



L_1 -maximal regularity for quasilinear second order differential equation with damped term

Kordan Ospanov 

L. N. Gumilyov Eurasian National University, 2 Satpaev Street, Astana, 010008, Kazakhstan

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Abstract. We investigated a quasilinear second order equation with damped term on the real axis. We gave some suitable conditions for existence of the L_1 -maximal regular solutions of this equation.

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1 Introduction and statement of main result

Let $\mathbb{R} := (-\infty, +\infty)$, $L_1 := L_1(\mathbb{R})$ and $\|\cdot\|_1$ be the norm of L_1 . We consider the equation

$$\mathbf{L}y := -y'' + r(x, y)y' + q(x, y)y = f(x), \quad x \in \mathbb{R}, \quad (1.1)$$

where r is continuously differentiable and q is a continuous function, $f \in L_1$. This is a useful equation in mathematical physics (see [5, 26]).

By $C_0^{(k)}(\mathbb{R})$ ($k = 1, 2, \dots$) we denote the set of k times continuously differentiable functions with compact support. Let $C_{\text{loc}}^{(j)}(\mathbb{R}) = \{y : \psi y \in C_0^{(j)}(\mathbb{R}), \forall \psi \in C_0^{(\infty)}(\mathbb{R})\}$ ($j = 1, 2$).


Definition 1.1. Let $y \in L_1$, if there is a sequence $\{y_n\}_{n=1}^{\infty} \subset C_{\text{loc}}^{(2)}(\mathbb{R})$ such that

$$\lim_{n \rightarrow \infty} \|\psi(y_n - y)\|_1 = 0 \quad \text{and} \quad \lim_{n \rightarrow \infty} \|\psi(\mathbf{L}y_n - f)\|_1 = 0,$$

$\forall \psi \in C_0^{(\infty)}(\mathbb{R})$. Then y is called a solution of (1.1).

The purpose of this work is to find some conditions for r and q such that for every $f \in L_1$, the equation (1.1) has a solution y which satisfies

$$\|y''\|_1 + \|r(\cdot, y)y'\|_1 + \|q(\cdot, y)y\|_1 < \infty.$$

 Email: ospanov_kn@enu.kz

The separability of differential operators introduced by Everitt and Giertz in [7, 8] plays an important role in the study of second order differential equations. Recall that the Sturm–Liouville operator

$$\tilde{L}y := -y'' + q_1(x)y,$$

acting in $L_2(\mathbb{R})$ is separable, if there is a constant $c > 0$ such that

$$\| -y'' \|_2 + \| q_1(\cdot)y \|_2 \leq c(\| \tilde{L}y \|_2 + \| y \|_2), \quad \forall y \in D(\tilde{L}).$$

Everitt and Giertz [7, 8] proved that if q_1 and its derivatives satisfy some conditions, then \tilde{L} is separable in $L_2(\mathbb{R})$. In the case q_1 is not differentiable function, the separability of \tilde{L} in $L_2(\mathbb{R})$ was discussed in [3, 23]. In [9], Everitt, Giertz and Weidmann give an example of non-separable Sturm–Liouville operator in $L_2(\mathbb{R})$ with strongly oscillating and infinitely smooth coefficient q_1 . The separability of linear partial differential operators was studied in [4, 15, 17, 21, 24]. Some sufficient conditions of separability of operators on Riemann manifolds are obtained in [1, 2, 12, 13].

The separability is also an important tool when dealing with quasilinear equations. In [16], Muratbekov and Otelbaev used the separability to discuss the solvability of the nonlinear equation

$$-y'' + q_0(x, y)y = f(x), \quad (1.2)$$

where $f \in L_2(\mathbb{R})$. Grinshpun and Otelbaev showed that the solvability of the equation (1.2) in L_1 implies $q_0 \geq 1$ (see [6]). This method is useful for the multidimensional (Schrödinger) equation $-\Delta u + q(x, u)u = F(x)$, $x \in \mathbb{R}^n$ (see [17, 20] for details).

In general, the expression (1.1) can be converted neither to (1.2) nor to the form

$$-(p_2(x, y)y')' + q_2(x, y)y = f(x).$$

In [22], we considered the equation $-y'' + r(x, y)y' = f(x)$, $f \in L_2(\mathbb{R})$, and found some conditions for r such that this equation is solvable. In the present paper, we discuss the more general equation (1.1), in the case $f \in L_1$. Under weaker conditions on r than in [22] the existence and regularity of solutions of (1.1) are established.

Schauder's fixed-point theorem is used to prove our main result (see [10]).

Let g and h be some functions on \mathbb{R} and let

$$\begin{aligned} \alpha_{g,h}(t) &= \int_0^t |g(\eta)| d\eta \operatorname{ess\,sup}_{\xi \in (t, +\infty)} |h(\xi)|^{-1}, & t > 0, \\ \beta_{g,h}(\tau) &= \int_\tau^0 |g(\eta)| d\eta \operatorname{ess\,sup}_{\xi \in (-\infty, \tau)} |h(\xi)|^{-1}, & \tau < 0, \\ \gamma_{g,h} &= \max \left(\sup_{t>0} \alpha_{g,h}(t), \sup_{\tau<0} \beta_{g,h}(\tau) \right). \end{aligned}$$

The main result of this paper is the following.

Theorem 1.2. *Let r be a continuously differentiable function and q a continuous function satisfying*

$$r \geq \delta_1 \sqrt{1+x^2} \quad (\delta_1 > 0) \quad (1.3)$$

and

$$\sup_{c_0 \in \mathbb{R}} \gamma_{q(\cdot, c_0), r(\cdot, c_0)} < \infty. \quad (1.4)$$

Then for any $f \in L_1$, the equation (1.1) has a solution y such that

$$\|y''\|_1 + \|r(\cdot, y)y'\|_1 + \|q(\cdot, y)y\|_1 < \infty. \quad (1.5)$$

Example 1.3. Let $r = 10 + x^{10} + 5y^4$, $q = x^3 + \cos^4 x + 2y$. Then r and q satisfy the conditions of Theorem 1.2.

2 Auxiliary statements

By Muckenhoupt's theorem (Theorem 2 in [14]), we obtain the following lemma.

Lemma 2.1. Let g and h be continuous functions on \mathbb{R} such that $\gamma_{g,h} < \infty$. Then

$$\int_{\mathbb{R}} |g(x)y(x)| dx \leq \gamma_{g,h} \int_{\mathbb{R}} |h(x)y'(x)| dx, \quad \forall y \in C_0^{(1)}(\mathbb{R}). \quad (2.1)$$

Moreover, $\gamma_{g,h}$ is the smallest constant which satisfies (2.1).

Let r be a continuously differentiable function and

$$l_0 y = -y'' + r(x)y', \quad D(l_0) = C_0^{(2)}(\mathbb{R}).$$

Denote by l the closure of l_0 in L_1 .

Lemma 2.2. Let r be continuously differentiable and satisfy (1.3). Then l is invertible, $R(l) = L_1$ and

$$\|y''\|_1 + \|ry'\|_1 \leq 3\|ly\|_1, \quad \forall y \in D(l). \quad (2.2)$$

Proof. We use the method of [25] to prove (2.2). Let $y \in C_0^{(2)}(\mathbb{R})$ be a real function, and $\gamma > -1$. Then by integration by parts, we get

$$\int_{\mathbb{R}} (ly)y' [(y')^2]^{\gamma/2} dx = \int_{\mathbb{R}} r [(y')^2]^{\gamma/2+1} dx.$$

By Hölder's inequality, we have that

$$\int_{\mathbb{R}} r [(y')^2]^{\gamma/2+1} dx \leq \left[\int_{\mathbb{R}} |r^{-\alpha} ly|^p dx \right]^{1/p} \left[\int_{\mathbb{R}} |r^{\alpha} (y')^{\gamma+1}|^q dx \right]^{1/q}, \quad (2.3)$$

where $1 < p < \infty$, $q = p/(p-1)$. We choose α and γ as follows: $(\gamma+1)q = \gamma+2$, $\alpha q = 1$. This implies $\gamma+2 = p$. So from (2.3) it follows that $\|r^{1/p}y'\|_p \leq \|r^{-1/q}ly\|_p$. Taking the limit $p \rightarrow 1$, we get

$$\|ry'\|_1 \leq \|ly\|_1, \quad y \in C_0^{(2)}(\mathbb{R}). \quad (2.4)$$

Since $\|y''\|_1 \leq \|ly\|_1 + \|ry'\|_1 \leq 2\|ly\|_1$, we have $\|y''\|_1 + \|ry'\|_1 \leq 3\|ly\|_1$, $\forall y \in C_0^{(2)}(\mathbb{R})$. Since l is a closed operator, the last inequality holds for any $y \in D(l)$.

From Lemma 2.1, (1.3) and (2.4) follows that

$$\|y\|_1 \leq c_1 \|ly\|_1, \quad y \in D(l). \quad (2.5)$$

So the inverse l^{-1} of l exists.

Next, we show that $R(l) = L_1$. Let $R(l) \neq L_1$. Since l is closed, (2.5) implies $R(l)$ is closed. Hence there exists a nonzero element $z_0 \in {}^\perp R(l)$ such that $l^*z_0 = -z_0'' - (r(x)z_0)' = 0$, where l^* is adjoint operator of l . Then

$$\left[z_0 \exp \left(\int_a^x r(\eta) d\eta \right) \right]' = c_2 \exp \left(\int_a^x r(\eta) d\eta \right).$$

Let $c_2 \neq 0$. Without loss of generality, we can assume that $c_2 = -1$. Then

$$\left(z_0 \exp \left(\int_a^x r(\eta) d\eta \right) \right)' < 0,$$

i.e. $z_0(x)$ is a monotonically decreasing function, moreover $z_0(x-k) > \exp(k)z_0(x)$, $x \in \mathbb{R}$, $k = 1, 2, \dots$, which implies that $z_0 \notin L_\infty(\mathbb{R})$.

Let $c_2 = 0$. Then

$$z_0 = c_3 \exp \left(- \int_a^x r(\eta) d\eta \right), \quad c_3 \neq 0.$$

Therefore $z_0 \notin L_\infty(\mathbb{R})$. We obtain a contradiction, hence $R(l) = L_1$. \square

We consider the following linear equation

$$ly := -y'' + r_1(x)y' + q_1(x)y = f(x), \quad x \in \mathbb{R}. \quad (2.6)$$

The function $y \in L_1$ is called a solution of (2.6), if there exists a sequence $\{y_n\}_{n=1}^\infty \subset C_0^{(2)}(\mathbb{R})$ such that $\|y_n - y\|_1 \rightarrow 0$ and $\|ly_n - f\|_1 \rightarrow 0$ as $n \rightarrow \infty$.

Lemma 2.3. *Let r_1 be a continuously differentiable function such that $r_1 \geq \delta_1 \sqrt{1+x^2}$. Assume q_1 is a continuous function and $\gamma_{q_1, r_1} < \infty$. Then for every $f \in L_1$, the equation (2.6) has a unique solution y such that*

$$\|y''\|_1 + \|r_1 y'\|_1 + \|q_1 y\|_1 \leq c_4 \|f\|_1, \quad (2.7)$$

where c_4 depends only on γ_{q_1, r_1} .

Proof. Let $x = at$ ($a > 0$), then (2.6) becomes that

$$-\tilde{y}'' + a^{-1}\tilde{r}_1(t)\tilde{y}' + a^{-2}\tilde{q}_1(t)\tilde{y} = \tilde{f}, \quad (2.8)$$

where $\tilde{y}(t) = y(at)$, $\tilde{r}_1(t) = r_1(at)$, $\tilde{q}_1(t) = q_1(at)$, $\tilde{f}(t) = a^{-2}f(at)$. Let $l_{0a}\tilde{y} = -\tilde{y}''_{tt} + a^{-1}\tilde{r}_1\tilde{y}'$, $\tilde{y} \in C_0^{(2)}(\mathbb{R})$. By l_a we denote the closure in L_1 of l_{0a} . Since $a^{-1}\tilde{r}_1(t)$ satisfies the conditions of Lemma 2.2, it follows that the operator l_a is continuously invertible and

$$\|\tilde{y}''\|_1 + \|a^{-1}\tilde{r}_1\tilde{y}'\|_1 \leq 3\|l_a\tilde{y}\|_1, \quad \forall \tilde{y} \in D(l_a). \quad (2.9)$$

Let $a = 4(1 + \gamma_{\tilde{q}_1, \tilde{r}_1})$. By 2.1, we obtain that

$$\|a^{-2}\tilde{q}_1\tilde{y}\|_1 \leq \frac{\gamma_{\tilde{q}_1, \tilde{r}_1}}{a^2} \|\tilde{r}_1\tilde{y}'\|_1 \leq \frac{3}{4} \|l_a\tilde{y}\|_1, \quad \forall \tilde{y} \in D(l_a). \quad (2.10)$$

Hence, by a well-known theorem (see [11, Chapter 4, Theorem 1.16]), we find that the operator $l_a + a^{-2}\tilde{q}_1(t)E$ corresponding to (2.8) is invertible and $R(l_a + a^{-2}\tilde{q}_1E) = L_1$. Let \tilde{y} be a solution of the equation (2.8), by (2.9) and (2.10), we obtain that

$$\|\tilde{y}''\|_1 + \|a^{-1}\tilde{r}_1\tilde{y}'\|_1 + \|a^{-2}\tilde{q}_1\tilde{y}\|_1 \leq 4\|l_a\tilde{y}\|_1. \quad (2.11)$$

From (2.10) it follows that

$$\|a^{-2}\tilde{q}_1\tilde{y}\|_1 \leq 3\|(l_a + a^{-2}\tilde{q}_1E)\tilde{y}\|_1.$$

So

$$\|l_a\tilde{y}\|_1 \leq \|(l_a + a^{-2}\tilde{q}_1E)\tilde{y}\|_1 + \|a^{-2}\tilde{q}_1\tilde{y}\|_1 \leq 4\|(l_a + a^{-2}\tilde{q}_1E)\tilde{y}\|_1. \quad (2.12)$$

The inequalities (2.11) and (2.12) imply that for the solution \tilde{y} of (2.8), the following inequality holds:

$$\|\tilde{y}''\|_1 + \|a^{-1}\tilde{r}_1\tilde{y}'\|_1 + \|a^{-2}\tilde{q}_1\tilde{y}\|_1 \leq 16\|\tilde{f}\|_1.$$

Taking $t = a^{-1}x$, we to obtain (2.7). \square

Remark 2.4. Let $r_1(x)$ be continuously differentiable. Assume $q_1(x)$ is a continuous function. L will denote the closure in L_1 of the operator $L_0y := -y'' + r_1y' + q_1y$, $D(L_0) = C_0^{(2)}(\mathbb{R})$. If there is a constant $c_5 > 0$ such that $\| -y'' \|_1 + \| r_1(\cdot)y' \|_1 + \| q_1(\cdot)y \|_1 \leq c_5 (\| Ly \|_1 + \| y \|_1)$, $\forall y \in D(L)$, then L is called separable in L_1 .

If the conditions of Lemma 2.3 hold, then the operator L is separable in L_1 .

3 Proof of the main theorem

Let $C(\mathbb{R})$ be the space of bounded continuous functions on \mathbb{R} with the norm $\|y\|_{C(\mathbb{R})} = \sup_{x \in \mathbb{R}} |y(x)|$. Let ε and A be positive numbers. Set

$$S_A = \left\{ z \in C(\mathbb{R}) : \sup_{x \in \mathbb{R}} |z(x)| \leq A \right\}.$$

Let $v \in S_A$. $L_{v,\varepsilon}$ denote the closure in L_1 of the following linear differential expression

$$L_{0,v,\varepsilon}y := -y'' + [r(x, v(x)) + \varepsilon(1 + x^2)]y' + q(x, v(x))y, \quad \forall y \in C_0^{(2)}(\mathbb{R}).$$

We consider the equation

$$L_{v,\varepsilon}y = f(x). \quad (3.1)$$

$\tilde{r}_{1,\varepsilon,v}(x) := r(x, v(x)) + \varepsilon(1 + x^2)$ and $\tilde{q}_v(x) := q(x, v(x))$ satisfy all of the conditions of Lemma 2.3. Indeed, by (1.3), $\tilde{r}_{1,\varepsilon,v}(x) \geq \delta_1\sqrt{1 + x^2}$, $\delta_1 > 0$. Hence $\gamma_{1,\tilde{r}_{1,\varepsilon,v}} < \infty$. From (1.4) it follows that $\gamma_{\tilde{q}_v(x),\tilde{r}_{1,\varepsilon,v}(x)} \leq C_1 \sup_{t \in \mathbb{R}} \gamma_{q(x,t),r(x,t)} < \infty$. Therefore, for any $f \in L_1$, the equation (3.1) has a unique solution y and

$$\|y''\|_1 + \|[r(\cdot, v(\cdot)) + \varepsilon(1 + x^2)]y'\|_1 + \|q(\cdot, v(\cdot))y\|_1 \leq C_2\|f\|_1, \quad (3.2)$$

where C_2 does not depend on A . By 2.1, we have that

$$\|y\|_1 \leq C_3\|\tilde{r}_{1,\varepsilon,v}y'\|_1, \quad \|\sqrt{1 + x^2}y\|_1 \leq C_4\|(1 + x^2)y'\|_1. \quad (3.3)$$

By using (3.2), (3.3) and Theorem 1 given in Chapter 3 of [18], we obtain that

$$\begin{aligned} \|y\|_W := \|y''\|_1 + \|[r(\cdot, v(\cdot)) + (1 + x^2)]y'\|_1 + \|[|q(\cdot, v(\cdot))| + \sqrt{1 + x^2}]y\|_1 \\ + \sup_{x \in \mathbb{R}} |(1 + x^2)^{3/8}y(x)| \leq C_5\|f\|_1, \quad y \in D(L_{v,\varepsilon}), \end{aligned} \quad (3.4)$$

where C_5 also does not depend on A .

Let $A = C_5\|f\|_1 + 1$. Set $P_\varepsilon(v) = L_{v,\varepsilon}^{-1}f$, where $v \in S_A$, $\varepsilon > 0$, $f \in L_1$ and $L_{v,\varepsilon}^{-1}$ is inverse to $L_{v,\varepsilon}$. According to (3.4), the operator P_ε maps S_A into itself. Moreover, the operator P_ε maps S_A to the set

$$Q_A := \{y : \|y\|_W \leq C_5\|f\|_1\}.$$

Q_A is compact in $C(\mathbb{R})$. Indeed, let $\gamma > 0$, then by (3.4) there exists $l \in \mathbb{N}$ such that for any $z \in Q_A$

$$\begin{aligned} \|z''\|_{L_1(\mathbb{R} \setminus [-l, l])} + \|[r(\cdot, v(\cdot)) + (1 + x^2)]z'\|_{L_1(\mathbb{R} \setminus [-l, l])} \\ + \left\| \left[|q(\cdot, v(\cdot))| + \sqrt{1 + x^2} \right] z \right\|_{L_1(\mathbb{R} \setminus [-l, l])} < \gamma/2, \end{aligned} \quad (3.5)$$

and

$$\sup_{x: |x| \geq l} \frac{C_5\|f\|_1 + 1}{(1 + x^2)^{3/8}} < \gamma/2. \quad (3.6)$$

Let $\varphi_l \in C_0^{(\infty)}(-l-1, l+1)$ ($l = 1, 2, \dots$) such that $\varphi_l(x) = 1$ for $x \in [-l, l]$, $\varphi_l(x) = 0$ for $x \notin [-l-1, l+1]$ and $0 \leq \varphi_l \leq 1$. We denote $T_l = \{\varphi_l z : z \in Q_A\}$. By (3.5) and (3.6), T_l is a γ -net of Q_A . On the other hand, T_l is a subset of the Sobolev space

$$\mathring{W}_1^2(-l-1, l+1) = \{\theta \in W_1^2(-l-1, l+1) : \theta(x) = 0, \text{ as } |x| \geq l+1\}.$$

Notice that the embedding of $\mathring{W}_1^2(-l-1, l+1)$ in $C_0[-l-1, l+1]$ is compact, where $C_0[-l-1, l+1] = \{\eta \in C[-l-1, l+1] : \eta(x) = 0, \text{ as } |x| \geq l+1\}$ (see [19, 27]). So T_l is a compact γ -net of Q_A . By Hausdorff's theorem (see [10, Chapter 1]), Q_A is compact in $C(\mathbb{R})$.

Next, we show that the operator P_ε is continuous on S_A . Let $\{v_n\}_{n=1}^\infty \subset S_A$ be a sequence such that $\sup_{x \in \mathbb{R}} |v_n(x) - v(x)| \rightarrow 0$ as $n \rightarrow +\infty$. If y_n ($n = 1, 2, \dots$) and y satisfy

$$L_{v,\varepsilon}y = f, \quad L_{v_n,\varepsilon}y_n = f. \quad (3.7)$$

Then $P_\varepsilon(v_n) - P_\varepsilon(v) = y_n - y$. So it suffices to show that $\sup_{x \in \mathbb{R}} |y_n(x) - y(x)| \rightarrow 0$ as $n \rightarrow \infty$. By (3.7), we deduce that

$$y - y_n = L_{v,\varepsilon}^{-1} \{ [r(x, v_n(x)) - r(x, v(x))] y_n' + [q(x, v_n(x)) - q(x, v(x))] y_n \}. \quad (3.8)$$

Since functions v and v_n ($n = 1, 2, \dots$) are continuous, we see that $r(x, v_n(x)) - r(x, v(x))$ and $q(x, v_n(x)) - q(x, v(x))$ are continuous functions. Therefore, from (3.8) it follows that

$$\begin{aligned} \|y_n - y\|_{L_1(-a,a)} \leq c \max_{x \in [-a,a]} [|r(x, v_n(x)) - r(x, v(x))|, |q(x, v_n(x)) - q(x, v(x))|] \\ \times \left[\|y_n'\|_{L_1(-a,a)} + \|y_n\|_{L_1(-a,a)} \right] \rightarrow 0 \end{aligned} \quad (3.9)$$

as $n \rightarrow \infty$, for every $a > 0$. On the other hand, by (3.4), we have $\{y_n\}_{n=1}^{+\infty} \subset Q_A$, $\|y_n\|_W \leq A$ ($n = 1, 2, \dots$), $y \in Q_A$, $\|y\|_W \leq A$. Since the set Q_A is compact in $C(\mathbb{R})$, without loss of generality, we can assume that the sequence $\{y_n\}_{n=1}^{+\infty}$ converges to some $z \in C(\mathbb{R})$. By (3.4)

$$\lim_{|x| \rightarrow \infty} y(x) = 0, \quad \lim_{|x| \rightarrow \infty} z(x) = 0. \quad (3.10)$$

Since the operator $L_{v,\varepsilon}^{-1}$ is closed, by (3.9) and (3.10), we obtain that $z = y$. Thus P_ε is continuous.

So P_ε is a completely continuous operator in $C(\mathbb{R})$ and it maps the ball S_A into itself. By Schauder's theorem (see [10, Chapter XVI]), P_ε has a fixed point y in S_A , i.e. $P_\varepsilon(y) = y$. And y satisfies the equality

$$-y'' + [r(x, y) + \varepsilon(1 + x^2)] y' + q(x, y)y = f(x).$$

By Lemma 2.3, we obtain that

$$\|y''\|_1 + \|[r(\cdot, y) + \varepsilon(1 + x^2)] y'\|_1 + \|q(\cdot, y) y'\|_1 \leq C_5 \|f\|_1.$$

Now, let $\{\varepsilon_j\}_{j=1}^\infty$ be a sequence of positive numbers such that $\lim_{j \rightarrow \infty} \varepsilon_j = 0$. Recall that $P_{\varepsilon_j}(v) = L_{v, \varepsilon_j}^{-1} f$. If $y_j \in S_A$ is the fixed point of the operator P_{ε_j} , then

$$-y_j'' + [r(x, y_j) + \varepsilon_j(1 + x^2)] y_j' + q(x, y_j)y_j = f(x).$$

Then according to Lemma 2.3, we have

$$\|y_j''\|_1 + \|[r(\cdot, y_j(\cdot)) + \varepsilon_j(1 + x^2)] y_j'\|_1 + \|q(\cdot, y_j(\cdot)) y_j\|_1 \leq C_5 \|f\|_1. \quad (3.11)$$

Let (a, b) be an arbitrary finite interval. It is known that the space $W_1^2(a, b)$ is compactly embedded to $L_1(a, b)$. Therefore, by virtue of (3.11), we can select a subsequence $\{\tilde{y}_j\}_{j=1}^\infty$ of $\{y_j\}_{j=1}^\infty \subset W_1^2(a, b)$ such that $\|\tilde{y}_j - y\|_{L_1(a, b)} \rightarrow 0$ as $j \rightarrow \infty$. By Definition 1.1, y is a solution of equation (1.1). By Lemma 2.3, we obtain that for y the estimate (1.5) holds. \square

Remark 3.1. The condition (1.3) is natural. If (1.3) does not hold, from Lemma 2.1 it follows that the domain $D(\mathbf{L})$ of \mathbf{L} is not included in L_1 .

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