

Chapter 2

The Simplest Schemes of Generalized Solution of Linear Operator Equation

Let E, F be Banach spaces and \mathcal{L} be a linear operator with an everywhere dense domain $D(\mathcal{L}) \subset E$, which acts from E into F . Let us consider an operator equation

$$\mathcal{L}u = f, \quad u \in D(\mathcal{L}), f \in F \quad (2.1)$$

and an adjoint equation

$$\mathcal{L}^* \varphi = l, \quad \varphi \in D(\mathcal{L}^*), l \in E^*, \quad (2.2)$$

where E^* and F^* are conjugate Banach spaces to E and F , respectively, \mathcal{L}^* is an adjoint operator to \mathcal{L} . Suppose that the range $R(\mathcal{L}) \subset F$ of \mathcal{L} is an everywhere dense set in F and (2.1) is uniquely solvable over $R(\mathcal{L})$, i.e. the null space $\text{Ker}(\mathcal{L})$ of \mathcal{L} consists only of the zero element θ : $\text{Ker}(\mathcal{L}) = \theta$. Thus, \mathcal{L} sets a one-to-one mapping between $D(\mathcal{L})$ and $R(\mathcal{L})$. Note that the continuity of \mathcal{L} is not supposed.

The aim of this chapter is to give a “meaningful” definition of the solution of (2.1) when $f \notin R(\mathcal{L})$.

2.1 Strong Generalized Solution

Let us introduce one more norm on the linear set $D(\mathcal{L})$ in the space E . Since $\mathcal{L} : E \rightarrow F$ is a linear injective operator with a domain $D(\mathcal{L}) \subset E$, the function

$$D(\mathcal{L}) \ni u \rightarrow \|\mathcal{L}u\|_F \in \mathbb{R}$$

has all properties of a norm on $D(\mathcal{L})$. Hence, $D(\mathcal{L})$ with this norm turns into a normed space, which may be incomplete. Let \bar{E} be a completion of this normed space.

The fact that $\|u\|_{\bar{E}} = \|\mathcal{L}u\|_F$ for all $u \in D(\mathcal{L})$ allows to extend \mathcal{L} from $D(\mathcal{L})$ onto \bar{E} . Indeed, if u is an arbitrary element from \bar{E} , then the density of $D(\mathcal{L})$ in \bar{E} implies that there is such a sequence $u_i \in D(\mathcal{L})$ that $u_i \rightarrow u$ in \bar{E} as $i \rightarrow \infty$.

Since u_i is a convergent sequence in \bar{E} and hence it is a Cauchy sequence in \bar{E} , and $\|u_i - u_j\|_{\bar{E}} = \|\mathcal{L}u_i - \mathcal{L}u_j\|_F$ then $\mathcal{L}u_i$ is a Cauchy sequence in F . However, F is a complete normed space. Thus, there is such an element f in F that $\mathcal{L}u_i \rightarrow f$ in F as $i \rightarrow \infty$. Determine a value of the operator \mathcal{L} on the element u in the following way: $\mathcal{L}u = f$, where $\mathcal{L} : \bar{E} \rightarrow F$ is an extended operator defined on the entire space \bar{E} . Note that the value $\mathcal{L}u$ is defined correctly, i.e. the element $f = \mathcal{L}u \in F$ does not depend on the selection of the sequence u_i . Thus, the operator $\mathcal{L} : \bar{E} \rightarrow F$, $D(\mathcal{L}) = \bar{E}$ is an extension of \mathcal{L} on the whole space \bar{E} .

Definition 2.1. A strong generalized solution of (2.1) is such an element $u \in \bar{E}$ that equality (2.1) holds for the extended operator \mathcal{L} .

Remark 2.1. If $E = F$ is a Hilbert space and \mathcal{L} is a symmetric operator then the operator $\tilde{\mathcal{L}}$ is called a self-adjoint extension of operator by Friedrichs.

As mentioned before, the concept of a strong generalized solution \bar{u} arises when a right-hand side f of (2.1) does not belong to the range $R(\mathcal{L})$ of \mathcal{L} . In this case, the ordinary (classical) solution does not exist. The word “strong” means that the topology of the space \bar{E} is normed.

Let us study some properties of $\tilde{\mathcal{L}}$. It follows from the linearity of \mathcal{L} that the operator $\tilde{\mathcal{L}}$ is linear also. Let us prove that $\tilde{\mathcal{L}}$ is an injective operator. Indeed, if $u \in \bar{E}$ is such an element that $\tilde{\mathcal{L}}u = 0$, then selecting a sequence $u_i \in D(\mathcal{L})$ converging to u in \bar{E} as $i \rightarrow \infty$ we have that $\mathcal{L}u_i \rightarrow \tilde{\mathcal{L}}u = 0$ in F as $i \rightarrow \infty$. The last statement can be rewritten as $\|\mathcal{L}u_i\|_F \rightarrow 0$ or $\|u_i\|_{\bar{E}} \rightarrow 0$. Hence, $\|u\|_{\bar{E}} = 0$. Thus, the injectivity of the operator $\tilde{\mathcal{L}}$ is proven. In addition, the equality $\|\mathcal{L}u\|_F = \|u\|_{\bar{E}}$, which holds for an arbitrary $u \in D(\mathcal{L})$, clearly holds for all $u \in \bar{E}$ (taking into account the replacement of \mathcal{L} by $\tilde{\mathcal{L}}$). From $\|\tilde{\mathcal{L}}u\|_F = \|u\|_{\bar{E}}$, where $u \in \bar{E}$, it follows that the operator $\tilde{\mathcal{L}}$ is continuous and coercive.

The properties of the operator $\tilde{\mathcal{L}}$ can be proven in another way. Indeed, the operator \mathcal{L} is a one-to-one map between $D(\mathcal{L})$ and $R(\mathcal{L})$. In addition, if $(D(\mathcal{L}))$ is a normed space with the norm $\|u\|_{\bar{E}}$ and $R(\mathcal{L})$ is a normed space with the norm $\|f\|_F$ then the completion of $D(\mathcal{L})$ coincides with \bar{E} and the completion $R(\mathcal{L})$ coincides with F (remember that $R(\mathcal{L})$ is a dense subset of F). On the other hand, granting the equality $\|\mathcal{L}u\|_F = \|u\|_{\bar{E}}$, which holds for all $u \in D(\mathcal{L})$, we have that the operator \mathcal{L} is an isometry between the normed spaces $D(\mathcal{L})$ and $R(\mathcal{L})$. Hence, their completions are isometrical. This isometry defines the completion $\tilde{\mathcal{L}}$ of the operator \mathcal{L} . Thus, the operator $\tilde{\mathcal{L}}$ sets an isometry between \bar{E} and F . This implies the above-mentioned properties of $\tilde{\mathcal{L}}$. The foregoing implies the following theorem.

Theorem 2.1. For any $f \in F$ there exists a unique strong generalized solution of (2.1) in the sense of Definition 2.1.

If $f \in R(\mathcal{L})$, then a strong generalized solution \bar{u} turns into a classic solution. It is also clear that the classic solution is strong, and it is classic if $\bar{u} \in D(\mathcal{L})$.

Let us clarify the relations between the spaces E and \bar{E} . Since $D(\mathcal{L})$ is a dense linear subset of E (of course, in the sense of the norm of the space E), then the set E may be obtained by completing $D(\mathcal{L})$ with respect to the norm $\|u\|_E$. Thus, the spaces E and \bar{E} may be considered as completions of the same linear set $D(\mathcal{L})$

with respect to the two different norms: $\|u\|_E$ and $\|u\|_{\bar{E}}$. Unfortunately, in general case, elements of the spaces E and \bar{E} are incomparable. It is explained by the fact that, on one hand, the operator $\mathcal{L} : E \rightarrow F$ can be unbounded and, from the other hand, it can be non-coercive, even though it is a linear injective operator. This means that in general case the norms $\|u\|_E$ and $\|\mathcal{L}u\|_F = \|u\|_{\bar{E}}$ can induce incomparable topologies on $D(\mathcal{L})$.

When $\mathcal{L} : E \rightarrow F$ is a linear continuous operator the case is more simple. Then the topology induced on $D(\mathcal{L})$ by the norm $\|u\|_{\bar{E}}$ is weaker than the topology of the space E .¹

Consider another possibility. Let an operator $\mathcal{L} : E \rightarrow F$ be coercive, i.e. there exists such a constant $c > 0$ that

$$\|u\|_E \leq c \|\mathcal{L}u\|_F = c \|u\|_{\bar{E}} \quad (2.3)$$

for all $u \in D(\mathcal{L})$. In this case, the norms $\|u\|_E$ and $\|\mathcal{L}u\|_F = \|u\|_{\bar{E}}$ are comparable over $D(\mathcal{L})$ (the topology of the space \bar{E} is stronger than the topology of the space E on $D(\mathcal{L})$) and there is a relation between elements of E and \bar{E} .

Theorem 2.2. *Let \mathcal{L} be a closable coercive operator. Then there exists a dense continuous embedding $\bar{E} \subset E$.*

Proof. Since the spaces \bar{E} and E are the completions of the linear set $D(\mathcal{L})$ with respect to two norms and (2.3) holds, then in order to prove the theorem, it is enough to check the condition:

(π) if $u_i \in D(\mathcal{L})$ and $u_i \rightarrow u$ in \bar{E} , $u_i \rightarrow 0$ in E , then $u = 0$.

However, this condition can be rewritten in the following way:

(π) if $u_i \in D(\mathcal{L})$ and $\mathcal{L}u_i \rightarrow f$ in F , $u_i \rightarrow 0$ in E , then $f = 0$.

The last condition is clear, since the operator \mathcal{L} is closable. □

Thus, we ascertained that $\bar{E} \subset E$, i.e. an arbitrary strong generalized solution of (2.1) is an element of the space E .

2.2 Strong Near-Solution

Suppose that the right-hand side of (2.1), i.e. the element f , does not belong to the range $R(\mathcal{L})$ of an operator \mathcal{L} . Since $R(\mathcal{L})$ is everywhere dense in F and (2.1)

¹ Note that studying of a closable operator $\mathcal{L} : E \rightarrow F$ can be reduced (at least theoretically) to studying of a linear continuous operator \mathcal{L}_1 defined on the same set $D(\mathcal{L})$, but with respect to another norm. Indeed, introducing in $D(\mathcal{L})$ a graph norm

$$\|u\|_G = \|u\|_E + \|\mathcal{L}u\|_F,$$

with respect to which the linear set $D(\mathcal{L})$ is Banach, we have that the operator $\mathcal{L}_1 : D(\mathcal{L}) \rightarrow F$ is linear and continuous ($\mathcal{L}_1 u = \mathcal{L}u$, $u \in D(\mathcal{L}) = D(\mathcal{L}_1)$).

is uniquely solvable, then there exists a sequence $f_n \in R(\mathcal{L})$ such that $f_n \rightarrow f$ as $n \rightarrow \infty$, and a sequence $u_n = \mathcal{L}^{-1}(f_n)$ convergent to some element $\bar{u} \in \bar{E}$ in \bar{E} .

Definition 2.2. A sequence of elements $u_n \in D(\mathcal{L})$ is called a *strong near-solution* of the operator equation (2.1), if $f_n = \mathcal{L}u_n \rightarrow f$ as $n \rightarrow \infty$ in the metric of the space F . An element $\bar{u} \in \bar{E}$ is called the *strong limit element* of the near-solution.

The concept of a “near-solution” is justified by the following arguments. In many important practical cases, it is impossible or almost impossible to determine the right-hand side f of (2.1) absolutely exactly; therefore, we have to consider its ε -approximation, i.e. an element $f \in R(\mathcal{L})$ such that $\rho(f, f_\varepsilon) = \|f - f_\varepsilon\| < \varepsilon$. In this case, there exists an element $u_\varepsilon = \mathcal{L}^{-1}(f_\varepsilon)$ from the domain of the operator \mathcal{L} , which can be considered as “ ε -approximation” of the solution of (2.1), i.e. the right-hand (2.1) is closely approximated by its image $\mathcal{L}u_\varepsilon = f_\varepsilon$. If the elements u_ε “become stabilize” as $\varepsilon \rightarrow 0$, i.e. if they converge in some topology (in \bar{E}) to the fixed element $\bar{u} \notin D(\mathcal{L})$, then it is naturally to consider the element u_ε as an “ ε -solution” or “near-solution”. Note that in many cases the “accuracy” of a solution u_ε is defined by the closeness of its image $\mathcal{L}u_\varepsilon = f_\varepsilon$ to the element f , i.e. by a norm of the space \bar{E} .

The definitions of a strong generalized solution and a near-solution of (2.1) imply that these concepts are equivalent, i.e. an element $u \in \bar{E}$ is a strong generalized solution of the operator equation (2.1) iff it is a strong limit element of a near-solution.

2.3 Weak Generalized Solution

Let us consider a definition of a generalized solution of an operator equation in a linear topological space with a topology which is not necessarily induced by a norm.

As before, suppose that $\mathcal{L} : E \rightarrow F$ is a linear injective operator, which acts between Banach spaces E, F with everywhere dense domain and range in E and F , respectively. In addition, suppose that $D(\mathcal{L}^*)$ is a total subset of F^* in a duality (F, F^*) , and $R(\mathcal{L}^*)$ is a total subset of E^* in a duality (E, E^*) . Note that the totality property of $R(\mathcal{L}^*)$ may be replaced by one of the following conditions:

- (a) The space E is reflexive (if the space F is reflexive also, then the set $D(\mathcal{L}^*)$ is strongly dense in F^*).
- (b) The operator \mathcal{L} is continuous, i.e. $D(\mathcal{L}) = E$;

In condition (a), the totality of $R(\mathcal{L}^*)$ follows from [40], and in case (b) it follows from the formulae

$$R(\mathcal{L}^*)^\circ \cap D(\mathcal{L}) = \text{Ker}(\mathcal{L}), \quad (2.4)$$

where $R(\mathcal{L}^*)^\circ \subset E$ is a polar of the set $R(\mathcal{L}^*) \subset E^*$ in a duality (E, E^*) . Let us prove (2.4) for an arbitrary linear operator. Since $R(\mathcal{L}^*)$ is a linear set, then

$$\begin{aligned} R(\mathcal{L}^*)^\circ \cap D(\mathcal{L}) &= \{u \in E : u \in D(\mathcal{L}), l(u) = 0, \forall l \in R(\mathcal{L}^*)\} \\ &= \{u \in E : u \in D(\mathcal{L}), \varphi(\mathcal{L}u) = 0, \forall \varphi \in D(\mathcal{L}^*)\} \end{aligned}$$

Since $D(\mathcal{L}^*)$ is a total linear subspace, then

$$R(\mathcal{L}^*)^\circ \cap D(\mathcal{L}) = \{u \in E : u \in D(\mathcal{L}), \mathcal{L}u = 0\} = \text{Ker}(\mathcal{L}).$$

Therefore, formulae (2.4) is proved. From (2.4) it follows that

$$(R(\mathcal{L}^*)^\circ \cap D(\mathcal{L}))^\circ = (\text{Ker}(\mathcal{L}))^\circ.$$

If \mathcal{L} is a continuous injective operator, then $D(\mathcal{L}) = E$, $\text{Ker}(\mathcal{L}) = \emptyset$. Therefore,

$$(R(\mathcal{L}^*))^{\circ\circ} = (\text{Ker}(\mathcal{L}))^\circ = E^*.$$

So, a bipolar of the set $R(\mathcal{L}^*)$, i.e. a weak closure $R(\mathcal{L}^*)$ coincides with E^* ; hence, $R(\mathcal{L}^*)$ is total in E^* .

Finally, we see that the set of functionals $R(\mathcal{L}^*) \subset E^*$ is a total linear manifold with respect to the duality (E^*, E) ; the linear subspaces F and $D(\mathcal{L}^*)$ are in duality also.

Denote by \tilde{E} a completion of a space E with respect to a topology $\sigma(E, R(\mathcal{L}^*))$. Since the sets E and $R(\mathcal{L}^*)$ are in duality, then the space \tilde{E} is a Hausdorff locally convex topological vector space. Each of the functionals $l \in E^*$ which has the form $l = \mathcal{L}^*\varphi$, where $\varphi \in D(\mathcal{L}^*)$, allows a unique extension by continuity on the whole space \tilde{E} , which we will denote as \tilde{l} . A conjugate space to \tilde{E} is a space consisting of various functionals \tilde{l} , where $l = \mathcal{L}^*\varphi$, $\varphi \in D(\mathcal{L}^*)$.

Let us consider an arbitrary continuous linear functional $\varphi \in D(\mathcal{L}^*)$. Then (2.1) implies that

$$\varphi(\mathcal{L}u) = \varphi(f), \quad l(u) = (\mathcal{L}^*\varphi)(u) = \varphi(f). \quad (2.5)$$

Definition 2.3. A weak generalized solution of the operator equation (2.1) is an element $u \in \tilde{E}$, which satisfies the relation

$$\tilde{l}(u) = \varphi(f) \quad \text{for all } \varphi \in D(\mathcal{L}^*), \quad (2.6)$$

where $l = \mathcal{L}^*\varphi$.

A weak generalized solution $u \in \tilde{E}$, as a strong generalized solution of (2.1) also arises when the right-hand side of (2.1), i.e. the element f , does not belong to the range $R(\mathcal{L})$ of the operator \mathcal{L} and a classic solution does not exist.

Relations (2.5) imply that any classic solution is a weak solution also. On the other hand, if $f \in R(\mathcal{L})$, then a weak generalized solution u turns into a classic one. Indeed, let $f \in R(\mathcal{L})$ and $u \in \tilde{E}$ be a weak generalized solution. Therefore, for all $\varphi \in D(\mathcal{L}^*)$ we have

$$\tilde{l}(u) = \varphi(f), \quad l = \mathcal{L}^*\varphi.$$

Moreover, there exists such an element $u_1 \in D(\mathcal{L})$ that $\mathcal{L}u_1 = f$. This element u_1 is a weak generalized solution, i.e.

$$\tilde{l}(u_1) = \varphi(f), \quad l = \mathcal{L}^*\varphi$$

for all $\varphi \in D(\mathcal{L}^*)$. Thus, for all $\varphi \in D(\mathcal{L}^*)$ the equality $\tilde{l}(u_1) = \tilde{l}(u)$ holds, where $l = \mathcal{L}^* \varphi$. Since the set of all functionals \tilde{l} , where $l = \mathcal{L}^* \varphi$, $\varphi \in D(\mathcal{L}^*)$, coincides with the space \tilde{E}^* , then $u = u_1$ in \tilde{E} , and therefore in E .

Analogously, if a weak generalized solution \tilde{u} belongs to $D(\mathcal{L})$, then it is a classic solution.

2.4 Weak Near-Solution

Analogous to a strong near-solution let us introduce a weak near-solution.

Definition 2.4. A sequence $u_n \in D(\mathcal{L})$ is called a *weak near-solution* of the operator equation (2.1) if $f_n = \mathcal{L}u_n \rightarrow f$ as $n \rightarrow \infty$ with respect to the metric of the space F and $u_n = \mathcal{L}^{-1}(f_n) \rightarrow \tilde{u} \in \tilde{E}$ as $n \rightarrow \infty$ with respect to the weak topology $\sigma(\tilde{E}, R(\mathcal{L}^*))$; an element $\tilde{u} \in \tilde{E}$ is called a *Limit element!weak*.

As it will be proved below, the effect of stabilizing of a sequence of elements u_n in the space \tilde{E} is a corollary of the convergence of f_n to f ; so, there exists an analogy between string and weak near-solutions.

Consider the relation between a weak generalized solution and a weak near-solution. Let us prove that u is a weak generalized solution of the operator equation (2.1) iff it is a weak limit element of a near solution. Indeed, let u be a limit element of a near-solution, then $u \in \tilde{E}$ and there exists a sequence $\{f_n\} \subset R(\mathcal{L})$ such that f_n tends to f as $n \rightarrow \infty$ with respect to the metric of F , and $u_n = \mathcal{L}^{-1}(f_n) \in D(\mathcal{L})$ tends to u as $n \rightarrow \infty$ in the topology $\sigma(\tilde{E}, R(\mathcal{L}^*))$. Therefore, for all $\varphi \in D(\mathcal{L}^*) \subset F^*$ we have that $\varphi(\mathcal{L}u_n) = \varphi(f_n)$, hence

$$l(u_n) = (\mathcal{L}^* \varphi)(u_n) = \varphi(f_n) \rightarrow \varphi(f)$$

as $n \rightarrow \infty$, where $l = \mathcal{L}^* \varphi \in R(\mathcal{L}^*)$.

In addition, since $l \in R(\mathcal{L}^*)$, then $l(u_n) = \tilde{l}(u_n) \rightarrow \tilde{l}(u)$ as $n \rightarrow \infty$. Thus, we have that

$$\tilde{l}(u) = \varphi(f)$$

for all $\varphi \in D(\mathcal{L}^*)$ such that $l = \mathcal{L}^* \varphi$, i.e. u is a weak generalized solution of (2.1).

Conversely, let us suppose that u is a weak solution of (2.1), i.e.

$$\tilde{l}(u) = \varphi(f) \quad \text{for all } \varphi \in D(\mathcal{L}^*),$$

where $l = \mathcal{L}^* \varphi$.

Let $\{f_n\}$ be an arbitrary sequence from $R(\mathcal{L})$ convergent to f as $n \rightarrow \infty$ with respect to the norm of F . Denote $\mathcal{L}^{-1}(f_n)$ as u_n . Then for an arbitrary functional $\varphi \in D(\mathcal{L}^*)$ such that $l = \mathcal{L}^* \varphi$ we have

$$l(u_n) = (\mathcal{L}^* \varphi)(u_n) = \varphi(\mathcal{L}u_n) = \varphi(f_n) \rightarrow \varphi(f)$$

as $n \rightarrow \infty$.

Thus, for any functional $\varphi \in R(\mathcal{L}^*)$ we have that $l(u_n) \rightarrow \varphi(f) = \tilde{l}(u)$ as $n \rightarrow \infty$. Therefore, the sequence u_n converges to u with respect to the topology $\sigma(E, R(\mathcal{L}^*))$, hence u is a limit element of a near-solution $\{u_n\}$.

2.5 Existence and Uniqueness of a Weak Generalized Solution of a Linear Operator Equation

In this section, we prove the theorem on existence and uniqueness of a weak generalized solution of the operator equation (2.1) on the assumptions stated above, i.e. if \mathcal{L} is a linear operator with dense domain $D(\mathcal{L})$ and dense range $R(\mathcal{L})$, (2.1) is uniquely solvable, and the sets $D(\mathcal{L}^*)$ and $R(\mathcal{L}^*)$ are total in the spaces F^* and E^* with respect to the corresponding weak topologies.

Let us start with the relatively simple problem of uniqueness. Suppose that the operator equation (2.1) in addition to a weak generalized solution $u \in \tilde{E}$ has another weak generalized solution $\tilde{u} \in \tilde{E}$ ($u \neq \tilde{u}$), then

$$\tilde{l}(u) = \varphi(f) = \tilde{l}(\tilde{u})$$

for all $\varphi \in D(\mathcal{L}^*)$, $l = \mathcal{L}^* \varphi$.

Since the set of the functionals \tilde{l} coincides with the conjugate space \tilde{E}^* , then $u = \tilde{u}$, and we have a contradiction. Thus, the operator equation (2.1) may not have more than one weak generalized solution.

Now, let us consider the problem of existence of a weak generalized solution. Suppose that the right-hand side of the operator equation (2.1), i.e. the element f does not belong to the range $R(\mathcal{L})$ of the operator \mathcal{L} . Since (2.1) is densely solvable, then there exists such a sequence of elements f_n from $R(\mathcal{L})$ that $f_n \rightarrow f$ as $n \rightarrow \infty$ with respect to the norm F . Let us prove that the sequence $u_n = \mathcal{L}^{-1}(f_n)$ is a weak near-solution, and its limit element u belongs to \tilde{E} . For this purpose let us consider the inverse operator $u = \mathcal{L}^{-1}(f)$, which acts from the vector space $R(\mathcal{L})$ into E . Denote by T the topology induced in $R(\mathcal{L}) \subset F$ by the norm of the Banach space F , and denote by $(R(\mathcal{L}), T)$, $(E, \sigma(E, R(\mathcal{L}^*)))$ the vector spaces $R(\mathcal{L})$ and E endowed with the topologies T and $\sigma(E, R(\mathcal{L}^*))$, respectively. Let us prove that the inverse operator $B = \mathcal{L}^{-1}$ is a continuous linear operator, which acts from the normed space $(R(\mathcal{L}), T)$ into the Hausdorff topological vector space $(E, \sigma(E, R(\mathcal{L}^*)))$. Since the set

$$W(l_1, \dots, l_n; \varepsilon) = \{u : u \in E, l_1(u) < \varepsilon, \dots, l_n(u) < \varepsilon\},$$

where $\varepsilon \in \mathbb{R}$, $l_i \in R(\mathcal{L}^*)$, $i \in \{1, 2, \dots, n\}$, form a fundamental system of neighborhoods of zero in $(E, \sigma(E, R(\mathcal{L}^*)))$, it is enough to prove that the following preimages $B^{-1}[W(l_1, \dots, l_n; \varepsilon)] = \mathcal{L}[W(l_1, \dots, l_n; \varepsilon)]$ are neighborhoods of zero in $(R(\mathcal{L}), T)$.

Indeed,

$$\begin{aligned}\mathcal{L}[W(l_1, \dots, l_n; \varepsilon)] &= \{\mathcal{L}u : l_1(u) < \varepsilon, \dots, l_n(u) < \varepsilon\} \\ &= \{\mathcal{L}u : \varphi_1(\mathcal{L}u) < \varepsilon, \dots, \varphi_n(\mathcal{L}u) < \varepsilon\},\end{aligned}$$

where $l_i(u) = (\mathcal{L}^* \varphi_i)(u) = \varphi_i(\mathcal{L}u)$, $\varphi_i \in D(\mathcal{L}^*)$, $i \in \{1, 2, \dots, n\}$. Therefore,

$$\begin{aligned}\mathcal{L}[W(l_1, \dots, l_n; \varepsilon)] &= \{f \in R(\mathcal{L}) : \varphi_1(f) < \varepsilon, \dots, \varphi_n(f) < \varepsilon\} \\ &= W_{R(\mathcal{L})}(\varphi_1, \dots, \varphi_n; \varepsilon),\end{aligned}$$

where $W_{R(\mathcal{L})}(\varphi_1, \dots, \varphi_n; \varepsilon)$ is a neighborhood that belongs to a fundamental system of neighborhoods of zero in the vector space $R(\mathcal{L})$ endowed with the topology $\sigma(R(\mathcal{L}), D(\mathcal{L}^*))$. Since the normed topology T is stronger than the weak topology $\sigma(R(\mathcal{L}), D(\mathcal{L}^*))$, then the set $W_{R(\mathcal{L})}(\varphi_1, \dots, \varphi_n; \varepsilon)$ is a neighborhood of zero with respect to the topology T . Thus, the operator $B = \mathcal{L}^{-1} : (R(\mathcal{L}), T) \rightarrow (E, \sigma(E, R(\mathcal{L}^*)))$ is continuous.

Since the space \tilde{E} is complete, F, E are the Hausdorff topological vector spaces, and every continuous linear map B of the space $(R(\mathcal{L}), T)$ into E is uniquely extendable to a continuous linear map \tilde{B} from F into \tilde{E} [7], then the sequence $\{u_n = \mathcal{L}^{-1}(f_n) = \tilde{B}(f_n)\}$ converges to some element $\tilde{u} \in \tilde{E}$, which is a limit element of the near-solution $\{u_n = \mathcal{L}^{-1}(f_n)\}$. As it was shown above, in this case \tilde{u} is a weak generalized solution of (2.1). Thus, the existence of a weak generalized solution of (2.1) is proved.

2.6 Relation Between Weak and Strong Solutions of a Linear Operator Equation

Let us establish the relation between the solvability in sense of Definitions 2.1 and 2.3.

Theorem 2.3. *The space \tilde{E} is densely embedded into the space \tilde{E} .*

Proof. Let some network $\{u_\alpha\}_{\alpha \in \mathcal{A}}$, $u_\alpha \in E$ converges to 0 with respect to the topology of the space \tilde{E} . Then $\mathcal{L}u_\alpha \rightarrow 0$ in F , hence $\varphi(\mathcal{L}u_\alpha) \rightarrow 0$ for any $\varphi \in F^*$. Thus, $l(u_\alpha) \rightarrow 0$ for all $l \in R(\mathcal{L}^*)$. Therefore, the topology \tilde{E} is weaker than the topology \tilde{E} . It remained only to prove that if $u_\alpha \rightarrow u$ with respect to the topology of the space \tilde{E} and $u_\alpha \rightarrow 0$ with respect to the topology \tilde{E} , then $u = 0$ (condition π). Taking into account the fact that $u_\alpha \rightarrow u$ is a convergent sequence, we have that

$$l(u_\alpha) = \mathcal{L}^* \varphi(u_\alpha) = \varphi(\mathcal{L}u_\alpha) \rightarrow \varphi(\mathcal{L}u)$$

for all $l \in R(\mathcal{L}^*)$. In addition, the fact that $u_\alpha \rightarrow 0$ implies that $l(u_\alpha) \rightarrow 0$ for all $l \in R(\mathcal{L}^*)$ also. Thus, we have that $\varphi(\mathcal{L}u) = 0$ for any $\varphi \in D(\mathcal{L}^*)$. Since the set

$D(\mathcal{L}^*)$ is total and the operator $\tilde{\mathcal{L}}$ is injective, then $u = 0$. Thus, the embedding $\tilde{E} \subset \tilde{E}$ is proved.

The fact that the embedding is dense follows from the fact that the spaces $\tilde{E} \subset \tilde{E}$ are obtained as a result of completing of the set $D(\mathcal{L})$, i.e. $D(\mathcal{L})$ is a dense set both in \tilde{E} and \tilde{E} . \square

Theorem 2.4. *Definitions 2.1 and 2.3 are equivalent.*

Proof. Let $u \in \tilde{E}$ be a strong generalized solution of the equation $\mathcal{L}u = f$. Taking into account the fact that the set $R(\mathcal{L})$ is dense in F , we have that there exists such a sequence $f_n \in R(\mathcal{L})$ that converges to f , or, in other words, there exists such an element $u_n \in D(\mathcal{L})$, that $u_n \rightarrow u$ in \tilde{E} . By virtue of Theorem 2.3 the elements $u \in \tilde{E}$ belongs to the space \tilde{E} , and in addition $u_n \rightarrow u$ in \tilde{E} . Now, it is easy to see that, from one hand, for all $l = \mathcal{L}^*\varphi \in R(\mathcal{L})$

$$l(u_n) = \mathcal{L}^*\varphi(u_n) = \varphi(\mathcal{L}u_n) \rightarrow \varphi(f),$$

and, from the other hand, $-l(u_n) \rightarrow l(u)$ as $n \rightarrow \infty$. Thus, u is a weak generalized solution.

Let us prove that the solution $u \in \tilde{E}$ in the sense of Definition 2.3 is a solution in the sense of Definition 2.1 (and vice versa). Indeed, there exists a solution $u^* \in \tilde{E}$ of the equation $\mathcal{L}u = f$. It is clear that $\mathcal{L}^*\varphi(u) = \varphi(f) = \varphi(\mathcal{L}u^*)$ for all $\varphi \in D(\mathcal{L}^*)$. Hence $u = Ou^*$, where O is an operator of embedding of the space \tilde{E} into the space \tilde{E} . \square

Finally, let us point out that the concept of a generalized solution of the operator equation $\mathcal{L}u = y$ is very different from various concepts u^* of such equations (for example, from the concept of a quasi-solution introduced by V. K. Ivanov), which are described in [47] and [112], as far as $\tilde{\mathcal{L}}\tilde{u} = y$ for the generalized solution \tilde{u} always, where $\tilde{\mathcal{L}}$ is a natural extension of the operator \mathcal{L} , whereas the equality $\tilde{\mathcal{L}}u^* = y$ for the generalized solutions u^* holds not always.

Generalized Solutions of Operator Equations and
Extreme Elements

Klyushin, D.A.; Lyashko, S.I.; Nomirovskii, D.A.; Petunin,
Y.I.; Semenov, V.

2012, XXII, 202 p., Hardcover

ISBN: 978-1-4614-0618-1