

RESOLUTION IN HÖLDER SPACES OF AN ELLIPTIC PROBLEM IN AN UNBOUNDED DOMAIN

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Abstract

In this paper we give new results concerning the maximal regularity of the strict solution of an abstract second-order differential equation, with non-homogeneous boundary conditions of Dirichlet type, and set in an unbounded interval. The right-hand term of the equation is a Hölder continuous function.

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1. Introduction

This work is devoted to the study of the second-order abstract differential equation

$$(1.1) \quad u''(t) + Au(t) = f(t), \quad t \in (0, +\infty),$$

under non-homogeneous boundary conditions of Dirichlet type given by

$$(1.2) \quad u(0) = \varphi, \quad u(+\infty) = 0,$$

where φ and $f(t)$ belong to a complex Banach space E and A is a closed linear operator with domain $D(A)$ not necessarily dense in E .

For $l \in \mathbb{N}$, we denote by $BUC^l([0, +\infty[; E)$ the space of vector-valued functions with uniformly continuous and bounded derivatives up to order l in $[0, +\infty[$ and by $C^\sigma([0, +\infty[; E)$ for $\sigma \in]0, 1[$, the space of bounded and σ -Hölder continuous functions $f : [0, +\infty[\rightarrow E$, such that $\sup_{t \in [0, +\infty[} \|f(t)\|_E < \infty$ and there exists $C > 0$ such that for all $t, \tau \in [0, +\infty[$,

$$\|f(t) - f(\tau)\|_E \leq C|t - \tau|^\sigma,$$

endowed with the norm

$$\begin{aligned}\|f\|_{C^\sigma([0, +\infty[; E)} &= \sup_{t \in [0, +\infty[} \|f(t)\|_E + \sup_{t \neq \tau} \frac{\|f(t) - f(\tau)\|_E}{|t - \tau|^\sigma} \\ &= \|f\|_\infty + [f]_{C^\sigma([0, +\infty[; E)}.\end{aligned}$$

For simplicity, we shall write $C^\sigma(E)$ instead of $C^\sigma([0, +\infty[; E)$.

In the present study, we are interested in the existence, the uniqueness and the maximal regularity of the strict solution u in the Banach space $X = BUC([0, +\infty[; E)$, when the right-hand term f is regular (Hölder continuous function).

We recall that $u \in BUC([0, +\infty[; E)$ is a *strict solution* of Problem (1.1)–(1.2) if

$$u \in BUC([0, +\infty[; E) \cap BUC([0, +\infty[; D(A)),$$

and u satisfies (1.1) and (1.2).

Throughout this paper we assume that the resolvent of A verifies the hypothesis that there exists $K > 0$ such that for all $\lambda \geq 0$

$$(1.3) \quad \|(A - \lambda I)^{-1}\|_{L(E)} \leq \frac{K}{1 + \lambda}.$$

Equations (1.1)–(1.2) can be illustrated by the following example of a Laplacian problem

$$\begin{cases} \frac{\partial^2 u}{\partial t^2}(t, x) + \frac{\partial^2 u}{\partial x^2}(t, x) = f(t, x), & (t, x) \in (0, +\infty) \times (0, 1), \\ u(0, x) = \varphi(x), \quad u(+\infty, x) = 0, & x \in (0, 1), \\ u(t, 0) = u(t, 1) = 0. \end{cases}$$

Indeed, in $E = C([0, 1])$, we can choose the operator A as follows:

$$\begin{aligned}D(A) &= \{v \in C^2([0, 1]) : v(0) = v(1) = 0\} \subset E, \\ (Av)(x) &= v''(x), \quad v \in D(A).\end{aligned}$$

Several authors have studied equation (1.1) under various (homogeneous or non-homogeneous) boundary conditions, as well as in the case of variable operators, but on a finite interval. See, for instance, Krein [5], Sobolevskii [11], Véron [13], Kuyazyuk [6], Da Prato-Grisvard [9], Labbas [7].

Our approach is based on the direct use of the operational calculus and of Dunford's integrals as in Da Prato-Grisvard [9]. We make use of the real Banach interpolation spaces $D_A(\theta, +\infty)$, between $D(A)$ and E , which are well-known in many concrete cases and can be characterized by

$$D_A(\theta, +\infty) = \left\{ \xi \in E : \sup_{t > 0} \|t^\theta A(A - tI)^{-1}\xi\|_E < \infty \right\},$$

where $\theta \in (0, 1)$ (see Grisvard [4]).

Assumption (1.3) does not imply that A is an infinitesimal generator of an analytical semigroup. However it allows us to define $(-A)^{1/2}$, (for details, see Balakrishnan [1]). We do not use this fractional power of the operator nor the techniques of semigroups estimates generated by them as in Krein [5].

Our main results are the following.

THEOREM 1.1. *Let $\varphi \in D(A)$ and $f \in C^{2\theta}(E)$, with $\theta \in (0, 1/2)$ such that*

$$f(0) - A\varphi \in \overline{D(A)}.$$

Then Problem (1.1)–(1.2) admits a unique strict solution.

THEOREM 1.2. *Let $\varphi \in D(A)$ and $f \in C^{2\theta}(E)$, with $\theta \in (0, 1/2)$ such that*

$$f(0) - A\varphi \in D_A(\theta, +\infty).$$

Then the unique strict solution of (1.1)–(1.2) satisfies the property of maximal regularity $Au(\cdot)$, $u''(\cdot) \in C^{2\theta}(E)$.

If f is in a L^p -Lebesgue space, we can prove that the same representation given in (2.1) leads to the existence of a strict solution, because Lebesgue spaces satisfy the so-called UMD property. This no longer holds true for Hölder spaces; so the function needs more regularity (see, for instance, Favini *et al.* [3]).

The paper is organized as follows. In Section 2, we give the natural representation of the solution u to Problem (1.1)–(1.2) by using the operational calculus and Dunford's integral. In Section 3, we give necessary and sufficient conditions on φ and $A\varphi - f(0)$ to obtain the maximal smoothness of the solution u given by Dunford's integral when f is Hölderian. In Section 4, we present an example, to which our abstract results can be applied.

2. Construction of the solution

If A is a complex scalar z such that $\operatorname{Re} \sqrt{-z}$ is positive, then the solution of (1.1)–(1.2) is given by

$$u(t) = e^{-\sqrt{-z}t}\varphi - \int_0^{+\infty} k(t, s)f(s)ds,$$

where

$$k(t, s) = \begin{cases} \frac{e^{-\sqrt{-z}t} \sinh \sqrt{-z}s}{\sqrt{-z}} & 0 \leqslant s \leqslant t, \\ \frac{e^{-\sqrt{-z}s} \sinh \sqrt{-z}t}{\sqrt{-z}} & s \geqslant t. \end{cases}$$

Here $\sqrt{-z}$ is the analytic determination defined by $\operatorname{Re} \sqrt{-z} > 0$. In the general case, it is well known that Hypothesis (1.3) implies the existence of $\delta_0 \in (0, \pi/2)$ and $\epsilon_0 > 0$ such that the resolvent set of A contains a sectorial domain of the form

$$S_{\epsilon_0, \delta_0} = S = \{\lambda \in \mathbb{C}^* : |\arg \lambda| \leq \delta_0\} \cup \overline{B(O, \epsilon_0)},$$

where $B(O, \epsilon_0)$ is an open ball of radius ϵ_0 . If γ denotes the sectorial boundary curve of S_{ϵ_0, δ_0} oriented positively, remaining in $\rho(A) \setminus \mathbb{R}_+$, and defined by

$$\gamma = \{z \in \mathbb{C} : |z| \geq \epsilon_0 \text{ and } |\arg z| = \delta_0\} \cup \{z = \epsilon_0 e^{i\nu} : \delta_0 \leq \nu \leq 2\pi - \delta_0\},$$

then the natural representation of the solution of (1.1)–(1.2), in the abstract case, is given by Dunford's integral

$$(2.1) \quad u(t) = \frac{1}{2i\pi} \int_{\gamma} e^{-\sqrt{-z}t} (A - zI)^{-1} \varphi dz - \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t, s) (A - zI)^{-1} f(s) ds dz.$$

These integrals converge absolutely for every $t \in (0, +\infty)$. Indeed, we have for $z \in \gamma$, $|e^{-\sqrt{-z}t}| \leq e^{-\operatorname{Re} \sqrt{-z}t} = e^{-c_0|z|^{1/2}t}$, where $c_0 = \cos((\pi - \delta_0)/2)$. On the other hand, for any $f \in X$, we see that

$$\left\| \int_0^{+\infty} k(t, s) (A - zI)^{-1} f(s) ds \right\|_E \leq \frac{1}{c_0|z|^2} \|f\|_X.$$

Set, for $\varphi \in E$ and $t \in (0, +\infty)$,

$$B(t, A)\varphi = \frac{1}{2i\pi} \int_{\gamma} e^{-\sqrt{-z}t} (A - zI)^{-1} \varphi dz.$$

Then we have the following result, which allows us to study the properties of the solution u .

PROPOSITION 2.1. *Under Assumption (1.3) we have*

- (1) *that there exists $K > 0$ depending only on γ such that for all $\varphi \in E$ and for all $t > 0$, $\|B(t, A)\varphi\|_E \leq K\|\varphi\|_E$;*
- (2) *for all $\varphi \in E$ and for all $t > 0$, $B(t, A)\varphi \in D(A)$;*
- (3) *$B(\cdot, A)\varphi \in X$ if and only if $\varphi \in \overline{D(A)}$.*

PROOF. (1) For $t > 0$, we can write

$$\begin{aligned} B(t, A)\varphi &= \frac{1}{2i\pi} \int_{\gamma^+} e^{-\sqrt{-z}t} (A - zI)^{-1} \varphi dz + \frac{1}{2i\pi} \int_{\gamma^-} e^{-\sqrt{-z}t} (A - zI)^{-1} \varphi dz \\ &= I_+ + I_-, \end{aligned}$$

where

$$(2.2) \quad \gamma_t^+ = \{z \in \gamma : |z| \geq 1/t^2\}, \quad \gamma_t^- = \{z \in \gamma : |z| \leq 1/t^2\}.$$

Then

$$\|I_+\|_E \leq K \int_{\gamma_t^+} e^{-(\operatorname{Re} \sqrt{-z})t} \frac{|dz|}{|z|} \|\varphi\|_E \leq K \int_1^{+\infty} \frac{e^{-c_0\sigma}}{\sigma^2/t^2} \frac{2\sigma}{t^2} d\sigma \|\varphi\|_E \leq K \|\varphi\|_E,$$

and

$$I_- = \frac{1}{2i\pi} \int_{\gamma_t^-} (e^{-\sqrt{-z}t} - 1)(A - zI)^{-1}\varphi dz - \frac{1}{2i\pi} \int_{C_t} (A - zI)^{-1}\varphi dz = I'_- + I''_-,$$

where $C_t = \{z = e^{iv}/t^2 : -\delta_0 \leq v \leq \delta_0\}$. For I'_- , we write

$$\begin{aligned} I'_- &= \frac{1}{2i\pi} \int_{z \in \gamma_t^-, \epsilon_0 \leq |z| \leq 1/t^2} (e^{-\sqrt{-z}t} - 1)(A - zI)^{-1}\varphi dz \\ &\quad + \frac{1}{2i\pi} \int_{z \in \gamma_t^-, z = \epsilon_0 e^{iv}} (e^{-\sqrt{-z}t} - 1)(A - zI)^{-1}\varphi dz = J_-^1 + J_-^2, \end{aligned}$$

then

$$\begin{aligned} \|J_-^1\|_E &\leq K \int_{\epsilon_0}^{1/t^2} \frac{|e^{-\sqrt{-z}t} - 1|}{|z|} d|z| \|\varphi\|_E \leq K \int_0^{1/t^2} |z|^{1/2} t \frac{d|z|}{|z|} \|\varphi\|_E \leq K \|\varphi\|_E, \\ \|J_-^2\|_E &\leq \frac{2\epsilon_0}{2\pi} \int_{\delta_0}^{2\pi-\delta_0} \|(A - \epsilon_0 e^{iv} I)^{-1}\varphi\|_E dv \leq K \|\varphi\|_E. \end{aligned}$$

For I''_- , we have

$$\|I''_-\|_E \leq K \int_{-\delta_0}^{+\delta_0} \left\| \left(A - \frac{1}{t^2} e^{iv} \right)^{-1} \varphi \right\|_E \frac{1}{t^2} dv \leq K \|\varphi\|_E.$$

(2) This rises from the convergence of the integral

$$\frac{1}{2i\pi} \int_{\gamma} e^{-\sqrt{-z}t} A(A - zI)^{-1}\varphi dz,$$

and from the fact that $e^{-\sqrt{-z}t}(A - zI)^{-1}\varphi \in D(A)$ for all $\varphi \in E$ and $t > 0$.

(3) Fix $\epsilon > 0$ and let $\varphi \in \overline{D(A)}$, then there exists $\psi \in D(A)$ such that

$$(2.3) \quad \|\varphi - \psi\|_E \leq \epsilon.$$

Using the resolvent's identity $(A - zI)^{-1}A\psi = \psi + z(A - zI)^{-1}\psi$, we obtain

$$B(t, A)\psi = \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} (A - zI)^{-1}A\psi dz.$$

Thanks to the inequality

$$\left\| \frac{e^{-\sqrt{-z}t}}{z} (A - zI)^{-1}A\psi \right\|_E \leq \frac{K}{|z|^2} \|A\psi\|_E,$$

Lebesgue's and Cauchy's theorems give us

$$\lim_{t \rightarrow 0^+} B(t, A)\psi = \frac{1}{2i\pi} \int_{\gamma} \frac{(A - zI)^{-1}}{z} A\psi dz = \psi.$$

Now from the equality

$$B(t, A)\varphi - \varphi = (B(t, A)\varphi - B(t, A)\psi) + (B(t, A)\psi - \psi) + (\psi - \varphi),$$

and from the estimate (2.3), we deduce that $B(t, A)\varphi - \varphi \rightarrow 0$ as $t \rightarrow 0^+$. The uniform continuity in $t > 0$ is easily verified.

Conversely, if $B(\cdot, A)\varphi \in X$, then for $z \in \gamma$ one has

$$\begin{aligned} (A - zI)^{-1} \lim_{t \rightarrow 0^+} B(t, A)\varphi &= \lim_{t \rightarrow 0^+} (A - zI)^{-1} B(t, A)\varphi \\ &= \lim_{t \rightarrow 0^+} B(t, A)(A - zI)^{-1}\varphi \\ &= (A - zI)^{-1}\varphi, \end{aligned}$$

which implies that $\varphi = \lim_{t \rightarrow 0^+} B(t, A)\varphi \in \overline{D(A)}$. □

PROPOSITION 2.2. *Under Assumption (1.3) and for $\theta \in (0, 1/2)$ we have*

$$B(\cdot, A)\varphi \in C^{2\theta}(E) \quad \text{if and only if} \quad \varphi \in D_A(\theta, +\infty).$$

PROOF. Let $\varphi \in D_A(\theta, +\infty)$ and $0 \leq \tau < t$. Thus

$$\begin{aligned} (\tau, A)\varphi - B(t, A)\varphi &= \frac{1}{2i\pi} \int_{\gamma} \left(e^{-\sqrt{-z}\tau} - e^{-\sqrt{-z}t} \right) \frac{A(A - zI)^{-1}}{z} \varphi dz \\ &= \frac{1}{2i\pi} \int_{z \in \gamma, |z| \geq (t-\tau)^{-2}} \left(e^{-\sqrt{-z}\tau} - e^{-\sqrt{-z}t} \right) \frac{A(A - zI)^{-1}}{z} \varphi dz \\ &\quad + \frac{1}{2i\pi} \int_{z \in \gamma, |z| \leq (t-\tau)^{-2}} \left(e^{-\sqrt{-z}\tau} - e^{-\sqrt{-z}t} \right) \frac{A(A - zI)^{-1}}{z} \varphi dz, \end{aligned}$$

and

$$\begin{aligned}
& \|B(\tau, A)\varphi - B(t, A)\varphi\|_E \\
& \leq K \int_{z \in \gamma, |z| \geq (t-\tau)^{-2}} \frac{|dz|}{|z|^{\theta+1}} \|\varphi\|_{D_A(\theta, +\infty)} \\
& \quad + K' \int_{z \in \gamma, |z| \leq (t-\tau)^{-2}} \frac{e^{-(\operatorname{Re} \sqrt{-z})\tau} |z|^{1/2}(t-\tau)}{|z|^{\theta+1}} |dz| \|\varphi\|_{D_A(\theta, +\infty)} \\
& \leq K \int_{z \in \gamma, |z| \geq (t-\tau)^{-2}} \frac{|dz|}{|z|^{\theta+1}} \|\varphi\|_{D_A(\theta, +\infty)} \\
& \quad + K' \int_{z \in \gamma, |z| \leq (t-\tau)^{-2}} \frac{|z|^{1/2}(t-\tau)}{|z|^{\theta+1}} |dz| \|\varphi\|_{D_A(\theta, +\infty)} \\
& \leq \max(K, K')(t-\tau)^{2\theta} \|\varphi\|_{D_A(\theta, +\infty)}.
\end{aligned}$$

For the proof of the direct sense, we know (see Sinestrari [10]) that if B is the infinitesimal generator of an analytic semigroup $V(t)$, then $V(t)\varphi - \varphi = O(t^\alpha)$, as $t \rightarrow 0^+$, if and only if $\varphi \in D_B(\alpha, +\infty)$. Observe that $-(-A)^{1/2}$ is the infinitesimal generator of the analytic semigroup $V(t) = B(t, A)$ (see Krein [5]). Therefore,

$$\varphi \in D_{(-A)^{1/2}}(2\theta, +\infty) = D_A(\theta, +\infty).$$

The last equality holds by using the reiteration theorem in interpolation theory (see Lions-Peetre [8]). \square

3. Smoothness of the solution

Now we can state some regularity properties of u and Au .

PROPOSITION 3.1. *Let $\varphi \in D(A)$ and $f \in C^{2\theta}(E)$, with $\theta \in (0, 1/2)$. Then*

- (1) *for all $t \geq 0$, $u(t) \in D(A)$;*
- (2) *$u(\cdot)$ and $u'(\cdot) \in X$;*
- (3) *$S(\cdot) = Au(\cdot) - B(\cdot, A)(A\varphi - f(0)) \in C^{2\theta}(E)$;*
- (4) *$Au(\cdot) \in X$ if and only if $A\varphi - f(0) \in \overline{D(A)}$;*
- (5) *$Au(\cdot) \in C^{2\theta}(E)$ if and only if $A\varphi - f(0) \in D_A(\theta, +\infty)$.*

PROOF. (1) In the second integral in (2.1) we write $f(s) = (f(s) - f(t)) + f(t)$. Then, after a calculation of the integral in $f(t)$, we get

$$u(t) = B(t, A)\varphi - \frac{1}{2i\pi} \int_\gamma \int_0^{+\infty} k(t, s)(A - zI)^{-1}(f(s) - f(t)) ds dz$$

$$\begin{aligned}
& -\frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} (A - zI)^{-1} f(t) dz \\
& + \frac{1}{2i\pi} \int_{\gamma} \frac{1}{z} (A - zI)^{-1} f(t) dz \\
& = I_1 + I_2 + I_3 + I_4.
\end{aligned}$$

From Proposition 2.1, we deduce that $I_1 \in D(A)$. The convergence of the integral

$$\frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A - zI)^{-1} f(t) dz$$

implies that $I_3 \in D(A)$. For I_4 we use the Cauchy theorem, which gives

$$I_4 = A^{-1} f(t) \in D(A).$$

Finally for I_2 , it is sufficient to prove the convergence of the integral

$$\frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t, s) A(A - zI)^{-1} (f(s) - f(t)) ds dz.$$

In fact, we have

$$\begin{aligned}
& \left\| \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t, s) A(A - zI)^{-1} (f(s) - f(t)) ds dz \right\|_E \\
& \leq K \int_{\epsilon_0}^{+\infty} \left(\sup_{t>0} \int_0^{+\infty} |k(t, s)| |t-s|^{2\theta} ds \right) d|z| \|f\|_{C^{2\theta}(E)} \\
& \leq K \int_{\epsilon_0}^{+\infty} \frac{d|z|}{|z|^{1+\theta}} \|f\|_{C^{2\theta}(E)},
\end{aligned}$$

where the last estimate holds by Hölder's inequality.

(2) Let us prove that $u(\cdot) \in X$ (the same techniques give the result $u'(\cdot) \in X$). For $0 \leq \tau < t$, we get $u(t) - u(\tau) = I + \Delta_1 + \Delta_2 + J$, where

$$\begin{aligned}
I &= B(t, A)\varphi - B(\tau, A)\varphi, \quad J = A^{-1}(f(t) - f(\tau)), \\
\Delta_1 &= -\frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t, s)(A - zI)^{-1} (f(s) - f(t)) ds dz \\
&+ \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(\tau, s)(A - zI)^{-1} (f(s) - f(\tau)) ds dz, \\
\Delta_2 &= -\frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} (A - zI)^{-1} f(t) dz + \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}\tau}}{z} (A - zI)^{-1} f(\tau) dz.
\end{aligned}$$

The result is obvious for I , since $\varphi \in D(A)$. For J we use Assumption (1.3).

On the other hand, we have

$$\begin{aligned}\Delta_2 &= \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} (A - zI)^{-1}(f(\tau) - f(t)) dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \frac{(e^{-\sqrt{-z}t} - e^{-\sqrt{-z}\tau})}{z} (A - zI)^{-1} f(\tau) dz \\ &= \Delta'_2 + \Delta''_2,\end{aligned}$$

where

$$\|\Delta'_2\|_E \leq \left(\frac{1}{2\pi} \int_{\epsilon_0}^{+\infty} \frac{|dz|}{|z|^2} \right) (t - \tau)^{2\theta} \|f\|_{C^{2\theta}(E)} \leq K(t - \tau)^{2\theta} \|f\|_{C^{2\theta}(E)},$$

and writing Δ''_2 as

$$\Delta''_2 = \frac{1}{2i\pi} \int_{\gamma} \frac{1}{z} \left(\int_{\tau}^t \sqrt{-z} e^{-\sqrt{-z}\xi} d\xi \right) (A - zI)^{-1} f(\tau) dz,$$

we obtain

$$\|\Delta''_2\|_E \leq \left(\frac{1}{2\pi} \int_{\epsilon_0}^{+\infty} \frac{|dz|}{|z|^{3/2}} \right) (t - \tau) \|f\|_X \leq K(t - \tau) \|f\|_X.$$

Now for the quantity Δ_1 , one has

$$\begin{aligned}\Delta_1 &= -\frac{1}{2i\pi} \int_{\gamma} \int_{\tau}^t \frac{e^{-\sqrt{-z}t} \sinh \sqrt{-z}s}{\sqrt{-z}} (A - zI)^{-1}(f(s) - f(t)) ds dz \\ &\quad + \frac{1}{2i\pi} \int_{\gamma} \int_{\tau}^t \frac{e^{-\sqrt{-z}s} \sinh \sqrt{-z}\tau}{\sqrt{-z}} (A - zI)^{-1}(f(s) - f(\tau)) ds dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \int_0^{\tau} \frac{e^{-\sqrt{-z}t} \sinh \sqrt{-z}s}{\sqrt{-z}} (A - zI)^{-1}(f(\tau) - f(t)) ds dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \int_0^{\tau} \frac{e^{-\sqrt{-z}t} - e^{-\sqrt{-z}\tau}}{\sqrt{-z}} \sinh \sqrt{-z}s (A - zI)^{-1}(f(s) - f(\tau)) ds dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \int_t^{+\infty} \frac{e^{-\sqrt{-z}s} \sinh \sqrt{-z}\tau}{\sqrt{-z}} (A - zI)^{-1}(f(\tau) - f(t)) ds dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \int_t^{+\infty} \frac{(\sinh \sqrt{-z}t - \sinh \sqrt{-z}\tau)}{e^{\sqrt{-z}s} \sqrt{-z}} (A - zI)^{-1}(f(s) - f(t)) ds dz \\ &= \sum_{i=1}^{i=6} I_i.\end{aligned}$$

Then

$$\|I_1\|_E \leq K \int_{\tau}^t \left(\int_{\epsilon_0}^{+\infty} \frac{|dz|}{|z|^{3/2}} \right) (t-s)^{2\theta} ds \|f\|_{C^{2\theta}(E)} \leq K(t-\tau)^{2\theta+1} \|f\|_{C^{2\theta}(E)},$$

and

$$\|I_2\|_E \leq K \int_{\tau}^t \left(\int_{\epsilon_0}^{+\infty} \frac{|dz|}{|z|^{3/2}} \right) (s-\tau)^{2\theta} ds \|f\|_{C^{2\theta}(E)} \leq K(t-\tau)^{2\theta+1} \|f\|_{C^{2\theta}(E)}.$$

Writing I_4 and I_6 as

$$\begin{aligned} I_4 &= \frac{1}{2i\pi} \int_{\gamma} \int_0^{\tau} \left(\int_{\tau}^t e^{-\sqrt{-z}\xi} d\xi \right) \sinh \sqrt{-z}s (A-zI)^{-1} (f(s) - f(\tau)) ds dz, \\ I_6 &= -\frac{1}{2i\pi} \int_{\gamma} \int_t^{+\infty} e^{-\sqrt{-z}s} \left(\int_{\tau}^t \cosh \sqrt{-z}\xi d\xi \right) (A-zI)^{-1} (f(s) - f(t)) ds dz, \end{aligned}$$

we get

$$\begin{aligned} \|I_4\|_E &\leq \frac{1}{2\pi} \int_{\epsilon_0}^{+\infty} \left(\int_0^{\tau} \int_{\tau}^t e^{-\operatorname{Re} \sqrt{-z}(\xi-s)} (\tau-s)^{2\theta} d\xi ds \right) \frac{|dz|}{1+|z|} \|f\|_{C^{2\theta}(E)} \\ &\leq K \int_0^{\tau} \int_{\tau-s}^{t-s} \frac{(\tau-s)^{2\theta}}{\eta^2} \left(\int_0^{+\infty} e^{-c_0\sigma} 2\sigma d\sigma \right) d\eta ds \|f\|_{C^{2\theta}(E)} \\ &\leq K \int_0^{\tau} (\tau-s)^{2\theta} \left(\frac{1}{\tau-s} - \frac{1}{t-s} \right) ds \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau) \int_0^{\tau} \frac{(\tau-s)^{2\theta-1}}{(t-\tau+s-s)} ds \|f\|_{C^{2\theta}(E)}, \end{aligned}$$

by making the change of variable $(\tau-s) = \xi(t-\tau)$, we obtain

$$\|I_4\|_E \leq K(t-\tau)^{2\theta} \left(\int_0^{+\infty} \frac{\xi^{2\theta-1}}{(1+\xi)} d\xi \right) \|f\|_{C^{2\theta}(E)} \leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}.$$

For I_6 , we have

$$\begin{aligned} \|I_6\|_E &\leq K \int_{\epsilon_0}^{+\infty} \int_t^{+\infty} \int_{\tau}^t e^{-\operatorname{Re} \sqrt{-z}(s-\xi)} (s-t)^{2\theta} d\xi ds \frac{|dz|}{1+|z|} \|f\|_{C^{2\theta}(E)} \\ &\leq K \int_t^{+\infty} \int_{\tau}^t \left(\int_0^{+\infty} e^{-c_0\sigma} \sigma d\sigma \right) \frac{(s-t)^{2\theta}}{(s-\xi)^2} d\xi ds \|f\|_{C^{2\theta}(E)} \\ &\leq K \int_t^{+\infty} (s-t)^{2\theta} \left(\int_{s-t}^{s-\tau} \frac{d\eta}{\eta^2} \right) ds \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau) \int_t^{+\infty} \frac{(s-t)^{2\theta-1}}{(s-t+t-\tau)} ds \|f\|_{C^{2\theta}(E)} \end{aligned}$$

$$\begin{aligned} &\leq K(t-\tau)^{2\theta} \left(\int_0^{+\infty} \frac{\rho^{2\theta-1}}{(1+\rho)} d\rho \right) \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}. \end{aligned}$$

A direct calculation of the integrals in $(f(\tau) - f(t))$ implies that

$$\begin{aligned} I_3 + I_5 &= \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}(t-\tau)}}{z} (A - zI)^{-1} (f(\tau) - f(t)) dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} (A - zI)^{-1} (f(\tau) - f(t)) dz \\ &= J - \Delta'_2. \end{aligned}$$

We write J as

$$\begin{aligned} J &= \frac{1}{2i\pi} \int_{\gamma_{(t-\tau)}^+} \frac{e^{-\sqrt{-z}(t-\tau)}}{z} (A - zI)^{-1} (f(\tau) - f(t)) dz \\ &\quad + \frac{1}{2i\pi} \int_{\gamma_{(t-\tau)}^-} \frac{e^{-\sqrt{-z}(t-\tau)}}{z} (A - zI)^{-1} (f(\tau) - f(t)) dz \\ &= J^+ + J^-, \end{aligned}$$

(where $\gamma_{(t-\tau)}^+$ and $\gamma_{(t-\tau)}^-$ are defined in (2.2)), then

$$\begin{aligned} \|J^+\|_E &\leq K \int_1^{+\infty} \frac{e^{-\operatorname{Re}\sqrt{-z}(t-\tau)}}{|z|} \frac{(t-\tau)^{2\theta}}{1+|z|} |dz| \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta} \left(\int_1^{+\infty} \frac{e^{-\operatorname{Re}\sqrt{-z}(t-\tau)}}{|z|} |dz| \right) \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta} \left(\int_1^{+\infty} \frac{e^{-c_0\sigma}}{\sigma} d\sigma \right) \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}, \end{aligned}$$

and for J^- we have

$$\begin{aligned} J^- &= \frac{1}{2i\pi} \int_{\gamma_{(t-\tau)}^-} \left(e^{-\sqrt{-z}(t-\tau)} - 1 \right) \frac{(A - zI)^{-1} (f(\tau) - f(t))}{z} dz \\ &\quad + A^{-1} (f(\tau) - f(t)) - \frac{1}{2i\pi} \int_{C_{(t-\tau)}} \frac{(A - zI)^{-1} (f(\tau) - f(t))}{z} dz \\ &= J_1^- + A^{-1} (f(\tau) - f(t)) + J_2^-, \end{aligned}$$

with $C_{(t-\tau)} = \{z = (t-\tau)^{-2}e^{i\nu} : -\delta_0 \leq \nu \leq \delta_0\}$.

So we obtain

$$\begin{aligned}\|J_1^-\|_E &\leq K \int_0^{1/(t-\tau)^2} \frac{|z|^{1/2}(t-\tau)}{|z|} \frac{(t-\tau)^{2\theta}}{1+|z|} |dz| \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta+1} \int_0^{1/(t-\tau)^2} \frac{|z|^{1/2}}{|z|} |dz| \|f\|_{C^{2\theta}(E)} \leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)},\end{aligned}$$

and

$$\|J_2^-\|_E \leq K \frac{(t-\tau)^{2\theta}}{1+(t-\tau)^{-2}} \int_{-\delta_0}^{\delta_0} (t-\tau)^2 \frac{d\nu \|f\|_{C^{2\theta}(E)}}{(t-\tau)^2} \leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}.$$

(3) We have

$$\begin{aligned}S(t) &= \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} A\varphi dz \\ &- \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t,s) A(A-zI)^{-1} (f(s)-f(t)) ds dz \\ &- \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(t) dz + f(t) \\ &- \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} (A\varphi - f(0)) dz,\end{aligned}$$

thus

$$\begin{aligned}S(t) &= \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(0) dz \\ &- \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t,s) A(A-zI)^{-1} (f(s)-f(t)) ds dz \\ &- \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(t) dz + f(t).\end{aligned}$$

Let $0 \leq \tau < t$, then $S(t) - S(\tau) = f(t) - f(\tau) + \Lambda + \Pi$, where

$$\begin{aligned}\Lambda &= \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(\tau,s) A(A-zI)^{-1} (f(s)-f(\tau)) ds dz \\ &- \frac{1}{2i\pi} \int_{\gamma} \int_0^{+\infty} k(t,s) A(A-zI)^{-1} (f(s)-f(t)) ds dz,\end{aligned}$$

and

$$\Pi = \frac{1}{2i\pi} \left(\int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(0) dz - \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(t) dz \right)$$

$$-\frac{1}{2i\pi} \left(\int_{\gamma} \frac{e^{-\sqrt{-z}\tau}}{z} A(A-zI)^{-1} f(0) dz - \int_{\gamma} \frac{e^{-\sqrt{-z}\tau}}{z} A(A-zI)^{-1} f(\tau) dz \right).$$

Regarding the quantity Π , we have

$$\begin{aligned} \Pi &= \frac{1}{2i\pi} \int_{\gamma} \frac{(e^{-\sqrt{-z}t} - e^{-\sqrt{-z}\tau})}{z} A(A-zI)^{-1} f(0) dz \\ &\quad + \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}\tau}}{z} A(A-zI)^{-1} f(\tau) dz \\ &\quad + \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(\tau) dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(\tau) dz \\ &\quad - \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} f(t) dz \\ &= -\frac{1}{2i\pi} \int_{\gamma} \frac{(e^{-\sqrt{-z}t} - e^{-\sqrt{-z}\tau})}{z} A(A-zI)^{-1} (f(\tau) - f(0)) dz \\ &\quad + \frac{1}{2i\pi} \int_{\gamma} \frac{e^{-\sqrt{-z}t}}{z} A(A-zI)^{-1} (f(\tau) - f(t)) dz \\ &= \Pi_1 + \Pi_2. \end{aligned}$$

From Proposition 2.1, we deduce that

$$\|\Pi_2\|_E = \|B(t, A)(f(\tau) - f(t))\|_E \leq K(t - \tau)^{2\theta} \|f\|_{C^{2\theta}(E)}.$$

For Π_1 , we get

$$\|\Pi_1\|_E \leq K \int_{\tau}^t \int_{\epsilon_0}^{+\infty} \frac{|z|^{1/2} e^{-c_0|z|^{1/2}s} \tau^{2\theta}}{|z|} |dz| ds \|f\|_{C^{2\theta}(E)},$$

and setting $|z|^{1/2}s = \sigma$ in this last inequality, we obtain

$$\begin{aligned} \|\Pi_1\|_E &\leq K \int_{\tau}^t \frac{\tau^{2\theta}}{s} \left(\int_0^{+\infty} e^{-c_0\sigma} d\sigma \right) ds \|f\|_{C^{2\theta}(E)} \leq K \left(\int_{\tau}^t s^{2\theta-1} ds \right) \|f\|_{C^{2\theta}(E)} \\ &\leq K (t^{2\theta} - \tau^{2\theta}) \|f\|_{C^{2\theta}(E)} \leq K(t - \tau)^{2\theta} \|f\|_{C^{2\theta}(E)}. \end{aligned}$$

Λ may be written as

$$\Lambda = -\frac{1}{2i\pi} \int_{\gamma} \int_{\tau}^t \frac{e^{-\sqrt{-z}t} \sinh \sqrt{-z}s}{\sqrt{-z}} A(A-zI)^{-1} (f(s) - f(t)) ds dz$$

$$\begin{aligned}
& + \frac{1}{2i\pi} \int_{\gamma} \int_{\tau}^t \frac{e^{-\sqrt{-z}s} \sinh \sqrt{-z}\tau}{\sqrt{-z}} A(A-zI)^{-1}(f(s) - f(\tau)) ds dz \\
& - \frac{1}{2i\pi} \int_{\gamma} \int_0^{\tau} \frac{e^{-\sqrt{-z}t} \sinh \sqrt{-z}s}{\sqrt{-z}} A(A-zI)^{-1}(f(\tau) - f(t)) ds dz \\
& - \frac{1}{2i\pi} \int_{\gamma} \int_0^{\tau} \frac{(e^{-\sqrt{-z}t} - e^{-\sqrt{-z}\tau})}{\sqrt{-z}} \sinh \sqrt{-z}s \\
& \quad \times A(A-zI)^{-1}(f(s) - f(\tau)) ds dz \\
& - \frac{1}{2i\pi} \int_{\gamma} \int_t^{+\infty} \frac{e^{-\sqrt{-z}s} \sinh \sqrt{-z}\tau}{\sqrt{-z}} A(A-zI)^{-1}(f(\tau) - f(t)) ds dz \\
& - \frac{1}{2i\pi} \int_{\gamma} \int_t^{+\infty} \frac{e^{-\sqrt{-z}s} (\sinh \sqrt{-z}t - \sinh \sqrt{-z}\tau)}{\sqrt{-z}} \\
& \quad \times A(A-zI)^{-1}(f(s) - f(t)) ds dz \\
& = \sum_{i=1}^{i=6} \Lambda_i.
\end{aligned}$$

For Λ_1 and Λ_2 , we prove that

$$\begin{aligned}
\|\Lambda_1\|_E &\leq K \int_{\epsilon_0}^{+\infty} \int_{\tau}^t \frac{e^{-\operatorname{Re} \sqrt{-z}(t-s)}}{|z|^{1/2}} |t-s|^{2\theta} ds |dz| \|f\|_{C^{2\theta}(E)} \\
&\leq K \int_{\tau}^t (t-s)^{2\theta-1} \left(\int_0^{+\infty} e^{-c_0\sigma} d\sigma \right) ds \|f\|_{C^{2\theta}(E)} \\
&\leq K (t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}, \\
\|\Lambda_2\|_E &\leq K \int_{\epsilon_0}^{+\infty} \int_{\tau}^t \frac{e^{-\operatorname{Re} \sqrt{-z}(s-\tau)}}{|z|^{1/2}} |s-\tau|^{2\theta} ds |dz| \|f\|_{C^{2\theta}(E)} \\
&\leq K \int_{\tau}^t (s-\tau)^{2\theta-1} \left(\int_0^{+\infty} e^{-c_0\sigma} d\sigma \right) ds \|f\|_{C^{2\theta}(E)} \\
&\leq K (t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}.
\end{aligned}$$

Writing Λ_4 and Λ_6 as

$$\begin{aligned}
\Lambda_4 &= \frac{1}{2i\pi} \int_{\gamma} \int_0^{\tau} \left(\int_{\tau}^t e^{-\sqrt{-z}\xi} d\xi \right) \sinh \sqrt{-z}s A(A-zI)^{-1}(f(s) - f(\tau)) ds dz, \\
\Lambda_6 &= -\frac{1}{2i\pi} \int_{\gamma} \int_t^{+\infty} e^{-\sqrt{-z}s} \left(\int_{\tau}^t \cosh \sqrt{-z}\xi d\xi \right) A(A-zI)^{-1}(f(s) - f(t)) ds dz,
\end{aligned}$$

we obtain

$$\|\Lambda_4\|_E \leq K \int_{\epsilon_0}^{+\infty} \int_0^{\tau} \int_{\tau}^t e^{-\operatorname{Re} \sqrt{-z}(\xi-s)} (\tau-s)^{2\theta} d\xi ds |dz| \|f\|_{C^{2\theta}(E)}$$

$$\begin{aligned} &\leq K \int_0^\tau \int_{\tau-s}^{t-s} \frac{(\tau-s)^{2\theta}}{\eta^2} \left(\int_0^{+\infty} e^{-c_0\sigma} 2\sigma d\sigma \right) d\eta ds \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}, \end{aligned}$$

and

$$\begin{aligned} \|\Lambda_6\|_E &\leq \frac{1}{2\pi} \int_{\epsilon_0}^{+\infty} \int_t^{+\infty} \int_\tau^t e^{-\operatorname{Re}\sqrt{-z}(s-\xi)} (s-t)^{2\theta} d\xi ds |dz| \|f\|_{C^{2\theta}(E)} \\ &\leq K \int_t^{+\infty} \int_\tau^t \left(\int_0^{+\infty} e^{-c_0\sigma} \sigma d\sigma \right) \frac{(s-t)^{2\theta}}{(s-\xi)^2} d\xi ds \|f\|_{C^{2\theta}(E)} \\ &\leq K \int_t^{+\infty} (s-t)^{2\theta} \left(\int_{s-t}^{s-\tau} \frac{d\eta}{\eta^2} \right) ds \|f\|_{C^{2\theta}(E)} \\ &\leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}. \end{aligned}$$

By calculating the integrals in $(f(\tau) - f(t))$, we get

$$\begin{aligned} \Lambda_3 + \Lambda_5 &= \frac{1}{2i\pi} \int_\gamma \frac{e^{-\sqrt{-z}(t-\tau)}}{z} A(A-zI)^{-1}(f(\tau) - f(t)) dz \\ &\quad - B(t, A)(f(\tau) - f(t)) \\ &= Q - \Pi_2, \end{aligned}$$

where $Q = B(t-\tau, A)(f(\tau) - f(t))$. Proposition 2.1 implies that

$$\|Q\|_E \leq K(t-\tau)^{2\theta} \|f\|_{C^{2\theta}(E)}.$$

(4) Assume that $A\varphi - f(0) \in \overline{D(A)}$. Then, by Proposition 2.1

$$Au(\cdot) = S(\cdot) + B(\cdot, A)(A\varphi - f(0)) \in X.$$

Conversely, if $Au(\cdot) \in X$, the function $B(\cdot, A)(A\varphi - f(0)) = Au(\cdot) - S(\cdot)$, is in X . Now using Proposition 2.1, we obtain $A\varphi - f(0) \in \overline{D(A)}$.

(5) Let us suppose that $A\varphi - f(0) \in D_A(\theta, +\infty)$. By Proposition 2.1, $Au(\cdot) \in C^{2\theta}(E)$. Conversely, if $Au(\cdot) \in C^{2\theta}(E)$, then $B(\cdot, A)(A\varphi - f(0)) \in C^{2\theta}(E)$, and $A\varphi - f(0) \in D_A(\theta, +\infty)$. \square

REMARK. By using the same methods and techniques of calculation, we have a similar result to Proposition 3.1, when the right-hand term of the equation has a spatial smoothness, that is, for all $t \geq 0$, $f(t) \in D_A(\theta, +\infty)$, $\sup_{t \geq 0} \|f(t)\|_{D_A(\theta, +\infty)} < \infty$, with $\theta \in (0, 1/2)$. See [2] for details.

Now, we can deduce our main results concerning the regularity of u .

THEOREM 3.2. Let $\varphi \in D(A)$ and $f \in C^{2\theta}(E)$, with $\theta \in (0, 1/2)$ such that

$$f(0) - A\varphi \in \overline{D(A)}.$$

Then u , given in (2.1), is a strict solution of (1.1)–(1.2).

By the continuity of $B(\cdot, A)\varphi$ and Lebesgue's theorem we can verify that $u(0) = \varphi$ and $u(+\infty) = 0$. On the other hand, we prove that u verifies (1.1) by using Dunford's operational calculus.

Finally, by Proposition 3.1, the solution u belongs to

$$BUC^2([0, +\infty[; E) \cap BUC([0, +\infty[; D(A)).$$

Furthermore, if $f(0) - A\varphi \in D_A(\theta, +\infty)$, then we have more regularity on $Au(\cdot)$ and $u''(\cdot)$.

THEOREM 3.3. Let $\varphi \in D(A)$ and $f \in C^{2\theta}(E)$, with $\theta \in (0, 1/2)$ such that

$$f(0) - A\varphi \in D_A(\theta, +\infty).$$

Then the unique strict solution of (1.1)–(1.2) satisfies the property of maximal regularity $Au(\cdot), u''(\cdot) \in C^{2\theta}(E)$.

PROOF. It suffices to apply the previous results, using the fact that $D_A(\theta, +\infty) \subset \overline{D(A)}$. \square

4. Example

We give an example governed by (1.1)–(1.2). Consider $E = C([0, 1])$ and

$$\begin{aligned} D(A) &= \{v \in C^2([0, 1]) : v(0) = v(1) = 0\}, \\ Av &= v''. \end{aligned}$$

It is easy to check that A satisfies Assumption (1.3). We can thus apply our results to Laplacian problem in an infinite interval, given by

$$(4.1) \quad \begin{cases} \frac{\partial^2 u}{\partial t^2}(t, x) + \frac{\partial^2 u}{\partial x^2}(t, x) = f(t, x), & (t, x) \in (0, +\infty) \times (0, 1), \\ u(0, x) = \varphi(x), & x \in (0, 1), \\ u(+\infty, x) = 0, & x \in (0, 1), \\ u(t, 0) = u(t, 1) = 0. & \end{cases}$$

Observe that conditions $\varphi \in D(A)$ and $f(0) - A\varphi \in \overline{D(A)}$, become

$$(4.2) \quad \begin{aligned} \varphi &\in C^2([0, 1]) : \varphi(0) = \varphi(1) = 0, \\ f(0, \cdot) - \varphi''(\cdot) &\in C([0, 1]) \quad \text{and} \\ f(0, 0) - \varphi''(0) &= f(0, 1) - \varphi''(1) = 0. \end{aligned}$$

The interpolation space $D_A(\theta, +\infty)$ is given by

$$D_A(\theta, +\infty) = \begin{cases} \{v \in C^{2\theta}([0, 1]) : v(0) = v(1) = 0\} & \text{if } 2\theta < 1, \\ C^{1,*}([0, 1]), & \text{if } 2\theta = 1, \\ \{v \in C^{1,2\theta-1}([0, 1]) : v(0) = v(1) = 0\} & \text{if } 2\theta > 1, \end{cases}$$

where $C^{1,*}([0, 1])$ is a Zigmund space (see, for example, [12]). Applying Theorem 3.2 and Theorem 3.3 we have the following results.

THEOREM 4.1. *Let $f \in C^{2\theta}([0, +\infty[; C([0, 1]))$, with $2\theta \in (0, 1)$, be such that the conditions (4.2) are satisfied. Then Problem (4.1) has a unique solution u satisfying $u \in BUC^2([0, +\infty[; C([0, 1])) \cap BUC([0, +\infty[; C^2([0, 1]))$.*

THEOREM 4.2. *Let $f \in C^{2\theta}([0, +\infty[; C([0, 1]))$, with $2\theta \in (0, 1)$, be such that*

$$\begin{cases} \varphi \in C^2([0, 1]) : \varphi(0) = \varphi(1) = 0, \\ f(0, \cdot) - \varphi''(\cdot) \in C^{2\theta}([0, 1]) \quad \text{and} \\ f(0, 0) - \varphi''(0) = f(0, 1) - \varphi''(1) = 0. \end{cases}$$

Then Problem (4.1) has a unique solution

$$u \in BUC^2([0, +\infty[; C([0, 1])) \cap BUC([0, +\infty[; C^2([0, 1))).$$

Moreover, u satisfies the maximal regularity

$$\partial_x^2 u(\cdot, x), \partial_t^2 u(\cdot, x) \in C^{2\theta}([0, +\infty[; C([0, 1))).$$

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