Initial and Final-Value Problems for Degenerate Parabolic Evolution Systems

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1. Introduction. We begin by showing that a Cauchy problem for the linear implicit evolution equation

(1.1)
$$\frac{d}{dt} (Mu(t)) + Lu(t) = f(t), \qquad t > 0$$

is continuously solvable. By this we mean that for appropriate data there exists a (not necessarily unique) solution which depends continuously on the data with respect to certain seminorms. The non-negative and Hermitian operator M may be degenerate (i.e., may vanish on non-zero vectors) and L is required to satisfy a sector condition. In Section 2 we show that this Cauchy problem is resolved by an analytic semigroup. Analogous results are obtained in Section 4 for a second-order system which is equivalent to the equation

(1.2)
$$\frac{d}{dt}\left(\frac{d}{dt}Cu(t) + Bu(t)\right) + Au(t) = f(t), \qquad t > 0$$

when C and A are non-negative and Hermitian and B satisfies a sector condition. These results on continuous solvability of Cauchy problems for (1.1) and (1.2) are extensions of certain related results in [1]. Although we do obtain new applications to initial-boundary value problems for degenerate partial differential equations, the primary objective of the above presentation is to provide the background material for our treatment below of the corresponding final-value problems.

The method of quasi-reversibility (QR) will be used to approximate the solutions of final-value problems for (1.1) and (1.2) in the situation described above. The equations are parabolic, in the sense that they are resolved by analytic semigroups, so the final-value problems are necessarily ill-posed. In a QR-method one begins with final data at time t = T > 0 and solves an approximating equation backward in time to obtain corresponding initial data at time t = 0. Then the original equation is solved forward starting from the initial data. The general QR-method was introduced by Lattes and Lions [5]. We shall implement the QR-method in Section 3 where we approximate (1.1) by