

THE LARGEST CLASS OF HEREDITARY SYSTEMS DEFINING A C_0 SEMIGROUP ON THE PRODUCT SPACE

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1. Introduction. The object of this paper is to characterize the largest class of autonomous linear hereditary differential systems which generates a strongly continuous semigroup of class C_0 on the product space $M^p = \mathbf{R}^n \times L^p(-h, 0)$, $1 \leq p < \infty$, $0 < h \leq +\infty$ (\mathbf{R} is the field of real numbers and $L^p(-h, 0)$ is the space of equivalence classes of Lebesgue measurable maps $x: [-h, 0] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ which are p -integrable in $[-h, 0] \cap \mathbf{R}$.) Our results extend and complete those of [4] and [15], [16] for linear hereditary differential equations possessing "finite memory" ($h < +\infty$) and those of [14], [5] and [6] in the "infinite memory case ($h = +\infty$)".

Consider the autonomous linear hereditary differential equation

$$(1.1) \quad \begin{cases} \dot{x}(t) = L(x_t), t \geq 0 \\ x(\theta) = \phi(\theta), \phi \text{ in } C(-h, 0), \end{cases}$$

where $x(t) \in \mathbf{R}^n$, $x_t: [-h, 0] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ is defined as $x_t(\theta) = x(t + \theta)$, $C(-h, 0)$ is the space of bounded continuous functions $[-h, 0] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ and $L: C(-h, 0) \rightarrow \mathbf{R}^n$ is a continuous linear map.

For h finite it is well-known (cf. [10], [11], [12]) that the family of continuous linear transformations $S(t): C(-h, 0) \rightarrow C(-h, 0)$, $t \geq 0$

$$(1.2) \quad S(t)\phi = x_t$$

forms a strongly continuous semigroup of class C_0 . Its infinitesimal generator is of the form

$$(1.3) \quad \mathcal{D}(A) = \{\phi \in C^1(-h, 0): L(\phi) = \dot{\phi}(0)\}$$

$$(1.4) \quad (A\phi)(\theta) = \begin{cases} L\phi, & \theta = 0 \\ \dot{\phi}(\theta), & -h \leq \theta < 0 \end{cases},$$

where $\dot{\phi}$ denotes the derivative of ϕ and $C^1(-h, 0)$ is the space of functions ϕ in $C(-h, 0)$ with a derivative $\dot{\phi}$ in $C(-h, 0)$. For h infinite the result is not true since bounded continuous functions on $[-\infty, 0]$ are not uniformly continuous. In 1972, Barbu and Grossman [2] have shown

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that the result can be recovered by replacing the space $C(-\infty, 0)$ by its closed subspace $C_i(-\infty, 0)$ of all bounded continuous functions on $] -\infty, 0]$ for which the limit exists at $-\infty$; such functions are uniformly continuous and the semigroup of left translations on $C_i(-\infty, 0)$ is continuous (cf. [13]).

For systems with finite memory, Borisovic and Turbabin [4] have shown that under three additional hypotheses on the map L , (1.1) still makes sense for initial conditions in the product space $M^p = \mathbf{R}^n \times L^p(-h, 0)$, $1 \leq p < \infty$, that is;

$$(1.5) \quad \begin{cases} \dot{x}(t) = L(x_t), t \geq 0 \\ x(0) = \phi^0, x(\theta) = \phi^1(\theta), \phi = (\phi^0, \phi^1) \in M^p. \end{cases}$$

More precisely, they have shown that the family of continuous linear transformations $S(t): M^p \rightarrow M^p, t \geq 0$

$$(1.6) \quad S(t)(\phi^0, \phi^1) = (x(t), x_t)$$

forms a strongly continuous semigroup of class C_0 . Its infinitesimal generator is now of the form

$$(1.7) \quad \mathcal{D}(A) = \{(\phi(0), \phi): \phi \in W^{1,p}(-h, 0)\}$$

$$(1.8) \quad A\phi = (L\phi, \dot{\phi}),$$

where $W^{1,p}(-h, 0)$ is the Sobolev space of all ϕ in $L^p(-h, 0)$ with a distributional derivative $\dot{\phi}$ in $L^p(-h, 0)$.

Analogous results in M^2 were given in 1972 in [9, pp. 301–304] for time-varying systems (that is, an evolution operator $S(t, s)$ rather than the semigroup $S(t)$) with both finite and infinite memory but with L of the special form

$$(1.9) \quad L\phi = \sum_{i=0}^N A_i \phi(\theta_i) + \int_{-h}^0 A_{01}(\theta) \phi(\theta) d\theta,$$

where $N \geq 0$ is an integer, $a > 0$ is a finite real,

$$-\infty \leq -h \leq -a = \theta_N < \dots < \theta_{i+1} < \theta_i < \dots < \theta_0 = 0$$

are reals, $A_i, i = 0, \dots, N$, is a family of $n \times n$ matrices and $A_{01}(\theta)$ is an $n \times n$ matrix of bounded measurable functions on $[-h, 0] \cap \mathbf{R}$.

In 1974 detailed proofs were given by R. K. Miller [14] for M^p and L of the form

$$(1.10) \quad L\phi = M\phi(0) + \int_{-\infty}^0 K(\theta) \phi(\theta) d\theta$$

for an $n \times n$ matrix K of functions in $L^1(-\infty, 0)$. Properties of the adjoint semigroup and its relation to the semigroup of Barbu and Grossman [2] were announced in 1975 in [5]. Detailed proofs were pro-

vided in 1976 in [6]. At the beginning of that paper they construct the semigroup on M^p , $1 \leq p < \infty$ for systems with infinite memory characterized by a continuous linear map $L: C(-\infty, 0) \rightarrow \mathbf{R}^n$ subject to the three conditions of [4] plus an additional one.

In 1977, R. B. Vinter [15], [16] showed that for systems with finite memory the three conditions imposed in [4] were redundant. Shortly after that an alternate proof of that fact was provided in [7] by using the structural operator associated with the map L .

As a result of this discussion, the problem of characterizing the largest class of L 's was raised by R. B. Vinter and J. Zabczyk. Their obvious candidate was the family \mathcal{L} of all continuous linear map

$$(1.11) \quad L: W^{1,p}(-h, 0) \rightarrow \mathbf{R}^n,$$

since the very special form of the infinitesimal generator indicates that \mathcal{L} is the largest possible family.

Notation. Given $-\infty \leq a \leq b \leq +\infty$, $L^p(a, b)$ is the Banach space of all equivalence classes of Lebesgue measurable maps $[a, b] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ which are p -integrable ($1 \leq p < \infty$) or essentially bounded ($p = \infty$); the corresponding norms will be written $\|\cdot\|_p$. $C(a, b)$ is the Banach space of all bounded continuous maps $[a, b] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ endowed with the sup norm $\|\cdot\|_{C(a,b)}$. The norm on the product space M^p is defined as

$$(1.12) \quad \|\phi\|_{M^p}^p = \|\phi^0\|_{\mathbf{R}^n}^p + \|\phi^1\|_p^p.$$

$L_{loc}^p(a, b)$ will be the space of all equivalence classes of Lebesgue measurable maps $[a, b] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ which are p -integrable ($1 \leq p < \infty$) or essentially bounded ($p = \infty$) on each compact subset of $[a, b] \cap \mathbf{R}$. For an integer $m > 0$, $C^m(a, b)$ will denote the Banach space of all bounded continuous maps $[a, b] \cap \mathbf{R} \rightarrow \mathbf{R}^n$ for which the first m derivatives are bounded and continuous in $[a, b] \cap \mathbf{R}$; for $1 \leq p \leq \infty$, $W^{1,p}(a, b)$ will denote the Sobolev space of all functions in $L^p(a, b)$ with a distributional first derivative in $L^p(a, b)$.

2. Main results. Consider the differential equation (1.1) where L belongs to the family of continuous linear maps

$$(2.1) \quad L: W^{1,p}(-h, 0) \rightarrow \mathbf{R}^n.$$

For $1 \leq p < \infty$, it is always possible to associate with L two $n \times n$ matrices, $A_1(\theta)$ and $A_2(\theta)$, of functions in $L^q(-h, 0)$, $p^{-1} + q^{-1} = 1$,

$$(2.2) \quad L\phi = \int_{-h}^0 [A_1(\theta)\phi(\theta) + A_2(\theta)\dot{\phi}(\theta)]d\theta.$$

Fix p , $1 \leq p < \infty$. Given a continuous function $f: [0, \infty[\rightarrow \mathbf{R}^n$ and an

initial function ϕ in $W^{1,p}(-h, 0)$, consider the following equation

$$(2.3) \quad \begin{cases} \dot{x}(t) = \int_{-h}^0 [A_1(\theta)x(t + \theta) + A_2(\theta)\dot{x}(t + \theta)]d\theta + f(t), & t \geq 0, \\ x(\theta) = \phi(\theta), & \theta \in [-h, 0] \cap \mathbf{R}. \end{cases}$$

By integrating both sides of (2.3) and changing the order of integration in the term $\dot{x}(t + \theta)$ we obtain the integral equation

$$(2.4) \quad x(t) = \phi(0) + \int_0^t ds \int_{-h}^0 d\theta A_1(\theta)x(s + \theta) + \int_{-h}^0 d\theta A_2(\theta) \int_0^t ds \dot{x}(s + \theta) + \int_0^t f(s)ds.$$

It can be transformed into

$$(2.5) \quad \begin{cases} x(t) = \phi(0) + \int_0^t ds \int_{-h}^0 d\theta A_1(\theta)x(s + \theta) \\ \quad \quad \quad + \int_{-h}^0 d\theta A_2(\theta)[x(t + \theta) - x(\theta)] + \int_0^t f(s)ds \\ x(\theta) = \phi(\theta) \text{ in } [-h, 0] \cap \mathbf{R}, \end{cases}$$

and further generalized to: for all $t \geq 0$

$$(2.6) \quad x(t) = \phi^0 + \int_{-h}^0 \left[A_1(\theta) \int_0^t ds \begin{cases} x(s + \theta), & s + \theta \geq 0 \\ \phi^1(s + \theta), & \text{otherwise} \end{cases} + A_2(\theta) \begin{cases} x(t + \theta) - \phi^1(\theta), & t + \theta \geq 0 \\ \phi^1(t + \theta) - \phi^1(\theta), & \text{otherwise} \end{cases} \right] d\theta + \int_0^t f(s)ds,$$

where now $\phi = (\phi^0, \phi^1)$ and f can be picked in M^p and $L^1_{loc}(0, \infty)$, respectively.

THEOREM. Fix $1 \leq p < \infty$, two $n \times n$ matrices A_1 and A_2 of functions in $L^q(-h, 0)$, $p^{-1} + q^{-1} = 1$, and the map L defined by (2.2).

(i) Given $\phi = (\phi^0, \phi^1)$ in M^p and f in $L^1_{loc}[0, \infty[$, equation (2.6) has a unique continuous solution $x: [0, \infty[\rightarrow \mathbf{R}^n$. Moreover for all $T > 0$, there exists a constant $c(T) > 0$ such that

$$(2.7) \quad \|x\|_{C(0,T)} \leq c(T)(\|\phi\|_{M^p} + \|f\|_{L^1(0,T)}).$$

(ii) Given ϕ in $W^{1,p}(-h, 0)$ and a continuous function $f: [0, \infty[\rightarrow \mathbf{R}^n$, equation (2.3) has a unique continuously differentiable solution $x: [0, \infty[\rightarrow \mathbf{R}^n$ which coincides with the solution of (2.6) corresponding to $(\phi^0, \phi^1) = (\phi(0), \phi)$.

(iii) When $f = 0$, define for each $t \geq 0$ the continuous linear map $S(t): M^p \rightarrow M^p$

$$(2.8) \quad S(t)\phi = (x(t), x_t).$$

The family $\{S(t): t \geq 0\}$ forms a strongly continuous semigroup of class C_0 and its infinitesimal generator is characterized as follows:

$$(2.9) \quad \mathcal{D}(A) = \{(\phi(0), \phi): \phi \in W^{1,p}(-h, 0)\}, A\phi = (L\phi, \phi).$$

(iv) For all ϕ in M^p and f in $L^1_{loc}(0, \infty)$,

$$(2.10) \quad (x(t), x_t) = S(t)\phi + \int_0^t S(t-s)f(s)ds,$$

where

$$(2.11) \quad \tilde{f}(t) = (f(t), 0).$$

Proof. (i) Fix $T > 0$ and x in $C(0, T)$. Define the linear map $Mx: [0, T] \rightarrow \mathbf{R}^n$ as the right hand side of equation (2.6); by hypothesis on A_2 and ϕ^1 , Mx is continuous. For all x and y in $C(0, T)$:

$$(2.12) \quad (My)(t) - (Mx)(t) = \int_0^t ds \int_{-h}^0 d\theta A_1(\theta) \begin{cases} y(s+\theta) - x(s+\theta), & s+\theta \geq 0 \\ 0, & \text{otherwise} \end{cases} + \int_{-h}^0 d\theta A_2(\theta) \begin{cases} y(t+\theta) - x(t+\theta), & t+\theta \geq 0 \\ 0, & \text{otherwise} \end{cases}.$$

But

$$\begin{aligned} & |(My)(t) - (Mx)(t)| \\ & \leq \int_0^t ds \|A_1\|_q \left\{ \int_{-h}^0 d\theta \left| \begin{cases} y(s+\theta) - x(s+\theta), & s+\theta \geq 0 \\ 0, & \text{otherwise} \end{cases} \right|^p \right\}^{1/p} \\ & \quad + \|A_2\|_q \left\{ \int_{-h}^0 d\theta \left| \begin{cases} y(t+\theta) - x(t+\theta), & t+\theta \geq 0 \\ 0, & \text{otherwise} \end{cases} \right|^p \right\}^{1/p} \end{aligned}$$

and after a change of variable

$$(2.13) \quad |(My)(t) - (Mx)(t)| \leq \int_0^t ds \|A_1\|_q \left\{ \int_0^s dr |y(r) - x(r)|^p \right\}^{1/p} + \|A_2\|_q \left\{ \int_0^t dr |y(r) - x(r)|^p \right\}^{1/p}.$$

Choose a constant $c > 0$ such that

$$(2.14) \quad pc = (T\|A_1\|_q + \|A_2\|_q)^p \quad \text{and} \quad g_\alpha(t) = \exp\left(\frac{c}{\alpha^p}t\right),$$

for some arbitrary parameter $\alpha, 0 < \alpha < 1$. Then

$$\int_0^s \left| \frac{y(r) - x(r)}{g_\alpha(r)} \right|^p g_\alpha(r)^p dr \leq \max_{[0,t]} \left| \frac{y(r) - x(r)}{g_\alpha(r)} \right|^p \int_0^s g_\alpha(r)^p dr.$$

But for all s in $[0, t]$

$$\int_0^s g_\alpha(r)^p dr = \int_0^s \exp\left(\frac{pcr}{\alpha^p}\right) dr \leq \frac{\alpha^p}{pc} g_\alpha(s)^p \leq \frac{\alpha^p}{pc} g_\alpha(t)^p.$$

Therefore the right hand side of inequality (2.13) can be majorized by

$$\left\{ T \|A_1\|_q \frac{\alpha}{(pc)^{1/p}} g_\alpha(t) + \|A_2\|_q \frac{\alpha}{(pc)^{1/p}} g_\alpha(t) \max_{[0, t]} \left| \frac{y(r) - x(r)}{g_\alpha(r)} \right| \right. \\ \left. = \alpha g_\alpha(t) \|y - x\|_{C_\alpha[0, t]}, \|z\|_{C_\alpha[0, t]} = \max_{[0, t]} \left| \frac{z(r)}{g_\alpha(r)} \right| \right\}.$$

Finally for all t in $[0, T]$

$$\left| \frac{(My)(t) - (Mx)(t)}{g_\alpha(t)} \right| \leq \alpha \|y - x\|_{C_\alpha[0, t]}$$

and

$$(2.15) \quad \|My - Mx\|_{C_\alpha[0, T]} \leq \alpha \|y - x\|_{C_\alpha[0, T]}.$$

Thus M is a contraction and necessarily equation (2.6) has a unique solution in $C[0, T]$. (Notice that the α -norm $\|\cdot\|_{C_\alpha[0, t]}$ is equivalent to the usual norm $\|\cdot\|_{C[0, t]}$. This technique is borrowed from [3].) Inequality (2.7) is established by the same technique.

(ii) Substitute for $x(t)$ in equation (2.3) the expression

$$(2.16) \quad x(t) = \phi(0) + \int_0^t \dot{x}(s) ds,$$

where we assume that \dot{x} is continuous. We obtain

$$(2.17) \quad \dot{x}(t) = \int_{-h}^0 \left\{ A_1(\theta) \left[\phi(0) + \int_0^{t+\theta} \dot{x}(s) ds \right] + A_2(\theta) \dot{x}(t + \theta), \right. \\ \left. \begin{matrix} t + \theta \geq 0 \\ t + \theta < 0 \end{matrix} \right\} d\theta + f(t).$$

By changing the order of integration and changing variables, (2.17) can be rewritten as

$$(2.18) \quad \dot{x}(t) = (N\dot{x})(t) + \Phi(t),$$

where

$$(2.19) \quad (N\dot{x})(t) = \int_{\max\{t-h, 0\}}^t A(s-t) \dot{x}(s) ds + \Phi(t)$$

$$(2.20) \quad A(\alpha) = A_2(\alpha) + \int_\alpha^0 A_1(\theta) d\theta, \quad \alpha \in [-h, 0] \cap \mathbf{R},$$

$$(2.21) \quad \Phi(t) = \int_{-h}^0 \left\{ A_1(\theta) \phi(0), \quad t + \theta \geq 0 \right\} d\theta \\ + f(t), \quad t + \theta < 0$$

Note that Φ is continuous and that $N\dot{x}$ is continuous whenever \dot{x} is continuous. Now proceed as in the proof of part (i) and show that for each $T > 0$ (2.18) has a unique fixed point \dot{x} in $C(0, T)$. Most steps are

analogous. Here choose the constant $c > 0$ such that

$$(2.22) \quad pc = \|A\|_q^p.$$

This establishes that (2.3) has a unique continuously differentiable solution x . But we have already seen that, by integrating (2.3) from 0 to t and regrouping terms, x verifies equation (2.5). From part (i) and by uniqueness of solution to (2.6), x coincides with the (unique) solution of (2.6) corresponding to the initial condition $(\dot{\phi}^0, \phi^1) = (\phi(0), \phi)$, ϕ in $W^{1,p}(-h, 0)$, and the continuous function f . It is also easy to show that for all $T > 0$

$$(2.23) \quad \|\dot{x}\|_{C[0,T]} \leq c(T)[\|\phi\|_{W^{1,p}} + \|f\|_{C(0,T)}]$$

for some constant $c(T) > 0$.

(iii) By definition of x_t and $S(t)$ and inequality (2.7), it is readily seen that $\{S(t) : t \geq 0\}$ is a strongly continuous semigroup of class C_0 . For ϕ in $\mathcal{D}(A)$ the map

$$t \rightarrow \frac{d}{dt} S(t)\phi = S(t)A\phi : [0, T] \rightarrow M^p$$

is continuous. In particular the \mathbf{R}^n -component,

$$t \rightarrow \frac{d}{dt} x(t) = [S(t)A\phi]^0 : [0, T] \rightarrow \mathbf{R}^n$$

is continuous. So x belongs to $C^1(0, T)$. By definition

$$\begin{aligned} x_t(\theta) - \phi^1(\theta) &= \begin{cases} x(t + \theta) - \phi^1(\theta) & , t + \theta \geq 0 \\ \phi^1(t + \theta) - \phi^1(\theta) & , \text{otherwise} \end{cases} \\ &= \begin{cases} x(t + \theta) - \phi^0 & , t + \theta \geq 0 \\ \phi^0 - \phi^0 & , \text{otherwise} \end{cases} + \begin{cases} \phi^0 - \phi^1(\theta) & , t + \theta \geq 0 \\ \phi^1(t + \theta) - \phi^1(\theta) & , \text{otherwise} \end{cases}. \end{aligned}$$

For a fixed small $\epsilon > 0$ and all $t \leq \epsilon$

$$(2.24) \quad x_t - \phi^1 = \hat{x}_t - \hat{x}_0 + \hat{\phi}_t - \hat{\phi}_0,$$

where the functions \hat{x} and $\hat{\phi} : [-h, +\infty[\cap \mathbf{R} \rightarrow \mathbf{R}^n$ are defined as

$$(2.25) \quad \hat{x}(s) = \begin{cases} 0 & , s \in [-h, 0] \cap \mathbf{R} \\ x(s) - \phi^0 & , 0 < s \leq \epsilon \\ (x(s) - \phi^0)\left(\frac{2\epsilon - s}{\epsilon}\right) & , \epsilon < \theta \leq 2\epsilon \\ 0 & , \theta > 2\epsilon \end{cases},$$

$$\hat{\phi}(\theta) = \begin{cases} \phi^1(\theta) & , \theta \in [-h, 0] \cap \mathbf{R} \\ \phi^0 & , 0 < \theta \leq \epsilon \\ \phi^0\left(\frac{2\epsilon - \theta}{\epsilon}\right) & , \epsilon < \theta \leq 2\epsilon \\ 0 & , \theta > 2\epsilon \end{cases}.$$

Since x belongs to $C^1(0, 2\epsilon]$, then \hat{x} belongs to $W^{1,\infty}(-h, +\infty)$ and necessarily

$$(2.26) \quad \lim_{t \rightarrow 0^+} \frac{\hat{x}_t - \hat{x}_0}{t} \text{ exists in } L^p(-h, +\infty), \quad 1 \leq p \leq \infty$$

(that is, \hat{x} belongs to the domain of the semigroup of left translations on $L^p(-h, +\infty)$). A fortiori

$$(2.27) \quad \lim_{t \rightarrow 0^+} \frac{\hat{x}_t - \hat{x}_0}{t} \text{ exists in } L^p(-h, 0), \quad 1 \leq p \leq \infty.$$

But $\phi = (\phi^0, \phi^1)$ belongs to $\mathcal{D}(A)$ if and only if

$$(2.28) \quad \lim_{t \rightarrow 0^+} \frac{(x(t), x_t) - (\phi^0, \phi^1)}{t} \text{ exists.}$$

In view of (2.24) and (2.27), if ϕ belongs to $\mathcal{D}(A)$, then we conclude that

$$(2.29) \quad \lim_{t \rightarrow 0^+} \frac{\hat{\phi}_t - \hat{\phi}_0}{t} \text{ exists in } L^p(-h, 0).$$

But if limit (2.29) exists, then

$$(2.30) \quad \lim_{t \rightarrow 0^+} \frac{\hat{\phi}_t - \hat{\phi}_0}{t} \text{ exists in } L^p(-h, +\infty).$$

Again, condition (2.30) is equivalent to saying that $\hat{\phi}$ in $L^p(-h, +\infty)$ belongs to the domain $W^{1,p}(-h, +\infty)$ of the semigroup of left translations on $L^p(-h, +\infty)$. It is well known that an element of $W^{1,p}(-h, +\infty)$ is necessarily continuous on $[-h, +\infty[\cap \mathbf{R}$ (cf. [1, Theorem 5.4]). Finally for ϕ in $\mathcal{D}(A)$

$$(2.31) \quad \begin{cases} \hat{\phi} \in W^{1,p}(-h, 0) \Rightarrow \phi^1 \in W^{1,p}(-h, 0) \\ \phi^1(0) - \phi^0 = 0. \end{cases}$$

Conversely if $\phi = (\phi^0, \phi^1)$ in M^p satisfies (2.31), then limits (2.30) and (2.29) exists. Moreover from part (ii) the solution x of (2.6) will be continuously differentiable and necessarily limits (2.26) and (2.27) exist. In view of (2.24), limit (2.28) exists and ϕ belongs to $\mathcal{D}(A)$. This completes the characterization of $\mathcal{D}(A)$. The last item is the second identity (2.9). For ϕ in $\mathcal{D}(A)$ equation (2.6) is equivalent to (2.4) and by direct computation

$$(A\phi)^0 = L\phi;$$

similarly

$$\begin{aligned} (A\phi)^1 &= \lim_{t \rightarrow 0^+} \frac{x_t - \phi}{t} = \lim_{t \rightarrow 0^+} \frac{\hat{x}_t - \hat{x}_0}{t} + \lim_{t \rightarrow 0^+} \frac{\hat{\phi}_t - \hat{\phi}_0}{t} \\ &= 0 + \dot{\phi} = \phi. \end{aligned}$$

(iv) Now, by standard techniques, it is easy to show that identity (2.10) holds for all ϕ in $\mathcal{D}(A)$ and f in $C(0, T)$. To establish it for all ϕ in M^p and f in $L^1(0, T)$, we pick approximating sequences $\{\phi_n\}$ in $\mathcal{D}(A)$ and $\{f_n\}$ in $C(0, T)$. By continuity, for all $t \geq 0$

$$\begin{aligned} (x_n(t), (x_n)_t) &= S(t)\phi_n + \int_0^t S(t-s)\tilde{f}_n(s)ds \rightarrow S(t)\phi \\ &\quad + \int_0^t S(t-s)\tilde{f}(s)ds \end{aligned}$$

and by continuity of the solution x_n of (2.6) with respect to the data ϕ_n and f_n (cf. (2.7))

$$x_n \rightarrow x \text{ in } C(0, T) \Rightarrow \forall t \geq 0 (x_n(t), (x_n)_t) \rightarrow (x(t), x_t) \text{ in } M^p.$$

This establishes (2.10) and completes the proof of the theorem.

3. Conclusions. For all p , $1 \leq p < \infty$, and all h , $0 < h \leq +\infty$, the linear injection

$$(3.1) \quad W^{1,p}(-h, 0) \rightarrow C(-h, 0)$$

is continuous (cf. [1, Theorem 5.4]). Thus the restriction to $W^{1,p}(-h, 0)$ of any continuous linear map

$$(3.2) \quad L: C(-h, 0) \rightarrow \mathbf{R}^n$$

is continuous for the $W^{1,p}(-h, 0)$ -topology and the conclusions of the theorem apply for all p , $1 \leq p < \infty$.

This shows that the additional hypotheses given in [4] and [6] are redundant. The system associated with a continuous linear map of the type (3.2) always forms a strongly continuous semigroup of class C_0 on M^p for all p , $1 \leq p < \infty$. So, in most situations, it is sufficient to work with the Hilbert space M^2 and avoid the non-reflexive Banach space M^1 (e.g. adjoint semigroup, stability, optimal control, etc.).

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