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Research Article

Semigroup Method on a M^X/G/1 Queueing Model

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By using the Hille-Yosida theorem, Phillips theorem, and Fattorini theorem in functional analysis we prove that the $M^X/G/1$ queueing model with vacation times has a unique nonnegative time-dependent solution.

1. Introduction

The queueing system when the server become idle is not new. Miller [1] was the first to study such a model, where the server is unavailable during some random length of time for the M/G/1 queueing system. The M/G/1 queueing models of similar nature have also been reported by a number of authors, since Levy and Yechiali [2] included several types of generalizations of the classical M/G/1 queueing system. These generalizations are useful in model building in many real life situations such as digital communication, computer network, and production/inventory system [3–5].

At present, however, most studies are devoted to batch arrival queues with vacation because of its interdisciplinary character. Considerable efforts have been devoted to study these models by Baba [6], Lee and Srinivasan [7], Lee et al. [8, 9], Borthakur and Choudhury [10], and Choudhury [11, 12] among others. However, the recent progress of M^X/G/1 type queueing models of this nature has been served by Chae and Lee [13] and Medhi [14].

In 2002, Choudhury [15] studied the M^X/G/1 queueing model with vacation times. By using the supplementary variable technique [16] he established the corresponding queueing model and obtained the queue size distribution at a stationary (random) as well as a departure point of time under multiple vacation policy based on the following hypothesis. "The time-dependent solution of the model converges to a nonzero steady-state solution." By reading the paper we find that the previous hypothesis, in fact, implies the following two hypothesis.

Hypothesis 1. The model has a nonnegative time-dependent solution.

Hypothesis 2. The time-dependent solution of the model converges to a nonzero steady-state solution.

In this paper we investigate Hypothesis 1. By using the Hille-Yosida theorem, Phillips theorem, and Fattorini theorem we prove that the model has a unique nonnegative time-dependent solution, and therefore we obtain Hypothesis 1.

According to Choudhury [15], the M^X/G/1 queueing system with vacation times can be described by the following system of equations:

$$\begin{split} \frac{dQ\left(t\right)}{dt} &= -\lambda Q\left(t\right) + \int_{0}^{\infty} v\left(x\right) P_{0,0}\left(x,t\right) dx \\ &+ \int_{0}^{\infty} b\left(x\right) P_{1,1}\left(x,t\right) dx, \\ \frac{\partial P_{0,0}\left(x,t\right)}{\partial t} &+ \frac{\partial P_{0,0}\left(x,t\right)}{\partial x} = -\left[\lambda + v\left(x\right)\right] P_{0,0}\left(x,t\right), \\ \frac{\partial P_{0,n}\left(x,t\right)}{\partial t} &+ \frac{\partial P_{0,n}\left(x,t\right)}{\partial x} \\ &= -\left[\lambda + v\left(x\right)\right] P_{0,n}\left(x,t\right) \\ &+ \lambda \sum_{k=1}^{n} c_{k} P_{0,n-k}\left(x,t\right), \quad n \geq 1, \\ \frac{\partial P_{1,n}\left(x,t\right)}{\partial t} &+ \frac{\partial P_{1,n}\left(x,t\right)}{\partial x} \end{split}$$

$$= -\left[\lambda + b(x)\right] P_{1,n}(x,t)$$

$$+ \lambda \sum_{k=1}^{n} c_k P_{1,n-k+1}(x,t), \quad n \ge 1,$$

$$P_{0,0}(t) = \lambda Q(t), \qquad P_{0,n}(0,t) = 0, \quad n \ge 1,$$

$$P_{1,n}(0,t) = \int_{0}^{\infty} v(x) P_{0,n}(x,t) dx$$

$$+ \int_{0}^{\infty} b(x) P_{1,n+1}(x,t) dx, \quad n \ge 1,$$

$$Q(0) = 1, \qquad P_{0,n}(x,0) = 0, \quad n \ge 0,$$

$$P_{1,n}(x,0) = 0, \quad n \ge 1,$$
(1)

where $(x,t) \in [0,\infty) \times [0,\infty)$; Q(t) represents the probability that there is no customer in the system and the server is idle at time t; $P_{0,n}(x,t)dx$ ($n \ge 0$) represents the probability that at time t there are n customers in the system and the server is on a vacation with elapsed vacation time of the server lying in [x, x+dx). $P_{1,n}(x,t)dx$ ($n \ge 1$) represents the probability that at time t there are n customers in the system with elapsed service time of the customer undergoing service lying in [x, x+dx). λ is batch arrival rate of customers. c_k ($k \ge 1$) represents the probability that at every arrival epoch a batch of k external customers arrives and satisfies $\sum_{k=1}^{\infty} c_k = 1$. v(x) is the vacation rate of the server, which satisfies

$$v(x) \ge 0, \quad \int_0^\infty v(x) dx = \infty.$$
 (2)

b(x) is the service rate of the server satisfying

$$b(x) \ge 0, \quad \int_0^\infty b(x) dx = \infty.$$
 (3)

2. Problem Formulation

We first formulate the system (1) as an abstract Cauchy problem on a suitable state space. For convenience we take some notations as follows:

$$\Gamma_{1} = \begin{pmatrix}
e^{x} & 0 & 0 & \cdots \\
\lambda e^{-x} & 0 & 0 & \cdots \\
0 & 0 & 0 & \cdots \\
\vdots & \vdots & \vdots & \ddots
\end{pmatrix}, \quad \Gamma_{2} = \begin{pmatrix}
0 & 0 & v(x) & 0 & \cdots \\
0 & 0 & 0 & v(x) & \cdots \\
0 & 0 & 0 & 0 & \cdots \\
\vdots & \vdots & \vdots & \vdots & \ddots
\end{pmatrix},$$

$$\Gamma_{3} = \begin{pmatrix}
0 & b(x) & 0 & \cdots \\
0 & 0 & b(x) & \cdots \\
0 & 0 & 0 & \cdots \\
\vdots & \vdots & \vdots & \ddots
\end{pmatrix}.$$

$$(4)$$

If we take state space

$$X = \left\{ (P_{0}, P_{1}) \middle| P_{0} = (Q, P_{0,0}, P_{0,1}, \dots) \\ \in \mathbb{R} \times L^{1} [0, \infty) \times L^{1} [0, \infty) \times \dots \\ P_{1} = (P_{1,1}, P_{1,2}, P_{1,3}, \dots) \\ \in L^{1} [0, \infty) \times L^{1} [0, \infty) \\ \times L^{1} [0, \infty) \times \dots \\ ||(P_{0}, P_{1})|| = |Q| + \sum_{i=0}^{\infty} ||P_{0,i}||_{L^{1}[0,\infty)} \\ + \sum_{i=1}^{\infty} ||P_{1,i}||_{L^{1}[0,\infty)} < \infty \right\},$$
(5)

then it is obvious that X is a Banach space. In the following we define operators and their domains;

$$D(A) = \begin{cases} \left(P_{0}, P_{1}\right) \in X & \frac{dP_{0,n}(x)}{dx}, \frac{dP_{1,k}(x)}{dx} \in L^{1}[0, \infty), \\ P_{0,n}(x), P_{1,k}(x) & (n \geq 0, k \geq 1) \\ \text{are absolutely continuous functions and satisfy} \\ P_{0}(0) = \int_{0}^{\infty} \Gamma_{1} P_{0}(x) dx, \\ P_{1}(0) = \int_{0}^{\infty} \Gamma_{2} P_{0}(x) dx \\ + \int_{0}^{\infty} \Gamma_{3} P_{1}(x) dx \end{cases}$$

$$U(P_{0}, P_{1}) = \begin{pmatrix} 0 & 0 & 0 & 0 & \cdots \\ 0 & \tilde{v} & 0 & 0 & \cdots \\ 0 & \lambda c_{1} & \tilde{v} & 0 & \cdots \\ 0 & \lambda c_{2} & \lambda c_{1} & \tilde{v} & \cdots \end{pmatrix} \begin{pmatrix} Q \\ P_{0,0}(x) \\ P_{0,1}(x) \\ P_{0,2}(x) \\ P_{0,2}(x) \end{pmatrix},$$

$$\begin{pmatrix} \tilde{b} & 0 & 0 & 0 & \cdots \\ \lambda c_{2} & \tilde{b} & 0 & 0 & \cdots \\ \lambda c_{3} & \lambda c_{2} & \tilde{b} & 0 & \cdots \\ \lambda c_{4} & \lambda c_{3} & \lambda c_{2} & \tilde{b} & \cdots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{pmatrix} \begin{pmatrix} P_{1,1}(x) \\ P_{1,2}(x) \\ P_{1,3}(x) \\ P_{1,4}(x) \\ \vdots \end{pmatrix},$$

$$(6)$$

where $\tilde{v} = -[\lambda + v(x)], \tilde{b} = -[\lambda + b(x)] + \lambda c_1$,

 $E(P_0, P_1)$

$$=\left(\left(\begin{array}{c} \int_{0}^{\infty}v\left(x\right)P_{0,0}\left(x\right)dx+\int_{0}^{\infty}b\left(x\right)P_{1,1}\left(x\right)dx\\ 0\\ \vdots\end{array}\right),$$

$$\begin{pmatrix} 0 \\ 0 \\ \vdots \end{pmatrix}$$
,

$$D(U) = D(E) = X. \tag{7}$$

Then the previous system of equations (1) can be rewritten as an abstract Cauchy problem in the Banach space *X*:

$$\frac{d\left(P_{0},P_{1}\right)\left(t\right)}{dt}=\left(A+U+E\right)\left(P_{0},P_{1}\right)\left(t\right),\quad\forall t\in\left[0,\infty\right),$$

$$(P_0, P_1)(0) = \left(\begin{pmatrix} 1 \\ 0 \\ \vdots \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ \vdots \end{pmatrix} \right). \tag{8}$$

3. Well-Posedness of The System (8)

Theorem 1. If $v = \sup_{x \in [0,\infty)} v(x) < \infty$, $b = \sup_{x \in [0,\infty)} b(x) < \infty$, then A + U + E generates a positive contraction C_0 -semigroup T(t).

Proof. We split the proof of the theorem into four steps. Firstly, we prove that $(\gamma I - A)^{-1}$ exists and is bounded for some γ . Secondly, we show that D(A) is dense in X. Thirdly, we verify that U and E are bounded linear operators. Thus by using the Hille-Yosida theorem and the perturbation theorem of C_0 -semigroup we deduce that A + U + E generates a C_0 -semigroup T(t). Finally, we check that A + U + E is dispersive, and therefore we obtain the desired result.

For any given $(y_0, y_1) \in X$, we consider the equation $(\gamma I - A)(P_0, P_1) = (y_0, y_1)$; that is,

$$(\gamma + \lambda) Q = y_{O}, \tag{9}$$

$$\frac{dP_{0,n}(x)}{dx} = -\gamma P_{0,n}(x) + y_{0,n}(x), \quad n \ge 0,$$
 (10)

$$\frac{dP_{1,n}(x)}{dx} = -\gamma P_{1,n}(x) + y_{1,n}(x), \quad n \ge 1,$$
 (11)

$$P_{0,0}\left(0\right) = \lambda Q,\tag{12}$$

$$P_{0,n}(0) = 0, \quad n \ge 1,$$
 (13)

$$P_{1,n}(0) = \int_0^\infty v(x) P_{0,n}(x) dx + \int_0^\infty b(x) P_{1,n+1}(x) dx, \quad n \ge 1.$$
 (14)

Through solving (9)–(11), we have

$$Q = \frac{1}{\gamma + \lambda} y_{Q}, \tag{15}$$

$$P_{0,n}(x) = a_{0,n}e^{-\gamma x} + e^{-\gamma x} \int_0^x y_{0,n}(\tau) e^{\gamma \tau} d\tau, \quad n \ge 0, \quad (16)$$

$$P_{1,n}(x) = a_{1,n}e^{-\gamma x} + e^{-\gamma x} \int_0^x y_{1,n}(\tau) e^{\gamma \tau} d\tau, \quad n \ge 1. \quad (17)$$

Combining (16) with (12) and (13), we obtain

$$a_{0,0} = P_{0,0}(0) = \lambda Q = \frac{\lambda}{\nu + \lambda} y_Q,$$
 (18)

$$a_{0,n} = P_{0,n}(0) = 0, \quad n \ge 1.$$
 (19)

Substituting (19) into (16), it follows that

$$P_{0,n}(x) = e^{-\gamma x} \int_0^x y_{0,n}(\tau) e^{\gamma \tau} d\tau, \quad n \ge 1.$$
 (20)

By combining (15), (16), (17), and (20) with (14), we deduce

$$a_{1,n} = P_{1,n}(0)$$

$$= \int_0^\infty v(x) e^{-\gamma x} \int_0^x y_{0,n}(\tau) e^{\gamma \tau} d\tau dx$$

$$+ a_{1,n+1} \int_0^\infty b(x) e^{-\gamma x} dx$$

$$+ \int_0^\infty b(x) e^{-\gamma x} \int_0^x y_{1,n+1}(\tau) e^{\gamma \tau} d\tau dx, \quad n \ge 1,$$
(21)

 \Longrightarrow

$$a_{1,n} - a_{1,n+1} \int_0^\infty b(x) e^{-\gamma x} dx$$

$$= \int_0^\infty v(x) e^{-\gamma x} \int_0^x y_{0,n}(\tau) e^{\gamma \tau} d\tau dx$$

$$+ \int_0^\infty b(x) e^{-\gamma x} \int_0^x y_{1,n+1}(\tau) e^{\gamma \tau} d\tau dx.$$
(22)

If we set

$$\mathscr{C} = \begin{pmatrix} 1 - \int_{0}^{\infty} b(x)e^{-\gamma x}dx & 0 & 0 & \cdots \\ 0 & 1 & -\int_{0}^{\infty} b(x)e^{-\gamma x}dx & 0 & \cdots \\ 0 & 0 & 1 & -\int_{0}^{\infty} b(x)e^{-\gamma x}dx & \cdots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{pmatrix},$$

$$\vec{a}_{1} = \begin{pmatrix} a_{1,1} \\ a_{1,2} \\ a_{1,3} \\ \vdots \end{pmatrix},$$

$$\vdots$$

$$(23)$$

then (21) can be rewritten as follows:

$$\mathscr{C}\vec{a}_{1} = \begin{pmatrix} \int_{0}^{\infty} v(x) e^{-\gamma x} \int_{0}^{x} y_{0,1}(\tau) e^{\gamma \tau} d\tau dx + \int_{0}^{\infty} b(x) e^{-\gamma x} \int_{0}^{x} y_{1,2}(\tau) e^{\gamma \tau} d\tau dx \\ \int_{0}^{\infty} v(x) e^{-\gamma x} \int_{0}^{x} y_{0,2}(\tau) e^{\gamma \tau} d\tau dx + \int_{0}^{\infty} b(x) e^{-\gamma x} \int_{0}^{x} y_{1,3}(\tau) e^{\gamma \tau} d\tau dx \\ \vdots \end{pmatrix}. \tag{24}$$

It is easy to calculate

$$\mathcal{C}^{-1} = \begin{pmatrix} 1 & \int_{0}^{\infty} b(x) e^{-\gamma x} dx & \left(\int_{0}^{\infty} b(x) e^{-\gamma x} dx \right)^{2} & \left(\int_{0}^{\infty} b(x) e^{-\gamma x} dx \right)^{3} & \cdots \\ 0 & 1 & \int_{0}^{\infty} b(x) e^{-\gamma x} dx & \left(\int_{0}^{\infty} b(x) e^{-\gamma x} dx \right)^{2} & \cdots \\ 0 & 0 & 1 & \int_{0}^{\infty} b(x) e^{-\gamma x} dx & \cdots \\ \vdots & \vdots & \vdots & \vdots & \ddots \end{pmatrix}.$$
(25)

From which together with (24), we derive

$$a_{1,n} = \sum_{k=0}^{\infty} \left(\int_{0}^{\infty} b(x) e^{-\gamma x} dx \right)^{k}$$

$$\times \left\{ \int_{0}^{\infty} v(x) e^{-\gamma x} \int_{0}^{x} y_{0,k+n}(\tau) e^{\gamma \tau} d\tau dx + \int_{0}^{\infty} b(x) e^{-\gamma x} \int_{0}^{x} y_{1,k+n+1}(\tau) e^{\gamma \tau} d\tau dx \right\}, \quad n \ge 1.$$

By using Fubini theorem we estimate (16) and (17) as follows (assume that $\gamma > v + b$):

$$\begin{aligned} \|P_{0,n}\|_{L^{1}[0,\infty)} \\ &\leq \int_{0}^{\infty} |a_{0,n}| \, e^{-\gamma x} dx + \int_{0}^{\infty} e^{-\gamma x} \int_{0}^{x} |y_{0,n}(\tau)| \, e^{\gamma \tau} d\tau \, dx \end{aligned}$$

$$= \frac{1}{\gamma} |a_{0,n}| + \int_0^\infty |y_{0,n}(\tau)| e^{\gamma \tau} \int_{\tau}^\infty e^{-\gamma x} dx d\tau$$

$$= \frac{1}{\gamma} |a_{0,n}| + \frac{1}{\gamma} ||y_{0,n}||_{L^1[0,\infty)}, \quad n \ge 0,$$

$$||P_{1,n}||_{L^1[0,\infty)} \le \frac{1}{\gamma} |a_{1,n}| + \frac{1}{\gamma} ||y_{1,n}||_{L^1[0,\infty)}, \quad n \ge 1.$$
(27)

From (26) and Fubini theorem, we deduce

$$\sum_{n=1}^{\infty} |a_{1,n}| \le \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} \left(\frac{b}{\gamma}\right)^{k}$$

$$\times \left\{ v \int_{0}^{\infty} |y_{0,k+n}(\tau)| e^{\gamma \tau} \int_{\tau}^{\infty} e^{-\gamma x} dx d\tau \right.$$

$$\left. + b \int_{0}^{\infty} |y_{1,k+n+1}(\tau)| e^{\gamma \tau} \int_{\tau}^{\infty} e^{-\gamma x} dx d\tau \right\}$$

$$= \frac{v}{\gamma} \sum_{k=0}^{\infty} \left(\frac{b}{\gamma}\right)^{k} \sum_{n=1}^{\infty} \|y_{0,k+n}\|_{L^{1}[0,\infty)}$$

$$+ \sum_{k=0}^{\infty} \left(\frac{b}{\gamma}\right)^{k+1} \sum_{n=1}^{\infty} \|y_{1,k+n+1}\|_{L^{1}[0,\infty)}$$

$$\leq \frac{v}{\gamma} \sum_{k=0}^{\infty} \left(\frac{b}{\gamma}\right)^{k} \sum_{n=0}^{\infty} \|y_{0,n}\|_{L^{1}[0,\infty)}$$

$$+ \sum_{k=0}^{\infty} \left(\frac{b}{\gamma}\right)^{k+1} \sum_{n=1}^{\infty} \|y_{1,n}\|_{L^{1}[0,\infty)}$$

$$= \frac{v}{\gamma - b} \sum_{n=0}^{\infty} \|y_{0,n}\|_{L^{1}[0,\infty)} + \frac{b}{\gamma - b} \sum_{n=1}^{\infty} \|y_{1,n}\|_{L^{1}[0,\infty)}.$$
(28)

By inserting (18), (19), and (28) into (27) and using inequality $(\gamma + \nu - b)/\gamma(\gamma - b) < 1/(\gamma - \nu - b)$, we estimate

$$\|(P_{0}, P_{1})\| \leq \frac{|y_{Q}|}{\gamma + \lambda} + \frac{1}{\gamma} \sum_{n=0}^{\infty} |a_{0,n}| + \frac{1}{\gamma} \sum_{n=0}^{\infty} \|y_{0,n}\|_{L^{1}[0,\infty)}$$

$$+ \frac{1}{\gamma} \sum_{n=1}^{\infty} |a_{1,n}| + \frac{1}{\gamma} \sum_{n=1}^{\infty} \|y_{1,n}\|_{L^{1}[0,\infty)}$$

$$\leq \frac{1}{\gamma} |y_{Q}| + \frac{\gamma + \nu - b}{\gamma (\gamma - b)} \sum_{n=0}^{\infty} \|y_{0,n}\|_{L^{1}[0,\infty)}$$

$$+ \frac{1}{\gamma - b} \sum_{n=1}^{\infty} \|y_{1,n}\|_{L^{1}[0,\infty)}$$

$$\leq \frac{1}{\gamma - \nu - b} |y_{Q}| + \frac{1}{\gamma - \nu - b} \sum_{n=0}^{\infty} \|y_{0,n}\|_{L^{1}[0,\infty)}$$

$$+ \frac{1}{\gamma - \nu - b} \sum_{n=1}^{\infty} \|y_{1,n}\|_{L^{1}[0,\infty)}$$

$$= \frac{1}{\gamma - \nu - b} \|(y_{0}, y_{1})\|.$$
(29)

Equation (29) shows that $(\gamma I - A)^{-1}$ exists for $\gamma > \nu + b$ and

$$(\gamma I - A)^{-1}: X \longrightarrow D(A), \quad \|(\gamma I - A)^{-1}\| \le \frac{1}{\gamma - \nu - b}.$$
(30)

As far as the second step is concerned, from $|Q| + \sum_{n=0}^{\infty} \|P_{0,n}\|_{L^1[0,\infty)} + \sum_{n=1}^{\infty} \|P_{1,n}\|_{L^1[0,\infty)} < \infty$ for $(P_0, P_1) \in X$

it follows that, for any $\epsilon>0$, there exists a positive integer N such that $\sum_{n=N}^{\infty}\|P_{0,n}\|_{L^1[0,\infty)}<\epsilon$, $\sum_{n=N}^{\infty}\|P_{1,n}\|_{L^1[0,\infty)}<\infty$. Let

$$\mathbb{L} = \left\{ (P_0, P_1) \middle| \begin{array}{l} P_0\left(x\right) = \left(Q, P_{0,0}\left(x\right), P_{0,1}\left(x\right), \ldots, \\ P_{0,N}\left(x\right), 0, \ldots\right), \\ P_1\left(x\right) = \left(P_{1,1}\left(x\right), P_{1,2}\left(x\right), \ldots, \\ P_{1,N}\left(x\right), 0, \ldots\right), \\ Q \in \mathbb{R}, P_{0,i}\left(x\right), \\ P_{1,j}\left(x\right) \in L^1\left[0, \infty\right), \ i = 0, 1, \ldots, N; \\ j = 1, 2, \ldots, N; \\ N \text{ is a finite positive integer} \end{array} \right\},$$

$$(31)$$

then \mathbb{L} is dense in X. If we set

$$\mathbb{Z} = \left\{ (P_0, P_1) \middle| P_0(x) = (Q, P_{0,0}(x), P_{0,1}(x), \ldots, P_{0,l}(x), 0, \ldots), \\
P_{0,l}(x), 0, \ldots, P_{1,l}(x), P_{1,2}(x), \ldots, P_{1,l}(x), 0, \ldots), \\
P_{0,i}(x), P_{1,j}(x) \in C_0^{\infty}[0, \infty), \\
\text{and there exists positive} \\
\text{numbers } c_{0,i} > 0, c_{1,j} > 0, \\
\text{such that } P_{0,i}(x) = 0, x \in [0, c_{0,i}], \\
P_{1,j}(x) = 0, x \in [0, c_{1,j}]; \\
i = 0, 1, 2, \ldots, l; j = 1, 2, \ldots, l
\end{cases} , (32)$$

then by the relationship $C_0^{\infty}[0,\infty)$ and $L^1[0,\infty)$ in Adams [17], we know that $\mathbb Z$ is dense in $\mathbb L$. Hence in order to prove denseness of D(A), it suffices to prove that D(A) is dense in $\mathbb Z$. Take any $(P_0, P_1) \in \mathbb Z$, then there are a finite positive integer l and positive numbers $c_{0,i} > 0$, $c_{1,j} > 0$ (i = 0, 1, ..., l); j = 1, 2, ..., l) such that

$$P_{0}(x) = (Q, P_{0,0}(x), P_{0,1}(x), \dots, P_{0,l}(x), 0, \dots),$$

$$P_{1}(x) = (P_{1,1}(x), P_{1,2}(x), \dots, P_{1,l}(x), 0, \dots),$$

$$P_{0,i}(x) = 0, \quad \text{for } x \in [0, c_{0,i}], \quad i = 0, 1, 2, \dots, l,$$

$$P_{1,j}(x) = 0, \quad \text{for } x \in [0, c_{1,j}], \quad j = 1, 2, \dots, l,$$

$$(33)$$

$$P_{0,i}(x) = 0, \quad x \in [0, 2s], i = 0, 1, ..., l;$$

 $P_{1,j}(x) = 0, \quad x \in [0, 2s], j = 1, ..., l,$

$$(34)$$

where $0 < 2s < \min\{c_{0,0}, c_{0,1}, \dots, c_{0,l}, c_{1,1}, \dots, c_{1,l}\}$. Define

$$f_0^s(0) = \left(Q, f_{0,0}^s(0), f_{0,1}^s(0), \dots, f_{0,l}^s(0), 0, \dots\right)$$

$$= \left(Q, \lambda Q, 0, \dots, 0, 0, \dots\right), \tag{35}$$

$$f_1^s(0) = \left(f_{1,1}^s(0), f_{1,2}^s(0), \dots, f_{1,l}^s(0), 0, \dots\right),$$

where

$$f_{1,j}^{s}(0) = \int_{2s}^{\infty} v(x) P_{0,j}(x) dx + \int_{2s}^{\infty} b(x) P_{1,j+1}(x) dx,$$

$$j = 1, 2, \dots, l-1,$$

$$f_{1,l}^{s}(0) = \int_{2s}^{\infty} v(x) P_{0,l}(x) dx,$$

$$f_{0}^{s}(x) = \left(Q, f_{0,0}^{s}(x), f_{0,1}^{s}(x), \dots, f_{0,l}^{s}(x), 0, \dots\right),$$

$$f_{1}^{s}(x) = \left(f_{1,1}^{s}(x), f_{1,2}^{s}(x), \dots, f_{1,l}^{s}(x), 0, \dots\right),$$
(36)

where

$$f_{0,i}^{s}(x) = \begin{cases} f_{0,i}^{s}(0) \left(1 - \frac{x}{s}\right)^{2}, & x \in [0, s), \\ -\mu_{0,i}(x - s)^{2}(x - 2s)^{2}, & x \in [s, 2s), \\ P_{0,i}(x), & x \in [2s, \infty), \end{cases}$$

$$f_{1,j}^{s}(x) = \begin{cases} f_{1,j}^{s}(0) \left(1 - \frac{x}{s}\right)^{2}, & x \in [0, s), \\ -\mu_{1,j}(x - s)^{2}(x - 2s)^{2}, & x \in [s, 2s), \\ P_{1,j}(x), & x \in [2s, \infty), \end{cases}$$

$$\mu_{0,i} = \frac{\int_{0}^{s} v(x) f_{0,i}^{s}(0) (1 - (x/s))^{2} dx}{\int_{s}^{2s} v(x) (x - s)^{2}(x - 2s)^{2} dx},$$

$$\mu_{1,j} = \frac{\int_{0}^{s} b(x) f_{1,j}^{s}(0) (1 - (x/s))^{2} dx}{\int_{s}^{2s} b(x) (x - s)^{2}(x - 2s)^{2} dx},$$

$$i = 0, 1, \dots, l; \quad j = 1, \dots, l.$$

Then it is not difficult to verify that $(f_0^s, f_1^s) \in D(A)$. Moreover,

$$\begin{split} \left\| \left(P_0, P_1 \right) - \left(f_0^s, f_1^s \right) \right\| \\ &= \sum_{i=0}^l \int_0^\infty \left| P_{0,i} \left(x \right) - f_{0,i}^s \left(x \right) \right| dx \\ &+ \sum_{j=1}^l \int_0^\infty \left| P_{1,j} \left(x \right) - f_{1,j}^s \left(x \right) \right| dx \\ &= \sum_{i=0}^l \int_0^s \left| f_{0,i}^s \left(0 \right) \right| \left(1 - \frac{x}{s} \right)^2 dx \\ &+ \sum_{i=0}^l \left| \mu_{0,i} \right| \int_s^{2s} \left(x - s \right)^2 \left(x - 2s \right)^2 dx \\ &+ \sum_{j=1}^l \int_0^s \left| f_{1,j}^s \left(0 \right) \right| \left(1 - \frac{x}{s} \right)^2 dx \\ &+ \sum_{j=1}^l \left| \mu_{1,j} \right| \int_s^{2s} \left(x - s \right)^2 \left(x - 2s \right)^2 dx \end{split}$$

$$= \sum_{i=0}^{l} \left| f_{0,i}^{s}(0) \right| \frac{s}{3} + \sum_{i=0}^{l} \left| \mu_{0,i} \right| \frac{s^{5}}{30} + \sum_{j=1}^{l} \left| f_{1,j}^{s}(0) \right| \frac{s}{3} + \sum_{j=1}^{l} \left| \mu_{1,j} \right| \frac{s^{5}}{30} \longrightarrow 0 \quad \text{as } s \longrightarrow 0,$$

$$(38)$$

which shows that D(A) is dense in \mathbb{Z} . Hence, D(A) is dense in X. From the first step, the second step, and the Hille-Yosida theorem [18] we know that A generates a C_0 -semigroup.

Next we will verify that U and E are bounded linear operators. From the definition of U and E and $\sum_{k=1}^{\infty} c_k = 1$ we have

$$||U(P_{0}, P_{1})|| \leq \sum_{n=0}^{\infty} \int_{0}^{\infty} [\lambda + v(x)] |P_{0,n}(x)| dx$$

$$+ \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=0}^{\infty} \int_{0}^{\infty} |P_{0,n}(x)| dx$$

$$+ \sum_{n=1}^{\infty} \int_{0}^{\infty} [\lambda + b(x)] |P_{1,n}(x)| dx$$

$$+ \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=1}^{\infty} \int_{0}^{\infty} |P_{1,n}(x)| dx$$

$$\leq (2\lambda + v) \sum_{n=0}^{\infty} \int_{0}^{\infty} |P_{0,n}(x)| dx$$

$$+ (2\lambda + b) \sum_{n=1}^{\infty} \int_{0}^{\infty} |P_{1,n}(x)| dx$$

$$\leq \max \{(2\lambda + v), (2\lambda + b)\} ||(P_{0}, P_{1})||,$$

$$||E(P_{0}, P_{1})|| \leq \int_{0}^{\infty} v(x) |P_{0,0}(x)| dx$$

$$+ \int_{0}^{\infty} b(x) |P_{1,1}(x)| dx$$

$$\leq v ||P_{0,0}||_{L^{1}[0,\infty)} + b ||P_{1,1}||_{L^{1}[0,\infty)}$$

$$\leq \max \{v, b\} ||(P_{0}, P_{1})||.$$
(39)

The previous two formulas show that U and E are bounded operators. It is easy to check that U and E are linear operators. Hence from the perturbation theorem of C_0 -semigroup [18], we obtain that A+U+E generates a C_0 -semigroup T(t).

Lastly, we will prove that A+U+E is a dispersive operator. For $(P_0,P_1)\in D(A)$ we take (ϕ_0,ϕ_1) as

$$\phi_{0}(x) = \left(\frac{[Q]^{+}}{Q}, \frac{[P_{0,0}(x)]^{+}}{P_{0,0}(x)}, \frac{[P_{0,1}(x)]^{+}}{P_{0,1}(x)}, \ldots\right),$$

$$\phi_{1}(x) = \left(\frac{[P_{1,1}(x)]^{+}}{P_{1,1}(x)}, \frac{[P_{1,2}(x)]^{+}}{P_{1,2}(x)}, \ldots\right),$$
(40)

(44)

where

$$[Q]^{+} = \begin{cases} Q, & \text{if } Q > 0, \\ 0, & \text{if } Q \le 0, \end{cases}$$

$$[P_{0,n}(x)]^{+} = \begin{cases} P_{0,n}(x), & \text{if } P_{0,n}(x) > 0, \\ 0, & \text{if } P_{0,n}(x) \le 0, \end{cases} \quad n \ge 0, \quad (4)$$

$$[P_{1,n}(x)]^{+} = \begin{cases} P_{1,n}(x), & \text{if } P_{1,n}(x) > 0, \\ 0, & \text{if } P_{1,n}(x) \le 0, \end{cases} \quad n \ge 1.$$

If we define $V_{0,i}=\{x\in[0,\infty)\mid P_{0,i}(x)>0\}$ and $W_{0,i}=\{x\in[0,\infty)\mid P_{0,i}(x)\leq0\}$ for $i=0,1,2,\ldots$, then by a short argument we calculate

$$\int_{0}^{\infty} \frac{dP_{0,i}(x)}{dx} \frac{\left[P_{0,i}(x)\right]^{+}}{P_{0,i}(x)} dx$$

$$= \int_{V_{0,i}} \frac{dP_{0,i}(x)}{dx} \frac{\left[P_{0,i}(x)\right]^{+}}{P_{0,i}(x)} dx$$

$$+ \int_{W_{0,i}} \frac{dP_{0,i}(x)}{dx} \frac{\left[P_{0,i}(x)\right]^{+}}{P_{0,i}(x)} dx$$

$$= \int_{V_{0,i}} \frac{dP_{0,i}(x)}{dx} \frac{\left[P_{0,i}(x)\right]^{+}}{P_{0,i}(x)} dx = \int_{V_{0,i}} \frac{dP_{0,i}(x)}{dx} dx$$

$$= \int_{0}^{\infty} \frac{d\left[P_{0,i}(x)\right]^{+}}{dx} dx = -\left[P_{0,i}(0)\right]^{+}, \quad i \ge 0.$$
(42)

Similar to (42), we get

$$\int_{0}^{\infty} \frac{dP_{1,j}(x)}{dx} \frac{\left[P_{1,j}(x)\right]^{+}}{P_{1,j}(x)} dx = -\left[P_{1,j}(0)\right]^{+}, \quad j \ge 1.$$
 (43)

By using boundary conditions on $(P_0, P_1) \in D(A)$, (42), (43), and $\sum_{k=1}^{\infty} c_k = 1$ for such (ϕ_0, ϕ_1) , we derive

$$\begin{split} & \left\langle \left(A + U + E\right) \left(P_{0}, P_{1}\right), \left(\phi_{0}, \phi_{1}\right) \right\rangle \\ &= \left\{ -\lambda Q + \int_{0}^{\infty} v\left(x\right) P_{0,0}\left(x\right) dx \right. \\ & \left. + \int_{0}^{\infty} b\left(x\right) P_{1,1}\left(x\right) dx \right\} \frac{\left[Q\right]^{+}}{Q} \\ & \left. + \int_{0}^{\infty} \left\{ -\frac{dP_{0,0}\left(x\right)}{dx} - \left[\lambda + v\left(x\right)\right] P_{0,0}\left(x\right) \right\} \frac{\left[P_{0,0}\left(x\right)\right]^{+}}{P_{0,0}\left(x\right)} dx \right. \\ & \left. + \sum_{n=1}^{\infty} \int_{0}^{\infty} \left\{ -\frac{dP_{0,n}\left(x\right)}{dx} - \left[\lambda + v\left(x\right)\right] P_{0,n}\left(x\right) \right. \\ & \left. + \lambda \sum_{k=1}^{n} c_{k} P_{0,n-k}\left(x\right) \right\} \frac{\left[P_{0,n}\left(x\right)\right]^{+}}{P_{0,n}\left(x\right)} dx \right. \\ & \left. + \sum_{n=1}^{\infty} \int_{0}^{\infty} \left\{ -\frac{dP_{1,n}\left(x\right)}{dx} - \left[\lambda + b\left(x\right)\right] P_{1,n}\left(x\right) \right. \end{split}$$

$$+ \lambda \sum_{k=1}^{n} c_{k} P_{1,n-k+1}(x) \left\{ \frac{|P_{1,n}(x)|^{+}}{P_{1,n}(x)} dx \right.$$

$$= -\lambda [Q]^{+} + \frac{[Q]^{+}}{Q} \int_{0}^{\infty} v(x) P_{0,0}(x) dx$$

$$+ \frac{[Q]^{+}}{Q} \int_{0}^{\infty} b(x) P_{1,1}(x) dx$$

$$+ \sum_{n=0}^{\infty} [P_{0,n}(0)]^{+} - \sum_{n=0}^{\infty} \int_{0}^{\infty} [\lambda + v(x)] [P_{0,n}(x)]^{+} dx$$

$$+ \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=k}^{\infty} \int_{0}^{\infty} P_{0,n-k}(x) \frac{[P_{0,n}(x)]^{+}}{P_{0,n}(x)} dx$$

$$+ \sum_{n=1}^{\infty} [P_{1,n}(0)]^{+} - \sum_{n=1}^{\infty} \int_{0}^{\infty} [\lambda + b(x)] [P_{1,n}(x)]^{+} dx$$

$$+ \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=k}^{\infty} \int_{0}^{\infty} P_{1,n-k+1}(x) \frac{[P_{1,n}(x)]^{+}}{P_{1,n}(x)} dx$$

$$\leq -\lambda [Q]^{+} + \frac{[Q]^{+}}{Q} \int_{0}^{\infty} v(x) [P_{0,n}(x)]^{+} dx$$

$$+ \frac{[Q]^{+}}{Q} \int_{0}^{\infty} b(x) [P_{1,1}(x)]^{+} dx$$

$$+ \lambda \sum_{n=1}^{\infty} c_{k} \sum_{n=k}^{\infty} \int_{0}^{\infty} [\lambda + v(x)] [P_{0,n}(x)]^{+} dx$$

$$+ \lambda \sum_{n=1}^{\infty} c_{k} \sum_{n=k}^{\infty} \int_{0}^{\infty} [P_{0,n-k}(x)]^{+} dx$$

$$+ \sum_{n=1}^{\infty} \int_{0}^{\infty} v(x) [P_{0,n}(x)]^{+} dx + \sum_{n=2}^{\infty} \int_{0}^{\infty} b(x) [P_{1,n}(x)]^{+} dx$$

$$+ \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=k}^{\infty} \int_{0}^{\infty} [P_{1,n-k+1}(x)]^{+} dx$$

$$\leq \left(\frac{[Q]^{+}}{Q} - 1 \right)$$

$$\times \left(\int_{0}^{\infty} v(x) [P_{0,n}(x)]^{+} dx + \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=0}^{\infty} \int_{0}^{\infty} [P_{0,n}(x)]^{+} dx$$

$$- \sum_{n=0}^{\infty} \int_{0}^{\infty} \lambda [P_{0,n}(x)]^{+} dx + \lambda \sum_{k=1}^{\infty} c_{k} \sum_{n=0}^{\infty} \int_{0}^{\infty} [P_{0,n}(x)]^{+} dx$$

$$\leq 0.$$

Equation (44) shows that A+U+E is a dispersive operator. From which together with the first step, the second step, and the Phillips theorem, we know that A+U+E generates a positive contraction C_0 -semigroup [18]. By the uniqueness of a C_0 -semigroup we conclude that this semigroup is just T(t).

It is not difficult to see that X^* , the dual space of X, is X^*

$$= \left\{ (q_{0}^{*}, q_{1}^{*}) \middle| \begin{array}{l} q_{0}^{*} = \left(q^{*}, q_{0,0}^{*}, q_{0,1}^{*}, \ldots\right) \\ \in \mathbb{R} \times L^{\infty}\left[0, \infty\right) \times L^{\infty}\left[0, \infty\right) \times \cdots, \\ q_{1}^{*} = \left(q_{1,1}^{*}, q_{1,2}^{*}, \ldots\right) \\ \in L^{\infty}\left[0, \infty\right) \times L^{\infty}\left[0, \infty\right) \times \cdots, \\ \|\|(q_{0}^{*}, q_{1}^{*})\|\| = \sup \left\{ |q^{*}|, \sup_{n \geq 0} \left\|q_{0,n}^{*}\right\|_{L^{\infty}\left[0, \infty\right)} \right\} \\ \sup_{n \geq 1} \left\|q_{1,n}^{*}\right\|_{L^{\infty}\left[0, \infty\right)} \right\} \right\}.$$

$$(45)$$

$$= \left\|(P_{0}, P_{1})\right\|$$

$$\times \left\{-\lambda Q + \int_{0}^{\infty} v\left(x\right) P_{0,0}\left(x\right) dx + \int_{0}^{\infty} b\left(x\right) P_{1,1}\left(x\right) dx\right\} \\ - \left\|(P_{0}, P_{1})\right\| \right\}$$

It is easy to check that X^* is a Banach space. If we take a set S in X as

$$S = \{ (P_0, P_1) \in X \mid Q \ge 0, P_{0,n}(x) \ge 0, n \ge 0;$$

$$P_{1,n}(x) \ge 0, n \ge 1, x \in [0, \infty) \},$$

$$(46)$$

then *S* is a cone in *X*. For $(P_0, P_1) \in D(A) \cap S$, we take

$$(q_0^*, q_1^*) = \|(P_0, P_1)\| \begin{pmatrix} 1\\1\\\vdots \end{pmatrix}, \begin{pmatrix} 1\\1\\\vdots \end{pmatrix} \end{pmatrix} \in X^*,$$
 (47)

then we have

$$\langle (P_0, P_1), (q_0^*, q_1^*) \rangle$$

$$= \| (P_0, P_1) \| \left(|Q| + \sum_{n=0}^{\infty} P_{0,n}(x) dx + \sum_{n=1}^{\infty} P_{1,n}(x) dx \right)$$
(48)

 $= \|(P_0, P_1)\|^2 = \||(q_0^*, q_1^*)|\|^2,$

that is

$$(q_0^*, q_1^*) \in \theta((P_0, P_1))$$

$$= \{ (q_0^*, q_1^*) \in X^* \mid \langle (P_0, P_1), (q_0^*, q_1^*) \rangle$$

$$= \| (P_0, P_1) \|^2 = \| |(q_0^*, q_1^*)| \|^2 \}.$$

$$(49)$$

For such (q_0^*, q_1^*) , by using boundary conditions on $(P_0, P_1) \in D(A) \cap S$ and $\sum_{k=1}^{\infty} c_k = 1$, we have

$$\begin{split} & \left< (A + U + E) \left(P_0, P_1 \right), \left(q_0^*, q_1^* \right) \right> \\ &= \left\| \left(P_0, P_1 \right) \right\| \\ & \times \left\{ -\lambda Q + \int_0^\infty v\left(x \right) P_{0,0} \left(x \right) dx + \int_0^\infty b\left(x \right) P_{1,1} \left(x \right) dx \right\} \\ & + \int_0^\infty \left\{ -\frac{dP_{0,0} \left(x \right)}{dx} - \left[\lambda + v\left(x \right) \right] P_{0,0} \left(x \right) \right\} \left\| \left(P_0, P_1 \right) \right\| dx \end{split}$$

$$\begin{split} &+\sum_{n=1}^{\infty}\int_{0}^{\infty}\left\{-\frac{dP_{0,n}(x)}{dx}-[\lambda+v(x)]\,P_{0,n}(x)\right.\\ &+\lambda\sum_{k=1}^{n}c_{k}P_{0,n-k}(x)\right\}\left\|(P_{0},P_{1})\right\|\,dx\\ &+\sum_{n=1}^{\infty}\int_{0}^{\infty}\left\{-\frac{dP_{1,n}(x)}{dx}-[\lambda+b(x)]\,P_{1,n}(x)\right.\\ &+\lambda\sum_{k=1}^{n}c_{k}P_{1,n-k+1}(x)\right\}\left\|(P_{0},P_{1})\right\|\,dx\\ &=\left\|(P_{0},P_{1})\right\|\\ &\times\left\{-\lambda Q+\int_{0}^{\infty}v(x)\,P_{0,0}(x)\,dx+\int_{0}^{\infty}b(x)\,P_{1,1}(x)\,dx\right\}\\ &-\left\|(P_{0},P_{1})\right\|\\ &\times\left\{\sum_{n=0}^{\infty}\int_{0}^{\infty}-\frac{dP_{0,n}(x)}{dx}\,dx+\sum_{n=0}^{\infty}\int_{0}^{\infty}\left[\lambda+v(x)\right]P_{0,n}(x)\,dx\right.\\ &-\lambda\sum_{k=1}^{\infty}c_{k}\sum_{n=0}^{\infty}\int_{0}^{\infty}P_{0,n}(x)\,dx+\sum_{n=1}^{\infty}\int_{0}^{\infty}\frac{dP_{1,n}(x)}{dx}\,dx\\ &+\sum_{n=1}^{\infty}\int_{0}^{\infty}\left[\lambda+b(x)\right]P_{1,n}(x)\,dx\\ &-\lambda\sum_{k=1}^{\infty}c_{k}\sum_{n=1}^{\infty}\int_{0}^{\infty}P_{1,n}(x)\,dx\right\}\\ &=\left\|(P_{0},P_{1})\right\|\\ &\times\left\{-\lambda Q+\int_{0}^{\infty}v(x)\,P_{0,0}(x)\,dx+\int_{0}^{\infty}b(x)\,P_{1,1}(x)\,dx\right\}\\ &-\left\|(P_{0},P_{1})\right\|\\ &\times\left\{-\lambda Q+\sum_{n=0}^{\infty}\int_{0}^{\infty}v(x)\,P_{0,n}(x)\,dx\right.\\ &-\sum_{n=1}^{\infty}\int_{0}^{\infty}v(x)\,P_{0,n}(x)\,dx\\ &-\sum_{n=1}^{\infty}\int_{0}^{\infty}v(x)\,P_{0,n}(x)\,dx\right.\\ &=0. \end{split}$$

Which shows that A + U + E is a conservative operator. So we can use the Fattorini theorem [19] and state it as follows.

(50)

Theorem 2. T(t) is isometric for the initial value of the system (8); that is,

$$||T(t)(P_0, P_1)(0)|| = ||(P_0, P_1)(0)||, \quad \forall t \in [0, \infty).$$
 (51)

Proof. Since A + U + E is conservative with respect to θ and $(P_0, P_1)(0) \in D(A^2) \cap S$, from the Taylor expansion of T(t+h) for $t, h \ge 0$ we have

$$T(t+h)(P_{0}, P_{1})(0)$$

$$= T(t)(P_{0}, P_{1})(0) + h(A+U+E)T(t)(P_{0}, P_{1})(0)$$

$$+ \int_{t}^{t+h} (t+h-s)T(s)(A+U+E)^{2}(P_{0}, P_{1})(0) ds$$

$$= T(t)(P_{0}, P_{1})(0) + h(A+U+E)T(t)(P_{0}, P_{1})(0)$$

$$+ h\rho(t,h),$$
(52)

where $\|\rho(t,h)\| \to 0$ as $h \to 0$, uniformly in $t \ge 0$. Then $\|T(t+h)(P_0,P_1)(0)\| \|T(t)(P_0,P_1)(0)\|$ $\ge \left|\left\langle T(t+h)(P_0,P_1)(0), (T(t)(P_0,P_1)(0))^* \right\rangle\right|$ $\ge \operatorname{Re}\left\langle T(t+h)(P_0,P_1)(0), (T(t)(P_0,P_1)(0))^* \right\rangle \quad (53)$

$$= \|T(t)(P_0, P_1)(0)\|^2 + h \operatorname{Re} \langle \rho(t, h), (T(t)(P_0, P_1)(0))^* \rangle.$$

In view of (52) and the fact that A+U+E is conservative with respect to θ , consider the set

$$\Omega = \left\{ t \in [0, \infty) \mid ||T(t)(P_0, P_1)(0)|| = ||(P_0, P_1)(0)|| \right\}. \tag{54}$$

Since $0 \in \Omega$, Ω is nonempty, moreover Ω is obviously a closed interval because of continuity of T(t). If $\Omega \neq [0, \infty)$, then let t_0 be the right end point of Ω and $\eta > 0$ is so small that $\|T(t)(P_0, P_1)(0)\|$ is bounded away from zero in $t_0 \leq t \leq t_0 + \eta$. For any such t we divide (53) by $\|T(t)(P_0, P_1)(0)\|$ and get

$$||T(t+h)(P_{0}, P_{1})(0)||$$

$$\geq ||T(t)(P_{0}, P_{1})(0)|| + \frac{h}{||T(t)(P_{0}, P_{1})(0)||}$$

$$\times \operatorname{Re} \langle \rho(t, h), (T(t)(P_{0}, P_{1})(0))^{*} \rangle$$

$$\geq ||T(t)(P_{0}, P_{1})(0)|| - h\beta(t, h),$$
(55)

where $\beta(t,h)$ is positive and $\beta(t,h) \to 0$ when $h \to 0$, uniformly in $t_0 \le t \le t_0 + \eta$.

Let now ϵ be are small positive number and $\delta > 0$ such that $\|\beta(t,h)\| \le \epsilon$ for $0 \le h \le \delta$ and $t_0 \le t \le t_0 + \eta$. Let $t_0 < t_1 < t_2 < \cdots < t_m = t_0 + \eta$ be partition of the interval $t_0 \le t \le t_0 + \eta$ such that $t_j - t_{j-1} \le \delta$ $(1 \le j \le m)$. Then by (55), one has

$$0 \leq \|T(t_{0})(P_{0}, P_{1})(0)\| - \|T(t_{0} + \eta)(P_{0}, P_{1})(0)\|$$

$$\leq \sum_{j=1}^{m} (\|T(t_{j-1})(P_{0}, P_{1})(0)\| - \|T(t_{j})(P_{0}, P_{1})(0)\|)$$

$$\leq \sum_{j=1}^{m} (t_{j} - t_{j-1}) \beta(t_{j}, t_{j} - t_{j-1}) \leq \eta \epsilon.$$
(56)

Since ϵ is arbitrary, it follows that $\|T(t_0 + \eta)(P_0, P_1)(0)\| = \|T(t_0)(P_0, P_1)(0)\|$, which contradicts the fact that t_0 is the right endpoint of Ω . Hence $\Omega = [0, \infty)$. That is, $\|T(t)(P_0, P_1)(0)\| = \|(P_0, P_1)(0)\|$ for $t \in [0, \infty)$. The proof of the theorem is complete.

From Theorems 1 and 2 we obtain the main result in this paper.

Theorem 3. If $v = \sup_{x \in [0,\infty)} v(x) < \infty$, $b = \sup_{x \in [0,\infty)} b(x) < \infty$, then the system (8) has a unique nonnegative time-dependent solution $(P_0, P_1)(x, t)$, which satisfies

$$\|(P_0, P_1)(\cdot, t)\| = 1, \quad \forall t \in [0, \infty).$$
 (57)

Proof. Since $(P_0, P_1)(0) \in D(A^2) \cap S$, by Theorem 1 and Theorem 11 in Gupur et al. [18], we know that the system (8) has a unique nonnegative time-dependent solution $(P_0, P_1)(x, t)$ which can be expressed as

$$(P_0, P_1)(x, t) = T(t)(P_0, P_1)(0), \quad \forall t \in [0, \infty).$$
 (58)

From which together with Theorem 2 (i.e., (51)) we have

$$\|(P_{0}, P_{1})(\cdot, t)\| = \|T(t)(P_{0}, P_{1})(0)\| = \|(P_{0}, P_{1})(0)\| = 1,$$

$$\forall t \in [0, \infty),$$
(59)

this just reflects the physical background of the problem. \Box

4. Concluding Remarks

If we know the spectrum of A + U + E on the imaginary axis, then by Theorem 1 and Theorem 14 in Gupur et al. [18], we obtain the asymptotic behavior of the time-dependent solution of the system (8), which describes Hypothesis 2. It is our next research work.

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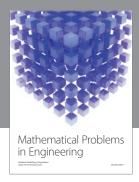
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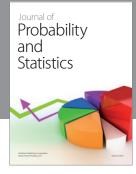
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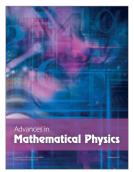


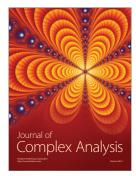


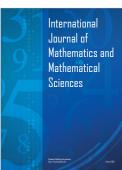


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