

LINEAR BOUNDARY VALUE TYPE PROBLEMS
FOR FUNCTIONAL-DIFFERENTIAL EQUATIONS
AND THEIR ADJOINTS

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(Received July 27, 1973, — in revised version January 20, 1974)

0. INTRODUCTION

The paper deals with boundary value type problems for functional-differential equations

$$(0,1) \quad \dot{x}(t) = \int_{-r}^0 [d_{\vartheta}P(t, \vartheta)] x(t + \vartheta) + f(t) \quad \text{a.e. on } [a, b]$$

or

$$(0,2) \quad \dot{x}(t) = A(t)x(t) + B(t)x(t-r) + \int_{a-r}^b [d_sG(t, s)] x(s) + f(t) \quad \text{a.e. on } [a, b],$$

where $-\infty < a < b < \infty$ and the functions $P(t, \vartheta)$, $G(t, s)$, $A(t)$, $B(t)$ and $f(t)$ fulfil some natural assumptions. In particular, we derive their adjoints and in some special cases prove the Fredholm alternative. (The results of A. HALANAY [5] or E. A. LIŠIC [9] on the existence of periodic solutions to the equation (0,1) and the results of [12] on integral boundary value problems for ordinary integro-differential equations are included.) Our approach is based on the ideas of D. WEXLER [14] and ŠT. SCHWABIK [11] and differs from that of A. Halanay [6] or D. HENRY [8] (cf. also J. K. HALE [7]). The adjoint problems obtained seem to be more natural than those of D. Henry [8] and follow directly from the principles of functional analysis. (It is shown that after some artificial steps our adjoint reduces to that of D. Henry.) Initial functions are continuous on $[a-r, a]$ or of bounded variation on $[a-r, a]$. In § 4 boundary value type problems for hereditary differential equations considered in the sense of M. C. DELFOUR, S. K. MITTER [3] (with square integrable initial functions) are treated.

1. PRELIMINARIES

Let $-\infty < \alpha < \beta < +\infty$. The closed interval $\alpha \leq t \leq \beta$ is denoted by $[\alpha, \beta]$, its interior $\alpha < t < \beta$ by (α, β) and the corresponding half-open intervals by $[\alpha, \beta)$ and $(\alpha, \beta]$. Given a $p \times q$ -matrix $M = (m_{i,j})_{i=1, \dots, p, j=1, \dots, q}$, M' denotes its transpose and

$$\|M\| = \max_{i=1, \dots, p} \sum_{j=1}^q |m_{i,j}|.$$

\mathcal{R}_n is the space of real column n -vectors with the norm $\|x\| = \max_{i=1, \dots, n} |x_i|$. The space of real row n -vectors is \mathcal{R}_n^* . (Elements of \mathcal{R}_n^* are denoted by x' , where $x \in \mathcal{R}_n$;

$$\|x'\| = \sum_{i=1}^n |x_i|.)$$

$\mathcal{C}_n(\alpha, \beta)$ is the Banach space (B-space) of continuous functions $u : [\alpha, \beta] \rightarrow \mathcal{R}_n$ with the norm $\|u\|_{\mathcal{C}} = \sup_{t \in [\alpha, \beta]} \|u(t)\|$; $\mathcal{BV}_n(\alpha, \beta)$ is the B-space of functions $u : [\alpha, \beta] \rightarrow \mathcal{R}_n$ of bounded variation on $[\alpha, \beta]$ with the norm $\|u\|_{\mathcal{BV}} = \|u(\beta)\| + \text{var}_{\alpha}^{\beta} u$; $\mathcal{V}_n^0(\alpha, \beta)$ is the set of functions $u' : [\alpha, \beta] \rightarrow \mathcal{R}_n^*$ of bounded variation on $[\alpha, \beta]$, right continuous on (α, β) and vanishing at β (being equipped with the norm $\|u'\|_{\mathcal{BV}}$, $\mathcal{V}_n^0(\alpha, \beta)$ becomes a B-space); $\mathcal{AC}_n(\alpha, \beta)$ is the B-space of absolutely continuous functions $u : [\alpha, \beta] \rightarrow \mathcal{R}_n$ with the norm $\|u\|_{\mathcal{AC}} = \|u\|_{\mathcal{BV}}$; $\mathcal{L}_n(\alpha, \beta)$ is the B-space of Lebesgue integrable (L-integrable) functions $u : [\alpha, \beta] \rightarrow \mathcal{R}_n$ with the norm

$$\|u\|_{\mathcal{L}} = \int_{\alpha}^{\beta} \|u(t)\| dt;$$

$\mathcal{L}_n^{\infty}(\alpha, \beta)$ is the B-space of essentially bounded functions $u' : [\alpha, \beta] \rightarrow \mathcal{R}_n^*$ with the norm $\|u'\| = \sup_{t \in [\alpha, \beta]} \text{ess } \|u'(t)\|$.

Given a B-space \mathcal{X} , \mathcal{X}^* denotes its dual and the value of a functional $y \in \mathcal{X}^*$ on $x \in \mathcal{X}$ is denoted by $\langle x, y \rangle_{\mathcal{X}}$. The zero functional on \mathcal{X} is denoted by $o_{\mathcal{X}}$. Hereafter $\mathcal{L}_n^*(\alpha, \beta)$ and $\mathcal{C}_n^*(\alpha, \beta)$ are identified with $\mathcal{L}_n^{\infty}(\alpha, \beta)$ and $\mathcal{V}_n^0(\alpha, \beta)$, respectively, while

$$\langle x, y' \rangle_{\mathcal{L}} = \int_{\alpha}^{\beta} y'(t) x(t) dt \quad \text{and} \quad \langle u, v' \rangle_{\mathcal{C}} = \int_{\alpha}^{\beta} [dv'(t)] u(t)$$

for $x \in \mathcal{L}_n(\alpha, \beta)$, $y' \in \mathcal{L}_n^{\infty}(\alpha, \beta)$, $u \in \mathcal{C}_n(\alpha, \beta)$ and $v' \in \mathcal{V}_n^0(\alpha, \beta)$. (There are isometric isomorphisms between $\mathcal{L}_n^*(\alpha, \beta)$ and $\mathcal{L}_n^{\infty}(\alpha, \beta)$ and between $\mathcal{C}_n^*(\alpha, \beta)$ and $\mathcal{V}_n^0(\alpha, \beta)$, cf. e.g. [4].)

Let \mathcal{X}, \mathcal{Y} be B-spaces. Given a linear bounded operator $T : \mathcal{X} \rightarrow \mathcal{Y}$ (defined on the whole \mathcal{X}), T^* denotes its adjoint ($T^* : \mathcal{Y}^* \rightarrow \mathcal{X}^*$, $\langle Tx, y \rangle_{\mathcal{Y}} = \langle x, T^*y \rangle_{\mathcal{X}}$ for all $x \in \mathcal{X}$ and $y \in \mathcal{Y}^*$), $\text{Ker}(T)$ is the set of all $x \in \mathcal{X}$ such that $Tx = 0 =$ zero element of \mathcal{Y} and $\text{Im}(T)$ is the range of T . Given two operators $T_1 : \mathcal{X}_1 \rightarrow \mathcal{Y}$, $T_2 : \mathcal{X}_2 \rightarrow \mathcal{Y}$,

the homogeneous equations $T_1x = 0$ and $T_2z = 0$ are said to be equivalent if there is a one-to-one correspondence between $\text{Ker}(T_1)$ and $\text{Ker}(T_2)$.

2. GENERAL BOUNDARY VALUE TYPE PROBLEM AND ITS ADJOINT

2.1. Assumptions. We assume $-\infty < a < b < +\infty$, $r > 0^*$. $A(t)$ and $B(t)$ are $n \times n$ -matrix functions L-integrable on $[a, b]$, $G(t, s)$ is a Borel measurable in (t, s) on $[a, b] \times [a - r, b]$ $n \times n$ -matrix function such that $\text{var}_{a-r}^b G(t, \cdot) < \infty$ for any $t \in [a, b]$ and

$$\int_a^b (\|G(t, b)\| + \text{var}_{a-r}^b G(t, \cdot)) dt < \infty,$$

$f(t) \in \mathcal{L}_n(a, b)$. A is an arbitrary B-space, $l \in A$ and the operators $M : \mathcal{C}_n(a - r, a) \rightarrow A$, $N : \mathcal{A}\mathcal{C}_n(a, b) \rightarrow A$ are linear and bounded, while $\text{Im}(N^*) \subset \mathcal{C}_n^*(a, b) = \mathcal{V}_n^0(a, b)$ (i.e., given $\lambda \in A^*$, there is a function $(N^*\lambda)(t) \in \mathcal{V}_n^0(a, b)$ such that

$$\langle Nx, \lambda \rangle_A = \langle x, N^*\lambda \rangle_{\mathcal{A}\mathcal{C}} = \int_a^b [d(N^*\lambda)(t)] x(t) \text{ for all } x \in \mathcal{A}\mathcal{C}_n(a, b).$$

Without any loss of generality we may also assume that, given $t \in [a, b]$, the function $G(t, \cdot)$ is right continuous on $(a - r, b)$, while $G(t, b) = 0$. Given $\lambda \in A^*$, let us denote by $(M^*\lambda)(t)$ the row n -vector function such that $(M^*\lambda)(t) - (N^*\lambda)(a) \in \mathcal{V}_n^0(a - r, a)$ and

$$\langle Mu, \lambda \rangle_A = \langle u, M^*\lambda \rangle_{\mathcal{C}} = \int_{a-r}^a [d\{(M^*\lambda)(t) - (N^*\lambda)(a)\}] u(t)$$

for all $u \in \mathcal{C}_n(a - r, a)$.

We are interested in the following boundary value type problem:

2.2. Problem (P). Determine $x \in \mathcal{A}\mathcal{C}_n(a, b)$ and $u \in \mathcal{C}_n(a - r, a)$ such that

$$(2,1) \quad \dot{x}(t) = A(t)x(t) + \begin{cases} B(t)u(t-r), & t < a+r \\ B(t)x(t-r), & t \geq a+r \end{cases} + \int_{a-r}^a [d_s G(t, s)] u(s) + \\ + \int_a^b [d_s G(t, s)] x(s) + f(t) \quad \text{a.e. on } [a, b],$$

$$(2,2) \quad x(a) = u(a),$$

$$(2,3) \quad Mu + Nx = l,$$

where Assumptions 2,1 are fulfilled.

*) If $r = 0$, the equation (2,1) reduces to an ordinary integro-differential equation with initial data in R_n . The case of $r = 0$ will be treated separately later on (cf. Sec. 5,5).

2.3. Notation. Let us put

$$\mathcal{X} = \mathcal{A}\mathcal{C}_n(a, b) \times \mathcal{C}_n(a - r, a), \quad \mathcal{Y} = \mathcal{L}_n^\infty(a, b) \times \Lambda \times \mathcal{R}_n$$

and

$$(2.4) \quad U : \begin{pmatrix} x \\ u \end{pmatrix} \in \mathcal{X} \rightarrow \begin{pmatrix} Dx - Ax - B_1x - B_2u - G_1x - G_2u \\ Mu + Nx \\ u(a) - x(a) \end{pmatrix} \in \mathcal{Y},$$

where

$$D : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \dot{x}(t) \in \mathcal{L}_n(a, b),$$

$$A : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow A(t)x(t) \in \mathcal{L}_n(a, b),$$

$$B_1 : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \begin{cases} 0, & t < a + r \\ B(t)x(t - r), & t \geq a + r \end{cases} \in \mathcal{L}_n(a, b),$$

$$B_2 : u \in \mathcal{C}_n(a - r, a) \rightarrow \begin{cases} B(t)u(t - r), & t < a + r \\ 0, & t \geq a + r \end{cases} \in \mathcal{L}_n(a, b),$$

$$G_1 : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \int_a^b [d_s G(t, s)] x(s) \in \mathcal{L}_n(a, b),$$

$$G_2 : u \in \mathcal{C}_n(a - r, a) \rightarrow \int_{a-r}^a [d_s G(t, s)] u(s) \in \mathcal{L}_n(a, b).$$

All these operators are linear and bounded. The given problem (P) can be reformulated as the operator equation

$$U \begin{pmatrix} x \\ u \end{pmatrix} = \begin{bmatrix} f \\ l \\ 0 \end{bmatrix}.$$

Clearly, $\mathcal{X}^* = \mathcal{A}\mathcal{C}_n^*(a, b) \times \mathcal{V}_n^0(a - r, a)$, $\mathcal{Y}^* = \mathcal{L}_n^\infty(a, b) \times \Lambda^* \times \mathcal{R}_n^*$ and

$$\left\langle \begin{pmatrix} x \\ u \end{pmatrix}, (g, h') \right\rangle_{\mathcal{X}} = \langle x, g \rangle_{\mathcal{A}\mathcal{C}} + \int_{a-r}^a [dh'(t)] u(t),$$

$$\left\langle \begin{bmatrix} f \\ l \\ k \end{bmatrix}, (y', \lambda, \gamma') \right\rangle_{\mathcal{Y}} = \int_a^b y'(t) f(t) ds + \langle l, \lambda \rangle_{\Lambda} + \gamma' k$$

for $x \in \mathcal{A}\mathcal{C}_n(a, b)$, $u \in \mathcal{C}_n^*(a - r, a)$, $g \in \mathcal{A}\mathcal{C}_n^*(a, b)$, $h' \in \mathcal{V}_n^0(a - r, a)$, $f \in \mathcal{L}_n(a, b)$, $l \in \Lambda$, $k \in \mathcal{R}_n$, $y' \in \mathcal{L}_n^\infty(a, b)$, $\lambda \in \Lambda^*$ and $\gamma' \in \mathcal{R}_n^*$. Let $\begin{pmatrix} x \\ u \end{pmatrix} \in \mathcal{X}$ and $(y', \lambda, \gamma') \in \mathcal{Y}^*$, then

$$\left\langle U \begin{pmatrix} x \\ u \end{pmatrix}, (y', \lambda, \gamma') \right\rangle_{\mathcal{Y}} = \langle Dx - Ax - B_1x - B_2u - G_1x - G_2u, y' \rangle_{\mathcal{L}} +$$

$$+ \langle Mu + Nx, \lambda \rangle_{\Lambda} + \gamma'(u(a) - x(a)) =$$

$$= \langle x, D^*y' - A^*y' - B_1^*y' - G_1^*y' + N^*\lambda + K_1^*\gamma' \rangle_{\mathcal{A}\mathcal{C}} + \\ + \langle u, -B_2^*y' - G_2^*y' + M^*\lambda + K_2^*\gamma' \rangle_{\mathcal{C}},$$

where

$$K_1 : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow -x(a) \in \mathcal{R}_n$$

and

$$K_2 : u \in \mathcal{C}_n(a - r, a) \rightarrow u(a) \in \mathcal{R}_n.$$

Consequently

$$U^* : (y', \lambda, \gamma') \in \mathcal{Y}^* \rightarrow \left[\begin{array}{c} D^*y' - A^*y' - B_1^*y' - G_1^*y' + N^*\lambda + K_1^*\gamma' \\ -B_2^*y' - G_2^*y' + M^*\lambda + K_2^*\gamma' \end{array} \right] \in \mathcal{X}^*$$

and the adjoint to (P) is the system of equations for $(y', \lambda, \gamma') \in \mathcal{Y}^*$

$$(2,5) \quad \begin{aligned} D^*y' - A^*y' - B_1^*y' - G_1^*y' + N^*\lambda + K_1^*\gamma' &= o_{\mathcal{A}\mathcal{C}}, \\ -B_2^*y' - G_2^*y' + M^*\lambda + K_2^*\gamma' &= o_{\mathcal{C}}. \end{aligned}$$

2.4. An analytic form of the adjoint problem. By the definition of an adjoint operator and by the unsymmetric Fubini theorem (2) it holds for all $x \in \mathcal{A}\mathcal{C}_n(a, b)$, $u \in \mathcal{C}_n(a - r, a)$, $y' \in \mathcal{L}_n^\infty(a, b)$, $\lambda \in A^*$ and $\gamma' \in \mathcal{R}_n^*$

$$\begin{aligned} \left\langle \begin{pmatrix} x \\ u \end{pmatrix}, U^*(y', \lambda, \gamma') \right\rangle_x &= \left\langle U \begin{pmatrix} x \\ u \end{pmatrix}, (y', \lambda, \gamma') \right\rangle_{\mathcal{Y}} = \\ &= \int_a^b y'(t) \dot{x}(t) dt - \int_a^b y'(t) A(t) x(t) dt - \int_{a+r}^b y'(t) B(t) x(t-r) dt - \\ &\quad - \int_a^{a+r} y'(t) B(t) u(t-r) dt - \int_a^b y'(t) \left(\int_a^b [d_s G(t, s)] x(s) \right) dt - \\ &\quad - \int_a^b y'(t) \left(\int_{a-r}^a [d_s G(t, s)] u(s) \right) dt + \langle Mu + Nx, \lambda \rangle_A + \gamma'(u(a) - x(a)) = \\ &= \int_a^b y'(t) \dot{x}(t) dt - \int_a^b [dg'(t)] x(t) - \int_{a-r}^a [dh'(t)] u(t), \end{aligned}$$

where

$$(2,6) \quad \begin{aligned} g'(t) &= - \int_t^b y'(s) A(s) ds + \int_a^b y'(s) G(s, t) ds - (N^*\lambda)(t) - \\ &\quad - \left\{ \begin{array}{l} \int_{t+r}^b y'(s) B(s) ds, \quad t \leq b-r \\ 0, \quad t > b-r \end{array} \right\} - \left\{ \begin{array}{l} \gamma', \quad t = a \\ 0, \quad t > a \end{array} \right\} \quad \text{for } t \in [a, b], \\ h'(t) &= - \int_{t+r}^{a+r} y'(s) B(s) ds + \int_a^b y'(s) (G(s, t) - G(s, a)) ds + \left\{ \begin{array}{l} \gamma', \quad t < a \\ 0, \quad t = a \end{array} \right\} - \\ &\quad - (M^*\lambda)(t) + (N^*\lambda)(a) \quad \text{for } t \in [a-r, a]. \end{aligned}$$

Now, $(y', \lambda, \gamma') \in \text{Ker}(U^*)$ iff

$$(2,7) \quad 0 = \int_a^b y'(t) \dot{x}(t) dt - \int_a^b [dg'(t)] x(t) - \int_{a-r}^a [dh'(t)] u(t)$$

for all $x \in \mathcal{A}\mathcal{C}_n(a, b)$ and $u \in \mathcal{C}_n(a-r, a)$. In particular, if $x(t) = 0$ on $[a, b]$, (2,7) means that

$$\int_{a-r}^a [dh'(t)] u(t) = 0 \quad \text{for all } u \in \mathcal{C}_n(a-r, a).$$

Since $h' \in \mathcal{V}_n^0(a-r, a)$, this is possible iff $h'(t) = 0$ on $[a-r, a]$. Thus

$$(2,8) \quad \int_{t+r}^{a+r} y'(s) B(s) ds - \int_a^b y'(s) (G(s, t) - G(s, a)) ds + \\ + (M^*\lambda)(t) - (N^*\lambda)(a) - \gamma' = 0 \quad \text{on } [a-r, a].$$

The equality (2,7) now becomes (after integrating by parts)

$$(2,9) \quad \int_a^b y'(t) \dot{x}(t) dt = -g'(a) x(a) - \int_a^b g'(t) \dot{x}(t) dt \quad \text{for all } x \in \mathcal{A}\mathcal{C}_n(a, b).$$

Since we may choose $x(t) = x(a) \neq 0$ on $[a, b]$, (2,9) implies furthermore $g'(a) = 0$ or

$$(2,10) \quad \gamma' = - \int_a^b y'(s) A(s) ds - \int_{a+r}^b y'(s) B(s) ds + \int_a^b y'(s) G(s, a) ds - (N^*\lambda)(a).$$

Consequently, (2,9) reduces to

$$\int_a^b y'(t) \dot{x}(t) dt = - \int_a^b g'(t) \dot{x}(t) dt \quad \text{for all } x \in \mathcal{A}\mathcal{C}_n(a, b)$$

or

$$\int_a^b (y'(t) + g'(t)) z(t) dt = 0 \quad \text{for all } z \in \mathcal{L}_n(a, b).$$

Hence $y'(t) = g'(t)$ a.e. on $[a, b]$, i.e.

$$(2,11) \quad y'(t) = \int_t^b y'(s) A(s) ds + \begin{cases} \int_{t+r}^b y'(s) B(s) ds, & t \leq b-r \\ 0, & t > b-r \end{cases} - \\ - \int_a^b y'(s) G(s, t) ds + (N^*\lambda)(t) \quad \text{a.e. on } [a, b].$$

Let $z' \in \mathcal{L}_n^\infty(a, b)$. Then $(z', \lambda, \gamma') \in \text{Ker}(U^*)$ iff there exists $y' \in \mathcal{L}_n^\infty(a, b)$ fulfilling (2,8) and (2,10) and such that $y(t) = z(t)$ a.e. on $[a, b]$ and (2,11) holds for all $t \in$

$\in (a, b)$. Finally, inserting (2,10) into (2,8) and taking into account that the right hand side of (2,11) is of bounded variation on $[a, b]$ and right continuous on (a, b) , we complete the proof of the following

2,5. Theorem. Let $z' \in \mathcal{L}_n^\infty(a, b)$, $\lambda \in A^*$ and $\gamma' \in \mathcal{R}_n^*$. Then $(z', \lambda, \gamma') \in \text{Ker}(U^*)$ iff there exists $y \in \mathcal{BV}_n(a, b)$ right continuous on (a, b) (the values $y(a), y(b)$ may be arbitrary) such that $y(t) = z(t)$ a.e. on $[a, b]$ and

$$(2,12) \quad \int_a^b y'(s) A(s) ds + \int_{t+r}^b y'(s) B(s) ds - \int_a^b y'(s) G(s, t) ds + (M^* \lambda)(t) = 0$$

for $t \in [a - r, a)$,

$$(2,13) \quad y'(t) = \int_t^b y'(s) A(s) ds + \begin{cases} \int_{t+r}^b y'(s) B(s) ds, & t \leq b - r \\ 0, & t > b - r \end{cases} - \\ - \int_a^b y'(s) G(s, t) ds + (N^* \lambda)(t) \quad \text{for } t \in (a, b),$$

while γ' is given by (2,10).

2,6. Definition. The problem (P*) of finding $y \in \mathcal{BV}_n(a, b)$ right continuous on (a, b) and $\lambda \in A^*$ such that (2,12) and (2,13) hold is called the *conjugate problem* to (P).

(In virtue of Theorem 2,5 the adjoint problem (2,5) to (P) and the problem (P*) conjugate to (P) are equivalent.)

2,7. Corollary. The problem (P) has a solution only if

$$(2,14) \quad \int_a^b y'(s) f(s) ds + \langle l, \lambda \rangle_A = 0$$

for all solutions (y', λ) of the conjugate problem (P*). If the operator U defined by (2,4) has a closed range $\text{Im}(U)$ in $\mathcal{L}_n(a, b) \times A \times \mathcal{R}_n$, then the condition (2,14) is also sufficient for the existence of a solution to the problem (P).

(The proof follows from Theorem 2,5 and from the fundamental "alternative" theorem concerning linear equations in B-spaces ([4], VI § 6).)

2,8. Remark. Let \mathcal{X}, \mathcal{Y} be B-spaces and let $L: \mathcal{X} \rightarrow \mathcal{Y}$ be linear and bounded. A set $\mathcal{Y}^+ \subset \mathcal{Y}^*$ of linear continuous functionals on \mathcal{Y} is said to be total in \mathcal{Y}^* if $\langle y, g \rangle_{\mathcal{Y}} = 0$ for all $g \in \mathcal{Y}^+$ implies $y = 0$. Furthermore, if $L^+: \mathcal{Y}^+ \rightarrow \mathcal{X}^*$ is a linear operator such that $\langle Lx, g \rangle_{\mathcal{Y}} = \langle x, L^+g \rangle_{\mathcal{X}}$ for all $x \in \mathcal{X}$ and $g \in \mathcal{Y}^+$, we shall say that L^+ is a conjugate operator to L with respect to \mathcal{Y}^+ . Clearly, L^+ is a restriction of the adjoint operator L^* to L on \mathcal{Y}^+ . Hence $\text{Ker}(L^+) \subset \text{Ker}(L^*)$. (For some more details concerning conjugate operators see [11].)

Now, let $\mathcal{V}_n(a, b)$ be the space of row n -vector functions of bounded variation on $[a, b]$ and right continuous on (a, b) . Then $\mathcal{V}_n(a, b)$ is a total subset in $\mathcal{L}_n^\infty(a, b)$. (In fact, let $f \in \mathcal{L}_n(a, b)$ and

$$0 = \int_a^b y'(t) f(t) dt \quad \text{for all } y' \in \mathcal{V}_n(a, b).$$

Then

$$(2,15) \quad 0 = \int_a^b y'(t) dg(t) \quad \text{for all } y' \in \mathcal{V}_n(a, b),$$

where $g \in \mathcal{AC}_n(a, b)$ is an indefinite integral of f on $[a, b]$. Let $g_i(t_1) \neq g_i(t_2)$ for a component g_i of the vector $g = (g_1, g_2, \dots, g_n)'$ and for some $t_1, t_2 \in [a, b]$, $t_1 < t_2$. Analogously to the second part of the proof of Lemma 5,1 in [10] we put $y'(t) = (y_1(t), y_2(t), \dots, y_n(t))$, where $y_j(t) = 0$ on $[a, b]$ for $j \neq i$, $y_i(t) = 0$ for $t \in [a, t_1]$, $y_i(t) = 1$ for $t \in [t_1, t_2]$ and $y_i(t) = 0$ for $t \in [t_2, b]$. Then $y' \in \mathcal{V}_n(a, b)$ and

$$\int_a^b y'(t) dg(t) = \sum_{j=1}^n \int_a^b y_j(t) dg_j(t) = \int_a^b y_i(t) dg_i(t) = \int_{t_1}^{t_2} dg_i(t) = g_i(t_2) - g_i(t_1) \neq 0$$

which contradicts (2,15). Hence $g(t) = \text{const.}$ on $[a, b]$ and $f(t) = 0$ a.e. on $[a, b]$.

The operator $D : x \in \mathcal{AC}_n(a, b) \rightarrow \dot{x} \in \mathcal{L}_n(a, b)$ is linear and bounded. It is easy to verify that its conjugate operator D^+ with respect to $\mathcal{V}_n(a, b)$ is given by

$$D^+ : y' \in \mathcal{V}_n(a, b) \rightarrow \left\{ \begin{array}{l} 0, \quad t = a \\ -y'(t), \quad t \in (a, b) \\ 0, \quad t = b \end{array} \right\} \in \mathcal{V}_n^0(a, b).$$

Let us put $\mathcal{Y}^+ = \mathcal{V}_n^0(a, b) \times A^* \times \mathcal{R}_n^*$. Then \mathcal{Y}^+ is a total subset in $\mathcal{Y}^* = \mathcal{L}_n^\infty(a, b) \times A^* \times \mathcal{R}_n^*$ and the conjugate operator U^+ to U with respect to \mathcal{Y}^+ is given by

$$U^+ : (y', \lambda, \gamma') \in \mathcal{Y}^+ \rightarrow (\xi'(t), \eta'(t)) \in \mathcal{V}_n^0(a, b) \times \mathcal{V}_n^0(a - r, a),$$

where

$$\xi'(t) = \left\{ \begin{array}{l} 0, \quad t = a \\ -y'(t), \quad t \in (a, b) \\ 0, \quad t = b \end{array} \right\} + \int_t^b y'(s) A(s) ds + \left\{ \begin{array}{l} \int_{t+r}^b y'(s) B(s) ds, \quad t \leq b - r \\ 0, \quad t > b - r \end{array} \right\} - \\ - \int_a^b y'(s) G(s, t) ds + (N^* \lambda)(t) + \left\{ \begin{array}{l} \gamma', \quad t = a \\ 0, \quad t > a \end{array} \right\} \quad \text{for } t \in [a, b],$$

$$\eta'(t) = \int_{t+r}^{a+r} y'(s) B(s) ds - \int_a^b y'(s) (G(s, t) - G(s, a)) ds + (M^* \lambda)(t) - (N^* \lambda)(a) - \\ - \left\{ \begin{array}{l} \gamma', \quad t < a \\ 0, \quad t = a \end{array} \right\} \quad \text{for } t \in [a - r, a].$$

The equation $U^+(y', \lambda, y') = 0$ is identical with the system of equations (2,8), (2,10), (2,13) and hence it is equivalent also with the problem (P*) introduced in Definition 2,6. In Section 2,4 we proved actually that $\text{Ker}(U^*) \subset \mathcal{Y}^+$ and hence $\text{Ker}(U^+) = \text{Ker}(U^*)$.

2,9. Remark. The above procedure can be also applied to the case of initial functions of bounded variation on $[a - r, a]$. This means that instead of $u \in \mathcal{C}_n(a - r, a)$ we are looking for $u \in \mathcal{BV}_n(a - r, a)$. The adjoint problem is again equivalent to the system of the form (2,12), (2,13). Only we have to suppose in addition that $\text{Im}(M^*) \subset \mathcal{V}_n^0(a - r, a)$.

2,10. Remark. Some examples of spaces Λ and operators M, N fulfilling Assumptions 2,1 are given in the following § 3. Some conditions on the closedness of $\text{Im}(U)$ are given in § 5.

2,11. Remark. The couple (y', λ) being a solution to (P*), the values $y'(a), y'(b)$ may be arbitrary. We can require e.g. $y'(a) = y'(b) = 0$ or $y'(a+) = y'(a), y'(b-) = y'(b)$. In the latter case we add to the system (2,12), (2,13) the conditions

$$(2,16) \quad y'(a) = - \int_a^b y'(s) (G(s, a+) - G(s, a-)) ds + (N^*\lambda)(a+) - (M^*\lambda)(a-),$$

$$y'(b) = \int_a^b y'(s) G(s, b-) ds - (N^*\lambda)(b-).$$

(Indeed, by (2,12)

$$\int_a^b y'(s) A(s) ds + \int_{a+r}^b y'(s) B(s) ds = \int_a^b y'(s) G(s, a-) ds - (M^*\lambda)(a-).$$

2,12. Remark. $\mathcal{AC}_n^*(a, b)$ is isometrically isomorphic with $\mathcal{L}_n^\infty(a, b) \times \mathcal{R}_n^*$. Given $g \in \mathcal{AC}_n^*(a, b)$, there exist uniquely determined $\beta' \in \mathcal{R}_n^*$ and $y'(t) \in \mathcal{L}_n^\infty(a, b)$ such that

$$\langle x, g \rangle_{\mathcal{AC}} = \beta' x(a) + \int_a^b y'(t) \dot{x}(t) dt$$

for all $x \in \mathcal{AC}_n(a, b)$. (See [4] IV, 13, 29.) By a similar argument as in 2,4 we could derive the analytic form of the adjoint problem also in the case that N is a general linear bounded operator $\mathcal{AC}_n(a, b) \rightarrow \Lambda$ without supposing $\text{Im}(N^*) \subset \mathcal{V}_n^0(a, b)$.

If $N^* : \lambda \in \Lambda^* \rightarrow (N^*\lambda, \tilde{N}^*\lambda) \in \mathcal{L}_n^\infty(a, b) \times \mathcal{R}_n^*$ and $(M^*\lambda)(t) - (\tilde{N}^*\lambda) \in \mathcal{V}_n^0(a - r, a)$ for any $\lambda \in \Lambda^*$, then the problem of finding $(y'(t), \lambda) \in \mathcal{L}_n^\infty(a, b) \times \Lambda^*$ such that (2,12) holds on $[a - r, a)$ and (2,13) holds a.e. on $[a, b]$ is equivalent to the adjoint of the given problem (P).

3. SOME SPECIAL CASES

Let us mention some special cases of the given problem (P) which arise by a special choice of the boundary operators M, N and of the terminal space Λ .

3.1. The case $\Lambda = \mathcal{L}_m(c, d)$. Let $\Lambda = \mathcal{L}_m(c, d)$ ($-\infty < c < d < +\infty$) and

$$(3,1) \quad M : u \in \mathcal{C}_n(a-r, a) \rightarrow \int_{a-r}^a [d_s M(\alpha, s)] u(s) \in \Lambda,$$

$$(3,2) \quad N : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \int_a^b [d_s N(\alpha, s)] x(s) \in \Lambda,$$

where $M(\alpha, s)$ is a Borel measurable in $(\alpha, s) \in [c, d] \times [a-r, a]$ $m \times n$ -matrix function such that $\text{var}_{a-r}^a M(\alpha, \cdot) < \infty$ for any $\alpha \in [c, d]$ and

$$\int_c^d (\|M(\alpha, a)\| + \text{var}_{a-r}^a M(\alpha, \cdot)) d\alpha < \infty$$

and $N(\alpha, s)$ is a Borel measurable in $(\alpha, s) \in [c, d] \times [a, b]$ $m \times n$ -matrix function such that $\text{var}_a^b N(\alpha, \cdot) < \infty$ for any $\alpha \in [c, d]$ and

$$\int_c^d (\|N(\alpha, b)\| + \text{var}_a^b N(\alpha, \cdot)) d\alpha < \infty.$$

Without any loss of generality we may assume that for any $\alpha \in [c, d]$, $M(\alpha, \cdot)$ is right continuous on $(a-r, a)$, $N(\alpha, \cdot)$ is right continuous on (a, b) , $M(\alpha, a) = N(\alpha, a)$ and $N(\alpha, b) = 0$.

Let $x \in AC_n(a, b)$, $u \in C_n(a-r, a)$, $\lambda' \in \mathcal{L}_m^\infty(c, d)$. Then by the unsymmetric Fubini theorem ([2])

$$\begin{aligned} \langle Mu, \lambda' \rangle_{\mathcal{L}} &= \int_c^d \lambda'(\alpha) \left(\int_{a-r}^a [d_s M(\alpha, s)] u(s) \right) d\alpha = \\ &= \int_{a-r}^a \left[d_s \int_c^d \lambda'(\alpha) (M(\alpha, s) - M(\alpha, a)) d\alpha \right] u(s) \end{aligned}$$

and

$$\langle Nx, \lambda' \rangle_{\mathcal{L}} = \int_c^d \lambda'(\alpha) \left(\int_a^b [d_s N(\alpha, s)] x(s) \right) d\alpha = \int_a^b \left[d_s \int_c^d \lambda'(\alpha) N(\alpha, s) d\alpha \right] x(s),$$

where

$$(3,3) \quad (N^* \lambda')(t) = \int_c^d \lambda'(\alpha) N(\alpha, t) d\alpha \in \mathcal{V}_n^0(a, b)$$

and

$$(3,4) \quad (M^*\lambda')(t) - (M^*\lambda')(a) = \int_c^d \lambda'(x) (M(x, t) - M(x, a)) dx \in \mathcal{V}_n^0(a - r, a).$$

Hence in this case the adjoint problem is equivalent to the system (2,12), (2,13), where M^* and N^* have the special form (3,4) and (3,3), respectively.

3,2. The case $\Lambda = \mathcal{C}_m(c, d)$. Similarly we can treat the case of $\Lambda = \mathcal{C}_m(c, d)$ ($-\infty < c < d < +\infty$) with the operators M, N given by (3,1), (3,2), where $M(\cdot, s)$ and $N(\cdot, \sigma)$ are continuous on $[c, d]$ for any $s \in [a - r, a]$ and $\sigma \in [a, b]$. (Let us note that in this case any linear bounded operator $M : \mathcal{C}_n(a - r, a) \rightarrow \Lambda$ can be expressed in the form (3,1), where $M(x, s)$ fulfils all our assumptions.) Analogously as in 3,1 we obtain

$$M^* : \lambda' \in \mathcal{V}_m^0(c, d) \rightarrow \int_c^d [d\lambda'(x)] M(x, t) \in \mathcal{V}_n(a - r, a),$$

$$N^* : \lambda' \in \mathcal{V}_m^0(c, d) \rightarrow \int_c^d [d\lambda'(x)] N(x, t) \in \mathcal{V}_n^0(a, b).$$

3,3. Finite dimensional terminal space. Let $\Lambda = \mathcal{R}_m$ and

$$M : u \in \mathcal{C}_n(a - r, a) \rightarrow \int_{a-r}^a [dM(s)] u(s) \in \mathcal{R}_m,$$

$$N : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \int_a^b [dN(s)] x(s) \in \mathcal{R}_m,$$

where $M(t)$ and $N(t)$ are $m \times n$ -matrix functions of bounded variation on $[a - r, a]$ and $[a, b]$, respectively. We may assume also M right continuous on $(a - r, a)$, N right continuous on (a, b) , $M(a) = N(a)$ and $N(b) = 0$.

Let $x \in \mathcal{A}\mathcal{C}_n(a, b)$, $u \in \mathcal{C}_n(a - r, a)$ and $\lambda' \in \mathcal{R}_m^*$, then

$$\langle Mu, \lambda' \rangle_{\mathcal{R}} = \lambda'(Mu) = \int_{a-r}^a [d\{\lambda'(M(s) - M(a))\}] u(s)$$

and

$$\langle Nx, \lambda' \rangle_{\mathcal{R}} = \lambda'(Nx) = \int_a^b [d(\lambda' N(s))] x(s),$$

where $(M^*\lambda')(t) - (M^*\lambda')(a) = \lambda'(M(t) - M(a)) \in \mathcal{V}_n^0(a - r, a)$ and $(N^*\lambda')(t) = \lambda' N(t) \in \mathcal{V}_n^0(a, b)$.

The adjoint problem is equivalent to the conjugate problem (P*) given by (2,12), (2,13) with M^* and N^* defined above. Moreover, we may write it in the form more

similar to the adjoint of the boundary value problem for ordinary integro-differential equation ([12]). Let us put for $t \in [a, b]$

$$\tilde{M} = N(a+) - M(a-), \quad \tilde{N} = -N(b-),$$

$$C(t) = G(t, a+) - G(t, a-), \quad D(t) = -G(t, b-),$$

$$L(s) = \begin{cases} N(a+) & \text{for } s = a, \\ N(s) & \text{for } a < s < b, \\ N(b-) & \text{for } s = b, \end{cases} \quad G_0(t, s) = \begin{cases} G(t, a+) & \text{for } s = a, \\ G(t, s) & \text{for } a < s < b, \\ G(t, b-) & \text{for } s = b. \end{cases}$$

Then, requiring $y'(a+) = y'(a)$, $y'(b-) = y'(b)$ (cf. Remark 2,11) we obtain the conjugate problem (P*) to (P) in the following form:

$$\int_a^b y'(s) A(s) ds + \int_{t+r}^b y'(s) B(s) ds - \int_a^b y'(s) \dot{G}(s, t) ds + \lambda' M(t) = 0, \quad \text{on } [a - r, a),$$

$$y'(t) = y'(b) + \int_t^b y'(s) A(s) ds + \left\{ \begin{array}{l} \int_{t+r}^b y'(s) B(s) ds, \quad t \leq b - r \\ 0, \quad t > b - r \end{array} \right\} -$$

$$- \int_a^b y'(s) (G_0(s, t) - G_0(s, b)) ds + \lambda'(L(t) - L(b)) \quad \text{on } [a, b],$$

$$y'(a) = \lambda' \tilde{M} - \int_a^b y'(s) C(s) ds, \quad y'(b) = -\lambda' \tilde{N} + \int_a^b y'(s) D(s) ds.$$

3.4. Boundary value type problems for functional-differential equations of retarded type. In this section we shall deal with boundary value problems for standard functional-differential equation

$$(3,5) \quad \dot{x}(t) = \int_{-r}^0 [d_{\vartheta} P(t, \vartheta)] x(t + \vartheta) + f(t) \quad \text{a.e. on } [a, b],$$

$$(3,6) \quad x(t) = u(t) \quad \text{on } [a - r, a],$$

$$(3,7) \quad Mu + Nx = l \in \Lambda,$$

where the initial functions $u(t)$ are continuous on $[a - r, a]$ and the following assumptions are fulfilled:

$P(t, \vartheta)$ is a Borel measurable in $(t, \vartheta) \in [a, b] \times (-\infty, +\infty)$ $n \times n$ -matrix function such that $P(t, \vartheta) = P(t, -r)$ for $\vartheta \leq -r$, $P(t, \vartheta) = P(t, 0)$ for $\vartheta \geq 0$, $\text{var}_{-r}^0 P(t, \cdot) < \infty$ for all $t \in [a, b]$ and

$$\int_a^b (\|P(t, 0)\| + \text{var}_{-r}^0 P(t, \cdot)) dt < \infty.$$

Λ is a B-space and the operators $M : \mathcal{C}_n(a-r, a) \rightarrow \Lambda$ and $N : \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \Lambda$ are linear and bounded, while $\text{Im}(N^*) \subset \mathcal{V}_n^0(a, b)$. Furthermore, $l \in \Lambda$ and $f(t) \in \mathcal{L}_n(a, b)$. We may also assume that $P(t, \cdot)$ is right continuous on $(-r, 0)$ and $P(t, 0) = 0$ for any $t \in [a, b]$.

Let us put for $t \in [a, b]$

$$B(t) = P(t, -r+) - P(t, -r), \quad G(t, s) = \begin{cases} P(t, -r+) & \text{if } s \leq t-r, \\ P(t, s-t) & \text{if } t-r \leq s \leq t, \\ P(t, 0) = 0 & \text{if } s \geq t. \end{cases}$$

Then $B(t)$ and $G(t, s)$ fulfil Assumptions 2,1. Moreover, given $t \in [a, b]$, $G(t, \cdot)$ is right continuous on $(a-r, b)$, $G(t, b) = 0$ and

$$\begin{aligned} \int_{-r}^0 [d_\vartheta P(t, \vartheta)] x(t + \vartheta) &= \int_{t-r}^t [d_s P(t, s-t)] x(s) = \\ &= B(t) x(t-r) + \int_{a-r}^b [d_s G(t, s)] x(s). \end{aligned}$$

The problem (3,5)–(3,7) is reduced to the problem of the type (P). Furthermore, for $t \in [a-r, a]$

$$\begin{aligned} \int_{t+r}^b y'(s) B(s) ds - \int_a^b y'(s) G(s, t) ds &= \int_{t+r}^b y'(s) (P(s, -r+) - P(s, -r)) ds - \\ - \int_a^{t+r} y'(s) P(s, t-s) ds - \int_{t+r}^b y'(s) P(s, -r+) ds &= - \int_a^b y'(s) P(s, t-s) ds. \end{aligned}$$

Analogously for $t \in (a, b-r)$

$$\int_{t+r}^b y'(s) B(s) ds - \int_a^b y'(s) G(s, t) ds = - \int_t^b y'(s) P(s, t-s) ds$$

and

$$- \int_a^b y'(s) G(s, t) ds = - \int_t^b y'(s) P(s, t-s) ds \quad \text{for } t \in [b-r, b].$$

The following theorem is now a direct consequence of Theorem 2,5.

3,5. Theorem. *The problem of finding $y \in \mathcal{BV}_n(a, b)$ right continuous on (a, b) (the values $y(a), y(b)$ may be arbitrary) and $\lambda \in \Lambda^*$ such that*

$$(3,8) \quad - \int_a^b y'(s) P(s, t-s) ds + (M^*\lambda)(t) = 0 \quad \text{on } [a-r, a),$$

$$(3,9) \quad y'(t) = - \int_t^b y'(s) P(s, t-s) ds + (N^*\lambda)(t) \quad \text{on } (a, b)$$

is equivalent to the adjoint problem to the problem (3,5)–(3,7).

(The functions $(M^*\lambda)(t)$ and $(N^*\lambda)(t)$ are again such that for any $\lambda \in A^*$ $(M^*\lambda)(t) - (N^*\lambda)(a) \in \mathcal{V}_n^0(a-r, a)$, $(N^*\lambda)(t) \in \mathcal{V}_n^0(a, b)$ and

$$\langle Mu, \lambda \rangle_A = \int_{a-r}^a [d\{(M^*\lambda)(t) - (M^*\lambda)(a)\}] u(t),$$

$$\langle Nx, \lambda \rangle_A = \int_a^b [d(N^*\lambda)(t)] x(t)$$

for all $u \in \mathcal{C}_n(a-r, a)$, $x \in \mathcal{AC}_n(a, b)$ and $\lambda \in A^*$.)

3.6. Two-point boundary value type problem. Let us consider the “two-point” boundary value type problem given by the system (3,5), (3,6) and

$$(3,10) \quad Mu + N_b x = l \in A,$$

where the functions $P(t, \vartheta)$, $f(t)$ and the operator M satisfy the corresponding assumptions of Section 3.4. Given $\lambda \in A^*$, let $(M^*\lambda)(t)$ denote now a function from $\mathcal{V}_n^0(a-r, a)$ such that

$$\langle Mu, \lambda \rangle_A = \int_{a-r}^a [d(M^*\lambda)(t)] u(t)$$

for all $u \in \mathcal{C}_n(a-r, a)$ and $\lambda \in A^*$. The operator $N_b = NS_b : \mathcal{AC}_n(a, b) \rightarrow A$ is the composition of a linear bounded operator $N : \mathcal{C}_n(b-r, b) \rightarrow A$ and of a shift operator $S_b : x \in \mathcal{AC}_n(a, b) \rightarrow x/[b-r, b] \in \mathcal{C}_n(b-r, b)$ (which is also linear and bounded). Let $0 < r \leq b-a$.

Let $x \in \mathcal{AC}_n(a, b)$ and $\lambda \in A^*$. Then

$$\langle N_b x, \lambda \rangle_A = \langle S_b x, N\lambda \rangle_{\mathcal{C}} = \int_{b-r}^b [d(N^*\lambda)(t)] x(t)$$

where $(N^*\lambda)(t) \in \mathcal{V}_n^0(b-r, b)$, and putting

$$(\tilde{N}^*\lambda)(t) = \begin{cases} (N^*\lambda)(b-r+) & \text{for } t = b-r, \\ (N^*\lambda)(t) & \text{for } b-r < t \leq b \end{cases}$$

and

$$(N_b^*\lambda)(t) = \begin{cases} (N^*\lambda)(b-r) & \text{for } a \leq t < b-r \\ (\tilde{N}^*\lambda)(t) & \text{for } b-r \leq t \leq b \end{cases} \in \mathcal{V}_n^0(a, b),$$

we get finally

$$\langle N_b x, \lambda \rangle_A = \int_a^b [d(N_b^*\lambda)(t)] x(t).$$

Since all the assumptions of Section 3.4 are satisfied, the following assertion is an immediate consequence of Theorem 3.5.

3.7. Corollary. *The problem of finding $y \in \mathcal{BV}_n(a, b)$ right continuous on (a, b) (the values $y(a), y(b)$ may be arbitrary) and $\lambda \in \Lambda^*$ such that*

$$(3.11) \quad \int_a^b y'(s) P(s, t-s) ds - (M^*\lambda)(t) = (N^*\lambda)(b-r) \quad \text{on } [a-r, a],$$

$$(3.12) \quad y'(t) + \int_t^b y'(s) P(s, t-s) ds = (N^*\lambda)(b-r) \quad \text{on } (a, b-r),$$

$$(3.13) \quad y'(t) + \int_t^b y'(s) P(s, t-s) ds - (\tilde{N}^*\lambda)(t) = 0 \quad \text{on } [b-r, b]$$

is equivalent to the adjoint problem to the two-point problem (3,5), (3,6), (3,10).

3.8. Relationship with the adjoint of D. Henry. Let us continue the investigation of the two-point boundary value type problem (3,5), (3,6), (3,10). We shall show that the adjoint problem (3,11) derived in 3,6 can be reduced to the form of D. Henry [8]. Let us put for $\vartheta \in [-r, 0]$ $P(t, \vartheta) = P(t+b-a, \vartheta)$ if $t \in [a-r, a]$. Given a function $z(t)$ defined on $[a-r, b]$ and $t \in [a, b]$, we put

$$z_t^0(\alpha) = \begin{cases} z(t+\alpha) & \text{if } \alpha \in [-r, 0], \\ 0 & \text{if } \alpha = 0. \end{cases}$$

Let $\mathcal{V}_n(-r, 0)$ be the space of all row n -vector functions of bounded variation on $[-r, 0]$ and right continuous on $(-r, 0)$. Let $R(\beta, \alpha)$ be the resolvent kernel for the Volterra integral equation

$$z'(\alpha) + \int_\alpha^0 z'(\beta) P(b+\beta, \alpha-\beta) d\beta = 0, \quad \alpha \in [-r, 0].$$

Gronwall's inequality applied to the „resolvent equation”

$$R(\beta, \alpha) + \int_\beta^\alpha R(\beta, \gamma) P(b+\gamma, \alpha-\gamma) d\gamma = P(b+\beta, \alpha-\beta); \quad \alpha, \beta \in [-r, 0]$$

yields analogously as in the proof of Lemma 1 in [14] that $\text{var}_{-r}^0 R(\beta, \cdot) < \infty$ for any $\beta \in [-r, 0]$, while the function $r(\beta) = \text{var}_{-r}^0 R(\beta, \cdot)$ is bounded on $[-r, 0]$. Hence the resolvent operator

$$R : w'(\alpha) \in V_n(-r, 0) \rightarrow \int_\alpha^0 w'(\beta) R(\beta, \alpha) d\beta \in \mathcal{V}_n(-r, 0)$$

is linear and bounded and for any $w' \in \mathcal{V}_n(-r, 0)$, the unique solution $z'(\alpha)$ on $[-r, 0]$ to

$$z'(\alpha) + \int_\alpha^0 z'(\beta) P(b+\beta, \alpha-\beta) d\beta = w'(\alpha)$$

is given by

$$z' = w' - R w' = (I - R) w',$$

where I denotes the identity operator.

Now, let (y', λ) be a solution to (3,11)–(3,13). Let us extend the function $y'(t)$ on the interval $[a - r, a]$ in such a way that

$$(3,15) \quad y'(t) + \int_t^a y'(s) P(s, t - s) ds = -(M^* \lambda)(t) \quad \text{for } t \in [a - r, a]$$

and

$$(3,16) \quad y'(a) + \int_a^b y'(s) P(s, a - s) ds = (N^* \lambda)(b - r).$$

Since

$$\begin{aligned} \int_t^a y'(s) P(s, t - s) ds &= \int_{t-a}^0 y'(a + \beta) P(a + \beta, t - a - \beta) d\beta = \\ &= \int_\alpha^0 y'(a + \beta) P(b + \beta, \alpha - \beta) d\beta, \quad \text{where } \alpha = t - a, \end{aligned}$$

(3,15) yields

$$(3,17) \quad y'_a{}^0 = -(I - R)(M^* \lambda).$$

The last equation (3,13) in our conjugate system is obviously equivalent to the condition

$$(3,18) \quad y'_b{}^0 = (I - R)(\tilde{N}^* \lambda).$$

Finally, owing to (3,15) and (3,16) the equations (3,11) and (3,12) can be replaced by the single equation

$$(3,19) \quad y'(t) + \int_t^b y'(s) P(s, t - s) ds = (N^* \lambda)(b - r) \quad \text{on } [a - r, b - r].$$

The system (3,17)–(3,19) is just the adjoint problem of D. Henry from [8]. (Only we have the expression depending on λ instead of an arbitrary constant on the right hand side of the Volterra integral equation on $[a - r, b - r]$.)

Obviously the couple (y', λ) being a solution to the system (3,17)–(3,19), it is a solution to (3,11)–(3,13).

3,9. Periodic solutions. Let $a = 0$, $b = T < \infty$ ($r \leq T$). Let $P(\cdot, \vartheta)$ be for any $\vartheta \in [-r, 0]$ a T -periodic function on $(-\infty, +\infty)$. Let us consider the periodic problem consisting of the equations (3,5), (3,6) and

$$(3,20) \quad u(t) - x(T + t) = 0 \quad \text{for } t \in [-r, 0]$$

(i.e., in (3,10) we have $A = \mathcal{C}_n(-r, 0)$, $l = 0$, $M = I$, $N_T = NS_T$, $N : z(t) \in \mathcal{C}_n(T-r, T) \rightarrow -z(T+s) \in \mathcal{C}_n(-r, 0)$.)

By Corollary 3,7 the adjoint problem is equivalent to the system of equations for $y'(t)$ of bounded variation on $[-r, T]$ and right continuous on $(-r, T-r) \cup \cup (T-r, T)$ and for $\lambda'(t) \in \mathcal{V}_n^0(-r, 0)$,

$$(3,21) \quad y'(t) + \int_t^T y'(s) P(s, t-s) ds = -\lambda'(-r) \quad \text{on } [-r, T-r],$$

$$(3,22) \quad y'(t) + \int_t^0 y'(s) P(s, t-s) ds = -\lambda'(t) \quad \text{on } [-r, 0),$$

$$(3,23) \quad y'(t) + \int_t^T y'(s) P(s, t-s) ds = -\lambda'(t-T) \quad \text{on } [T-r, T].$$

Indeed, since actually we are looking for $y'(t)$ in the space $\mathcal{L}_n^\infty(-r, T)$, we may change the values of y' on a set of measure zero in $[-r, T]$. Hence we may put

$$y'(0) + \int_0^T y'(s) P(s, -s) ds = -\lambda'(-r)$$

and

$$y'(T-r) + \int_{T-r}^T y'(s) P(s, T-r-s) ds = -\lambda'(-r).$$

$$(P(s, -s+) = P(s, -s) \text{ for any } s \neq r \text{ and thus } y'(0+) = y'(0).)$$

Furthermore, since by the periodicity assumption on $P(\cdot, \vartheta)$

$$\int_t^T y'(s) P(s, t-s) ds = \int_{t-T}^0 y'(T+\beta) P(\beta, t-T-\beta) d\beta \quad \text{for } t \in [T-r, T],$$

the system (3,22), (3,23) is equivalent to the condition

$$(3,24) \quad y'(t) = y'(T+t) \quad \text{for } t \in [-r, 0).$$

3,10. Corollary. *The adjoint to the periodic problem (3,5), (3,6), (3,20) is equivalent to the problem of finding $y(t) \in \mathcal{BV}_n(-r, T)$ right continuous on $(-r, T-r) \cup \cup (T-r, T)$ which satisfies (3,21) and (3,24), where $\lambda'(-r)$ stands for an arbitrary constant n -vector.*

(In other words, the problem of finding T -periodic solutions to the equation

$$y'(t) + \int_t^T y'(s) P(s, t-s) ds = \text{const}$$

is a well posed adjoint problem to the problem of finding T -periodic solutions to the equation (3,5).)

4. BOUNDARY VALUE TYPE PROBLEMS FOR HEREDITARY
DIFFERENTIAL EQUATIONS OF THE DELFOUR-MITTER TYPE

4.1. Notation. Let $-\infty < \alpha < \beta < +\infty$. $\mathcal{L}_n^2(\alpha, \beta)$ is the Hilbert space of square integrable (column) n -vector functions on $[\alpha, \beta]$ with the inner product

$$u, v \in \mathcal{L}_n^2(\alpha, \beta) \rightarrow (u, v)_{\mathcal{L}} = \int_{\alpha}^{\beta} u'(s) v(s) ds = \int_{\alpha}^{\beta} v'(s) u(s) ds.$$

(The corresponding norm on $\mathcal{L}_n^2(\alpha, \beta)$ is given by

$$u \in \mathcal{L}_n^2(\alpha, \beta) \rightarrow \|u\|_{\mathcal{L}^2} = \left(\int_{\alpha}^{\beta} \|u(s)\|^2 ds \right)^{1/2}.$$

$\mathcal{W}_n^{1,2}(\alpha, \beta)$ is the Hilbert space of functions $x: [\alpha, \beta] \rightarrow \mathcal{R}_n$ which are absolutely continuous on $[\alpha, \beta]$ and whose derivatives Dx are square integrable on $[\alpha, \beta]$. The inner product and the corresponding norm are on $\mathcal{W}_n^{1,2}(\alpha, \beta)$ given by

$$x, y \in \mathcal{W}_n^{1,2}(\alpha, \beta) \rightarrow (x, y)_{\mathcal{W}} = (Dx, Dy)_{\mathcal{L}} + (x, y)_{\mathcal{L}}$$

and

$$x \in \mathcal{W}_n^{1,2}(\alpha, \beta) \rightarrow \|x\|_{\mathcal{W}} = (\|Dx\|_{\mathcal{L}^2}^2 + \|x\|_{\mathcal{L}^2}^2)^{1/2}.$$

The corresponding spaces of row vector functions will be denoted also by $\mathcal{L}_n^2(\alpha, \beta)$ and $\mathcal{W}_n^{1,2}(\alpha, \beta)$. No misunderstanding may arise.

4.2. Assumptions. Let $-\infty < a < b < +\infty$ and $r > 0$. Let $A(t)$ and $B(t)$ be $n \times n$ -matrix functions essentially bounded on $[a, b]$ and $f(t) \in \mathcal{L}_n^2(a, b)$, let M and N be constant $m \times n$ -matrices and $l \in \mathcal{R}_m$. Let Λ be an arbitrary \mathcal{B} -space, $w \in \Lambda$ and let $P: \mathcal{L}_n^2(a-r, a) \rightarrow \Lambda$ and $Q: \mathcal{W}_n^{1,2}(a, b) \rightarrow \Lambda$ be linear and bounded operators.

4.3. Problem (π). The subject of this paragraph is the following boundary value type problem (π)

Determine $x \in \mathcal{W}_n^{1,2}(a, b)$, $\xi \in \mathcal{R}_n$ and $u \in \mathcal{L}_n^2(a-r, a)$ in such a way that

$$(4.1) \quad \dot{x}(t) - A(t)x(t) - \begin{cases} B(t)u(t-r), & t < a+r \\ B(t)x(t-r), & t \geq a+r \end{cases} = f(t) \quad \text{a.e. on } [a, b],$$

$$(4.2) \quad Pu + Qx = w,$$

$$(4.3) \quad M\xi + N x(b) = l,$$

$$(4.4) \quad x(a) - \xi = 0.$$

Let $\mathcal{W} = \mathcal{W}_n^{1,2}(a, b) \times \mathcal{R}_n \times \mathcal{L}_n^2(a-r, a)$, $\mathcal{L} = \mathcal{L}_n^2(a, b) \times \Lambda \times \mathcal{R}_m \times \mathcal{R}_n$ and

let the operators $D, A, B_1 : \mathcal{W}_n^{1,2}(a, b) \rightarrow \mathcal{L}_n^2(a, b)$ and $B_2 : \mathcal{L}_n^2(a - r, a) \rightarrow \mathcal{L}_n^2(a, b)$ be defined analogously as in 2,3 and

$$U \begin{bmatrix} x \\ \xi \\ u \end{bmatrix} \in \mathcal{W} \rightarrow \begin{bmatrix} Dx - Ax - B_1 x - B_2 u \\ Pu + Qx \\ M\xi + N x(b) \\ x(a) - \xi \end{bmatrix} \in \mathcal{L}.$$

The operator U is clearly linear and bounded and the given problem (π) is equivalent to the operator equation

$$U \begin{bmatrix} x \\ \xi \\ u \end{bmatrix} = \begin{bmatrix} f \\ w \\ l \\ 0 \end{bmatrix}.$$

4.4. Remark. The corresponding initial value problem (4,1) and (4,4) (with $u \in \mathcal{L}_n^2(a - r, a)$ and $\xi \in \mathcal{R}_n$ fixed) was studied in [3].

4.5. Theorem. Let $\eta' \in \mathcal{L}_n^2(a, b)$, $\lambda \in A^*$, $\gamma' \in \mathcal{R}_m^*$ and $\delta' \in \mathcal{R}_n^*$. Then $(\eta', \lambda, \gamma', \delta') \in \text{Ker}(U^*)$ iff there exists $y' \in \mathcal{L}_n^2(a, b)$ such that $y' + (d/dt)(Q^*\lambda) \in \mathcal{AC}_n(a, b)$, $y(t) = \eta(t)$ a.e. on $[a, b]$ and

$$\begin{aligned} \frac{d}{dt} \left[y' + \frac{d}{dt}(Q^*\lambda) \right] (t) &= -y'(t) A(t) - \begin{cases} y'(t+r) B(t+r), & t < b-r \\ 0, & t > b-r \end{cases} + \\ &+ (Q^*\lambda)(t) \quad \text{a.e. on } [a, b], \end{aligned}$$

$$\left[y' + \frac{d}{dt}(Q^*\lambda) \right] (a) = \gamma' M, \quad \left[y' + \frac{d}{dt}(Q^*\lambda) \right] (b) = -\gamma' N,$$

$$y'(t+r) B(t+r) - (P^*\lambda)(t) = 0 \quad \text{a.e. on } [a-r, a],$$

while $\delta' = \gamma' M (P^* : A^* \rightarrow \mathcal{L}_n^2(a - r, a))$ and $Q^* : A^* \rightarrow \mathcal{W}_n^{1,2}(a, b)$ are the adjoints to P and Q .

Proof. Let $\eta' \in \mathcal{L}_n^2(a, b)$, $\lambda \in A^*$, $\gamma' \in \mathcal{R}_m^*$ and $\delta' \in \mathcal{R}_n^*$. Then $(\eta', \lambda, \gamma', \delta') \in \text{Ker}(U^*)$ iff for any $(x, \xi, u) \in \mathcal{W}$

$$\begin{aligned} 0 &= \left(\begin{bmatrix} x \\ \xi \\ u \end{bmatrix}, U^*(\eta', \lambda, \gamma', \delta') \right)_{\mathcal{W}} = \left(U \begin{bmatrix} x \\ \xi \\ u \end{bmatrix}, (\eta', \lambda, \gamma', \delta') \right)_{\mathcal{L}} = \\ &= \int_a^b \eta'(t) \dot{x}(t) dt - \int_a^b \eta'(t) A(t) x(t) dt - \int_a^{b-r} \eta'(t+r) B(t+r) x(t) dt - \\ &- \int_{a-r}^a \eta'(t+r) B(t+r) u(t) dt + \gamma'(M\xi + N x(b)) + \delta'(x(a) - \xi) + \end{aligned}$$

$$\begin{aligned}
& + (u, P^*\lambda)_{\mathcal{L}} + (x, Q^*\lambda)_{\mathcal{W}} = \\
& = \int_a^b \eta'(t) \dot{x}(t) dt + \int_a^b \left[\frac{d}{dt} (Q^*\lambda)(t) \right] \dot{x}(t) dt - \int_a^b p'(t) x(t) dt + \\
& + \gamma' N x(b) + \delta' x(a) - \int_{a-r}^a q'(t) u(t) dt + (\gamma' M - \delta') \xi,
\end{aligned}$$

where

$$p'(t) = \eta'(t) A(t) + \begin{cases} \eta'(t+r) B(t+r), & t < b-r \\ 0, & t \geq b-r \end{cases} - (Q^*\lambda)(t) \quad \text{on } [a, b]$$

and

$$q'(t) = \eta'(t+r) B(t+r) - (P^*\lambda)(t) \quad \text{on } [a-r, a].$$

In particular, putting $\xi = 0$ and $x(t) = 0$ on $[a, b]$, we get

$$(4,5) \quad \eta'(t+r) B(t+r) - (P^*\lambda)(t) = 0 \quad \text{a.e. on } [a-r, a].$$

Furthermore, putting $x(t) = 0$ on $[a, b]$ and $u(t) = 0$ on $[a-r, a]$, we get

$$(4,6) \quad \gamma' M - \delta' = 0.$$

Let us put

$$g'(t) = \begin{cases} \left[\int_a^b p'(s) ds - \gamma' N - \delta', & t = a \\ \int_a^t p'(s) ds - \gamma' N, & a < t < b \\ 0, & t = b \end{cases} \in \mathcal{V}_n^0(a, b).$$

Then, in virtue of the integration-by-parts formula,

$$\begin{aligned}
0 & = \int_a^b \left\{ \eta'(t) + \left[\frac{d}{dt} (Q^*\lambda)(t) \right] \right\} \dot{x}(t) dt + \int_a^b [dg'(t)] x(t) = \\
& = \int_a^b \left\{ \eta'(t) + \left[\frac{d}{dt} (Q^*\lambda)(t) \right] - g'(t) \right\} \dot{x}(t) dt - g'(a) x(a)
\end{aligned}$$

for all $x \in \mathcal{A}\mathcal{C}_n(a, b)$. Again, we deduce that

$$(4,7) \quad g'(a) = \int_a^b y'(s) A(s) ds + \int_{a+r}^b y'(s) B(s) ds - \int_a^b (Q^*\lambda)(s) ds - \gamma' N - \delta' = 0$$

and

$$(4,8) \quad y'(t) + \left[\frac{d}{dt} (Q^*\lambda)(t) \right] = \int_t^b y'(s) A(s) ds - \int_t^b (Q^*\lambda)(s) ds - \gamma' N +$$

$$+ \left\{ \begin{array}{ll} \int_{t+r}^b y'(s) B(s) ds, & t < b - r \\ 0 & , t \geq b - r \end{array} \right\} \text{ on } (a, b)$$

for some $y' \in \mathcal{L}_n^2(a, b)$, $y'(t) = \eta'(t)$ a.e. on $[a, b]$.

By (4,8), $[y' + (d/dt)(Q^*\lambda)](a+)$ and $[y' + (d/dt)(Q^*\lambda)](b-)$ exist,

$$\left[y' + \frac{d}{dt}(Q^*\lambda) \right](b-) = -\gamma'N$$

and according to (4,6) and (4,7)

$$\left[y' + \frac{d}{dt}(Q^*\lambda) \right](a+) = \delta' = \gamma'M.$$

The theorem easily follows.

4,6. Corollary. Let the operator Q in (4,2) be a linear and bounded mapping of $\mathcal{L}_n^2(a, b)$ into A . Then $(\eta', \lambda, \gamma', \delta') \in \text{Ker}(U^*)$ iff there is $y' \in \mathcal{A}\mathcal{C}_n(a, b)$ such that $y'(t) = \eta'(t)$ a.e. on $[a, b]$ and

$$\dot{y}'(t) = -y'(t)A(t) - \begin{cases} y'(t+r)B(t+r), & t < b-r \\ 0 & , t > b-r \end{cases} + (Q^*\lambda)(t) \text{ a.e. on } [a, b],$$

$$y'(a) = \gamma'M, \quad y'(b) = -\gamma'N,$$

$$-y'(t+r)B(t+r) + (P^*\lambda)(t) = 0 \text{ a.e. on } [a-r, a]$$

$(P^* : A^* \rightarrow \mathcal{L}_n^2(a-r, a)$ and $Q^* : A^* \rightarrow \mathcal{L}_n^2(a, b)$ are adjoints of P and Q).

Proof. Since for all $x \in \mathcal{L}_n^2(a, b)$ and $\lambda \in A^*$

$$\langle Qx, \lambda \rangle_A = (x, Q^*\lambda)_{\mathcal{L}} = \int_a^b (Q^*\lambda)(t) x(t) dt,$$

the term $[(d/dt)(Q^*\lambda)]$ does not appear in the formula (4,8).

4,7. Remark. Let $Q : \mathcal{L}_n^2(a, b) \rightarrow A$ be linear and bounded. Then Q is also bounded as an operator $\mathcal{W}_n^{1,2}(a, b) \rightarrow A$ and apparently we have two possible adjoint problems, defined in Theorem 4,5 and Corollary 4,6, respectively. We must take into account that in this case we should write \tilde{Q}^* instead of Q^* in the former adjoint, where $\tilde{Q} = QE$ and $E : x \in \mathcal{W}_n^{1,2}(a, b) \rightarrow x \in \mathcal{L}_n^2(a, b)$ is a continuous imbedding of $\mathcal{W}_n^{1,2}(a, b)$ into $\mathcal{L}_n^2(a, b)$. (Given $\lambda \in A^*$ and $x \in \mathcal{W}_n^{1,2}(a, b)$,

$$\int_a^b (Q^*\lambda)(t) x(t) dt = \int_a^b \left\{ \left[\frac{d}{dt}(\tilde{Q}^*\lambda)(t) \right] \dot{x}(t) + (\tilde{Q}^*\lambda)(t) x(t) \right\} dt.$$

All the boundary value type problems which occur in paragraphs 2 and 3 of this paper may be formulated as operator equations of the type

$$U\xi = \eta,$$

where U is a linear bounded mapping of either $\mathcal{X}_c = \mathcal{A}\mathcal{C}_n(a, b) \times \mathcal{C}_n(a - r, a)$ or $\mathcal{X}_v = \mathcal{A}\mathcal{C}_n(a, b) \times \mathcal{B}\mathcal{V}_n(a - r, a)$ into $\mathcal{Y} = \mathcal{L}_n(a, b) \times \Lambda \times \mathcal{R}_n$ and Λ is a B-space. The aim of this paragraph is to characterize in some special cases the range $\text{Im}(U)$ of the operator U and, in particular, to find some conditions guaranteeing the closedness of $\text{Im}(U)$.

Let $(\mathcal{C} + \mathcal{B}\mathcal{V})_n(a - r, a)$ denote the set of all functions $w : [a - r, a] \rightarrow \mathcal{R}_n$ for which there exist functions $u \in \mathcal{C}_n(a - r, a)$ and $v \in \mathcal{B}\mathcal{V}_n(a - r, a)$ such that $w(t) = u(t) + v(t)$ on $[a - r, a]$.

In what follows we make use of the following lemma which is a slight modification of the variation-of-constants formula due to H. T. Banks [1].

5.1. Lemma. *Let the $n \times n$ -matrix function $P(t, \vartheta)$ fulfil the corresponding assumptions from Sec. 3.4. Given $f \in \mathcal{L}_n(a, b)$ and $u \in (\mathcal{C} + \mathcal{B}\mathcal{V})_n(a - r, a)$, there is just one solution to the initial value problem ((3,5), (3,6))*

$$\begin{aligned} \dot{x}(t) &= \int_{-r}^0 [d_\vartheta P(t, \vartheta)] x(t + \vartheta) + f(t) \quad \text{a.e. on } [a, b], \\ x(t) &= u(t) \quad \text{on } [a - r, a]. \end{aligned}$$

There exist a linear operator $\Phi : (\mathcal{C} + \mathcal{B}\mathcal{V})_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ and a linear bounded operator $\Psi : \mathcal{L}_n(a, b) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ such that this solution is given by

$$(5.1) \quad x = \Phi u + \Psi f.$$

The operator Φ as a mapping $\mathcal{B}\mathcal{V}_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ is completely continuous and as a mapping $\mathcal{C}_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ bounded. Moreover, if $b - r \geq a$ and if $S_b : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow x|_{[b - r, b]} \in \mathcal{C}_n(b - r, b)$, then the operator $T = S_b \Phi : \mathcal{C}_n(a - r, a) \rightarrow \mathcal{C}_n(b - r, b)$ is completely continuous.

(The compactness of $\Phi : \mathcal{B}\mathcal{V}_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ was shown in [13] and the proof of the compactness of T can be find in [7], Remark 8,9.)

5.2. Remark. It follows from the special form of the operator Φ (cf. [1]) that for any $u \in (\mathcal{C} + \mathcal{B}\mathcal{V})_n(a - r, a)$

$$(5.2) \quad \Phi u = \Phi^0 u(a) + \Phi^1 u,$$

where $\Phi^0 : \mathcal{R}_n \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ is linear and bounded and $\Phi^1 : (\mathcal{C} + \mathcal{B}\mathcal{V})_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ is linear and completely continuous as an operator $\mathcal{B}\mathcal{V}_n(a - r, a) \rightarrow$

$\rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ and bounded as an operator $\mathcal{C}_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$. Moreover, if v is a simple jump function $v(t) = 0$ on $[a - r, a)$ and $v(a) = d$, then $\Phi^1 v = 0$.

5.3. Problem (3,5)–(3,7). Let us turn back to the problem (3,5)–(3,7) whose adjoint was derived in Sec. 3.4. Let A be an arbitrary B -space and let the operators $M : \mathcal{C}_n(a - r, a) \rightarrow A$ and $N : \mathcal{A}\mathcal{C}_n(a, b) \rightarrow A$ and the $n \times n$ -matrix function $P(t, \vartheta)$ fulfil the assumptions of Sec. 3.4. Let $f \in \mathcal{L}_n(a, b)$ and $l \in A$. Let us put $\mathcal{X}_c = \mathcal{A}\mathcal{C}_n(a, b) \times \mathcal{C}_n(a - r, a)$, $\mathcal{Y} = \mathcal{L}_n(a, b) \times A \times \mathcal{R}_n$,

$$P_1 : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \int_{\max(-r, a-t)}^0 [d_\vartheta P(t, \vartheta)] x(t + \vartheta) \in \mathcal{L}_n(a, b),$$

$$P_2 : u \in C_n(a - r, a) \rightarrow \int_{-r}^{\max(-r, a-t)} [d_\vartheta P(t, \vartheta)] u(t + \vartheta) \in \mathcal{L}_n(a, b),$$

and

$$(5.3) \quad U : \begin{pmatrix} x \\ u \end{pmatrix} \in \mathcal{X}_c \rightarrow \begin{bmatrix} Dx - P_1 x - P_2 u \\ Mu + Nx \\ u(a) - x(a) \end{bmatrix} \in \mathcal{Y}$$

(where again $D : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \dot{x} \in \mathcal{L}_n(a, b)$). The system (3,5)–(3,7) is equivalent to the operator equation

$$(5.4) \quad U \begin{pmatrix} x \\ u \end{pmatrix} = \begin{bmatrix} f \\ l \\ 0 \end{bmatrix}.$$

5.3.1. Theorem. Let $\text{Im}(M + N\Phi)$ be closed in A , then the operator U defined by (5.3) has closed range $\text{Im}(U)$ in \mathcal{Y} .

Proof. Let $(f, l, d) \in \mathcal{Y}$. According to the variation-of-constants formula (5.1) a couple $\begin{pmatrix} x \\ u \end{pmatrix} \in \mathcal{X}_c$ is a solution to the equation

$$U \begin{pmatrix} x \\ u \end{pmatrix} = \begin{bmatrix} f \\ l \\ d \end{bmatrix}$$

iff

$$x = \Phi \tilde{u} + \Psi f = \Phi^0(u(a) + d) + \Phi^1 u + \Psi f = \Phi^0 d + \Phi u + \Psi f,$$

where $\tilde{u} = u + u_d$, $u_d(t) = 0$ on $[a - r, a)$, $u_d(a) = d$ ($\Phi^1 u_d = 0$, cf. Remark 5.2) and $u \in \mathcal{C}_n(a - r, a)$ is a solution to the operator equation

$$[M + N\Phi] u = -N\Psi f + l - N\Phi^0 d.$$

Let us denote

$$S : \begin{bmatrix} f \\ l \\ d \end{bmatrix} \in \mathcal{Y} \rightarrow -N\psi f + l - N\Phi^0 d \in \Lambda.$$

Then $S(\text{Im}(U)) = \text{Im}(M + N\Phi)$ and since the operator S is linear and bounded, our assertion readily follows.

5,3,2. Corollary. *If $\Lambda = \mathcal{R}_m$, then $\text{Im}(U)$ is closed in \mathcal{Y} .*

(In this case $\text{Im}(M + N\Phi)$ is a k -dimensional ($0 \leq k \leq m$) linear subspace of \mathcal{R}_m .)

5,3,3. Corollary. *Let $0 \leq r \leq b - a$, $S_b : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow x|_{[b-r, b]} \in \mathcal{C}_n(b-r, b)$ and let $\tilde{N} : \mathcal{C}_n(b-r, b) \rightarrow \Lambda$ be linear and bounded. Let the operator U be given by (5,3), where N is replaced by $N_b = \tilde{N}S_b$. Then, if the operator M possesses a bounded inverse $M^{-1} : \Lambda \rightarrow \mathcal{C}_n(a-r, a)$, the range $\text{Im}(U)$ of U is closed in \mathcal{Y} .*

Proof. By Theorem 5,3,1 $\text{Im}(U)$ is closed in \mathcal{Y} if the range of the operator

$$M + \tilde{N}S_b\Phi = M + \tilde{N}T : \mathcal{C}_n(a-r, a) \rightarrow \Lambda$$

is closed. Since by Lemma 5,1 the operator $T = S_b\Phi : \mathcal{C}_n(a-r, a) \rightarrow \mathcal{C}_n(b-r, b)$ is completely continuous, the existence of a bounded M^{-1} implies the closedness of $\text{Im}(M + \tilde{N}T)$ and hence also of $\text{Im}(U)$.

5,3,4. Remark. Our restriction to two-point boundary value type problems in Corollary 5,3,3 does not mean an essential loss of generality (cf. [8]).

5,3,5. Corollary. *The T -periodic problem (3,5), (3,6), (3,20) (cf. Sec. 3,9) has a solution iff*

$$\int_0^T y'(s)f(s) ds = 0$$

for all T -periodic solutions $y'(t)$ (i.e., $y'(t) = y'(T+t)$ on $[-r, 0)$) of the equation

$$y'(t) + \int_t^b y'(s)P(s, t-s) ds = \text{const.} \quad \text{on } [-r, T-r].$$

(Proof follows from Corollaries 3,10 and 5,3,3.)

5,3,6. Remark. Let Λ_1 be a B-space and let the operators $M_1 : \mathcal{C}_n(a-r, a) \rightarrow \Lambda_1$ and $N_1 : \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \Lambda_1$ be linear and bounded. If $\Lambda = \mathcal{C}_n(a-r, a) \times \Lambda_1$ and

$$M : u \in \mathcal{C}_n(a-r, a) \rightarrow \begin{bmatrix} u \\ M_1 u \end{bmatrix} \in \Lambda, \quad N : x \in \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \begin{bmatrix} 0 \\ N_1 x \end{bmatrix} \in \Lambda,$$

then the operator U given by (5,3) has closed range $\text{Im}(U)$ in $\mathcal{Y} = \mathcal{L}_n(a, b) \times \mathcal{C}_n(a - r, a) \times \mathcal{A}_1 \times \mathcal{B}_n$. (Indeed, according to Lemma 5,1 an element (f, h, l, d) of \mathcal{Y} belongs to $\text{Im}(U)$ iff

$$F(f, h, l, d) = N_1 \Psi f + (M_1 + N_1 \Phi) h - l + N_1 \Phi^0 d = 0.$$

It is easy to see that the operator $F : \mathcal{Y} \rightarrow \mathcal{A}_1$ is linear and bounded. Consequently, the set $\text{Im}(U) = \text{Ker}(F)$ is closed in \mathcal{Y} .)

5,3,7. Remark. All the assertions of this section will remain true if we replace the initial space $\mathcal{C}_n(a - r, a)$ by $\mathcal{B}\mathcal{V}_n(a - r, a)$. Moreover, Corollary 5,3,3 could be now formulated directly for a general linear bounded operator $N : \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \mathcal{A}$. (N need not be of the two-point character $N = \tilde{N}S_b$.) This is possible in virtue of the compactness of the operator $\Phi : \mathcal{B}\mathcal{V}_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ in the variation-of-constants formula (5,1) (cf. Lemma 5,1).

5,4. Problem (2,1)–(2,3). The subject of this section is the general problem of finding $x \in \mathcal{A}\mathcal{C}_n(a, b)$ and $u \in \mathcal{B}\mathcal{V}_n(a - r, a)$ which satisfy (2,1)–(2,3). Let Assumptions 2,1 be fulfilled. We make use of the notation introduced in Sec. 2,3. (Only $\mathcal{C}_n(a - r, a)$ should be replaced everywhere by $\mathcal{B}\mathcal{V}_n(a - r, a)$.)

5,4,1. Lemma. Let $-\infty < c < d < +\infty$ and let $K(t, s)$ be an $n \times n$ -matrix function defined and Borel measurable in (t, s) on $[a, b] \times [c, d]$ and such that $\text{var}_c^d K(t, \cdot) < \infty$ for any $t \in [a, b]$, while

$$\int_a^b (\text{var}_c^d K(t, \cdot) + \|K(t, d)\|) dt < \infty.$$

Then the operator

$$K : u \in \mathcal{B}\mathcal{V}_n(c, d) \rightarrow \int_c^d [d_s K(t, s)] u(s) \in \mathcal{L}_n(a, b)$$

is completely continuous.

Proof. The operator K is surely linear and bounded.

Let $\{u^j\}_{j=1}^\infty \subset \mathcal{B}\mathcal{V}_n(c, d)$ and $\|u^j\|_{\mathcal{B}\mathcal{V}} < 1$ ($j = 1, 2, \dots$). Then by Helly's Choice Theorem there exists a subsequence $\{u^{j_l}\} \subset \{u^j\}$ and $u^0 \in \mathcal{B}\mathcal{V}_n(c, d)$ such that

$$\lim_{l \rightarrow \infty} u^{j_l}(s) = u^0(s) \quad \text{for all } s \in [c, d].$$

Let us put for $s \in [c, d]$ and $l = 1, 2, \dots$

$$v^l(s) = \|u^{j_l}(s) - u^0(s)\|$$

and for $t, s \in [a, b] \times [c, d]$

$$k(t, s) = \text{var}_c^s K(t, \cdot).$$

Then $\|v^l(s)\| \leq \|u^0\|_{\mathcal{BV}} + 1$ on $[c, d]$ for any $l = 1, 2, \dots$, $\text{var}_c^d k(t, \cdot) = \text{var}_c^d K(t, \cdot)$ for any $t \in [a, b]$ and by the unsymmetric Fubini theorem

$$\begin{aligned} \int_a^b \left\| \int_c^d [d_s K(t, s)] (u^{j_l}(s) - u^0(s)) \right\| dt &\leq \int_a^b \left(\int_c^d [d_s k(t, s)] v^l(s) \right) dt = \\ &= \int_c^d \left[d_s \int_a^b k(t, s) dt \right] v^l(s). \end{aligned}$$

Given a subdivision $\{c = s_0 < s_1 \dots < s_m = d\}$ of $[c, d]$,

$$\begin{aligned} \sum_{i=1}^m \left\| \int_a^b (k(t, s_i) - k(t, s_{i-1})) dt \right\| &\leq \int_a^b \left(\sum_{i=1}^m \|k(t, s_i) - k(t, s_{i-1})\| \right) dt \leq \\ &\leq \int_a^b (\text{var}_c^d k(t, \cdot)) dt < \infty. \end{aligned}$$

Thus

$$\text{var}_c^d \left(\int_a^b k(t, \cdot) dt \right) < \infty$$

and according to the dominated convergence theorem for Perron-Stieltjes integrals

$$\lim_{l \rightarrow \infty} \int_c^d \left[d_s \int_a^b k(t, s) dt \right] v^l(s) = 0$$

or

$$\lim_{l \rightarrow \infty} \|Ku^{j_l} - Ku^0\|_{\mathcal{L}} = \lim_{l \rightarrow \infty} \int_a^b \left\| \int_c^d [d_s K(t, s)] (u^{j_l}(s) - u^0(s)) \right\| dt = 0$$

which completes the proof.

5,4,2. Remark. The operator

$$u \in \mathcal{C}_n(c, d) \rightarrow \int_c^d [d_s K(t, s)] u(s) \in \mathcal{L}_n(a, b)$$

(with $K(t, s)$ fulfilling the assumptions of Lemma 5,4,1) need not be generally completely continuous.

5,4,3. Theorem. *If the operator $M : \mathcal{BV}_n(a - r, a) \rightarrow \Lambda$ has a bounded inverse M^{-1} , then the operator U given by (2,4) (with $\mathcal{C}_n(a - r, a)$ replaced by $\mathcal{BV}_n(a - r, a)$) has closed range in \mathcal{Y} .*

Proof. By Lemma 5,1 applied to initial value problems of the type

$$\begin{aligned} \dot{x}(t) &= A(t)x(t) + B(t)x(t - r) + g(t) \quad \text{a.e. on } [a, b], \\ x(t) &= u(t) \quad \text{on } [a - r, a], \end{aligned}$$

the triple $(f, l, d) \in \mathcal{Y}$ belongs to $\text{Im}(U)$ iff there is a solution $\begin{pmatrix} x \\ u \end{pmatrix} \in \mathcal{X}_v = \mathcal{A}\mathcal{C}_n(a, b) \times \mathcal{B}\mathcal{V}_n(a - r, a)$ to the system of operator equations

$$(5,5) \quad \begin{aligned} x - \Psi G_1 x - \Phi u - \Psi G_2 u &= \Psi f + \Phi^0 d, \\ Mu + Nx &= l, \end{aligned}$$

where the operator $\Phi: \mathcal{B}\mathcal{V}_n(a - r, a) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ is linear and completely continuous and the operators $\Phi^0: \mathcal{R}_n \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ and $\Psi: \mathcal{L}_n(a, b) \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ are linear and bounded. Since there exists a bounded inverse M^{-1} of M , the latter equation in (5,5) yields $u = M^{-1}l - M^{-1}Nx$, while the former becomes

$$x - \{\Phi M^{-1}N + \Psi G_1 + \Psi G_2 M^{-1}N\} u = \Psi f + (\Phi + \Psi G_2) M^{-1}l + \Phi^0 d.$$

Let us put $K = \Phi M^{-1}N + \Psi G_1 + \Psi G_2 M^{-1}N$, $S(f, l, d) = \Psi f + (\Phi + \Psi G_2) M^{-1}l + \Phi^0 d$ and let I denote the identity operator on $\mathcal{A}\mathcal{C}_n(a, b)$. Then $S(\text{Im}(U)) = \text{Im}(I - K)$ and since $S: \mathcal{Y} \rightarrow \mathcal{A}\mathcal{C}_n(a, b)$ is linear and bounded, $\text{Im}(U)$ is closed iff $\text{Im}(I - K)$ is closed. The operators G_1, G_2 are completely continuous by Lemma 5,4,1 and since the operators M^{-1}, N and Ψ are bounded the operator K is also completely continuous and $\text{Im}(I - K)$ is closed.

5,4,4. Remark. As an easy consequence of Theorem 5,4,3 we obtain that in the case of the T -periodic problem (i.e. $a = 0, b = T, r < T, \Lambda = \mathcal{A}\mathcal{C}_n(-r, 0), M = I, N: x \in \mathcal{A}\mathcal{C}_n(0, T) \rightarrow x_T(s) = x(T + s) \in \mathcal{A}\mathcal{C}_n(-r, 0)$ and $l = 0$) the range $\text{Im}(U)$ of U is closed in \mathcal{Y} .

5,5. Boundary value problems for ordinary integrodifferential equations. If $r = 0$ and $\Lambda = \mathcal{R}_m$, then the given problem (2,1)–(2,3) reduces to the boundary value problem for an ordinary integrodifferential equation of the form

$$(5,6) \quad \dot{x}(t) = A(t)x(t) + \int_a^b [d_s G(t, s)] x(s) + f(t) \quad \text{a.e. on } [a, b],$$

$$(5,7) \quad Nx = l,$$

where the $n \times n$ -matrix function $A(t)$ is \mathcal{L} -integrable on $[a, b]$, $\text{var}_a^b G(t, \cdot) < \infty$ for any $t \in [a, b]$,

$$\int_a^b (\text{var}_a^b G(t, \cdot) + \|G(t, b)\|) dt < \infty,$$

$f \in \mathcal{L}_n(a, b)$, $l \in \mathcal{R}_m$ and the operator $N: \mathcal{A}\mathcal{C}_n(a, b) \rightarrow \mathcal{R}_m$ is linear and bounded. (The initial space reduces to \mathcal{R}_n .)

Let us reformulate the problem (5,6), (5,7) as the operator equation

$$Ux = \begin{pmatrix} f \\ l \end{pmatrix},$$

where

$$(5,8) \quad U : x \in \mathcal{AC}_n(a, b) \rightarrow \begin{pmatrix} Dx - Ax - Gx \\ Nx \end{pmatrix} \in \mathcal{L}_n(a, b) \times \mathcal{R}_m$$

and the symbols D, A, G have the obvious meaning.

5,5,1. Theorem. *The operator U defined by (5,8) has closed range in $\mathcal{L}_n(a, b) \times \mathcal{R}_m$.*

Proof. There exist linear and bounded operators $\Phi^0 : \mathcal{R}_n \rightarrow \mathcal{AC}_n(a, b)$ and $\Psi : \mathcal{L}_n(a, b) \rightarrow \mathcal{AC}_n(a, b)$ such that an n -vector function $x(t)$ is a solution to the given problem iff

$$x = \Phi^0 c + \Psi h + \Psi f,$$

where the couple $(h, c) \in \mathcal{L}_n(a, b) \times \mathcal{R}_n$ ($h = Gx$) is a solution to the system

$$(5,9) \quad \begin{aligned} h - (G\Phi^0)c - (G\Psi)h &= (G\Psi)f, \\ (N\Phi^0)c + (N\Psi)h &= l - (N\Psi)f. \end{aligned}$$

$(N\Phi^0)$ is a constant $m \times n$ -matrix. Let e.g. $m < n$. Putting

$$\begin{aligned} Q &= I_n - \begin{bmatrix} N\Phi^0 \\ 0_{n-m,n} \end{bmatrix}, \quad l = \begin{bmatrix} l \\ 0_{n-m,1} \end{bmatrix} \in \mathcal{R}_n, \\ R &: h \in \mathcal{L}_n(a, b) \rightarrow \begin{bmatrix} (N\Psi)h \\ 0_{n-m,1} \end{bmatrix} \in \mathcal{R}_n \end{aligned}$$

($0_{p,q}$ denotes the zero $p \times q$ -matrix and I_n is the identity $n \times n$ -matrix),

$$K : \begin{pmatrix} h \\ c \end{pmatrix} \in \mathcal{L}_n(a, b) \times \mathcal{R}_n \rightarrow \begin{bmatrix} (G\Phi^0)c + (G\Psi)h \\ Qc - Rh \end{bmatrix} \in \mathcal{L}_n(a, b) \times \mathcal{R}_n$$

and

$$S : \begin{pmatrix} f \\ l \end{pmatrix} \in \mathcal{L}_n(a, b) \times \mathcal{R}_m \rightarrow \begin{bmatrix} (G\Psi)f \\ l - Rf \end{bmatrix} \in \mathcal{L}_n(a, b) \times \mathcal{R}_n,$$

the system (5,9) becomes

$$(I - K) \begin{pmatrix} h \\ c \end{pmatrix} = S \begin{pmatrix} f \\ l \end{pmatrix}$$

and $S(\text{Im}(U)) = \text{Im}(I - K)$. Since by Lemma 5,4,1 the operator G is completely continuous, it is easy to verify that the operator K is completely continuous. It means that $\text{Im}(I - K)$ is closed and taking into account that the operator S is linear and bounded we complete the proof. The case $m > n$ can be treated analogously.

Let $N(t)$ be an $m \times n$ -matrix function of bounded variation on $[a, b]$ and let the operator N be given by

$$(5,10) \quad N : x \in \mathcal{AC}_n(a, b) \rightarrow \int_a^b [dN(s)] x(s) \in \mathcal{R}_m.$$

Without any loss of generality we may assume that for any $t \in [a, b]$ the functions $G(t, \cdot)$ and N are right-continuous on (a, b) . Let us put for $t \in [a, b]$

$$C(t) = G(t, a+) - G(t, a), \quad D(t) = G(t, b) - G(t, b-),$$

$$G_0(t, s) = \begin{cases} G(t, a+) & \text{for } s = a, \\ G(t, s) & \text{for } a < s < b, \\ G(t, b-) & \text{for } s = b, \end{cases} \quad L(s) = \begin{cases} N(a+) & \text{for } s = a, \\ N(s) & \text{for } a < s < b, \\ N(b-) & \text{for } s = b, \end{cases}$$

$$M = N(a+) - N(a), \quad N = N(b) - N(b-).$$

Then similarly as in Sec. 3,3 we obtain that the adjoint problem to (5,6), (5,7) is equivalent to the problem of finding $y \in \mathcal{BV}_n(a, b)$, right-continuous on $[a, b]$ and left-continuous at b and $\lambda \in \mathcal{R}_n$ such that

$$(5,11) \quad y'(t) = y'(b) + \int_t^b y'(s) A(s) ds - \int_a^b y'(s) (G_0(s, t) - G_0(s, b)) ds + \\ + \lambda'(L(t) - L(b)) \quad \text{on } [a, b],$$

$$(5,12) \quad y'(a) = \lambda' M - \int_a^b y'(s) C(s) ds, \quad y'(b) = -\lambda' N + \int_a^b y'(s) D(s) ds.$$

The following theorem is then a direct corollary of Theorem 5,5,1.

5,5,2. Theorem. *The problem (5,6), (5,7) possesses a solution iff*

$$\int_a^b y'(s) f(s) ds + \lambda' l = 0$$

for any solution $(y'(t), \lambda')$ of the adjoint problem (5,11), (5,12).

Theorem 5,5,2 generalizes Theorem 3,1 from [12].

Acknowledgement. The author wishes to express his appreciation to Professor A. Halanay for stimulating discussions which aided the clarity of exposition of Sec. 2,4 and have given rise to § 4 of this paper.

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- Remark 2,12 was added in the proofs. Its assertion was proved in [15] (Theorem 4,4). The results of sec. 5,5 were shown in another way also in [16].
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