

ON A FUNCTIONAL DIFFERENTIAL EQUATION IN LOCALLY CONVEX SPACES

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The notion of accretiveness for multi-valued nonlinear maps is defined in locally convex spaces and it is used to obtain a locally convex space version of a result of M.G. Crandall and J.A. Nohel.

0. Introduction

The aim of this note is to obtain a locally convex version of a result of Crandall and Nohel [2] about the existence of a unique solution of an initial value problem, where the functions involved have their values in a Banach space. The differential equation in the problem contains a multi-valued map on this Banach space. We shall replace this Banach space with a class of locally convex spaces. To carry out this project, we shall use a method which has been introduced in [6] and developed in [7] and [8]. We begin with a brief account of this method.

1. Γ -completions of locally convex spaces

Let E be a vector space and p be a semi-norm of E . A sequence (x_i) in E is said to be *p*-Cauchy if $p(x_i - x_j) \rightarrow 0$ as $i, j \rightarrow \infty$. Two *p*-Cauchy sequences (x_i) and (y_i) are said to be *equivalent* if $p(x_i - y_i) \rightarrow 0$ as $i \rightarrow \infty$.

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Let (x_i) be a p -Cauchy sequence and \underline{x} be the set of all p -Cauchy sequences in E which are equivalent to (x_i) . Such a set \underline{x} is called a p -class on E . The set of all p -classes on E will be denoted by $E[p]$ and it will be called the p -completion of E . It is a vector space when $\alpha\underline{x} + \beta\underline{y}$ is defined to be the p -class which contains the sequence $(\alpha x_i + \beta y_i)$ for some $(x_i) \in \underline{x}$ and $(y_i) \in \underline{y}$. The zero element of $E[p]$ is, therefore, the p -class which contains a p -null sequence.

For $\underline{x} \in E[p]$, we define

$$p(\underline{x}) = \lim_{i \rightarrow \infty} p(x_i) \quad \text{for } (x_i) \in \underline{x}.$$

Then the value $p(\underline{x})$ does not depend on the choice of (x_i) from \underline{x} . It is obvious that p is a norm on $E[p]$ and, with this norm, $E[p]$ is a Banach space.

For each $x \in E$, let $S_p(x)$ be the element of $E[p]$ which contains the p -Cauchy sequence whose terms are identical to x . Then we have

$$p(S_p(x)) = p(x) \quad \text{for every } x \in E.$$

For $\underline{x} \in E[p]$ and $(x_i) \in \underline{x}$, we have

$$\lim_{i \rightarrow \infty} p(S_p(x_i) - \underline{x}) = 0,$$

which shows that $S_p(E)$ is a dense subset of $E[p]$.

Let E be a locally convex space. A directed set Γ of semi-norms on E which induces the topology of E will be called a *calibration* for E . Then, for each $p \in \Gamma$, we have the p -completion $E[p]$ of E . The family $\{E[p] : p \in \Gamma\}$ of Banach spaces will be called the Γ -completion of E . Thus we have a projective system

$$S_p : E \rightarrow E[p] \quad \text{for all } p \in \Gamma.$$

It is easy to see that the projective topology on E defined by this system coincides with the topology of E .

When $q \geq p$ in Γ , that is, $q(x) \geq p(x)$ for every $x \in E$, we have the natural embedding

$$T_{q,p} : E[q] \rightarrow E[p] ,$$

which maps every $\underline{x} \in E[q]$ to the p -class which contains elements of \underline{x} . Obviously, this map is linear,

$$p(T_{q,p}(\underline{x})) \leq q(\underline{x}) \text{ for every } \underline{x} \in E[q]$$

and

$$T_{q,p} \circ S_q = S_p .$$

Furthermore, it is evident that $T_{q,p}(E[q])$ is a dense subset of $E[p]$.

The following fact will be used frequently. For the proof, we refer to [3], p. 231.

(1.1). Let E be a locally convex space and Γ be a calibration for E . Then E is complete if and only if the following condition is satisfied: if $\underline{x}_p \in E[p]$ for all $p \in \Gamma$ and

$$T_{q,p}(\underline{x}_q) = \underline{x}_p \text{ whenever } q \geq p \text{ in } \Gamma ,$$

then there exists $x \in E$ such that $S_p(x) = \underline{x}_p$ for all $p \in \Gamma$.

2. Γ -extensions of multi-valued maps

Let E and F be locally convex spaces and let Γ be a calibration for (E, F) . In other words, each $p \in \Gamma$ has the E -component p_E and the F -component p_F and

$$\Gamma_E = \{p_E : p \in \Gamma\} \text{ and } \Gamma_F = \{p_F : p \in \Gamma\}$$

are calibrations for E and F respectively. We shall denote the embeddings S_{p_E} and S_{p_F} by the same S_p .

Let A be a multi-valued map of E into F , that is, A is a subset of the product $E \times F$. For $p \in \Gamma$ and $[x, y] \in A$, we set

$$S_p([x, y]) = [S_p(x), S_p(y)] .$$

Then

$$S_p(A) \subset E[p] \times F[p] ,$$

and we set

$$A_p = \overline{S_p(A)} ,$$

where the closure is taken in the product $E[p] \times F[p]$ of Banach spaces $E[p]$ and $F[p]$. Hence A_p is always closed and it is easy to see that

$$A_p = (\overline{A})_p .$$

$$(2.1). \quad \overline{A} = \bigcap_{p \in \Gamma} S_p^{-1}(A_p) .$$

Proof. Since $S_p(A) \subset A_p$, we have

$$S_p(\overline{A}) \subset \overline{S_p(A)} = A_p \text{ for all } p \in \Gamma .$$

To prove the converse, assume that there exists $[x, y] \in S_p^{-1}(A_p)$ for all $p \in \Gamma$ such that $[x, y] \notin \overline{A}$. Then, since Γ is directed, there exist $p \in \Gamma$ and $\alpha > 0$ such that

$$([x, y] + U_E(p, \alpha) \times U_F(p, \alpha)) \cap A = \emptyset ,$$

where $U_E(p, \alpha)$ and $U_F(p, \alpha)$ are open p -balls around zeros with radius α in the spaces E and F respectively. However, for this p , since $S_p([x, y]) \in A_p$, we can choose $[x_i, y_i] \in A$ such that $S_p([x_i, y_i]) \rightarrow S_p([x, y])$, which is a contradiction.

As usual, the domain of A is denoted by $D(A)$.

$$(2.2). \quad (i) \quad \overline{D(A)} = \bigcap_{p \in \Gamma} S_p^{-1}(\overline{D(A_p)}) .$$

$$(ii) \quad \overline{D(A_p)} = \overline{S_p(D(A))} .$$

Proof. Let $x \in \overline{D(A)}$ and choose a net (x_λ) in $D(A)$ such that $x_\lambda \rightarrow x$. Then $S_p(x_\lambda) \in D(A_p)$ and $S_p(x_\lambda) \rightarrow S_p(x)$. Hence $S_p(x) \in \overline{D(A_p)}$, which holds for every $p \in \Gamma$. Conversely, assume that $S_p(x) \in \overline{D(A_p)}$ for every $p \in \Gamma$ and $x \notin \overline{D(A)}$. We choose $p \in \Gamma$ and $\alpha > 0$ such that

$$(x + U_E(p, \alpha)) \cap D(A) = \emptyset .$$

For this p , since $S_p(x) \in \overline{D(A_p)}$, we can find $\underline{x}_n \in D(A_p)$ such that $\underline{x}_n \rightarrow S_p(x)$. Since there exist $x_n \in D(A)$ such that

$$p(S_p(x_n) - \underline{x}_n) < 1/n,$$

we can conclude that $S_p(x_n) \rightarrow S_p(x)$, which is a contradiction. Thus (i) was proved. The proof of (ii) is similar.

(2.3). Assume that $q \geq p$ in Γ . Then, for every $\underline{x}_q \in D(A_q)$,

(i) $T_{q,p} \underline{x}_q \in D(A_p)$,

(ii) $T_{q,p} A_q \underline{x}_q \subset A_p T_{q,p} \underline{x}_q$.

Proof. For $\underline{x}_q \in D(A_q)$, assume that $[\underline{x}_q, \underline{y}_q] \in A_q$ and choose $[x_i, y_i] \in A$ such that $S_q([x_i, y_i]) \rightarrow [\underline{x}_q, \underline{y}_q]$. Then

$$S_p([x_i, y_i]) = T_{q,p} \circ S_q([x_i, y_i]) \rightarrow T_{q,p} [\underline{x}_q, \underline{y}_q],$$

where we used the following notation:

$$T_{q,p} [\underline{x}_q, \underline{y}_q] = [T_{q,p} \underline{x}_q, T_{q,p} \underline{y}_q].$$

Thus we have (i) and (ii).

3. Surjectivity

Let Γ be a calibration for (E, F) and $A \subset E \times F$ be a multi-valued map. The range of A will be denoted by $R(A)$.

(3.1). Assume that

(i) E is complete,

(ii) A_p^{-1} is a single-valued map for every $p \in \Gamma$,

(iii) $R(A_p) = F[p]$ for every $p \in \Gamma$.

Then $R(\overline{A}) = F$.

Proof. Let $y \in F$. Then, by (iii), there exists $\underline{x}_p \in D(A_p)$ such that $[\underline{x}_p, S_p(y)] \in A_p$ for every $p \in \Gamma$. Assume that $q \geq p$ in Γ . Then, by (2.3),

$$T_{q,p}^A \subset A_{p,q}^T$$

and, since $S_q(y) \in A_{q=q}^x$,

$$S_p(y) = T_{q,p} \circ S_q(y) \in A_{p,q}^T$$

or $[T_{q,p}^x, S_p(y)] \in A_p$. Then, by (ii), we have $T_{q,p}^x = \underline{x}_p$.

Therefore, by (i) and (1.1), there exists $x \in E$ such that $S_p(x) = \underline{x}_p$ for all $p \in \Gamma$. Hence, by (2.1), $[x, y] \in \bar{A}$, or $y \in R(\bar{A})$.

The converse of (3.1) is given by the following.

(3.2). Assume that

- (i) $R(A) = F$,
- (ii) if $[x_i, y_i] \in A$ and (y_i) is a p -Cauchy sequence for some $p \in \Gamma$, then (x_i) is also p -Cauchy.

Then $R(A_p) = F[p]$.

Proof. Let $\underline{y} \in F[p]$ and $(y_i) \in \underline{y}$. Then, by (i), we can choose $x_i \in D(A)$ such that $[x_i, y_i] \in A$. By (ii), (x_i) is p -Cauchy. Hence $(x_i) \in \underline{x}$ for some $\underline{x} \in E[p]$. Then it is the definition of A_p that $[\underline{x}, \underline{y}] \in A_p$.

4. Γ -contractions

Let Γ be a calibration for E . Then a map f of a subset $D(f)$ of E into E is said to be a Γ -contraction if

$$p(f(x)-f(y)) \leq p(x-y)$$

for all $p \in \Gamma$ and $x, y \in D(f)$. When f is a linear map, it is a Γ -contraction if and only if $p(f(x)) \leq p(x)$ for all $p \in \Gamma$ and $x \in D(f)$. In this case, the following theorem of Moore [4] is of fundamental importance.

(4.1). Let E be a locally convex space and S be an algebraic semigroup of continuous linear maps of E into E . Then S is equi-continuous if and only if there is a calibration Γ for E such that S

consists of Γ -contractions.

From this theorem we can immediately obtain a sufficient condition for a nonlinear map f to be a Γ -contraction for some Γ . We recall that f is said to be Gâteaux-differentiable on $D(f)$ if, for each $a \in D(f)$ and $x \in E$, the limit

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{-1}(f(a+\varepsilon x) - f(a)) = f'(a)(x)$$

exists and $f'(a)$ is a continuous linear map on E .

(4.2). Let f be a Gâteaux-differentiable map on a convex subset $D(f)$ into E . If the set $\{f'(x) : x \in D(f)\}$ is contained in an equicontinuous semigroup, there exists a calibration Γ for E such that f is a Γ -contraction.

The proof is an immediate consequence of the mean-value theorem (see [5], p. 15).

When f is a Γ -contraction and $p \in \Gamma$, $\{f(x_i)\}$ is a p -Cauchy sequence whenever $\{x_i\}$ is a p -Cauchy sequence. Hence, for every $\underline{x} \in \overline{S_p(D(f))}$, we can set

$$f_p(\underline{x}) = \lim_{i \rightarrow \infty} S_p(f(x_i)).$$

Then f_p is a contraction of $\overline{S_p(D(f))}$ into $E[p]$ and

$$f_p \circ S_p = S_p \circ f.$$

We shall use the following fact later.

(4.3). Let f be a Γ -contraction and $p \in \Gamma$. If $x_i \in D(f)$ and $S_p(x_i) \rightarrow \underline{x}$ for some $\underline{x} \in E[p]$, then $S_p(f(x_i)) \rightarrow f_p(\underline{x})$.

5. Γ -accretive maps

Let Γ be a calibration for E . We shall also denote by Γ the calibration for (E, E) with the identical components.

A map $A \subset E \times E$ is said to be Γ -accretive if, for every $\lambda > 0$, $(1+\lambda A)^{-1}$ is a single-valued Γ -contraction. If, furthermore,

$R(1+\lambda A) = E$, then A is said to be m - Γ -accretive.

(5.1). For any map $A \subset E \times E$ and $\lambda > 0$,

(i) $(1+\lambda A)_p = 1 + \lambda A_p$ for all $p \in \Gamma$,

(ii) $((1+\lambda A)^{-1})_p = (1+\lambda A_p)^{-1}$ for all $p \in \Gamma$.

Proof. If $[\underline{x}, \underline{y}] \in (1+\lambda A)_p$, we can choose $[x_i, y_i] \in 1+\lambda A$ such that $S_p([x_i, y_i]) \rightarrow [\underline{x}, \underline{y}]$. Then $[x_i, \lambda^{-1}(y_i-x_i)] \in A$ and

$$S_p\left([x_i, \lambda^{-1}(y_i-x_i)]\right) \rightarrow [\underline{x}, \lambda^{-1}(\underline{y}-\underline{x})].$$

Hence $[\underline{x}, \lambda^{-1}(\underline{y}-\underline{x})] \in A_p$ which implies $[\underline{x}, \underline{y}] \in 1+\lambda A_p$. The converse and (ii) can be proved similarly.

We are going to express the Γ -accretiveness of A in terms of the accretiveness of the family $\{A_p : p \in \Gamma\}$ of maps on Banach spaces.

(5.2). A is Γ -accretive if and only if every A_p is accretive.

Proof. Assume that A is Γ -accretive and $p \in \Gamma$. Then, for $J_\lambda = (1+\lambda A)^{-1}$, we have

$$p(J_\lambda x - J_\lambda y) \leq p(x-y) \text{ for } x, y \in R(1+\lambda A).$$

Let $\underline{x}, \underline{y} \in R(1+\lambda A_p)$. Then, by (5.1) (i), there exist $x_i, y_i \in R(1+\lambda A)$ such that

$$S_p(x_i) \rightarrow \underline{x} \text{ and } S_p(y_i) \rightarrow \underline{y}.$$

Then, by (4.3), we have

$$S_p(J_\lambda x_i) \rightarrow (J_\lambda)_p(\underline{x}) \text{ and } S_p(J_\lambda y_i) \rightarrow (J_\lambda)_p(\underline{y}).$$

Hence

$$\begin{aligned} p((J_\lambda)_p(\underline{x}) - (J_\lambda)_p(\underline{y})) &= \lim_{i \rightarrow \infty} p(J_\lambda x_i - J_\lambda y_i) \\ &\leq \lim_{i \rightarrow \infty} p(x_i - y_i) = p(\underline{x} - \underline{y}). \end{aligned}$$

Since $(J_\lambda)_p = (J_p)_\lambda$ by (5.1) (ii), we have proved that A_p is accretive.

Conversely, assume that every A_p is accretive and $x, y \in R(1+\lambda A)$.

Then, for every $p \in \Gamma$, $S_p(x), S_p(y) \in R(1+\lambda A_p)$. Therefore,

$$p((J_p)_\lambda S_p(x) - (J_p)_\lambda S_p(y)) \leq p(x-y).$$

However, we always have $(J_p)_\lambda \circ S_p = S_p \circ J$. Hence

$$p(J_\lambda x - J_\lambda y) \leq p(x-y),$$

which shows that A is Γ -accretive.

(5.3). (i) If A is m - Γ -accretive, every A_p is m -accretive.

(ii) If E is complete, A is closed and every A_p is m -accretive, then A is m - Γ -accretive.

Proof. (i) By the assumption, $R(1+\lambda A) = E$. To prove that the condition (3.2) (ii) is satisfied for $1 + \lambda A$, assume that $[x_i, y_i] \in 1+\lambda A$ and (y_i) is p -Cauchy. Then, since $x_i = J_\lambda y_i$ and J_λ is a Γ -contraction, (x_i) is also p -Cauchy. Hence, by (3.2), we have $R(1+\lambda A_p) = E[p]$.

(ii) We prove that the conditions (i), (ii) and (iii) in (3.1) are satisfied for $1 + \lambda A$. However (i) is a part of our assumptions and (ii) is included in the definition of A_p being accretive. Finally, (iii) is satisfied by $(1+\lambda A)_p$. Thus we have $R(\overline{1+\lambda A}) = E$. However, $\overline{1 + \lambda A} = 1 + \lambda \overline{A}$ and, since A is closed, we arrive at $R(1+\lambda A) = E$.

The following facts are immediate consequences of the definition of m - Γ -accretiveness and the fact that m - Γ -accretive maps are "maximal" Γ -accretive.

(5.4). (i) A m - Γ -accretive subset is closed in $E \times E$.

(ii) If A is m - Γ -accretive and $x \in D(A)$, then Ax is closed.

6. Some function spaces

Let E be a locally convex space equipped with a calibration Γ .

For a positive number T , we shall denote the closed interval $[0, T]$ by I , and let $C(I, E)$ be the set of all continuous functions of I into E . Then, for each $p \in \Gamma$ and $u \in C(I, E)$, $p \circ u$ is a real-valued continuous function defined on the compact subset I . Therefore, we can set

$$p_t(u) = \sup\{p(u(s)) : 0 \leq s \leq t\}$$

for $t \in I$, and we set $p^\infty(u) = \overline{p}_T(u)$ for $u \in C(I, E)$. Then the set

$$\Gamma^\infty = \{p^\infty : p \in \Gamma\}$$

defines a locally convex topology on $C(I, E)$ and it is complete if E is complete.

Let A be a multi-valued map on E and we denote by $C(I, \overline{D(A)})$ the set of all continuous functions of I into $\overline{D(A)}$. Then it is a closed subset of $C(I, E)$.

We shall denote the p -completion of $C(I, E)$ by $C(I, E)[p]$. Then we have the natural embedding

$$S_p : C(I, E) \rightarrow C(I, E)[p].$$

We now set

$$C(I, \overline{D(A)})[p] = \overline{S_p(C(I, \overline{D(A)}))}.$$

(6.1). If $\overline{D(A)}$ is convex, $C(I, \overline{D(A)})[p] = C(I, \overline{D(A_p)})$.

Proof. By (2.2) (ii), we have

$$S_p(C(I, \overline{D(A)})) \subset C(I, \overline{D(A_p)})$$

and $C(I, \overline{D(A_p)})$ is closed. Hence we only need to show that $C(I, \overline{D(A_p)}) \subset C(I, \overline{D(A)})[p]$. Now let $\underline{v} \in C(I, \overline{D(A_p)})$ and we set

$$\underline{v}_n(t) = \frac{kT-nt}{kT} \underline{a}_{k-1} + \frac{nt}{kT} \underline{a}_k \quad \text{if } \frac{(k-1)T}{n} \leq t \leq \frac{kT}{n}$$

for $k = 1, 2, \dots, n$, where

$$\underline{a}_k = \underline{v}(kT/n) \quad \text{for } k = 0, 1, \dots, n.$$

Then, since $\overline{D(A_p)}$ is convex, $\underline{v}_n \in C(I, \overline{D(A_p)})$ and $\lim_{n \rightarrow \infty} \underline{v}_n = \underline{v}$ in the Banach space $C(I, E[p])$. Since $\underline{a}_k \in \overline{D(A_p)}$, we can choose $a_{k,i} \in D(A)$ such that $S_p(a_{k,i}) \rightarrow \underline{a}_k$ for $k = 0, 1, \dots, n$, and we define functions $v_{n,i} : I \rightarrow E$ by

$$v_{n,i}(t) = \frac{kT-nt}{kT} a_{k-1,i} + \frac{nt}{kT} a_{k,i} \quad \text{if } \frac{(k-1)T}{n} \leq t \leq \frac{kT}{n}.$$

Then, since $\overline{D(A)}$ is convex, $v_{n,i} \in C(I, \overline{D(A)})$ and it is easy to see that

$$p^\infty(S_p \circ v_{n,i} - \underline{v}_n) \rightarrow 0 \quad \text{as } i \rightarrow \infty.$$

This means that $(v_{n,i})$ is a p -Cauchy sequence in $C(I, \overline{D(A)})$ and $(v_{n,i}) \in \underline{v}_n$. Hence $\underline{v}_n \in C(I, \overline{D(A)})[p]$. Since $C(I, \overline{D(A)})[p]$ is closed, $\underline{v} \in C(I, \overline{D(A)})[p]$.

We note that, when A is an m -accretive map on a Banach space which, together with its dual, is uniformly convex, then $\overline{D(A)}$ is convex. (See Barbu [1], p. 77, Proposition 3.6.) We shall call a calibration Γ *dually uniformly convex* if, for every $p \in \Gamma$, $E[p]$ and its dual are uniformly convex. Obviously $L^p_{loc}(R)$ admits such a calibration if $1 < p < \infty$. It is also known that every nuclear space admits a Hilbert calibration which is obviously dually uniformly convex.

Let, as before, E be a locally convex space equipped with a calibration Γ , and let $L^1(I, E)$ be the set of all integrable functions of I into E . Then, for each $p \in \Gamma$ and $u \in L^1(I, E)$, we can set

$$p^1_t(u) = \int_0^t p(u(s)) ds \quad \text{for } t \in I,$$

and we also set $p^1(u) = p^1_T(u)$. Then the set

$$\Gamma^1 = \{p^1 : p \in \Gamma\}$$

defines a locally convex topology on $L^1(I, E)$ and it is complete if E is complete. In the same manner as in the case of $C(I, \overline{D(A)})$, we can

prove that

$$L^1(I, E)[p] = L^1(I, E[p]) \text{ for every } p \in \Gamma .$$

In the proof of $L^1(I, E[p]) \subset L^1(I, E)[p]$ we can approximate elements of $L^1(I, E[p])$ by step functions which are, as can be proved easily, contained in $L^1(I, E)[p]$.

7. A result of Crandall and Nohel

Let E be a Banach space and $A \subset E \times E$ be an m -accretive map. For $\alpha \in \overline{D(A)}$, let us consider the following initial value problem:

$$(*) \quad \begin{cases} \frac{d}{dt} u(t) + Au(t) \ni Gu(t) & (t \in I) , \\ u(0) = \alpha , \end{cases}$$

where

$$G : C(I, \overline{D(A)}) \rightarrow L^1(I, E) .$$

It has been proved in [2] that the problem (*) has a unique solution in $C(I, \overline{D(A)})$ if there exists $\gamma \in L^1(I, R)$ such that

$$(**) \quad p_t^1(G(u)-G(v)) \leq \int_0^t \gamma(s) p_s^\infty(u-v) ds$$

for all $u, v \in C(I, \overline{D(A)})$ and $t \in I$, where p denotes the norm of E .

(7.1). *Let E be a complete locally convex space equipped with a dually uniformly convex calibration Γ . If $A \subset E \times E$ is an m - Γ -accretive map and the map G satisfies the condition (**) for every $p \in \Gamma$, then, for each $\alpha \in \overline{D(A)}$, the initial value problem (*) has a unique solution in $C(I, \overline{D(A)})$.*

Proof. The condition (**) implies

$$p^1(G(u)-G(v)) \leq \left(\int_0^T \gamma(s) ds \right) p^\infty(u-v)$$

for $u, v \in C(I, \overline{D(A)})$. Hence $\{G(u_i)\}$ is p^1 -Cauchy whenever $\{u_i\}$ is p^∞ -Cauchy. Therefore, by (6.1), we can define a map

$$G_p : C(I, \overline{D(A_p)}) \rightarrow L^1(I, E[p])$$

such that

$$G_p(S_p \circ u) = S_p \circ G(u) \text{ for every } u \in C(I, \overline{D(A)}) ,$$

and, if $q \geq p$ in Γ ,

$$T_{q,p}(G_q(\underline{u}_q))(t) = G_p(T_{q,p} \circ \underline{u}_q)(t)$$

for all $\underline{u}_q \in C(I, \overline{D(A_p)})$ and $t \in I$. Furthermore, G_p satisfies the condition (**). Hence, for each $p \in \Gamma$, the initial value problem

$$\begin{cases} \frac{d}{dt} \underline{u}(t) + A_p \underline{u}(t) \ni G_p(\underline{u})(t) & (t \in I) \\ \underline{u}(0) = S_p(\alpha) \end{cases}$$

has a unique solution \underline{u}_p in $C(I, \overline{D(A_p)})$. Then, if $q \geq p$ in Γ ,

$$T_{q,p} \underline{u}_q(0) = T_{q,p}(S_q(\alpha)) = S_p(\alpha) ,$$

and

$$T_{q,p} \left(\frac{d}{dt} \underline{u}_q(t) \right) + T_{q,p}(A_q \underline{u}_q(t)) \ni T_{q,p}(G_q(\underline{u}_q)(t)) ,$$

which, by (2.3), implies

$$\frac{d}{dt} T_{q,p} \underline{u}_q(t) + A_p T_{q,p} \underline{u}_q(t) \ni G_p(T_{q,p} \circ \underline{u}_q)(t) \quad (t \in I) .$$

Hence, by the unicity of the solution,

$$T_{q,p} \underline{u}_q(t) = \underline{u}_p(t) \text{ for all } t \in I .$$

Since E is complete, we can apply (1.1) to find $u(t) \in E$ such that

$$\underline{u}_p(t) = S_p(u(t)) \text{ for all } p \in \Gamma \text{ and } t \in I .$$

Then $u(t)$ is continuous with respect to t and, by (2.2),

$$u(t) \in \bigcap_{p \in \Gamma} S_p^{-1}(\overline{D(A_p)}) = \overline{D(A)}$$

Hence $u \in C(I, \overline{D(A)})$ and, furthermore,

$$S_p \left(\frac{d}{dt} u(t) + Au(t) \right) \ni S_p(G(u)(t)) \text{ for all } t \in I \text{ and } p \in \Gamma .$$

Then, by the lemma which will be proved below, we have

$$\frac{d}{dt} u(t) + Au(t) \ni G(u)(t) \quad \text{for all } t \in I .$$

The lemma referred to in the above is the following.

(7.2). Assume that B is a closed subset of E and

$$S_p(x) \in S_p(B) \quad \text{for every } p \in \Gamma .$$

Then $x \in B$.

Proof. For each $p \in \Gamma$ we choose $b_p \in B$ such that $S_p(x) = S_p(b_p)$, which means that $p(x-b_p) = 0$. Then the net (b_p) converges to x . Since B is closed, we have $x \in B$.

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