# EXPONENTIAL DECAY OF SEMIGROUPS FOR SECOND ORDER NON-SELFADJOINT LINEAR DIFFERENTIAL EQUATIONS

NIKITA ARTAMONOV

ABSTRACT. The Cauchy problem for second order linear differential equation

u''(t) + Du'(t) + Au(t) = 0

in Hilbert space  ${\cal H}$  with a sectorial operator A and an accretive operator D is studied. Sufficient conditions for exponential decay of the solutions are obtained.

Many linearized equations of mechanics and mathematical physics can be reduced to a linear differential equation

(0.1) 
$$u''(t) + Du'(t) + Au(t) = 0,$$

where u(t) is a vector-valued function in an appropriate (finite or infinite dimensional) Hilbert space H, D and A are linear (bounded or unbounded) operators on H. Properties of the differential equation (0.1) are closely connected with spectral properties of a quadric pencil

$$L(\lambda) = \lambda^2 + \lambda D + A, \quad \lambda \in \mathbb{C}$$

which is obtained by substituting exponential functions  $u(t) = \exp(\lambda t)x$ ,  $x \in H$ into (0.1). In many applications A is a self-adjoint positive definite operator, D is a self-adjoint positive definite or an accretive operator (see definition in section 1). In this case the differential equation (0.1) and spectral properties of the related quadric pencil  $L(\lambda)$  are well-studied, see [2, 6, 7, 8, 10, 11, 12, 13, 15] and references therein. It was obtained a localization of the pencil's spectrum, sufficient conditions of the completeness of eigen- and adjoint vectors of the pencil  $L(\lambda)$  and it was proved, that all solutions of (0.1) exponentially decay. The exponential decay means, that the total energy exponentially decreases and corresponding mechanical system is stable. In paper [16] was studied spectral properties of the pencil  $L(\lambda)$  for a self-adjoint non-positive definite operator A and an accretive operator D.

But some models of continuous mechanics are reduced to differential equation (0.1) with sectorial operator A, see [1, 9, 17] and references therein. In this cases methods, developed for self-adjoint operator A, cannot be applied.

The aim of this paper is the study of a Cauchy problem for second-order linear differential equation (0.1) in a Hilbert space H with initial conditions

$$(0.2) u(0) = u_0 u'(0) = u_1.$$

Date: February 26, 2010.

<sup>1991</sup> Mathematics Subject Classification. Primary 47D06, 34G10; Secondary 47B44, 35G15.

Key words and phrases. Accretive operator, sectorial operator,  $C_0$ -semigroup, second order linear differential equation, spectrum.

This paper is supported by the Russian Foundation of Basic Research (project No 08-01-00595).

The shiffness operator A is assumed to be a sectorial operator, the damping operator D is assumed to be an accretive operator.

By  $\mathcal{L}(H', H'')$  denote a space of bounded operators acting from a Hilbert space H' to a Hilbert space H''.  $\mathcal{L}(H) = \mathcal{L}(H, H)$  is an algebra of bounded operators acting on Hilbert space H.

### 1. Preliminary results

First let us recall some definitions [4, 14].

**Definition 1.1.** Linear operator B with dense domain  $\mathcal{D}(B)$  is called *accretive* if  $\operatorname{Re}(Bx, x) \geq 0$  for all  $x \in \mathcal{D}(B)$  and *m*-accretive, if the range of operator  $B + \omega I$  is dense in H for some  $\omega > 0$ .

An accretive operator B is m-accretive iff B has not accretive extensions [14]. For m-accretive operator

$$\rho(B) \supset \{\lambda \in \mathbb{C} : \operatorname{Re} \lambda < 0\}.$$

**Definition 1.2.** An accretive operator *B* is called *sectorial* or  $\omega$ -accretive if for some  $\omega \in [0, \pi/2)$ 

$$|\operatorname{Im}(Bx, x)| \le \tan(\omega) \operatorname{Re}(Bx, x) \quad x \in \mathcal{D}(B).$$

If a sectorial operator has not sectorial extensions, then it's called *m*-sectorial or m- $\omega$ -accretive.

The sectorial property means that the numerical range of the operator B belongs to a sector

$$\{z \in \mathbb{C} \mid |\operatorname{Im} z| \le \tan(\omega) \operatorname{Re} z\}$$

For a sectorial operator B there exist [14] a self-adjoint non-negative operator  $T_B$ and a self-adjoint operator  $S_B \in \mathcal{L}(H)$ ,  $||S_B|| \leq \tan(\omega)$  such that

$$\operatorname{Re}(Bx, x) = (T_B^{1/2}x, T_B^{1/2}x), \quad B \subset T_B^{1/2}(I + iS_B)T_B^{1/2}$$

and  $B = T_B^{1/2}(I + iS_B)T_B^{1/2}$  iff B is m-sectorial.

Throughout this paper we will assume, that

(A) Operator  $A: \mathcal{D}(A) \subset H \to H$  is m-sectorial and for some positive  $a_0$ 

$$\operatorname{Re}(Ax, x) \ge a_0(x, x) \quad x \in \mathcal{D}(A)$$

Since A is m-sectorial there exist a self-adjoint positive definite operator T and a self-adjoint  $S \in \mathcal{L}(H)$ , such that

$$\operatorname{Re}(Ax, x) = (T^{1/2}x, T^{1/2}x) \ge a_0(x, x), \quad x \in \mathcal{D}(A)$$
$$A = T^{1/2}(I + iS)T^{1/2}.$$

The operator A is invertible and

$$A^{-1} = T^{-1/2} (I + iS)^{-1} T^{-1/2}.$$

By  $H_s$  ( $s \in \mathbb{R}$ ) denote a collection of Hilbert spaces generated by a self-adjoint operator  $T^{1/2}$ :

- for  $s \ge 0$   $H_s = \mathcal{D}(T^{s/2})$  endowed with a norm  $||x||_s = ||T^{s/2}x||$ ;
- for s < 0  $H_s$  is a closure of H with respect to the norm  $\|\cdot\|_s$ .

Obviously  $H_0 = H$ . The operator  $T^{1/2}$  can be considered now as an unitary operator mapping  $H_s$  on  $H_{s-1}$ . A is a bounded operator  $A \in \mathcal{L}(H_2, H_0)$  and it can be extended to a bounded operator  $\tilde{A} \in \mathcal{L}(H_1, H_{-1})$ . The inverse operator  $A^{-1}$ can be extended to a bounded operator  $\tilde{A}^{-1} \in \mathcal{L}(H_{-1}, H_1)$ .

By  $(\cdot, \cdot)_{-1,1}$  denote a duality pairing on  $H_{-1} \times H_1$ . Note, that for all  $x \in H_{-1}$ and  $y \in H_1$  we have

$$|(x,y)_{-1,1}| \le ||x||_{-1} \cdot ||y||_1$$

and  $(x, y)_{-1,1} = (x, y)$  if  $x \in H$ . Further,

$$\operatorname{Re}(\tilde{A}x, x)_{-1,1} = (Tx, x)_{-1,1} = (T^{1/2}x, T^{1/2}x) = ||x||_1^2, \quad x \in H_1 = \mathcal{D}(T^{1/2}).$$

Denote  $\tilde{S} = T^{1/2}ST^{1/2} \in \mathcal{L}(H_1, H_{-1})$ . Then, for the operator  $\tilde{A}$  we have a representation  $\tilde{A} = T + i\tilde{S}$  and

$$\operatorname{Im}(\tilde{A}x, x)_{-1,1} = (\tilde{S}x, x)_{-1,1} \quad x \in H_1.$$

Also  $(\tilde{S}x, y)_{-1,1} = \overline{(\tilde{S}y, x)}_{-1,1}$  for all  $x, y \in H_1$ . Following paper [11] we will assume

(B) D is a bounded operator  $D \in \mathcal{L}(H_1, H_{-1})$ , and

(1.1) 
$$\beta = \inf_{x \in H_1, x \neq 0} \frac{\operatorname{Re}(Dx, x)_{-1,1}}{\|x\|^2} > 0$$

Operator  $T^{-1/2}$  is an unitary operator mapping  $H_s$  on  $H_{s+1}$ , therefore an operator  $D' = T^{-1/2}DT^{-1/2}$ , acting on H, is bounded. Let

$$D_1 = \frac{1}{2}T^{1/2} \Big( D' + (D')^* \Big) T^{1/2} \quad D_2 = \frac{1}{2i}T^{1/2} \Big( D' - (D')^* \Big) T^{1/2},$$

Obviously  $D_1, D_2 \in \mathcal{L}(H_1, H_{-1}), D = D_1 + iD_2$  and for all  $x \in H_1$ 

$$\operatorname{Re}(Dx, x)_{-1,1} = (D_1 x, x)_{-1,1} \ge \beta ||x||^2, \quad \operatorname{Im}(Dx, x)_{-1,1} = (D_2 x, x)_{-1,1}.$$

Also  $(D_j x, y)_{-1,1} = \overline{(D_j y, x)}_{-1,1}$  for all  $x, y \in H_1$  (j = 1, 2).

## 2. Main result

**Definition 2.1.** A vector-valued function  $u(t) \in H_1$  is called a solution of the differential equation (0.1) if  $u'(t) \in H_1$ ,  $u''(t) \in H$ ,  $Du'(t) + \tilde{A}u(t) \in H$  and

(2.1) 
$$u''(t) + Du'(t) + \tilde{A}u(t) = 0$$

If u(t) is a solution of (2.1), then a vector-function

$$\mathbf{x}(t) = \begin{pmatrix} u'(t) \\ u(t) \end{pmatrix}$$

(formally) satisfies a first-order differential equation

(2.2) 
$$\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t)$$

with a block operator matrix

$$\mathbf{A} = \begin{pmatrix} -D & -\tilde{A} \\ I & 0 \end{pmatrix}.$$

From mechanical viewpoint it is most natural to consider the equation (2.2) in an "energy" space  $\mathcal{H} = H \times H_1$  with a dense domain of the operator **A** [6, 7, 11, 16]

$$\mathcal{D}(\mathbf{A}) = \left\{ \left. \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \right| x_1, x_2 \in H_1, \ Dx_1 + \tilde{A}x_2 \in H \right\}.$$

An inverse of  $\mathbf{A}$  is formally defined by a block operator matrix

$$\mathbf{A}^{-1} = \begin{pmatrix} 0 & I \\ -\tilde{A}^{-1} & -\tilde{A}^{-1}D \end{pmatrix}.$$

Let  $\mathbf{y} = (y_1, y_2)^\top \in \mathcal{H} = H \times H_1$ , then

$$\mathbf{A}^{-1}\mathbf{y} = \begin{pmatrix} y_2 \\ -\tilde{A}^{-1}y_1 - \tilde{A}^{-1}Dy_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

Since  $\tilde{A}^{-1} \in \mathcal{L}(H_{-1}, H_1)$  and  $D \in \mathcal{L}(H_1, H_{-1})$ , then  $\tilde{A}^{-1}D \in \mathcal{L}(H_1, H_1)$ . Therefore  $-\tilde{A}^{-1}y_1 - \tilde{A}^{-1}Dy_2 \in H_1$  and  $\mathbf{A}^{-1}\mathbf{y} \in H_1 \times H_1$ . Moreover,

$$Dx_1 + \tilde{A}x_2 = Dy_2 + \tilde{A}\left(-\tilde{A}^{-1}y_1 - \tilde{A}^{-1}Dy_2\right) = -y_1 \in H.$$

Thus  $\mathbf{A}^{-1}\mathbf{y} \in \mathcal{D}(\mathbf{A})$ . Since  $I \in \mathcal{L}(H_1, H)$  the operator  $\mathbf{A}^{-1}$  is bounded and therefore the operator  $\mathbf{A}$  is closed and  $0 \in \rho(\mathbf{A})$ .

Let  $(\mathbf{x}, \mathbf{y})_{\mathcal{H}}$  be a natural scalar product on  $\mathcal{H} = H \times H_1$  and  $\|\mathbf{x}\|_{\mathcal{H}}^2 = (\mathbf{x}, \mathbf{y})_{\mathcal{H}}$ .

If operator A is self-adjoint, the spectral properties of operator  $\mathbf{A}$  are wellstudied:  $-\mathbf{A}$  is an m-accretive operator in the Hilbert space  $\mathcal{H} = H \times H_1$  (see [2, 6, 7, 8, 10, 11] and references therein) and, consequently,  $\mathbf{A}$  is a generator of a  $C_0$ -semigroup. Thus, differential equation (2.2) (and equation (2.1)) is correctly solvable in the space  $\mathcal{H}$  for all  $\mathbf{x}(0) = (u_1, u_0)^{\mathsf{T}} \in \mathcal{D}(\mathbf{A})$ . Moreover, in this case operator  $\mathbf{A}$  is a generator of a contraction semigroup [7]. It implies, that all solutions of (2.2) (and (2.1)) exponentially decay, i.e. for some  $C, \omega > 0$ 

$$\|\mathbf{x}(t)\|_{\mathcal{H}} \le C \exp(-\omega t) \|\mathbf{x}(0)\|_{\mathcal{H}} \quad t \ge 0.$$

For non-selfadjoint A operator  $(-\mathbf{A})$  is not longer accretive in the space  $\mathcal{H}$  with respect to the standard scalar product. But, under some assumptions, one can define a new scalar product on  $\mathcal{H}$ , which is topologically equivalent to the given one, such that an operator  $(-\mathbf{A} - qI)$  (for some  $q \ge 0$ ) is m-accretive and therefore the operator  $\mathbf{A}$  is a generator of a  $C_0$ -semigroup on  $\mathcal{H}$ . If q > 0, then  $\mathbf{A}$  is a generator of a contraction semigroup and all solutions of (2.2) exponentially decay.

Let  $k \in (0, \beta)$  ( $\beta$  is defined by (1.1)). Consider on the space  $\mathcal{H}$  a sesquilinear form

$$\begin{split} [\mathbf{x}, \mathbf{y}]_{\mathcal{H}} &= \\ (T^{1/2} x_2, T^{1/2} y_2) + k(D_1 x_2, y_2)_{-1,1} - k^2 (x_2, y_2) + (x_1 + k x_2, y_1 + k y_2), \\ \mathbf{x} &= (x_1, x_2)^\top, \ \mathbf{y} = (y_1, y_2)^\top \in \mathcal{H}. \end{split}$$

Obviously,  $[\mathbf{x}, \mathbf{y}] = \overline{[\mathbf{y}, \mathbf{x}]}$  and

$$[\mathbf{x}, \mathbf{x}]_{\mathcal{H}} = \|x_2\|_1^2 + k(D_1 x_2, x_2)_{-1,1} + \|x_1\|^2 + 2k \operatorname{Re}(x_1, x_2).$$

Since  $(D_1x, x)_{-1,1} = \operatorname{Re}(Dx, x)_{-1,1} \ge \beta ||x||^2$  and

$$2|\operatorname{Re}(x_1, x_2)| \le 2|(x_1, x_2)| \le 2||x_1|| \cdot ||x_2|| \le \frac{||x_1||^2}{\beta} + \beta ||x_2||^2,$$

then

$$[\mathbf{x}, \mathbf{x}]_{\mathcal{H}} \ge \|x_2\|_1^2 + k \left( (D_1 x, x)_{-1,1} - \beta \|x_2\|^2 \right) + \left( 1 - \frac{k}{\beta} \right) \|x_1\|^2 \ge \|x_2\|_1^2 + \left( 1 - \frac{k}{\beta} \right) \|x_1\|^2$$

Inequatities<sup>1</sup>  $|(D_1x, x)_{-1,1}| \le ||D_1x||_{-1} \cdot ||x||_1 \le ||D_1|| \cdot ||x||_1^2$  and  $||x||_1^2 \ge a_0 ||x||^2$  imply

$$\begin{aligned} [\mathbf{x}, \mathbf{x}]_{\mathcal{H}} &\leq \left(1 + k \|D_1\|\right) \|x_2\|_1^2 + k\beta \|x_2\|^2 + \left(1 + \frac{k}{\beta}\right) \|x_1\|^2 \\ &\leq \left(1 + k \|D_1\| + \frac{k\beta}{a_0}\right) \|x_2\|_1^2 + \left(1 + \frac{k}{\beta}\right) \|x_1\|^2. \end{aligned}$$

Thus,

$$\left(1 - \frac{k}{\beta}\right) \|\mathbf{x}\|_{\mathcal{H}}^2 \le [\mathbf{x}, \mathbf{x}]_{\mathcal{H}} \le \operatorname{const} \|\mathbf{x}\|_{\mathcal{H}}^2$$

and  $[\cdot, \cdot]_{\mathcal{H}}$  is a scalar product on  $\mathcal{H}$ , which is topologically equivalent to the given one. Denote  $|\mathbf{x}|_{\mathcal{H}}^2 = [\mathbf{x}, \mathbf{x}]_{\mathcal{H}}$ .

**Theorem 2.2.** Let the assumptions (A) and (B) hold and for some  $k \in (0, \beta)$  and  $m \in (0, 1]$ 

(2.3) 
$$\omega_1 = \inf_{x \in H_1, x \neq 0} \frac{\frac{1}{k} (D_1 x, x)_{-1,1} - \|x\|^2 - \frac{1}{4m} \left\| (\frac{1}{k} \tilde{S} - D_2) x \right\|_{-1}}{\|x\|^2} \ge 0$$

Then the operator  $\mathbf{A}$  is a generator of a  $C_0$ -semigroup  $\mathfrak{T}(t) = \exp\{t\mathbf{A}\}$   $(t \ge 0)$  and

$$\left| \mathfrak{T}(t) \right|_{\mathcal{H}} \leq \operatorname{const} \cdot \exp(-tk\theta)$$

where

$$\theta = \min\left\{\frac{\omega_1}{2}, \frac{1-m}{\omega_2}\right\} \ge 0$$

 $and^2$ 

(2.4) 
$$\omega_2 = \sup_{x \in H_1, x \neq 0} \frac{\|x\|_1^2 + k(D_1x, x)_{-1,1} + k^2 \|x\|^2}{\|x\|_1^2}$$

*Proof.* For  $\mathbf{x} = (x_1, x_2)^\top \in \mathcal{D}(\mathbf{A})$  let us consider a quadric form

$$\begin{split} [\mathbf{Ax}, \mathbf{x}]_{\mathcal{H}} &= (T^{1/2}x_1, T^{1/2}x_2) + k(D_1x_1, x_2)_{-1,1} - k^2(x_1, x_2) + \\ & (-Dx_1 - \tilde{A}x_2 + kx_1, x_1 + kx_2) = \\ & (Tx_1, x_2)_{-1,1} + k(D_1x_1, x_2)_{-1,1} - (Dx_1, x_1)_{-1,1} \\ & - (\tilde{A}x_2, x_1)_{-1,1} + k(x_1, x_1) - k(Dx_1, x_2)_{-1,1} - k(\tilde{A}x_2, x_2)_{-1,1} = \\ & - (Dx_1, x_1)_{-1,1} + k(x_1, x_1) - k(\tilde{A}x_2, x_2)_{-1,1} - ik(D_2x_1, x_2)_{-1,1} + \\ & (Tx_1, x_2)_{-1,1} - (Tx_2, x_1)_{-1,1} - i(\tilde{S}x_2, x_1)_{-1,1} \end{split}$$

 $<sup>\</sup>frac{1}{2} \|D_1\|$  is a norm of operator  $D_1 \in \mathcal{L}(H_1, H_{-1}),$  i.e.  $\|D_1\| = \sup_{x \in H_1, x \neq 0} \|D_1 x\|_{-1} / \|x\|_1$ <sup>2</sup>Obviously,  $\omega_2 \leq 1 + k \|D_1\| + k^2 / a_0$ 

We used decompositions  $\tilde{A} = T + i\tilde{S}$  and  $D = D_1 + iD_2$ . Consequently,

$$\operatorname{Re}[\mathbf{A}\mathbf{x}, \mathbf{x}]_{\mathcal{H}} = -(D_1 x_1, x_1)_{-1,1} + k(x_1, x_1) - k(T x_2, x_2)_{-1,1} - \operatorname{Re}\left(ik(D_2 x_1, x_2)_{-1,1} + i(\tilde{S} x_2, x_1)_{-1,1}\right) = -(D_1 x_1, x_1)_{-1,1} + k||x_1||^2 - k||x_2||_1^2 - \operatorname{Im}\left((\tilde{S} x_1, x_2)_{-1,1} - k(D_2 x_1, x_2)_{-1,1}\right)$$

and

$$-\frac{1}{k}\operatorname{Re}[\mathbf{A}\mathbf{x},\mathbf{x}]_{\mathcal{H}} = \frac{1}{k}(D_1x_1,x_1)_{-1,1} - \|x_1\|^2 + \|x_2\|_1^2 + \operatorname{Im}\left(\left(\frac{1}{k}\tilde{S} - D_2\right)x_1,x_2\right)_{-1,1}$$

Since

$$\left| \left( \left( \frac{1}{k} \tilde{S} - D_2 \right) x_1, x_2 \right)_{-1,1} \right| \le \left\| \left( \frac{1}{k} \tilde{S} - D_2 \right) x_1 \right\|_{-1} \cdot \|x_2\|_1 \le \frac{1}{4m} \left\| \left( \frac{1}{k} \tilde{S} - D_2 \right) x_1 \right\|_{-1}^2 + m \|x_2\|_1^2,$$

then

$$-\frac{1}{k}\operatorname{Re}[\mathbf{A}\mathbf{x},\mathbf{x}]_{\mathcal{H}} \ge \frac{1}{k}(D_1x_1,x_1)_{-1,1} - \|x_1\|^2 - \frac{1}{4m} \left\| \left(\frac{1}{k}\tilde{S} - D_2\right)x_1 \right\|_{-1}^2 + (1-m)\|x_2\|_1^2 \ge \omega_1\|x_1\|^2 + (1-m)\|x_2\|_1^2.$$

Further, an inequality

$$2k|\operatorname{Re}(x_1, x_2)| \le 2|(x_1, kx_2)| \le 2||x_1|| \cdot ||kx_2|| \le ||x_1||^2 + k^2||x_2||^2$$

implies

(2.5) 
$$[\mathbf{x}, \mathbf{x}]_{\mathcal{H}} \le 2 \|x_1\|^2 + \|x_2\|_1^2 + k(D_1x_2, x_2)_{-1,1} + k^2 \|x_2\|^2 \le 2 \|x_1\|^2 + \omega_2 \|x_2\|_1^2$$
.  
Thus

$$-\frac{1}{k}\operatorname{Re}[\mathbf{A}\mathbf{x},\mathbf{x}]_{\mathcal{H}} \ge \omega_1 ||x_1||^2 + (1-m)||x_2||_1^2 \ge \theta(2||x_1||^2 + \omega_2||x_2||_1^2) \ge \theta[\mathbf{x},\mathbf{x}]_{\mathcal{H}}$$

and an operator  $(-\mathbf{A} - k\theta I)$  is accretive. Moreover, the operator  $(-\mathbf{A} - k\theta I)$  is m-accretive (since  $0 \in \rho(\mathbf{A})$ ) and<sup>3</sup>

$$\rho\left(-\mathbf{A}-k\theta I\right) \subset \{\lambda \in \mathbb{C}, \ \mathrm{Re}\,\lambda < 0\} \Rightarrow \rho(-\mathbf{A}) \supset \{\lambda \in \mathbb{C}, \ \mathrm{Re}\,\lambda < k\theta\}.$$

Therefore, the operator **A** is a generator of a  $C_0$ -semigroup [4, 5]  $\mathfrak{T}(t) = \exp\{t\mathbf{A}\}, t \ge 0$  and

$$\mathfrak{T}(t)\big|_{\mathcal{H}} \le \exp(-k\theta t), \quad t \ge 0$$

On the space  ${\mathcal H}$  norms  $|{\mathbf x}|_{{\mathcal H}}$  and  $\|{\mathbf x}\|_{{\mathcal H}}$  are equivalent and the inequality

$$\left\| \mathfrak{T}(t) \right\|_{\mathcal{H}} \le \operatorname{const} \cdot \exp(-k\theta t), \quad t \ge 0$$

holds for some positive constant.

<sup>&</sup>lt;sup>3</sup>Obviously, the operator  $(-\mathbf{A})$  is m-accretive as well.

**Corollary 2.3.** Under the conditions of the theorem 2.2 for all  $\mathbf{x}_0 = (u_1, u_0)^\top \in \mathcal{D}(\mathbf{A})$  vector-function

$$\mathbf{x}(t) = \begin{pmatrix} w(t) \\ u(t) \end{pmatrix} = \mathfrak{T}(t)\mathbf{x}_0 \in \mathcal{D}(\mathbf{A})$$

satisfies the first order differential equation (2.2). u(t) satisfies the second-order differential equation (2.1) with the initial conditions (0.2) and an inequality

$$\|u(t)\|_{1}^{2} + \|u'(t)\|^{2} \le \operatorname{const} \cdot \exp\{-2k\theta t\} \left(\|u_{0}\|_{1}^{2} + \|u_{1}\|^{2}\right)$$

holds for all  $t \geq 0$ .

Consider now a more strong assumption on the operator D:

(C)  $D \in \mathcal{L}(H_1, H_{-1})$  and

$$\delta = \inf_{x \in H_1, x \neq 0} \frac{\operatorname{Re}(Dx, x)_{-1,1}}{\|x\|_1^2} > 0.$$

It is easy to show that the assumption (C) implies (B) and  $\beta > a_0 \delta$ .

By  $\|\tilde{S}\|$  and  $\|D_2\|$  denote norms of the bounded operators  $\tilde{S} \in \mathcal{L}(H_1, H_{-1})$  and  $D_2 \in \mathcal{L}(H_1, H_{-1})$ . Then for all  $x \in H_1$ 

$$\|\tilde{S}x\|_{-1} \le \|\tilde{S}\| \cdot \|x\|_{1}, \quad \|D_{2}x\|_{-1} \le \|D_{2}\| \cdot \|x\|_{1}$$

**Theorem 2.4.** Let the assumptions (A) and (C) are fulfilled and for some  $k \in (0, \beta)$  and some p, q > 0 with  $p + q \leq 1$ 

$$\omega_1' = a_0 \left( \frac{\delta}{k} - \frac{1}{4pk^2} \|\tilde{S}\|^2 - \frac{1}{4q} \|D_2\|^2 \right) \ge 1$$

Then the operator **A** is a generator of a  $C_0$ -semigroup  $\mathfrak{T}(t) = \exp\{t\mathbf{A}\}\ (t \ge 0)$  and  $\|\mathfrak{T}(t)\|_{\mathcal{H}} \le \operatorname{const} \cdot \exp(-tk\theta')$ 

where

$$\theta' = \min\left\{\frac{\omega_1' - 1}{2}, \frac{1 - p - q}{\omega_2}\right\} \ge 0$$

and  $\omega_2$  is defined by (2.4).

*Proof.* Consider on Hilbert space  $\mathcal{H} = H \times H_1$  the scalar product  $[\mathbf{x}, \mathbf{y}]_{\mathcal{H}}$ . Then

$$-\frac{1}{k}\operatorname{Re}[\mathbf{A}\mathbf{x},\mathbf{x}]_{\mathcal{H}} = \frac{1}{k}(D_1x_1,x_1)_{-1,1} - \|x_1\|^2 + \|x_2\|_1^2 + \frac{1}{k}\operatorname{Im}(\tilde{S}x_1,x_2)_{-1,1} - \operatorname{Im}(D_2x_1,x_2)_{-1,1}$$

(see the proof of the theorem 2.2). Since

$$\begin{aligned} |\operatorname{Im}(D_{2}x_{1}, x_{2})_{-1,1}| &\leq |(D_{2}x_{1}, x_{2})_{-1,1}| \leq ||D_{2}x_{1}||_{-1} \cdot ||x_{2}||_{1} \leq \\ & \frac{1}{4q} ||D_{2}x_{1}||_{-1}^{2} + q ||x_{2}||_{1}^{2} \leq \frac{1}{4q} ||D_{2}||^{2} \cdot ||x_{1}||_{1}^{2} + q ||x_{2}||_{1}^{2} \\ & \frac{1}{k} |\operatorname{Im}(\tilde{S}x_{1}, x_{2})_{-1,1}| \leq |(\frac{1}{k}\tilde{S}x_{1}, x_{2})_{-1,1}| \leq \left\|\frac{1}{k}\tilde{S}x_{1}\right\|_{-1} \cdot ||x_{2}||_{1} \leq \\ & \frac{1}{4p} \left\|\frac{1}{k}\tilde{S}x_{1}\right\|_{-1}^{2} + p ||x_{2}||_{1}^{2} \leq \frac{1}{4pk^{2}} ||\tilde{S}||^{2} \cdot ||x_{1}||_{1}^{2} + p ||x_{2}||_{1}^{2} \end{aligned}$$

and taking into account  $(D_1x, x)_{-1,1} \ge \delta \|x\|_1^2$  and  $\|x\|_1^2 \ge a_0 \|x\|^2$  we obtain

$$-\frac{1}{k}\operatorname{Re}[\mathbf{A}\mathbf{x},\mathbf{x}]_{\mathcal{H}} \ge \frac{1}{k}(D_{1}x_{1},x_{1})_{-1,1} - \|x_{1}\|^{2} - \frac{\|\tilde{S}\|^{2}}{4pk^{2}} \cdot \|x_{1}\|_{1}^{2} - \frac{\|D_{2}\|^{2}}{4q} \cdot \|x_{1}\|_{1}^{2} + (1-p-q)\|x_{2}\|_{1}^{2} \ge \left(\frac{\delta}{k} - \frac{\|\tilde{S}\|^{2}}{4pk^{2}} - \frac{\|D_{2}\|^{2}}{4q}\right)\|x_{1}\|_{1}^{2} - \|x_{1}\|^{2} + (1-p-q)\|x_{2}\|_{1}^{2} \ge (\omega_{1}'-1)\|x_{1}\|^{2} + (1-p-q)\|x_{2}\|_{1}^{2} \ge$$

Using (2.5) we finally have

$$-rac{1}{k}\operatorname{Re}[\mathbf{A}\mathbf{x},\mathbf{x}]_{\mathcal{H}}\geq heta'[\mathbf{x},\mathbf{x}]_{\mathcal{H}}.$$

Thus an operator  $(-\mathbf{A} - k\theta' I)$  in m-accretive (since  $0 \in \rho(\mathbf{A})$ ) and

$$\rho(-\mathbf{A}) \supset \{\lambda \in \mathbb{C}, \operatorname{Re} \lambda < k\theta'\}.$$

Therefore, the operator **A** is a generator of a  $C_0$ -semigroup [4, 5]  $\Im(t) = \exp\{t\mathbf{A}\}$   $(t \ge 0)$  and

$$\left| \mathfrak{T}(t) \right|_{\mathcal{H}} \le \exp(-k\theta' t), \quad t \ge 0$$

Since the norms  $|\mathbf{x}|_{\mathcal{H}}$  and  $\|\mathbf{x}\|_{\mathcal{H}}$  are equivalent then we have an inequality

$$\left\| \mathcal{T}(t) \right\|_{\mathcal{H}} \le \operatorname{const} \cdot \exp(-k\theta' t), \quad t \ge 0$$

for some positive constant.

**Corollary 2.5.** Under the conditions of the theorem 2.4 for all  $\mathbf{x}_0 = (u_1, u_0)^\top \in \mathcal{D}(\mathbf{A})$  a vector-valued function

$$\mathbf{x}(t) = \begin{pmatrix} w(t) \\ u(t) \end{pmatrix} = \mathfrak{T}(t)\mathbf{x}_0 \in \mathcal{D}(\mathbf{A})$$

satisfies the first order differential equation (2.2). u(t) satisfies the second-order differential equation (2.1) with an initial conditions (0.2) and the inequality

$$\|u(t)\|_{1}^{2} + \|u'(t)\|^{2} \le \operatorname{const} \cdot \exp\{-2k\theta' t\} \left(\|u_{0}\|_{1}^{2} + \|u_{1}\|^{2}\right)$$

holds for all  $t \geq 0$ .

### 3. Related spectral problem

Let us consider a quadric pencil associated with the differential equation (0.1)

$$L(\lambda) = \lambda^2 I + \lambda D + A \quad \lambda \in \mathbb{C}.$$

Since  $D: H_1 \to H_{-1}$  it is more naturally to consider an extension of pencil

$$\tilde{L}(\lambda) = \lambda^2 I + \lambda D + \tilde{A}$$

mapping  $H_1$  to  $H_{-1}$ . Moreover,  $\tilde{L}(\lambda) \in \mathcal{L}(H_1, H_{-1})$  for all  $\lambda \in \mathbb{C}$ .

**Definition 3.1.** The resolvent set of the pencil  $\tilde{L}(\lambda)$  is defined as

$$\rho(\tilde{L}) = \{\lambda \in \mathbb{C} : \exists \tilde{L}^{-1}(\lambda) \in \mathcal{L}(H_{-1}, H_1)\}$$

The spectrum of the pencil is  $\sigma(\tilde{L}) = \mathbb{C} \setminus \rho(\tilde{L})$ .

In [7, 16] it was proved that  $\sigma(\tilde{L}) = \sigma(\mathbf{A})$  and for  $\lambda \neq 0$ 

$$(\mathbf{A} - \lambda I)^{-1} = \begin{pmatrix} \lambda^{-1} \left( \tilde{L}^{-1}(\lambda) \tilde{A} - I \right) & -\tilde{L}^{-1}(\lambda) \\ \tilde{L}^{-1}(\lambda) \tilde{A} & -\lambda \tilde{L}^{-1}(\lambda) \end{pmatrix}$$

This result allows to obtain a localization of the pencil's spectrum in a half-plane.

**Proposition 3.2.** 1. Under the conditions of the theorem 2.2 the spectrum of the pencil  $\tilde{L}(\lambda)$  belongs to a half-plane

$$\sigma(\tilde{L}) \subseteq \{ \operatorname{Re} \le -k\theta \}.$$

**2.** Under the conditions of the theorem 2.4 the spectrum of the pencil  $\tilde{L}(\lambda)$  belongs to a half-plane

$$\sigma(\tilde{L}) \subseteq \{ \operatorname{Re} \le -k\theta' \}.$$

Acknowledgement: the author thanks Prof. Carsten Trunk for fruitful discussions during IWOTA 2009 and Prof. A.A. Shkalikov for discussions.

#### References

- S. D. Aglazin, I. A. Kiiko, Numerical-analytic investigation of the flutter of a panel of arbitrary shape in a desighn. J. Appl. MAth. Mech. 61 (1997), 171–174
- S. Chen, R. Triggiani, Proof of extensions of two conjectures on structural damping for elastic systems. Pac. J. Math. 136(1) (1989), 15-55
- [3] K. Engel, R. Nagel, One-Parameter Semigroups for Linear Evolution Equations. Graduate Texts in Mathematics, vol. 194. Springer, New York, 2000
- [4] M. Haase, The Functional Calculus for Sectorial Operators. Birkhäuser, Basel (2006)
- [5] E. Hille, R. S. Phillips, Functional analysis and semigroups AMS, 1957
- [6] R. O. Hryniv, A. A. Shkalikov, Operator models in elasticity theory and hydrodynamics and associated analytic semigroups. Mosc. Univ. Math. Bull. 54(5) (1999), 1 - 10
- [7] R. O. Hryniv, A. A. Shkalikov, Exponential stability of semigroups related to operator models in mechanics. Math. Notes 73(5) (2003), 618–624
- [8] F. Huang, Some problems for linear elastic systems with damping. Acta Math. Sci. 10(3) (1990), 319-326
- [9] A. A. Ilyushin, I. A. Kiiko, Vibrations of a rectangle plate in a supersonic aerodynamics and the problem of panel flutter. Moscow Univ. Mech, Bull., 49 (1994), 40–44
- [10] B. Jacob, C. Trunk, Location of the spectrum of operator matrices which are associated to second order equations. Oper. Matrices 1 (2007), 45-60
- B. Jacob, C. Trunk, Spectrum and analyticity of semigroups arising in elasticity theory and hydromechanics. Semigroup Forum 79 (2009), 79-100
- [12] B. Jacob, K. Morris, C. Trunk, Minimum-phase infinite-dimensional second-order systems. IEEE Trans. Autom. Control 52 (2007), 1654-1665
- [13] B. Jacob, C. Trunk, M. Winklmeier, Analyticity and Riesz basis property of semigroups associated to damped vibrations. J. Evol. Equ. 8(2) (2008), 263-281
- [14] T. Kato, Perturbation theory for linear operators. Springer-Verlag, Berlin, 1966
- [15] A.S. Markus, Introduction to the spectral theory of polynomial operator pencils. Russian Math. Survey 26 (1972) 88 (2000), 100–120.
- [16] A. A. Shkalikov, Operator pencils arising in elastisity and hydrodynamics: the instability index formula In: Operator Theory: Adv. and Appl., Vol. 87, Birkhäuser, 1996, pp. 358–385.
- [17] N. Artamonov, Estimates of solutions of certain classes of second-order differential equaitons ina Hilbert space. Sbornik Mathematics, 194:8 (2003), 1113–1123

DEPT. FOR ECONOMETRIC AND MATHEMATICAL METHODS IN ECONOMICS,, MOSCOW STATE INSTITUTE OF INTERNATIONAL RELATIONS (UNIVERSITY), 119454 AV. VERNADSKOGO 76, MOSCOW, RUSSIA

 $E\text{-}mail\ address:\ \texttt{nikita.artamonov} \texttt{@gmail.com}$