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UNIVERSITY OF MIAMI

PERIODIC SOLUTIONS OF ABSTRACT SEMILINEAR EQUATIONS WITH APPLICATIONS TO BIOLOGICAL MODELS

By

Qiuyi Su

A DISSERTATION

Submitted to the Faculty of the University of Miami in partial fulfillment of the requirements for the degree of Doctor of Philosophy

Coral Gables, Florida

August 2018

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UNIVERSITY OF MIAMI

A dissertation submitted in partial fulfillment of the requirements for the degree of Doctor of Philosophy

PERIODIC SOLUTIONS OF ABSTRACT SEMILINEAR EQUATIONS WITH APPLICATIONS TO BIOLOGICAL MODELS

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SU, QIUYI Periodic Solutions of Abstract Semilinear Equations with Applications to Biological Models

Abstract of a dissertation at the University of Miami.

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I studied the existence of periodic solutions to the abstract semilinear evolution equation

$$\frac{du}{dt} = A(t)u(t) + F(t, u(t)), \quad t \ge 0$$

in a Banach space X, where A(t) is a T-periodic linear operator on X (not necessarily densely defined); and $F : [0, \infty) \times \overline{D(A)} \to X$ is continuous and T-periodic in t. The idea is to combine Poincare map technique with fixed point theorems to derive various conditions on the operator A(t) and the map F(t, u) to ensure that the abstract evolution equation has periodic solutions. Three cases are considered: (i) If A(t) = A is time-independent and is a Hille-Yosida operator, conditions on F are given to guarantee the existence of mild periodic solutions; (ii) If A(t) is time-dependent and satisfies the hyperbolic condition, sufficient conditions on A(t) and F are presented to ensure the existence of mild periodic solutions; (iii) If A(t) = A is time-independent, is a Hille-Yosida operator and generates a compact semigroup, the existence of mild periodic solutions is also discussed. As applications, the main results are applied to establish the existence of periodic solutions in a delayed periodic red-blood cell model; agestructured models with periodic harvesting, diffusive logistic equations with periodic coefficients, and periodic diffusive Nicholson' blowflies equation with delay. To my family

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Chapter 1

Introduction

The aim of this work is to study the existence of periodic solutions for the following abstract semilinear equation

$$\frac{du}{dt} = Au(t) + F(t, u(t)), \ t \ge 0$$
(1.1)

and abstract semilinear evolution equation

$$\frac{du}{dt} = A(t)u(t) + F(t, u(t)), \ t \ge 0$$
(1.2)

in a Banach space X, where A is a linear operator on X (not necessarily densely defined) satisfying the Hille-Yosida condition; A(t) is a T-periodic linear operators on X (not necessarily densely defined) satisfying the hyperbolic conditions (A1)-(A3) introduced by Tanaka [1995, 1996], which will be specified later; and $F : [0, \infty) \times \overline{D(A)} \rightarrow$ X is continuous and T-periodic in t.

One aspect of studying the existence of periodic solutions is the Massera Theorem. Massera [1950] studied the existence of T-periodic solutions for the following ordinary differential equation

$$\frac{du}{dt} = f(t, u(t)), \quad t \in \mathbb{R},$$
(1.3)

where $f : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ is continuous and *T*-periodic in *t*. He proved that the existence of *T*-periodic solutions of equation (1.3) is equivalent to the existence of a bounded solution on \mathbb{R}_+ of equation (1.3). Important facts, results and references on periodic solutions of ordinary differential equations can be found in Farkas [1994].

The problem on the existence of periodic solutions for differential equations in infinite dimensional spaces has been investigated in various directions. One of them is to generalize the Massera Theorem to infinite dimensional systems. In fact, Massera and Schäffer [1959] studied the relationship between the periodic solutions and bounded solutions for the linear equation

$$\frac{du}{dt} = A(t)u + f(t), \quad t \ge 0$$
(1.4)

in infinite dimensional spaces. Chow [1973] and Chow and Hale [1974] established the existence of a periodic solution under the existence of a bounded solution for the nonhomogeneous linear functional differential equation

$$\frac{du}{dt} = L(t, u_t) + f(t), \qquad (1.5)$$

where $u_t \in C_r := C([-r, 0], \mathbb{R}), L : (-\infty, +\infty) \times C_r \to \mathbb{R}$ is continuous, linear with respect to the second argument and *T*-periodic in $t, T \ge r$, and f is continuous and *T*-periodic. They proved that Massera Theorem holds for equation (1.5) by showing that the Poincaré map defined by $P : \varphi \to u_T(\cdot, \varphi, f)$, where $u_T(\cdot, \varphi, f)$ is the unique mild solution of equation (1.5) initiated at φ , has a fixed point.

Prüss [1979] studied (1.1) under the condition that A generates a C_0 -semigroup $\{U(t)\}_{t\geq 0}$ of type (M, ω) , D(A) is closed, bounded and convex, F is continuous and T-periodic in t. By constructing a Poincaré map and using Schauder's fixed point theorem and k-set contraction argument, he proved the existence of mild T-periodic solutions when U(t) is compact for t > 0 or $\omega < 0$ and F is compact.

By applying Horn's fixed point theorem to the Poincaré map, Liu [1998] and Ezzinbi and Liu [2002] established the existence of bounded and ultimate bounded solutions of evolution equations with or without delay, implying the existence of periodic solutions. Kato et al. [2002] studied the periodic solution of abstract linear inhomogeneous differential equations in Banach space and presented a Messera type theorem. Benkhalt and Ezzinbi [2004] and Kpoumiè et al. [2018] proved that under some conditions, the existence of a bounded solution for some nondensely defined nonautonomous partial functional differential equations implies the existence of periodic solutions. The approach was to construct a map on the space of T-periodic functions from the corresponding nonhomogeneous linear equation and use a fixed-point theorem concerning set-valued maps to prove the existence of a fixed point for this map. Li [2011] used analytic semigroup theory to discuss the existence and stability of periodic solutions in evolution equations with multiple delays. Li et al. [1999] proved several Massera-type criteria for linear periodic evolution equations with delay and applied the results to nonlinear evolution equations, functional and partial differential equations.

Nguyen and Ngo [2016b,a] investigated the abstract semilinear evolution equation (1.2) when A(t) is T-periodic, F is T-periodic in t and satisfies the φ -Lipschitz condition $||F(t, x_1) - F(t, x_2)|| \le \varphi(t) ||x_1 - x_2||$ for $\varphi(t)$ being a real and positive function belonging to an admissible function space. They proved the existence of periodic solutions to (1.2) in the case that the family $\{A(t)\}_{t\ge 0}$ generates a strongly continuous, exponentially bounded evolution family. They started with the linear equation (1.4) and used the Cesàro limit to prove the existence of periodic solutions. Then they constructed a map from periodic solutions of (1.4) and used the admissibility of function spaces combined with the Banach fixed point argument to prove the existence of a unique fixed point of the constructed map. The existence and uniqueness of a periodic solution of (1.2) follows from the existence and uniqueness of the fixed point. Naito et al. [2000] developed a decomposition technique to prove the existence of periodic solutions to periodic evolution equations in the form of (1.4). Vrabie [1990] studied the existence of periodic mild solutions to nonlinear evolution inclusions that include equation (1.1).

In this paper, we study the existence of mild periodic solutions of the abstract semilinear equation (1.1) and abstract semilinear evolution equation (1.2) in a setting that includes several types of equations such as delay differential equations, first-order hyperbolic partial differential equations, and reaction-diffusion equations. In chapter 2, we recall some preliminary results on semigroups generated by a Hille-Yosida operator, the evolution family and the existence theorem of solutions of nonhomogeneous linear equations (2.1) and (2.5). In chapter 3, we start with the linear equations (2.1) and (2.5)to show the existence of mild periodic solutions, whose initial value is controlled by the norm of the input function f(t). Using this result and the fixed point argument, we prove the existence of mild periodic solutions of (1.1) and (1.2) under some assumptions on F. At the end of chapter 3, we also discuss the case where the semigroup $\{U(t)\}_{t>0}$ generated by A in (1.1) is compact for t > 0 and give existence theorem of mild periodic solutions of (1.1). The approach is also to start with the linear equation (2.1) to show the existence of mild periodic solutions of it and use this result combined with the Schauder's fixed point theorem to prove the existence of mild periodic solutions of (1.1). In chapter 4 we use the main results of this paper to discuss the existence of periodic solutions in several types of equations and biological models, age-structured models with periodic harvesting, diffusive logistic models with periodic coefficients, functional differential equations including red blood cell models with delay, and partial functional differential equations including diffusive Nicholson's blowflies equation

with delay. A brief discussion on the conclusions and future study is given in Chapter 5.

Chapter 2

Preliminaries

In this chapter, we consider the nonhomogeneous linear Cauchy problem

$$\begin{cases} \frac{du}{dt} = Au(t) + f(t), & t \ge 0, \\ u(0) = x \in \overline{D(A)}. \end{cases}$$
(2.1)

where the linear operator A is densely or non-densely defined in a Banach space X, the function $f : \mathbb{R}^+ \to \mathbb{R}^+$ is continuous and T-periodic.

First we make the following assumptions.

- Assumption 2.0.1. (a) $A: D(A) \subset X \to X$ is a linear operator and there exist real constants, $M \ge 1$ and $\omega \in \mathbb{R}$, such that $(\omega, \infty) \subset \rho(A)$ and $||(\lambda I - A)^{-n}|| \le \frac{M}{(\lambda - \omega)^n}$ for $n \ge 1$ and $\lambda > \omega$;
 - (b) $x \in X_0 = \overline{D(A)};$
 - (c) $f:[0,\infty)\to X$ is continuous.

A linear operator $A : D(A) \subset X \to X$ satisfying Assumption 2.0.1 (a) is called *a Hille-Yosida operator*.

Remark 2.0.1. Note that the renorming lemma (Lemma 5.1 in Pazy [1983]) holds. By exactly the same argument as in Pazy [1983], we see that if $\|(\lambda I - A)^{-n}\| \leq \frac{M}{(\lambda - \omega)^n}$ for

 $n \ge 1$ and $\lambda > \omega$, then there exists a norm |.| on X which is equivalent to the original norm ||.|| on X and satisfies $||x|| \le |x| \le M ||x||$ for $x \in X$ and $|(\lambda I - A)^{-n}| \le \frac{1}{(\lambda - \omega)^n}$ for $n \ge 1$ and $\lambda > \omega$. That is, without loss of generality, M can be chosen to be 1.

Definition 2.0.1 (Magal and Ruan [2007, 2009]). A continuous function $u : [0, \infty) \rightarrow X$ is called a *mild (or an integrated) solution* to (2.1) if

$$u(t) = U_A(t)x + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}f(s)ds.$$
(2.2)

for all $t \ge 0$.

The existence theorem for (2.1) is as follows:

Theorem 2.0.2 (Da Prato and Sinestrari [1987]). Under Assumption 2.0.1, there exists a unique mild solution to (2.1) with value in $X_0 = \overline{D(A)}$. Moreover, u satisfies the estimate

$$||u(t)|| \le M e^{\omega t} ||x|| + \int_0^t M e^{\omega t} ||f(s)|| \, ds$$
(2.3)

for all $t \geq 0$.

If $\overline{D(A)} \neq X$; that is, A is nondensely defined, let $X_0 = \overline{D(A)}$. If f(t) = 0, then the family of operators $\{U_A(t)\}_{t\geq 0}$ with $U_A(t) : X_0 \to X_0, t \geq 0$, defined by $U_A(t)x = u(t)$ for all $t \geq 0$ is the C_0 -semigroup generated by A_0 , the part of A in X_0 . For the rest of the article, we denote by $\{U_A(t)\}_{t\geq 0}$ the semigroup generated by A_0 .

Kato [1970] initiated a study on the evolution family of solutions of the hyperbolic linear evolution Cauchy problem

$$\begin{cases} \frac{du}{dt} = A(t)u(t), & t \ge s \\ u(s) = x \in X \end{cases}$$
(2.4)

in a Banach space X. To recall some results about the linear evolution Cauchy problem (2.4), we make the following assumptions.

- Assumption 2.0.3. (A1) D(A(t)) := D is independent of t and not necessarily densely defined;
- (A2) The family $\{A(t)\}_{t\geq 0}$ is stable in the sense that there are constants $M \geq 1$ and $\omega \in \mathbb{R}$ such that $(\omega, \infty) \subset \rho(A(t))$ for $t \in [0, \infty)$ and

$$\left\|\prod_{j=1}^{k} (\lambda I - A(t_j))^{-1}\right\| \le \frac{M}{(\lambda - \omega)^{-k}}$$

for $\lambda > \omega$ and every finite sequence $\{t_j\}_{j=1}^k$ with $0 \le t_1 \le t_2 \le \dots \le t_k$ and $k = 1, 2, \dots;$

(A3) The mapping $t \to A(t)x$ is continuously differentiable in X for each $x \in D$.

Now we recall some classical results due to Kato [1970].

Theorem 2.0.4 (Kato [1970]). Let $\{A(t), D(A(t))\}_{t\geq 0}$ be a family of linear operators on a Banach space X satisfying Assumption 2.0.3 such that D is dense in X. Then the Cauchy problem (2.4) is well-posed and the family of operators $\{A(t)\}_{t\geq 0}$ generates an evolution family $\{U(t,s)\}_{t\geq s\geq 0}$. Moreover, for $x \in D$ the map $t \to U(t,s)x$ is the unique continuous function which solves the Cauchy problem (2.4).

For $\lambda > 0, 0 \le s \le t$ and $x \in \overline{D}$, set

$$U_{\lambda}(t,s)x = \prod_{i=\left[\frac{s}{\lambda}\right]+1}^{\left[\frac{t}{\lambda}\right]} (I - \lambda A(i\lambda))^{-1}x.$$

Theorem 2.0.5 (Tanaka [1996]). Let $\{A(t)\}_{t\geq 0}$ be a family of linear operators on a Banach space X satisfying Assumption 2.0.3. If $x \in D$ satisfies the condition that $A(s)x \in \overline{D}$, then there exists an evolution family $\{U(t,s)\}_{t\geq s\geq 0}$ defined on \overline{D} by $U(t,s)x = \lim_{\lambda \to 0^+} U_{\lambda}(t,s)x$ uniformly for $x \in \overline{D}$ and satisfying:

(i)
$$U(t,s)D(s) \subset D(t)$$
 for all $0 \le s \le t$, where $D(t) := \{x \in D : A(t)x \in \overline{D}\};$

- (ii) for all $x \in D(s)$ and $t \ge s$, the mapping $t \mapsto U(t, s)x$ is continuous in D;
- (iii) for all $x \in D(s)$ and $t \ge s$, the mapping $t \mapsto U(t,s)x$ is continuously differentiable with

$$\partial_t U(t,s)x = A(t)U(t,s)x$$

and

$$\partial_s^+ U(t,s)x = -U(t,s)A(s)x.$$

Theorem 2.0.6 (Oka and Tanaka [2005], Tanaka [1996]). Assume that $\{A(t)\}_{t\geq 0}$ satisfies Assumption 2.0.3. Then the limit

$$U(t,s)x = \lim_{\lambda \to 0^+} U_{\lambda}(t,s)x$$

exists for $x \in \overline{D}$, $0 \le s \le t$, where the convergence is uniform on $\Gamma := \{(t,s) : 0 \le s \le t\}$. Moreover, the family $\{U(t,s) : (t,s) \in \Gamma\}$ satisfies the following properties:

(i) For $x \in \overline{D}$, $\lambda > 0$ and $0 \le s \le r \le t$, one has

$$U_{\lambda}(t,t)x = x$$

and

$$U_{\lambda}(t,s)x = U_{\lambda}(t,r)U_{\lambda}(r,s)x;$$

(ii) $U(t,s): \overline{D} \to \overline{D}$ for $(t,s) \in \Gamma$;

- (iii) U(t,t)x = x and U(t,s)x = U(t,r)U(r,s)x for $x \in \overline{D}$ and $0 \le s \le r \le t$;
- (iv) the mapping $(t,s) \to U(t,s)x$ is continuous on Γ for any $x \in \overline{D}$;
- (v) $||U(t,s)x|| \le Me^{\omega(t-s)} ||x||$ for $x \in \overline{D}$ and $(t,s) \in \Gamma$.

In the following, we give some results on the existence of solutions for the following non-densely defined nonhomogeneous linear evolution Cauchy problem

$$\begin{cases} \frac{du}{dt} = A(t)u(t) + f(t), \quad t \in [0, a] \\ u(0) = x, \end{cases}$$

$$(2.5)$$

where $f : [0, a] \to X$ is a function. The following theorem gives a generalized variation of constant formula for equation (2.5).

Theorem 2.0.7 (Tanaka [1995]). Let $x \in \overline{D}$ and $f \in L^1([0, a], X)$. Then the limit

$$u(t) := U(t,0)x + \lim_{\lambda \to 0^+} \int_0^t U_\lambda(t,r)f(r)dr$$
(2.6)

exists uniformly for $t \in [0, a]$, and u is a continuous function on [0, a].

As in Tanaka [1995, 1996], for $x \in \overline{D}$ a continuous function $u : [0, a] \to X$ is called a *mild (or an integrated) solution* of equation (2.5) if it satisfies (2.6). Furthermore, we have the following estimate.

Lemma 2.0.1 (Kpoumiè et al. [2018]). Assume that $f \in L^1([0, a], X)$. If u is a mild solution of (2.5), then

$$||u(t)|| \le M e^{\omega t} ||x|| + \int_0^t M e^{\omega(t-s)} ||f(s)|| \, ds.$$
(2.7)

Chapter 3

Existence of Periodic Solutions

In this chapter we will present our main results on the existence of periodic solutions in systems (1.1) and (1.2) under different conditions..

3.1 Time-independent operators

We first assume that the operator is time-independent and consider the nonhomogeneous linear equations

$$\frac{du}{dt} = Au(t) + f(t) \tag{3.1}$$

and the semilinear equation

$$\frac{du}{dt} = Au(t) + F(t, u), \qquad (3.2)$$

where $A: D(A) \subset X \to X$ is a linear operator, $f \in C([0, \infty), X)$ and $F \in C([0, \infty) \times \overline{D(A)}, X)$ are both *T*-periodic in *t*.

We have the following results for the nonhomogeneous linear equation (3.1).

Theorem 3.1.1. Assume that A is a Hille-Yosida operator with $M \ge 1$ and $\omega \in \mathbb{R}$, $f \in C([0,\infty), X)$ is T-periodic, i.e. f(t+T) = f(t) for all $t \ge 0$. Further, suppose that $\omega < 0$. Then the linear equation (3.1) has a unique mild T-periodic solution $u_0(t)$. Moreover, we have

$$||u_0(0)|| < N \sup_{s \in [0,T]} ||f(s)||, \quad N = \frac{T}{1 - e^{\omega T}}.$$

Proof. Since A is a Hille-Yosida operator, the Cauchy problem (2.1) has a unique mild solution $u(t) : [0, \infty) \to \overline{D(A)}$ on $t \in [0, \infty)$ for each $x \in \overline{D(A)}$ by Theorem 2.0.2. Now by the variation of constant formula, we have

$$u(t) = U_A(t)x + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}f(s)ds, \qquad (3.3)$$

where $\{U_A(t)\}_{t\geq 0}$ is the C_0 -semigroup generated by A on $\overline{D(A)}$. Let $P_T: \overline{D(A)} \to \overline{D(A)}$ be the Poincaré map, i.e.,

$$P_T(x) = u(T) = U_A(T)x + \lim_{\lambda \to +\infty} \int_0^T U_A(T-s)\lambda(\lambda I - A)^{-1}f(s)ds.$$
(3.4)

Since by assumption $\omega < 0$, $||U_A(T)|| \le Me^{\omega T}$. Without loss of generality (W.L.O.G.), assume that M = 1 (see section 1.5 Lemma 5.1 in Pazy [1983] for the proof). Then $||U_A(T)|| \le e^{\omega T} < 1$. Thus, the operator $I - U_A(T)$ is invertible and $P_T(x) = x$ has a unique solution

$$x_0 = (I - U_A(T))^{-1} \lim_{\lambda \to +\infty} \int_0^T U_A(T - s)\lambda(\lambda I - A)^{-1} f(s) ds, \qquad (3.5)$$

i.e., x_0 is a unique fixed point of P_T .

Now let $u_T(t) = u(t + T)$, where u(t) is the unique solution of (2.1) with initial

value x_0 . Then

$$u_T(t) = U_A(t+T)x_0 + \lim_{\lambda \to +\infty} \int_0^{t+T} U_A(t+T-s)\lambda(\lambda I - A)^{-1}f(s)ds$$

$$= U_A(t)U_A(T)x_0 + \lim_{\lambda \to +\infty} \int_0^T U_A(t)U_A(T-s)\lambda(\lambda I - A)^{-1}f(s)ds$$

$$+ \lim_{\lambda \to +\infty} \int_T^{t+T} U_A(t+T-s)\lambda(\lambda I - A)^{-1}f(s)ds$$

$$= U_A(t)u(T) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-\theta)\lambda(\lambda I - A)^{-1}f(\theta + T)d\theta$$

$$= U_A(t)u_T(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-\theta)\lambda(\lambda I - A)^{-1}f(\theta)d\theta.$$

Since $u_T(0) = u(T) = x_0$, $u_T(t)$ is also a mild solution of (2.1) with initial value x_0 . By the uniqueness of solutions, $u_T(t) = u(t)$. Thus, we have u(t + T) = u(t) for $t \in [0, \infty)$.

Moreover, by (3.5), we have

$$||x_0|| \leq \frac{\left\|\lim_{\lambda \to +\infty} \int_0^T U_A(T-s)\lambda(\lambda I - A)^{-1} f(s) ds\right\|}{\|I - U_A(T)\|}$$
$$\leq \frac{\lim_{\lambda \to +\infty} \frac{\lambda}{\|\lambda I - A\|} \sup_{s \in [0,T]} \|f(s)\| \int_0^T e^{\omega(T-s)} ds}{|1 - \|U_A(T)\||}$$
$$\leq \frac{T}{1 - e^{\omega T}} \sup_{s \in [0,T]} \|f(s)\|,$$

i.e., $||u_0(0)|| \leq \frac{T}{1-e^{\omega T}} \sup_{s \in [0,T]} ||f(s)||$. This completes the proof.

Now we make the following assumptions.

- Assumption 3.1.2. (H1) A is a Hille-Yosida operator on X; i.e., there exist $M \ge 1$ and $\omega \in \mathbb{R}$ such that $(\omega, \infty) \subset \rho(A)$ and $\|(\lambda I - A)^{-n}\|_{L(X)} \le \frac{M}{(\lambda - \omega)^n}$ for $\lambda > \omega$, $n \ge 1$;
- (H2) $F : [0, \infty) \times \overline{D(A)} \to X$ is continuous and Lipschitz on bounded sets; i.e., for each C > 0 there exists $K_F(C) \ge 0$ such that $||F(t, u) - F(t, v)|| \le K_F(C) ||u - v||$ for $t \in [0, \infty)$ and $||u|| \le C$ and $||v|| \le C$;

(H3) $F: [0,\infty) \times \overline{D(A)} \to X$ is continuous and bounded on bounded sets; i.e., there exists $L_F(T,\rho) \ge 0$ such that $||F(t,u)|| \le L_F(T,\rho)$ for $t \le T$ and $||u|| \le \rho$.

With these assumptions, we have the following result for equation (3.2).

Theorem 3.1.3. Let Assumption 3.1.2 hold with $\omega < 0$ and F being T-periodic in t. Suppose that there exists $\rho > 0$ such that $(N+T)K_F(\rho) < 1$ and $(N+T)L_F(T,\rho) \leq \rho$, where $N = \frac{T}{1-e^{\omega T}}$. Then the semilinear equation (3.2) has a mild T-periodic solution.

Proof. Denote

$$B_{\rho} = \{ v \in C(\mathbb{R}_{+}, \overline{D(A)}), v(t+T) = v(t), \|v\| = \sup_{s \in [0,T]} \|v(s)\| \le \rho \}$$

By Theorem 3.1.1, for each $v \in B_{\rho}$ let f(t) = F(t, v(t)), then (3.1) has a mild Tperiodic solution

$$u(t) = U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-l)\lambda(\lambda I - A)^{-1}F(l,v(l))dl.$$
 (3.6)

Define an operator ϕ on B_{ρ} by $\phi(v)(t) = u(t)$. Then

$$\|\phi(v)(t)\| \le M e^{\omega t} \|u(0)\| + \lim_{\lambda \to +\infty} \int_0^t M e^{\omega(t-l)} \frac{M\lambda}{\lambda - \omega} \|F(l, v(l))\| \, dl.$$

W.L.O.G., let M = 1 (See Lemma 5.1 in section 1.5 of Pazy [1983]). Since $||u(0)|| \le \frac{T}{1-e^{\omega T}} \sup_{s \in [0,T]} ||f(s)||$, we have

$$\|\phi(v)(t)\| \le e^{\omega t} N \sup_{s \in [0,T]} \|F(s,v(s))\| + \lim_{\lambda \to +\infty} T \frac{\lambda}{\lambda - \omega} \sup_{s \in [0,T]} \|F(s,v(s))\| \le \sup_{s \in [0,T]} \|\phi(v)(t)\| \le (N+T) \sup_{s \in [0,T]} \|F(s,v(s))\| \le (N+T) L_F(T,\rho) \le \rho.$$

So ϕ maps B_{ρ} to B_{ρ} . Furthermore, let $v_1, v_2 \in B_{\rho}$. Then

$$\begin{split} \phi(v_1)(t) - \phi(v_2)(t) &= u_1(t) - u_2(t) \\ &= U_A(t)(u_1(0) - u_2(0)) \\ &+ \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}(F(s, v_1(s)) - F(s, v_2(s))), \end{split}$$

$$\|\phi(v_1(t)) - \phi(v_2(t))\| \le M e^{\omega t} \|u_1(0) - u_2(0)\| + \lim_{\lambda \to +\infty} \int_0^t M e^{\omega(t-s)} \frac{\lambda}{\lambda - \omega} \|F(s, v_1(s)) - F(s, v_2(s))\| \, ds.$$

Again let M = 1. Since $||u_1(0) - u_2(0)|| \le N \sup_{s \in [0,T]} ||F(s, v_1(s)) - F(s, v_2(s))||$, by the result in Theorem 3.1.1, we have

$$\begin{aligned} \|\phi(v_1)(t) - \phi(v_2)(t)\| &\leq e^{\omega t} N \sup_{s \in [0,T]} \|F(s, v_1(s)) - F(s, v_2(s))\| \\ &+ \lim_{\lambda \to +\infty} T \frac{\lambda}{\lambda - \omega} \sup_{s \in [0,T]} \|F(s, v_1(s)) - F(s, v_2(s))\|, \\ \\ &\sup_{s \in [0,T]} \|\phi(v_1)(t) - \phi(v_2)(t)\| \leq (N+T) K_F(\rho) \sup_{s \in [0,T]} \|v_1(s) - v_2(s)\|. \end{aligned}$$

So it implies that

$$\|\phi(v_1) - \phi(v_2)\| \le (N+T)K_F(\rho) \sup_{s \in [0,T]} \|v_1(s) - v_2(s)\|.$$

Since $(N+T)K_F(\rho) < 1$, by Banach Fixed Point Theorem, $\phi : B_\rho \to B_\rho$ has a fixed point; i.e., there exists $u \in B_\rho$ such that

$$u(t) = U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, u(s))ds,$$

which is a T-periodic solution for (3.2).

3.2 Time-dependent operators

Now consider the linear evolution equation

$$\frac{du}{dt} = A(t)u(t) + f(t)$$
(3.7)

and the semilinear evolution equation

$$\frac{du}{dt} = A(t)u(t) + F(t,u), \qquad (3.8)$$

where A(t) is a *T*-periodic linear operator on a Banach space $X, f : \mathbb{R}_+ \to X$ is continuous and *T*-periodic, and $F : \mathbb{R}_+ \times X \to X$ is continuous and *T*-periodic in *t*. We make the following assumptions.

Assumption 3.2.1. (A1) D(A(t)) := D is independent of t and not necessarily densely defined;

(A2) The family $\{A(t)\}_{t\geq 0}$ is stable in the sense that there are constants $M \geq 1$ and $\omega \in \mathbb{R}$ such that $(\omega, \infty) \subset \rho(A(t))$ for $t \in [0, \infty)$ and

$$\left\|\prod_{j=1}^{k} (\lambda I - A(t_j))^{-1}\right\| \le \frac{M}{(\lambda - \omega)^{-k}}$$

for $\lambda > \omega$ and every finite sequence $\{t_j\}_{j=1}^k$ with $0 \le t_1 \le t_2 \le \dots \le t_k$ and $k = 1, 2, \dots$;

(A3) The mapping $t \to A(t)x$ is continuously differentiable in X for each $x \in D$.

For $\lambda > 0, 0 \le s \le t$, and $x \in \overline{D}$. Set

$$U_{\lambda}(t,s)x = \prod_{i=\left[\frac{s}{\lambda}\right]+1}^{\left[\frac{t}{\lambda}\right]} (I - \lambda A(i\lambda))^{-1}x.$$
(3.9)

Then the generalized variation of constant formula of (3.7) with initial value u(0) = xis given by

$$u(t) = U(t,0)x + \lim_{\lambda \to 0^+} \int_0^t U_{\lambda}(t,r)f(r)dr.$$
 (3.10)

Now we state and prove the results for the nonhomogeneous linear evolution equation (3.7).

Theorem 3.2.2. Let Assumption 3.2.1 hold, $Me^{\omega T} < 1$, $f \in C([0, \infty), X)$, f(t + T) = f(t) for $t \in [0, \infty)$, and $\omega < 0$. Then the linear evolution equation (3.7) has a unique mild T-periodic solution u(t). Moreover, $||u(0)|| \leq N \sup_{s \in [0,T]} ||f(s)||$, where $N = \frac{MT}{1-Me^{\omega T}}$.

Proof. By assumption, the variation of constant formula (3.10) holds. Let $P_T : \overline{D} \to \overline{D}$ be the Poincaré map

$$P_T(x) = u(T) = U(T,0)x + \lim_{\lambda \to 0^+} \int_0^T U_\lambda(T,r)f(r)dr.$$
 (3.11)

Since $||U(T,0)|| \le Me^{\omega T} < 1$, I - U(T,0) is invertible. P_T has a unique fixed point which is given by $x = (I - U(T,0))^{-1} \lim_{\lambda \to 0^+} \int_0^t U_\lambda(t,r) f(r) dr$.

Now let u(t) be the unique solution with initial value u(0) = x. Let $u_T(t) = u(t+T)$. Then

$$\begin{split} u_{T}(t) &= U(t+T,0)x + \lim_{\lambda \to 0^{+}} \int_{0}^{T+t} U_{\lambda}(T+t,r)f(r)dr \\ &= U(t+T,T)U(T,0)x + \lim_{\lambda \to 0^{+}} \int_{0}^{T} U_{\lambda}(T+t,T)U_{\lambda}(T,r)f(r)dr \\ &+ \lim_{\lambda \to 0^{+}} \int_{T}^{T+t} U_{\lambda}(T+t,r)f(r)dr \\ &= U(t+T,T)U(T,0)x + \lim_{\lambda \to 0^{+}} U_{\lambda}(T+t,T) \int_{0}^{T} U_{\lambda}(T,r)f(r)dr \\ &+ \lim_{\lambda \to 0^{+}} \int_{T}^{t+T} U_{\lambda}(T+t,r)f(r)dr \\ &= U(t,0)U(T,0)x + U(T+t,T) \lim_{\lambda \to 0^{+}} \int_{0}^{T} U_{\lambda}(T,r)f(r)dr \\ &+ \lim_{\lambda \to 0^{+}} \int_{T}^{t+T} U_{\lambda}(T+t,r)f(r)dr \\ &= U(t,0)U(T,0)x + U(t,0) \lim_{\lambda \to 0^{+}} \int_{0}^{T} U_{\lambda}(T,r)f(r)dr \\ &+ \lim_{\lambda \to 0^{+}} \int_{T}^{t+T} U_{\lambda}(T+t,r)f(r)dr \\ &= U(t,0)[U(T,0)x + \lim_{\lambda \to 0^{+}} \int_{0}^{T} U_{\lambda}(T,r)f(r)dr \\ &= U(t,0)[U(T,0)x + \lim_{\lambda \to 0^{+}} \int_{0}^{T} U_{\lambda}(T,r)f(r)dr] \\ &+ \lim_{\lambda \to 0^{+}} \int_{0}^{t} U_{\lambda}(T+t,T+s)f(T+s)ds \\ &= U(t,0)u(T) + \lim_{\lambda \to 0^{+}} \int_{0}^{t} U_{\lambda}(t,s)f(s)ds \\ &= U(t,0)x + \lim_{\lambda \to 0^{+}} \int_{0}^{t} U_{\lambda}(t,s)f(s)ds. \end{split}$$

So $u_T(t)$ is a solution of (3.7) with initial value $u_T(0) = x$. By uniqueness, $u_T(t) = u(t)$, i.e. u(t+T) = u(t) for $t \in [0, \infty)$. Furthermore,

$$\begin{split} \|x\| &= \left\| (I - U(T, 0))^{-1} \right\| \left\| \lim_{\lambda \to 0^+} \int_0^T U_\lambda(T, r) f(r) dr \right\| \\ &\leq \frac{1}{\|I - U(T, 0)\|} \lim_{\lambda \to 0^+} \int_0^T \|U_\lambda(T, r)\| \|f(r)\| dr \\ &\leq \frac{1}{\|I - U(T, 0)\|} \lim_{\lambda \to 0^+} \int_0^T \left\| \prod_{i = [\frac{r}{\lambda}] + 1}^{[\frac{T}{\lambda}]} (I - \lambda A(i\lambda))^{-1} \right\| \|f(r)\| dr \\ &\leq \frac{1}{\|I - U(T, 0)\|} \lim_{\lambda \to 0^+} \int_0^T M(\frac{1}{1 - \lambda\omega})^{[\frac{T}{\lambda}] - [\frac{r}{\lambda}]} \|f(r)\| dr \\ &\leq \frac{1}{\|I - U(T, 0)\|} \lim_{\lambda \to 0^+} \int_0^T M(\frac{1}{1 - \lambda\omega})^{\frac{T - r}{\lambda} + 1} \|f(r)\| dr \\ &\leq \frac{1}{|I - ||U(T, 0)||} \lim_{\lambda \to 0^+} \int_0^T \frac{M}{1 - \lambda\omega} e^{-\omega(T - r)\frac{\ln(1 - \lambda\omega)}{\lambda\omega}} \|f(r)\| dr \\ &\leq \frac{MT}{1 - Me^{\omega T}} \sup_{s \in [0, T]} \|f(s)\| \,. \end{split}$$

This completes the proof.

Remark 3.2.1. Note that since the method in the proof of Lemma 5.1 in section 1.5 of Pazy [1983] does not work for the family of operators A(t), we cannot assume M to be 1 in this case.

In order to study the semilinear evolution equation (3.8), we introduce the following definition.

Definition 3.2.1. A continuous function $u : \mathbb{R}_+ \to X$ is called *a mild (or an integrated)* solution of equation (3.8) if it satisfies the following

$$u(t) = U(t,0)u(0) + \lim_{\lambda \to 0^+} \int_0^t U_\lambda(t,\sigma)F(\sigma,u(\sigma))d\sigma, \quad t \ge 0.$$
(3.12)

Next we establish the existence of periodic solutions for the semilinear evolution equation (3.8).

Theorem 3.2.3. Let Assumption 3.1.2 (H2) (H3) and Assumption 3.2.1 hold, $\omega < 0$, $Me^{\omega T} < 1$, $F(t + T, \cdot) = F(t, \cdot)$ for $t \ge 0$. Suppose that there exists $\rho > 0$ such that $M(N + T)K_F(\rho) < 1$ and $M(N + T)L_F(T, \rho) \le \rho$, where $N = \frac{MT}{1 - Me^{\omega T}}$. Then the semilinear evolution equation (3.8) has a mild T-periodic solution.

Proof. Let $B_{\rho} = \{v \in C(\mathbb{R}_+, \overline{D}), v(t+T) = v(t), \|v\| = \sup_{s \in [0,T]} \|v(s)\| \le \rho\}.$ By Theorem 3.2.2, for each $v \in B_{\rho}$ let f(t) = F(t, v(t)), then (3.7) has a unique mild T-periodic solution given by

$$u(t) = U(t,0)u(0) + \lim_{\lambda \to 0^+} \int_0^t U_\lambda(t,r)F(r,v(r))dr, t \ge 0.$$
(3.13)

Let ϕ be an operator on B_{ρ} defined by $\phi(v)(t) = u(t)$. Then by the argument in Theorem 3.2.2, we have

$$\|\phi(v)(t)\| \le Me^{\omega t} \|u(0)\| + \int_0^t Me^{\omega(t-r)} \|F(r,v(r))\| dr,$$

 $\sup_{t \in [0,T]} \|\phi(v)(t)\| \le MN \sup_{r \in [0,T]} \|F(r,v(r))\| + MT \sup_{r \in [0,T]} \|F(r,v(r))\|$ $\le M(N+T)L_F(T,\rho)$ $\le \rho.$

So $\phi: B_{\rho} \to B_{\rho}$. Moreover, let $v_1, v_2 \in B_{\rho}$, then

$$\begin{aligned} \phi(v_1)(t) - \phi(v_2)(t) &= u_1(t) - u_2(t) \\ &= U(t,0)(u_1(0) - u_2(0)) \\ &+ \lim_{\lambda \to 0^+} \int_0^t U_\lambda(t,r) [F(r,v_1(r)) - F(r,v_2(r))] dr, \end{aligned}$$

$$\|\phi(v_1)(t) - \phi(v_2)(t)\| \le M e^{\omega t} \|u_1(0) - u_2(0)\| + \int_0^t M e^{\omega(t-r)} \|F(r, v_1(r)) - F(r, v_2(r))\| dr,$$

$$\sup_{t \in [0,T]} \|\phi(v_1)(t) - \phi(v_2)(t)\| \le MN \sup_{r \in [0,T]} \|F(r, v_1(r)) - F(r, v_2(r))\| + MT \sup_{r \in [0,T]} \|F(r, v_1(r)) - F(r, v_2(r))\| \le M(N+T)K_F(\rho) \sup_{t \in [0,T]} \|v_1(t) - v_2(t)\|.$$

Thus, we have

$$\|\phi(v_1) - \phi(v_2)\| \le M(N+T)K_F(\rho) \|v_1 - v_2\|$$

Since $M(N + T)K_F(\rho) < 1$, by Banach Fixed Point Theorem, ϕ has a fixed point $u \in B_{\rho}$; i.e.,

$$u(t) = U(t,0)u(0) + \lim_{\lambda \to 0^+} \int_0^t U_{\lambda}(t,r)F(r,u(r))dr,$$

which is a mild T-periodic solution for (3.8).

3.3 Time-independent operators - Revisited

Now consider (3.1) and (3.2) again when A is time independent. We will investigate the case when A is compact.

Theorem 3.3.1. Let Assumption 3.1.2 (H1) hold, $f \in C([0,\infty), X)$, f(t+T) = f(t). Assume that $U_A(T)$ is compact on $\overline{D(A)}$. If there exists $x \in \overline{D(A)}$ such that the Cauchy problem (2.1) has a unique bounded mild solution $u : [0,\infty) \to \overline{D(A)}$ for $u(0) = x \in \overline{D(A)}$, then the nonhomogeneous linear equation (3.1) has a mild T-periodic solution.

Proof. It suffices to prove that the Poincaré map P_T has a fixed point x_0 , where

$$P_T(x) = U_A(T)x + \lim_{\lambda \to +\infty} \int_0^T U_A(t-s)\lambda(\lambda I - A)^{-1}f(s)ds.$$

By the same argument as in the proof of Theorem 3.1.1, let u(t) be the solution with initial value x, u(t + T) = u(t) for $t \ge 0$, which implies that u(t) is a T-periodic solution of (3.1).

Suppose P_T has no fixed point, i.e.,

$$x = U_A(T)x + \lim_{\lambda \to +\infty} \int_0^T U_A(T-s)\lambda(\lambda I - A)^{-1}f(s)ds$$

has no solution in $\overline{D(A)}$. Let $P = U_A(T) : \overline{D(A)} \to \overline{D(A)}$ and

$$x_0 = \lim_{\lambda \to +\infty} \int_0^T U_A (T - s) \lambda (\lambda I - A)^{-1} f(s) ds \in \overline{D(A)}.$$

Then $x = Px + x_0$ has no solution in $\overline{D(A)}$. So 1 is an eigenvalue of P. Since P is assumed to be compact on $\overline{D(A)}$, I - P is Fredholm, thus $\mathcal{R}(I - P)$ is closed in $\overline{D(A)}$. Then there exists $x^* \in \overline{D(A)}'$ such that $x^*((I - P)x) = 0$ for each $x \in \overline{D(A)}$ and $x^*(x_0) \neq 0$. Let

$$x_n = P_T^n(x) = P^n x + (P^{n-1} + \dots + I)x_0,$$

where x is chosen such that (3.1) has a unique bounded solution for u(0) = x. Then

$$x^{*}(x_{n}) = x^{*}[P^{n}x + (P^{n-1} + \dots + I)x_{0}]$$

= $x^{*}(P^{n}x) + x^{*}[(P^{n-1} + \dots + I)x_{0}]$
= $(P')^{n}x^{*}(x) + [(P')^{n-1} + \dots + I]x^{*}(x_{0}).$

Note that $x^*(x) = x^*(Px)$, so $P'x^*(x) = x^*(x)$ for $x \in \overline{D(A)}$. Then we get $x^*(x_n) = x^*(x) + nx^*(x_0)$. Let $n \to \infty$, it follows that $nx^*(x_0) \to \infty$. Then $x^*(x_0) \to \infty$, which contradicts the fact that x_n is bounded, since (3.1) has a unique bounded solution for $x \in \overline{D(A)}$. Therefore, P_T has a fixed point in $\overline{D(A)}$ and (3.1) has a mild T-periodic solution.

Finally we prove an existence theorem of periodic solutions for the semilinear equation (3.2) when the operator A is compact.

Theorem 3.3.2. Let Assumption 3.1.2 (H1) (H3) hold and F(t + T, x) = F(t, x) for $t \ge 0, x \in \overline{D(A)}$. Let $U_A(t)$ be compact on $\overline{D(A)}$ for t > 0. Suppose that there

exists $\rho > 0$ such that $(N + T)L_F(T, \rho) \leq \rho$, where $N = \frac{T}{1-e^{\omega T}}$ for $\omega < 0$, and $(N + T)e^{\omega T}L_F(T, \rho) \leq \rho$, where $N = \frac{Te^{\omega T}}{\|I - U_A(T)\|}$ for $\omega \geq 0$. If for each T-periodic $f \in C([0, \infty), X)$, there exists $x \in \overline{D(A)}$ such that the Cauchy problem (2.1) has a unique bounded mild solution for $u(0) = x \in \overline{D(A)}$, then the semilinear equation (3.2) has a T-periodic solution.

Proof. Define

$$B_{\rho} = \{ v \in C(\mathbb{R}^+, \overline{D(A)}), v(t+T) = v(t), \|v\| = \sup_{s \in [0,T]} \|v(s)\| \le \rho \}$$

By Theorem 3.3.1, for each $v \in B_{\rho}$, let f(t) = F(t, v(t)). Then equation (3.1) has a unique mild *T*-periodic solution given by

$$u(t) = U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-l)\lambda(\lambda I - A)^{-1}F(l,v(l))dl.$$
 (3.14)

Moreover,

$$u(0) = (I - U_A)^{-1} \lim_{\lambda \to +\infty} \int_0^T U_A (T - s) \lambda (\lambda I - A)^{-1} F(s, v(s)) ds, \qquad (3.15)$$

$$\|u(0)\| \leq \begin{cases} \frac{e^{\omega T}T}{\|I - U_A(T)\|} \sup_{s \in [0,T]} \|F(s, v(s))\|, \ \omega \ge 0, \\ \frac{T}{\|I - U_A(T)\|} \sup_{s \in [0,T]} \|F(s, v(s))\|, \ \omega < 0. \end{cases}$$
(3.16)

Since $\frac{T}{\|I-U_A(T)\|} \leq \frac{T}{1-e^{\omega T}}$ for $\omega < 0$, let

$$N = \begin{cases} \frac{T}{1 - e^{\omega T}}, \ \omega < 0, \\ \frac{e^{\omega T}T}{\|I - U_A(T)\|}, \ \omega \ge 0. \end{cases}$$

Then we have $||u(0)|| \leq N \sup_{s \in [0,T]} ||F(s, v(s))||$. Define an operator ϕ on B_{ρ} as follows:

$$\phi(v)(t) = u(t) = U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-l)\lambda(\lambda I - A)^{-1}F(l,v(l))dl.$$

Then

$$\begin{aligned} \|\phi(v)(t)\| &\leq M e^{\omega t} \|u(0)\| + \int_0^t M e^{\omega(t-l)} \|F(l,v(l))\| \, dl \\ & \underline{W.L.O.G.M=1} e^{\omega t} \|u(0)\| + \int_0^t e^{\omega(t-l)} \|F(l,v(l))\| \, dl. \end{aligned}$$

It follows that if $\omega < 0$,

$$\sup_{t \in [0,T]} \|\phi(v)(t)\| \le \|u(0)\| + T \sup_{t \in [0,T]} \|F(t,v(t))\|$$
$$\le (N+T)L_F(T,\rho)$$
$$\le \rho.$$

If $\omega \geq 0$,

$$\sup_{t \in [0,T]} \|\phi(v)(t)\| \le \|u(0)\| + Te^{\omega T} \sup_{t \in [0,T]} \|F(t,v(t))\|$$
$$\le e^{\omega T} (N+T) L_F(T,\rho)$$
$$\le \rho.$$

So $\phi: B_{\rho} \to B_{\rho}$.

Next, we show that ϕ is compact. Let t > 0, $u \in \phi(B_{\rho})$. Then there exists $v \in B_{\rho}$ such that

$$u(t) = U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-l)\lambda(\lambda I - A)^{-1}F(l,v(l))dl.$$

Let $0 < \varepsilon < t$, then

$$\begin{split} u(t) &= U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^{t-\varepsilon} U_A(t-s)\lambda(\lambda I - A)^{-1}F(s,v(s))ds \\ &+ \lim_{\lambda \to +\infty} \int_{t-\varepsilon}^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s,v(s))ds \\ &= U_A(t)u(0) + U_A(\varepsilon)\lim_{\lambda \to +\infty} \int_0^{t-\varepsilon} U_A(t-\varepsilon - s)\lambda(\lambda I - A)^{-1}F(s,v(s))ds \\ &+ \lim_{\lambda \to +\infty} \int_{t-\varepsilon}^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s,v(s))ds. \end{split}$$

Since $||F(s, v(s))|| \leq L_F(t, \rho)$, $||\lambda(\lambda I - A)^{-1}F(s, v(s))|| \leq \frac{\lambda}{\lambda - \omega}L_F(t, \rho)$. It then follows that $\lim_{\lambda \to +\infty} \int_0^{t-\varepsilon} U_A(t - \varepsilon - s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds$ is bounded, by the compactness of $U_A(\varepsilon)$, it follows that

$$\{U_A(\varepsilon)\lim_{\lambda\to+\infty}\int_0^{t-\varepsilon}U_A(t-\varepsilon-s)\lambda(\lambda I-A)^{-1}F(s,v(s))ds, v\in B_\rho\}$$

is relatively compact in $\overline{D(A)}$. Moreover, there exists some b > 0 such that

$$\left\|\lim_{\lambda \to +\infty} \int_{t-\varepsilon}^{t} U_A(t-s)\lambda(\lambda I - A)^{-1}F(s,v(s))ds\right\| \le b\varepsilon$$

for $v \in B_{\rho}$. Hence, $\{u(t), v \in \phi(B_{\rho})\}$ is relatively compact in $\overline{D(A)}$ for each t > 0. By the periodicity, $\{u(0) : u \in \phi(B_{\rho})\}$ is relatively compact in $\overline{D(A)}$.

Now we show the equi-continuity of $\{u(t), v \in \phi(B_{\rho})\}$. For $T + \varepsilon \ge t > \tau > 0$, we have

$$\begin{split} u(t) - u(\tau) &= (U_A(t) - U_A(\tau))u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &- \lim_{\lambda \to +\infty} \int_0^\tau U_A(\tau - s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &= (U_A(t) - U_A(\tau))u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &- \lim_{\lambda \to +\infty} \int_0^\tau U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &+ \lim_{\lambda \to +\infty} \int_0^\tau U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &- \lim_{\lambda \to +\infty} \int_0^\tau U_A(\tau - s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &= (U_A(t) - U_A(\tau))u(0) + \lim_{\lambda \to +\infty} \int_\tau^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \\ &+ \lim_{\lambda \to +\infty} \int_0^\tau (U_A(t-\tau) - I)U_A(\tau - s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds, \end{split}$$

$$\begin{aligned} \|u(t) - u(\tau)\| &\leq \|U_A(t) - U_A(\tau)\| \rho + \left\| \lim_{\lambda \to +\infty} \int_{\tau}^{t} U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \right\| \\ &+ \left\| (U_A(t-\tau) - I) \lim_{\lambda \to +\infty} \int_{0}^{\tau} U_A(\tau - s)\lambda(\lambda I - A)^{-1}F(s, v(s))ds \right\|. \end{aligned}$$

Since $\{U_A(t)\}_{t>0}$ is compact on $\overline{D(A)}$, it is continuous in uniform topology. Then $\lim_{t\to\tau} \|U_A(t) - U_A(\tau)\| = 0$. Since $\|F(s, v(s))\| \leq L_F(T + \varepsilon, \rho)$ for $v \in B_\rho$, $0 < s < T + \varepsilon$, there exists C > 0 such that

$$\left\|\lim_{\lambda \to +\infty} \int_{\tau}^{t} U_A(t-s)\lambda(\lambda I - A)^{-1} F(s, v(s)) ds\right\| \le C(t-\tau) \text{ for } v \in B_{\rho}.$$

Then

$$\lim_{t \to +\tau} \left\| \lim_{\lambda \to +\infty} \int_{\tau}^{t} U_A(t-s)\lambda(\lambda I - A)^{-1} F(s, v(s)) ds \right\| \le \lim_{t \to +\tau} C(t-\tau) = 0$$

uniformly for $v \in B_{\rho}$. Since $\{u(t) : v \in \phi(B_{\rho})\}$ is relatively compact in $\overline{D(A)}$ for each $t \ge 0$ as shown above, $\{u(t) - U_A(t)u(0) : v \in B_{\rho}\}$ is also relatively compact in $\overline{D(A)}$ for each $t \ge 0$, which implies that $\{\lim_{\lambda \to +\infty} \int_0^{\tau} U_A(\tau - s)\lambda(\lambda I - A)^{-1}F(s,v(s))ds, v \in B_{\rho}\}$ is relatively compact in $\overline{D(A)}$ for each $\tau > 0$. So there exists a compact set $K \subset \overline{D(A)}$ such that

$$\lim_{\lambda \to +\infty} \int_0^\tau U_A(\tau - s)\lambda(\lambda I - A)^{-1} F(s, v(s)) ds \in K$$

for all $v \in B_{\rho}$.

Since $\lim_{h\to 0} \sup_{\alpha\in K} \|(U_A(h) - I)\alpha\| = 0$ for compact K, it follows that

$$\lim_{t \to \tau} \sup_{v \in B_{\rho}} \left\| \left(U_A(t-\tau) - I \right) \lim_{\lambda \to +\infty} \int_0^{\tau} U_A(\tau-s)\lambda(\lambda I - A)^{-1} F(s, v(s)) ds \right\| = 0.$$

Summarizing the above analysis, we have

$$\lim_{t \to \tau, t > \tau > 0} \sup_{v \in B_{\rho}} \|u(t) - u(\tau)\| = 0.$$

Similarly,

$$\lim_{t \to \tau, \tau > t > 0} \sup_{v \in B_{\rho}} \|u(t) - u(\tau)\| = 0.$$

By periodicity, u(t) is also equi-continuous at t = 0. Now by Arzelà-Ascoli theorem, $\phi(B_{\rho})$ is relatively compact in $C = \{\varphi | \varphi \in C(\mathbb{R}_+, \overline{D(A)}), \varphi(t+T) = \varphi(t)\}$. So ϕ has a fixed point in B_{ρ} ; i.e., there exists $u \in B_{\rho}$ such that

$$u(t) = U_A(t)u(0) + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1}F(s, u(s))ds,$$

which is a mild T-periodic solution for (3.2).

Remark 3.3.1. Note that if F is bounded, i.e., $||F(t,x)|| \le B$ for each $t \in [0,\infty)$ and $x \in \overline{D(A)}$, it is a special case of Theorem 3.3.2. In this case, we choose $\rho \ge (N+T)B$, then $||\phi(v)|| \le (N+T)B \le \rho$, which implies that $\phi : B_{\rho} \to B_{\rho}$. By the argument in Theorem 3.3.2, ϕ has a fixed point in B_{ρ} , which is a T-periodic solution for (3.2).

Chapter 4

Applications

The results obtained in last chapter can be applied to study the existence of periodic solutions in several types of equations including delay differential equations, first-order hyperbolic partial differential equations, and reaction-diffusion equations, in particular some biological and physical models described by these equations. In this chapter we consider age-structured population models with periodic harvesting and the diffusive logistic equation with periodic coefficients.

4.1 Age-structured population models with periodic harvesting and constant boundary value

Consider the following problem (Aniţa et al. [1998]):

$$\begin{cases} \partial_t u(t,a) + \partial_a u(t,a) + \mu(a)u(t,a) = f(t,a) - v(t,a)u(t,a), (t,a) \in \mathbb{R}_+ \times [0,a^+], \\ u(t,0) = u_0, \\ u(t,a) = u(t+T,a), \end{cases}$$
(4.1)

where t is the time variable, a is the age variable, and u(t, a) is the density of the population at time t with age a. This is a linear model for an age-structured population (see for instance Iannelli [1995] and Webb [1985]), where $\mu(a)$ is the age-specific death

rate. Moreover, the population is subject to a T-periodic external flow f(t, a) and a Tperiodic age-specific harvesting effort v(t, a) (see for instance Anita et al. [1998]).

(i) No harvesting. First, we are concerned with the case $v(t, a) \equiv 0$.

Proposition 4.1.1. Assume that

(i)
$$f \in C([0,\infty), L^1[0,a^+)), f(t,a) = f(t+T,a)$$
 for $t \ge 0, a \in [0,a^+);$

(ii)
$$\mu(a) \in L^1[0, a^+)$$
 and there exists $\mu_- > 0$ such that $\mu(a) \ge \mu_-$ for $a \in [0, a^+)$.

Then there exists $u(t, a) \in C([0, \infty), L^1[0, a^+))$ such that u(t, a) is a mild T-periodic solution of problem (4.1).

Proof. Consider the phase space $X := L^1[0, a^+)$. Define the linear operator $A : D(A) \subset X \to X$ by

$$A\varphi = -\varphi' - \mu\varphi$$

with $D(A) = \{ \varphi \in W^{1,1}[0, a^+), \varphi(0) = 0 \}$. Then $\overline{D(A)} = X$. Consider the map $F : \mathbb{R}_+ \to X$ given by

$$F(t)(a) = f(t,a).$$

Then the partial differential equation (4.1) can be written as

$$\frac{\partial u}{\partial t} = -\frac{\partial u}{\partial a} - \mu(a)u + f(t) = Au + f(t),$$

which can be further written as the abstract Cauchy problem (3.1).

Notice that for $\lambda > -\mu_-$, we have $\lambda \in \rho(A)$. Now let

$$(\lambda I - A)\phi = \varphi.$$

Then by the definition of A, we have

$$\phi'(a) + (\mu(a) + \lambda)\phi(a) = \varphi(a).$$

Solving ϕ in terms of φ , we have

$$(\lambda I - A)^{-1}\varphi(a) = \phi(a) = \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau)d\tau}\varphi(s)ds.$$

W.L.O.G. we assume that $\varphi(a) \equiv 0$ for $a > a^+$ and extend $\varphi(a)$ to the whole \mathbb{R}_+ . If $\mu_- \leq \mu(a)$, then

$$\begin{split} \left\| (\lambda I - A)^{-1} \varphi \right\|_{L^{1}} &= \left\| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau} \varphi(s) ds \right\|_{L^{1}} \\ &= \int_{0}^{a^{+}} \left| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau} \varphi(s) ds \right| da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{\infty} \int_{0}^{a} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{\infty} \int_{s}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds da \\ &= \int_{0}^{\infty} (\int_{s}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds ds \\ &= \int_{0}^{\infty} (\int_{s}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds \\ &= \frac{1}{\mu_{-} + \lambda} \int_{0}^{\infty} |\varphi(s)| \, ds \\ &= \frac{1}{\mu_{-} + \lambda} \int_{0}^{a^{+}} |\varphi(s)| \, ds \\ &= \frac{1}{\mu_{-} + \lambda} \int_{0}^{a^{+}} |\varphi(s)| \, ds \\ &= \frac{1}{\lambda + \mu_{-}} \|\varphi\|_{L^{1}}. \end{split}$$

Thus, we have

$$\left\| (\lambda I - A)^{-1} \right\| \le \frac{1}{\lambda + \mu_{-}}.$$

So A is a Hille-Yoshida operator with M = 1 and $\omega = -\mu_{-} < 0$, which satisfies the assumptions in Theorem 3.1.1. Moreover, since $f \in C([0, \infty), X)$, equation (3.1) has a unique solution for each initial $u(0) \in \overline{D(A)} = X$ by Theorem 2.0.2. Therefore, there exists a mild T-periodic solution u(t, a) of (4.1) as desired.

In the following, we choose specific functions and parameters which satisfy the assumptions in Proposition 4.1.1 and perform some numerical simulations to show that there is a periodic solution.

Let T = 1, $a^+ = 1$, $\mu(a) = \frac{e^{-4a}}{1.0-a}$ and $f(t, a) = 1 + 5a(1-a)\sin(2\pi t)$. We can see that $\mu_- = 0.199$. By Theorem 2.0.2, equation (3.1) has a unique solution for each initial $u(0) \in \overline{D(A)} = X$. So all assumptions in Theorem 3.1.1 are satisfied and there is a unique 1-periodic solution which is shown in Figure 4.1.

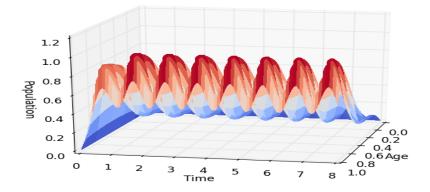


Figure 4.1: A *T*-periodic solution of (4.1) starting at u(0, a) = 0 and with boundary condition u(t, 0) = 0, where $\mu(a) = \frac{e^{-4a}}{1.0-a}$, T = 1, $v(t, a) \equiv 0$ and $f(t, a) = 1 + 5a(1 - a)\sin(2\pi t)$.

(ii) Periodic harvesting. Now we consider the case when the harvest term v(t, a) is nonzero and T-periodic in t.

Proposition 4.1.2. Assume that

(i)
$$f \in C([0,\infty), L^1[0,a^+)), f(t,a) = f(t+T,a)$$
 for $t \ge 0, a \in [0,a^+);$

(ii) $\mu(a) \in L^1[0, a^+)$ and there exists $\mu_- > 0$ such that $\mu(a) \ge \mu_-$ for $a \in [0, a^+)$;

(iii) $v(t,a) \in C^1([0,\infty), L^1[0,a^+)), v(t,a) = v(t+T,a)$ and there exists $v_- > 0$ such that $v(t,a) \ge v_-$ for $t \ge 0, a \in [0,a^+)$.

Then there exists $u(t, a) \in C([0, \infty), L^1[0, a^+))$ such that u(t, a) is a mild T-periodic solution of problem (4.1).

Proof. Let $X := L^1[0, a^+]$. Define the time-dependent T-periodic linear operator $A(t) : D(A(t)) \subset X \to X$ by

$$A(t)\varphi = -\varphi' - \mu(a)\varphi - v(t,a)\varphi$$

with $D(A(t)) = D = \{\varphi \in W^{1,1}[0, a^+], \varphi(0) = 0\}$. Then $\overline{D(A(t))} = \overline{D} = X$. Consider the map $f : \mathbb{R}_+ \to X$ given by

$$f(t)(a) = f(t,a)$$

Then the partial differential equation (4.1) can be written as the evolution equation (3.7).

Notice that for $\lambda > -\mu_-$, we have $\lambda \in \rho(A(t))$ for $\forall t \ge 0$. Now let $t \in \mathbb{R}_+$ and let

$$(\lambda I - A(t))\phi = \varphi.$$

Then by the definition of A(T) we have

$$\phi'(a) + (\mu(a) + v(t, a) + \lambda)\phi(a) = \varphi(a).$$

Solving ϕ in terms of φ , we have

$$(\lambda I - A(t))^{-1}\varphi(a) = \phi(a) = \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau)d\tau - \int_s^a v(t,\tau)d\tau}\varphi(s)ds.$$

W.L.O.G. we assume that $\varphi(a) \equiv 0$ for $a > a^+$ and extend $\varphi(a)$ to the whole \mathbb{R}_+ . If

$$\mu_- \leq \mu(a) \text{ and } v_- \leq v(t,a) \text{ for } \forall t \in \mathbb{R}_+\text{, } a \in [0,a^+]\text{, then}$$

$$\begin{split} \left\| (\lambda I - A(t))^{-1} \varphi \right\|_{L^{1}} &= \left\| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \varphi(s) ds \right\|_{L^{1}} \\ &= \int_{0}^{a^{+}} \left| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \varphi(s) ds \right| da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \left| \varphi(s) \right| ds da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \mu_{-}(a-s) - v_{-}(a-s)} \left| \varphi(s) \right| ds da \\ &\leq \int_{0}^{\infty} \int_{0}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s) - v_{-}(a-s)} \left| \varphi(s) \right| ds da \\ &= \int_{0}^{\infty} \int_{s}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s) - v_{-}(a-s)} \left| \varphi(s) \right| da ds \\ &= \int_{0}^{\infty} (\int_{s}^{\infty} e^{-(\lambda + \mu_{-} + v_{-})a} da) e^{(\lambda + \mu_{-} + v_{-})s} \left| \varphi(s) \right| ds \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}} \int_{0}^{\infty} \left| \varphi(s) \right| ds \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}} \int_{0}^{a^{+}} \left| \varphi(s) \right| ds \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}} \left\| \varphi \right\|_{L^{1}}. \end{split}$$

So we have

$$\|(\lambda I - A(t))^{-1}\| \le \frac{1}{\lambda + \mu_{-} + v_{-}}$$

Thus,

$$\left\|\prod_{j=1}^{k} (\lambda I - A(t_j))^{-1}\right\| \le \frac{1}{(\lambda + (\mu_- + v_-))^{-k}}$$

for $\lambda > -(\mu_{-} + v_{-})$ and every finite sequence $\{t_j\}_{j=1}^k$ with $0 \le t_1 \le t_2 \le ... \le t_k$ and k = 1, 2, ... We have checked that (A1) and (A2) of Assumption 3.2.1 hold for $\{A(t)\}_{t\geq 0}$ with M = 1 and $\omega = -(\mu_{-} + v_{-}) < 0$. Moreover, (iii) implies (A3) of Assumption 3.2.1. In addition, since $f \in C([0, \infty), X)$, (3.7) has a unique solution for each $u(0) \in \overline{D} = X$ by Theorem 2.0.7, .Therefore, there is a mild *T*-periodic solution for problem (4.1) by Theorem 3.2.2. Proposition 4.1.2 indicates that if the external function f(t, u) is continuous and T-periodic, the mortality function $\mu(a)$ is integrable and bounded from below, and the harvesting function v(t, a) is continuously differentiable, T-periodic in t, and bounded from below, then the model has a T-periodic mild solution.

Now we choose specific $\mu(a)$, v(t, a) and f(t, a) which satisfy the assumptions in Proposition 4.1.2 and perform numerical simulations to demonstrate the existence of periodic solutions. Let T = 1, $a^+ = 1$, $\mu(a) = \frac{e^{-4a}}{1.0-a}$, $v(t, a) = 0.5 + 0.4a(1 - a)\sin(2\pi t)$ and $f(t, a) = 1+5a(1-a)\sin(2\pi t)$. It then follows that $\omega = -(\mu_-+v_-) = -0.299 < 0$. Now all assumptions in Proposition 4.1.2 are satisfied, it follows that equation (4.1) has a unique mild 1-periodic solution, which is shown in Figure 4.2.

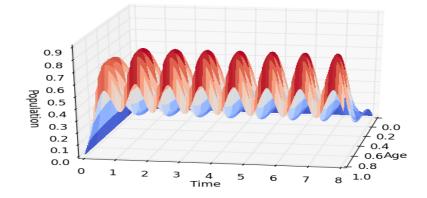


Figure 4.2: A *T*-periodic solution of (4.1) starting at u(0, a) = 0 and with boundary condition u(t, 0) = 0, where $\mu(a) = \frac{e^{-4a}}{1.0-a}$, T = 1, $v(t, a) = 0.5 + 0.4a(1-a)\sin(2\pi t)$ and $f(t, a) = 1 + 5a(1-a)\sin(2\pi t)$.

4.2 Age-structured population models with periodic harvesting and global population dependent boundary value

Consider the following problem (Aniţa et al. [1998]):

$$\begin{cases} \partial_t u(t,a) + \partial_a u(t,a) + \mu(a)u(t,a) = f(t,a) - v(t,a)u(t,a), (a,t) \in [0,a^+] \times \mathbb{R}_+, \\ u(t,0) = \int_0^{a^+} \gamma(t,a)u(t,a)da, \\ u(t,a) = u(t+T,a), \end{cases}$$
(4.2)

where t is the time variable, a is the age variable, and u(t, a) is the density of a population at time t with age a, $\mu(a)$ is the age-specified death rate, and $\gamma(t, a)$ is the agespecified T-periodic birth rate. Moreover, there is a T-periodic external flow f(t, a)and a T-periodic age-specified harvesting effort v(t, a).

(i) No harvesting. Once again, first we consider the case $v(t, a) \equiv 0$.

Proposition 4.2.1. Assume that

- (i) $f \in C([0,\infty), L^1[0,a^+))$, f(t,a) = f(t+T,a) for $t \ge 0$, $a \in [0,a^+)$ and $\sup_{t \in [0,T]} \int_0^{a^+} |f(t,a)| \, da \le f_+(T);$
- (ii) $\mu(a) \in L^1[0, a^+)$ and there exists $\mu_- > 0$ such that $\mu(a) \ge \mu_-$ for $a \in [0, a^+)$;
- (iii) $\gamma(t,a) \in C([0,\infty), L^1[0,a^+)), \ \gamma(t,a) = \gamma(t+T,a) \text{ and there exists } \gamma_+ > 0$ such that $0 \le \gamma(t,a) \le \gamma_+$ for $t \ge 0, a \in [0,a^+);$
- (iv) $\left(\frac{T}{1-e^{-\mu}-T}+T\right)\gamma_+ < 1$ and the inequality $\left(\frac{T}{1-e^{-\mu}-T}+T\right)(\gamma_+\rho+f_+(T)) \le \rho$ has solution.

Then problem (4.2) has a mild T-periodic solution $u(t, a) \in C([0, \infty), L^1[0, a^+))$.

Proof. Consider the space $X := \mathbb{R} \times L^1(0, a^+)$ endowed with the product norm

$$\left\| \left(\begin{array}{c} \alpha \\ \varphi \end{array} \right) \right\| = |\alpha| + \left\| \varphi \right\|_{L^1(0,a^+)}.$$

Define the linear operator $A: D(A) \subset X \to X$ by

$$A\left(\begin{array}{c}0\\\varphi\end{array}\right) = \left(\begin{array}{c}-\varphi(0)\\-\varphi'-\mu\varphi\end{array}\right)$$

with $D(A) = \{0\} \times W^{1,1}(0, a^+)$, and $\overline{D(A)} = \{0\} \times L^1(0, a^+) \neq X$. Define $F : \mathbb{R}_+ \times \overline{D(A)} \to X$ by

$$F\left(t, \left(\begin{array}{c}0\\\phi\end{array}\right)\right) = \left(\begin{array}{c}\int_0^{a^+} \gamma(t,a)\phi(a)da\\f(t,a)\end{array}\right).$$

Then the partial differential equation (4.2) can be written as the abstract semilinear equation (3.2). Notice that for $\lambda > \mu_{-}$, we have $\lambda \in \rho(A)$. Let

$$(\lambda I - A) \begin{pmatrix} 0 \\ \phi \end{pmatrix} = \begin{pmatrix} \theta \\ \varphi \end{pmatrix}.$$

Then

$$(\lambda I - A)^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} = \begin{pmatrix} 0 \\ \phi \end{pmatrix}.$$

Since by definition of A

$$(\lambda I - A) \begin{pmatrix} 0 \\ \phi \end{pmatrix} = \begin{pmatrix} \phi(0) \\ \phi' + (\mu + \lambda)\phi \end{pmatrix},$$

we have

$$\phi(0) = \theta,$$

$$\phi'(a) + (\mu(a) + \lambda)\phi(a) = \varphi(a).$$

Hence,

$$\begin{split} \phi(a) &= \theta e^{-\int_0^a (\mu(s)+\lambda)ds} + e^{-\int_0^a (\mu(s)+\lambda)ds} \int_0^a e^{\int_0^s (\mu(\tau)+\lambda)d\tau} \varphi(s)ds \\ &= \theta e^{-\lambda a - \int_0^a \mu(s)ds} + e^{-\lambda a - \int_0^a \mu(s)ds} \int_0^a e^{\lambda s + \int_0^s \mu(\tau)d\tau} \varphi(s)ds \\ &= \theta e^{-\lambda a - \int_0^a \mu(s)ds} + \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau)d\tau} \varphi(s)ds. \end{split}$$

So

$$\begin{split} (\lambda I - A)^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} &= \begin{pmatrix} 0 \\ \theta e^{-\lambda a - \int_0^a \mu(\tau) d\tau} + \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau) d\tau} \varphi(s) ds \end{pmatrix}, \\ \left| (\lambda I - A)^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} \right|_{L^1} &= \left\| \theta e^{-\lambda a - \int_0^a \mu(\tau) d\tau} + \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau) d\tau} \varphi(s) ds \right\|_{L^1} \\ &\leq |\theta| \left\| e^{-\lambda a - \int_0^a \mu(\tau) d\tau} \right\|_{L^1} + \left\| \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau) d\tau} \varphi(s) ds \right\|_{L^1} \end{split}$$

W.L.O.G. we assume that $\varphi(a) \equiv 0$ for $a \ge a^+$ and extend $\varphi(a)$ to the whole \mathbb{R}_+ . Since

•

 $\mu(a) \ge \mu_{-}$, we have

$$\begin{split} \left\| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau} \varphi(s) ds \right\|_{L^{1}} &= \int_{0}^{a^{+}} \left| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau} \varphi(s) ds \right| da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{\infty} \int_{0}^{a} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds da \\ &= \int_{0}^{\infty} \int_{s}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s)} |\varphi(s)| \, ds da \\ &= \int_{0}^{\infty} (\int_{s}^{\infty} e^{-(\mu_{-} + \lambda)a} da) e^{(\mu_{-} + \lambda)s} |\varphi(s)| \, ds \\ &= \frac{1}{\mu_{-} + \lambda} \int_{0}^{\alpha^{+}} |\varphi(s)| \, ds \\ &= \frac{1}{\mu_{-} + \lambda} \|\varphi\|_{L^{1}} \, . \end{split}$$

Moreover,

$$\begin{split} \left\| e^{-\lambda a - \int_0^a \mu(\tau) d\tau} \right\|_{L^1} &= \int_0^{a^+} e^{-\lambda a - \int_0^a \mu(\tau) d\tau} da \\ &\leq \int_0^{a^+} e^{-(\lambda + \mu_-)a} da \\ &\leq \int_0^\infty e^{-(\lambda + \mu_-)a} da \\ &= \frac{1}{\mu_- + \lambda}. \end{split}$$

So we obtain
$$\left\| (\lambda I - A)^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} \right\|_{L^1} \leq \frac{1}{\lambda + \mu_-} [|\theta| + \|\varphi\|_{L^1}].$$

It follows that

$$\left\| (\lambda I - A)^{-1} \right\|_{L(X)} \le \frac{1}{\lambda + \mu_{-}}$$

for $\lambda > -\mu_-$. Therefore, A is a Hille-Yosida operator with M = 1 and $\omega = -\mu_- < 0$. Moreover, since

$$F\left(t, \begin{pmatrix} 0\\ \phi \end{pmatrix}\right) = \begin{pmatrix} \int_0^{a^+} \gamma(t, a)\phi(a)da\\ f(t, a) \end{pmatrix},$$

$$F\left(t, \begin{pmatrix} 0\\ \phi_1 \end{pmatrix}\right) - F\left(t, \begin{pmatrix} 0\\ \phi_2 \end{pmatrix}\right) = \begin{pmatrix} \int_0^{a^+} \gamma(t, a)\phi_1(a)da\\ f(t, a) \end{pmatrix}$$

$$- \begin{pmatrix} \int_0^{a^+} \gamma(t, a)\phi_2(a)da\\ f(t, a) \end{pmatrix}$$

$$= \begin{pmatrix} \int_0^{a^+} \gamma(t, a)[\phi_1(a) - \phi_2(a)]da\\ 0 \end{pmatrix}.$$

Assume $\gamma(t,a) \leq \gamma_+,$ then it follows that

$$\left\| F\left(t, \begin{pmatrix} 0\\ \phi_1 \end{pmatrix}\right) - F\left(t, \begin{pmatrix} 0\\ \phi_2 \end{pmatrix}\right) \right\| = \left| \int_0^{a^+} \gamma(t, a) [\phi_1(a) - \phi_2(a)] da \right|$$
$$\leq \gamma_+ \int_0^{a^+} |\phi_1(a) - \phi_2(a)| da$$
$$= \gamma_+ \|\phi_1 - \phi_2\|_{L^1}$$
$$= \gamma_+ \left\| \begin{pmatrix} 0\\ \phi_1 \end{pmatrix} - \begin{pmatrix} 0\\ \phi_2 \end{pmatrix} \right\|.$$

So we have $K_F(\rho) \equiv \gamma_+$.

Assume that $\sup_{t \in [0,T]} \int_0^{a^+} |f(t,a)| \le f_+(T)$, then for $\|\phi\|_{L^1} \le \rho$ we have

$$\left\| F\left(t, \begin{pmatrix} 0\\ \phi \end{pmatrix}\right) \right\| = \left| \int_0^{a^+} \gamma(t, a)\phi(a)da \right| + \int_0^{a^+} |f(t, a)| \, da$$
$$\leq \gamma_+ \int_0^{a^+} |\phi(a)| \, da + \int_0^{a^+} |f(t, a)| \, da$$
$$\leq \gamma_+ \rho + f_+(T).$$

So $L_F(T, \rho) = \gamma_+ \rho + f_+(T)$. Now we have checked conditions of Assumption 3.1.2. Moreover, since $K_F(\rho) = \gamma_+$ and $L_F(T, \rho) = \gamma_+ \rho + f_+(T)$, we have $(N+T)K_F(\rho) = (\frac{T}{1-e^{-\mu}-T}+T)\gamma_+ < 1$ and there exists $\rho > 0$ such that $(N+T)L_F(T,\rho) = (\frac{T}{1-e^{-\mu}-T}+T)(\gamma_+\rho + f_+(T)) \leq \rho$. In addition, the Cauchy problem (2.1) has a unique mild solution for each $x \in \overline{D(A)}$ and each $f \in C([0,\infty), X)$ by Theorem 2.0.2. Hence, all assumptions of Theorem 3.1.3 are satisfied and (4.2) has a mild T-periodic solution $u(t,a) \in ([0,\infty), L^1(0,a^+))$.

Proposition 4.2.1 implies that if the external function f(t, a) is continuous and Tperiodic and its integral over all ages is bounded above by $f_+(T)$, the death rate $\mu(a)$ is integrable and bounded below, the birth rate $\gamma(t, a)$ is continuous, T-periodic and bounded above by a constant γ_+ which satisfies $\gamma_+ < \frac{1}{\frac{T}{1-e^{-\mu}-T}+T}$ and there exists $\rho > 0$ such that $(\frac{T}{1-e^{-\mu}-T}+T)(\gamma_+\rho + f_+(T)) \leq \rho$, then the model has a T-periodic mild solution.

Next we choose specific functions and parameters for problem (4.2) which satisfy conditions in Proposition 4.2.1 and simulate the periodic solutions.

Let T = 1 and $\mu(a) = \frac{e^{-4a}}{1.0-a}$, from the above discussion we know that $\omega = -\mu_{-} = -0.199$, then $N = \frac{T}{1-e^{\omega T}} = \frac{1}{1-e^{-0.199}} \approx 5.5417$. Let $a^+ = 1$, $f(t, a) = 1 + 2\sin(2\pi t)$ and $\gamma(t, a) = 0.2a^2(1-a)(1+\sin(2\pi t))$. Then $K_F(\rho) = \gamma_+ = 0.4 \times \frac{4}{27} \approx 0.059$ and $(N + T) \times K_F(\rho) \approx 6.5417 \times 0.059 \approx 0.386 < 1$ for each $\rho > 0$. Furthermore, $L_F(T,\rho) = 0.059\rho + 3$, then $(N + T)L_F(T,\rho) \le \rho \Leftrightarrow 6.5417 \times (0.059\rho + 3) \le \rho \Leftrightarrow$ $0.386\rho + 19.625 \le \rho$, which means that $\rho \ge 31.96$. Now all assumptions of Proposition 4.2.1 are satisfied. Thus, equation (4.2) has a 1-periodic solution which is shown in Figure 4.3.

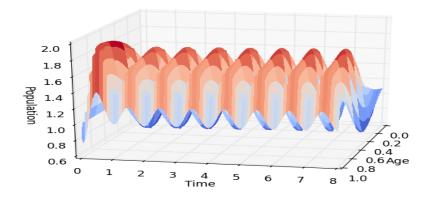


Figure 4.3: A *T*-periodic solution of (4.2) starting at u(0, a) = 1 and with global boundary condition $u(t, 0) = \int_0^1 \gamma(t, a)u(t, a)da$, where $\mu(a) = \frac{e^{-4a}}{1.0-a}$, T = 1, $v(t, a) \equiv 0$, $\gamma(t, a) = 0.2a^2(1-a)(1+\sin(2\pi t))$ and $f(t, a) = 1+2\sin(2\pi t)$.

Now we change the parameters a little bit such that the assumptions of Proposition 4.2.1 are NOT satisfied. Let $\gamma(t, a) = 4a^2(1-a)(1+\sin(2\pi t))$, then $\gamma_+ = 8 \times \frac{4}{27} = 1.18$ and $(N+T)K_F(\rho) = 6.5417 \times 1.18 \approx 7.7192 > 1$. So assumptions of Proposition 4.2.1 are not satisfied. Figure 4.4 shows a solution with the same initial value as the previous one in this case, which is no longer periodic.

(ii) **Periodic harvesting**. Now we let v(t, a) be nonzero and T-periodic in the time variable t.

Proposition 4.2.2. Asume that

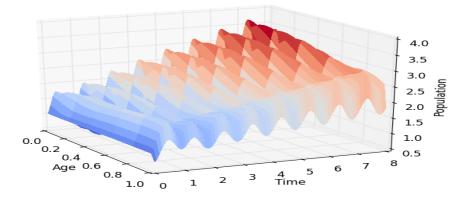


Figure 4.4: A solution of (4.2) starting at u(0, a) = 1 and with boundary condition $u(t, 0) = \int_0^1 \gamma(t, a) u(t, a) da$, where $\mu(a) = \frac{e^{-4a}}{1.0-a}$, T = 1, $v(t, a) \equiv 0$, $\gamma(t, a) = 4a^2(1-a)(1+\sin(2\pi t))$ and $f(t, a) = 1+2\sin(2\pi t)$.

- (i) $f \in C([0,\infty), L^1[0,a^+))$, f(t,a) = f(t+T,a) for $t \ge 0$, $a \in [0,a^+)$ and $\sup_{t \in [0,T]} \int_0^{a^+} |f(t,a)| \, da \le f_+(T);$
- (*ii*) $\mu(a) \in L^1[0, a^+)$ and there exists $\mu_- > 0$ such that $\mu(a) \ge \mu_-$ for $a \in [0, a^+)$;
- (iii) $\gamma(t,a) \in C([0,\infty), L^1[0,a^+)), \ \gamma(t,a) = \gamma(t+T,a) \text{ and there exists } \gamma_+ > 0$ such that $0 \le \gamma(t,a) \le \gamma_+ \text{ for } t \ge 0, a \in [0,a^+);$
- (iv) $v(t,a) \in C^1([0,\infty), L^1[0,a^+)), v(t,a) \ge v_- > 0$ and v(t,a) = v(t+T,a) for $t \ge 0, a \in [0,a^+);$
- (v) $\left(\frac{T}{1-e^{-(\mu_{-}+v_{-})T}}+T\right)\gamma_{+} < 1$ and the inequality $\left(\frac{T}{1-e^{-(\mu_{-}+v_{-})T}}+T\right)(\gamma_{+}\rho+f_{+}(T)) \leq \rho$ has solution.

Then problem (4.2) has a mild T-periodic solution $u(t, a) \in C([0, \infty), L^1[0, a^+))$.

Proof. Consider the space $X := \mathbb{R} \times L^1(0, a^+)$ endowed with the product norm

$$\left\| \left(\begin{array}{c} \alpha \\ \varphi \end{array} \right) \right\| = |\alpha| + \|\varphi\|_{L^1(0,a^+)}.$$

Define the time-dependent linear operator $A(t) : D(A(t)) \subset X \to X$ by

$$A\left(\begin{array}{c}0\\\varphi\end{array}\right) = \left(\begin{array}{c}-\varphi(0)\\-\varphi'-\mu\varphi-v(t)\varphi\end{array}\right)$$

with $D(A(t)) = D = \{0\} \times W^{1,1}(0, a^+)$, and $\overline{D(A(t))} = \overline{D} = \{0\} \times L^1(0, a^+) \neq X$. Define $F : \mathbb{R}_+ \times \overline{D} \to X$ by

$$F\left(t, \left(\begin{array}{c}0\\\phi\end{array}\right)\right) = \left(\begin{array}{c}\int_0^{a^+} \gamma(t,a)\phi(a)da\\f(t,a)\end{array}\right).$$

Then the partial differential equation (4.2) can be written as the evolution equation (3.8).

Notice that for $\lambda > -\mu_{-} - v_{-}$, we have $\lambda \in \rho(A(t))$ for $\forall t \ge 0$. For some $t \in \mathbb{R}_{+}$, let

$$(\lambda I - A(t)) \begin{pmatrix} 0\\ \phi \end{pmatrix} = \begin{pmatrix} \theta\\ \varphi \end{pmatrix},$$
$$(\lambda I - A(t))^{-1} \begin{pmatrix} \theta\\ \varphi \end{pmatrix} = \begin{pmatrix} 0\\ \phi \end{pmatrix}.$$

Since by definition of A(t)

$$(\lambda I - A(t)) \begin{pmatrix} 0\\ \phi \end{pmatrix} = \begin{pmatrix} \phi(0)\\ \phi' + (\lambda + \mu + v(t))\phi \end{pmatrix},$$

we have

$$\phi(0) = \theta,$$

$$\phi'(a) + (\lambda + \mu(a) + v(t, a))\phi(a) = \varphi(a).$$

Then

$$\phi(a) = \theta e^{-\int_0^a (\lambda + \mu(s) + v(t,s))ds} + e^{-\int_0^a (\lambda + \mu(s) + v(t,s))ds} \int_0^a e^{\int_0^s (\lambda + \mu(\tau) + v(t,\tau))d\tau} \varphi(s)ds$$

= $\theta e^{-\lambda a - \int_0^a \mu(s)ds - \int_0^a v(t,s)ds} + \int_0^a e^{-\lambda(a-s) - \int_s^a \mu(\tau)d\tau - \int_s^a v(t,\tau)d\tau} \varphi(s)ds.$

So for $\lambda > -\mu_- - v_-$

$$\begin{split} (\lambda I - A(t))^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} &= \\ \begin{pmatrix} 0 \\ \theta e^{-\lambda a - \int_0^a \mu(s) ds - \int_0^a v(t,s) ds} + \int_0^a e^{-\lambda (a-s) - \int_s^a \mu(\tau) d\tau - \int_s^a v(t,\tau) d\tau} \varphi(s) ds \end{pmatrix} \end{split}$$

and

$$\begin{split} \left\| (\lambda I - A(t))^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} \right\|_{L^{1}} \\ &= \left\| \left. \theta e^{-\lambda a - \int_{0}^{a} \mu(s) ds - \int_{0}^{a} v(t,s) ds} + \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \varphi(s) ds \right\|_{L^{1}} \\ &\leq \left| \theta \right| \left\| e^{-\lambda a - \int_{0}^{a} \mu(\tau) d\tau - \int_{0}^{a} v(t,\tau) d\tau} \right\|_{L^{1}} \\ &+ \left\| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \varphi(s) ds \right\|_{L^{1}}. \end{split}$$

W.L.O.G. assume $\varphi(a)\,\equiv\,0$ for $a\,>\,a^+$ and extend $\varphi(a)$ to the whole $\mathbb{R}_+.$ Since

 $\mu(a) \ge \mu_{-}$ and $v(t, a) \ge v_{-}$, we have

$$\begin{split} \left| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \varphi(s) ds \right| \Big|_{L^{1}} \\ &= \int_{0}^{a^{+}} \left| \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} \varphi(s) ds \right| da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{a^{+}} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{\infty} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} |\varphi(s)| \, ds da \\ &\leq \int_{0}^{\infty} \int_{0}^{a} e^{-\lambda(a-s) - \int_{s}^{a} \mu(\tau) d\tau - \int_{s}^{a} v(t,\tau) d\tau} |\varphi(s)| \, ds da \\ &= \int_{0}^{\infty} \int_{0}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s) - v_{-}(a-s)} |\varphi(s)| \, ds da \\ &= \int_{0}^{\infty} \int_{s}^{\infty} e^{-\lambda(a-s) - \mu_{-}(a-s) - v_{-}(a-s)} |\varphi(s)| \, ds \\ &= \int_{0}^{\infty} (\int_{s}^{\infty} e^{-(\lambda + \mu_{-} + v_{-})a} da) e^{(\lambda + \mu_{-} + v_{-})s} |\varphi(s)| \, ds \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}} \int_{0}^{a^{+}} |\varphi(s)| \, ds \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}} \int_{0}^{a^{+}} |\varphi(s)| \, ds \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}} \|\varphi\|_{L^{1}}. \end{split}$$

Moreover,

$$\begin{split} \left\| e^{-\lambda a - \int_{0}^{a} \mu(\tau) d\tau - \int_{0}^{a} v(t,\tau) d\tau} \right\|_{L^{1}} \\ &= \int_{0}^{a^{+}} e^{-\lambda a - \int_{0}^{a} \mu(\tau) d\tau - \int_{0}^{a} v(t,\tau) d\tau} da \\ &\leq \int_{0}^{a^{+}} e^{-(\lambda + \mu_{-} + v_{-})a} da \\ &\leq \int_{0}^{\infty} e^{-(\lambda + \mu_{-} + v_{-})a} da \\ &= \frac{1}{\lambda + \mu_{-} + v_{-}}, \end{split}$$

So we obtain

$$\left\| (\lambda I - A(t))^{-1} \begin{pmatrix} \theta \\ \varphi \end{pmatrix} \right\|_{L^1} \le \frac{1}{\lambda + \mu_- + v_-} (|\theta| + \|\varphi\|_{L^1})$$

for all $t \in \mathbb{R}_+$ and $\lambda > -(\mu_- + v_-)$. It then follows that

$$\|(\lambda I - A(t))^{-1}\| \le \frac{1}{\lambda + \mu_{-} + v_{-}}$$

for all $t\in \mathbb{R}_+$ and $\lambda>-(\mu_-+v_-)$ so that

$$\left\|\prod_{j=1}^{k} (\lambda I - A(t_j))^{-1}\right\| \le \frac{1}{(\lambda + \mu_- + v_-)^{-k}}$$

for $\lambda > -(\mu_- + v_-)$ and every finite sequence $\{t_j\}_{j=1}^k$ with $0 \le t_1 \le t_2 \le ... \le t_k$ and k = 1, 2, ... Hence, Assumption 3.2.1 holds for $\{A(t)\}_{t \ge 0}$.

Moreover, we have

$$F\left(t, \begin{pmatrix} 0\\ \phi \end{pmatrix}\right) = \begin{pmatrix} \int_0^{a^+} \gamma(t, a)\phi(a)da\\ f(t, a) \end{pmatrix},$$

$$F\left(t, \begin{pmatrix} 0\\ \phi_1 \end{pmatrix}\right) - F\left(t, \begin{pmatrix} 0\\ \phi_2 \end{pmatrix}\right) = \begin{pmatrix} \int_0^{a^+} \gamma(t, a)\phi_1(a)da\\ f(t, a) \end{pmatrix}$$

$$- \begin{pmatrix} \int_0^{a^+} \gamma(t, a)\phi_2(a)da\\ f(t, a) \end{pmatrix}$$

$$= \begin{pmatrix} \int_0^{a^+} \gamma(t, a)(\phi_1(a) - \phi_2(a))da\\ 0 \end{pmatrix}.$$

From the discussion of the case $v(t, a) \equiv 0$, we obtain

$$\left\| F\left(t, \begin{pmatrix} 0\\ \phi_1 \end{pmatrix}\right) - F\left(t, \begin{pmatrix} 0\\ \phi_2 \end{pmatrix}\right) \right\| \le \gamma_+ \left\| \begin{pmatrix} 0\\ \phi_1 \end{pmatrix} - \begin{pmatrix} 0\\ \phi_2 \end{pmatrix} \right\|.$$

where $\gamma(t, a) \leq \gamma_+$. So $K_F(\rho) = \gamma_+$. Assume $\sup_{t \in [0,T]} \int_0^{a^+} |f(t, a)| \leq f_+(T)$, then from the discussion in the case $v(t, a) \equiv 0$, for $\|\phi\|_{L^1} \leq \rho$,

$$\left\| F\left(t, \left(\begin{array}{c} 0\\ \phi \end{array}\right) \right) \right\| \leq \gamma_{+}\rho + f_{+}(T)$$

Thus, we have $L_F(T,\rho) = \gamma_+\rho + f_+(T)$. So we have checked Assumption 3.1.2 (H2)(H3) and Assumption 3.2.1 (A1)(A2), and (iv) implies Assumption 3.2.1 (A3). Moreover, we have

$$M(N+T)K_F(\rho) = (\frac{T}{1 - e^{-(\mu_- + \nu_-)T}} + T)\gamma_+ < 1$$

and there exists $\rho > 0$ such that

$$M(N+T)L_F(T,\rho) = \left(\frac{T}{1 - e^{-(\mu_- + \nu_-)T}} + T\right)(\gamma_+ \rho + f_+(T)) \le \rho.$$

Furthermore, Theorem 2.0.7 implies that the linear revolution Cauchy problem (2.5) has a unique mild solution for each $u(0) \in \overline{D}$. So all assumptions in Theorem 3.2.3 are satisfied which ensures that there is a mild *T*-periodic solution.

Proposition 4.2.2 indicates that if the external function f(t, a) is continuous, T-periodic in t and its integral over all ages is bounded above by $f_+(T)$, the death rate $\gamma(t, a)$ is integrable and bounded below by $\mu_- > 0$, the birth rate $\gamma(t, a)$ is continuous, T-Periodic in t and bounded above by $\gamma_+ > 0$, the harvesting effort v(t, a) is continuously differentiable in t and integrable in a, T-periodic and bounded below by $v_- > 0$, the upper bound γ_+ of the birth rate $\gamma(t, a)$ is bounded above by $\gamma_+ < \frac{1}{\frac{T}{1-e^{-(\mu_-+v_-)T}+T}}$ and there exists $\rho > 0$ such that $(\frac{T}{1-e^{-(\mu_-+v_-)T}}+T)(\gamma_+\rho+f_+(T)) \leq \rho$, then the model has a T-periodic mild solution.

As an example, now we choose some specific functions and coefficients for problem (4.2) such that they satisfy conditions in Proposition 4.2.2.

Let
$$T = 1$$
, $v(t, a) = 0.5 + 0.4a(1 - a)\sin(2\pi t)$ and $\mu(a) = \frac{e^{-4a}}{1.0 - a}$, then $\omega = -\mu_- - v_- = -0.299 < 0$ and $N = \frac{MT}{1 - Me^{\omega T}} = \frac{1}{1 - e^{-0.299}} \approx 3.87$. Let $a^+ = 1$,
 $f(t, a) = 1 + 2\sin(2\pi t)$ and $\gamma(t, a) = 0.2a^2(1 - a)(1 + \sin(2\pi t))$. Then $K_F(\rho) \approx 0.059$, $(N + T)K_F(\rho) \approx 4.87 \times 0.059 \approx 0.28733 < 1$ for all $\rho > 0$. In addition,
 $L_F(T, \rho) = 0.059\rho + 3$, then $(N + T)L_F(T, \rho) \leq \rho \Leftrightarrow 4.87 \times (0.059\rho + 3) \leq \rho \Leftrightarrow 0.28733\rho + 14.61 \leq \rho$, which means that $\rho \geq 20.5$. Then equation (4.2) has a mild 1-
periodic solution by Proposition 4.2.2. A solution of equation (4.2) is shown in Figure 4.5.

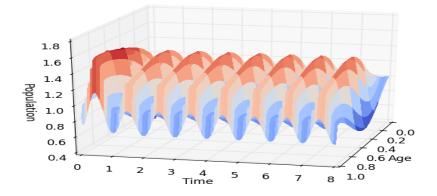


Figure 4.5: A *T*-periodic solution of (4.2) starting at u(0, a) = 1 and with global boundary condition $u(t, 0) = \int_0^1 \gamma(t, a) u(t, a) da$, where $\mu(a) = \frac{e^{-4a}}{1.0-a}$, T = 1, $v(t, a) = 0.5 + 0.4a(1-a)\sin(2\pi t)$, $\gamma(t, a) = 0.2a^2(1-a)(1+\sin(2\pi t))$ and $f(t, a) = 1 + 2\sin(2\pi t)$.

Again, we change the parameters a little bit such that the assumptions of Proposition 4.2.2 are NOT satisfied. Let $\gamma(t, a) = 4a^2(1 - a)(1 + \sin(2\pi t))$, then $\gamma_+ = 1.18$ and $(N + T)K_F(\rho) = 4.87 \times 1.18 \approx 5.7466 > 1$. Then assumptions of Proposition 4.2.2 are not satisfied. Figure 4.6 shows a solution with the same initial value as the previous one, which is not periodic.

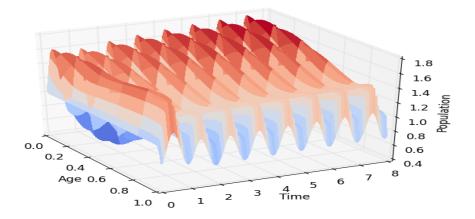


Figure 4.6: A solution of (4.2) starting at u(0, a) = 1 and with boundary condition $u(t, 0) = \int_0^1 \gamma(t, a) u(t, a) da$, where $\mu(a) = \frac{e^{-4a}}{1.0-a}$, T = 1, $v(t, a) = 0.5 + 0.4a(1 - a) \sin(2\pi t)$, $\gamma(t, a) = 4a^2(1 - a)(1 + \sin(2\pi t))$ and $f(t, a) = 1 + 2\sin(2\pi t)$.

4.3 The diffusive logistic model with periodic coefficients

This subsection is concerned with a diffusive logistic model in T-periodic environment. Consider the following problem (Hess [1991], Ward Jr. [1979])

$$\begin{cases} \partial_t u(t,x) = \partial_x^2 u(t,x) + r(t)u(t,x)[1 - \frac{u(t,x)}{K(t)}], \ t \in \mathbb{R}_+, \ x \in [0,1], \\ u(t,0) = u(t,1) = 1, \\ u(t,x) = u(t+T,x), \end{cases}$$
(4.3)

where t is the time variable, x is the space variable, and u(t, x) is the density of a population at time t and location x. In the logistic term, we have a T-periodic intrinsic growth rate r(t) and a T-periodic carrying capacity K(t). Moreover, we give constant boundary values.

Hess [1991] studied this kind of problem and gave existence theorems of periodic solutions under the existence of a positive supersolution and under assumptions on the eigenvalues of the linearized problem. I'll give the existence theorem of periodic solutions to this problem under another kind of assumptions by using a different method.

Let v(t, a) = u(t, a) - 1, then

$$\begin{cases} \partial_t v(t,x) = \partial_x^2 v(t,x) + r(t) [v(t,x) + 1] [1 - \frac{v(t,x) + 1}{K(t)}], \ t \in \mathbb{R}_+, \ x \in [0,1], \\ v(t,0) = v(t,1) = 0, \\ v(t,x) = v(t+T,x), \end{cases}$$

$$(4.4)$$

where r(t) and K(t) are *T*-periodic. The existence of solutions for (4.3) and that for (4.4) are equivalent. From now on, we consider (4.4).

Let X = C[0, 1]. Define

$$Au = u''.$$

Then $D(A) = \{u \in C^2[0,1] : u(0) = u(1) = 0\}, \overline{D(A)} = C[0,1] = \{u \in C[0,1] : u(0) = u(1) = 0\} \neq C[0,1] = X$. By separation of variable (see section 4.1 in Strauss [1992]), it follows that A generates a semigroup $\{U_A(t)\}_{t\geq 0}$ on $\overline{D(A)}$ given by

$$U_A(t)f(x) = \sum_{n=1}^{\infty} (2\int_0^1 f(\xi)\sin(n\pi\xi)d\xi)\sin(n\pi x)e^{-(n\pi)^2t}$$

Define $F: \mathbb{R}_+ \times \overline{D(A)} \to X$ by

$$F(t,\varphi) = r(t)(\varphi+1)(1-\frac{\varphi+1}{K(t)}).$$

Then as before, we can rewrite (4.4) as abstract Cauchy problem (3.2).

Proposition 4.3.1. Assume that

(i) $r(t) \in C[0, \infty)$, there exists $r_+ > 0$ such that $0 \le r(t) \le r_+$ for $t \ge 0$, r(t) = r(t+T);

- (ii) $K(t) \in C[0,\infty)$, there exists $k_{-} > 0$ such that $K(t) \ge k_{-}$ for $t \ge 0$, K(t) = K(t+T);
- (iii) There exists $\rho > 0$ such that $\left(\frac{T}{\|I U_A(T)\|} + T\right)r_+(\rho + 1)\left(1 + \frac{1+\rho}{k_-}\right) \le \rho$.

Then problem (4.3) has a mild T-periodic solution.

Proof. It suffices to prove the following

- (a) A is Hille-Yoshida operator with M = 1 and $\omega = 0$;
- (b) There exists L_F(T, ρ) ≥ 0 such that ||F(t, u)|| ≤ L_F(T, ρ) for t ≤ T and ||u|| ≤ ρ;
- (c) $U_A(t)$ is compact on $\overline{D(A)}$ for t > 0;
- (d) There exists $\rho > 0$ such that $\left(\frac{T}{\|I-U_A(T)\|} + T\right)r_+(\rho+1)\left(1 + \frac{1+\rho}{k_-}\right) \le \rho$;
- (e) The Cauchy problem (2.1) has a unique mild solution for each $x \in \overline{D(A)}$ and $f \in C([0,\infty), X), f(t+T) = f(t)$. Moreover there exits $x \in \overline{D(A)}$ such that the solution u(t) with u(0) = x is bounded.

Note that if we rewrite (4.4) as abstract Cauchy problem (3.2), (a)-(e) cover all assumptions in Theorem 3.3.2. Then the existence of a mild T-periodic solution to problem (4.4) is guaranteed by Theorem 3.3.2. Thus, we get existence of a mild T-periodic solution to problem (4.3).

Now we prove (a)-(e).

(a) Let $\psi \in X$. Let $\lambda > 0$. Then

$$(\lambda I - A)\varphi = \psi \Leftrightarrow \lambda \varphi - \varphi'' = \psi$$

Set $\hat{\varphi} = \varphi'$. Then

$$(\lambda I - A)\varphi = \psi \Leftrightarrow \begin{cases} \varphi' = \hat{\varphi} \\ \hat{\varphi}' = \lambda \varphi - \psi \end{cases}$$
$$\Leftrightarrow \begin{cases} \sqrt{\lambda}\varphi' + \hat{\varphi}' = \sqrt{\lambda}(\sqrt{\lambda}\varphi + \hat{\varphi}) - \psi \\ \sqrt{\lambda}\varphi' - \hat{\varphi}' = -\sqrt{\lambda}(\sqrt{\lambda}\varphi - \hat{\varphi}) + \psi \end{cases}$$

Define

$$w = (\sqrt{\lambda}\varphi + \hat{\varphi}),$$
$$\hat{w} = (\sqrt{\lambda}\varphi - \hat{\varphi}).$$

Then we have

$$(\lambda I - A)\varphi = \psi \Leftrightarrow \begin{cases} w' = \sqrt{\lambda}w - \psi, \\ \hat{w}' = -\sqrt{\lambda}\hat{w} + \psi. \end{cases}$$
(4.5)

The first equation of (4.5) is equivalent to

$$e^{-\sqrt{\lambda}x}w(x) = e^{-\sqrt{\lambda}y}w(y) - \int_y^x e^{-\sqrt{\lambda}l}\psi(l)dl, \ \forall x \ge y.$$
(4.6)

In (4.6) let y = 0, then we obtain

$$w(x) = e^{\sqrt{\lambda}x}w(0) - e^{\sqrt{\lambda}x}\int_0^x e^{-\sqrt{\lambda}l}\psi(l)dl,$$
(4.7)

where $w(0) = \sqrt{\lambda}\varphi(0) + \hat{\varphi}(0) = \hat{\varphi}(0)$. In (4.6) let x = 1, we have

$$w(y) = e^{\sqrt{\lambda}y - \sqrt{\lambda}}w(1) + e^{\sqrt{\lambda}y} \int_{y}^{1} e^{-\sqrt{\lambda}l}\psi(l)dl,$$
(4.8)

where $w(1) = \sqrt{\lambda}\varphi(1) + \hat{\varphi}(1) = \hat{\varphi}(1)$.

The second equation of (4.5) is equivalent to

$$e^{\sqrt{\lambda}x}\hat{w}(x) = e^{\sqrt{\lambda}y}\hat{w}(y) + \int_y^x e^{\sqrt{\lambda}l}\psi(l)dl, \ \forall x \ge y.$$
(4.9)

In (4.9) let y = 0, then we have

$$\hat{w}(x) = e^{-\sqrt{\lambda}x}\hat{w}(0) + e^{-\sqrt{\lambda}x}\int_0^x e^{\sqrt{\lambda}l}\psi(l)dl,$$
(4.10)

where $\hat{w}(0) = \sqrt{\lambda}\varphi(0) - \hat{\varphi}(0) = -\hat{\varphi}(0)$. In (4.9) let x = 1, we have

$$\hat{w}(y) = e^{\sqrt{\lambda} - \sqrt{\lambda}y} \hat{w}(1) - e^{-\sqrt{\lambda}y} \int_{y}^{1} e^{\sqrt{\lambda}l} \psi(l) dl, \qquad (4.11)$$

where $\hat{w}(1) = \sqrt{\lambda}\varphi(1) - \hat{\varphi}(1) = -\hat{\varphi}(1)$.

From (4.7) and (4.10), we have

$$e^{2\sqrt{\lambda}x}\hat{w}(x) + w(x) = \int_0^x e^{\sqrt{\lambda}x} (e^{\sqrt{\lambda}l} - e^{-\sqrt{\lambda}l})\psi(l)dl, \qquad (4.12)$$

where $x \in [0, 1]$. Combining (4.8) and (4.11), we obtain

$$e^{2\sqrt{\lambda}(1-x)}w(x) + \hat{w}(x) = \int_x^1 e^{-\sqrt{\lambda}x} (e^{2\sqrt{\lambda}-\sqrt{\lambda}l} - e^{\sqrt{\lambda}l})\psi(l)dl.$$
(4.13)

Since $\hat{w} = \sqrt{\lambda}\varphi - \hat{\varphi}$ and $w = \sqrt{\lambda}\varphi + \hat{\varphi}$, (4.12) and (4.13) can be written as

$$\sqrt{\lambda}(e^{2\sqrt{\lambda}x}+1)\varphi + (1-e^{2\sqrt{\lambda}x})\hat{\varphi} = \int_0^x e^{\sqrt{\lambda}x}(e^{\sqrt{\lambda}l}-e^{-\sqrt{\lambda}l})\psi(l)dl$$
(4.14)

and

$$(e^{2\sqrt{\lambda}(1-x)}+1)\sqrt{\lambda}\varphi + (e^{2\sqrt{\lambda}(1-x)}-1)\hat{\varphi} = \int_x^1 e^{-\sqrt{\lambda}x}(e^{2\sqrt{\lambda}-\sqrt{\lambda}l}-e^{\sqrt{\lambda}l})\psi(l)dl.$$
(4.15)

Combining (4.14) and (4.15), we have the following

$$\begin{split} \varphi(x) &= \frac{(e^{2\sqrt{\lambda} - \sqrt{\lambda}x} - e^{\sqrt{\lambda}x}) \int_{0}^{x} (e^{\sqrt{\lambda}l} - e^{-\sqrt{\lambda}l}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &- \frac{(e^{-\sqrt{\lambda}x} - e^{\sqrt{\lambda}x}) \int_{x}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}l} - e^{\sqrt{\lambda}l}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{x} (e^{2\sqrt{\lambda} - \sqrt{\lambda}(x-l)} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}(x-l)}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &- \frac{\int_{x}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(l-x)} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(l-x)} + e^{\sqrt{\lambda}(x+l)}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{x} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &+ \frac{\int_{x}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(l) dl}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) \psi(x-k)}{2\sqrt{\lambda} (e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+1)} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+1)} + e^{\sqrt{\lambda}(x+1)} + e^{\sqrt{\lambda}(x+1)}) \psi(x-k)}{2\sqrt{\lambda} (e^{2\sqrt{\lambda} - 1} + e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+1)} + e^{2\sqrt{\lambda} - \sqrt{\lambda}$$

Since $\varphi \in \overline{D(A)}$, it follows that

$$\begin{split} \|\varphi\| &= \sup_{x \in [0,1]} |\varphi(x)| \\ &= \sup_{x \in [0,1]} \left| \frac{\int_0^1 (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|})\psi(l)dl}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \right|. \end{split}$$

Since $e^{2\sqrt{\lambda}-\sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda}-\sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|} \ge 0$ for $x \in [0,1]$ and $l \in [0,1]$,

we have

$$\begin{split} \|\varphi\| \\ &\leq \sup_{x\in[0,1]} |\psi(x)| \sup_{x\in[0,1]} \frac{\int_{0}^{1} \left| e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|} \right| dl}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \\ &= \sup_{x\in[0,1]} |\psi(x)| \sup_{x\in[0,1]} \frac{\int_{0}^{1} (e^{2\sqrt{\lambda} - \sqrt{\lambda}|x-l|} - e^{2\sqrt{\lambda} - \sqrt{\lambda}(x+l)} - e^{\sqrt{\lambda}(x+l)} + e^{\sqrt{\lambda}|x-l|}) dl}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \\ &= \sup_{x\in[0,1]} |\psi(x)| \sup_{x\in[0,1]} \frac{e^{2\sqrt{\lambda}}(\frac{2}{\sqrt{\lambda}} - \frac{1}{\sqrt{\lambda}}e^{\sqrt{\lambda}(x-1)} - \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}x} + \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}(x+1)} - \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}x})}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \\ &+ \frac{-\frac{2}{\sqrt{\lambda}} + \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}(x-1)} + \frac{1}{\sqrt{\lambda}}e^{\sqrt{\lambda}x} - \frac{1}{\sqrt{\lambda}}e^{\sqrt{\lambda}(x+1)} + \frac{1}{\sqrt{\lambda}}e^{\sqrt{\lambda}x}}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \\ &\leq \sup_{x\in[0,1]} |\psi(x)| \sup_{x\in[0,1]} \frac{(\frac{2}{\sqrt{\lambda}} - \frac{1}{\sqrt{\lambda}}e^{\sqrt{\lambda}(x-1)} - \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}x} + \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}(x+1)} - \frac{1}{\sqrt{\lambda}}e^{-\sqrt{\lambda}x})}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \\ &\times (e^{2\sqrt{\lambda}} - 1) \\ &\leq \sup_{x\in[0,1]} |\psi(x)| \sup_{x\in[0,1]} \frac{(e^{2\sqrt{\lambda}} - 1)\frac{2}{\sqrt{\lambda}}}{2\sqrt{\lambda}(e^{2\sqrt{\lambda}} - 1)} \\ &= \frac{1}{\lambda} \|\psi\|. \end{split}$$

Now we have $\|(\lambda I - A)^{-1}\psi\| \le \frac{1}{\lambda} \|\psi\|$, which implies that $\|(\lambda I - A)^{-1}\| \le \frac{1}{\lambda}$. So A is Hille-Yoshida with M = 1 and $\omega = 0$, which completes the proof of (a).

For $\|\varphi\| \leq \rho$ and $t \in [0, 1]$,

$$\left\| r(t)(\varphi+1)(1-\frac{1+\varphi}{K(t)}) \right\| \le r_+(\rho+1)(1+\frac{1+\rho}{k_-}).$$

So we have $L_F(1,\rho) = r^+(\rho+1)(1+\frac{1+\rho}{k_-})$, which implies (b).

To prove (c), it suffices to prove uniform boundedness and equicontinuity of $U_A(t)u(x)$ on $\{u \in \overline{D(A)} : ||u|| \le M_0\}$ for any $M_0 > 0$. Then (c) follows from Arzelà-Ascoli Theorem. For $||u|| \le M_0$,

$$\begin{aligned} |U_A(t)u(x)| &= \left| \sum_{n=1}^{\infty} (2\int_0^1 u(\xi)\sin(n\pi\xi)d\xi)\sin(n\pi x)e^{-(n\pi)^2 t} \right| \\ &\leq 2\sum_{n=1}^{\infty} (\int_0^1 |u(\xi)| |\sin(n\pi\xi)| d\xi) |\sin(n\pi x)| e^{-(n\pi)^2 t} \\ &\leq 2\sup_{\xi\in[0,1]} |u(\xi)| \sum_{n=1}^{\infty} (\int_0^1 |\sin(n\pi\xi)| d\xi)e^{-(n\pi)^2 t} \\ &= 2\sup_{\xi\in[0,1]} |u(\xi)| \sum_{n=1}^{\infty} \frac{2}{\pi}e^{-(n\pi)^2 t} \\ &\leq \frac{4}{\pi}M_0\sum_{n=1}^{\infty} \frac{1}{n^2\pi^2 t} \\ &\leq \frac{8}{\pi^3 t}M_0. \end{aligned}$$

Then

$$||U_A(t)u|| = \sup_{x \in [0,1]} |U_A(t)u(x)| \le \frac{8}{\pi^3 t} M_0,$$

which implies that $U_A(t)u(x)$ is uniformly bounded on $\{u \in \overline{D(A)} : ||u|| \leq M_0\}$ for

any $M_0 > 0$. Now we prove equicontunuity.

$$\begin{aligned} |U_A(t)u(x) - U_A(t)u(y)| \\ &= \left| \sum_{n=1}^{\infty} (2\int_0^1 u(\xi) \sin(n\pi\xi) d\xi) (\sin(n\pi x) - \sin(n\pi y)) e^{-(n\pi)^2 t} \right| \\ &\leq \sum_{n=1}^{\infty} 2(\int_0^1 |u(\xi)| |\sin(n\pi\xi)| d\xi) |\sin(n\pi x) - \sin(n\pi y)| e^{-(n\pi)^2 t} \\ &\leq 2\sup_{\xi \in [0,1]} |u(\xi)| \sum_{n=1}^{\infty} (\int_0^1 |\sin(n\pi\xi)| d\xi) |\sin(n\pi x) - \sin(n\pi y)| e^{-(n\pi)^2 t} \\ &\leq \frac{4}{\pi} M_0 \sum_{n=1}^{\infty} |\sin(n\pi x) - \sin(n\pi y)| e^{-(n\pi)^2 t} \\ &\leq \frac{4}{\pi} M_0 \sum_{n=1}^{\infty} n\pi |x - y| e^{-(n\pi)^2 t} \\ &\leq \frac{4}{\pi} M_0 \sum_{n=1}^{\infty} n\pi |x - y| \frac{2}{n^4 \pi^4 t^2} \\ &= \frac{8}{\pi^4 t^2} M_0 \sum_{n=1}^{\infty} \frac{1}{n^3} |x - y| \\ &\leq \frac{12}{\pi^4 t^2} M_0 |x - y| \,. \end{aligned}$$

So $U_A(t)u(x)$ is equicontinuous on $\{u \in \overline{D(A)} : ||u|| \leq M_0\}$ for any $M_0 > 0$. This completes the proof of (c).

(d) It follows directly from assumption (iii).

(e) Claim (a) together with Theorem 2.0.2 implies that the Cauchy problem (2.1) has a unique mild solution for each $x \in \overline{D(A)}$ and $f \in C([0, \infty), X)$ with f(t) = f(t+T), which is the first part of (e).

Now we check that there is a bounded solution. From the variation of constant formula

$$u(t) = U_A(t)u_0 + \lim_{\lambda \to +\infty} \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1} f(s)ds,$$

we first consider the first part

$$U_A(t)u_0(x) = \sum_{n=1}^{\infty} \left(2\int_0^1 u_0(\xi)\sin(n\pi\xi)d\xi\right)\sin(n\pi x)e^{-(n\pi)^2t}$$

Then we have

$$\begin{aligned} |U_A(t)u_0(x)| &\leq \sup_{x \in [0,1]} \sum_{n=1}^{\infty} \left| (2\int_0^1 u_0(\xi)\sin(n\pi\xi)d\xi) \right| |\sin(n\pi x)| \, e^{-(n\pi)^2 t} \\ &\leq 2\sum_{n=1}^{\infty} \sup_{\xi \in [0,1]} |u_0(\xi)| \, \frac{2}{\pi} e^{-(n\pi)^2 t} \\ &= \sup_{\xi \in [0,1]} |u_0(\xi)| \, (\sum_{n=1}^{\infty} \frac{4}{\pi} e^{-(n\pi)^2 t}). \end{aligned}$$

It follows that

$$\lim_{t \to +\infty} \sup_{x \in [0,1]} |U_A(t)u_0(x)| = 0.$$

So there exists an M > 0 such that $|U_A(t)u_0(x)| \le M$ for $t \in [0, \infty)$ and $x \in [0, 1]$.

Now we consider the second part $\lim_{\lambda\to+\infty}\int_0^t U_A(t-s)\lambda(\lambda I-A)^{-1}f(s)ds$ and have

$$\begin{aligned} \left| U_A(t-s)\lambda(\lambda I - A)^{-1}f(s) \right| \\ &= \left| \sum_{n=1}^{\infty} (2\int_0^1 \lambda(\lambda I - A)^{-1}f(s)(\xi)\sin(n\pi\xi)d\xi)\sin(n\pi x)e^{-(n\pi)^2(t-s)} \right| \\ &\leq 2\sum_{n=1}^{\infty} \int_0^1 \left\| \lambda(\lambda I - A)^{-1} \right\| \left| f(s)(\xi) \right| \left| \sin(n\pi\xi) \right| d\xi(e^{-(n\pi)^2(t-s)}) \\ &\leq 2\sum_{n=1}^{\infty} \sup_{\xi \in [0,1], s \in [0,1]} \left| f(s)(\xi) \right| \frac{2}{\pi} e^{-(n\pi)^2(t-s)}. \end{aligned}$$

It follows that

$$\begin{aligned} \left| \int_{0}^{t} U_{A}(t-s)\lambda(\lambda I - A)^{-1}f(s)ds \right| \\ &\leq 2 \sup_{\xi \in [0,1], \tau \in [0,1]} |f(\tau)(\xi)| \int_{0}^{t} \sum_{n=1}^{\infty} \frac{2}{\pi} e^{-(n\pi)^{2}(t-s)}ds \\ &= 2 \sup_{\xi \in [0,1], \tau \in [0,1]} |f(\tau)(\xi)| \sum_{n=1}^{\infty} \frac{2}{\pi} e^{-(n\pi)^{2}t} \int_{0}^{t} e^{(n\pi)^{2}s}ds \\ &= 2 \sup_{\xi \in [0,1], \tau \in [0,1]} |f(\tau)(\xi)| \sum_{n=1}^{\infty} \frac{2}{\pi} \frac{1}{(n\pi)^{2}} (1 - e^{-(n\pi)^{2}t}) \\ &< 2 \sup_{\xi \in [0,1], \tau \in [0,1]} |f(\tau)(\xi)| \sum_{n=1}^{\infty} \frac{2}{\pi} \frac{1}{(n\pi)^{2}} \\ &\leq \frac{4}{\pi^{3}} \sup_{\xi \in [0,1], \tau \in [0,1]} |f(\tau)(\xi)| \times 2 \\ &= \frac{8}{\pi^{3}} \sup_{\xi \in [0,1], \tau \in [0,1]} |f(\tau)(\xi)| . \end{aligned}$$

Hence, there exists an $M_0 > 0$ such that

$$\lim_{\lambda \to +\infty} \left| \int_0^t U_A(t-s)\lambda(\lambda I - A)^{-1} f(s) ds \right| \le M_0, \ \forall t \ge 0$$

Combining the above two parts, we have for each $u_0 \in \overline{D(A)}$, the solution to the Cauchy problem (2.1) is bounded for all $t \ge 0$, which completes the proof of the second part of (e).

Proposition 4.3.1 indicates that if the intrinsic growth rate r(t) is continuous, T-periodic and bounded above by a constant r_+ , the carrying capacity K(t) is continuous, T-periodic and bounded below by a constant k_- , and there is $\rho > 0$ such that all the parameters satisfy the inequality $\left(\frac{T}{\|I-U_A(T)\|}+T\right)r_+(\rho+1)\left(1+\frac{1+\rho}{k_-}\right) \leq \rho$, then the model has a T-periodic mild solution.

Now we choose specific functions and parameters. Let T = 1, $r(t) = 0.15 + 0.1\cos(2\pi t)$ and $K(t) = 15 + \sin(2\pi t)$, then $F(t,\varphi) = (0.15 + 0.1\cos(2\pi t))(\varphi + 0.1\cos(2\pi t))(\varphi)$

1)
$$(1 - \frac{1+\varphi}{15+\sin(2\pi t)})$$
. $N = \frac{1}{\|I - U_A(1)\|}$, where
 $U_A(t)[f(x)] = \sum_{n=1}^{\infty} (2\int_0^1 f(\xi)\sin(n\pi\xi)d\xi)\sin(n\pi x)e^{-(n\pi)^2 t}$,
 $\sup_{x\in[0,1]} |U_A(1)[f(x)]| = \sup_{x\in[0,1]} \left|\sum_{n=1}^{\infty} (2\int_0^1 f(\xi)\sin(n\pi\xi)d\xi)\sin(n\pi x)e^{-(n\pi)^2}\right|$
 $\leq \sup_{\xi\in[0,1]} |f(\xi)| \sum_{n=1}^{\infty} 2 \times \frac{2}{\pi}e^{-(n\pi)^2}$,

in which

$$e^{-(n\pi)^2} = \frac{1}{e^{(n\pi)^2}}$$
$$= \frac{1}{1 + (n\pi)^2 + \frac{(n\pi)^4}{2} + \dots}$$
$$\leq \frac{2}{(n\pi)^4}.$$

Thus,

$$\sum_{n=1}^{\infty} 2 \times \frac{2}{\pi} e^{-(n\pi)^2} \le \frac{4}{\pi} \times \frac{2}{(n\pi)^4} = \frac{8}{\pi^5} \sum_{n=1}^{\infty} \frac{1}{n^4} < \frac{4}{3} \times \frac{8}{\pi^5} = \frac{32}{3\pi^5} < \frac{6}{\pi^3}.$$

So we derive

$$\sup_{x \in [0,1]} |U_A(1)[f(x)]| < \sup_{\xi \in [0,1]} |f(\xi)| \times \frac{6}{\pi^3},$$

i.e.,

$$||U_A(1)|| < \frac{6}{\pi^3}.$$

Then

$$N = \frac{1}{\|I - U_A(1)\|} < \frac{1}{1 - \frac{6}{\pi^3}} \approx 1.24.$$

For $\|\varphi\| \le \rho$ and $t \in [0, 1]$

$$\left\| r(t)(\varphi+1)(1-\frac{1+\varphi}{K(t)}) \right\| \le 0.25(\rho+1)(1+\frac{1+\rho}{14}).$$

So $r_+ = 0.25$.

Then from $\left(\frac{T}{\|I-U_A(T)\|}+T\right)r_+(\rho+1)\left(1+\frac{1+\rho}{k_-}\right) \leq \rho$, we get $2.24 \times 0.25(\rho+1)\left(1+\frac{1+\rho}{14}\right) \leq \rho$, i.e. $(\rho+1)(\rho+15) \leq 25\rho$, which is also equivalent to $\rho^2 - 9\rho + 15 \leq 0$, where we get $\frac{9-\sqrt{21}}{2} \leq \rho \leq \frac{9+\sqrt{21}}{2}$, such ρ exists.

Now all the assumptions in Proposition 4.3.1 are satisfied, we conclude that (4.4) has a mild 1-periodic solution, i.e., (4.3) has a mild 1-periodic solution. The graph in Figure 4.7 shows the mild 1-periodic solution to the first equation and second boundary condition in (4.3) with initial value $u \equiv 1$, which confirms our result.

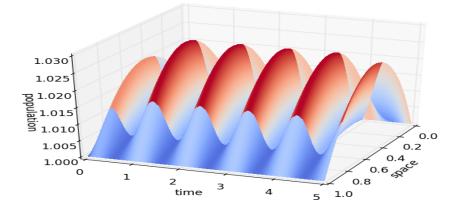


Figure 4.7: A *T*-periodic solution of the diffusive logistic equation (4.3) starting at u(0, a) = 1 and with boundary condition u(t, 0) = u(t, 1) = 1, where $r(t) = 0.15 + 0.1 \cos(2\pi t)$, T = 1 and $K(t) = 15 + \sin(2\pi t)$.

4.4 Retarded functional differential equations

The existence of periodic solutions in periodic functional differential equations has been studied by many researchers (see, for example, Chow [1973] and Chow and Hale [1974]), we refer to the classical references of Hale and Verduyn Lunel [1993] and Burton [1983], and the references cited therein. In this subsection, we will apply the results in section 3 to obtain existence of periodic solutions in periodic functional differential equations. Namely, we will first consider a general class of retarded periodic functional differential equations, then we will consider a delayed red-blood cell model with periodic coefficients.

For $r \ge 0$, let $\mathcal{C} = C([-r, 0], \mathbb{R}^n)$ be the Banach space of continuous functions from [-r, 0] to \mathbb{R}^n endowed with the supremum norm

$$\|\varphi\| = \sup_{\theta \in [-r,0]} |\varphi(\theta)|_{\mathbb{R}^n}$$

Consider the retarded functional differential equations (RFDE) of the form

$$\begin{cases} \frac{dx(t)}{dt} = Bx(t) + \hat{L}(x_t) + f(t, x_t), \forall t \ge 0, \\ x_0 = \varphi \in \mathcal{C}, \end{cases}$$
(4.16)

where $x_t \in \mathcal{C}$ is defined by $x_t(\theta) = x(t+\theta)$ for $\theta \in [-r, 0]$, $B \in M_n(\mathbb{R})$ is an $n \times n$ real matrix, $\hat{L} : \mathcal{C} \to \mathbb{R}^n$ is a bounded linear operator given by

$$\hat{L}(\varphi) = \int_{-r}^{0} d\eta(\theta) \varphi(\theta),$$

here $\eta : [-r, 0] \to M_n(\mathbb{R})$ is a map of bounded variation, i.e. $V(\eta, [-r, 0]) = \sup \sum_{i=1}^n \|\eta(\theta_{i+1}) - \eta(\theta_i)\| < +\infty$ in which the supremum is taken over all subdivisions $-r = \theta_1 < \theta_2 < \ldots < \theta_n < \theta_{n+1} = 0$, and $f : \mathbb{R} \times \mathcal{C} \to \mathbb{R}^n$ is a continuous map.

Now following Liu et al. [2008] we rewrite (4.16) as an abstract non-densely defined Cauchy problem so that our theorems can be applied. First, we write it as a PDE. Define $u \in C([0, \infty) \times [-r, 0], \mathbb{R}^n)$ by

$$u(t,\theta) = x(t+\theta), \ \forall t \ge 0, \forall \theta \in [-r,0].$$

If $x \in C^1([-r, +\infty), \mathbb{R}^n)$, then

$$\frac{\partial u(t,\theta)}{\partial t} = x'(t+\theta) = \frac{\partial u(t,\theta)}{\partial \theta}$$

So we have

$$\frac{\partial u(t,\theta)}{\partial t} - \frac{\partial u(t,\theta)}{\partial \theta} = 0, \forall t \ge 0, \forall \theta \in [-r,0].$$

Moreover, for $\theta = 0$, we have

$$\frac{\partial u(t,0)}{\partial \theta} = x'(t) = Bx(t) + \hat{L}(x_t) + f(t,x_t)$$
$$= Bu(t,0) + \hat{L}(u(t,.)) + f(t,u(t,.)), \forall t \ge 0.$$

Thus, u satisfies the PDE

$$\begin{cases} \frac{\partial u(t,\theta)}{\partial t} - \frac{\partial u(t,\theta)}{\partial \theta} = 0, \\ \frac{\partial u(t,0)}{\partial \theta} = Bu(t,0) + \hat{L}(u(t,.)) + f(t,u(t,.)), \forall t \ge 0, \\ u(0,.) = \varphi \in \mathcal{C}. \end{cases}$$
(4.17)

To rewrite (4.17) as an abstract non-densely defined Cauchy problem, let $X = \mathbb{R}^n \times \mathcal{C}$ with the usual product norm

$$\left\| \left(\begin{array}{c} x \\ \varphi \end{array} \right) \right\| = \left| x \right|_{\mathbb{R}^n} + \left\| \varphi \right\|.$$

Define the linear operator $A:D(A)\subset X\to X$ by

$$A\begin{pmatrix} 0_{\mathbb{R}^n}\\\varphi \end{pmatrix} = \begin{pmatrix} -\varphi'(0) + B\varphi(0)\\\varphi' \end{pmatrix}, \ \forall \begin{pmatrix} 0_{\mathbb{R}^n}\\\varphi \end{pmatrix} \in D(A), \tag{4.18}$$

with $D(A) = \{0_{\mathbb{R}^n}\} \times C^1([-r, 0], \mathbb{R}^n)$. Then $\overline{D(A)} = \{0_{\mathbb{R}^n}\} \times \mathcal{C} \neq X$. Define $L: \overline{D(A)} \to X$ by $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} \hat{L}(a) \\ \hat{L}(a) \end{pmatrix}$

$$L\left(\begin{array}{c}0_{\mathbb{R}^n}\\\varphi\end{array}\right) = \left(\begin{array}{c}\hat{L}(\varphi)\\0_{\mathcal{C}}\end{array}\right)$$

and $F : \mathbb{R} \times \overline{D(A)} \to X$ by

$$F\left(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix}\right) = \begin{pmatrix} f(t, \varphi) \\ 0_{\mathcal{C}} \end{pmatrix}.$$
$$v(t) = \begin{pmatrix} 0_{\mathbb{R}^n} \\ u(t) \end{pmatrix}.$$

Set

Then the PDE (4.17) can be written as the following non-densely defined Cauchy problem

$$\frac{dv(t)}{dt} = Av(t) + L(v(t)) + F(t, v(t)), \ t \ge 0; \ v(0) = \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix} \in \overline{D(A)}.$$
 (4.19)

Now we give an existence theorem of periodic solutions for equation (4.16).

- Assumption 4.4.1. (B1) $f : \mathbb{R} \times C \to \mathbb{R}^n$ is Lipschitz on bounded sets; i.e., for each C > 0 there exists $K_f(C) \ge 0$ such that $||f(t, u) f(t, v)|| \le K_f(C) ||u v||$ for $t \in [0, \infty)$ and $||u|| \le C$ and $||v|| \le C$;
- (B2) $f : \mathbb{R} \times \mathcal{C} \to \mathbb{R}^n$ is bounded on bounded sets; i.e., there exists $L_f(T, \rho) \ge 0$ such that $||f(t, u)|| \le L_f(T, \rho)$ for $t \le T$ and $||u|| \le \rho$.

With these assumptions and the notation $\omega_0(B) := \sup_{\lambda \in \sigma(B)} \operatorname{Re}(\lambda)$, we have the following result for equation (4.16).

Theorem 4.4.2. Let Assumption 4.4.1 hold with $\omega_0(B) < 0$ and f being T-periodic in t. Suppose that there exists $\rho > 0$ such that $(N + T)(K_f(\rho) + V(\eta, [-r, 0])) < 1$ and $(N + T)(L_f(T, \rho) + V(\eta, [-r, 0])\rho) \le \rho$, where $N = \frac{T}{1 - e^{\omega_0(B)T}}$, then equation (4.16) has a T-periodic solution.

Proof. Since (4.16) can be written as (4.19), denote G(t, v(t)) = L(v(t)) + F(t, v(t)), it suffices to prove that

- (a) A satisfies Assumption 3.1.2 (H1) with $\omega < 0$;
- (b) $G: [0,\infty) \times 0_{\mathbb{R}^n} \times \mathcal{C} \to \mathbb{R}^n \times \mathcal{C}$ satisfies Assumption 3.1.2(H1) (H2);
- (c) There exists $\rho > 0$ such that $(N + T)K_G(\rho) < 1$ and $(N + T)L_G(T, \rho) \leq \rho$, where $N = \frac{T}{1 - e^{\omega T}}$.

Then it follows from Theorem 3.1.3 that equation (4.19) has a *T*-periodic mild solution, which implies that equation (4.17) has a *T*-periodic mild solution with initial $u(0, .) = \varphi_0 \in C$. Meanwhile, by Theorem 2.1 in Hale and Verduyn Lunel [1993], equation (4.16) has a unique solution $x_0(t) \in C^1([0,\infty), \mathbb{R}^n)$ with initial $x_0(\theta) = \varphi_0(\theta)$ for $\theta \in [-r, 0]$. Therefore, $x_0(t)$ is a *T*-periodic solution for (4.16).

From Lemma 7.1 in Magal and Ruan [2018], we know that A as defined in (4.18) is a Hille-Yoshida operator with $\omega = \omega_0(B) < 0$ and M = 1, which proves (a).

For $\varphi_1, \varphi_2 \in \mathcal{C}$ such that $\|\varphi_1\| \leq C$ and $\|\varphi_2\| \leq C$, we have

$$\left(\begin{array}{c} 0_{\mathbb{R}^n} \\ \varphi_1 \end{array}\right), \left(\begin{array}{c} 0_{\mathbb{R}^n} \\ \varphi_2 \end{array}\right) \in 0_{\mathbb{R}^n} \times \mathcal{C} = \overline{D(A)}$$

and

$$\left\| \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix} \right\| = \|\varphi_1\| \le C, \left\| \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix} \right\| = \|\varphi_2\| \le C.$$

Then

$$\begin{aligned} \left\| G(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix}) - G(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix}) \right\| \\ &= \left\| L(\begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix}) - L(\begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix}) + F(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix}) - F(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix}) \right\| \\ &\leq \left\| L(\begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix}) - L(\begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix}) \right\| + \left\| F(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix}) - F(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix}) \right\| \\ &= \left\| \left(\int_{-r}^0 d\eta(\theta)(\varphi_1(\theta) - \varphi_2(\theta)) \\ 0_C \end{pmatrix} \right) \right\| + \left\| \left(f(t, \varphi_1) - f(t, \varphi_2) \\ 0_C \end{pmatrix} \right\| \\ &= \left\| \int_{-r}^0 d\eta(\theta)(\varphi_1(\theta) - \varphi_2(\theta)) \right\|_{\mathbb{R}^n} + |f(t, \varphi_1) - f(t, \varphi_2)|_{\mathbb{R}^n} \\ &\leq K_f(C) \|\varphi_1 - \varphi_2\| + V(\eta, [-r, 0]) \|\varphi_1 - \varphi_2\| \\ &= (K_f(C) + V(\eta, [-r, 0])) \left\| \left(0_{\mathbb{R}^n} \\ \varphi_1 \right) - \left(0_{\mathbb{R}^n} \\ \varphi_2 \right) \right\|. \end{aligned}$$

So there exists $K_G(C) = K_f(C) + V(\eta, [-r, 0])$ such that

$$\left\| G(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix}) - G(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix}) \right\| \le K_G(C) \left\| \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_1 \end{pmatrix} - \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi_2 \end{pmatrix} \right\|.$$

Furthermore, for
$$t \leq T$$
 and $\left\| \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix} \right\| \leq \rho$, we have
$$\left\| G(t, \begin{pmatrix} 0_{\mathbb{R}_+}^n \\ \varphi \end{pmatrix}) \right\| = \left\| L \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix} + F(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix}) \right\|$$
$$\leq \left\| L \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix} \right\| + \left\| F(t, \begin{pmatrix} 0_{\mathbb{R}^n} \\ \varphi \end{pmatrix}) \right\|$$
$$= \left\| \left(\int_{-r}^0 d\eta(\theta)\varphi(\theta) \\ 0_C \end{pmatrix} \right\| + \left\| \left(\int_{0_C}^f (t, \varphi) \\ 0_C \end{pmatrix} \right) \right\|$$
$$= \left\| \int_{-r}^0 d\eta(\theta)\varphi(\theta) \right\|_{\mathbb{R}^n} + |f(t, \varphi)|_{\mathbb{R}^n}$$
$$\leq V(\eta, [-r, 0])\rho + L_f(T, \rho).$$

So there exists $L_G(T,\rho) = V(\eta, [-r,0])\rho + L_f(T,\rho)$ such that $\left\| G(t, \begin{pmatrix} 0_{\mathbb{R}_+}^n \\ \varphi \end{pmatrix}) \right\| \le L_G(T,\rho)$, which completes the proof of (b).

With $K_G(C)$ and $L_G(T, \rho)$ given as above, (c) follows directly from the assumptions.

(ii) A delayed periodic red-blood cell model. Now as an example, we consider Consider a delayed red-blood cell model with periodic coefficients which is a modification of the model of Wazewska-Czyzewska and Lasota [1976] (see also Arino and Kimmel [1986]):

$$N'(t) = -\mu N(t) + p(t)e^{-\gamma(t)N(t-r)}$$
(4.20)

where N(t) denotes the number of red-blood cells at time $t, \mu \in (0.\infty)$ is the probability of death of a red-blood cell, p(t) and $\gamma(t)$ are positive and T-periodic continuous functions related to the production of red-blood cells per unit time and r is the time required to produce a red-blood cell.

Proposition 4.4.1. Assume that

ρ.

(i)
$$p \in C([0,\infty), \mathbb{R}^+)$$
, $p(t+T) = p(t)$ for $t \ge 0$ and $p(t) \le p_+$ for $t \ge 0$;
(ii) $\gamma \in C([0,\infty), \mathbb{R}^+)$, $\gamma(t+T) = \gamma(t)$ for $t \ge 0$ and $\gamma(t) \le \gamma_+$ for $t \ge 0$;
(iii) There exists $\rho > 0$ such that $(\frac{T}{1-e^{-\mu T}}+T)p_+\gamma_+e^{\gamma_+\rho} < 1$ and $(\frac{T}{1-e^{-\mu T}}+T)p_+e^{\gamma_+\rho}$

Then equation (4.20) *has a T-periodic solution.*

Proof. Equation (4.20) can be written as equation (4.16), where $B = -\mu$, $\hat{L} = 0$ and $f(t, \varphi) = p(t)e^{-\gamma(t)\varphi(-r)}$. Then it suffices to check assumptions of Theorem 4.4.2. First note that $\omega_0(B) = -\mu < 0$. Since $\hat{L} = 0$, $V(\eta, [-r, 0]) = 0$. For $\varphi_1, \varphi_2 \in C([-r, 0], \mathbb{R})$ and $\|\varphi_1\| \le \rho$, $\|\varphi_2\| \le \rho$, by the mean value theorem we have

$$|f(t,\varphi_1) - f(t,\varphi_2)| = |p(t)(e^{-\gamma(t)\varphi_1(-r)} - e^{-\gamma(t)\varphi_2(-r)})|$$

$$\leq p(t)\gamma(t)e^{\gamma(t)\rho} ||\varphi_1 - \varphi_2||$$

$$\leq p_+\gamma_+e^{\gamma+\rho} ||\varphi_1 - \varphi_2||.$$

So we can pick $K_f(\rho) = p_+ \gamma_+ e^{\gamma_+ \rho}$. Moreover, for $\varphi \in C([-r, 0], \mathbb{R}), \|\varphi\| \le \rho$ and $0 \le t \le T$,

$$|f(t,\varphi)| = \left| p(t)e^{-\gamma(t)\varphi(-r)} \right| \le p_+ e^{\gamma_+\rho}.$$

So we get $L_f(T,\rho) = p_+e^{\gamma_+\rho}$. Then Assumption (iii) implies $(N+T)(K_f(\rho) + V(\eta, [-r, 0])) < 1$ and $(N+T)(L_f(T, \rho) + V(\eta, [-r, 0])) \leq \rho$ in the assumption of Theorem 4.4.2. The conclusion follows from Theorem 4.4.2.

 \leq

Proposition 4.4.1 indicates that if the production related function p(t) is continuous, T-periodic and bounded above by a constant p_+ , the production related function $\gamma(t)$ is continuous, T-periodic and bounded above by a constant γ_+ , and there exists $\rho > 0$ 0 such that the parameters satisfy the inequalities $(\frac{T}{1-e^{-\mu T}} + T)p_+\gamma_+e^{\gamma_+\rho} < 1$ and $(\frac{T}{1-e^{-\mu T}} + T)p_+e^{\gamma_+\rho} \leq \rho$, then the model has a T-periodic solution.

Now we choose parameters for equation (4.20) such that assumptions in Proposition 4.4.1 are satisfied and perform numerical simulations to show the existence of a T-periodic solution. Let T = 1, r = 1, $\mu = 10$, $p(t) = 0.3 + 0.2 \sin(2\pi t)$ and $\gamma(t) = 0.15+0.05\cos(2\pi t)$. It can be easily checked we have all the assumptions in Proposition 4.4.1, then there exists a 1-periodic solution, which can be seen from Figure 4.8.

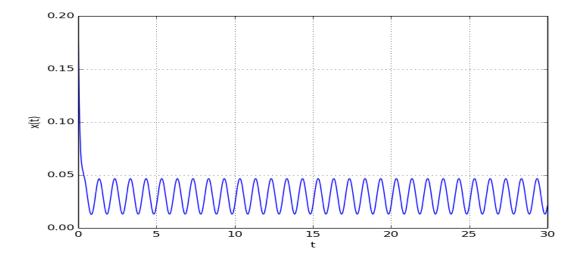


Figure 4.8: A *T*-periodic solution of the delayed periodic red-blood cell model (4.20) with r = 1 starting at $\varphi(\theta) = 0.2, \theta \in [-1, 0]$, where $p(t) = 0.3 + 0.2 \sin(2\pi t), T = 1$ and $\gamma(t) = 0.15 + 0.05 \cos(2\pi t)$.

Now we change the parameters so that assumptions in Proposition 4.4.1 are not satisfied. Let T = 1, r = 1, $\mu = 10$, $p(t) = 3 + 2\sin(2\pi t)$ and $\gamma(t) = 10 + 5\cos(2\pi t)$. Figure 4.9 shows a solution in this scenario.

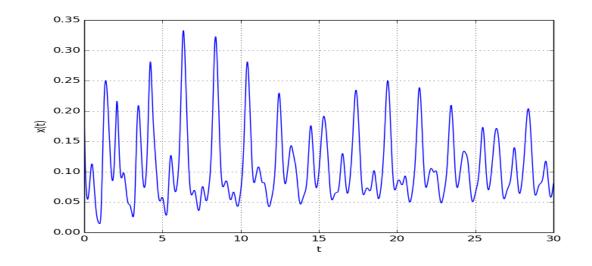


Figure 4.9: An irregular solution of the delayed periodic red-blood cell model (4.20) with r = 1 starting at $\varphi(\theta) = 0.2, \theta \in [-1, 0]$, where $p(t) = 3 + 2\sin(2\pi t), T = 1$ and $\gamma(t) = 10 + 5\cos(2\pi t)$.

4.5 Partial functional differential equations

Following the settings in Wu [1996] and Ducrot et al. [2013], we can also use the results in chapter 3 to study the existence of periodic solutions in abstract evolution equations with delay (Liu [1998], Ezzinbi and Liu [2002], Benkhalt and Ezzinbi [2004], Kpoumiè et al. [2018]) and partial functional differential equations with periodicity (Li [2011], Li et al. [1999]).

(i) Periodic partial functional differential equations.

Let $B : D(B) \subset Y \to Y$ be a linear operator on a Banach space $(Y, ||||_Y)$. Assume that B is a Hille-Yosida operator; that is , there exist $\omega_B \in \mathbb{R}$ and $M_B > 0$ such that $(\omega_B, +\infty) \subset \rho(B)$ and

$$\left\| (\lambda I - B)^{-n} \right\| \le \frac{M_B}{(\lambda - \omega_B)^n}, \ \forall \lambda > \omega_B, \ n \ge 1.$$

Set $Y_0 := \overline{D(B)}$. Consider the part of B in Y_0 , denoted B_0 , which is defined by

$$B_0 y = By, \ \forall y \in D(B_0)$$

with

$$D(B_0) := \{ y \in D(B) : By \in Y_0 \}.$$

Note that this construction is introduced for the existence theory.

For $r \geq 0$, set C := C([-r, 0]; Y) endowed with the supremum norm

$$\|\varphi\|_{\infty} = \sup_{\theta \in [-r,0]} \|\varphi(\theta)\|_{Y}.$$

Consider the partial functional differential equations (PFDE):

$$\begin{cases} \frac{dy(t)}{dt} = By(t) + \hat{L}(y_t) + f(t, y_t), \ \forall t \ge 0, \\ y_0 = \varphi \in C_B. \end{cases}$$

$$(4.21)$$

where $C_B := \{ \varphi \in C([-r, 0]; Y) : \varphi(0) \in \overline{D(B)} \}$, $y_t \in C_B$ is defined by $y_t(\theta) = y(t + \theta), \theta \in [-r, 0], \hat{L} : C_B \to Y$ is a bounded linear operator, and $f : \mathbb{R} \times C_B \to Y$ is a continuous map.

Now we rewrite the PFDE (4.21) as an abstract non-densely defined Cauchy problem such that our theorems can be applied. First, we regard the PFDE (4.21) as a PDE. Define $u \in C([0, +\infty) \times [-r, 0], Y)$ by

$$u(t,\theta) = y(t+\theta), \ \forall t \ge 0, \ \forall \theta \in [-r,0].$$

If $y \in C^1([-r, +\infty), Y)$, then

$$\frac{\partial u(t,\theta)}{\partial t} = y'(t+\theta) = \frac{\partial u(t,\theta)}{\partial \theta}.$$

Moreover, for $\theta = 0$, we obtain

$$\frac{\partial u(t,0)}{\partial \theta} = y'(t) = By(t) + \hat{L}(y_t) + f(t,y_t) = Bu(t,0) + \hat{L}(u(t,.)) + f(t,u(t,.)), \ \forall t \ge 0.$$

Therefore, we deduce that u satisfies the PDE

$$\begin{cases} \frac{\partial u(t,\theta)}{\partial t} - \frac{\partial u(t,\theta)}{\partial \theta} = 0, \\ \frac{\partial u(t,0)}{\partial \theta} = Bu(t,0) + \hat{L}(u(t,.)) + f(t,u(t,.)), \ \forall t \ge 0, \\ u(0,.) = \varphi \in C_B. \end{cases}$$
(4.22)

In order to write the PDE (4.22) as an abstract non-densely defined Cauchy problem, we extend the state space to take into account the boundary conditions. Let $X = Y \times C$ with the usual product norm

$$\left\| \left(\begin{array}{c} y \\ \varphi \end{array} \right) \right\| = \left\| y \right\|_{Y} + \left\| \varphi \right\|_{\infty}.$$

Define the linear operator $A:D(A)\subset X\to X$ by

$$A\begin{pmatrix} 0_Y\\\varphi \end{pmatrix} = \begin{pmatrix} -\varphi'(0) + B\varphi(0)\\\varphi' \end{pmatrix}, \ \forall \begin{pmatrix} 0_Y\\\varphi \end{pmatrix} \in D(A)$$
(4.23)

with

$$D(A) = \{0_Y\} \times \{\varphi \in C^1([-r, 0], Y), \ \varphi(0) \in D(B)\}.$$

Note that A is non-densely defined because

$$X_0 := \overline{D(A)} = 0_Y \times C_B \neq X.$$

Now define $L: X_0 \to X$ by

$$L\left(\begin{array}{c}0_Y\\\varphi\end{array}\right) := \left(\begin{array}{c}\hat{L}(\varphi)\\0_C\end{array}\right)$$

and $F : \mathbb{R} \times X_0 \to X$ by

$$F(t, \begin{pmatrix} 0_Y \\ \varphi \end{pmatrix}) := \begin{pmatrix} f(t, \varphi) \\ 0_C \end{pmatrix}.$$

Let

$$v(t) := \left(\begin{array}{c} 0_Y \\ u(t) \end{array}\right).$$

Then we can rewrite the PDE (4.22) as the following non-densely defined Cauchy problem

$$\frac{dv(t)}{dt} = Av(t) + L(v(t)) + F(t, v(t)), \ t \ge 0; \ v(0) = \begin{pmatrix} 0_Y \\ \varphi \end{pmatrix} \in X_0.$$
(4.24)

To state an existence theorem of periodic solutions for equation (4.21), we make the following assumptions.

Assumption 4.5.1. (C1) $f : \mathbb{R} \times C_B \to Y$ is Lipschitz on bounded sets; i.e., for each C > 0 there exists $K_f(C) \ge 0$ such that $||f(t, u) - f(t, v)|| \le K_f(C) ||u - v||$ for $t \in [0, \infty)$ and $||u|| \le C$ and $||v|| \le C$;

(C2) $f : \mathbb{R} \times C_B \to Y$ is bounded on bounded sets; i.e., there exists $L_f(T, \rho) \ge 0$ such that $||f(t, u)|| \le L_f(T, \rho)$ for $t \le T$ and $||u|| \le \rho$.

With these assumptions, we have the following result for equation (4.21).

Theorem 4.5.2. Let Assumption 4.5.1 hold with $\omega_B < 0$ and f being T-periodic in t. Suppose that there exists $\rho > 0$ such that $(N + T)(K_f(\rho) + ||\hat{L}||) < 1$ and $(N + T)(L_f(T, \rho) + ||\hat{L}|| \rho) \leq \rho$, where $N = \frac{T}{1 - e^{\omega_B T}}$, then equation (4.21) has a T-periodic solution.

Proof. Since (4.21) can be written as (4.24), denote G(t, v(t)) = L(v(t)) + F(t, v(t)), it suffices to prove that

- (a) A satisfies Assumption 3.1.2 (H1) with $\omega < 0$;
- (b) $G: [0,\infty) \times \{0_Y\} \times C_B \to Y \times C$ satisfies Assumption 3.1.2 (H1) (H2);

(c) There exists $\rho > 0$ such that $(N + T)K_G(\rho) < 1$ and $(N + T)L_G(T, \rho) \leq \rho$, where $N = \frac{T}{1 - e^{\omega T}}$.

It follows from Theorem 3.1.3 that equation (4.24) has a *T*-periodic mild solution, which implies that equation (4.21) has a *T*-periodic mild solution with initial value $u(0, .) = \varphi \in C_B$. Meanwhile, by Theorem 2.1 in Hale and Verduyn Lunel [1993], equation (4.21) has a unique solution $y_0(t) \in C^1([-r, \infty), Y)$ with initial condition $y_0(\theta) = \varphi(\theta)$ for $\theta \in [-r, 0]$. Therefore, $y_0(t)$ is a *T*-periodic solution for (4.21).

From Lemma 3.6 in Ducrot et al. [2013], we know that A as defined in (4.23) is a Hille-Yoshida operator with $\omega = \omega_B < 0$ and M = 1, which proves (a).

For $\varphi_1, \varphi_2 \in C_B$ such that $\|\varphi_1\| \leq C$ and $\|\varphi_2\| \leq C$, we have

$$\begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}, \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix} \in 0_Y \times C_B = \overline{D(A)}$$

and

$$\left\| \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix} \right\| = \|\varphi_1\| \le C, \left\| \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix} \right\| = \|\varphi_2\| \le C.$$

Then

$$\begin{aligned} \left\| G(t, \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}) - G(t, \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix}) \right\| \\ &= \left\| L(\begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}) - L(\begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix}) + F(t, \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}) - F(t, \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix}) \right\| \\ &\leq \left\| L(\begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}) - L(\begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix}) \right\| + \left\| F(t, \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}) - F(t, \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix}) \right\| \\ &= \left\| \left(\hat{L}(\varphi_1 - \varphi_2) \\ 0_C \right) \right\| + \left\| \left(f(t, \varphi_1) - f(t, \varphi_2) \\ 0_C \end{pmatrix} \right\| \\ &= \left\| \hat{L}(\varphi_1 - \varphi_2) \right\|_Y + \| f(t, \varphi_1) - f(t, \varphi_2) \|_Y \\ &\leq K_f(C) \| \varphi_1 - \varphi_2 \| + \left\| \hat{L} \right\| \| \varphi_1 - \varphi_2 \| \\ &= (K_f(C) + \left\| \hat{L} \right\|) \| \varphi_1 - \varphi_2 \| \\ &= (K_f(C) + \left\| \hat{L} \right\|) \left\| \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix} - \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix} \right\|. \end{aligned}$$

So there exists $K_G(C) = K_f(C) + \left\| \hat{L} \right\|$ such that

$$\left\| G(t, \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix}) - G(t, \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix}) \right\| \le K_G(C) \left\| \begin{pmatrix} 0_Y \\ \varphi_1 \end{pmatrix} - \begin{pmatrix} 0_Y \\ \varphi_2 \end{pmatrix} \right\|.$$

Furthermore, for
$$t \leq T$$
 and $\left\| \begin{pmatrix} 0_{Y} \\ \varphi \end{pmatrix} \right\| \leq \rho$, we have

$$\left\| G(t, \begin{pmatrix} 0_{Y} \\ \varphi \end{pmatrix}) \right\| = \left\| L \begin{pmatrix} 0_{Y} \\ \varphi \end{pmatrix} + F(t, \begin{pmatrix} 0_{Y} \\ \varphi \end{pmatrix}) \right\|$$

$$\leq \left\| L \begin{pmatrix} 0_{Y} \\ \varphi \end{pmatrix} \right\| + \left\| F(t, \begin{pmatrix} 0_{Y} \\ \varphi \end{pmatrix}) \right\|$$

$$= \left\| \begin{pmatrix} \hat{L}(\varphi) \\ 0_{C} \end{pmatrix} \right\| + \left\| \begin{pmatrix} f(t, \varphi) \\ 0_{C} \end{pmatrix} \right\|$$

$$= \left\| \hat{L}(\varphi) \right\|_{Y} + \| f(t, \varphi) \|_{Y}$$

$$\leq \left\| \hat{L} \right\| \rho + L_{f}(T, \rho).$$

So there exists $L_G(T,\rho) = \left\| \hat{L} \right\| \rho + L_f(T,\rho)$ such that $\left\| G(t, \begin{pmatrix} 0_Y \\ \varphi \end{pmatrix}) \right\| \le L_G(T,\rho)$, which completes the proof of (b).

With $K_G(C)$ and $L_G(T, \rho)$ given as above, (c) follows directly from the assumptions.

(ii) A reaction-diffusion equation with time delay

Let us consider the following periodic reaction-diffusion equation with time delay:

$$\begin{cases} \partial_t u(x,t) = \partial_x^2 u(x,t) - a u(x,t) - b(t) u(x,t-r), \ 0 \le x \le 1, \ t \ge 0 \\ u(0,t) = u(1,t) = 0.5, \ t \ge 0 \\ u(x,t) = \phi(t)(x), \ 0 \le x \le 1, \ -r \le t \le 0, \end{cases}$$
(4.25)

where $a \ge 0, b \in C([0,\infty), \mathbb{R}_+)$ is *T*-periodic. We will study the existence of *T*-periodic solution of problem (4.25).

Let v(x,t) = u(x,t) - 0.5, then we have the following equation:

$$\begin{cases} \partial_t v(x,t) = \partial_x^2 v(x,t) - av(x,t) - b(t)v(x,t-r) - 0.5a - 0.5b(t), \ 0 \le x \le 1, \ t \ge 0\\ v(0,t) = v(1,t) = 0, \ t \ge 0\\ v(x,t) = \phi(t)(x) - 0.5, \ 0 \le x \le 1, \ -r \le t \le 0. \end{cases}$$

$$(4.26)$$

We know that the existence of T-periodic solutions of equation (4.26) is equivalent to the existence of T-periodic solutions of equation (4.25).

Let X=C(0,1) and $B:X\rightarrow X$ be defined by

$$B\phi = \phi'' - a\phi$$

with

$$D(B) = \{ \phi \in C^2([0,1],\mathbb{R}), \phi(0) = \phi(1) = 0 \}.$$

Let $C_B := \{ \phi \in C([-r, 0], X) : \phi(0) \in \overline{D(B)} \}$ and define $f : [0, \infty) \times C_B \to X$ by

$$f(t,\phi) = -b(t)\phi(-r) - 0.5a - 0.5b(t).$$

Then equation (4.26) can be written as

$$\begin{cases} \frac{dy(t)}{dt} = By(t) + f(t, y_t), \ \forall t \ge 0\\ y_0 = \varphi \in C_B \end{cases}$$
(4.27)

Proposition 4.5.1. Assume that

- (i) $a > 0, 0 \le b(t) \le b_+$ and b(t + T) = b(t) for $t \ge 0$;
- (*ii*) $\left(\frac{T}{1-e^{-aT}}+T\right)b_{+} < 1;$
- (iii) There exists $\rho > 0$ such that $(\frac{T}{1-e^{-aT}} + T)(0.5a + 0.5b_{+} + b_{+}\rho) \le \rho$.

Then equation (4.26) thus (4.25) has a T-periodic solution.

Proof. Since equation (4.26) can be written as (4.27), it suffices to check assumptions of Theorem 4.5.2.

Let $\psi \in X$ and let $\lambda > -a$. Then

$$(\lambda I - B)\varphi = \psi \Leftrightarrow (\lambda + a)\varphi - \varphi'' = \psi.$$

Following exactly the same way as in the proof of part (a) of Proposition 4.3.1, we obtain that

$$\left\| (\lambda I - B)^{-1} \right\| \le \frac{1}{\lambda + a}, \ \forall \lambda > -a,$$

which implies that $\omega_B = -a < 0$. For $\varphi_1, \varphi_2 \in C_B$ and $\|\varphi_1\| \leq C$, $\|\varphi_2\| \leq C$, we have

$$\begin{split} \|f(t,\varphi_1) - f(t,\varphi_2)\| &= \|-b(t)\varphi_1(-r) - 0.5a - 0.5b(t) + b(t)\varphi_2(-r) + 0.5a + 0.5b(t)\| \\ &= \|b(t)(\varphi_2(-r) - \varphi_2(-r))\| \\ &\leq \|b(t)\| \|\varphi_2(-r) - \varphi_2(-r))\| \\ &\leq b_+ \|\varphi_1 - \varphi_2\| \,. \end{split}$$

So $K_f(\rho) = b_+$ for $\forall \rho > 0$. Moreover, for $\varphi \in C_B$ with $\|\varphi\| \le \rho$ and $0 \le t \le T$,

$$\|f(t,\varphi)\| = \|-b(t)\varphi(-r) - 0.5a - 0.5b(t)\|$$

$$\leq b_{+} \|\varphi\| + 0.5a + 0.5b_{+}$$

$$\leq b_{+}\rho + 0.5a + 0.5b_{+}.$$

So we have $L_f(T, \rho) = b_+\rho + 0.5a + 0.5b_+$. Therefore, assumptions (ii) and (iii) imply $(N+T)(K_f(\rho) + \|\hat{L}\|) < 1$ and $(N+T)(L_f(T,\rho) + \|\hat{L}\|\rho) \le \rho$ in Theorem 4.5.2, respectively. The conclusion follows from Theorem 4.5.2.

Now we choose parameters for equation (4.26) such that assumptions in Proposition 4.5.1 are satisfied. We will perform numerical simulation to demontrate the existence of T-periodic solutions.

Let T = 1, a = 1 and $b(t) = 0.15 + 0.15 \sin(2\pi t)$. We can verify that Proposition 4.5.1 holds, so there exists a T-periodic solution, which can be seen from Figure 4.10.

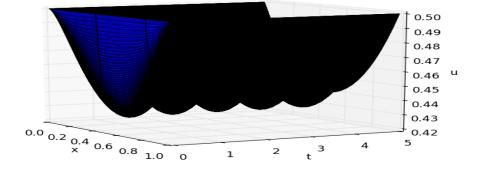


Figure 4.10: A *T*-periodic solution of the delayed reaction-diffusion equation (4.26) with initial condition $\varphi(x,t) = 0.5$ for $t \in [-1,0]$, $x \in [0,1]$, where $b(t) = 0.15 + 0.15 \sin(2\pi t)$, T = 1 and a = 1.

Now we change the parameters so that the conditions in Proposition 4.5.1 do hold. Let T = 1, a = 1 and $b(t) = 1.5 + 10 \sin(2\pi t)$. Figure 4.11 gives a solution in this scenario.

(iii) The diffusive Nicholson's blowflies equation. We consider the diffusive Nicholson's blowflies equation (So and Yang [1998], Yang and So [1998], So et al. [2000])

$$\begin{cases} \frac{\partial u(t,x)}{\partial t} = \frac{\partial^2 u(t,x)}{\partial x^2} - \tau u(t,x) + \beta(t)\tau u(t-1,x)e^{u(t-1,x)}, \ t \ge 0, \ x \in [0,1] \\ u(t,0) = u(t,1) = 0.1, \ t \ge 0, \end{cases}$$
(4.28)

where $\beta(t)$ is T-periodic. To study existence of T-periodic solution of equation (4.28),

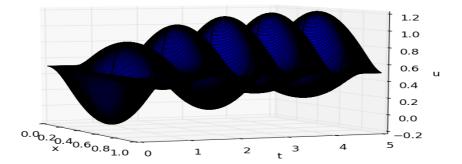


Figure 4.11: A solution of the delayed reaction-diffusion equation (4.26) with initial condition $\varphi(x,t) = 0.5$ for $t \in [-1,0]$, $x \in [0,1]$, where $b(t) = 1.5 + 10 \sin(2\pi t)$, T = 1 and a = 1.

let v(t, x) = u(t, x) - 0.1. Then we have

$$\begin{cases} \frac{\partial v(t,x)}{\partial t} = \frac{\partial^2 v(t,x)}{\partial x^2} - \tau v(t,x) + \beta(t)\tau v(t-1,x)e^{-[v(t-1,x)+0.1]} \\ +0.1\beta(t)\tau e^{-[v(t-1,x)+0.1]} - 0.1\tau \\ v(t,0) = v(t,1) = 0, \end{cases}$$
(4.29)

We know that existence of T-periodic solutions of equation (4.29) is equivalent to the existence of T-periodic solutions of equation (4.28).

Let X = C[0, 1] and let $B : X \to X$ be defined by

$$B\phi = \phi'' - \tau\phi$$

with $D(B) = \{ \phi \in C^2([0,1], \mathbb{R}), \phi(0) = \phi(1) = 0 \}$. Let $C_B := \{ \phi \in C([-1,0], X) : \phi(0) \in \overline{D(B)} \}$ and define $f : [0, \infty) \times C_B \to X$ by

$$f(t,\phi) = \beta(t)\tau\phi(-1)e^{-[\phi(-1)+0.1]} + 0.1\beta(t)\tau e^{-[\phi(-1)+1]} - 0.1\tau$$

Then equation (4.29) can be written as

$$\frac{dy(t)}{dt} = By(t) + f(t, y_t), \ \forall t \ge 0$$
(4.30)

Proposition 4.5.2. Assume that

- (i) $\tau > 0, 0 \le \beta(t) \le \beta_+$ and $\beta(t) = \beta(t+T)$ for $\forall t \ge 0$;
- (ii) There exists $\rho > 0$ such that $(\frac{T}{1-e^{-\tau T}}+T)\beta_+\tau e^{-0.1}(\rho+1.1)e^{\rho} < 1$ and $(\frac{T}{1-e^{-\tau T}}+T)\tau(0.1+\beta_+\rho e^{\rho-0.1}+0.1\beta_+e^{\rho-0.1}) \le \rho$.

Then equation (4.29) thus (4.28) has a T-periodic solution.

Proof. Since equation (4.29) can be written as (4.30), it suffices to check assumptions of Theorem 4.5.2. Let $\psi \in X$ and let $\lambda > -\tau$. Then

$$(\lambda I - B)\varphi = \psi \Leftrightarrow (\lambda + \tau)\varphi - \varphi'' = \psi.$$

By following exactly the same way as in the proof of part (a) of Proposition 4.3.1, we obtain that

$$\left\| (\lambda I - B)^{-1} \right\| \le \frac{1}{\lambda + \tau}, \ \forall \lambda > -\tau,$$

which implies that $\omega_B = -\tau < 0$. For $\varphi_1, \varphi_2 \in C_B$ and $\|\varphi_1\| \le \rho$, $\|\varphi_2\| \le \rho$, we have

$$f(t,\varphi_1) - f(t,\varphi_2) = \beta(t)\tau\varphi_1(-1)e^{-[\varphi_1(-1)+0.1]} + 0.1\beta(t)\tau e^{-[\varphi_1(-1)+0.1]} - 0.1\tau$$
$$-\beta(t)\tau\varphi_2(-1)e^{-[\varphi_2(-1)+0.1]} - 0.1\beta(t)\tau e^{-[\varphi_2(-1)+0.1]} + 0.1\tau$$

and

$$\begin{split} \|f(t,\varphi_{1}) - f(t,\varphi_{2})\| &\leq \left\|\beta(t)\tau\varphi_{1}(-1)e^{-[\varphi_{1}(-1)+0.1]} - \beta(t)\tau\varphi_{2}(-1)e^{-[\varphi_{2}(-1)+0.1]}\right\| \\ &+ \left\|0.1\beta(t)\tau e^{-[\varphi_{1}(-1)+0.1]} - 0.1\beta(t)\tau e^{-[\varphi_{2}(-1)+0.1]}\right\| \\ &\leq \left\|\beta(t)\tau e^{-0.1}(\varphi_{1}(-1)e^{-\varphi_{1}(-1)} - \varphi_{1}(-1)e^{-\varphi_{2}(-1)})\right\| \\ &+ \left\|\beta(t)\tau e^{-0.1}(\varphi_{1}(-1)e^{-\varphi_{2}(-1)} - \varphi_{2}(-1)e^{-\varphi_{2}(-1)})\right\| \\ &+ \left\|0.1\beta(t)\tau e^{-0.1}(e^{-\varphi_{1}(-1)} - e^{-\varphi_{2}(-1)})\right\| \\ &\leq \beta_{+}\tau e^{-0.1}(\rho+1)e^{\rho} \left\|\varphi_{1} - \varphi_{2}\right\| + 0.1\beta_{+}\tau e^{-0.1}e^{\rho} \left\|\varphi_{1} - \varphi_{2}\right\| \\ &= \beta_{+}\tau e^{-0.1}(\rho+1.1)e^{\rho} \left\|\varphi_{1} - \varphi_{2}\right\|. \end{split}$$

So we have $K_f(\rho) = \beta_+ \tau e^{-0.1} (\rho + 1.1) e^{\rho}$ for $\rho > 0$. Moreover, for $\varphi \in C_B$ with $\|\varphi\| \le \rho$ and $0 \le t \le T$,

$$\begin{split} \|f(t,\varphi)\| &= \left\|\beta(t)\tau\varphi(-1)e^{-[\varphi(-1)+0.1]} + 0.1\beta(t)\tau e^{-[\varphi(-1)+0.1]} - 0.1\tau\right\| \\ &\leq \beta_+\tau e^{-0.1} \left\|\varphi(-1)e^{-\varphi(-1)}\right\| + 0.1\beta_+\tau e^{-0.1} \left\|e^{-\varphi(-1)}\right\| + 0.1\tau \\ &\leq \tau(0.1+\beta_+\rho e^{\rho-0.1} + 0.1\beta_+e^{\rho-0.1}). \end{split}$$

Hence, we have $L_f(T,\rho) = \tau (0.1 + \beta_+ \rho e^{\rho - 0.1} + 0.1 \beta_+ e^{\rho - 0.1})$. Therefore, assumption (ii) implies $(N + T)(K_f(\rho) + \|\hat{L}\|) < 1$ and $(N + T)(L_f(T,\rho) + \|\hat{L}\|\rho) \leq \rho$ in Theorem 4.5.2. The conclusion follows from Theorem 4.5.2.

Proposition 4.5.2 indicates that if the production related function $\beta(t)$ is *T*-periodic and bounded above by a constant β_+ , and there exists $\rho > 0$ such that $\beta_+ < \frac{1}{\tau e^{-0.1}(\rho+1.1)e^{\rho}(\frac{T}{1-e^{-\tau T}}+T)}$ and $(\frac{T}{1-e^{-\tau T}}+T)\tau(0.1+\beta_+\rho e^{\rho-0.1}+0.1\beta_+e^{\rho-0.1}) \leq \rho$, then the model has a *T*-periodic solution.

Now we choose parameters for equation (4.28) such that assumptions in Proposition 4.5.2 are satisfied. Let T = 1, $\tau = 1$ and $\beta(t) = 0.025 + 0.015 \cos 2\pi t$ in equation

(4.28), then it's easy to check that assumptions of Proposition 4.5.2 are satisfied. So there exists a T-periodic solution, which can be seen from Figure 4.12.

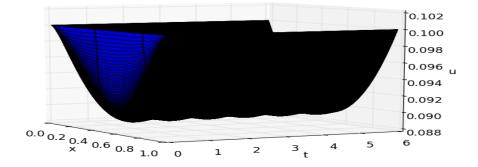


Figure 4.12: A *T*-periodic solution of the diffusive Nicholson's blowflies equation (4.28) with initial condition $\varphi(x,t) = 0.1$ for $t \in [-1,0]$, $x \in [0,1]$, where $\beta(t) = 0.025 + 0.015 \cos(2\pi t)$, T = 1 and $\tau = 1$.

Chapter 5

Conclusions and Future Study

In conclusion, I gave a few theorems on the existence of periodic solutions of abstract semilinear equations and abstract semilinear evolution equations and applied them to age-structured models with periodic harvesting, diffusive logistic equations with periodic coefficients, periodic functional differential equations including delayed red-blood cell models, and periodic partial functional differential equations including diffusive Nicholson's blowflies equation.

Further studies could go towards two directions:

One is further theoretical study. So far only the existence of periodic solutions was obtained for these equations, the next step is to study stability of the existing periodic solutions.

The other one is application. Besides the biological and medical models I mentioned in the application chapter, the theorems can also be applied to other models such as periodic wave equations and periodic epidemic models (with delay, age-structure or diffusion).

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