

Periodic solutions for evolution equations in Hilbert spaces

By

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(Received January 20,1996)

Abstract. We consider the existence of periodic solutions of the problem $g(t, u) \in u' + Au$, where A is a maximal monotone operator defined in a Hilbert space and $g : R \times H \rightarrow H$ is a Caratheodory function periodic with respect to the first variable.

1. Introduction

In this paper, H is Hilbert space with an inner product $\langle \cdot, \cdot \rangle$, denote by $\| \cdot \|$ the norm induced by $\langle \cdot, \cdot \rangle$. Let $A : D(A) \subseteq H \rightarrow 2^H$ be a maximal monotone operator, we consider the existence of periodic solutions for nonlinear evolution equations of the form

$$g(t, u) \in \frac{du}{dt} + Au, t \in R \quad (1.1)$$

where $g : R \times H \rightarrow H$ is a Caratheodory function.

If g is Lipschitz or continuous with respect to the second variable, existence of periodic solutions for (1.1) has been studied by many authors. See [3], [5], [8], [9], [11], [13], [14]. When g is a Caratheodory function, periodic solutions for (1.1) has been studied by [12], [14] under other assumptions on g . In this paper, we shall give different assumptions on A and g than that of [12], [14]. Now, we state our result.

Theorem 1 *Let $A : D(A) \subseteq H \rightarrow 2^H$ be a maximal monotone operator. $g : R \times H \rightarrow H$ is a Caratheodory operator and g is T -periodic with respect to the first variable. Suppose the following conditions are satisfied*

1. For some $\lambda > 0$, $J_\lambda = (I + \lambda^{-1}A)^{-1}$ is a compact operator on H ;

2. There exist $M_1, M_2 > 0$, such that

$$\|g(t, v)\| \leq M_1 \|v\| + M_2, \forall (t, v) \in R \times H;$$

$\langle z - g(t, J_\lambda v), v \rangle \geq -\frac{a}{\lambda} \|J_\lambda v\|, \forall (t, v) \in R \times D(A), z \in A_v; \lambda > 0$, where $a > 0$ is a constant;

Then (1.1) has a T -periodic solution.

Our approach is different from that of [12] and [14], the assumptions 1 and 2 are the same as in [12], but 3 is different from (*) of [12]. In [12], A is assumed to be a subdifferential of a lower semicontinuous convex function, but we do not require this condition.

2. Proof of Theorem

Let $L^2(0, T; H)$ be the space of functions $v : [0, T] \rightarrow H$ such that $\int_0^T \|v\|^2 dt < +\infty$. The norm and the inner product of $L^2(0, T; H)$ are denoted by $\|\cdot\|_T$ and $\langle \cdot, \cdot \rangle$ respectively. We identify the function in $L^2(0, T, H)$ with T -periodic functions. $W^{1,2}(0, T; H)$ represents the space of functions $v : [0, T] \rightarrow H$ such that $v, v^{(1)} \in L^2(0, T; H)$, where $v^{(1)}$ denotes the 1st derivative in the sense of distribution.

Let $A_\lambda = \lambda(I - J_\lambda)$ for $\lambda > 0$, then $A_\lambda x \in AJ_\lambda x$ for $x \in H$. It is well known that J_λ is nonexpansive and $J_\lambda x = J_u(J_\lambda x + u^{-1}A_\lambda x)$ for $\lambda, u > 0$ and $x \in H$ (see [4]).

In this paper, a T -periodic solution $u(\cdot)$ of (1.1) means that $u \in W^{1,2}(0, T; H)$, $u(t) \in D(A)$ for almost all $t > 0$ and there exists $v(\cdot) \in L^2(0, T; H)$, such that $v(t) \in Au(t)$ for almost all $t > 0$, and $\langle \frac{du}{dt} + v(t) - g(t, v), y \rangle = 0$ for all $y \in W^{1,2}(0, T; H)$ verifying $y(0) = y(T)$.

Without loss of generality, we assume $0 \in D(A)$ and $0 \in A0$. Let $\mathcal{A} : L^2(0, T; H) \rightarrow L^2(0, T; H)$ be as following

$$\mathcal{A}u(\cdot) = \{v(\cdot) \in L^2(0, T; H) | u(t) \in D(A), v(t) \in Au(t); \text{a.e. } t \in [0, T]\}$$

It's known that $\mathcal{A} : L^2(0, T; H) \rightarrow L^2(0, T; H)$ is maximal monotone (see [1]).

Let $W = \{v : R \rightarrow H, v(t+T) = v(t) \text{ for } t \in R \text{ and } v|_{[0, T]} \in W^{1,2}(0, T; H)\}$ endowed with the norm $\|\cdot\|_{1, T}$ of $W^{1,2}(0, T; H)$, i.e. $\|v\|_{1, T}^2 = \|\frac{dv}{dt}\|_T^2 + \|v\|_T^2$ for $v \in W$;

Now, we define an operator $T_n : W \rightarrow W^*$ by

$$\begin{aligned} \langle\langle T_n u, v \rangle\rangle &= \langle\langle \frac{1}{n} \frac{du}{dt}, \frac{dv}{dt} \rangle\rangle + \langle\langle \frac{1}{n} u, v \rangle\rangle \\ &+ \langle\langle \frac{du}{dt} - g(t, J_n u), v \rangle\rangle \quad \text{for } u, v \in W. \end{aligned} \quad (2.1)$$

For a reflexive Banach space E , an operator $T : E \rightarrow E^*$ is said to be an operator of (S_+) , if u_n converges to u weakly in E and $\overline{\lim}_{i \rightarrow \infty} (Tu_n, u_n - u) \leq 0$ imply that u_n converges to strongly in E and Tu_n has a subsequence converging weakly to Tu . (see [6])

Lemma 2.1 For $n \geq 1$, the operator T_n defined by (2.1) is an operator of (S_+) .

Proof. For fixed $n \geq 1$, let $(u_i) \subset W$ be a sequence such that $u_i \rightharpoonup u \in W$ weakly in W and

$$\overline{\lim}_{i \rightarrow \infty} [\langle\langle \frac{1}{n} \frac{du_i}{dt}, \frac{d(u_i - u)}{dt} \rangle\rangle + \langle\langle \frac{1}{n} u_i, u_i - u \rangle\rangle + \langle\langle \frac{du_i}{dt} - g(t, J_n u_i), u_i - u \rangle\rangle] \leq 0$$

Since J_n is compact and nonexpansive, so $J_n u_i$ is relatively compact in $L^2(0, T; H)$, and further that $\{g(t, J_n u_i)\}$ is also relatively compact in $L^2(0, T; H)$.

$$\text{So } \lim_{i \rightarrow \infty} \langle\langle g(t, J_n u_i), u_i - u \rangle\rangle = 0.$$

$$\begin{aligned} \text{Since } \lim_{i \rightarrow \infty} \langle\langle \frac{du_i}{dt}, u_i \rangle\rangle &= \lim_{i \rightarrow \infty} \int_0^T \frac{1}{2} \frac{d}{dt} \|u_i\|^2 dt = 0, \\ \lim_{i \rightarrow \infty} \langle\langle \frac{du_i}{dt}, u_i \rangle\rangle &= \lim_{i \rightarrow \infty} \langle\langle u_i, \frac{du}{dt} \rangle\rangle = 0. \end{aligned}$$

Therefore, we have

$$\overline{\lim}_{i \rightarrow \infty} [\langle\langle \frac{1}{n} \frac{du_i}{dt}, \frac{d(u_i - u)}{dt} \rangle\rangle + \langle\langle \frac{1}{n} u_i, u_i - u \rangle\rangle] \leq 0.$$

Hence

$$\overline{\lim}_{i \rightarrow \infty} [\int_0^T \frac{1}{n} \|\frac{du_i}{dt} - \frac{du}{dt}\|^2 dt + \int_0^T \frac{1}{n} \|u_i - u\|^2 dt] \leq 0.$$

So we get $u_i \rightarrow u$ strongly in W .

Lemma 2.2 There exists $R_0 > 0$, such that

$$\langle\langle T_n u, u \rangle\rangle + \langle\langle v, u \rangle\rangle > 0, \quad \forall u \in W, \|u\|_{1,T} = R_0 \text{ and } u(\cdot) \in D(\mathcal{A}), v(\cdot) \in \mathcal{A}u(\cdot).$$

Proof. Suppose $u \in W$, and $u \in D(\mathcal{A}), v \in \mathcal{A}u$.

$$\text{Since } \langle\langle T_n u, u \rangle\rangle + \langle\langle v, u \rangle\rangle = \frac{1}{n} \int_0^T \|\frac{du}{dt}\|^2 dt + \frac{1}{n} \int_0^T \|u\|^2 dt$$

$$\begin{aligned}
& + \int_0^T \left\langle \frac{du}{dt}, u \right\rangle dt + \int_0^T \langle v - g(t, J_n u), u \rangle dt \\
& = \frac{1}{n} \|u\|_{1,T}^2 + \int_0^T \langle v - g(t, J_n u), u \rangle dt
\end{aligned}$$

By the assumption 3, we have

$$\int_0^T \langle v - g(t, J_n u), u \rangle dt \geq -\frac{a}{n} \int_0^T \|J_n u\| dt.$$

Since $0 \in A_0$, so $\|J_n u\| \leq \|u\|$. Therefore, we have

$$\begin{aligned}
\int_0^T \langle v - g(t, J_n u), u \rangle dt & \geq -\frac{a}{n} \int_0^T \|u\| dt \geq -\frac{a}{n} \left(\int_0^T \|u\|^2 dt \right)^{\frac{1}{2}} \sqrt{T} \\
& \geq -\frac{a}{n} \sqrt{T} \|u\|_{1,T}.
\end{aligned}$$

Hence $\langle T_n u, u \rangle + \langle v, u \rangle \geq \frac{1}{n} \|u\|_{1,T} (\|u\|_{1,T} - a\sqrt{T})$. Let $R_0 > a\sqrt{T}$, we get the desired result.

In the following, we denote by $\mathcal{A}_\lambda = (\lambda I + \mathcal{A}^{-1})^{-1}$, $R_\lambda = I - \lambda \mathcal{A}_\lambda$, $\lambda > 0$.

Lemma 2.3 *Let R_0 be the same as in Lemma 2.2. Then for each $n \geq 1$, there exists $\lambda_0^n > 0$, such that*

$$0 \notin \bigcup_{i \in [0,1]} [t(T_n + A_\lambda) + (1-t)J](\partial B_{R_0}), \forall \lambda \in (0, \lambda_0^n) \quad (2.2)$$

where $J : W \rightarrow W^*$ is the dual mapping, $B_{R_0} = \{u \in W, \|u\|_{1,T} < R_0\}$.

Proof. Suppose (2.2) is not true. There exist $\lambda_i \rightarrow 0^+$, $t_j \rightarrow t_0$, $u_j \in \partial B_{R_0}$, with $u_j \rightarrow u_0$ and $\frac{du_j}{dt} \rightharpoonup \frac{du_0}{dt}$ weakly in $L^2(0, T; H)$, such that

$$t_j(T_n u_j + A_{\lambda_j} u_j) + (1-t_j)J u_j = 0 \quad (2.3)$$

Case(i). $t_0 = 0$. Since $\mathcal{A}_{\lambda_j} 0 = 0$, $\langle \mathcal{A}_{\lambda_j} u_j, u_j \rangle \geq 0$, and $\langle t_j T_n u_j, u_j \rangle \rightarrow 0$ as $j \rightarrow \infty$.

So $\overline{\lim}_{i \rightarrow \infty} \langle J u_j, u_j \rangle = \overline{\lim}_{i \rightarrow \infty} \|u_j\|_{1,T}^2 \leq 0$. Therefore, we have $u_j \rightarrow 0 \in \partial B_{R_0}$, a contradiction.

Case(ii). $t_0 \neq 0$. Times (2.3) by $\mathcal{A}_{\lambda_j} u_j$, we get

$$t_j \langle T_n u_j, \mathcal{A}_{\lambda_j} u_j \rangle + t_j \int_0^T \|\mathcal{A}_{\lambda_j} u_j\|^2 dt + (1-t_j) \langle J u_j, \mathcal{A}_{\lambda_j} u_j \rangle = 0$$

$$\begin{aligned} \text{and } \langle\langle T_n u_j, \mathcal{A}_{\lambda_j} u_j \rangle\rangle &= \langle\langle \frac{1}{n} \frac{du_j}{dt}, \frac{d\mathcal{A}_{\lambda_j} u_j}{dt} \rangle\rangle + \langle\langle \frac{1}{n} u_j \mathcal{A}_{\lambda_j} u_j \rangle\rangle \\ &+ \langle\langle \frac{du_j}{dt} - g(t, J_n u_j), \mathcal{A}_{\lambda_j} u_j \rangle\rangle. \end{aligned}$$

The monotonicity of \mathcal{A}_{λ_j} implies that

$$\langle\langle \frac{du_j}{dt}, \frac{d\mathcal{A}_{\lambda_j} u_j}{dt} \rangle\rangle \geq 0, \quad \langle\langle u_j \mathcal{A}_{\lambda_j} u_j \rangle\rangle \geq 0.$$

So we have

$$\int_0^T \|\mathcal{A}_{\lambda_j} u_j\|^2 dt \leq -\frac{1-t_j}{t_j} \langle\langle J u_j, \mathcal{A}_{\lambda_j} u_j \rangle\rangle - \langle\langle \frac{du_j}{dt} - g(t, J_n u_j), \mathcal{A}_{\lambda_j} u_j \rangle\rangle. \quad (2.4)$$

By the assumption 2, we know $(\mathcal{A}_{\lambda_j} u_j)$ is bounded in $L^2(0, T; H)$.

Without loss of generality, we may assume $\mathcal{A}_{\lambda_j} u_j \rightharpoonup f_0$ weakly in $L^2(0, T; H)$, $T_n u_j \rightharpoonup f_1, J u_j \rightharpoonup f_2$ weakly in W^* (otherwise, taking a subsequence).

By (2.3), we have

$$t_0(f_1 + f_0) + (1 - t_0)f_2 = 0. \quad (2.5)$$

Again, by (2.3), we get

$$\langle\langle T_n u_j, u_j - u_0 \rangle\rangle + \langle\langle \mathcal{A}_{\lambda_j} u_j, u_j - u_0 \rangle\rangle + \langle\langle \frac{1-t_j}{t_j} J u_j, u_j - u_0 \rangle\rangle = 0.$$

Since T_n, J are operators of (S_+) ,

$$\text{so } \overline{\lim}_{j \rightarrow \infty} \langle\langle \mathcal{A}_{\lambda_j} u_j, u_j - u_0 \rangle\rangle \leq 0 \quad \text{i.e.} \quad \overline{\lim}_{j \rightarrow \infty} \langle\langle \mathcal{A}_{\lambda_j} u_j, u_j \rangle\rangle \leq \langle\langle f_0, u_0 \rangle\rangle. \quad (2.6)$$

By the monotonicity of \mathcal{A} , we have

$$\begin{aligned} \langle\langle z - \mathcal{A}_{\lambda_j} u_j, v - R_{\lambda_j} u_j \rangle\rangle &\geq 0, \quad v \in D(\mathcal{A}), z \in \mathcal{A}v; \\ \langle\langle z - \mathcal{A}_{\lambda_j} u_j, v - u_j + \lambda_j \mathcal{A}_{\lambda_j} u_j \rangle\rangle &\geq 0, \quad v \in D(\mathcal{A}), z \in \mathcal{A}v; \end{aligned}$$

Letting $j \rightarrow \infty$, we get

$$\begin{aligned} \langle\langle f_0, u_0 \rangle\rangle &\geq \overline{\lim}_{j \rightarrow \infty} \langle\langle \mathcal{A}_{\lambda_j} u_j, u_0 \rangle\rangle \geq \langle\langle -z, v - u_0 \rangle\rangle + \langle\langle f_0, v \rangle\rangle, \quad v \in D(\mathcal{A}), z \in \mathcal{A}v; \\ \text{i.e. } \langle\langle f_0 - u_0 \rangle\rangle &\geq, \quad v \in D(\mathcal{A}), z \in \mathcal{A}v. \end{aligned}$$

The maximality of \mathcal{A} implies that

$$u_0 \in D(\mathcal{A}), \text{ and } f_0 \in \mathcal{A}v. \quad (2.7)$$

Now, we have $\mathcal{A}_{\lambda_j} u_0 \rightarrow \mathcal{A}^0 u_0$ strongly in $L^2(0, T; H)$ (see [10], Th23.3). Since $\langle \mathcal{A}_{\lambda_j} u_j - \mathcal{A}_{\lambda_j} u_0, u_j - u_0 \rangle \geq 0$, so it follows from (2.3), we get

$$\overline{\lim}_{j \rightarrow \infty} \langle t_j T_n u_j + (1 - t_j) J u_j, u_j - u_0 \rangle \leq 0.$$

Both T_n and J are operators of (S_+) . So $u_j \rightarrow u_0$ strongly in W , and

$$T_n u_j \rightarrow F_1 = T_n u_0, J u_j \rightarrow J u_0 = f_2.$$

The maximal monotonicity of \mathcal{A} also implies that $\mathcal{A}_{\lambda_j} u_j \rightarrow f_0 \in \mathcal{A} u_0$. In view of (2.5), we get

$$0 \in t_0 (T_n + \mathcal{A}) u_0 + (1 - t_0) J u_0, u_0 \in \partial B_{R_0} \cap D(\mathcal{A}).$$

It is a contradiction to Lemma 2.2. We complete the proof.

Lemma 2.4 For each $n \geq 1$, there exists an integer $P_n \geq n$, and $u_n \in W, \|u_n\|_{1,T} < R_0$, such that

$$T_n u_n + \mathcal{A}_{\frac{1}{P_n}} u_n = 0, \text{ where } R_0 \text{ is the same as in lemma 2.3.}$$

Proof. By lemma 2.3 and [6], we have

$$\deg(T_n + \mathcal{A}_\lambda, B_{R_0}, 0) = \deg(J, B_{R_0}, 0) = 1, \quad \forall \lambda \in (0, \lambda_0^n).$$

So $(T_n + \mathcal{A}_\lambda)u = 0$ has a solution in B_{R_0} for each $\lambda \in (0, \lambda_0^n)$. Taking an integer $P_n \geq n$, such that $\frac{1}{P_n} < \lambda_0^n$, then there is a $u_n \in B_{R_0}$, such that

$$T_n u_n + \mathcal{A}_{\frac{1}{P_n}} u_n = 0.$$

This ends the proof.

Proof of Theorem. By the above Lemmas, for each $n \geq 1$, there exists an integer $P_n \geq n$, $u_n \in W, \|u_n\|_{1,T} < R_0$, such that

$$T_n u_n + \mathcal{A}_{\frac{1}{P_n}} u_n = 0. \quad (2.8)$$

We multiply (2.8) by $\mathcal{A}_{\frac{1}{P_n}} u_n$ and integrate over $[0, T]$, then we get

$$\begin{aligned} & \int_0^T \left\langle \frac{1}{n} \frac{du_n}{dt}, \frac{d\mathcal{A}_{\frac{1}{P_n}} u_n}{dt} \right\rangle dt + \int_0^T \left\langle \frac{1}{n} u_n, \mathcal{A}_{\frac{1}{P_n}} u_n \right\rangle dt \\ & + \int_0^T \left\langle \frac{du_n}{dt} - g(t, J_n u_n), \mathcal{A}_{\frac{1}{P_n}} u_n \right\rangle dt + \int_0^T \langle \|\mathcal{A}_{\frac{1}{P_n}} u_n\|^2 \rangle dt = 0. \end{aligned}$$

By the monotonicity of $\mathcal{A}_{\frac{1}{P_n}}$, we have $\langle \frac{du_n}{dt}, \frac{d\mathcal{A}_{\frac{1}{P_n}} u_n}{dt} \rangle \geq 0$, and $\langle u_n, \mathcal{A}_{\frac{1}{P_n}} u_n \rangle \geq 0$.

So we get

$$\int_0^T \|\mathcal{A}_{\frac{1}{P_n}} u_n\|^2 dt \leq \int_0^T \langle g(t, J_n u_n) - \frac{du_n}{dt}, \mathcal{A}_{\frac{1}{P_n}} u_n \rangle dt. \quad (2.9)$$

Since $\|u_n\|_{1,T} < R_0$, and the assumption 2 implies that

$$\sup_{n \geq 1} \int_0^T \|\mathcal{A}_{\frac{1}{P_n}} u_n\|^2 dt < +\infty. \quad (2.10)$$

Now, we prove

$$\sup_{n \geq 1} \int_0^T \|\mathcal{A}_{\frac{1}{n}} u_n\|^2 dt < +\infty. \quad (2.11)$$

By the monotonicity of \mathcal{A} , we have

$$\langle \mathcal{A}_{\frac{1}{n}} u_n - \mathcal{A}_{\frac{1}{P_n}} u_n, R_{\frac{1}{n}} u_n - R_{\frac{1}{P_n}} u_n \rangle \geq 0,$$

$$\langle \mathcal{A}_{\frac{1}{n}} u_n - \mathcal{A}_{\frac{1}{P_n}} u_n, u_n - \frac{1}{n} \mathcal{A}_{\frac{1}{n}} u_n - R_{\frac{1}{P_n}} u_n \rangle \geq 0,$$

$$\text{i.e. } \langle \mathcal{A}_{\frac{1}{n}} u_n - \mathcal{A}_{\frac{1}{P_n}} u_n, -\frac{1}{n} \mathcal{A}_{\frac{1}{n}} u_n + \frac{1}{P_n} \mathcal{A}_{\frac{1}{P_n}} u_n \rangle \geq 0.$$

$$\frac{1}{n} \langle \mathcal{A}_{\frac{1}{n}} u_n, \mathcal{A}_{\frac{1}{n}} u_n \rangle \leq \left(\frac{1}{P_n} + \frac{1}{n} \right) \langle \mathcal{A}_{\frac{1}{n}}, \mathcal{A}_{\frac{1}{P_n}} u_n \rangle$$

$$- \frac{1}{P_n} \langle \mathcal{A}_{\frac{1}{P_n}} u_n, \mathcal{A}_{\frac{1}{P_n}} u_n \rangle.$$

$$\text{So } \int_0^T \|\mathcal{A}_{\frac{1}{n}} u_n\|^2 dt \leq \left(1 + \frac{n}{P_n} \right) \int_0^T \langle \mathcal{A}_{\frac{1}{n}} u_n, \mathcal{A}_{\frac{1}{P_n}} u_n \rangle dt - \frac{n}{P_n} \int_0^T \|\mathcal{A}_{\frac{1}{P_n}} u_n\|^2 dt.$$

Since $n \leq P_n$ and by (2.10), we get

$$\sup_{n \geq 1} \int_0^T \|\mathcal{A}_{\frac{1}{n}} u_n\|^2 dt < +\infty.$$

So (2.11) holds.

Since $\|u_n\|_{1,T} < R_0$, $n \geq 1$, so $\int_0^T \left\| \frac{du_n}{dt} \right\|^2 dt < R_0^2$, then it follows that

$$\int_0^T \left\| \frac{d(J_n u_n)}{dt} \right\|^2 dt \leq R_0^2, n \geq 1 \quad (2.12)$$

By (2.12), we get

$$\sup\{\|J_n u_n(t)\| : n \geq 1, 0 \leq t \leq T\} < +\infty \quad (2.13)$$

Let us remark that $\mathcal{A}_{\frac{1}{n}} u_n(t) = A_n u_n(t)$, $t \in [0, T]$, (2.11) becomes that

$$\int_0^T \|A_n u_n(t)\|^2 dt < +\infty \quad (2.14)$$

We show that $\{J_n u_n\}$ is relatively compact in $L^2(0, T; H)$. Let $\epsilon > 0$. By (2.12) and (2.13), using the same argument of [12], there exists an integer $m_0 > 0$ such that

$$\|J_n u_n(t) - J_n u_n(s)\|^2 < \frac{\epsilon}{6T}, \forall n \geq 1, |t - s| < \frac{2T}{m_0}. \quad (2.15)$$

On the other hand, there exists $D > 0$ such that

$$\inf\{\|A_n u_n(\tau)\| : t \leq \tau \leq t + \frac{T}{m_0}\} < D, \forall n \geq 1, 0 \leq t \leq (1 - \frac{1}{m_0})T.$$

We now choose $\{t_{m,n} : 1 \leq n; 1 \leq m \leq m_0\} \subset [0, T]$ such that $\frac{(m-1)T}{m_0} \leq t_{m,n} \leq \frac{mT}{m_0}$ and $\|A_n u_n(t_{m,n})\| \leq D, \forall n \geq 1, 1 \leq m \leq m_0$.

For fixed $n_1 \geq 1$, we have

$$J_n(u_n(t_{m,n})) = J_{n_1}(J_n u_n(t_{m,n}) + n_1^{-1} A_n u_n(t_{m,n})). \forall n \geq 1.$$

By the assumption 1, we know $\{J_n u_n(t_{m,n})\}$ is relatively compact.

Without loss of generality, we may assume $\{J_n u_n(t_{m,n})\}$ is a convergent sequence for all $1 \leq m \leq m_0$, (otherwise, taking a subsequence).

Again, by (2.15), one can easily see $\{J_n u_n\}$ is convergent in $L^2(0, T; H)$.

$$\text{Let } J_n u_n \rightarrow u \text{ strongly in } L^2(0, T; H). \quad (2.16)$$

Since $A_n u_n = n(u_n - J_n u_n)$, by (2.14), (2.16), we know

$$u_n \rightarrow u \text{ strongly in } L^2(0, T; H). \quad (2.17)$$

Since $\mathcal{A}_{\frac{1}{P_n}} u_n = P_n(u_n - R_{\frac{1}{P_n}} u_n)$, by (2.10), (2.17), we know

$$R_{\frac{1}{P_n}} u_n \rightarrow u \text{ strongly in } L^2(0, T; H). \quad (2.18)$$

In view of (2.10), we may assume

$$\mathcal{A}_{\frac{1}{P_n}} u_n \rightarrow z \text{ weakly in } L^2(0, T; H). \quad (2.19)$$

By (2.18), (2.19) and the maximal monotonicity of \mathcal{A} , we know $z \in \mathcal{A}u$ i.e. $z(t) \in \mathcal{A}u(t)$, a.e. $t \in [0, t]$.

Since

$$\langle\langle T_n u_n, v \rangle\rangle + \langle\langle \mathcal{A}_{\frac{1}{P_n}} u_n, v \rangle\rangle = 0, \forall v \in W; \quad (2.20)$$

and $\|u_n\|_{1,T} < R_0, \frac{1}{n} \frac{du_n}{dt} \rightarrow 0$ strongly in $L^2(0, T; H)$.

Letting $n \rightarrow \infty$ in (2.20), by (2.16), (2.17), (2.19), we get

$$\langle\langle \frac{du}{dt} - g(t, u), v \rangle\rangle + \langle\langle z, v \rangle\rangle = 0, \forall v \in W.$$

So u is a T -periodic solution of (1.1). We complete the proof.

3. Examples

In this section, we give some examples that satisfy our condition 3.

Example 1 Let $A : \mathbb{R}^1 \rightarrow 2^{\mathbb{R}^1}$ be as following

$$Ax = \begin{cases} x + 1, & x > 0; \\ [0, 1], & x = 0; \\ x & x < 0. \end{cases}$$

Through a direct simple calculation, we get

$$J_\lambda x = \begin{cases} \frac{\lambda x - 1}{\lambda + 1}, & x > \frac{1}{\lambda}; \\ 0, & x \in [0, \frac{1}{\lambda}]; \\ \frac{\lambda x}{\lambda + 1}, & x < 0 \end{cases}$$

Let $g(t, x) : \mathbb{R}^1 \times \mathbb{R}^1 \rightarrow \mathbb{R}^1$ be as following

$$g(t, x) = |\sin t|x + |\cos x|, \quad (t, x) \in \mathbb{R}^1 \times \mathbb{R}^1.$$

Then

$$(z - g(t, J_\lambda x), x) = \begin{cases} x^2(1 - \frac{\lambda}{\lambda+1}|\sin t|) + (\frac{\lambda+2}{\lambda+1} - |\cos \frac{\lambda x + 1}{\lambda+1}|)x, & x > \frac{1}{\lambda}; \\ x^2, & x \in [0, \frac{1}{\lambda}]; \\ 0, & x = 0; \\ (1 - \frac{\lambda}{\lambda+1}|\sin t|x^2 - x|\cos \frac{\lambda x}{\lambda+1}|, & x < 0. \end{cases} \quad \forall z \in Ax;$$

So we have $(z - g(t, J_\lambda x), x) \geq 0 > -\frac{a}{\lambda}|J_\lambda x|$, $a > 0$ is any constant.

Example 2 Let $\Omega \subseteq \mathbb{R}^N$ be a bounded domain with a smooth boundary $\partial\Omega$. $Au = -\Delta u$, $D(A) = \{u \in H_0^1(\Omega) : Au \in L^2(\Omega)\}$; $g(t, u) : \mathbb{R} \times L^2(\Omega) \rightarrow L^2(\Omega)$ is defined as following $g(t, u) = \lambda_1 u - \frac{u}{1+\|u\|^2}|\sin t|$, $(t, u) \in \mathbb{R}^1 \times L^2(\Omega)$; where λ_1 is the first eigenvalue of $-\Delta$ under the Dirichlet boundary condition, $\|\cdot\|$ is the L^2 -norm.

It's obvious that

$$\langle Au - g(t, u), u \rangle \geq \frac{\|u\|^2}{1 + \|u\|^2} |\sin t|, \quad u \in D(A).$$

For any $a > 0$, $C_{t_0} > 0$, we can not prove

$$\langle Au - g(t, u), u \rangle \geq a\|u\|^2 - C_0$$

So A and g do not satisfy the third condition in [12], but we have

$$\langle Au - g(t, J_\lambda u), u \rangle = \|\nabla u\|^2 - \lambda_1 \langle J_\lambda u, u \rangle + \frac{\langle J_\lambda u, u \rangle}{1 + \|J_\lambda u\|^2} |\sin t|, \quad u \in D(A);$$

and $0 \leq \langle J_\lambda u, u \rangle \leq \|u\|^2$.

So $\langle Au - g(t, J_\lambda u), u \rangle \geq \frac{\langle J_\lambda u, u \rangle}{1 + \|J_\lambda u\|^2} |\sin t| \geq -\frac{a}{\lambda} \|J_\lambda u\|$ for arbitrary constant $a > 0$.

Remark 1 In [12], condition (3) was replaced by $(*) : \langle z - g(t, v), v \rangle \geq a\|v\|^2 - b$, $\forall v \in D(A)$, $z \in Av$; where a, b are positive constants;

For appropriately large v in $D(A)$, we have

$$a\|v\|^2 - b \geq c > 0$$

For $v \in D(A)$, we have $J_\lambda v \rightarrow v$ as $\lambda \rightarrow +\infty$. So if $(*)$ holds, then for appropriately large v in $D(A)$ and sufficiently large λ , 3 holds.

Acknowledgment. The author is indebted to Professor N. Hirano for his careful reading the paper and some helpful suggestions.

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