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On the Existence of Solutions of Nonautonomous Neutral Functional Differential Equations (**)

ABSTRACT. — Existence and uniqueness of the solution of a class of nonlinear nonautonomous neutral functional differential equations is proved, in the case the initial value space is $W^{1,1}$. The proof uses the contraction mapping principle.

Sull'esistenza delle soluzioni per certe equazioni differenziali funzionali non autonome

SUNTO. — Usando il principio delle contrazioni, si dimostrano alcuni risultati di esistenza e di unicità per le soluzioni di una certa classe di equazioni differenziali funzionali non autonome e non lineari.

1. - INTRODUCTION

This paper deals with a class of functional differential equation of neutral type with values in a Banach space. A neutral functional differential equation (N.F.D.E) is an equation of the form

$$x'(t) = G(x_t),$$

where G is defined on a subset D of the space of functions from $[-r, 0]$ into X . Here

$$D = W^{1,1}([-r, 0]; X).$$

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A special class of (N.F.D.E) is the class of (retarded type). In this case

$$D = C([-r, 0]; X).$$

Most papers in this domain treated the case $X = \mathbb{R}^n$ (see Hale [6], [7], Webb [12]). The case of infinite dimension has been considered by Dyson and Villeda-Bressan [4], Plant [9], and Flaschaka and Leitman [5]. In [9] Plant used the nonlinear semigroup theory to study the (N.F.D.E)

$$x'(t) = G(x_t), \quad x_0 = \varphi \in C^1([-r, 0]; X), \quad 0 \leq t \leq T$$

where $G : C^1([-r, 0]; X) \rightarrow X$, is Lipschitz continuous. Many authors have used the semigroup approach to neutral equations (see Kunisch [8], Salomon [10]).

In this paper we consider the following nonlinear nonautonomous neutral differential equation:

$$(1.1) \quad \dot{x}(t) = F(t, x_t), \quad x_0 = \varphi \in W^{1,1}([-r, 0]; X), \quad 0 \leq t \leq T$$

where $x : [-r, T] \rightarrow X$, $0 < r < +\infty$ is the delay and X is a Banach space with norm $|\cdot|$, $F : [0, T] \times W^{1,1}([-r, 0]; X) \rightarrow X$ and finally x_t is the history of x at time t defined pointwise by

$$x_t(\theta) = x(t + \theta), \quad \text{for } \theta \in [-r, 0].$$

Throughout this paper we shall assume:

$H_{(F)} : F : [0, T] \times W^{1,1}([-r, 0]; X) \rightarrow X$ is continuous in (t, φ) and Lipschitz continuous for all $t \in [0, T]$, that is,

$$|F(t, \varphi) - F(t, \psi)| \leq \gamma(t) \|\varphi - \psi\|_{1,1},$$

for some bounded $\gamma(t) \in \mathbb{R}$ and for all $\varphi, \psi \in W^{1,1}$.

At this stage note that the evolution equation associated with (1.1) was studied by J. Dyson and R. Villeda-Bressan [4] using the theory of nonlinear operators. They proved the existence and regularity of solutions of (1.1) if F satisfies $H_{(F)}$ and $H'_{(F)}$: There exists a continuous function $b : [0, T] \rightarrow X$ which is of bounded variation and a monotone increasing function $L : [0, +\infty) \rightarrow [0, +\infty)$ such that:

$$|F(t_1, \varphi) - F(t_2, \varphi)| \leq |b(t_1) - b(t_2)| L(\|\varphi\|_{1,1}),$$

for $0 \leq t_1, t_2 \leq T$ and $\varphi \in W^{1,1}$. The method used in [4] has been to describe an evolution operator starting from the infinitesimal generator, using the Crandall and Pazy theorem [2]. Our approach of these problems is based on a direct method by means of an integral equation. For further details on nonlinear autonomous neutral functional differential equation (see the earlier work [11], and for nonlinear operators see ([3], [9]). We start with the following definition.

DEFINITION 1.1.: [1] A function $f: [0, T] \rightarrow X$ belongs to $W^{1,p}([0, T]; X)$ if and only if there exists a function $g \in L^p([0, T]; X)$ such that $f(t) = f(0) + \int_0^t g(s) ds$ for all $t \in [0, T]$.

For more details on these spaces, we refer the reader to [1].

The main result of this paper is the following theorem:

THEOREM 1.1: Let F satisfy $H_{(F)}$, $\varphi \in W^{1,1}$ and $E_\varphi = \{x \in W^{1,1}([-r, T]; X) : x = \varphi \text{ on } [-r, 0]\}$. Then, the equation (1.1) has a unique solution $\bar{x} \in E_\varphi$, for all $T > 0$ and $\varphi \in W^{1,1}$.

The following mapping will be used in the proof of theorem 1.0.1:

$$(1.2) \quad (Kx)(t) = \begin{cases} \varphi(0) + \int_0^t F(s, x_s) ds & \text{if } t > 0 \\ \varphi(t) & \text{if } t \in [-r, 0]. \end{cases}$$

Finally we also give an example of integro-differential satisfy $H_{(F)}$. This equation was studied by J. Dyson and R.Villella-Bressan in [4].

2. - PRELIMINARY RESULTS

Denote by $W^{1,1}([-r, 0]; X)$ the Banach space defined by:

$$W^{1,1}([-r, 0]; X) = \left\{ \begin{array}{l} \varphi \in L^1([-r, 0]; X), \varphi \text{ is absolutely continuous,} \\ \dot{\varphi} \text{ exists a.e. } \dot{\varphi} \in L^1([-r, 0]; X) \text{ and} \\ \varphi(\theta) = \varphi(0) + \int_0^\theta \dot{\varphi}(s) ds, \text{ for all } \theta \in [-r, 0] \end{array} \right\}.$$

We shall denote the norm in $L^1 = L^1([-r, 0]; X)$ by $\|\cdot\|$ and in $W^{1,1} = W^{1,1}([-r, 0]; X)$ by $\|\cdot\|_{1,1}$. So,

$$\|\varphi\|_{1,1} = \|\varphi\| + \|\dot{\varphi}\|.$$

Note that from [1] if $\dim(X) < +\infty$, or X is a reflexive Banach space, then each ab-

solutely continuous function $x : [a, b] \rightarrow X$, is a.e. differentiable and

$$x(t) = x(a) + \int_a^t \dot{x}(s) ds .$$

In $W^{1,1}([-r, 0]; X)$, we define the norm $\|\cdot\|_0$ by:

$$\|\varphi\|_0 = |\varphi(0)| + \int_{-r}^0 |\dot{\varphi}(\theta)| d\theta ,$$

for all $\varphi \in W^{1,1}$.

In ordre to prove the theorem 1.1 we need to prove the three following lemmas:

LEMMA 2.1: $\|\cdot\|_0$ and $\|\cdot\|_{1,1}$ are two norms equivalents in $W^{1,1}$:

$$\frac{r}{1+2r} \|\cdot\|_0 \leq \|\cdot\|_{1,1} \leq (1+r) \|\cdot\|_0 .$$

PROOF: Let $\varphi \in W^{1,1}$, then $\varphi(\theta) = \varphi(0) - \int_{\theta}^0 \dot{\varphi}(\tau) d\tau$, $-r \leq \theta \leq \tau \leq 0$. So: $|\varphi(\theta)| \leq |\varphi(0)| + \int_{-r}^0 |\dot{\varphi}(\tau)| d\tau$. By integrating this previous inequality on $[-r, 0]$, we get:

$$\int_{-r}^0 |\varphi(\tau)| d\tau \leq r|\varphi(0)| + r \int_{-r}^0 |\dot{\varphi}(\tau)| d\tau$$

and we add $\int_{-r}^0 |\dot{\varphi}(\tau)| d\tau$ both sides of this last inequality we have

$$\int_{-r}^0 |\dot{\varphi}(\tau)| d\tau + \int_{-r}^0 |\varphi(\tau)| d\tau \leq r|\varphi(0)| + (r+1) \int_{-r}^0 |\varphi(\tau)| d\tau .$$

Hence,

$$(2.1) \quad \|\varphi\|_{1,1} \leq (1+r) \|\varphi\|_0$$

To get the other inequality in Lemma 2.1 we write, $\varphi(0) = \varphi(\theta) + \int_{\theta}^0 \dot{\varphi}(\tau) d\tau$, for $-r \leq \theta \leq \tau \leq 0$. So: $|\varphi(0)| \leq |\varphi(\theta)| + \int_{-r}^0 |\dot{\varphi}(\tau)| d\tau$. Again by integration on $[-r, 0]$:

$$r|\varphi(0)| \leq \int_{-r}^0 |\varphi(\tau)| d\tau + r \int_{-r}^0 |\dot{\varphi}(\tau)| d\tau$$

and we add $r \int_{-r}^0 |\dot{\varphi}(\tau)| d\tau$ both sides of this last inequality we have

$$r|\varphi(0)| + r \int_{-r}^0 |\dot{\varphi}(\tau)| d\tau \leq \|\varphi\|_{1,1} + 2r\|\varphi\|_{1,1}.$$

Thus,

$$(2.2) \quad r\|\varphi\|_0 \leq (1 + 2r)\|\varphi\|_{1,1}$$

It follows, using (2.1) and (2.2), that:

$$\frac{r}{1 + 2r} \|\varphi\|_0 \leq \|\varphi\|_{1,1} \leq (1 + r)\|\varphi\|_0. \quad \blacksquare$$

LEMMA 2.2: Let a, b, c be real numbers with $a \leq c \leq b$. If $u \in W^{1,1}([a, c]; X)$ and $v \in W^{1,1}([c, b]; X)$ such that: $u(c) = v(c)$. Then,

$$w = \begin{cases} u & \text{on } [a, c] \\ v & \text{on } [c, b] \end{cases}$$

belongs to $W^{1,1}([a, b]; X)$.

PROOF: Let $u \in W^{1,1}([a, c]; X)$. We have: $u(c) = u(a) + \int_a^c \dot{u}(x) dx$ and for $\tau \in]c, b]$, $v(\tau) = v(c) + \int_c^\tau \dot{v}(x) dx$.

Hence

$$u(c) + v(\tau) = u(a) + v(c) + \int_a^c \dot{u}(x) dx + \int_c^\tau \dot{v}(x) dx.$$

Since $u(c) = v(c)$, we have for $\tau > c$

$$\begin{aligned} w(\tau) = v(\tau) &= u(a) + \int_a^c \dot{u}(x) dx + \int_c^\tau \dot{v}(x) dx \\ &= w(a) + \int_a^\tau \dot{w}(x) dx, \end{aligned}$$

and consequently $w \in W^{1,1}([a, b]; X)$. \blacksquare

LEMMA 2.3: For all $\varphi \in W^{1,1}([-r, 0]; X)$, $E_\varphi = E_0 + \{\tilde{\varphi}\}$, where $E_0 = \{x \in W^{1,1}([-r, T]; X) : x = 0 \text{ on } [-r, 0]\}$ and $\tilde{\varphi} = \begin{cases} \varphi & \text{on } [-r, 0] \\ \varphi(0) & \text{on } [0, T]. \end{cases}$

PROOF: For all $x \in E_\varphi$, we have $x = (x - \tilde{\varphi}) + \tilde{\varphi}$ and $(x - \tilde{\varphi})|_{[-r, 0]} = \varphi - \varphi = 0$, and then $(x - \tilde{\varphi}) \in E_0$. \blacksquare

3. - LOCAL EXISTENCE OF SOLUTIONS

PROPOSITION 3.1: Let $x \in E_\varphi$. Then, the following properties are satisfied

- i) $x_s \in W^{1,1}([-r, 0]; X)$, for all $s \in [0, T]$.
- ii) The map: $s \in [0, T] \rightarrow x_s \in W^{1,1}([-r, 0]; X)$ is continuous on $[0, T]$.
- iii) $Kx \in E_\varphi$ and K is continuous, Lipschitz on E_φ with Lipschitz constant $\gamma T(T+1)$, where $\gamma = \sup_{t \in [0, T]} \gamma(t)$.

PROOF: i) The result is a consequence of Lemma 2.2.

ii) Let $s_1, s_2 \in [0, T]$, with $s_2 > s_1$, we have

$$\|x_{s_2} - x_{s_1}\|_0 = |x_{s_2}(0) - x_{s_1}(0)| + \int_{-r}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta.$$

$$|x_{s_2}(0) - x_{s_1}(0)| = |x(s_2) - x(s_1)| \rightarrow 0, \text{ as } s_2 \rightarrow s_1.$$

We consider two cases $1/T \leq r$. Let $0 \leq s_1 < s_2 \leq T$ then $-r \leq -s_2 < -s_1 \leq 0$, so

$$\begin{aligned} \int_{-r}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta &= \int_{-r}^{-s_2} |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta + \int_{-s_2}^{-s_1} |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta + \\ &\quad \int_{-s_1}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta. \end{aligned}$$

We denote by $\mathcal{C}([-r, 0]; X)$ the space of continuous functions which is dense in $L^1([-r, 0]; X)$, and we put:

$$I_1(s_1, s_2) = \int_{-r}^{-s_2} |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta,$$

$$I_2(s_1, s_2) = \int_{-s_2}^{-s_1} |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta,$$

$$I_3(s_1, s_2) = \int_{-s_1}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta$$

$I_1(s_1, s_2) = \int_{-r}^{-s_2} |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta = \int_{-r}^{-s_2} |\dot{\varphi}(s_2 + \theta) - \dot{\varphi}(s_1 + \theta)| d\theta$, for $\dot{\varphi} \in L^1([-r, 0]; X)$. So, there exists a sequence of functions $\{\psi_n\}_n \subset \mathcal{C}([-r, 0]; X)$ such that $\|\psi_n - \dot{\varphi}\|_{L^1} \rightarrow 0$, as $n \rightarrow +\infty$.

Then,

$$\begin{aligned} I_1(s_1, s_2) &\leq \int_{-r}^{-s_2} |\dot{\varphi}(s_2 + \theta) - \psi_n(s_2 + \theta)| d\theta + \int_{-r}^{-s_2} |\psi_n(s_2 + \theta) - \psi_n(s_1 + \theta)| d\theta \\ &\quad + \int_{-r}^{-s_2} |\psi_n(s_1 + \theta) - \dot{\varphi}(s_1 + \theta)| d\theta \\ &\leq 2\|\dot{\varphi} - \psi_n\| + \int_{-r}^{-s_2} |\psi_n(s_2 + \theta) - \psi_n(s_1 + \theta)| d\theta \end{aligned}$$

and by density of \mathcal{C} in L^1 , we have $\|\psi_n - \dot{\varphi}\| \rightarrow 0$, as $n \rightarrow +\infty$. We also have

$$\psi_n \in \mathcal{C}, \text{ so } |\psi_n(s_2 + \theta) - \psi_n(s_1 + \theta)| \rightarrow 0, \text{ as } s_2 \rightarrow s_1.$$

Hence

$$I_1(s_1, s_2) \rightarrow 0, \text{ as } s_2 \rightarrow s_1.$$

For the term I_2 , we have

$$I_2(s_1, s_2) = \int_{-s_2}^{-s_1} |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta = \int_{-s_2}^{-s_1} |\dot{x}(s_2 + \theta) - \dot{\varphi}(s_1 + \theta)| d\theta.$$

Since $I_2(s_1, s_2)$ is absolutely continuous with respect to the measure associated with $\dot{x}(s_2 + \theta) - \dot{\varphi}(s_1 + \theta)$ for the measure of Lebesgue. Hence $I_2(s_1, s_2) \rightarrow 0$, as $s_2 \rightarrow s_1$. Finally, for the term I_3 , we have

$$I_3(s_1, s_2) = \int_{-s_1}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta = \int_{-s_1}^0 |\dot{x}(s_2 + \theta) - \dot{x}(s_1 + \theta)| d\theta.$$

By density of \mathcal{C} in L^1 , we show in a similar argument can be used to prove that $I_2(s_1, s_2) \rightarrow 0$, as $s_2 \rightarrow s_1$. Hence,

$$s \rightarrow x_s \text{ is continuous on } [0, T].$$

$2/T > r$. Let $s_1, s_2 \in [r, T]$, with $s_1 < s_2$, then $s_2 + \theta > s_1 + \theta \geq 0$.

Note that $s_1, s_2 \in [0, r]$ was studied in case 1.

So

$$\int_{-r}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta = \int_{-r}^0 |\dot{x}(s_2 + \theta) - \dot{x}(s_1 + \theta)| d\theta.$$

By density of \mathcal{C} in L^1 , we can show in a similar argument in this case that $\int_{-r}^0 |\dot{x}_{s_2}(\theta) - \dot{x}_{s_1}(\theta)| d\theta$ goes to zero as $s_2 \rightarrow s_1$.

iii) Let $x \in E_\varphi$, i.e., $x \in W^{1,1}([0, T]; X)$ and $x = \varphi$ on $[-r, 0]$.

From (1.2) we have $Kx|_{[-r, 0]} = \varphi$ and $(Kx)(0) = \varphi(0)$. So, for $t \in [0, T]$:

$$(Kx)(t) = (Kx)(0) + \int_0^t F(s, x_s) ds = (Kx)(0) + \int_0^t (\dot{K}x)(s) ds.$$

Hence, $Kx \in E_\varphi$. Finally, we prove that K is Lipschitz continuous on E_φ . Let $x, y \in E_\varphi$, then $x, y \in W^{1,1}([0, T]; X)$ and $x = y = \varphi$ on $[-r, 0]$.

$$\|Kx - Ky\|_{W^{1,1}([0, T]; X)} = \int_0^T \left| \int_0^t (F(s, x_s) - F(s, y_s)) ds \right| dt + \int_0^T |F(t, x_t) - F(t, y_t)| dt.$$

By the hypothesis $H_{(F)}$ we obtain

$$(3.1) \quad \begin{aligned} \|Kx - Ky\|_{W^{1,1}([0, T]; X)} &\leq \gamma T \int_0^T \|x_s - y_s\|_{1,1} ds + \gamma \int_0^T \|x_s - y_s\|_{1,1} ds \\ &\leq \gamma(T+1) \int_0^T \|x_s - y_s\|_{1,1} ds. \end{aligned}$$

By definition of $W^{1,1}$ and x_s , we estimate $\|x_s - y_s\|_{1,1}$. We consider the following cases.

Case 1: $s \leq r$. In this case, we can write

$$\begin{aligned} \|x_s - y_s\|_{1,1} &= \int_{-r}^0 |x_s(\theta) - y_s(\theta)| d\theta + \int_{-r}^0 |\dot{x}_s(\theta) - \dot{y}_s(\theta)| d\theta = \\ &= \int_{-s}^0 |x(s+\theta) - y(s+\theta)| d\theta + \int_{-s}^0 |\dot{x}(s+\theta) - \dot{y}(s+\theta)| d\theta, \end{aligned}$$

and by a change of variable $s + \theta = \tau$, we have

$$\begin{aligned} \|x_s - y_s\|_{1,1} &= \int_0^s |x(\tau) - y(\tau)| d\tau + \int_0^s |\dot{x}(\tau) - \dot{y}(\tau)| d\tau \\ &\leq \|x - y\|_{W^{1,1}([0, T]; X)} \end{aligned}$$

Case 2: $s > r$. Then $s + \theta > r + \theta \geq 0$ for all θ in $[-r, 0]$.

We can write

$$\|x_s - y_s\|_{1,1} = \int_{-r}^0 |x(s+\theta) - y(s+\theta)| d\theta + \int_{-r}^0 |\dot{x}(s+\theta) - \dot{y}(s+\theta)| d\theta.$$

A change of variable gives

$$\|x_s - y_s\|_{1,1} = \int_{s-r}^s |x(\tau) - y(\tau)| d\tau + \int_{s-r}^s |\dot{x}(\tau) - \dot{y}(\tau)| d\tau.$$

Since $[s-r, s] \subset [0, T]$ we have

$$\begin{aligned} \|x_s - y_s\|_{1,1} &\leq \int_0^s |x(\tau) - y(\tau)| d\tau + \int_0^s |\dot{x}(\tau) - \dot{y}(\tau)| d\tau \\ &\leq \int_0^T |x(\tau) - y(\tau)| d\tau + \int_0^T |\dot{x}(\tau) - \dot{y}(\tau)| d\tau \\ &= \|x - y\|_{W^{1,1}([0, T]; X)}. \end{aligned}$$

Finally from all these estimates, we deduce that

$$(3.2) \quad \|x_s - y_s\|_{1,1} \leq \int_0^s |x(\tau) - y(\tau)| d\tau + \int_0^s |\dot{x}(\tau) - \dot{y}(\tau)| d\tau$$

$$(3.3) \quad \leq \|x - y\|_{W^{1,1}([0, T]; X)}.$$

It follows from (3.1) and (3.3), that

$$\begin{aligned} \|Kx - Ky\|_{W^{1,1}([0, T]; X)} &\leq \gamma(T+1) \int_0^T \|x - y\|_{W^{1,1}([0, T]; X)} ds \\ &= \gamma T(T+1) \|x - y\|_{W^{1,1}([0, T]; X)}. \end{aligned}$$

The proof is completed. ■

The following theorem is a immediate consequence of the following fact: If $T < \frac{-\gamma + \sqrt{4\gamma + \gamma^2}}{2\gamma}$, K is strict contraction from E_φ into E_φ and by the Banach fixed point theorem, there exists $\bar{x} \in E_\varphi$, such that $K\bar{x} = \bar{x}$. Thus \bar{x} is a solution of (1.1) for all $t \in \left[0, \frac{-\gamma + \sqrt{4\gamma + \gamma^2}}{2\gamma}\right]$.

THEOREM 3.1: *Let F satisfy $H_{(F)}$. Then, (1.1) has one solution $\bar{x} \in E_\varphi$, for all $\varphi \in W^{1,1}([-r, 0]; X)$. \bar{x} is defined on $[0, T]$ with $T < \frac{-\gamma + \sqrt{4\gamma + \gamma^2}}{2\gamma}$.*

4. - GLOBAL EXISTENCE OF SOLUTIONS

Denote by

$$\|f\|_{(0, a)} = |f(0)| + \int_0^a |\dot{f}(s)| ds .$$

PROPOSITION 4.1: For all $n \geq 1$ and $x, y \in E_0$, we have

$$\|K^n x - K^n y\|_{(0, T)} \leq \frac{\gamma^n (1 + T)^{2n}}{2^n \cdot n!} \|x - y\|_{(0, T)} .$$

PROOF: If $x \in E_0$, $(Kx)(t) = \begin{cases} \int_0^t F(s, x_s) ds & \text{if } t \in [0, T] \\ 0 & \text{if } t \in [-r, 0] \end{cases}$

So, $Kx \in E_0$. Since $x \in E_0$, then

$$\|x\|_{(0, T)} = \int_0^T |\dot{x}(s)| ds .$$

Let $x, y \in E_0$, and by $H_{(F)}$ we have

$$\begin{aligned} & \|Kx - Ky\|_{(0, T)} \\ &= \int_0^T \left| \frac{d}{dt} (Kx)(t) - \frac{d}{dt} (Ky)(t) \right| dt \\ &= \int_0^T |F(t, x_t) - F(t, y_t)| dt \\ &\leq \gamma \int_0^T \|x_t - y_t\|_{1, 1} dt \end{aligned}$$

and from (3.2) we have

$$\|x_t - y_t\|_{1, 1} \leq \int_0^t |x(\tau) - y(\tau)| d\tau + \|x - y\|_{(0, t)} .$$

Since

$$|x(\tau) - y(\tau)| \leq |x(0) - y(0)| + \int_0^\tau |\dot{x}(s) - \dot{y}(s)| ds ,$$

then, for $\tau \in [0, t]$, we have

$$\begin{aligned}
 (4.2) \quad \|x_t - y_t\|_{1,1} &\leq \int_0^t \left[\int_0^\tau |\dot{x}(s) - \dot{y}(s)| ds \right] d\tau + \|x - y\|_{(0,t)} \\
 &\leq \int_0^t \left[\int_0^t |\dot{x}(s) - \dot{y}(s)| ds \right] d\tau + \|x - y\|_{(0,t)} \\
 &\leq \int_0^t \|x - y\|_{(0,t)} d\tau + \|x - y\|_{(0,t)} \\
 &= (1+t)\|x - y\|_{(0,t)}.
 \end{aligned}$$

And from (4.1) and (4.2), we obtain

$$\begin{aligned}
 (4.3) \quad \|Kx - Ky\|_{(0,T)} &\leq \gamma \int_0^T (1+t)\|x - y\|_{(0,t)} dt \\
 &\leq \gamma \|x - y\|_{(0,T)} \frac{(1+T)^2}{2}.
 \end{aligned}$$

Then by the inequality (4.3), we have,

$$\begin{aligned}
 \|K^2x - K^2y\|_{(0,T)} &\leq \gamma \int_0^T (1+s)\|Kx - Ky\|_{(0,s)} ds \\
 &\leq \gamma^2 \int_0^T \left[(1+s) \int_0^s (1+t)\|x - y\|_{(0,t)} dt \right] ds \\
 &\leq \gamma^2 \|x - y\|_{(0,T)} \int_0^T (1+s) \left[\frac{(1+s)^2}{2} - \frac{1}{2} \right] ds \\
 &\leq \gamma^2 \|x - y\|_{(0,T)} \int_0^T \frac{(1+s)^3}{2} ds \\
 &\leq \gamma^2 \|x - y\|_{(0,T)} \left[\frac{(1+T)^4}{8} - \frac{1}{8} \right] \\
 &\leq \gamma^2 \frac{(1+T)^4}{8} \|x - y\|_{(0,T)}
 \end{aligned}$$

Thus, we prove easily by induction that

$$\|K^n x - K^n y\|_{(0, T)} \leq \frac{\gamma^n (1 + T)^{2n}}{2^n \cdot n!} \|x - y\|_{(0, T)} \quad \blacksquare$$

We are now prepared to prove the main theorem of this paper

PROOF OF THEOREM 1.1: On E_0 we define a mapping K_0 by

$$(K_0 x^0)(t) = \begin{cases} \int_0^t F(s, x_s^0 + \tilde{\varphi}_s) & \text{if } t \in [0, T] \\ 0 & \text{if } t \in [-r, 0] \end{cases} \quad \text{for all } x^0 \in E_0.$$

It is easy to verify that K_0 maps E_0 into itself. Using the same arguments as in the proof of proposition 4.1, we get that

$$\|K_0^n x^0 - K_0^n y^0\|_{(0, T)} \leq \frac{\gamma^n (1 + T)^{2n}}{2^n \cdot n!} \|x^0 - y^0\|_{(0, T)}$$

for all $x^0, y^0 \in E_0$.

Then, for all $T > 0$, there exists an integer $N > 0$, such that for all $n \geq N$, we have $\frac{\gamma^n (1 + T)^{2n}}{2^n \cdot n!} < 1$. So, K_0^n is a strict contraction from E_0 into E_0 and therefore there exists one $\bar{x}^0 \in E_0$ such that $K_0^n \bar{x}^0 = \bar{x}^0$. So \bar{x}^0 is one fixed point of K in E_0 . Now lemma 2.3 gives the existence of $\bar{x} \in E_\varphi$ such that $\bar{x}(t) = \bar{x}^0(t) + \varphi(0)$, for all $t \in [0, T]$. Recall that from (1.2) we have

$$(Kx)(t) = (K_0 x^0)(t) + \varphi(0),$$

where $x(t) = x^0(t) + \varphi(0)$. Then consequently,

$$(K\bar{x})(t) = (K_0 \bar{x}^0)(t) + \varphi(0) = \bar{x}^0(t) + \varphi(0) = \bar{x}(t).$$

Thus \bar{x} is fixed point of K in E_φ which completes the proof of theorem 1.1.

5. - AN EXAMPLE

In this section we discuss an interesting example of theorem. We apply our results to the integro-differential equation

$$(5.1) \quad \begin{cases} \dot{x}(t) = \int_{t-r}^t K_1(t, \tau, x(\tau)) d\tau + \int_{t-r}^t K_2(t, \tau, \dot{x}(\tau)) d\tau & \text{if } t \in [0, T] \\ x(t) = \varphi(t) & \text{if } t \in [-r, 0] \end{cases}$$

where $\varphi \in W^{1,1}$ and $K_i: [0, T] \times [-r, T] \times X \rightarrow X$, satisfy the following hypothesis

(H) There are bounded functions $\gamma_1, \gamma_2: [0, T] \rightarrow \mathbb{R}$ such that for all $t \in [0, T]$,

$$\tau \in [-r, T] \text{ and } x_1, x_2 \in X: |K_i(t, \tau, x_1) - K_i(t, \tau, x_2)| \leq \gamma_i(t) |x_1 - x_2|, \quad i=1, 2.$$

Define $F: [0, T] \times W^{1,1} \rightarrow X$ by

$$(5.2) \quad F(t, \varphi) = \int_{t-r}^t K_1(t, \tau, \varphi(\tau-t)) d\tau + \int_{t-r}^t K_2(t, \tau, \varphi(\tau-t)) d\tau,$$

for all $t \in [0, T]$, $\varphi \in W^{1,1}$.

To prove $H_{(F)}$, we have, for all $t \in [0, T]$, from (H) that

$$\begin{aligned} |F(t, \varphi) - F(t, \psi)| &\leq \int_{t-r}^t \gamma_1(t) |\varphi(\tau-t) - \psi(\tau-t)| d\tau \\ &\quad + \int_{t-r}^t \gamma_2(t) |\dot{\varphi}(\tau-t) - \dot{\psi}(\tau-t)| d\tau \\ &\leq \max\{\gamma_1(t), \gamma_2(t)\} \|\varphi - \psi\|_{1,1}. \end{aligned}$$

Thus theorem 1.1 applies to equation (5.1) with F as in (5.2).

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