $\lambda > 0$. A solution u of $Au = \lambda u$ is of the form

$$u(x) = C\cos(\sqrt{\lambda}x) + D\sin(\sqrt{\lambda}x)$$

and the conditions u(0) = u(1) = 0 imply that C = 0 and $\lambda = \lambda_n = n^2 \pi^2$, $n \in \mathbb{N}$. Thus, for each $n \in \mathbb{N}$, the corresponding solution is given by

$$u_n(x) = D\sin(\sqrt{\lambda_n}x).$$

We have $\langle u_n, u_m \rangle = 0$ for $n \neq m$ and $\langle u_n, u_n \rangle = 1$ and hence $D = \sqrt{2}$. For $u \in D(A)$, there exists a sequence of real numbers $\{\alpha_n\}$ such that

$$u(x) = \sum_{n \in \mathbb{N}} \alpha_n u_n(x), \quad \sum_{n \in \mathbb{N}} (\alpha_n)^2 < +\infty \quad \text{and} \quad \sum_{n \in \mathbb{N}} (\lambda_n)^2 (\alpha_n)^2 < +\infty.$$

We have

$$A^{1/2}u(x) = \sum_{n \in \mathbb{N}} \sqrt{\lambda_n} \alpha_n u_n(x)$$

with $u \in D(A^{1/2})$; that is, $\sum_{n \in \mathbb{N}} \lambda_n(\alpha_n)^2 < +\infty$. $X_{-\frac{1}{2}} = H^1(0, 1)$ is a Sobolev space of negative index with the equivalent norm $\|.\|_{-\frac{1}{2}} = \sum_{n=1}^{\infty} |\langle ., u_n \rangle|^2$. For more details on the Sobolev space of negative index, we refer to Gal [10].

The equation (6.1) can be reformulated as the following abstract equation in $X = L^2(0, 1)$:

$$\frac{\mathrm{d}}{\mathrm{d}t}[u(t) + g(t, u(t))] + Au(t) = f(t, u(t), u[h(u(t), t)]) \quad t > 0,$$

$$u(0) = u_0, \tag{6.3}$$

where u(t) = w(t, .) that is u(t)(x) = w(t, x), $x \in (0, 1)$. The function $g : \mathbb{R}_+ \times X_{1/2} \to X$, such that $g(t, u(t))(x) = \partial_x f_1(t, w(t, x))$ and the operator A is same as in equation (6.2).

The function $f : \mathbb{R}_+ \times X_{1/2} \times X_{-1/2} \to X$, is given by

$$f(t,\psi,\xi)(x) = f_2(x,\xi) + f_3(t,x,\psi),$$
(6.4)

where $f_2 : [0, 1] \times X \to H^1_0(0, 1)$ is given by

$$f_2(t,\xi) = \int_0^x K(x,y)\xi(y) \,\mathrm{d}y,$$
(6.5)

and $f_3: \mathbb{R} \times [0,1] \times H^2(0,1) \to H^1_0(0,1)$ satisfies the following

$$||f_3(t, x, \psi)|| \le Q(x, t)(1 + ||\psi||_{H^2(0, 1)})$$
(6.6)

with $Q(.,t) \in X$ and Q is continuous in its second argument. We can easily verified that the function f is satisfied the assumptions (H1)–(H4). For more details see [10].

Acknowledgments: The authors would like to thank the referee for his/her thorough review. The third author would like to acknowledge the financial aid from the Department of Science and Technology, New Delhi, under its research project SERB/MATH/2014043.

References

- [1] D. Bahuguna, R. Shukla, *Approximations of solutions to nonlinear sobolev type evolution equation*, Electronic Journal of Differential Equations, no. 31 (2003), pp. 1–16.
- [2] D. Bahuguna, S. K. Srivastava, S. Singh, *Approximations of solutions to semilinear integrodifferential equations*, Numerical Functional Analysis and Optimization 22, no. 5-6 (2001), pp. 487–504.
- [3] P. D. Miletta, *Approximation of solutions to evolution equations*, Mathematical Methods in the Applied Sciences **17**, no. 10 (1994), pp. 753–763.
- [4] E. Hernández, *Existence results for a class of semi-linear evolution equations*, Electronic Journal of Differential Equations, no. 24 (2001), pp. 1–14.
- [5] D. Bahuguna, S. Agarwal, Method of semidiscretization in time to nonlinear retarded differential equations with nonlocal history conditions, International Journal of Mathematics and Mathematical Sciences, no. 37-40 (2004), pp. 1943–1956.
- [6] D. Bahuguna, M. Muslim, Approximation of solutions to retarded differential equations with applications to population dynamics, Journal of Applied Mathematics and Stochastic Analysis, no. 1 (2005), pp. 1–11.
- [7] D. Bahuguna, M. Muslim, A study of nonlocal history-valued retarded differential equations using analytic semigroups, Nonlinear Dynamics and Systems Theory 6, no. 1 (2006), pp. 63– 75.
- [8] K. Balachandran, M. Chandrasekaran, *Existence of solutions of a delay differential equation with nonlocal condition*, Indian Journal of Pure and Applied Mathematics 27, no. 5 (1996), pp. 443–449.
- [9] K. Ezzinbi, Fu. Xianlong, K. Hilal, Existence and regularity in the α-norm for some neutral partial differential equations with nonlocal conditions, Nonlinear Analysis 67, no. 5 (2007), pp. 1613–1622.
- [10] C. G. Gal, Nonlinear abstract differential equations with deviated argument, Journal of Mathematical Analysis and Applications 333, no. 2 (2007), pp. 971–983.
- [11] E. Hernández, H. R. Henríquez, *Existence results for partial neutral functional differential equations with unbounded Delay*, Journal of Mathematical Analysis and Applications 221, no. 2 (1998), pp. 452–475.
- [12] E. Hernández, H. R. Henríquez, Existence of periodic solutions of partial neutral functionaldifferential equations with unbounded delay, Journal of Mathematical Analysis and Applications 221, no. 2 (1998), pp. 499–522.
- [13] J. M. Jeong, Dong-Gun Park, W. K. Kang, *Regular problem for Solutions of a Retarded Semilinear differential nonlocal Equations*, Computers and Mathematics with Applications 43, no. 6-7 (2002), pp. 869–876.
- [14] Y. Lin, J. H. Liu, Semilinear integrodifferential equations with nonlocal Cauchy problem, Nonlinear Analysis 26, no. 5 (1996), pp. 1023–1033.

128 P. Kumar, D. N. Pandey and D. Bahuguna, J. Nonl. Evol. Equ. Appl. 2013 (2014) 111-128

- [15] M. Muslim, *Approximation of solutions to history-valued neutral functional differential equations*, Computers and Mathematics with Applications **51**, no. 3-4 (2006), pp. 537–550.
- [16] S. K. Ntouyas, D. O'Regan, Existence results for semilinear neutral functional differential inclusions via analytic semigroups, Acta Appl. Math. 98 (2007), pp. 223–253.
- [17] A. Pazy, Semigroups of linear operators and applications to partial differential equations, Springer-Verlag, (1983).