Chapter 3 Almost Automorphy of the Function f(t, x)



1 The Nemytskii's Operator

Definition 3.1 A continuous function $f : \mathbb{R} \times \mathbb{X} \to \mathbb{X}$ is said to be almost automorphic if f(t, x) is almost automorphic in $t \in \mathbb{R}$ uniformly for all $x \in K$, where K is any bounded subset of \mathbb{X} . In other words for every sequence of real numbers (s'_n) there exists a subsequence (s_n) such that

$$g(t, x) = \lim_{n \to \infty} f(t + s_n, x)$$

is well-defined in $t \in \mathbb{R}$ for all *K* and

$$\lim_{n \to \infty} g(t - s_n, x) = f(t, x)$$

for all $t \in \mathbb{R}$ and $x \in K$.

We denote by $AA(\mathbb{R} \times \mathbb{X}, \mathbb{X})$ the set of all such functions.

Theorem 3.2 If $f, f_1, f_2 \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X})$, then we have

(i) $f_1 + f_2 \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X}).$ (ii) $\lambda f \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X}),$ for any scalar λ .

Proof Obvious.

Theorem 3.3 If $f \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X})$, then

$$\sup_{t \in \mathbb{R}} \|f(t, x)\| = \sup_{t \in \mathbb{R}} \|g(t, x)\| = C_x < \infty$$

for x in any bounded set $K \subset \mathbb{X}$ where g is the function in Definition 3.1.

Proof It is analogous to the proof of Remark 2.6.

Theorem 3.4 If $f \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X})$ is lipschitzian in x uniformly in $t \in \mathbb{R}$, then the function g as in Definition 3.1 is also lipschitzian with the same Lipschitz constant.

Proof Let L be a Lipschitz constant for the function f, i.e.

$$||f(t, x) - f(t, y)|| < L||x - y||$$

for x, y in any bounded subset K of X uniformly in $t \in \mathbb{R}$.

Let $t \in \mathbb{R}$ be arbitrary and $\varepsilon > 0$ and K a bounded set in X be given. Then for any sequence of real numbers (s'_n) , there exists a subsequence (s_n) such that

$$\|f(t+s_n,x)-g(t,x)\|<\frac{\varepsilon}{2}$$

and

$$\|g(t-s_n,x)-f(t,x)\|<\frac{\varepsilon}{2}$$

for *n* sufficiently large and uniformly in $x \in K$.

Let us write for $x, y \in K$

$$g(t, x) - g(t, y) = g(t, x) - f(t + s_n, x) + f(t + s_n, x) - f(t + s_n, y)$$

+ f(t + s_n, y) - g(t, y).

For *n* sufficiently large we get

$$||g(t, x) - g(t, y)|| < \varepsilon + L||x - u||.$$

And since ε is arbitrary we obtain

$$\|g(t, x) - g(t, y)\| \le \varepsilon$$

uniformly for $x, y \in K$, which completes the proof.

Theorem 3.5 ([39]) Let $f \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X})$ and assume that $f(t, \cdot)$ is uniformly continuous on each bounded set $K \subset \mathbb{X}$ uniformly for $t \in \mathbb{R}$; in other words, for any $\varepsilon > 0$ there exists $\delta > 0$ such that if $x, y \in K$ with $||x - y|| < \delta$, then $||f(t, x) - f(t, y)|| < \varepsilon$ for all $t \in \mathbb{R}$. Let $\varphi \in AA(\mathbb{X})$.

Then the Nemytskii operator $\mathcal{N} : \mathbb{R} \to \mathbb{X}$ defined by $\mathcal{N}(\cdot) := f(\cdot, \varphi(\cdot))$ is in $AA(\mathbb{X})$.

Proof Let (s'_n) be a sequence of real numbers. Then there exists a subsequence $(s_n) \subset (s'_n)$ such that

1 The Nemytskii's Operator

- (i) $\lim_{n \to \infty} f(t + s_n, x) = g(t, x)$, for each $t \in \mathbb{R}$ and $x \in \mathbb{X}$,
- (ii) $\lim_{n \to \infty} g(t s_n, x) = f(t, x)$, for each $t \in \mathbb{R}$ and $x \in \mathbb{X}$,
- (iii) $\lim_{n \to \infty} \varphi(t + s_n) = \gamma(t)$ for each $t \in \mathbb{R}$,
- (iv) $\lim_{n\to\infty} \gamma(t+s_n) = \varphi(t)$ for each $t \in \mathbb{R}$.

Let us define $G : \mathbb{R} \to \mathbb{X}$ by $G(t) = g(t, \gamma(t))$. Then we obtain

$$\lim_{n \to \infty} \mathcal{N}(t + s_n) = G(t)$$

and

$$\lim_{n \to \infty} G(t - s_n) = \mathcal{N}(t)$$

for each $t \in \mathbb{R}$.

Consider the inequality

$$\|\mathcal{N}(t+s_n) - G(t)\| \le \|f(t+s_n,\varphi(t+s_n)) - f(t+s_n,\gamma(t))\| + \|f(t+s_n,\gamma(t)) - g(t,\gamma(t))\|.$$

Since $\varphi \in AA(\mathbb{X})$, then φ and γ are bounded. Let us choose $K \in \mathbb{X}$ such that $\varphi(t), \gamma(t) \in K$ for all $t \in \mathbb{R}$. In view of (iii) and the uniform continuity of f(t, x) in $x \in K$, we will have

$$\lim_{n\to\infty} \|f(t+s_n,\varphi(t+s_n)) - f(t+s_n,\gamma(t))\| = 0.$$

Now by (i), we get

$$\lim_{n\to\infty} \|f(t+s_n,\gamma(t))-g(t,\gamma(t))\|=0,$$

which proves that for each $t \in \mathbb{R}$

$$\lim_{n\to\infty}\mathcal{N}(t+s_n)=G(t).$$

Similarly, we can prove that

$$\lim_{n\to\infty}G(t-s_n)=\mathcal{N}(t)$$

for each $t \in \mathbb{R}$. The proof is now complete.

Theorem 3.6 ([39]) Let $f \in AAA(\mathbb{R}^+ \times \mathbb{X}, \mathbb{X})$ with principal term g(t, x) and corrective term h(t, x). Assume that g(t, x) is uniformly continuous on any bounded set $K \subset \mathbb{X}$ uniformly for $t \in \mathbb{R}$. Assume also that $\varphi \in AAA(\mathbb{X})$. Then the Nemytskii operator $\mathcal{N} : \mathbb{R} \to \mathbb{X}$ defined by $\mathcal{N}(\cdot) := f(\cdot, \varphi(\cdot))$ is in $AAA(\mathbb{X})$.

Proof Let $\alpha(t)$ and $\beta(t)$ be the principal and corrective terms of $\varphi(t)$, respectively. Let us write

$$f(t,\varphi(t)) = g(t,\alpha(t)) + f(t,\varphi(t)) - g(t,\alpha(t)) = g(t,\alpha(t)) + g(t,\varphi(t))$$
$$-g(t,\alpha(t)) + h(t,\varphi(t)).$$

In view of Theorem 3.5, $g(t, \alpha(t)) \in AA(\mathbb{R} \times \mathbb{X}, \mathbb{X})$.

On the other hand, the uniform continuity of $g(t, \varphi(t))$ implies that for any $\varepsilon > 0$, there exists $\delta > 0$ such that

$$\|g(t,\varphi(t)) - g(t,\alpha(t))\| < \varepsilon$$

if $\varphi(t), \alpha(t) \in K$ for any $t \in \mathbb{R}^+$ and a given bounded set $K \subset \mathbb{X}$ and $\|\varphi(t) - \alpha(t)\| < \delta$. Moreover since $\beta(t) \in C_0(\mathbb{R}, \mathbb{X})$, there exists T > 0 such that

$$\|\varphi(t) - \alpha(t)\| = \|\beta(t)\| < \delta,$$

for t > T. Consequently, we get

$$\lim_{t\to\infty} \|g(t,\varphi(t)) - g(t,\alpha(t))\| = 0.$$

We know also that

$$\lim_{t \to \infty} \|h(t, \varphi(t))\| = 0.$$

This proves that

$$g(t,\varphi(t)) - g(t,\alpha(t)) + h(t,\varphi(t)) \in C_0(\mathbb{R}^+,\mathbb{X}),$$

and consequently

$$\mathcal{N}(\cdot) := f(\cdot, \varphi(\cdot)) \in AAA(\mathbb{X})$$

Bibliographical Notes Most of this chapter are contained in the first edition of this book. It is noted that C. Lizama and J.G Mesquita [41–43] and Milcé et al. [46, 47, 50, 62, 63] studied almost automorphy on time scales and its application to dynamic equations on time scales. This is another growing field which needs further investigation.