## ON SOLUTIONS OF PARABOLIC AND ELLIPTIC TYPE DIFFERENTIAL EQUATIONS ON $(-\infty, \infty)$ IN A BANACH SPACE

VOLODYMYR M. GORBACHUK

To my father.

ABSTRACT. We show that every classical solution of a parabolic or elliptic type homogeneous differential equation on  $(-\infty, \infty)$  in a Banach space may be extended to an entire vector-valued function. The description of all the solutions is given, and necessary and sufficient conditions for a solution to be continued to a finite order and finite type entire vector-valued function are presented.

1. Let  $\mathfrak{B}$  be a complex Banach space with norm  $\|\cdot\|$ . Denote by  $E(\mathfrak{B})$   $(L(\mathfrak{B}))$  the set of all densely defined closed linear operators (bounded linear operators) in  $\mathfrak{B}$ . We also denote by  $I, \mathcal{D}(A), \rho(A)$  and  $R_A(\cdot)$  the identity operator, the domain, the resolvent set, and the resolvent of the operator A. In what follows, by  $\{e^{tA}\}_{t\geq 0}$  we mean a  $C_0$ -semigroup of bounded linear operators in  $\mathfrak{B}$  with generator A (for a  $C_0$ -semigroup theory we refer to [1, 2]). Recall that a  $C_0$ -semigroup  $\{e^{tA}\}_{t\geq 0}$  is called bounded analytic of angle  $\theta \in (0, \frac{\pi}{2}]$  if  $e^{tA}$  admits an extension to an  $L(\mathfrak{B})$ -valued function  $e^{zA}$ , analytic inside the sector  $\Sigma_{\theta} = \{z \in \mathbb{C} : |\arg z| < \theta\}$ , strongly continuous at 0 on each ray of this sector, and for any  $\theta' < \theta$  there exists a constant  $c_{\theta'}$  such that  $\|e^{zA}\| \leq c_{\theta'}$  as  $z \in \overline{\Sigma_{\theta'}} = \{z \in \mathbb{C} : |\arg z| \leq \theta'\}$ .

For an operator  $A \in E(\mathfrak{B})$  and a number  $\beta \geq 0$ , we put

$$\mathfrak{G}_{\{\beta\}}(A) = \bigcup_{\alpha > 0} \mathfrak{G}^{\alpha}_{\beta}(A), \quad \mathfrak{G}_{(\beta)}(A) = \bigcap_{\alpha > 0} \mathfrak{G}^{\alpha}_{\beta}(A),$$

where

 $\mathfrak{G}^{\alpha}_{\beta}(A) = \{ x \in C^{\infty}(A) \big| \exists c = c(x) > 0, \forall k \in \mathbb{N}_0 = \{ 0 \} \cup \mathbb{N} : \|A^k x\| \le c \alpha^k k^{k\beta} \}$ 

is a Banach space with norm

$$\|x\|_{\mathfrak{G}^{\alpha}_{\beta}(A)} = \sup_{k \in \mathbb{N}_{0}} \frac{\|A^{k}x\|}{\alpha^{k}k^{k\beta}},$$

 $C^{\infty}(A) = \bigcap_{n \in \mathbb{N}_0} \mathcal{D}(A^n)$ . In  $\mathfrak{G}_{\{\beta\}}(A)$  ( $\mathfrak{G}_{(\beta)}(A)$ ), the topology of inductive (projective) limit of the spaces  $\mathfrak{G}^{\alpha}_{\beta}(A)$  is introduced

$$\mathfrak{G}_{\{\beta\}}(A) = \inf_{\alpha \to \infty} \mathfrak{G}^{\alpha}_{\beta}(A), \quad \mathfrak{G}_{(\beta)}(A) = \mathop{\mathrm{proj}}_{\alpha \to 0} \lim \mathfrak{G}^{\alpha}_{\beta}(A).$$

<sup>2000</sup> Mathematics Subject Classification. Primary 34G10.

Key words and phrases. Closed operator, entire vector, differential equation in a Banach space,  $C_0$ -semigroup and  $C_0$ -group of linear operators, analytic  $C_0$ -semigroup, entire vector-valued function, order and type of an entire vector-valued function.

The spaces  $\mathfrak{G}_{\{1\}}(A)$  and  $\mathfrak{G}_{(1)}(A)$  are the spaces of analytic and entire vectors, respectively, for the operator A. It is not hard to see that if  $\beta_1 < \beta_2$ , then the dense and continuous embeddings

$$\mathfrak{G}_{(\beta_1)}(A) \subseteq \mathfrak{G}_{\{\beta_1\}}(A) \subseteq \mathfrak{G}_{(\beta_2)}(A) \subseteq \mathfrak{G}_{\{\beta_2\}}(A)$$

hold.

If the operator A is bounded, then for any  $\beta > 0$ 

$$\mathfrak{G}_{\{0\}}(A) = \mathfrak{G}_{\{\beta\}}(A) = \mathfrak{G}_{\{\beta\}}(A) = \mathfrak{B}.$$

It is also easily shown that for an arbitrary  $\beta$ , one can choose an unbounded operator A so that the space  $\mathfrak{G}_{\{\beta\}}(A)$  (and all the more  $\mathfrak{G}_{(\beta)}(A)$ ) consists only of zero vector. But if an operator A is the generator of a bounded analytic  $C_0$ -semigroup  $\{e^{tA}\}_{t\geq 0}$  with angle  $\theta$ , then, as was proved in [3],  $\overline{\mathfrak{G}_{(\beta)}(A)} = \mathfrak{B}$  if  $\beta > 1 - \frac{2\theta}{\pi}$ . For  $\beta = 1 - \frac{2\theta}{\pi}$ , the cases are possible when  $\mathfrak{G}_{\{\beta\}}(A) = \{0\}$ .

**Theorem 1.** Let  $A \in E(\mathfrak{B})$ . Then for an arbitrary  $x \in \mathfrak{G}_{\{\beta\}}(A)$   $(x \in \mathfrak{G}_{(\beta)}(A))$ , the vector-valued function

$$\exp(zA) = \sum_{k=0}^{\infty} \frac{z^k A^k x}{k!}$$

is entire in the space  $\mathfrak{G}_{\{\beta\}}(A)$  as  $\beta < 1$  (in the space  $\mathfrak{G}_{(\beta)}(A)$  as  $\beta \leq 1$ ). The collection  $\{\exp(zA)\}_{z\in\mathbb{C}}$  forms a  $C_0$ -group of linear continuous operators in these spaces.

If A is the generator of a  $C_0$ -semigroup  $\{e^{tA}\}_{t\geq 0}$  in  $\mathfrak{B}$ , then

$$\forall x \in \mathfrak{G}_{(1)}(A), \quad \forall t \ge 0: \quad \exp(tA)x = e^{tA}x.$$

In the case where the semigroup  $\{e^{tA}\}_{t\geq 0}$  is bounded analytic one, the latter relation is true for all  $t \in \mathbb{R}^1$  (if  $t < 0, e^{tA} := (e^{-tA})^{-1}$ ).

*Proof.* It is evident that if  $x \in \mathfrak{G}_{(1)}(A)$ , then the series  $\sum_{k=0}^{\infty} \frac{z^k A^k x}{k!}$  converges in  $\mathfrak{B}$  for any  $z \in \mathbb{C}$ , and it defines an entire  $\mathfrak{B}$ -valued function.

Now, let  $x \in \mathfrak{G}_{(\beta)}(A)$  with  $\beta \leq 1$ , that is,

$$\forall \alpha > 0, \quad \exists c = c(x, \alpha) > 0, \quad \forall n \in \mathbb{N}_0: \quad \|A^n x\| \le c \alpha^n n^{n\beta} \quad (\beta \le 1).$$

Then, for an arbitrary  $m \in \mathbb{N}_0$ ,

$$\begin{aligned} \left| A^n \bigg( \exp(zA)x - \sum_{k=0}^m \frac{z^k A^k x}{k!} \bigg) \right| &= \left\| A^n \sum_{k=m+1}^\infty \frac{z^k A^k x}{k!} \right\| \le \sum_{k=m+1}^\infty \frac{|z|^k ||A^{n+k}x||}{k!} \\ &\le c \sum_{k=m+1}^\infty \frac{|z|^k}{k!} \alpha^{n+k} (n+k)^{(n+k)\beta} = c \alpha^n n^{n\beta} \sum_{k=m+1}^\infty \frac{|z|^k}{k!} k^{k\beta} \left( 1 + \frac{k}{n} \right)^{n\beta} \left( 1 + \frac{n}{k} \right)^{k\beta} \end{aligned}$$

The inequalities

$$\left(1+\frac{k}{n}\right)^{n\beta} \le \left(1+\frac{k}{n}\right)^n \le e^k$$

and

$$\left(1+\frac{n}{k}\right)^{k\beta} \le \left(1+\frac{n}{k}\right)^k \le e^n$$

imply that

$$\left\|A^n\left(\exp(zA)x-\sum_{k=0}^m\frac{z^kA^kx}{k!}\right)\right\|\leq c_m(\alpha e)^nn^{n\beta},$$

where

$$c_m = \sum_{k=m+1}^{\infty} \frac{|z\alpha e|^k}{k!} k^{k\beta}$$

Set m = 0. Then, for any fixed  $z \in \mathbb{C}$ , we have the inclusion  $\exp(zA)x \in \mathfrak{G}_{(\beta)}(A)$ . Moreover, whatever large  $\delta > 0$  is taken, the series  $\sum_{k=0}^{\infty} \frac{z^k}{k!} A^k x$  converges in the space  $\mathfrak{G}^{\alpha}_{\beta}(A)$  in the disk  $|z| < \delta$  for any  $\alpha < \frac{1}{e^2\delta}$ . So, this series defines an entire vector-valued function in  $\mathfrak{G}^{\alpha}_{\beta}(A)$ ,  $\alpha \in (0, \frac{1}{e^2\delta})$ , and, therefore, in  $\mathfrak{G}_{(\beta)}(A)$ .

In the same way, it is established that  $\exp(zA)x$ ,  $x \in \mathfrak{G}_{\{\beta\}}(A)$   $(\beta < 1)$ , is an entire vector-valued function in  $\mathfrak{G}_{\{\beta\}}(A)$ .

The group property of  $\{\exp(zA)\}_{z\in\mathbb{C}}$  is checked as in the same was in the scalar case.

Obviously, the vector-valued function  $\exp(zA)x$ ,  $x \in \mathfrak{G}_{(\beta)}(A)$ , is a solution of the Cauchy problem

$$\begin{cases} y'(t) &= Ay(t), \quad t \in (-\infty, \infty), \\ y(0) &= x. \end{cases}$$

**2.** Consider the equations

(1) 
$$y'(t) - Ay(t) = 0, \quad t \in (-\infty, \infty),$$

and

(2) 
$$y'(t) + Ay(t) = 0, \quad t \in (-\infty, \infty),$$

where A is the generator of a bounded analytic  $C_0$ -semigroup  $\{e^{tA}\}_{t\geq 0}$  in  $\mathfrak{B}$ . The equation (1) is an abstract parabolic equation while equation (2) is an inverse abstract parabolic one.

**Examples.** Let  $\mathfrak{B}$  is one of the spaces  $L^p(\mathbb{R}^n)(1 \leq p < \infty)$ ,  $C_0(\mathbb{R}^n)$  or  $BUC(\mathbb{R}^n)$ , where  $C_0(\mathbb{R}^n)$   $(BUC(\mathbb{R}^n))$  is the space of continuous functions on  $\mathbb{R}^n$  vanishing at infinity (bounded uniformly continuous functions on  $\mathbb{R}^n$ ) with the supremum norm. Define in these spaces the operator A in the following way:

$$Au(x) = \Delta u(x), \ x \in \mathbb{R}^n; \quad \mathcal{D}(A) = \{u \in \mathfrak{B} : \Delta u \in \mathfrak{B}\}$$

( $\Delta$  is taken in the distribution sense).

The operator A generates a bounded analytic  $C_0$ -semigroup of angle  $\frac{\pi}{2}$  in  $\mathfrak{B}$ , namely,

$$(e^{tA}f)(x) = (4\pi t)^{-n/2} \int_{\mathbb{R}^n} f(x-s)e^{-|s|^2/4t} \, ds, \quad t > 0, \quad f \in \mathfrak{B}, \quad x \in \mathbb{R}^n,$$

(see [4]). In this case, equation (1) is the classical heat one.

If  $A \leq 0$  is a selfadjoint operator in a Hilbert space, then A generates a bounded analytic  $C_0$ -semigroup of angle  $\frac{\pi}{2}$ , too.

By a solution (classical) of equation (1) or equation (2) on  $(-\infty, \infty)$  we mean a strongly continuously differentiable vector-valued function  $y(t) : (-\infty, \infty) \mapsto \mathcal{D}(A)$  satisfying (1) or (2), respectively.

**Theorem 2.** Let A be the generator of a bounded analytic  $C_0$ -semigroup  $\{e^{tA}\}_{t\geq 0}$  in **\mathfrak{B}**. A vector-valued function  $y(t) : (-\infty, \infty) \mapsto \mathcal{D}(A)$  is a solution of equation (1) on  $(-\infty, \infty)$  if and only if it may be represented in the form

(3) 
$$y(t) = \exp(tA)g, \quad g \in \mathfrak{G}_{(1)}(A), \quad t \in (-\infty, \infty).$$

So, every solution y(t) of equation (1) on  $(-\infty, \infty)$  admits an extension to an entire vector-valued function in the space  $\mathfrak{G}_{(1)}(A)$ .

*Proof.* Suppose y(t) to be a solution of equation (1) on  $(-\infty, \infty)$ . Since y(t) is a solution of this equation on  $[0, \infty)$ , we have (see [1])

$$y(t) = e^{tA}f = \exp(tA)f, \quad f \in \mathcal{D}(A), \quad t \in [0, \infty).$$

Put z(t) = y(-t),  $t \ge 0$ . The vector-valued function z(t) is a solution of equation (2) on  $[0, \infty)$ . As was shown in [5],

$$y(-t) = z(t) = \exp(-tA)g, \quad g \in \mathfrak{G}_{(1)}(A), \quad t \in [0, \infty).$$

Taking into account the continuity of y(t) at 0, we obtain f = g. Thus, y(t) is represented in the form (3) on the whole real axis. As was remarked in Theorem 1, such a vector-valued function is entire in the space  $\mathfrak{G}_{(1)}(A)$ .

Note that the fact that the values of a solution y(t) of equation (1) belong to the space  $\mathfrak{G}_{(1)}(A)$ , for the heat equation means that its solutions are entire functions not only in t, but in x as well.

In a way analogous to that used for equation (1), one can prove that a vector-valued function  $y(t): (-\infty, \infty) \mapsto \mathcal{D}(A)$  is a solution of equation (2) on  $(-\infty, \infty)$  if and only if

(4) 
$$y(t) = \exp(-tA)g, \quad g \in \mathfrak{G}_{(1)}(A), \quad t \in (-\infty, \infty).$$

By Theorem 1, a vector-valued function of the form (4) is also entire in the space  $\mathfrak{G}_{(1)}(A)$ .

**3.** Now we pass to the second-order equation

(5) 
$$y''(t) - By(t) = 0, \quad t \in (-\infty, \infty),$$

where B is a weakly positive operator in  $\mathfrak{B}$ , that is,  $B \in E(\mathfrak{B})$ ,  $\rho(B) \supset (-\infty, 0)$ , and there exists a constant M > 0 such that

$$\forall \lambda > 0 : ||R_B(-\lambda)|| \le \frac{M}{\lambda}.$$

If, in addition,  $0 \in \rho(B)$ , then the operator B is called positive.

As was shown in [1], for a weakly positive operator B, the powers  $B^{\alpha}$ ,  $0 < \alpha < 1$ , are defined, and  $A = -B^{1/2}$  is a generating operator of a bounded analytic  $C_0$ -semigroup in  $\mathfrak{B}$ .

Under a solution (classical) of equation (5) on  $(-\infty, \infty)$  we mean a twice continuously differentiable function  $y(t) : (-\infty, \infty) \mapsto \mathcal{D}(B)$  satisfying (5) on  $(-\infty, \infty)$ .

**Theorem 3.** Let B be a weakly positive operator in  $\mathfrak{B}$ . A function  $y(t) : (-\infty, \infty) \mapsto \mathcal{D}(B)$  is a solution of equation (5) on  $(-\infty, \infty)$  if and only if it admits a representation in the form

(6) 
$$y(t) = \exp(tA)f + \frac{\sinh(tA)}{A}g, \quad f,g \in \mathfrak{G}_{(1)}(A),$$

where  $A = -B^{1/2}$ ,

$$\frac{\sinh(zA)}{A} = \int_0^z \coth(zA) \, dz = \sum_{k=0}^\infty \frac{z^{2k+1}}{(2k+1)!} A^{2k},$$
$$\coth(zA) = \frac{1}{2} [\exp(zA) + \exp(-zA)] = \sum_{k=0}^\infty \frac{z^{2k}}{(2k)!} A^{2k}.$$

So, every solution of equation (5) on  $(-\infty, \infty)$  is an entire vector-valued function in the space  $\mathfrak{G}_{(1)}(A)$ .

*Proof.* Suppose that y(t) is a solution of equation (5) on  $(-\infty, \infty)$ . The equation (5) may be written as

$$\left(\frac{d}{dt} + A\right) \left(\frac{d}{dt} - A\right) y(t) = 0.$$

180

Put  $z(t) = (\frac{d}{dt} - A) y(t)$ . Obviously, z(t) is a solution of equation (2) on  $(-\infty, \infty)$  with  $A = -B^{1/2}$  which is the generator of a bounded analytic  $C_0$ -semigroup in  $\mathfrak{B}$ . As we have proved above,

$$z(t) = \exp(-tA)g, \quad g \in \mathfrak{G}_{(1)}(A), \quad t \in (-\infty, \infty).$$

Hence, y(t) is a solution on  $(-\infty, \infty)$  of the equation

$$\left(\frac{d}{dt} - A\right)y(t) = \exp(-tA)g.$$

Set

$$z_0(t) = y(t) - \frac{\sinh(tA)}{A}g$$

Then

$$\left(\frac{d}{dt} - A\right)z_0(t) = \exp(-tA)g - \left(\frac{d}{dt} - A\right)\frac{\sinh(tA)}{A}g = 0,$$

i.e.  $z_0(t)$  is a solution of equation (1) on  $(-\infty, \infty)$ . Therefore,

$$z_0(t) = \exp(tA)f, \quad f \in \mathfrak{G}_{(1)}(A), \quad t \in (-\infty, \infty),$$

whence

$$y(t) = \exp(tA)f + \frac{\sinh(tA)}{A}g, \quad f,g \in \mathfrak{G}_{(1)}(A),$$

which, in view of Theorem 1 and the fact that the vector-valued function  $\operatorname{coth}(zA)$  is entire in  $\mathfrak{G}_{(1)}(A)$ , enables to conclude that y(t) can be extended to an entire vector-valued function y(z) in  $\mathfrak{G}_{(1)}(A)$ .

It is not hard to check that a vector-valued function of the form (6) is a solution of equation (5).  $\hfill \Box$ 

**4**. Denote by  $\mathfrak{A}(\mathfrak{B})$  the set of all entire  $\mathfrak{B}$ -valued functions. We say that a vectorvalued function  $y(z) \in \mathfrak{A}(\mathfrak{B})$  is of finite growth order (finite order) if there exists a number  $\gamma \geq 0$  such that

$$\|y(z)\| \le e^{|z|^{\gamma}}$$

for sufficiently large |z|. The infimum  $\rho(y)$  of such  $\gamma$  is called the order of y(z).

Now let  $\delta > 0$  be an arbitrary fixed number. By the degree of the function  $y(z) \in \mathfrak{A}(\mathfrak{B})$  with respect to the number  $\delta$  we mean the value

$$\sigma(y,\delta) = \overline{\lim_{r \to \infty}} \frac{\ln \max_{|z|=r} \|y(z)\|}{r^{\delta}}$$

It is clear that if y(z) has a finite order  $\rho = \rho(y)$  and  $\delta < \rho$ , then  $\sigma(y, \delta) = \infty$ , but  $\sigma(y, \delta) = 0$  for  $\delta > \rho$ . The number  $\sigma(y) = \sigma(y, \rho)$  (the degree of y(z) with respect to its order) is called the type of y(z). It is usual to call a finite order vector-valued function  $y \in \mathfrak{A}(\mathfrak{B})$  an exponential type vector-valued function if  $\rho(y) \leq 1$  and  $\sigma(y, 1) < \infty$ .

For an arbitrary number  $\rho > 0$ , we denote by  $\mathfrak{A}^{\rho}(\mathfrak{B})$  the set of all functions  $y \in \mathfrak{A}(\mathfrak{B})$ , whose orders do not exceed  $\rho$ , and of finite degrees with respect to this  $\rho$ . We also put

$$\mathfrak{A}^{\rho}_{\alpha}(\mathfrak{B}) = \{ y \in \mathfrak{A}^{\rho}(\mathfrak{B}) \big| \exists c > 0, \forall z \in \mathbb{C} : \|y(z)\| \le c e^{\alpha |z|^{\rho}} \}$$

where 0 < c = c(y) = const. The set  $\mathfrak{A}^{\rho}_{\alpha}(\mathfrak{B})$  is a Banach space with norm

$$\|y\|_{\mathfrak{A}^{\rho}_{\alpha}(\mathfrak{B})} = \sup_{r \ge 0} e^{-\alpha r^{\rho}} \max_{|z|=r} \|y(z)\|.$$

Evidently,

$$\mathfrak{A}^{
ho}(\mathfrak{B}) = \bigcup_{lpha>0} \mathfrak{A}^{
ho}_{lpha}(\mathfrak{B}).$$

In the space  $\mathfrak{A}^{\rho}(\mathfrak{B})$  we introduce the topology of inductive limit of the Banach spaces  $\mathfrak{A}^{\rho}_{\alpha}(\mathfrak{B})$ :

$$\mathfrak{A}^{\rho}(\mathfrak{B}) = \operatorname{ind}_{\alpha \to \infty} \mathfrak{A}^{\rho}_{\alpha}(\mathfrak{B}).$$

The convergence  $y_n \to y$   $(n \to \infty)$  in  $\mathfrak{A}^{\rho}(\mathfrak{B})$  means the following: the sequence  $\sigma(y_n, \rho)$  is bounded, and  $||y_n(z) - y(z)|| \to 0$   $(n \to \infty)$  uniformly on each compact set  $K \subset \mathbb{C}$ . It is easily seen that  $\mathfrak{A}^1(\mathfrak{B})$  coincides with the space of exponential type entire  $\mathfrak{B}$ -valued functions.

It is reasonable to ask whether there exist solutions of equations (1), (2) or (5) on  $(-\infty, \infty)$ , admitting extensions to vector-valued functions from the class  $\mathfrak{A}^{\rho}(\mathfrak{B})$ , and if this is the case, then under what conditions, the set of such solutions of a corresponding equation is dense in the set of all its solutions, that is, for any solution y(z) of equation (1), (2) or (5) there exists a sequence  $y_n \in \mathfrak{A}^{\rho}(\mathfrak{B})$  converging uniformly to y on every compact set  $K \subset \mathbb{C}$ .

**Theorem 4.** For a solution y(z) of equations (1),(2) (or (5)) on  $(-\infty,\infty)$  to belong to  $\mathfrak{A}^{\rho}(\mathfrak{B})$ , it is necessary and sufficient that  $y(0) \in \mathfrak{G}_{\{\beta\}}(A)$   $(y(0), y'(0) \in \mathfrak{G}_{\{\beta\}}(A))$ , where  $\beta = \frac{\rho-1}{\rho}$ . If this is the case, then  $y(z) \in \mathfrak{G}_{\{\beta\}}(A)$  for any  $z \in \mathbb{C}$ . Under the condition that  $\rho > \frac{\pi}{2\theta}$  ( $\theta$  is the analyticity angle of the semigroup  $\{e^{tA}\}_{t\geq 0}$ ), the set of solutions  $y \in \mathfrak{A}^{\rho}(\mathfrak{B})$  of the corresponding equation is dense in the set of all its solutions.

*Proof.* Let  $y \in \mathfrak{A}^{\rho}(\mathfrak{B})$  be a solution of equation (1) on  $(-\infty, \infty)$ . Then y(z) is represented in the form (3):

$$y(z) = \exp(zA)g, \quad g \in \mathfrak{G}_{(1)}(A)$$

In view of Theorem 2 from [6],  $y(0) = g \in \mathfrak{G}_{\{\beta\}}(A)$ , where  $\beta = \frac{\rho-1}{\rho}$ . By Theorem 1,  $y(z) \in \mathfrak{G}_{\{\beta\}}(A)$  for an arbitrary  $z \in \mathbb{C}$ . The inverse assertion follows from the same theorem. The similar arguments are suitable for equation (2).

Now suppose  $y \in \mathfrak{A}^{\rho}(\mathfrak{B})$  to be a solution of equation (5) on  $(-\infty, \infty)$ . By Theorem 2 from [6],  $y(0), y'(0) \in \mathfrak{G}_{\{\gamma\}}(B)$  with  $\gamma = 2\frac{\rho-1}{\rho}$ . Since  $\mathfrak{G}_{\{\gamma\}}(B) = \mathfrak{G}_{\{\frac{\gamma}{2}\}}(A)$ , we have  $y(0), y'(0) \in \mathfrak{G}_{\{\beta\}}(A)$ . This and representation (6) imply the inclusions

$$y(0) = f \in \mathfrak{G}_{\{\beta\}}(A), \quad y'(0) = Af + g \in \mathfrak{G}_{\{\beta\}}(A)$$

Taking into account the embedding  $A\mathfrak{G}_{\{\beta\}}(A) \subseteq \mathfrak{G}_{\{\beta\}}(A)$ , we conclude that  $g \in \mathfrak{G}_{\{\beta\}}(A)$ . The Theorem 1 and the formula (6) guarantee the inclusion  $y(z), y'(z) \in \mathfrak{G}_{\{\beta\}}(A)$  for any  $z \in \mathbb{C}$ .

In [3], it was shown that if  $\beta > 1 - \frac{2\theta}{\pi}$  (i.e.  $\rho = \frac{1}{1-\beta} > \frac{1}{1-(1-\frac{2\theta}{\pi})} = \frac{\pi}{2\theta}$ , then  $\overline{\mathfrak{G}}_{(\beta)}(\overline{A}) = \mathfrak{B}$ . Since the solutions of equation (1) on  $(-\infty,\infty)$  have the form  $y(z) = \exp(zA)g$ ,  $g \in \mathfrak{G}_{(1)}(A)$ , and  $\overline{\mathfrak{G}}_{\{\beta\}}(\overline{A}) = \mathfrak{G}_{(1)}(A)$ , the vector g can be approximated in  $\mathfrak{G}_{(1)}(A)$ -topology by vectors  $g_n \in \mathfrak{G}_{\{\beta\}}(A)$   $(n \in \mathbb{N})$ . By Theorem 1, the sequence  $y_n(z) = \exp(zA)g_n$  converges to y(z) uniformly on each compact set  $K \subset \mathbb{C}$ . The similar arguments can be applicable for equations (2) and (5).

As for  $\rho = \frac{\pi}{2\theta}$ , the considered equations may, generally, have no solutions on  $(-\infty, \infty)$ in the class  $\mathfrak{A}^{\rho}(\mathfrak{B})$  except for the trivial one. But (see [7]) under the conditions that  $\theta = \frac{\pi}{2}$  and the inequality

$$\int_0^1 \ln \ln M(s) \, ds < \infty, \quad \text{where} \quad M(s) = \sup_{|\Im \lambda| \ge s} \|R_A(\lambda)\|$$

is fulfilled, the set of exponential type entire solutions is dense in the set of all solutions. This happens to be the case when, for example, A is a normal operator in a Hilbert space  $\mathfrak{H}$ , generating a bounded analytic  $C_0$ -semigroup, or B is a weakly positive normal operator in  $\mathfrak{H}$ .

## References

- 1. S. G. Krein, Linear Differential Equations in Banach Space, Nauka, Moscow, 1967. (Russian)
- A. Pazy, Semigroups of Linear Operators and Applications to Partial Differential Equations, Springer-Verlag, New York—Berlin—Heidelberg—Tokyo, 1983.
- M. L. Gorbachuk and Yu. G. Mokrousov, On density of some sets of infinitely differentiable vectors of a closed operator on a Banach space, Methods Funct. Anal. Topology 8 (2002), no. 1, 23–29.
- W. Arendt, C. J. K. Batty, M. Hieber, and F. Neubrander, Vector-Valued Laplace Transforms and Cauchy Problems, Birkhauser Verlag, Basel—Boston—Berlin, 1999.
- V. I. Gorbachuk and M. L. Gorbachuk, Boundary Value Problems for Operator Differential Equations, Kluwer Academic Publishers, Dordrecht—Boston—London, 1991.
- M. L. Gorbachuk, V. I. Gorbachuk, On the well-posed solvability in some classes of entire functions of the Cauchy problem for differential equations in a Banach space, Methods Funct. Anal. Topology 11 (2005), no. 2, 113–125.
- M. L. Gorbachuk, V. I. Gorbachuk, On approximation of smooth vectors of a closed operator by entire vectors of exponential type, Ukrain. Mat. Zh. 47 (1995), no. 5, 616–628. (Ukrainian)

NATIONAL TECHNICAL UNIVERSITY "KPI", 37 PEREMOGY PROSP., KYIV, 06256, UKRAINE *E-mail address*: volod@horbach.kiev.ua

Received 02/03/2008