



ν, μ DICHOTOMY AND BOUNDED SOLUTIONS OF DIFFERENTIAL EQUATIONS

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Abstract. For a μ, ν dichotomic systems generalization of Palmer's lemma was proved. Necessary and sufficient conditions of the existence of bounded on the whole axis solutions and quasisolutions that minimize the residual norm were obtained. Index of the corresponding operator was found.

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1. INTRODUCTION

It is well known Palmer lemma in finite-dimensional space (see [20], [21]), which connects the notion of an exponential dichotomy on the axes of the corresponding equation and the noetherianity of the corresponding differential operator. Namely, such a result, proved in the work of Palmer K. [20] in 1984 is hold.

Theorem 1 ([20]). *If the linear system*

$$x'(t) = A(t)x(t)$$

admits an exponential dichotomy on both semi axes $[0; +\infty)$ and $(-\infty; 0]$, then the operator

$$L : BC^1(-\infty, +\infty) \rightarrow BC(-\infty, +\infty)$$

which defines by the following rule

$$(Lx)(t) = x'(t) - A(t)x(t)$$

is Noetherian.

Later [21], in 1988 he proved converse assertion.

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Theorem 2 ([21]). *Suppose that $A(t)$ - $n \times n$ matrix valued function, bounded and continuous on the interval J , where $J = (-\infty, +\infty)$, $[0, +\infty)$ or $(-\infty, 0]$. Suppose that the operator*

$$L : BC^1(J) \rightarrow BC(J),$$

defined below, is semi-Fredholm. Then if J semi axe, then homogeneous system admits an exponential dichotomy on J and if $J = (-\infty, +\infty)$ admits an exponential dichotomy on both semi axes $[0; +\infty)$ and $(-\infty, 0]$.

For difference equations in Banach space such assertion contains in [15] (see also [1]). Fredholm differential operators with unbounded operators were considered in [17].

Recently, various different kinds of nonuniform dichotomy are proposed (see [4], [7], [14], [18], [19], [22]), nonuniform polynomial dichotomy [3], [6], [8], ρ -nonuniform exponential dichotomy [5], nonuniform (μ, ν) -dichotomy (see [2], [9], [10], [12], [13], [25]).

In the present article we are going to prove Palmer lemma for the equation that admits the so called μ, ν -dichotomy in the space endowed with the Frechet topology (the topology of the corresponding space is generated by the system of semi-norms). It should be noted that exponential dichotomy for the differential equations in the Frechet spaces was developed in the paper [11].

In the paper [16] the author give an example of a semigroup of bounded operators $\{e^{m\Delta} : m \in \mathbb{N}\}$ in the Frechet space that has dichotomy but not in a Banach space, where Δ is the Laplace operator in unbounded domain.

On the other hand H.O. Walther [23], [24], recently, investigated the delay equation in the space $C((-\infty, 0]; \mathbb{R}^n)$ which is the Frechet space. The Frechet space $C((-\infty, 0]; \mathbb{R}^n)$ has the advantage that it contains all histories $x_t = x(t + \cdot), t \in \mathbb{R}$ of every solution of the differential equation $x'(t) = f(x_t)$ in contrast to a Banach space.

The exponential dichotomy for operators on the distribution space also requires the use of Frechet spaces instead of Banach spaces.

2. STATEMENT OF THE PROBLEM

In the space \mathbb{R}^n we consider a system of differential equation of the following form:

$$x'(t) + A(t)x(t) = f(t), \quad (2.1)$$

where vector-function $f \in L_\infty^m(\mathbb{R}^n)$, which means it has bounded semi-norms $\|f\|_m$,

$$L_\infty^m(\mathbb{R}^n) = \left\{ f : \mathbb{R} \rightarrow \mathbb{R}^n : \|f\|_m = \sup_{t \in [-m; m]} \|f(t)\| < +\infty, m \in \mathbb{N} \right\},$$

matrix-valued function $A(t) \in \mathcal{L}(\mathbb{R}^n)$ which is strongly continuous and $\|A\|_m < +\infty$ for any m :

$$\|A\|_m = \sup_{t \in [-m; m]} \|A(t)\|$$

and the homogeneous system

$$x'(t) + A(t)x(t) = 0 \tag{2.2}$$

allows μ, ν dichotomy on the semi-axes $\mathbb{R}_+^s = [s; +\infty)$ and $\mathbb{R}_-^s = (-\infty; s]$ with matrix projector-valued functions $P_+(t), t \geq s, P_-(t), t \leq s$. We denote by $X(t, \tau)$ fundamental matrix (2.2) normalized at $t = \tau$. Let us recall the corresponding definition of ν, μ dichotomy [7].

Definition 1. System (2.2) allows μ, ν dichotomy on the interval J , if projector-valued function $P(t) = P^2(t), t \in J$ exist, such that

- i) $X(t, s)P(s) = P(t)X(t, s)$; constants $\alpha, \beta, d > 0$ and $\varepsilon \geq 0$ exist, such that
- ii) $\|X(t, s)P(s)\| \leq d \left(\frac{\mu(t)}{\mu(s)}\right)^{-\alpha} \nu(|s|)^\varepsilon, t \geq s, t, s \in J$

and

- iii) $\|X(t, s)Q(s)\| \leq d \left(\frac{\mu(s)}{\mu(t)}\right)^{-\beta} \nu(|s|)^\varepsilon, s \geq t, t, s \in J$ where $Q(t) = I - P(t)$.

3. MAIN RESULTS

Consider the case when $f \in L_\infty^m(\mathbb{R})$ and dichotomy from the point $s = 0$ on the semi-axes $\mathbb{R}_+, \mathbb{R}_-$. In fact, we can consider a family of equations

$$x'_\varepsilon(t) + A(t)x_\varepsilon(t) = f_\varepsilon(t) \tag{3.1}$$

instead of the equation (2.1), where $f_\varepsilon(t) = e^{-\varepsilon|t|b} f(t)$. It is easy to see that

$$\|f - f_\varepsilon\|_m = \sup_{t \in [-m; m]} |(1 - e^{-\varepsilon|t|b})f(t)| \leq \|f\|_{L_\infty^m} (1 - e^{-\varepsilon mb}) \rightarrow 0, \varepsilon \rightarrow 0.$$

Thus, the sequence f_ε converges to function f in the corresponding Frechet space. Using projectors that correspond for the dichotomy on the semi-axes $P_+(t), t \geq 0$ and $P_-(t), t \leq 0$ we introduce such matrix

$$D = P_+(0) - (I - P_-(0))$$

and projectors $P_{N(D)}$ and $P_{N(D^*)}$ on the kernel and cokernel of the matrix D , respectively. First, let us explore the question concerning Lyapunov's terms of the homogeneous equation.

Further, for simplicity, we would consider the case when $\mu(t) = e^{at}, \nu(t) = e^{bt}$. Note that the set of bounded solutions of the homogeneous equation on the semi-axes looks as follows

$$x(t, \xi_1, \xi_2) = \begin{cases} X(t, 0)P_+(0)\xi_1, & t \geq 0 \\ X(t, 0)(I - P_-(0))\xi_2, & t \leq 0. \end{cases}$$

Indeed

$$\|X(t, 0)P_+(0)\xi_1\| \leq d_1 e^{-\alpha_1 at} \|\xi_1\|, t \geq 0.$$

Then

$$\sup_{t \in [0, m]} \|X(t, 0)P_+(0)\xi_1\| \leq d_1 \|\xi_1\|, t \geq 0.$$

Similarly

$$\begin{aligned} \|X(t, 0)(I - P_-(0))\xi_2\| &\leq d_2 e^{\beta_2 a t} \|\xi_2\|, t \leq 0. \\ \sup_{t \in [-m; 0]} \|X(t, 0)(I - P_-(0))\xi_2\| &\leq d_2 \|\xi_2\|, t \leq 0. \end{aligned}$$

In order for this expression to define bounded on the entire axis solutions, it is necessary to unite them at zero. From the condition

$$x(0+, \xi_1, \xi_2) = x(0-, \xi_1, \xi_2)$$

we obtain such matrix equation

$$P_+(0)\xi_1 = (I - P_-(0))\xi_2.$$

It is easy to prove, that the set of solutions of such system coincides with the set of solutions of the equation

$$P_+(0)\xi = (I - P_-(0))\xi$$

which can be rewritten as follows

$$D\xi = 0.$$

It is known [1] that the set of solutions of such equation can be presented as

$$\xi = P_{N(D)}c, \quad \forall c \in \mathbb{R}^n.$$

The dimensionality of projector $P_{N(D)}$ determines the linearly independent number of solutions of such system. If $r = \dim P_{N(D)}$, then we can rewrite the set of solutions in the following form

$$\xi = P_{N(D), r}c_r, \quad \forall c_r \in \mathbb{R}^r \quad (r = \dim P_{N(D)}).$$

Note also that the definition of projector implies that

$$P_+(0)P_{N(D)} = (I - P_-(0))P_{N(D)}.$$

Then the set of bounded solutions of a homogeneous system can be represented in the following form

$$x(t, c_r) = X(t, 0)P_+(0)P_{N(D), r}c_r$$

or

$$x(t, c_r) = X(t, 0)(I - P_-(0))P_{N(D), r}c_r.$$

If we consider such limit as

$$\lim_{t \rightarrow +\infty} \frac{\ln \|x(t, c_r)\|}{t} \leq \lim_{t \rightarrow +\infty} \frac{\ln(d_1 e^{-\alpha_1 a t} \|P_{N(D), r}c_r\|)}{t} = -\alpha_1 a.$$

Similarly

$$\lim_{t \rightarrow -\infty} \frac{\ln \|x(t, c_r)\|}{t} \leq \lim_{t \rightarrow -\infty} \frac{\ln(d_2 e^{\beta_2 a t} \|P_{N(D), r}c_r\|)}{t} = \beta_2 a.$$

Theorem 3. Under the conditions μ, ν dichotomy, solutions of the system (2.1) for the right-hand side of $f \in L_\infty^m(\mathbb{R})$ exist if and only if the following solvability condition fulfills

$$P_{N(D^*)} \left\{ \int_0^\infty X(0, \tau)(I - P_+(\tau))f(\tau)d\tau + \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau \right\} = 0. \quad (3.2)$$

Under condition (3.2) the set of bounded solutions has the following form

$$x(t, c_r) = X(t, 0)P_+(0)P_{N(D)_r}c_r + (G[f])(t, 0),$$

where $(G[f])(t, 0)$ is generalized Green's operator:

$$(G[f])(t, 0) = \begin{cases} -\int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau \\ \quad + \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau, & t \geq 0 \\ \int_{-\infty}^t X(t, \tau)P_-(\tau)f(\tau)d\tau \\ \quad - \int_t^0 X(t, \tau)(I - P_-(\tau))f(\tau)d\tau, & t \leq 0. \end{cases} \quad (3.3)$$

Moreover, if $f \in L_\infty^m(\mathbb{R})$, then $x, x' \in L_\infty^m(\mathbb{R})$.

Proof. For simplicity, we take $\mu(t) = e^{at}$, $\nu(t) = e^{bt}$, $a \geq b$. Bounded on semi-axes \mathbb{R}^+ and \mathbb{R}^- solutions of the inhomogeneous family of equations (3.1), have the following form:

$$x(t, \xi) = \begin{cases} X(t, 0)P_+(0)\xi - \int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau \\ \quad + \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau, & t \geq 0 \\ X(t, 0)(I - P_-(0))\xi + \int_{-\infty}^t X(t, \tau)P_-(\tau)f(\tau)d\tau \\ \quad - \int_t^0 X(t, \tau)(I - P_-(\tau))f(\tau)d\tau, & t \leq 0 \end{cases} \quad (3.4)$$

Indeed:

$$\begin{aligned} \|X(t, 0)P_+(0)\xi\| &\leq d_1 e^{-\alpha_1 a t} \|\xi\|, t \geq 0, \\ \int_0^t \|X(t, \tau)P_+(\tau)f(\tau)\|d\tau &\leq d_1 \int_0^t e^{-\alpha_1 a(t-\tau) + \varepsilon b \tau} \|f\|_{L_\infty^m} d\tau \\ &\leq \frac{d_1}{\alpha_1 a + \varepsilon b} (e^{\varepsilon b t} - e^{-\alpha_1 a t}) \|f\|_{L_\infty^m}. \end{aligned}$$

Similarly

$$\begin{aligned} \left\| \int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau \right\| &\leq \int_t^{+\infty} \|X(t, \tau)(I - P_+(\tau))f(\tau)\|d\tau \\ &\leq d_1 \int_t^{+\infty} e^{-\beta_1 a(\tau-t) + \varepsilon b \tau} \|f\|_{L_\infty^m} d\tau \\ &\leq \frac{d_1 e^{\varepsilon b t}}{\beta_1 a - \varepsilon b} \|f\|_{L_\infty^m}. \end{aligned}$$

Thus, adding the obtained inequalities, we have

$$\|x(t, \xi)\| \leq d_1 e^{-\alpha_1 a t} \|\xi\|$$

$$+ \left(d_1 e^{\varepsilon b t} \left(\frac{1}{\alpha_1 a + \varepsilon b} + \frac{1}{\beta_1 a - \varepsilon b} \right) - \frac{d_1}{\alpha_1 a + \varepsilon b} e^{-\alpha_1 a t} \right) \|f\|_{L_\infty^m}.$$

Finally we obtain

$$\sup_{t \in [0; m]} \|x(t, \xi)\| \leq d_1 \|\xi\| \tag{3.5}$$

$$+ \left(d_1 e^{\varepsilon b m} \left(\frac{1}{\alpha_1 a + \varepsilon b} + \frac{1}{\beta_1 a - \varepsilon b} \right) - \frac{d_1}{\alpha_1 a + \varepsilon b} e^{-\alpha_1 a m} \right) \|f\|_{L_\infty^m}.$$

□

It is also easy to obtain appropriate estimates for negative real numbers and the derivative of the solutions. The boundedness of other integrals is checked in the same way. Based on that

$$\frac{\partial(-\int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau + \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau)}{\partial t}$$

$$= X(t, t)(I - P_+(t))f(t) - A(t) \int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau$$

$$+ X(t, t)P_+(t)f(t) + A(t) \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau$$

$$= f(t) + A(t) \left\{ -\int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau + \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau \right\}$$

which proves that expression (3.4) defines all bounded solutions of the system (2.1) on the semi-axes.

In order for the system (3.4) to define bounded solutions on the whole axis, it is necessary and sufficient that the next condition is fulfilled

$$x(0+, \xi) = x(0-, \xi).$$

This condition is equivalent to the solvability of the matrix equation

$$P_+(0)\xi - \int_0^{+\infty} X(0, \tau)(I - P_+(\tau))f(\tau)d\tau \tag{3.6}$$

$$= (I - P_-(0))\xi + \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau.$$

If ξ is the solution of the equation (3.6), then substituting it into (3.4) leads us to the bounded on the whole axis solution of the system (2.1). Actually, based on the fact that matrix

$$D = P_+(0) - I + P_-(0)$$

always has a pseudo-inverse by Moore-Penrose, the set of the bounded on the whole axis solutions of the system (2.1) could be represented in the following form

$$x(t, \xi) = \begin{cases} X(t, 0)P_+(0)\xi - \int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau \\ \quad + \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau, & t \geq 0 \\ X(t, 0)(I - P_-(0))\xi + \int_{-\infty}^t X(t, \tau)P_-(\tau)f(\tau)d\tau - \\ \quad - \int_t^0 X(t, \tau)(I - P_-(\tau))f(\tau)d\tau, & t \leq 0 \end{cases} \quad (3.7)$$

Let $g = \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau + \int_0^{+\infty} X(0, \tau)(I - P_+(\tau))f(\tau)d\tau$.

Condition $P_{N(D^*)}g = 0$ [1] is necessary and sufficient for the solvability of the equation $D\xi = g$. Then we obtain that the condition for the existence of bounded on the whole axis solutions of the system (2.1) is equivalent to the solvability of the following matrix equation:

$$D\xi = \int_0^{+\infty} X(0, \tau)(I - P_+(\tau))f(\tau)d\tau + \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau. \quad (3.8)$$

Since matrix D has pseudo-inverse by Moore-Penrose matrix, then equation (3.8) has solutions if and only if

$$P_{N(D^*)} \left\{ \int_0^{+\infty} X(0, \tau)(I - P_+(\tau))f(\tau)d\tau + \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau \right\} = 0.$$

Under this condition, equation (3.8) has a set of solutions

$$\xi = D^+ \left(\int_0^{+\infty} X(0, \tau)(I - P_+(\tau))f(\tau)d\tau + \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau \right) + P_{N(D)}c, \quad (3.9)$$

where c is an arbitrary vector of the corresponding dimensionality. Substituting the obtained solutions into (3.4) we obtain a general view of the solutions bounded on the entire axis in this form

$$x(t, c_r) = X(t, 0)P_+(0)P_{N(D),r}c_r + (G[f])(t, 0),$$

where $(G[f])(t, 0)$ is generalized Green's operator:

$$(G[f])(t, 0) = \begin{cases} - \int_t^{+\infty} X(t, \tau)(I - P_+(\tau))f(\tau)d\tau \\ \quad + \int_0^t X(t, \tau)P_+(\tau)f(\tau)d\tau, & t \geq 0 \\ \int_{-\infty}^t X(t, \tau)P_-(\tau)f(\tau)d\tau \\ \quad - \int_t^0 X(t, \tau)(I - P_-(\tau))f(\tau)d\tau, & t \leq 0. \end{cases} \quad (3.10)$$

Green's operator has the following property at 0 relative to the jump:

$$\begin{aligned} & (G[f])(0+0) - (G[f])(0-0) \\ &= - \int_0^{+\infty} X(0, \tau)(I - P_+(\tau))f(\tau)d\tau + P_+(0)D^-g \\ & \quad - \int_{-\infty}^0 X(0, \tau)P_-(\tau)f(\tau)d\tau - (I - P_-(0))D^-g \\ &= -g + P_+(0)D^-g - D^-g + P_-(0)D^-g \end{aligned}$$

$$\begin{aligned}
&= (P_+(0) - I + P_-(0))D^-g - g = DD^-g - g \\
&= -(I - DD^-)g = -P_{N(D^*)}g = -\int_{-\infty}^{+\infty} H(t)f(t)dt = 0.
\end{aligned}$$

The corresponding solution is bounded. Thus, we obtain the statement of the theorem.

Remark 1. If the condition (3.2) isn't hold then expression (3.9) defines the set of quasisolutions of the system (3.8) (elements ξ from the set (3.9) give the minimum of the norm $\|D\xi - g\|$).

Corollary 1. For any $f \in L_\infty^m(\mathbb{R}^n)$ there are constants $d, N_1(m) > 0$ such that the following estimates are satisfied

$$\begin{aligned}
\|x\|_{L_\infty^m} &\leq d\|P_{N(D)}c\| + N_1(m)\|f\|_{L_\infty^m}, \\
\|G[f]\|_{L_\infty^m} &\leq N_1(m)\|f\|_{L_\infty^m}.
\end{aligned}$$

For any $f_\varepsilon(t) = e^{-\varepsilon|t|b}f(t) \in L_\infty^m(\mathbb{R}^n)$ there are constants $d, N_2(m) > 0$ such that the following estimates are satisfied

$$\|x_\varepsilon\|_{L_\infty^m} \leq d\|P_{N(D)}c\| + N_2(m)\|f\|_{L_\infty^m}$$

or

$$\begin{aligned}
\|x_\varepsilon\|_{L_\infty^m} &\leq d\|P_{N(D)}c\| + N_2(m)e^{\varepsilon mb}\|f_\varepsilon\|_{L_\infty^m} \\
\|G[f_\varepsilon]\|_{L_\infty^m} &\leq N_2(m)\|f\|_{L_\infty^m}
\end{aligned}$$

or

$$\|G[f_\varepsilon]\|_{L_\infty^m} \leq N_2(m)e^{\varepsilon mb}\|f_\varepsilon\|_{L_\infty^m}$$

Proof. Together with the inequality (3.5) we can obtain the following inequalities with the right hand side $f(t)$:

$$\begin{aligned}
\sup_{t \in [0; m]} \|x(t, \xi)\| &\leq d_1\|\xi\| + \left(d_1 e^{\varepsilon bm} \left(\frac{1}{\alpha_1 a + \varepsilon b} + \frac{1}{\beta_1 a - \varepsilon b} \right) - \frac{d_1}{\alpha_1 a + \varepsilon b} e^{-\alpha_1 am} \right) \|f\|_{L_\infty^m}, \\
\sup_{t \in [-m; 0]} \|x(t, \xi)\| &\leq d_2\|\xi\| + \left(d_2 e^{\varepsilon bm} \left(\frac{1}{\alpha_2 a - \varepsilon b} + \frac{1}{\beta_2 a + \varepsilon b} \right) - \frac{d_2}{\beta_2 a + \varepsilon b} e^{-\beta_2 am} \right) \|f\|_{L_\infty^m}.
\end{aligned}$$

If $d = \max\{d_1, d_2\}$,

$$K_1(m) = \max \left\{ d_1 e^{\varepsilon bm} \left(\frac{1}{\alpha_1 a + \varepsilon b} + \frac{1}{\beta_1 a - \varepsilon b} \right), d_2 e^{\varepsilon bm} \left(\frac{1}{\alpha_2 a - \varepsilon b} + \frac{1}{\beta_2 a + \varepsilon b} \right) \right\},$$

$$L_1(m) = \min \left\{ \frac{d_1 e^{-\alpha_1 am}}{\alpha_1 a + \varepsilon b}, \frac{d_2 e^{-\beta_2 am}}{\beta_2 a + \varepsilon b} \right\},$$

and $N_1(m) = K_1(m) - L_1(m)$, then

$$\|x\|_{L_\infty^m} \leq d\|P_{N(D)}c\| + N_1(m)\|f\|_{L_\infty^m}$$

For $f_\varepsilon(t) = e^{-\varepsilon b|t|} f(t)$ we have

$$\sup_{t \in [0; m]} \|x(t, \xi)\| \leq d_1 \|\xi\| + \left(d_1 \left(\frac{1}{\alpha_1 a} + \frac{1}{\beta_1 a} \right) - \frac{d_1}{\beta_1 a} e^{-\alpha_1 a m} \right) \|f\|_{L_\infty^m}$$

$$\sup_{t \in [-m; 0]} \|x(t, \xi)\| \leq d_2 \|\xi\| + \left(d_2 \left(\frac{1}{\alpha_2 a} + \frac{1}{\beta_2 a} \right) - \frac{d_2}{\beta_2 a} e^{-\beta_2 a m} \right) \|f\|_{L_\infty^m}$$

If

$$K_2 = \max \left\{ d_1 \left(\frac{1}{\alpha_1 a} + \frac{1}{\beta_1 a} \right), d_2 \left(\frac{1}{\alpha_2 a} + \frac{1}{\beta_2 a} \right) \right\}$$

$$L_2(m) = \min \left\{ \frac{d_1}{\beta_1 a} e^{-\alpha_1 a m}, \frac{d_2}{\beta_2 a} e^{-\beta_2 a m} \right\}$$

and $N_2(m) = K_2 - L_2(m)$, then

$$\|x_\varepsilon\|_{L_\infty^m} \leq d \|P_{N(D)} c\| + N_2(m) \|f\|_{L_\infty^m}$$

or

$$\|x_\varepsilon\|_{L_\infty^m} \leq d \|P_{N(D)} c\| + N_2(m) e^{\varepsilon m b} \|f_\varepsilon\|_{L_\infty^m}$$

□

Corollary 2. *Operator*

$$\mathcal{L} := \frac{d}{dt} + A(t).$$

under conditions μ, ν dichotomy is Noetherian with index $r - d$, as the operator from the space

$$H_\infty^m(\mathbb{R}^n) = \{g \in L_\infty^m(\mathbb{R}^n), \text{ such that } g' \in L_\infty^m(\mathbb{R}^n)\}$$

into space $L_\infty^m(\mathbb{R}^n)$. Thus $\mathcal{L} : H_\infty^m(\mathbb{R}^n) \rightarrow L_\infty^m(\mathbb{R}^n)$.

Proof. Indeed, it follows from the proof of the previous theorem that the operator

$$\mathcal{L} := \frac{d}{dt} + A(t)$$

is Noetherian. The following numbers determine its index. Let us denote the number of linear independent solvability conditions

$$+P_{N(D^*)} \left\{ \int_0^\infty T(0, \tau) (I - P_+(\tau)) f_\varepsilon(\tau) d\tau + \int_{-\infty}^0 T(0, \tau) P_-(\tau) f_\varepsilon(\tau) d\tau \right\} = 0,$$

as d , and the number of linearly independent bounded solutions of the homogeneous equation of the form $P_{N(D)} c$ as r . Then the index of the operator \mathcal{L} is determined as

$$\text{ind } \mathcal{L} = r - d.$$

□

Remark 2. Let us consider the case when this system is considered only on semi-axis. In this case, the system has a set of bounded solutions in the following form:

$$x(t, \xi_1) = T(t, 0)P_+(0)\xi_1 - \int_t^{+\infty} T(t, \tau)(I - P_+(\tau))f_\varepsilon(\tau)d\tau \\ + \int_0^t T(t, \tau)P_+(\tau)f_\varepsilon(\tau)d\tau, \quad t \geq 0$$

for the arbitrary heterogeneity and vector ξ_1 . The boundedness of the solution from this set is proved in the same way as Theorem 1.

Example 1. Consider an example of a two-dimensional system

$$\frac{dx_1(t)}{dt} = th \, tx_1(t) + f_{1\varepsilon}(t), \\ \frac{dx_2(t)}{dt} = -th \, tx_2(t) + f_{2\varepsilon}(t).$$

Let us show that this system admits a uniform exponential dichotomy on the axes. In this case, we show that

$$X(t, \tau) = \text{diag} \left\{ \frac{e^t + e^{-t}}{e^\tau + e^{-\tau}}, \frac{e^\tau + e^{-\tau}}{e^t + e^{-t}} \right\}.$$

Projectors

$$P_+(\tau) = \text{diag}\{0, 1\}, P_-(\tau) = \text{diag}\{1, 0\},$$

$$f(t) = (f_1(t), f_2(t))^T, f_\varepsilon(t) = (f_{1\varepsilon}(t), f_{2\varepsilon}(t))^T = e^{-\varepsilon|t|b}(f_1(t), f_2(t))^T$$

and $\|f_\varepsilon\|_\tau = e^{-\varepsilon|\tau|b}\|f\|_{L^\infty(\mathbb{R})}$. It is easy to show that the system allows uniform exponential dichotomy on the axes under such conditions. So let us write down the necessary and sufficient condition of solvability of such system. In this case, the matrix $D = P_+(0) - (I - P_-(0)) = 0$ and respectively $P_{N(D)} = P_{N(D^*)} = I$. The solvability condition takes the following form

$$\int_{-\infty}^{+\infty} \frac{f_{1\varepsilon}(\tau)}{e^\tau + e^{-\tau}} d\tau = 0$$

or

$$\int_{-\infty}^{+\infty} \frac{e^{-\varepsilon|\tau|b} f_1(\tau)}{e^\tau + e^{-\tau}} d\tau = 0$$

The set of bounded solutions looks like this

$$x(t, c) = \begin{pmatrix} 0 \\ \frac{2}{e^t + e^{-t}} c_2 \end{pmatrix} + (G[f_\varepsilon])(t, 0), \forall c_2 \in \mathbb{R}$$

where

$$(G[f_\varepsilon])(t, 0) = \begin{pmatrix} -\int_t^{+\infty} \frac{e^t + e^{-t}}{e^\tau + e^{-\tau}} f_{1\varepsilon}(\tau) d\tau, \tau \leq t \\ \int_0^t \frac{e^\tau + e^{-\tau}}{e^t + e^{-t}} f_{2\varepsilon}(\tau) d\tau, \tau \geq t \end{pmatrix}, \quad t \geq 0$$

$$(G[f_\varepsilon])(t, 0) = \begin{pmatrix} \int_{-\infty}^t \frac{e^t + e^{-t}}{e^\tau + e^{-\tau}} f_{1\varepsilon}(\tau) d\tau, \tau \leq t \\ - \int_t^0 \frac{e^\tau + e^{-\tau}}{e^t + e^{-t}} f_{2\varepsilon}(\tau) d\tau, \tau \geq t \end{pmatrix}, \quad t \leq 0.$$

or in the form

$$x(t, c) = \begin{pmatrix} 0 \\ \frac{2}{e^t + e^{-t}} c_2 \end{pmatrix} + (G[f])(t, 0), \forall c_2 \in \mathbb{R}$$

where

$$(G[f])(t, 0) = \begin{pmatrix} - \int_t^{+\infty} \frac{e^t + e^{-t}}{e^\tau + e^{-\tau}} e^{-\varepsilon|\tau|b} f_1(\tau) d\tau, \tau \leq t \\ \int_0^t \frac{e^\tau + e^{-\tau}}{e^t + e^{-t}} e^{-\varepsilon|\tau|b} f_2(\tau) d\tau, \tau \geq t \end{pmatrix}, \quad t \geq 0$$

$$(G[f])(t, 0) = \begin{pmatrix} \int_{-\infty}^t \frac{e^t + e^{-t}}{e^\tau + e^{-\tau}} e^{-\varepsilon|\tau|b} f_1(\tau) d\tau, \tau \leq t \\ - \int_t^0 \frac{e^\tau + e^{-\tau}}{e^t + e^{-t}} e^{-\varepsilon|\tau|b} f_2(\tau) d\tau, \tau \geq t \end{pmatrix}, \quad t \leq 0.$$

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