

Journal of Inequalities in Pure and Applied Mathematics

ON WEIGHTED OSTROWSKI TYPE INEQUALITIES FOR OPERATORS AND VECTOR-VALUED FUNCTIONS

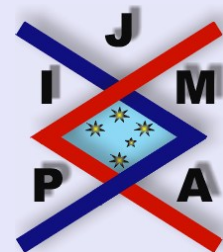
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Abstract

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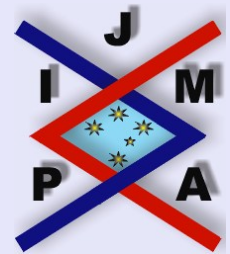
Abstract

Some weighted Ostrowski type integral inequalities for operators and vector-valued functions in Banach spaces are given. Applications for linear operators in Banach spaces and differential equations are also provided.

2000 Mathematics Subject Classification: Primary 26D15; Secondary 46B99
Key words: Ostrowski's Inequality, Vector-Valued Functions, Bochner Integral.

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1. Introduction

In [12], Pečarić and Savić obtained the following Ostrowski type inequality for weighted integrals (see also [7, Theorem 3]):

Theorem 1.1. *Let $w : [a, b] \rightarrow [0, \infty)$ be a weight function on $[a, b]$. Suppose that $f : [a, b] \rightarrow \mathbb{R}$ satisfies*

$$(1.1) \quad |f(t) - f(s)| \leq N |t - s|^\alpha, \text{ for all } t, s \in [a, b],$$

where $N > 0$ and $0 < \alpha \leq 1$ are some constants. Then for any $x \in [a, b]$

$$(1.2) \quad \left| f(x) - \frac{\int_a^b w(t) f(t) dt}{\int_a^b w(t) dt} \right| \leq N \cdot \frac{\int_a^b |t - x|^\alpha w(t) dt}{\int_a^b w(t) dt}.$$

Further, if for some constants c and λ

$$0 < c \leq w(t) \leq \lambda c, \text{ for all } t \in [a, b],$$

then for any $x \in [a, b]$, we have

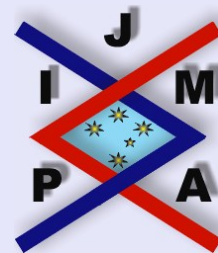
$$(1.3) \quad \left| f(x) - \frac{\int_a^b w(t) f(t) dt}{\int_a^b w(t) dt} \right| \leq N \cdot \frac{\lambda L(x) J(x)}{L(x) - J(x) + \lambda J(x)},$$

where

$$L(x) := \left[\frac{1}{2}(b - a) + \left| x - \frac{a + b}{2} \right| \right]^\alpha$$

and

$$J(x) := \frac{(x - a)^{1+\alpha} + (b - x)^{1+\alpha}}{(1 + \alpha)(b - a)}.$$



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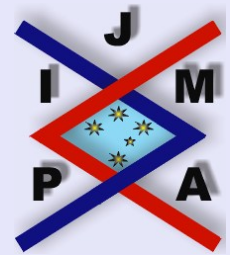
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The inequality (1.2) was rediscovered in [4] where further applications for different weights and in Numerical Analysis were given.

For other results in connection to weighted Ostrowski inequalities, see [3], [8] and [10].

In the present paper we extend the weighted Ostrowski's inequality for vector-valued functions and Bochner integrals and apply the obtained results to operatorial inequalities and linear differential equations in Banach spaces. Some numerical experiments are also conducted.



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2. Weighted Inequalities

Let X be a Banach space and $-\infty < a < b < \infty$. We denote by $\mathcal{L}(X)$ the Banach algebra of all bounded linear operators acting on X . The norms of vectors or operators acting on X will be denoted by $\|\cdot\|$.

A function $f : [a, b] \rightarrow X$ is called *measurable* if there exists a sequence of simple functions $f_n : [a, b] \rightarrow X$ which converges punctually almost everywhere on $[a, b]$ at f . We recall also that a measurable function $f : [a, b] \rightarrow X$ is *Bochner integrable* if and only if its norm function (i.e. the function $t \mapsto \|f(t)\| : [a, b] \rightarrow \mathbb{R}_+$) is Lebesgue integrable on $[a, b]$.

The following theorem holds.

Theorem 2.1. *Assume that $B : [a, b] \rightarrow \mathcal{L}(X)$ is Hölder continuous on $[a, b]$, i.e.,*

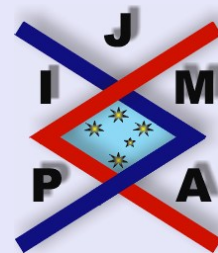
$$(2.1) \quad \|B(t) - B(s)\| \leq H |t - s|^\alpha \text{ for all } t, s \in [a, b],$$

where $H > 0$ and $\alpha \in (0, 1]$.

If $f : [a, b] \rightarrow X$ is Bochner integrable on $[a, b]$, then we have the inequality:

$$(2.2) \quad \left\| B(t) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\| \leq H \int_a^b |t - s|^\alpha \|f(s)\| ds$$

$$\leq H \times \begin{cases} \frac{(b-t)^{\alpha+1} + (t-a)^{\alpha+1}}{\alpha+1} \| \|f\| \|_{[a,b],\infty} & \text{if } f \in L_\infty([a, b]; X); \\ \left[\frac{(b-t)^{q\alpha+1} + (t-a)^{q\alpha+1}}{q\alpha+1} \right]^{\frac{1}{q}} \| \|f\| \|_{[a,b],p} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2} (b-a) + \left| t - \frac{a+b}{2} \right| \right]^\alpha \| \|f\| \|_{[a,b],1} & \text{and } f \in L_p([a, b]; X); \end{cases}$$



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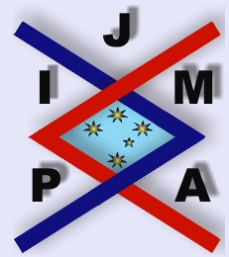


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for any $t \in [a, b]$, where

$$\|f\|_{[a,b],\infty} := \operatorname{ess\,sup}_{t \in [a,b]} \|f(t)\|$$

and

$$\|f\|_{[a,b],p} := \left(\int_a^b \|f(t)\|^p dt \right)^{\frac{1}{p}}, \quad p \geq 1.$$

Proof. Firstly, we prove that the X -valued function $s \mapsto B(s) f(s)$ is Bochner integrable on $[a, b]$. Indeed, let (f_n) be a sequence of X -valued, simple functions which converge almost everywhere on $[a, b]$ at the function f . The maps $s \mapsto B(s) f_n(s)$ are measurable (because they are continuous with the exception of a finite number of points s in $[a, b]$). Then

$$\|B(s) f_n(s) - B(s) f(s)\| \leq \|B(s)\| \|f_n(s) - f(s)\| \rightarrow 0 \text{ a.e. on } [a, b]$$

when $n \rightarrow \infty$ so that the function $s \mapsto B(s) f(s) : [a, b] \rightarrow X$ is measurable. Now, using the estimate

$$\|B(s) f(s)\| \leq \sup_{\xi \in [a,b]} \|B(\xi)\| \cdot \|f(s)\|, \quad \text{for all } s \in [a, b],$$

it is easy to see that the function $s \mapsto B(s) f(s)$ is Bochner integrable on $[a, b]$.

We have successively

$$\begin{aligned} \left\| B(t) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\| &= \left\| \int_a^b (B(t) - B(s)) f(s) ds \right\| \\ &\leq \int_a^b \|(B(t) - B(s)) f(s)\| ds \end{aligned}$$

$$\leq \int_a^b \|(B(t) - B(s))\| \|f(s)\| ds \leq H \int_a^b |t - s|^\alpha \|f(s)\| ds =: M(t)$$

for any $t \in [a, b]$, proving the first inequality in (2.2).

Now, observe that

$$\begin{aligned} M(t) &\leq H \|f\|_{[a,b],\infty} \int_a^b |t - s|^\alpha ds \\ &= H \|f\|_{[a,b],\infty} \cdot \frac{(b-t)^{\alpha+1} + (t-a)^{\alpha+1}}{\alpha+1} \end{aligned}$$

and the first part of the second inequality is proved.

Using Hölder's integral inequality, we may state that

$$\begin{aligned} M(t) &\leq H \left(\int_a^b |t - s|^{q\alpha} ds \right)^{\frac{1}{q}} \left(\int_a^b \|f(s)\|^p ds \right)^{\frac{1}{p}} \\ &= H \left[\frac{(b-t)^{q\alpha+1} + (t-a)^{q\alpha+1}}{q\alpha+1} \right]^{\frac{1}{q}} \|f\|_{[a,b],p}, \end{aligned}$$

proving the second part of the second inequality.

Finally, we observe that

$$\begin{aligned} M(t) &\leq H \sup_{s \in [a,b]} |t - s|^\alpha \int_a^b \|f(s)\| ds \\ &= H \max \{(b-t)^\alpha, (t-a)^\alpha\} \|f\|_{[a,b],1} \\ &= H \left[\frac{1}{2} (b-a) + \left| t - \frac{a+b}{2} \right| \right]^\alpha \|f\|_{[a,b],1} \end{aligned}$$



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and the theorem is proved. □

The following corollary holds.

Corollary 2.2. *Assume that $B : [a, b] \rightarrow \mathcal{L}(X)$ is Lipschitzian with the constant $L > 0$. Then we have the inequality*

$$(2.3) \quad \left\| B(t) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\|$$

$$\leq L \int_a^b |t - s| \|f(s)\| ds$$

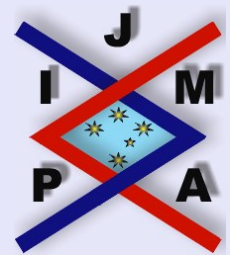
$$\leq L \times \begin{cases} \left[\frac{1}{4} (b-a)^2 + \left(t - \frac{a+b}{2}\right)^2 \right] \| \|f\| \|_{[a,b],\infty} & \text{if } f \in L_\infty([a,b]; X); \\ \left[\frac{(b-t)^{q+1} + (t-a)^{q+1}}{q+1} \right]^{\frac{1}{q}} \| \|f\| \|_{[a,b],p} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2} (b-a) + \left|t - \frac{a+b}{2}\right| \right] \| \|f\| \|_{[a,b],1} & \text{and } f \in L_p([a,b]; X); \end{cases}$$

for any $t \in [a, b]$.

Remark 2.1. If we choose $t = \frac{a+b}{2}$ in (2.2) and (2.3), then we get the following midpoint inequalities:

$$(2.4) \quad \left\| B\left(\frac{a+b}{2}\right) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\|$$

$$\leq H \int_a^b \left| s - \frac{a+b}{2} \right|^\alpha \|f(s)\| ds$$



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$$\leq H \times \begin{cases} \frac{1}{2^{\alpha(\alpha+1)}} (b-a)^{\alpha+1} \|f\|_{[a,b],\infty} & \text{if } f \in L_{\infty}([a,b]; X); \\ \frac{1}{2^{\alpha(q\alpha+1)^{\frac{1}{q}}}} (b-a)^{\alpha+\frac{1}{q}} \|f\|_{[a,b],p} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ & \text{and } f \in L_p([a,b]; X); \\ \frac{1}{2^{\alpha}} (b-a)^{\alpha} \|f\|_{[a,b],1} & \end{cases}$$

and

$$(2.5) \quad \left\| B\left(\frac{a+b}{2}\right) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\|$$

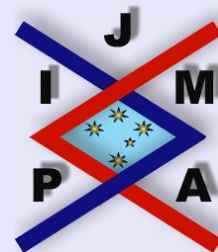
$$\leq L \int_a^b \left| s - \frac{a+b}{2} \right| \|f(s)\| ds$$

$$\leq L \times \begin{cases} \frac{1}{4} (b-a)^2 \|f\|_{[a,b],\infty} & \text{if } f \in L_{\infty}([a,b]; X); \\ \frac{1}{2^{(q+1)^{\frac{1}{q}}}} (b-a)^{1+\frac{1}{q}} \|f\|_{[a,b],p} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ & \text{and } f \in L_p([a,b]; X); \\ \frac{1}{2} (b-a) \|f\|_{[a,b],1} & \end{cases}$$

respectively.

Remark 2.2. Consider the function $\Psi_{\alpha} : [a, b] \rightarrow \mathbb{R}$, $\Psi_{\alpha}(t) := \int_a^b |t-s|^{\alpha} \|f(s)\| ds$, $\alpha \in (0, 1)$. If f is continuous on $[a, b]$, then Ψ_{α} is differentiable and

$$\begin{aligned} \frac{d\Psi_{\alpha}(t)}{dt} &= \frac{d}{dt} \left[\int_a^t (t-s)^{\alpha} \|f(s)\| ds + \int_t^b (s-t)^{\alpha} \|f(s)\| ds \right] \\ &= \alpha \left[\int_a^t \frac{\|f(s)\|}{(t-s)^{1-\alpha}} ds - \int_t^b \frac{\|f(s)\|}{(s-t)^{1-\alpha}} ds \right]. \end{aligned}$$



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If $t_0 \in (a, b)$ is such that

$$\int_a^{t_0} \frac{\|f(s)\|}{(t_0 - s)^{1-\alpha}} ds = \int_{t_0}^b \frac{\|f(s)\|}{(s - t_0)^{1-\alpha}} ds$$

and $\Psi'(\cdot)$ is negative on (a, t_0) and positive on (t_0, b) , then the best inequality we can get in the first part of (2.2) is the following one

$$(2.6) \quad \left\| B(t_0) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\| \leq H \int_a^b |t_0 - s|^\alpha \|f(s)\| ds.$$

If $\alpha = 1$, then, for

$$\Psi(t) := \int_a^b |t - s| \|f(s)\| ds,$$

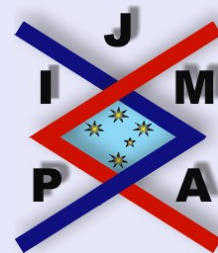
we have

$$\begin{aligned} \frac{d\Psi(t)}{dt} &= \int_a^t \|f(s)\| ds - \int_t^b \|f(s)\| ds, \quad t \in (a, b), \\ \frac{d^2\Psi(t)}{dt^2} &= 2\|f(t)\| \geq 0, \quad t \in (a, b), \end{aligned}$$

which shows that Ψ is convex on (a, b) .

If $t_m \in (a, b)$ is such that

$$\int_a^{t_m} \|f(s)\| ds = \int_{t_m}^b \|f(s)\| ds,$$



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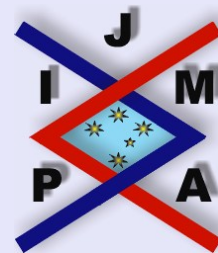
then the best inequality we can get from the first part of (2.3) is

$$(2.7) \quad \left\| B(t_m) \int_a^b f(s) ds - \int_a^b B(s) f(s) ds \right\| \leq L \int_a^b \operatorname{sgn}(s - t_m) s \|f(s)\| ds.$$

Indeed, as

$$\begin{aligned} & \inf_{t \in [a, b]} \int_a^b |t - s| \|f(s)\| ds \\ &= \int_a^{t_m} |t_m - s| \|f(s)\| ds \\ &= \int_a^{t_m} (t_m - s) \|f(s)\| ds + \int_{t_m}^b (s - t_m) \|f(s)\| ds \\ &= t_m \left(\int_a^{t_m} \|f(s)\| ds - \int_{t_m}^b \|f(s)\| ds \right) \\ & \quad + \int_{t_m}^b s \|f(s)\| ds - \int_a^{t_m} s \|f(s)\| ds \\ &= \int_{t_m}^b s \|f(s)\| ds - \int_a^{t_m} s \|f(s)\| ds \\ &= \int_a^b \operatorname{sgn}(s - t_m) s \|f(s)\| ds, \end{aligned}$$

then the best inequality we can get from the first part of (2.3) is obtained for $t = t_m \in (a, b)$.



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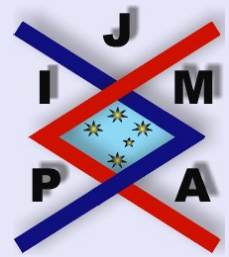


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We recall that a function $F : [a, b] \rightarrow \mathcal{L}(X)$ is said to be *strongly continuous* if for all $x \in X$, the maps $s \mapsto F(s)x : [a, b] \rightarrow X$ are continuous on $[a, b]$. In this case the function $s \mapsto \|B(s)\| : [a, b] \rightarrow \mathbb{R}_+$ is (Lebesgue) measurable and bounded ([6]). The linear operator $L = \int_a^b F(s) ds$ (defined by $Lx := \int_a^b F(s)x ds$ for all $x \in X$) is bounded, because

$$\|Lx\| \leq \left(\int_a^b \|F(s)\| ds \right) \cdot \|x\| \quad \text{for all } x \in X.$$

In a similar manner to Theorem 2.1, we may prove the following result as well.

Theorem 2.3. *Assume that $f : [a, b] \rightarrow X$ is Hölder continuous, i.e.,*

$$(2.8) \quad \|f(t) - f(s)\| \leq K |t - s|^\beta \quad \text{for all } t, s \in [a, b],$$

where $K > 0$ and $\beta \in (0, 1]$.

If $B : [a, b] \rightarrow \mathcal{L}(X)$ is strongly continuous on $[a, b]$, then we have the inequality:

$$(2.9) \quad \left\| \left(\int_a^b B(s) ds \right) f(t) - \int_a^b B(s) f(s) ds \right\| \leq K \int_a^b |t - s|^\beta \|B(s)\| ds$$

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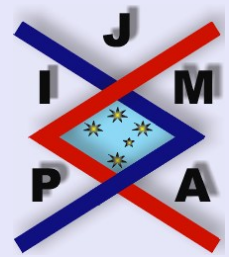


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$$\leq K \times \begin{cases} \frac{(b-t)^{\beta+1} + (t-a)^{\beta+1}}{\beta+1} \| \|B\| \|_{[a,b],\infty} & \text{if } \|B(\cdot)\| \in L_\infty([a,b]; \mathbb{R}_+); \\ \left[\frac{(b-t)^{q\beta+1} + (t-a)^{q\beta+1}}{q\beta+1} \right]^{\frac{1}{q}} \| \|B\| \|_{[a,b],p} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2}(b-a) + \left| t - \frac{a+b}{2} \right| \right]^\beta \| \|B\| \|_{[a,b],1} & \text{and } \|B(\cdot)\| \in L_p([a,b]; \mathbb{R}_+); \end{cases}$$

for any $t \in [a, b]$.

The following corollary holds.

Corollary 2.4. Assume that f and B are as in Theorem 2.3. If, in addition, $\int_a^b B(s) ds$ is invertible in $\mathcal{L}(X)$, then we have the inequality:

$$(2.10) \quad \left\| f(t) - \left(\int_a^b B(s) ds \right)^{-1} \int_a^b B(s) f(s) ds \right\| \leq K \left\| \left(\int_a^b B(s) ds \right)^{-1} \right\| \int_a^b |t-s|^\beta \|B(s)\| ds$$

for any $t \in [a, b]$.

Remark 2.3. It is obvious that the inequality (2.10) contains as a particular case what is the so called Ostrowski's inequality for weighted integrals (see (1.2)).

3. Inequalities for Linear Operators

Let $0 \leq a < b < \infty$ and $A \in \mathcal{L}(X)$. We recall that the operatorial norm of A is given by

$$\|A\| = \sup \{\|Ax\| : \|x\| \leq 1\}.$$

The *resolvent set* of A (denoted by $\rho(A)$) is the set of all complex scalars λ for which $\lambda I - A$ is an invertible operator. Here I is the identity operator in $\mathcal{L}(X)$. The complementary set of $\rho(A)$ in the complex plane, denoted by $\sigma(A)$, is the *spectrum* of A . It is known that $\sigma(A)$ is a compact set in \mathbb{C} . The series $(\sum_{n \geq 0} \frac{(tA)^n}{n!})$ converges absolutely and locally uniformly for $t \in \mathbb{R}$. If we denote by e^{tA} its sum, then

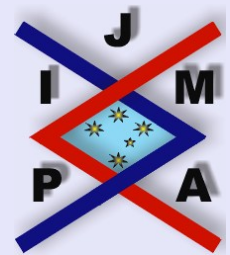
$$\|e^{tA}\| \leq e^{t\|A\|}, \quad t \in \mathbb{R}.$$

Proposition 3.1. *Let X be a real or complex Banach space, $A \in \mathcal{L}(X)$ and β be a non-null real number such that $-\beta \in \rho(A)$. Then for all $0 \leq a < b < \infty$ and each $s \in [a, b]$, we have*

$$(3.1) \quad \left\| \frac{e^{\beta b} - e^{\beta a}}{\beta} \cdot e^{sA} - (\beta I + A)^{-1} [e^{b(\beta I + A)} - e^{a(\beta I + A)}] \right\| \\ \leq \|A\| e^{b\|A\|} \cdot \left[\frac{1}{4} (b - a)^2 + \left(s - \frac{a + b}{2} \right)^2 \right] \cdot \max \{e^{\beta b}, e^{\beta a}\}.$$

Proof. We apply the second inequality from Corollary 2.2 in the following particular case.

$$B(\tau) := e^{\tau A}, \quad f(\tau) = e^{\beta \tau} x, \quad \tau \in [a, b], \quad x \in X.$$



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For all $\xi, \eta \in [a, b]$ there exists an α between ξ and η such that

$$\begin{aligned} \|B(\xi) - B(\eta)\| &= \left\| \sum_{n=1}^{\infty} \frac{(\xi^n - \eta^n)}{n!} A^n \right\| \\ &= \left\| (\xi - \eta) A \sum_{n=0}^{\infty} \frac{(\alpha A)^n}{n!} \right\| \\ &\leq \|A\| \|e^{\alpha A}\| \cdot |\xi - \eta| \\ &\leq \|A\| e^{b\|A\|} \cdot |\xi - \eta|. \end{aligned}$$

The function $\tau \mapsto e^{\tau A}$ is thus Lipschitzian on $[a, b]$ with the constant $L := \|A\| e^{b\|A\|}$. On the other hand we have

$$\begin{aligned} \int_a^b e^{\tau A} (e^{\beta \tau} x) d\tau &= \int_a^b e^{\tau A} (e^{\beta \tau} Ix) d\tau \\ &= \int_a^b e^{\tau(A+\beta I)} x d\tau \\ &= (A + \beta I)^{-1} [e^{b(A+\beta I)} - e^{a(A+\beta I)}] x, \end{aligned}$$

and

$$\| \|f\| \|_{[a,b],\infty} = \sup_{\tau \in [a,b]} \|e^{\tau \beta} x\| = \max \{e^{\beta b}, e^{\beta a}\} \cdot \|x\|.$$

Placing all the above results in the second inequality from (2.3) and taking the supremum for all $x \in X$, we will obtain the desired inequality (3.1). \square



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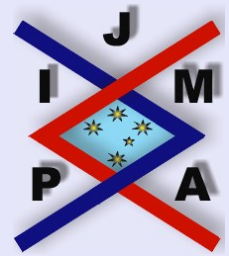


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Remark 3.1. Let $A \in \mathcal{L}(X)$ such that $0 \in \rho(A)$. Taking the limit as $\beta \rightarrow 0$ in (3.1), we get the inequality

$$\begin{aligned} \|(b-a)e^{sA} - A^{-1}[e^{bA} - e^{aA}]\| \\ \leq \|A\| e^{b\|A\|} \cdot \left[\frac{1}{4}(b-a)^2 + \left(s - \frac{a+b}{2}\right)^2 \right], \end{aligned}$$

where a, b and s are as in Proposition 3.1.

Proposition 3.2. Let $A \in \mathcal{L}(X)$ be an invertible operator, $t \geq 0$ and $0 \leq s \leq t$. Then the following inequality holds:

$$(3.2) \quad \left\| \frac{t^2}{2} \sin(sA) - A^{-2} [\sin(tA) - tA \cos(tA)] \right\| \leq \frac{2s^3 + 2t^3 - 3st^2}{6} \|A\|.$$

In particular, if $X = \mathbb{R}$, $A = 1$ and $s = 0$ it follows the scalar inequality

$$|\sin t - t \cos t| \leq \frac{t^3}{3}, \text{ for all } t \geq 0.$$

Proof. We apply the inequality from (2.3) in the following particular case:

$$B(\tau) = \sin(\tau A) := \sum_{n=0}^{\infty} (-1)^n \frac{(\tau A)^{2n+1}}{(2n+1)!}, \quad \tau \geq 0,$$

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and

$$(3.3) \quad f(\tau) = \tau \cdot x, \quad \text{for fixed } x \in X.$$

For each $\xi, \eta \in [0, t]$, we have

$$\begin{aligned} \|B(\xi) - B(\eta)\| &= \left\| A \left(\sum_{n=0}^{\infty} (-1)^n \frac{(\xi - \eta) \alpha^{2n}}{(2n)!} A^{2n} \right) \right\| \\ &\leq \|A\| |\xi - \eta| \cdot \|\cos(\alpha A)\| \\ &\leq \|A\| |\xi - \eta|, \end{aligned}$$

where α is a real number between ξ and η , i.e., the function $\tau \mapsto B(\tau) : \mathbb{R}_+ \rightarrow \mathcal{L}(X)$ is $\|A\|$ -Lipschitzian.

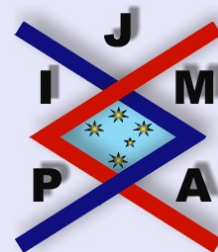
Moreover, it is easy to see that

$$\int_0^t B(\tau) f(\tau) d\tau = A^{-2} [\sin(tA) - tA \cos(tA)] x$$

and

$$(3.4) \quad \int_0^t |s - \tau| |f(\tau)| d\tau = \frac{2s^3 + 2t^3 - 3st^2}{6} \|x\|.$$

Applying the first inequality from (2.3) and taking the supremum for $x \in X$ with $\|x\| \leq 1$, we get (3.2). \square



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4. Quadrature Formulae

Consider the division of the interval $[a, b]$ given by

$$(4.1) \quad I_n : a = t_0 < t_1 < \cdots < t_{n-1} < t_n = b$$

and $h_i := t_{i+1} - t_i$, $\nu(h) := \max_{i=0, n-1} h_i$. For the intermediate points $\xi :=$

$(\xi_0, \dots, \xi_{n-1})$ with $\xi_i \in [t_i, t_{i+1}]$, $i = \overline{0, n-1}$, define the sum

$$(4.2) \quad S_n^{(1)}(B, f; I_n, \xi) := \sum_{i=0}^{n-1} B(\xi_i) \int_{t_i}^{t_{i+1}} f(s) ds.$$

Then we may state the following result in approximating the integral

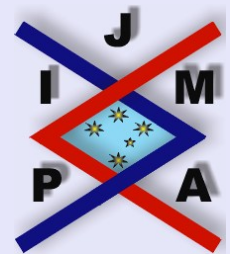
$$\int_a^b B(s) f(s) ds,$$

based on Theorem 2.1.

Theorem 4.1. *Assume that $B : [a, b] \rightarrow \mathcal{L}(X)$ is Hölder continuous on $[a, b]$, i.e., it satisfies the condition (2.1) and $f : [a, b] \rightarrow X$ is Bochner integrable on $[a, b]$. Then we have the representation*

$$(4.3) \quad \int_a^b B(s) f(s) ds = S_n^{(1)}(B, f; I_n, \xi) + R_n^{(1)}(B, f; I_n, \xi),$$

where $S_n^{(1)}(B, f; I_n, \xi)$ is as given by (4.2) and the remainder $R_n^{(1)}(B, f; I_n, \xi)$



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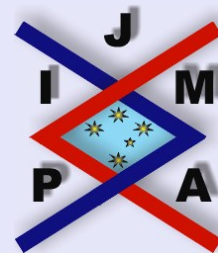
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satisfies the estimate

$$\|R_n^{(1)}(B, f; I_n, \xi)\| \leq H \times \begin{cases} \frac{1}{\alpha + 1} \| \|f\| \|_{[a,b],\infty} \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{\alpha+1} + (\xi_i - t_i)^{\alpha+1}] \\ \frac{1}{(q\alpha + 1)^{\frac{1}{q}}} \| \|f\| \|_{[a,b],p} \left\{ \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{q\alpha+1} + (\xi_i - t_i)^{q\alpha+1}] \right\}^{\frac{1}{q}}, \\ p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2}\nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{t_{i+1} + t_i}{2} \right| \right]^\alpha \| \|f\| \|_{[a,b],1} \end{cases}$$

$$\leq H \times \begin{cases} \frac{1}{\alpha + 1} \| \|f\| \|_{[a,b],\infty} \sum_{i=0}^{n-1} h_i^{\alpha+1} \\ \frac{1}{(q\alpha + 1)^{\frac{1}{q}}} \| \|f\| \|_{[a,b],p} \left(\sum_{i=0}^{n-1} h_i^{q\alpha+1} \right)^{\frac{1}{q}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2}\nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{t_{i+1} + t_i}{2} \right| \right]^\alpha \| \|f\| \|_{[a,b],1} \end{cases}$$

$$\leq H \times \begin{cases} \frac{1}{\alpha + 1} \| \|f\| \|_{[a,b],\infty} [\nu(h)]^\alpha \\ \frac{(b-a)^{\frac{1}{q}}}{(q\alpha + 1)^{\frac{1}{q}}} \| \|f\| \|_{[a,b],p} [\nu(h)]^\alpha \\ \| \|f\| \|_{[a,b],1} [\nu(h)]^\alpha. \end{cases}$$



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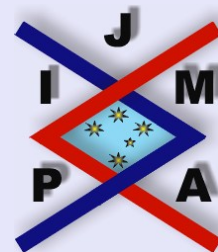
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Proof. Applying Theorem 4.1 on $[x_i, x_{i+1}]$ ($i = \overline{0, n-1}$), we may write that

$$\left\| \int_{t_i}^{t_{i+1}} B(s) f(s) ds - B(\xi_i) \int_{t_i}^{t_{i+1}} f(s) ds \right\| \leq H \times \begin{cases} \left[\frac{(t_{i+1}-\xi_i)^{\alpha+1} + (\xi_i-t_i)^{\alpha+1}}{\alpha+1} \right] \|f\|_{[t_i, t_{i+1}], \infty} \\ \left[\frac{(t_{i+1}-\xi_i)^{q\alpha+1} + (\xi_i-t_i)^{q\alpha+1}}{q\alpha+1} \right]^{\frac{1}{q}} \|f\|_{[t_i, t_{i+1}], p} \\ \left[\frac{1}{2} (t_{i+1} - t_i) + \left| \xi_i - \frac{t_{i+1}+t_i}{2} \right| \right]^\alpha \|f\|_{[t_i, t_{i+1}], 1}. \end{cases}$$

Summing over i from 0 to $n-1$ and using the generalised triangle inequality we get

$$\|R_n^{(1)}(B, f; I_n, \xi)\| \leq \sum_{i=0}^{n-1} \left\| \int_{t_i}^{t_{i+1}} B(s) f(s) ds - B(\xi_i) \int_{t_i}^{t_{i+1}} f(s) ds \right\| \leq H \times \begin{cases} \frac{1}{\alpha+1} \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{\alpha+1} + (\xi_i - t_i)^{\alpha+1}] \|f\|_{[t_i, t_{i+1}], \infty} \\ \frac{1}{(q\alpha+1)^{\frac{1}{q}}} \left[\sum_{i=0}^{n-1} (t_{i+1} - \xi_i)^{q\alpha+1} + (\xi_i - t_i)^{q\alpha+1} \right]^{\frac{1}{q}} \|f\|_{[t_i, t_{i+1}], p} \\ \sum_{i=0}^{n-1} \left[\frac{1}{2} h_i + \left| \xi_i - \frac{t_{i+1}+t_i}{2} \right| \right]^\alpha \|f\|_{[t_i, t_{i+1}], 1}. \end{cases}$$



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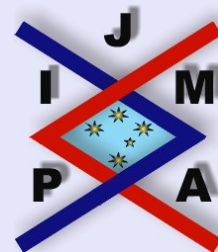
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Now, observe that

$$\begin{aligned}
 & \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{\alpha+1} + (\xi_i - t_i)^{\alpha+1}] \|f\|_{[t_i, t_{i+1}], \infty} \\
 & \leq \|f\|_{[a, b], \infty} \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{\alpha+1} + (\xi_i - t_i)^{\alpha+1}] \\
 & \leq \|f\|_{[a, b], \infty} \sum_{i=0}^{n-1} h_i^{\alpha+1} \\
 & \leq \|f\|_{[a, b], \infty} (b - a) [\nu(h)]^\alpha.
 \end{aligned}$$

Using the discrete Hölder inequality, we may write that

$$\begin{aligned}
 & \left[\sum_{i=0}^{n-1} (t_{i+1} - \xi_i)^{q\alpha+1} + (\xi_i - t_i)^{q\alpha+1} \right]^{\frac{1}{q}} \|f\|_{[t_i, t_{i+1}], p} \\
 & \leq \left[\sum_{i=0}^{n-1} \left([(t_{i+1} - \xi_i)^{q\alpha+1} + (\xi_i - t_i)^{q\alpha+1}]^{\frac{1}{q}} \right)^q \right]^{\frac{1}{q}} \times \left[\sum_{i=0}^{n-1} \|f\|_{[t_i, t_{i+1}], p}^p \right]^{\frac{1}{p}} \\
 & = \left\{ \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{q\alpha+1} + (\xi_i - t_i)^{q\alpha+1}] \right\}^{\frac{1}{q}} \left(\int_a^b \|f(t)\|^p ds \right)^{\frac{1}{p}} \\
 & \leq \left(\sum_{i=0}^{n-1} h_i^{q\alpha+1} \right)^{\frac{1}{q}} \|f\|_{[a, b], p}^p \\
 & \leq (b - a)^{\frac{1}{q}} \|f\|_{[a, b], p} [\nu(h)]^\alpha.
 \end{aligned}$$



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Finally, we have

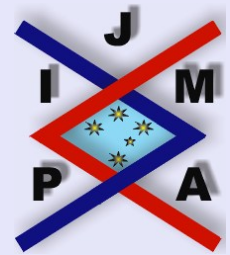
$$\begin{aligned}
 \sum_{i=0}^{n-1} \left[\frac{1}{2} h_i + \left| \xi_i - \frac{t_{i+1} + t_i}{2} \right| \right]^\alpha & \|f\|_{[t_i, t_{i+1}], 1} \\
 & \leq \left[\frac{1}{2} \max_{i=0, n-1} h_i + \max_{i=0, n-1} \left| \xi_i - \frac{t_{i+1} + t_i}{2} \right| \right]^\alpha \|f\|_{[a, b], 1} \\
 & \leq [\nu(h)]^\alpha \|f\|_{[a, b], 1}
 \end{aligned}$$

and the theorem is proved. \square

The following corollary holds.

Corollary 4.2. *If B is Lipschitzian with the constant L , then we have the representation (4.3) and the remainder $R_n^{(1)}(B, f; I_n, \xi)$ satisfies the estimates:*

$$(4.4) \quad \left\| R_n^{(1)}(B, f; I_n, \xi) \right\| \leq L \times \begin{cases} \|f\|_{[a, b], \infty} \left[\frac{1}{4} \sum_{i=0}^{n-1} h_i^2 + \sum_{i=0}^{n-1} \left(\xi_i - \frac{t_{i+1} + t_i}{2} \right)^2 \right] \\ \frac{1}{(q+1)^{\frac{1}{q}}} \|f\|_{[a, b], p} \left\{ \sum_{i=0}^{n-1} \left[(t_{i+1} - \xi_i)^{q+1} + (\xi_i - t_i)^{q+1} \right] \right\}^{\frac{1}{q}}, \\ p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{t_{i+1} + t_i}{2} \right| \right] \|f\|_{[a, b], 1} \end{cases}$$



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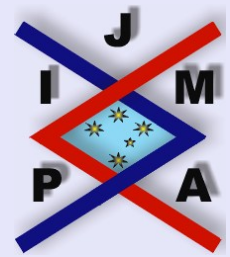


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$$\leq L \times \begin{cases} \frac{1}{2} \| \| f \| \|_{[a,b],\infty} \sum_{i=0}^{n-1} h_i^2 \\ \frac{1}{(q+1)^{\frac{1}{q}}} \| \| f \| \|_{[a,b],p} \left(\sum_{i=0}^{n-1} h_i^{q+1} \right)^{\frac{1}{q}} \\ \left[\frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{t_{i+1} + t_i}{2} \right| \right] \| \| f \| \|_{[a,b],1} \end{cases}$$

$$\leq L \times \begin{cases} \frac{1}{2} \| \| f \| \|_{[a,b],\infty} (b-a) \nu(h) \\ \frac{(b-a)^{\frac{1}{q}}}{(q+1)^{\frac{1}{q}}} \| \| f \| \|_{[a,b],p} \nu(h) \\ \| \| f \| \|_{[a,b],1} \nu(h) . \end{cases}$$

The second possibility we have for approximating the integral $\int_a^b B(s) f(s) ds$ is embodied in the following theorem based on Theorem 2.3.

Theorem 4.3. *Assume that $f : [a, b] \rightarrow X$ is Hölder continuous, i.e., the condition (2.8) holds. If $B : [a, b] \rightarrow \mathcal{L}(X)$ is strongly continuous on $[a, b]$, then we have the representation:*

$$(4.5) \quad \int_a^b B(s) f(s) ds = S_n^{(2)}(B, f; I_n, \xi) + R_n^{(2)}(B, f; I_n, \xi),$$

where

$$(4.6) \quad S_n^{(2)}(B, f; I_n, \xi) := \sum_{i=0}^{n-1} \left(\int_{t_i}^{t_{i+1}} B(s) ds \right) f(\xi_i)$$

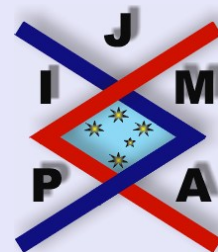
and the remainder $R_n^{(2)}(B, f; I_n, \xi)$ satisfies the estimate:

$$(4.7) \quad \|R_n^{(2)}(B, f; I_n, \xi)\|$$

$$\leq K \times \begin{cases} \frac{1}{\beta+1} \| \|B\| \|_{[a,b],\infty} \sum_{i=0}^{n-1} \left[(t_{i+1} - \xi_i)^{\beta+1} + (\xi_i - t_i)^{\beta+1} \right] \\ \frac{1}{(q\beta+1)^{\frac{1}{q}}} \| \|B\| \|_{[a,b],p} \left\{ \sum_{i=0}^{n-1} \left[(t_{i+1} - \xi_i)^{q\beta+1} + (\xi_i - t_i)^{q\beta+1} \right] \right\}^{\frac{1}{q}}, \\ \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \left[\frac{1}{2}\nu(h) + \max_{i=0,n-1} \left| \xi_i - \frac{t_{i+1}+t_i}{2} \right| \right]^{\beta} \| \|B\| \|_{[a,b],1} \end{cases}$$

$$\leq K \times \begin{cases} \frac{1}{\beta+1} \| \|B\| \|_{[a,b],\infty} \sum_{i=0}^{n-1} h_i^{\beta+1} \\ \frac{1}{(q\beta+1)^{\frac{1}{q}}} \| \|B\| \|_{[a,b],p} \left\{ \sum_{i=0}^{n-1} h_i^{q\beta+1} \right\}^{\frac{1}{q}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \left[\frac{1}{2}\nu(h) + \max_{i=0,n-1} \left| \xi_i - \frac{t_{i+1}+t_i}{2} \right| \right]^{\beta} \| \|B\| \|_{[a,b],1} \end{cases}$$

$$\leq K \times \begin{cases} \frac{1}{\beta+1} \| \|B\| \|_{[a,b],\infty} (b-a) [\nu(h)]^{\beta} \\ \frac{(b-a)^{\frac{1}{q}}}{(q\beta+1)^{\frac{1}{q}}} \| \|B\| \|_{[a,b],p} [\nu(h)]^{\beta}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1 \\ \| \|B\| \|_{[a,b],1} [\nu(h)]^{\beta}. \end{cases}$$



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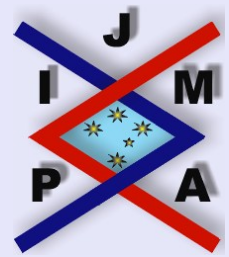


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If we consider the quadrature

$$(4.8) \quad M_n^{(1)}(B, f; I_n) := \sum_{i=0}^{n-1} B\left(\frac{t_i + t_{i+1}}{2}\right) \int_{t_i}^{t_{i+1}} f(s) ds,$$

then we have the representation

$$(4.9) \quad \int_a^b B(s) f(s) ds = M_n^{(1)}(B, f; I_n) + R_n^{(1)}(B, f; I_n),$$

and the remainder $R_n^{(1)}(B, f; I_n)$ satisfies the estimate:

$$(4.10) \quad \|R_n^{(1)}(B, f; I_n)\| \leq H \times \begin{cases} \frac{1}{2^{\alpha(\alpha+1)}} \| \|f\| \|_{[a,b],\infty} \sum_{i=0}^{n-1} h_i^{\alpha+1} \\ \frac{1}{2^{\alpha(q\alpha+1)\frac{1}{q}}} \| \|f\| \|_{[a,b],p} \left[\sum_{i=0}^{n-1} h_i^{q\alpha+1} \right]^{\frac{1}{q}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2^\alpha} [\nu(h)]^\alpha \| \|f\| \|_{[a,b],1} \end{cases}$$

$$\leq H \times \begin{cases} \frac{1}{2^{\alpha(\alpha+1)}} (b-a) \| \|f\| \|_{[a,b],\infty} [\nu(h)]^\alpha \\ \frac{(b-a)^{\frac{1}{q}}}{2^{\alpha(q\alpha+1)\frac{1}{q}}} \| \|f\| \|_{[a,b],p} [\nu(h)]^\alpha, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2^\alpha} \| \|f\| \|_{[a,b],1} [\nu(h)]^\alpha, \end{cases}$$

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provided that B and f are as in Theorem 4.1.

Now, if we consider the quadrature

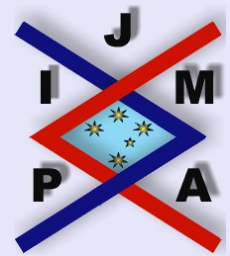
$$(4.11) \quad M_n^{(2)}(B, f; I_n) := \sum_{i=0}^{n-1} \left(\int_{t_i}^{t_{i+1}} B(s) ds \right) f\left(\frac{t_i + t_{i+1}}{2}\right),$$

then we also have

$$(4.12) \quad \int_a^b B(s) f(s) ds = M_n^{(2)}(B, f; I_n) + R_n^{(2)}(B, f; I_n),$$

and in this case the remainder satisfies the bound

$$(4.13) \quad \begin{aligned} & \|R_n^{(2)}(B, f; I_n)\| \\ & \leq K \times \begin{cases} \frac{1}{2^{\beta(\beta+1)}} \| \|B\| \|_{[a,b],\infty} \sum_{i=0}^{n-1} h_i^{\beta+1} \\ \frac{1}{2^{\beta(q\beta+1)\frac{1}{q}}} \| \|B\| \|_{[a,b],p} \left(\sum_{i=0}^{n-1} h_i^{q\beta+1} \right)^{\frac{1}{q}}, & p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2^\beta} [\nu(h)]^\beta \| \|B\| \|_{[a,b],1} \end{cases} \\ & \leq K \times \begin{cases} \frac{1}{2^{\beta(\beta+1)}} (b-a) \| \|B\| \|_{[a,b],\infty} [\nu(h)]^\beta \\ \frac{(b-a)^{\frac{1}{q}}}{2^{\beta(q\beta+1)\frac{1}{q}}} \| \|B\| \|_{[a,b],p} [\nu(h)]^\beta, & p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2^\beta} \| \|B\| \|_{[a,b],1} [\nu(h)]^\beta, \end{cases} \end{aligned}$$



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provided B and f satisfy the hypothesis of Theorem 4.3.

Now, if we consider the equidistant partitioning of $[a, b]$,

$$E_n : t_i := a + \left(\frac{b-a}{n} \right) \cdot i, \quad i = \overline{0, n},$$

then $M_n^{(1)}(B, f; E_n)$ becomes

$$(4.14) \quad M_n^{(1)}(B, f) := \sum_{i=0}^{n-1} B \left(a + \left(i + \frac{1}{2} \right) \cdot \frac{b-a}{n} \right) \int_{a+\frac{b-a}{n} \cdot i}^{a+\frac{b-a}{n} \cdot (i+1)} f(s) ds$$

and then

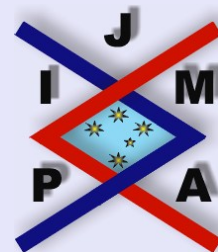
$$(4.15) \quad \int_a^b B(s) f(s) ds = M_n^{(1)}(B, f) + R_n^{(1)}(B, f),$$

where the remainder satisfies the bound

$$(4.16) \quad \|R_n^{(1)}(B, f)\| \leq H \times \begin{cases} \frac{(b-a)^{\alpha+1}}{2^\alpha(\alpha+1)n^\alpha} \| \|f\| \|_{[a,b],\infty} \\ \frac{(b-a)^{\alpha+\frac{1}{q}}}{2^\alpha(\alpha+1)n^\alpha} \| \|f\| \|_{[a,b],p}, & p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{(b-a)^\alpha}{2^\alpha n^\alpha} \| \|f\| \|_{[a,b],1}. \end{cases}$$

Also, we have

$$(4.17) \quad \int_a^b B(s) f(s) ds = M_n^{(2)}(B, f) + R_n^{(2)}(B, f),$$



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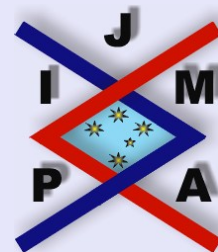
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where

$$M_n^{(2)}(B, f) := \sum_{i=0}^{n-1} \left(\int_{a+\frac{b-a}{n} \cdot i}^{a+\frac{b-a}{n} \cdot (i+1)} B(s) ds \right) f \left(a + \left(i + \frac{1}{2} \right) \cdot \frac{b-a}{n} \right),$$

and the remainder $R_n^{(2)}(B, f)$ satisfies the estimate

$$(4.18) \quad \|R_n^{(2)}(B, f)\| \leq K \times \begin{cases} \frac{(b-a)^{\beta+1}}{2^{\beta}(\beta+1)n^{\beta}} \|B\|_{[a,b],\infty} \\ \frac{(b-a)^{\beta+\frac{1}{q}}}{2^{\beta}(\beta+1)n^{\beta}} \|B\|_{[a,b],p}, & p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{(b-a)^{\beta}}{2^{\beta}n^{\beta}} \|B\|_{[a,b],1}. \end{cases}$$



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5. Application for Differential Equations in Banach Spaces

We recall that a family of operators $\mathcal{U} = \{U(t, s) : t \geq s\} \subset \mathcal{L}(X)$ with $t, s \in \mathbb{R}$ or $t, s \in \mathbb{R}_+$ is called an *evolution family* if:

- (i) $U(t, t) = I$ and $U(t, s)U(s, \tau) = U(t, \tau)$ for all $t \geq s \geq \tau$; and
- (ii) for each $x \in X$, the function $(t, s) \mapsto U(t, s)x$ is continuous for $t \geq s$.

Here I is the identity operator in $\mathcal{L}(X)$.

An evolution family $\{U(t, s) : t \geq s\}$ is said to be *exponentially bounded* if, in addition,

- (iii) there exist the constants $M \geq 1$ and $\omega > 0$ such that

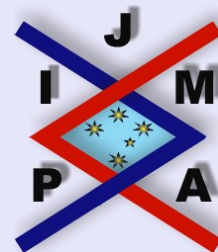
$$(5.1) \quad \|U(t, s)\| \leq Me^{\omega(t-s)}, \quad t \geq s.$$

Evolution families appear as solutions for abstract Cauchy problems of the form

$$(5.2) \quad \dot{u}(t) = A(t)u(t), \quad u(s) = x_s, \quad x_s \in \mathcal{D}(A(s)), \quad t \geq s, \quad t, s \in \mathbb{R} \text{ (or } \mathbb{R}_+),$$

where the domain $\mathcal{D}(A(s))$ of the linear operator $A(s)$ is assumed to be dense in X . An evolution family is said to solve the abstract Cauchy problem (5.2) if for each $s \in \mathbb{R}$ there exists a dense subset $Y_s \subseteq \mathcal{D}(A(s))$ such that for each $x_s \in Y_s$ the function

$$t \mapsto u(t) := U(t, s)x_s : [s, \infty) \rightarrow X,$$



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is differentiable, $u(t) \in D(A(t))$ for all $t \geq s$ and

$$\frac{d}{dt}u(t) = A(t)u(t), \quad t \geq s.$$

This later definition can be found in [15]. In this definition the operators $A(t)$ can be unbounded. The Cauchy problem (5.2) is called *well-posed* if there exists an evolution family $\{U(t, s) : t \geq s\}$ which solves it.

It is known that the well-posedness of (5.2) can be destroyed by a bounded and continuous perturbation [13]. Let $f : \mathbb{R} \rightarrow X$ be a locally integrable function. Consider the inhomogeneous Cauchy problem:

$$(5.3) \quad \dot{u}(t) = A(t)u(t) + f(t), \quad u(s) = x_s \in X, \quad t \geq s, \quad t, s \in \mathbb{R} \text{ (or } \mathbb{R}_+).$$

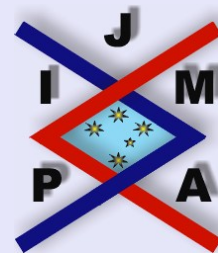
A continuous function $t \mapsto u(t) : [s, \infty) \rightarrow X$ is said to a *mild solution* of the Cauchy problem (5.3) if $u(s) = x_s$ and there exists an evolution family $\{U(t, \tau) : t \geq \tau\}$ such that

$$(5.4) \quad u(t) = U(t, s)x_s + \int_s^t U(t, \tau)f(\tau)d\tau, \quad t \geq s, \quad x_s \in X, \quad t, s \in \mathbb{R} \text{ (or } \mathbb{R}_+).$$

The following theorem holds.

Theorem 5.1. *Let $\mathcal{U} = \{U(\nu, \eta) : \nu \geq \eta\} \subset \mathcal{L}(X)$ be an evolution family and $f : \mathbb{R} \rightarrow X$ be a locally Bochner integrable and locally bounded function. We assume that for all $\nu \in \mathbb{R}$ (or \mathbb{R}_+) the function $\eta \mapsto U(\nu, \eta) : [\nu, \infty) \rightarrow \mathcal{L}(X)$ is locally Hölder continuous (i.e. for all $a, b \geq \nu$, $a < b$, there exist $\alpha \in (0, 1]$ and $H > 0$ such that*

$$\|U(\nu, t) - U(\nu, s)\| \leq H|t - s|^\alpha, \quad \text{for all } t, s \in [a, b].$$



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We use the notations in Section 4 for $a = 0$ and $b = t > 0$. The map $u(\cdot)$ from (5.4) can be represented as

$$(5.5) \quad u(t) = U(t, 0)x_0 + \sum_{i=0}^{n-1} U(t, \xi_i) \int_{t_i}^{t_{i+1}} f(s) ds + R_n^{(1)}(U, f, I_n, \xi)$$

where the remainder $R_n^{(1)}(U, f, I_n, \xi)$ satisfies the estimate

$$\|R_n^{(1)}(U, f, I_n, \xi)\| \leq \frac{H}{\alpha + 1} \| \|f\| \|_{[0,t],\infty} \sum_{i=0}^{n-1} [(t_{i+1} - \xi_i)^{\alpha+1} + (\xi_i - t_i)^{\alpha+1}].$$

Proof. It follows by representation (4.3) and the first estimate after it. \square

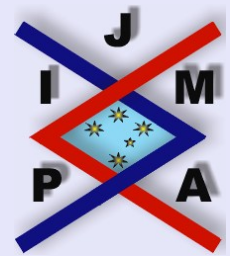
Moreover, if n is a natural number, $i \in \{0, \dots, n\}$, $t_i := \frac{t \cdot i}{n}$ and $\xi_i := \frac{(2i+1)t}{2n}$, then

$$(5.6) \quad u(t) = U(t, 0)x_0 + \sum_{i=0}^{n-1} U\left(t, \frac{(2i+1)t}{2n}\right) \int_{\frac{t \cdot i}{n}}^{\frac{t \cdot (i+1)}{n}} f(s) ds + R_n^{(1)}$$

and the remainder $R_n^{(1)}$ satisfies the estimate

$$(5.7) \quad \|R_n^{(1)}\| \leq \frac{H}{\alpha + 1} \cdot \frac{t^{\alpha+1}}{2^\alpha \cdot n^\alpha} \| \|f\| \|_{[0,t],\infty}.$$

The following theorem also holds.



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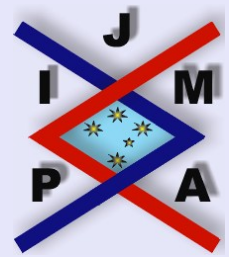


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Theorem 5.2. Let $\mathcal{U} = \{U(\nu, \eta) : \nu \geq \eta\} \subset \mathcal{L}(X)$ be an exponentially bounded evolution family of bounded linear operators acting on the Banach space X and $f : \mathbb{R} \rightarrow X$ be a locally Hölder continuous function, i.e., for all $a, b \in \mathbb{R}$, $a < b$ there exist $\beta \in (0, 1]$ and $K > 0$ such that (2.8) holds. We use the notations of Section 4 for $a = 0$ and $b = t > 0$. The map $u(\cdot)$ from (5.4) can be represented as

$$(5.8) \quad u(t) = U(t, 0)x_0 + \sum_{i=0}^{n-1} \left(\int_{t_i}^{t_{i+1}} U(t, \tau) d\tau \right) f(\xi_i) + R_n^{(2)}(\mathcal{U}, f, I_n, \xi)$$

where the remainder $R_n^{(2)}(\mathcal{U}, f, I_n, \xi)$ satisfies the estimate

$$\|R_n^{(2)}(\mathcal{U}, f, I_n, \xi)\| \leq \frac{KM}{\beta + 1} e^{\omega t} \sum_{i=0}^{n-1} \left[(t_{i+1} - \xi_i)^{\beta+1} + (\xi_i - t_i)^{\beta+1} \right].$$

Proof. It follows from the first estimate in (4.7) for $B(s) := U(t, s)$, using the fact that

$$\|B(\cdot)\|_{[0,t],\infty} = \sup_{\tau \in [0,t]} \|U(t, \tau)\| \leq \sup_{\tau \in [0,t]} M e^{\omega(t-\tau)} \leq M e^{\omega t}.$$

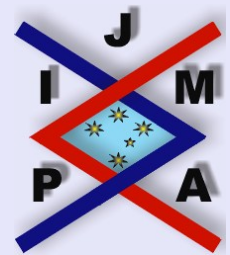
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Moreover, if n is a natural number, $i \in \{0, \dots, n\}$, $t_i := \frac{t \cdot i}{n}$ and $\xi_i := \frac{(2i+1)t}{2n}$ then

$$(5.9) \quad u(t) = U(t, 0)x_0 + \sum_{i=0}^{n-1} \left(\int_{\frac{t \cdot i}{n}}^{\frac{t \cdot (i+1)}{n}} U(t, \tau) d\tau \right) f\left(\frac{(2i+1)t}{2n}\right) + R_n^{(2)}$$

and the remainder $R_n^{(2)}$ satisfies the estimate

$$(5.10) \quad \|R_n^{(2)}\| \leq \frac{KM}{\beta + 1} e^{\omega t} \cdot \frac{t^{\beta+1}}{2^\beta \cdot n^\beta}.$$



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6. Some Numerical Examples

1. Let $X = \mathbb{R}^2$, $x = (\xi, \eta) \in \mathbb{R}^2$, $\|x\|_2 = \sqrt{\xi^2 + \eta^2}$. We consider the linear 2-dimensional system

$$(6.1) \quad \begin{cases} \dot{u}_1(t) = (-1 - \sin^2 t) u_1(t) + (-1 + \sin t \cos t) u_2(t) + e^{-t}; \\ \dot{u}_2(t) = (1 + \sin t \cos t) u_1(t) + (-1 - \cos^2 t) u_2(t) + e^{-2t}; \\ u_1(0) = u_2(0) = 0. \end{cases}$$

If we denote

$$A(t) := \begin{pmatrix} -1 - \sin^2 t & -1 + \sin t \cos t \\ 1 + \sin t \cos t & -1 - \cos^2 t \end{pmatrix},$$

$$f(t) = (e^{-t}, e^{-2t}), \quad x = (0, 0)$$

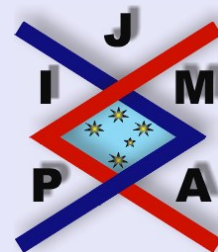
and we identify (ξ, η) with $\begin{pmatrix} \xi \\ \eta \end{pmatrix}$, then the above system is a Cauchy problem.

The evolution family associated with $A(t)$ is

$$U(t, s) = P(t) P^{-1}(s), \quad t \geq s, \quad t, s \in \mathbb{R},$$

where

$$(6.2) \quad P(t) = \begin{pmatrix} e^{-t} \cos t & e^{-2t} \sin t \\ -e^{-t} \sin t & e^{-2t} \cos t \end{pmatrix}, \quad t \in \mathbb{R}.$$



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The exact solution of the system (6.1) is $u = (u_1, u_2)$, where

$$\begin{aligned} u_1(t) &= (e^{-t} \cos t) E_1(t) + (e^{-2t} \sin t) E_2(t) \\ u_2(t) &= - (e^{-t} \sin t) E_1(t) + (e^{-2t} \cos t) E_2(t), \quad t \in \mathbb{R}, \end{aligned}$$

and

$$\begin{aligned} E_1(t) &= \sin t + \frac{1}{2}e^{-t} (\cos t + \sin t) - \frac{1}{2}, \\ E_2(t) &= \sin t + \frac{1}{2}e^t (\sin t - \cos t) + \frac{1}{2}, \end{aligned}$$

see [2, Section 4] for details. The function $t \mapsto A(t)$ is bounded on \mathbb{R} and therefore there exist $M \geq 1$ and $\omega > 0$

$$\|U(t, s)\| \leq M e^{\omega|t-s|}, \quad \text{for all } t, s \in \mathbb{R}.$$

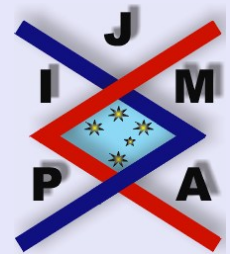
Let $\xi \geq 0$ be fixed and $t, s \geq \xi$. Then there exists a real number μ between t and s such that

$$\|U(\xi, t) - U(\xi, s)\| = |t - s| \|U(\xi, \mu) A(\mu)\| \leq M e^{\omega\mu} \|A(\cdot)\|_{\infty} \cdot |t - s|,$$

that is, the function $\eta \mapsto U(\xi, \eta)$ is locally Lipschitz continuous on $[\xi, \infty)$.

Using (6.2), it follows

$$U(t, s) = \begin{pmatrix} a_{11}(t, s) & a_{12}(t, s) \\ a_{21}(t, s) & a_{22}(t, s) \end{pmatrix},$$



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where

$$\begin{aligned} a_{11}(t, s) &= e^{(s-t)} \cos t \cos s + e^{2(s-t)} \sin t \sin s; \\ a_{12}(t, s) &= -e^{(s-t)} \cos t \sin s + \frac{1}{2} e^{2(s-t)} \sin t \cos s; \\ a_{21}(t, s) &= -e^{(s-t)} \sin t \cos s + e^{2(s-t)} \cos t \sin s; \\ a_{22}(t, s) &= e^{(s-t)} \sin t \sin s + \frac{1}{2} e^{2(s-t)} \cos t \cos s. \end{aligned}$$

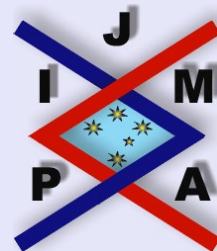
Then from (5.6) we obtain the following approximating formula for $u(\cdot)$:

$$\begin{aligned} u_1(t) = & - \sum_{i=0}^{n-1} \left[a_{11} \left(t, \frac{(2i+1)t}{2n} \right) \left(e^{-\frac{t(i+1)}{n}} - e^{-\frac{ti}{n}} \right) \right. \\ & \left. + \frac{1}{2} a_{12} \left(t, \frac{(2i+1)t}{2n} \right) \left(e^{-\frac{2t(i+1)}{n}} - e^{-\frac{2ti}{n}} \right) \right] + R_{1,n}^{(1)} \end{aligned}$$

and

$$\begin{aligned} u_2(t) = & - \sum_{i=0}^{n-1} \left[a_{21} \left(t, \frac{(2i+1)t}{2n} \right) \left(e^{-\frac{t(i+1)}{n}} - e^{-\frac{ti}{n}} \right) \right. \\ & \left. + \frac{1}{2} a_{22} \left(t, \frac{(2i+1)t}{2n} \right) \left(e^{-\frac{2t(i+1)}{n}} - e^{-\frac{2ti}{n}} \right) \right] + R_{2,n}^{(1)}, \end{aligned}$$

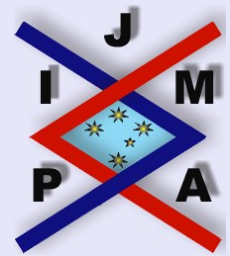
where the remainder $R_n^{(1)} = (R_{1,n}^{(1)}, R_{2,n}^{(1)})$ satisfies the estimate (5.7) with $\alpha = 1$, $H = Me^{\omega t} \| \| A(\cdot) \| \|_{\infty}$ and $\| \| f \| \|_{[0,t],\infty} \leq 2$.



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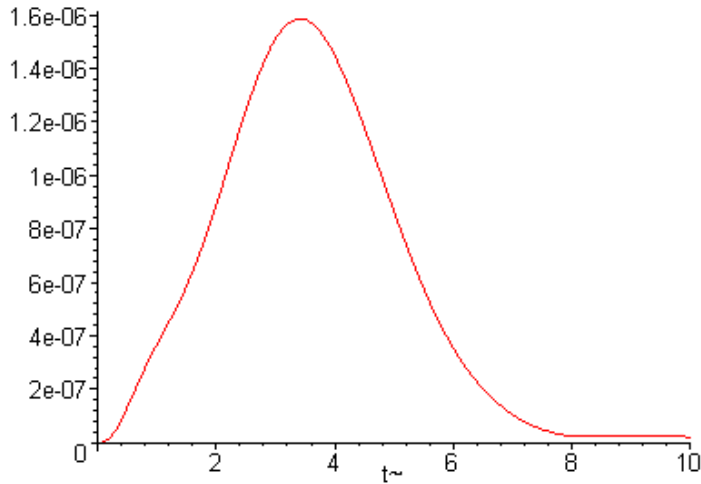
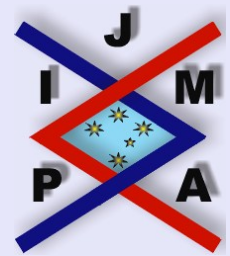


Figure 1: The behaviour of the error $\varepsilon_n(t) := \left\| \left(R_{1,n}^{(1)}, R_{2,n}^{(1)} \right) \right\|_2$ for $n = 200$.



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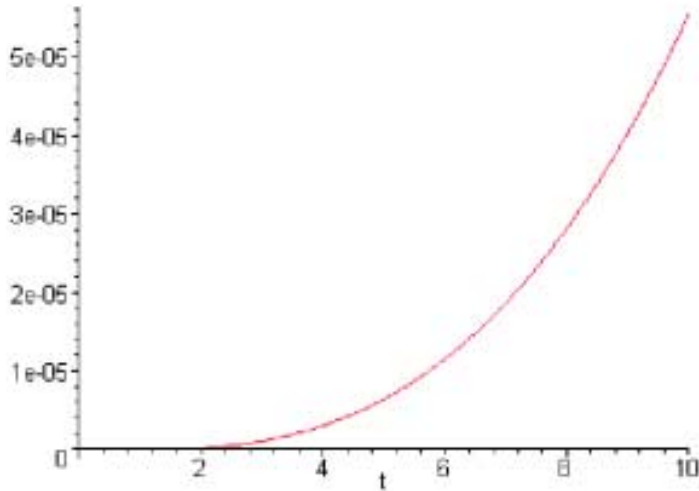


Figure 2: The behaviour of the error $\varepsilon_n(t) := |R_n|$ for $n = 400$.

Figure 1 contains the behaviour of the error $\varepsilon_n(t) := \left\| \left(R_{1,n}^{(1)}, R_{2,n}^{(1)} \right) \right\|_2$ for $n = 200$.

2. Let $X = \mathbb{R}$ and $U(t, s) := \frac{t+1}{s+1}$, $t \geq s \geq 0$. It is clear that the family $\{U(t, s) : t \geq s \geq 0\} \subset \mathcal{L}(\mathbb{R})$ is an exponentially bounded evolution family which solves the Cauchy problem

$$\dot{u}(t) = \frac{1}{t+1}u(t), \quad u(s) = x_s \in \mathbb{R}, \quad t \geq s \geq 0.$$

Consider the inhomogeneous Cauchy problem

$$(6.3) \quad \begin{cases} \dot{u}(t) = \frac{1}{t+1}u(t) + \cos[\ln(t+1)], & t \geq 0 \\ u(0) = 0. \end{cases}$$

The solution of (6.3) is given by

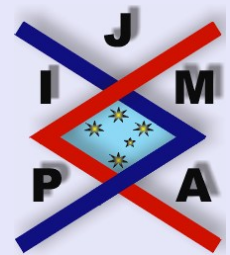
$$u(t) = \int_0^t \frac{t+1}{\tau+1} \cos(\ln(\tau+1)) d\tau = (t+1) \sin[\ln(t+1)], \quad t \geq 0.$$

From (5.9) we obtain the approximating formula for $u(\cdot)$ as,

$$u(t) = (t+1) \sum_{i=0}^{n-1} \ln \left[\frac{n+ti+t}{n+ti} \right] \cos \left\{ \ln \left[1 + \frac{(2i+1)t}{2n} \right] \right\} + R_n,$$

where R_n satisfies the estimate (5.10) with $K = M = \omega = \beta = 1$. Indeed,

$$\frac{t+1}{s+1} \leq e^t, \quad \text{for all } t \geq s \geq 0$$



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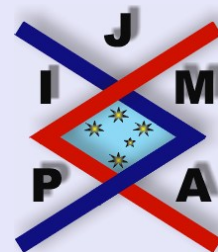
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and

$$|\cos [\ln (t+1)] - \cos [\ln (s+1)]| = |t-s| \left| \frac{1}{c+1} \sin [\ln (c+1)] \right| \leq |t-s|$$

for all $t \geq s \geq 0$, where c is some real number between s and t .

The following Figure 2 contains the behaviour of the error $\varepsilon_n(t) := |R_n|$ for $n = 400$.



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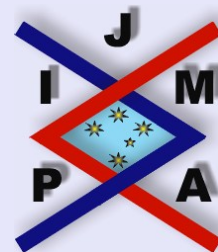
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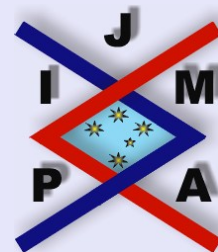
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