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Generalized diffusion problems in a conical domain, part II

Rabah Labbas, Stéphane Maingot & Alexandre Thorel

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Abstract

After different variables and functions changes, the generalized dispersal problem, recalled in (1) below and considered in part I, see [14], leads us to invert a sum of linear operators in a suitable Banach space, see (2) below.

The essential result of this second part lies in the complete study of this sum using the two well-known strategies: the one of Da Prato-Grisvard [4] and the one of Dore-Venni [6].

Key Words and Phrases: Sum of linear operators, second and fourth order boundary value problem, functional calculus, bounded imaginary powers, maximal regularity

2020 Mathematics Subject Classification: 34G10, 35B65, 35C15, 35R20, 47A60.

1 Introduction and main result

This work is a natural continuation of [14], where we have studied, for $k > 0$, the following problem

$$\begin{cases} \Delta^2 u - k\Delta u = f & \text{in } S_{\omega,\rho} \\ u = \frac{\partial u}{\partial n} = 0 & \text{on } \Gamma_0 \cup \Gamma_{\omega,\rho}, \end{cases} \quad (1)$$

where, for given $\rho > 0$ and $\omega \in (0, 2\pi]$:

$$\begin{cases} S_{\omega,\rho} &= \{(x, y) = (r \cos \theta, r \sin \theta) : 0 < r < \rho \text{ and } 0 < \theta < \omega\}, \\ \Gamma_0 &= (0, +\infty) \times \{0\} \\ \Gamma_{\omega,\rho} &= \{(r \cos \omega, r \sin \omega) : 0 < r < \rho\}. \end{cases}$$

Note that a similar problem set in a cylindrical domain has been already studied by [15], but in the present paper, since the domain is conical, the study is completely different.

After using the polar coordinates $v(r, \theta) = u(r \cos \theta, r \sin \theta)$, the function

$$\phi(t)(\theta) := \phi(t, \theta) = \frac{v(\rho e^{-t}, \theta)}{\rho e^{-t}}, \quad t > 0,$$

and the abstract vector-valued function

$$V(t) = \begin{pmatrix} e^{\nu t} \phi(t) \\ e^{\nu t} \phi''(t) \end{pmatrix}, \quad \text{with } \nu = 3 - \frac{2}{p} \in (1, 3),$$

the above study led us, to solve the following abstract equation

$$(\mathcal{L}_1 + \mathcal{L}_2) V + k\rho^2 (\mathcal{P}_1 + \mathcal{P}_2) V = \mathcal{F}, \quad (2)$$

where $\mathcal{F} \in L^p(0, +\infty; W_0^{2,p}(0, \omega) \times L^p(0, \omega))$, with $p \in (1, +\infty)$. Operators \mathcal{L}_1 , \mathcal{L}_2 , \mathcal{P}_1 and \mathcal{P}_2 , introduced in [14], are recalled here for the reader convenience:

$$\begin{cases} D(\mathcal{L}_1) &= \{V \in W^{2,p}(0, +\infty; X) : V(0) = V(+\infty) = 0\} \\ [\mathcal{L}_1(V)](t) &= (\partial_t - \nu I)^2 V(t) = V''(t) - 2\nu V'(t) + \nu^2 V(t), \end{cases}$$

with $\nu \in \mathbb{R}$ fixed,

$$\begin{cases} D(\mathcal{L}_2) &= \{V \in L^p(0, +\infty; X) : \text{for a.e. } t \in (0, +\infty), V(t) \in D(\mathcal{A})\} \\ [\mathcal{L}_2(V)](t) &= -\mathcal{A}V(t), \end{cases}$$

with

$$\begin{cases} D(\mathcal{A}) &= [W^{4,p}(0, \omega) \cap W_0^{2,p}(0, \omega)] \times W_0^{2,p}(0, \omega) \subset X \\ \mathcal{A} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} &= \begin{pmatrix} \psi_2 \\ -\left(\frac{\partial^2}{\partial \theta^2} + 1\right)^2 \psi_1 - 2\left(\frac{\partial^2}{\partial \theta^2} - 1\right) \psi_2 \end{pmatrix}, \quad \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \in D(\mathcal{A}), \end{cases}$$

$$\begin{cases} D(\mathcal{P}_1) &= \{V \in L^p(0, +\infty; X) : \text{for a.e. } t \in (0, +\infty), V(t) \in D(\mathcal{A}_0)\} \\ [\mathcal{P}_1(V)](t) &= -e^{-2t} \mathcal{A}_0 V(t), \end{cases}$$

with

$$\begin{cases} D(\mathcal{A}_0) &= W_0^{2,p}(0, \omega) \times L^p(0, \omega) = X \\ \mathcal{A}_0 \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} &= \begin{pmatrix} 0 \\ \left(\frac{\partial^2}{\partial \theta^2} + 1\right) \psi_1 + \psi_2 \end{pmatrix}, \quad \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \in D(\mathcal{A}_0), \end{cases}$$

and

$$\begin{cases} D(\mathcal{P}_2) &= W^{1,p}(0, +\infty; X) \\ [\mathcal{P}_2(V)](t) &= -e^{-2t} (\mathcal{B}_2 V)(t), \end{cases}$$

with

$$\mathcal{B}_2 = \begin{pmatrix} 0 & 0 \\ -2(\partial_t - \nu I) & 0 \end{pmatrix}.$$

In the present paper, we will focus ourselves on the resolution of equation (2). Among others, we need to use the fact that the roots of the following equation

$$(\sinh(z) + z)(\sinh(z) - z) = 0,$$

in $\mathbb{C}_+ := \{w \in \mathbb{C} : \text{Re}(w) > 0\}$, constitute a family of complex numbers $(z_j)_{j \geq 1}$ such that

$$\tau := \min_{j \geq 1} |\text{Im}(z_j)| > 0 \quad \text{and} \quad |z_j| \longrightarrow +\infty.$$

These roots are computed in [7] with $\tau \simeq 4.21239$.

Our main result is the following.

Theorem 1.1. Let $\mathcal{F} \in L^p(0, +\infty; X)$ and assume that

$$\omega \nu < \tau. \tag{3}$$

Then, there exists $\rho_0 > 0$ such that for all $\rho \in (0, \rho_0]$, the abstract equation

$$(\mathcal{L}_1 + \mathcal{L}_2)V + k\rho^2(\mathcal{P}_1 + \mathcal{P}_2)V = \mathcal{F},$$

has a unique classical solution $V \in L^p(0, +\infty; X)$, that is

$$V \in W^{2,p}(0, +\infty; X) \cap L^p(0, +\infty; D(\mathcal{A})).$$

In particular, $\mathcal{L}_1 + \mathcal{L}_2$ is a closed operator and $V \in D(\mathcal{L}_1 + \mathcal{L}_2)$.

This second part is organized as follows. Section 2 is devoted to some recalls. In Section 3, we analyze the spectral properties of operators \mathcal{L}_1 and \mathcal{L}_2 in view to study the invertibility of the closedness of the sum $\overline{\mathcal{L}_1 + \mathcal{L}_2}$ in Section 4. In Section 5, by considering that operator $k\rho^2(\mathcal{P}_1 + \mathcal{P}_2)$ is a perturbation, we deduce the existence and the uniqueness of a strong solution of equation (2). Finally, Section 6 is devoted to the proof of our main result given in Theorem 1.1.

2 Definitions and prerequisites

2.1 The class of Bounded Imaginary Powers of operators

Definition 2.1. A Banach space X is a UMD space if and only if for all $p \in (1, +\infty)$, the Hilbert transform is bounded from $L^p(\mathbb{R}, X)$ into itself (see [2] and [3]).

Definition 2.2. Let $\alpha \in (0, \pi)$. $\text{Sect}(\alpha)$ denotes the space of closed linear operators T_1 which satisfying

$$\begin{aligned} i) \quad & \sigma(T_1) \subset \overline{S_\alpha}, \\ ii) \quad & \forall \alpha' \in (\alpha, \pi), \quad \sup \left\{ \|\lambda(\lambda I - T_1)^{-1}\|_{\mathcal{L}(X)} : \lambda \in \mathbb{C} \setminus \overline{S_{\alpha'}} \right\} < +\infty, \end{aligned}$$

where

$$S_\alpha := \begin{cases} \{z \in \mathbb{C} : z \neq 0 \text{ and } |\arg(z)| < \alpha\} & \text{if } \alpha \in (0, \pi) \\ (0, +\infty) & \text{if } \alpha = 0, \end{cases} \quad (4)$$

see [9], p. 19. Such an operator T_1 is called sectorial operator of angle α .

Remark 2.3. From [11], p. 342, we know that any injective sectorial operator T_1 admits imaginary powers T_1^{is} for all $s \in \mathbb{R}$; but in general, T_1^{is} is not bounded.

Definition 2.4. Let $\theta \in [0, \pi)$. We denote by $\text{BIP}(X, \theta)$, the class of sectorial injective operators T_2 such that

$$\begin{aligned} i) \quad & \overline{D(T_2)} = \overline{R(T_2)} = X, \\ ii) \quad & \forall s \in \mathbb{R}, \quad T_2^{is} \in \mathcal{L}(X), \\ iii) \quad & \exists C \geq 1, \forall s \in \mathbb{R}, \quad \|T_2^{is}\|_{\mathcal{L}(X)} \leq C e^{|s|\theta}, \end{aligned}$$

see [19], p. 430.

2.2 Recall on the sum of linear operators

Let us fix a pair of two closed linear densely defined operators \mathcal{M}_1 and \mathcal{M}_2 in a general Banach space \mathcal{E} . We note their domains by $D(\mathcal{M}_1)$ and $D(\mathcal{M}_2)$ respectively. Then we can define their sum by

$$\begin{cases} \mathcal{M}_1 w + \mathcal{M}_2 w \\ w \in D(\mathcal{M}_1) \cap D(\mathcal{M}_2). \end{cases}$$

We assume the following hypotheses

(H_1) There exist $\theta_{\mathcal{M}_1} \in [0, \pi)$, $\theta_{\mathcal{M}_2} \in [0, \pi)$, $C > 0$ and $R > 0$ such that

$$\begin{cases} \rho(\mathcal{M}_1) \supset \Sigma_{1,R} = \{z \in \mathbb{C} \setminus \{0\} : |z| \geq R \text{ and } |\arg(z)| < \pi - \theta_{\mathcal{M}_1}\} \\ \forall z \in \Sigma_{1,R}, \quad \|(\mathcal{M}_1 - zI)^{-1}\| \leq \frac{C}{|z|}, \end{cases}$$

and

$$\begin{cases} \rho(\mathcal{M}_2) \supset \Sigma_{2,R} = \{z \in \mathbb{C} \setminus \{0\} : |z| \geq R \text{ and } |\arg(z)| < \pi - \theta_{\mathcal{M}_2}\} \\ \forall z \in \Sigma_{2,R}, \quad \|(\mathcal{M}_2 - zI)^{-1}\| \leq \frac{C}{|z|}, \end{cases}$$

with

$$\theta_{\mathcal{M}_1} + \theta_{\mathcal{M}_2} < \pi.$$

(H_2) $\sigma(\mathcal{M}_1) \cap \sigma(-\mathcal{M}_2) = \emptyset$.

(H_3) The resolvents of \mathcal{M}_1 and \mathcal{M}_2 commute, that is

$$(\mathcal{M}_1 - \lambda I)^{-1} (\mathcal{M}_2 - \mu I)^{-1} = (\mathcal{M}_2 - \mu I)^{-1} (\mathcal{M}_1 - \lambda I)^{-1},$$

for all $\lambda \in \rho(\mathcal{M}_1)$ and all $\mu \in \rho(\mathcal{M}_2)$.

Remark 2.5. Note that from (H_2), we have $\rho(\mathcal{M}_1) \cup \rho(-\mathcal{M}_2) = \mathbb{C}$ and in particular \mathcal{M}_1 or \mathcal{M}_2 is boundedly invertible.

Theorem 2.6 ([4], [8]). Assume that (H_1), (H_2) and (H_3) hold. Then, operator $\mathcal{M}_1 + \mathcal{M}_2$ is closable. Its closure $\overline{\mathcal{M}_1 + \mathcal{M}_2}$ is boundedly invertible and

$$\left(\overline{\mathcal{M}_1 + \mathcal{M}_2}\right)^{-1} = \frac{-1}{2i\pi} \int_{\Gamma} (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} dz; \quad (5)$$

where Γ is a path which separates $\sigma(\mathcal{M}_1)$ and $\sigma(-\mathcal{M}_2)$ and joins $\infty e^{-i\theta_0}$ to $\infty e^{i\theta_0}$ with θ_0 such that

$$\theta_{\mathcal{M}_1} < \theta_0 < \pi - \theta_{\mathcal{M}_2}.$$

This Theorem is proved in [4] (Theorem 3.7, p. 324), when $R = 0$ and has been extended to the case $R \geq 0$ in [8] (Theorem 2.1, p. 7). In this last case, the curve Γ does not need to be connected.

Corollary 2.7. Assume (H_1), (H_2) and (H_3) hold. Let $i = 1, 2$ and \mathcal{E}_i a Banach space with $D(\mathcal{M}_i) \hookrightarrow \mathcal{E}_i \hookrightarrow \mathcal{E}$ such that there exist $C > 0$, $\delta \in (0, 1)$ satisfying

$$\begin{cases} \|w\|_{\mathcal{E}_i} \leq C \left(\|w\|_{\mathcal{E}} + \|w\|_{\mathcal{E}}^{1-\delta} \|\mathcal{M}_i w\|_{\mathcal{E}}^{\delta} \right) \\ \text{for every } w \in D(\mathcal{M}_i), \end{cases} \quad (6)$$

then $D\left(\overline{\mathcal{M}_1 + \mathcal{M}_2}\right) \subset \mathcal{E}_i$.

Proof. It is enough to prove that the integral in (5) converges in \mathcal{E}_1 . For all $\xi \in \mathcal{E}$, we have

$$\left\| \int_{\Gamma} (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi dz \right\|_{\mathcal{E}_1} \leq \int_{\Gamma} \left\| (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}_1} |dz|,$$

then, applying (6), we obtain

$$\begin{aligned} & \left\| (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}_1} \\ & \leq C \left\| (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}} \\ & + C \left\| (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}}^{1-\delta} \left\| \mathcal{M}_1 (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}}^{\delta}; \end{aligned}$$

Now, for all $z \in \Gamma$, we have

$$\begin{aligned} & \left\| (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}}^{1-\delta} \left\| \mathcal{M}_1 (\mathcal{M}_1 - zI)^{-1} (\mathcal{M}_2 + zI)^{-1} \xi \right\|_{\mathcal{E}}^{\delta} \\ & \leq \frac{(C_1(\theta_1)C_2(\theta_2))^{1-\delta}}{|z|^{2(1-\delta)}} \frac{C_1(\theta_1)^{\delta} C_2(\theta_2)^{\delta}}{|z|^{\delta}} \|\xi\|_{\mathcal{E}} = \frac{C_1(\theta_1)C_2(\theta_2)}{|z|^{1+(1-\delta)}} \|\xi\|_{\mathcal{E}}, \end{aligned}$$

from which we deduce the convergence of the integral in (5). The same result holds true replacing \mathcal{M}_1 by \mathcal{M}_2 . \square

3 Spectral study of operators

In all the sequel, in view to apply the above results, we will consider the following particular Banach space

$$\mathcal{E} = L^p(0, +\infty; X),$$

equipped with its natural norm.

3.1 Study of operator \mathcal{L}_1

We study the spectral equation

$$\mathcal{L}_1 V - \lambda V = R,$$

where $V \in D(\mathcal{L}_1)$, $R \in \mathcal{E}$ and $\lambda \in \mathbb{C}$ (which will be precised below), that is

$$\begin{cases} V''(t) - 2\nu V'(t) + (\nu^2 - \lambda)V(t) = R(t), & t > 0 \\ V(0) = 0, \quad V(+\infty) = 0. \end{cases} \quad (7)$$

We set

$$\Sigma_\nu = \{z \in \mathbb{C} \setminus \mathbb{R}_- : \operatorname{Re}(\sqrt{z}) > \nu\}.$$

Now, let us precise this set. For all $z = x + iy \in \mathbb{C} \setminus \mathbb{R}_-$, we have

$$\operatorname{Re}(\sqrt{z}) > \nu \iff \sqrt{\frac{|z| + \operatorname{Re}(z)}{2}} > \nu \iff \sqrt{x^2 + y^2} > 2\nu^2 - x.$$

- First case : if $x > \nu^2$, we have $\sqrt{x^2 + y^2} + x \geq 2x > 2\nu^2$, then $\operatorname{Re}(\sqrt{z}) > \nu$.
- Second case : if $x \leq \nu^2$, then $y^2 + 4\nu^2 x - 4\nu^4 > 0$. Thus, we deduce that Σ_ν is strictly outside the parabola of equation

$$y^2 + 4\nu^2 x - 4\nu^4 = 0,$$

turned towards the negative real axis and passing through the points $(\nu^2, 0)$, $(0, 2\nu^2)$ and $(0, -2\nu^2)$.

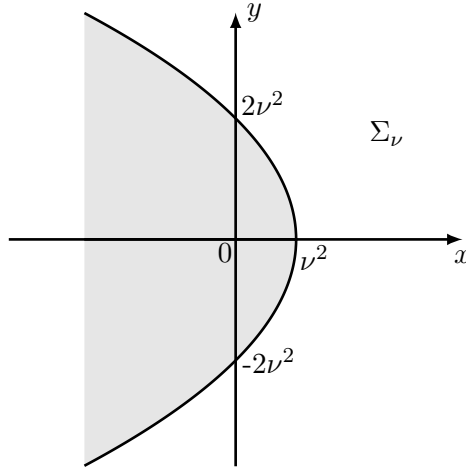


Figure 1: This figure represents Σ_ν .

Now, let $\varepsilon_{\mathcal{L}_1}$ be a small fixed positive number and consider the following set

$$\Sigma_{\mathcal{L}_1} := \left\{ \lambda \in \Sigma_\nu, \quad |\arg(\lambda)| \leq \pi - 2\varepsilon_{\mathcal{L}_1} \quad \text{and} \quad |\lambda| \geq \frac{4\nu^2}{\sin^2(\varepsilon_{\mathcal{L}_1})} \right\}. \quad (8)$$

We then obtain the following proposition.

Proposition 3.1. The linear operator \mathcal{L}_1 is closed and densely defined in $W^{2,p}(0, +\infty; X)$. Moreover, there exists a constant $M_{\mathcal{L}_1} > 0$ such that for all $\lambda \in \Sigma_{\mathcal{L}_1}$, operator $\mathcal{L}_1 - \lambda I$ is invertible with bounded inverse and

$$\|(\mathcal{L}_1 - \lambda I)^{-1}\|_{\mathcal{L}(\mathcal{E})} \leq \frac{M_{\mathcal{L}_1}}{|\lambda|}.$$

Therefore, assumption (H_1) in Section 2.2 is verified for \mathcal{L}_1 with

$$\theta_{\mathcal{L}_1} = 2\varepsilon_{\mathcal{L}_1}. \quad (9)$$

Proof. Let $\lambda \in \Sigma_\nu$. From [5], Theorem 2, p. 712, there exists a unique solution $V \in W^{2,p}(0, +\infty; X)$ of problem (7), given by

$$\begin{aligned} V(t) = & \frac{e^{t(\nu-\sqrt{\lambda})}}{2\sqrt{\lambda}} \int_0^{+\infty} e^{-s(\nu+\sqrt{\lambda})} R(s) ds \\ & - \frac{1}{2\sqrt{\lambda}} \left(\int_0^t e^{(t-s)(\nu-\sqrt{\lambda})} R(s) ds + \int_t^{+\infty} e^{-(s-t)(\nu+\sqrt{\lambda})} R(s) ds \right), \end{aligned} \quad (10)$$

see formula (15) in [5] where $L_1 := -\nu I - \sqrt{\lambda} I$ and $L_2 := \nu I - \sqrt{\lambda} I$. It follows that $\Sigma_\nu \subset \rho(\mathcal{L}_1)$. This proves that \mathcal{L}_1 is closed. The boundary conditions are verified by using Lemma 8, p. 718 in [5].

Moreover, for all $\lambda \in \Sigma_\nu$, since $\operatorname{Re}(\sqrt{\lambda}) > \nu$, from (10), we obtain

$$\begin{aligned} \|V\|_{\mathcal{E}} \leq & \frac{1}{2\sqrt{|\lambda|}} \left(\int_0^{+\infty} e^{-tp(\operatorname{Re}(\sqrt{\lambda})-\nu)} dt \right)^{1/p} \int_0^{+\infty} e^{-s(\nu+\operatorname{Re}(\sqrt{\lambda}))} \|R(s)\|_X ds \\ & + \sup_{t \in \mathbb{R}_+} \left(\int_0^t |e^{(t-s)(\nu-\sqrt{\lambda})}| ds + \int_t^{+\infty} |e^{-(s-t)(\nu+\sqrt{\lambda})}| ds \right) \frac{\|R\|_{\mathcal{E}}}{2\sqrt{|\lambda|}}, \end{aligned}$$

hence, noting q the conjugate exponent of p , we have

$$\begin{aligned} \|V\|_{\mathcal{E}} \leq & \left(\frac{1}{p(\operatorname{Re}(\sqrt{\lambda}) - \nu)} \right)^{1/p} \left(\int_0^{+\infty} e^{-sq(\nu+\operatorname{Re}(\sqrt{\lambda}))} ds \right)^{1/q} \frac{\|R\|_{\mathcal{E}}}{2\sqrt{|\lambda|}} \\ & + \sup_{t \in \mathbb{R}_+} \left(\frac{1 - e^{-t(\operatorname{Re}(\sqrt{\lambda})-\nu)}}{\operatorname{Re}(\sqrt{\lambda}) - \nu} + \frac{1}{\operatorname{Re}(\sqrt{\lambda}) + \nu} \right) \frac{\|R\|_{\mathcal{E}}}{2\sqrt{|\lambda|}} \\ \leq & \frac{1}{p^{1/p}(\operatorname{Re}(\sqrt{\lambda}) - \nu)^{1/p}} \frac{1}{q^{1/q}(\operatorname{Re}(\sqrt{\lambda}) + \nu)^{1/q}} \frac{\|R\|_{\mathcal{E}}}{2\sqrt{|\lambda|}} \\ & + \frac{2}{\operatorname{Re}(\sqrt{\lambda}) - \nu} \frac{\|R\|_{\mathcal{E}}}{2\sqrt{|\lambda|}} \\ \leq & \frac{2}{\operatorname{Re}(\sqrt{\lambda}) - \nu} \frac{\|R\|_{\mathcal{E}}}{\sqrt{|\lambda|}}. \end{aligned}$$

Let $\lambda = |\lambda|e^{i\arg(\lambda)} \in \Sigma_{\mathcal{L}_1}$, then $|\arg(\lambda)| \leq \pi - 2\varepsilon_{\mathcal{L}_1}$. Thus

$$\begin{aligned} \operatorname{Re}(\sqrt{\lambda}) - \nu & \geq \sqrt{|\lambda|} \cos\left(\frac{\arg(\lambda)}{2}\right) - \nu \geq \sqrt{|\lambda|} \cos\left(\frac{\pi}{2} - \varepsilon_{\mathcal{L}_1}\right) - \nu \\ & \geq \sqrt{|\lambda|} \sin(\varepsilon_{\mathcal{L}_1}) - \frac{\sqrt{|\lambda|}}{2} \sin(\varepsilon_{\mathcal{L}_1}) \geq \frac{\sqrt{|\lambda|}}{2} \sin(\varepsilon_{\mathcal{L}_1}). \end{aligned}$$

Therefore, setting $M_{\mathcal{L}_1} = \frac{4}{\sin(\varepsilon_{\mathcal{L}_1})} > 0$ such that

$$\|V\|_{\mathcal{E}} \leq \frac{M_{\mathcal{L}_1}}{|\lambda|} \|R\|_{\mathcal{E}}. \quad (11)$$

□

3.2 Study of operator \mathcal{L}_2

In this section, in view to determine the spectral properties of \mathcal{L}_2 , since $\mathcal{L}_2 = -\mathcal{A}$, we will study the spectral properties of \mathcal{A} .

We focus ourselves, for $\lambda \leq 0$, on the following spectral equation

$$\mathcal{A}\Psi - \lambda\Psi = F, \quad (12)$$

which writes

$$\begin{pmatrix} 0 & 1 \\ -\left(\frac{\partial^2}{\partial\theta^2} + 1\right)^2 & -2\left(\frac{\partial^2}{\partial\theta^2} - 1\right) \end{pmatrix} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} - \lambda \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix},$$

with $F_1 \in W_0^{2,p}(0, \omega)$ and $F_2 \in L^p(0, \omega)$.

We have to find the unique couple $(\psi_1, \psi_2) \in (W^{4,p}(0, \omega) \cap W_0^{2,p}(0, \omega)) \times W_0^{2,p}(0, \omega)$, which satisfies the following system

$$\begin{cases} \psi_2 - \lambda\psi_1 & = F_1 \\ -\frac{\partial^4}{\partial\theta^4}\psi_1 - 2\frac{\partial^2}{\partial\theta^2}\psi_1 - \psi_1 - 2\frac{\partial^2}{\partial\theta^2}\psi_2 + 2\psi_2 - \lambda\psi_2 & = F_2. \end{cases}$$

Thus, we first have to solve

$$\begin{cases} -\frac{\partial^4}{\partial\theta^4}\psi_1 - 2\frac{\partial^2}{\partial\theta^2}\psi_1 - \psi_1 - 2\frac{\partial^2}{\partial\theta^2}(\lambda\psi_1 + F_1) + (2 - \lambda)(\lambda\psi_1 + F_1) = F_2 \\ \psi_1 \in W^{4,p}(0, \omega) \cap W_0^{2,p}(0, \omega), \end{cases}$$

that is

$$\begin{cases} -\psi_1^{(4)} - 2(1 + \lambda)\psi_1'' - (\lambda - 1)^2\psi_1 = F_2 + 2F_1'' + (\lambda - 2)F_1 \\ \psi_1(0) = \psi_1(\omega) = \psi_1'(0) = \psi_1'(\omega) = 0. \end{cases}$$

Set $G_\lambda = -F_2 - 2(F_1'' - F_1) - \lambda F_1$, it follows that the previous system writes

$$\begin{cases} \psi_1^{(4)} + 2(\lambda + 1)\psi_1'' + (\lambda - 1)^2\psi_1 = G_\lambda \\ \psi_1(0) = \psi_1(\omega) = \psi_1'(0) = \psi_1'(\omega) = 0. \end{cases} \quad (13)$$

Then, the characteristic equation

$$\chi^4 + 2(1 + \lambda)\chi^2 + (\lambda - 1)^2 = 0,$$

admits, for $\lambda < 0$, the following four distinct solutions

$$\begin{cases} \alpha_1 = \sqrt{-\lambda} + i, & \alpha_3 = -\alpha_1 \\ \alpha_2 = \sqrt{-\lambda} - i, & \alpha_4 = -\alpha_2, \end{cases} \quad (14)$$

and for $\lambda = 0$, two double solutions that are i and $-i$.

We have to distinguish the two cases : $\lambda = 0$ and $\lambda < 0$.

3.2.1 Case $\lambda = 0$: Invertibility of \mathcal{A}

Proposition 3.2. \mathcal{A} is invertible with bounded inverse *i.e.* $0 \in \rho(\mathcal{A})$ and there exists $\varepsilon_0 > 0$, such that $\overline{B(0, \varepsilon_0)} \subset \rho(\mathcal{A})$.

Proof. Here $\lambda = 0$. We have to solve (12). This is equivalent to solve (13) which writes as

$$\begin{cases} \psi_1^{(4)} + 2\psi_1'' + \psi_1 = G_0 \\ \psi_1(0) = \psi_1(\omega) = \psi_1'(0) = \psi_1'(\omega) = 0. \end{cases} \quad (15)$$

From [22], Theorem 2.8, statement 2., there exists a unique classical solution of problem (15). Thus, using the closed graph theorem, there exists $C_1 > 0$ such that

$$\|\psi_1''\|_{L^p(0,\omega)} \leq C_1 \|G_1\|_{L^p(0,\omega)} \leq C_1 \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{W^{2,p}(0,\omega)} \right) \leq 2C_1 \|F\|_X,$$

and from the Poincaré inequality, there exists $C_\omega > 0$ such that

$$\|\psi_1\|_{W_0^{2,p}(0,\omega)} \leq C_\omega \|\psi_1''\|_{L^p(0,\omega)} \leq 2C_1 C_\omega \|F\|_X.$$

Finally, since $\psi_2 = F_1$, then we have

$$\|\psi_2\|_{L^p(0,\omega)} = \|F_1\|_{L^p(0,\omega)} \leq \|F_2\|_{L^p(0,\omega)} + \|F_1\|_{W^{2,p}(0,\omega)} = \|F\|_X.$$

Therefore, there exists a unique solution Ψ of $\mathcal{A}\Psi = F$ with $\|\Psi\|_X \leq (1 + 2C_1 C_\omega) \|F\|_X$, from which we deduce that there exists $\varepsilon_0 > 0$, such that $\overline{B(0, \varepsilon_0)} \subset \rho(\mathcal{A})$. \square

3.2.2 Case $\lambda < 0$: Spectral study of \mathcal{A}

In order to prove Proposition 3.9, we first have to state the following technical results.

Lemma 3.3. Let $\alpha \in \mathbb{C} \setminus \{0\}$, $a, b \in \mathbb{R}$ with $a < b$ and $f \in W_0^{2,p}(a, b)$. For all $x \in [a, b]$, we set

$$K(x) = \int_a^x e^{-(x-s)\alpha} f(s) ds + \int_x^b e^{-(s-x)\alpha} f(s) ds.$$

Then, we have

$$K(x) = \frac{2}{\alpha} f(x) + \frac{1}{\alpha^2} \int_a^x e^{-(x-s)\alpha} f''(s) ds + \frac{1}{\alpha^2} \int_x^b e^{-(s-x)\alpha} f''(s) ds.$$

Proof. The result is easily obtained by two integrations by parts. \square

Proposition 3.4. For any $\lambda < 0$ problem (13) has a unique solution given by

$$\begin{aligned} \psi_1(\theta) &:= e^{-\theta\alpha_2}(\beta_1 + \beta_2 + \beta_3 + \beta_4) + e^{-(\omega-\theta)\alpha_2}(\beta_3 + \beta_4 - \beta_1 - \beta_2) + S(\theta) \\ &+ \left(e^{-\theta\alpha_1} - e^{-\theta\alpha_2} \right) (\beta_2 + \beta_4) + \left(e^{-(\omega-\theta)\alpha_1} - e^{-(\omega-\theta)\alpha_2} \right) (\beta_4 - \beta_2), \end{aligned} \quad (16)$$

where

$$\begin{cases} \beta_1 &= \frac{1}{4i} U_-^{-1} \frac{1 - e^{-\omega\alpha_1}}{1 - e^{-\omega\alpha_2}} (J(0) - J(\omega)) \\ \beta_2 &= -\frac{1}{4i} U_-^{-1} (J(0) - J(\omega)) \\ \beta_3 &= -\frac{1}{4i} U_+^{-1} \frac{1 + e^{-\omega\alpha_1}}{1 + e^{-\omega\alpha_2}} (J(0) + J(\omega)) \\ \beta_4 &= \frac{1}{4i} U_+^{-1} (J(0) + J(\omega)), \end{cases} \quad (17)$$

with

$$\begin{cases} U_- &:= 1 - e^{-2\omega\sqrt{-\lambda}} - 2\omega\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} \\ U_+ &:= 1 - e^{-2\omega\sqrt{-\lambda}} + 2\omega\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}}, \end{cases} \quad (18)$$

and S is a particular solution of the equation of problem (13) which is given, for all $\theta \in [0, \omega]$, by

$$\begin{aligned} S(\theta) &:= \frac{e^{-\theta\alpha_2}}{2\alpha_2(1-e^{-2\omega\alpha_2})} (J(0) - e^{-\omega\alpha_2}J(\omega)) - \frac{\lambda}{\alpha_1^2\alpha_2^2} F_1(\theta) \\ &\quad + \frac{e^{-(\omega-\theta)\alpha_2}}{2\alpha_2(1-e^{-2\omega\alpha_2})} (J(\omega) - e^{-\omega\alpha_2}J(0)) - \frac{1}{2\alpha_2} J(\theta), \end{aligned} \quad (19)$$

with

$$J(\theta) := \int_0^\theta e^{-(\theta-s)\alpha_2} v(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_2} v(s) ds, \quad (20)$$

where

$$\begin{aligned} v(\theta) &:= \frac{e^{-\theta\alpha_1}}{2\alpha_1(1-e^{-2\omega\alpha_1})} (I(0) - e^{-\omega\alpha_1}I(\omega)) + \frac{\lambda}{\alpha_1^2\alpha_2^2} F_1''(\theta) \\ &\quad + \frac{e^{-(\omega-\theta)\alpha_1}}{2\alpha_1(1-e^{-2\omega\alpha_1})} (I(\omega) - e^{-\omega\alpha_1}I(0)) - \frac{1}{2\alpha_1} I(\theta), \end{aligned} \quad (21)$$

and

$$\begin{aligned} I(\theta) &= \int_0^\theta e^{-(\theta-s)\alpha_1} \left(-F_2 - 2(F_1'' - F_1) + \frac{\lambda}{\alpha_1^2} F_1'' \right) (s) ds \\ &\quad + \int_\theta^\omega e^{-(s-\theta)\alpha_1} \left(-F_2 - 2(F_1'' - F_1) + \frac{\lambda}{\alpha_1^2} F_1'' \right) (s) ds. \end{aligned} \quad (22)$$

Proof. In order to apply results obtained in [12] and [13], we set $L_- = -\alpha_1 I$, $M = -\alpha_2 I$, $r_- = \alpha_1^2 - \alpha_2^2$, $a = 0$ and $b = \omega$. Then, problem (13) reads as

$$\begin{cases} \psi_1^{(4)} - (L_-^2 + M^2)\psi_1'' + L_-^2 M^2 \psi_1 = G_\lambda \\ \psi_1(0) = \psi_1(\omega) = \psi_1'(0) = \psi_1'(\omega) = 0. \end{cases}$$

From [13], there exists a unique solution whose representation formula is explicitly given in [12] by (14)-(15)-(16). This representation formula shows that ψ_1 writes as in (16), with $\beta_1, \beta_2, \beta_3, \beta_4$ given by (17) and

$$\begin{aligned} S(\theta) &= \frac{1}{2\alpha_2} e^{-\theta\alpha_2} Z \int_0^\omega e^{-s\alpha_2} v_0(s) ds + \frac{1}{2\alpha_2} e^{-(\omega-\theta)\alpha_2} Z \int_0^\omega e^{-(\omega-s)\alpha_2} v_0(s) ds \\ &\quad - \frac{1}{2\alpha_2} \int_0^\theta e^{-(\theta-s)\alpha_2} v_0(s) ds - \frac{1}{2\alpha_2} \int_\theta^\omega e^{-(s-\theta)\alpha_2} v_0(s) ds \\ &\quad - \frac{1}{2\alpha_2} e^{-\theta\alpha_2} Z e^{-\omega\alpha_2} \int_0^\omega e^{-(\omega-s)\alpha_2} v_0(s) ds \\ &\quad - \frac{1}{2\alpha_2} e^{-(\omega-\theta)\alpha_2} Z e^{-\omega\alpha_2} \int_0^\omega e^{-s\alpha_2} v_0(s) ds, \quad \theta \in [0, \omega], \end{aligned} \quad (23)$$

where

$$\begin{aligned} v_0(\theta) &:= \frac{1}{2\alpha_1} e^{-\theta\alpha_1} W \int_0^\omega e^{-s\alpha_1} G_\lambda(s) ds + \frac{1}{2\alpha_1} e^{-(\omega-\theta)\alpha_1} W \int_0^\omega e^{-(\omega-s)\alpha_1} G_\lambda(s) ds \\ &\quad - \frac{1}{2\alpha_1} e^{-\theta\alpha_1} W e^{-\omega\alpha_1} \int_0^\omega e^{-(\omega-s)\alpha_1} G_\lambda(s) ds \\ &\quad - \frac{1}{2\alpha_1} e^{-(\omega-\theta)\alpha_1} W e^{-\omega\alpha_1} \int_0^\omega e^{-s\alpha_1} G_\lambda(s) ds \\ &\quad - \frac{1}{2\alpha_1} I_1(\theta), \quad \theta \in [0, \omega], \end{aligned} \quad (24)$$

with $Z := (1 - e^{-2\omega\alpha_2})^{-1}$, $W := (1 - e^{-2\omega\alpha_1})^{-1}$ and

$$I_1(\theta) = \int_0^\theta e^{-(\theta-s)\alpha_1} G_\lambda(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_1} G_\lambda(s) ds. \quad (25)$$

Then, since $G_\lambda = -F_2 - 2(F_1'' - F_1) - \lambda F_1$, we have

$$\begin{aligned} I_1(\theta) &= \int_0^\theta e^{-(\theta-s)\alpha_1} (-F_2 - 2(F_1'' - F_1))(s) ds \\ &\quad + \int_\theta^\omega e^{-(s-\theta)\alpha_1} (-F_2 - 2(F_1'' - F_1))(s) ds \\ &\quad - \lambda \int_0^\theta e^{-(\theta-s)\alpha_1} F_1(s) ds - \lambda \int_\theta^\omega e^{-(s-\theta)\alpha_1} F_1(s) ds. \end{aligned}$$

Then, from Lemma 3.3, since $F_1 \in W_0^{2,p}(0, \omega)$, it follows

$$\begin{aligned} I_1(\theta) &= \int_0^\theta e^{-(\theta-s)\alpha_1} (-F_2 - 2(F_1'' - F_1))(s) ds \\ &\quad + \int_\theta^\omega e^{-(s-\theta)\alpha_1} (-F_2 - 2(F_1'' - F_1))(s) ds \\ &\quad - \frac{2\lambda}{\alpha_1} F_1(\theta) + \frac{\lambda}{\alpha_1^2} \left(\int_0^\theta e^{-(\theta-s)\alpha_1} F_1''(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_1} F_1''(s) ds \right) \\ &= -\frac{2\lambda}{\alpha_1} F_1(\theta) + \int_0^\theta e^{-(\theta-s)\alpha_1} \left(-F_2 - 2(F_1'' - F_1) + \frac{\lambda}{\alpha_1^2} F_1'' \right) (s) ds \\ &\quad + \int_\theta^\omega e^{-(s-\theta)\alpha_1} \left(-F_2 - 2(F_1'' - F_1) + \frac{\lambda}{\alpha_1^2} F_1'' \right) (s) ds. \end{aligned}$$

Hence I , given by (22), satisfies

$$I(\theta) = I_1(\theta) + \frac{2\lambda}{\alpha_1} F_1(\theta). \quad (26)$$

Note that, from (25) and (26), we have

$$\int_0^\omega e^{-s\alpha_1} G_\lambda(s) ds = I_1(0) = I(0) \quad \text{and} \quad \int_0^\omega e^{-(\omega-s)\alpha_1} G_\lambda(s) ds = I_1(\omega) = I(\omega).$$

Therefore, from (24), for all $\theta \in [0, \omega]$, we deduce that

$$\begin{aligned} v_0(\theta) &= \frac{1}{2\alpha_1} e^{-\theta\alpha_1} W(I(0) - e^{-\omega\alpha_1} I(\omega)) \\ &\quad + \frac{1}{2\alpha_1} e^{-(\omega-\theta)\alpha_1} W(I(\omega) - e^{-\omega\alpha_1} I(0)) - \frac{1}{2\alpha_1} I_1(\theta) \\ &= \frac{1}{2\alpha_1} e^{-\theta\alpha_1} W(I(0) - e^{-\omega\alpha_1} I(\omega)) + \frac{\lambda}{\alpha_1^2} F_1(\theta) \\ &\quad + \frac{1}{2\alpha_1} e^{-(\omega-\theta)\alpha_1} W(I(\omega) - e^{-\omega\alpha_1} I(0)) - \frac{1}{2\alpha_1} I(\theta). \end{aligned}$$

Moreover, setting

$$v_1 = v_0 - \frac{\lambda}{\alpha_1^2} F_1. \quad (27)$$

Thus, for all $\theta \in [0, \omega]$, noting

$$J_1(\theta) = \int_0^\theta e^{-(\theta-s)\alpha_2} v_0(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_2} v_0(s) ds, \quad (28)$$

from (27) and Lemma 3.3, since $F_1 \in W_0^{2,p}(0, \omega)$, we obtain

$$\begin{aligned} J_1(\theta) &= \int_0^\theta e^{-(\theta-s)\alpha_2} v_1(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_2} v_1(s) ds \\ &\quad + \frac{\lambda}{\alpha_1^2} \left(\int_0^\theta e^{-(\theta-s)\alpha_2} F_1(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_2} F_1(s) ds \right), \end{aligned}$$

hence

$$\begin{aligned} J_1(\theta) &= \int_0^\theta e^{-(\theta-s)\alpha_2} v_1(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_2} v_1(s) ds + \frac{2\lambda}{\alpha_1^2 \alpha_2} F_1(\theta) \\ &\quad + \frac{\lambda}{\alpha_1^2 \alpha_2^2} \left(\int_0^\theta e^{-(\theta-s)\alpha_2} F_1''(s) ds + \int_\theta^\omega e^{-(s-\theta)\alpha_2} F_1''(s) ds \right) \\ &= \int_0^\theta e^{-(\theta-s)\alpha_2} \left(v_1(s) + \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1''(s) \right) ds \\ &\quad + \int_\theta^\omega e^{-(s-\theta)\alpha_2} \left(v_1(s) + \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1''(s) \right) ds + \frac{2\lambda}{\alpha_1^2 \alpha_2} F_1(\theta). \end{aligned}$$

From (27), for all $\theta \in [0, \omega]$, we deduce that v given by (21) and J given by (20), satisfy

$$v(\theta) = v_1(\theta) + \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1''(\theta),$$

and

$$J(\theta) = J_1(\theta) - \frac{2\lambda}{\alpha_1^2 \alpha_2} F_1(\theta). \quad (29)$$

Note that, from (28) and (29), one has

$$\int_0^\omega e^{-s\alpha_2} v_0(s) ds = J_1(0) = J(0) \quad \text{and} \quad \int_0^\omega e^{-(\omega-s)\alpha_2} v_0(s) ds = J_1(\omega) = J(\omega).$$

Finally, from (20), (23) and (29), for all $\theta \in [0, \omega]$, we deduce that

$$\begin{aligned} S(\theta) &= \frac{1}{2\alpha_2} e^{-\theta\alpha_2} Z (J(0) - e^{-\omega\alpha_2} J(\omega)) \\ &\quad + \frac{1}{2\alpha_2} e^{-(\omega-\theta)\alpha_2} Z (J(\omega) - e^{-\omega\alpha_2} J(0)) - \frac{1}{2\alpha_2} J_1(\theta), \end{aligned}$$

which leads to (19).

The constants β_i , $i = 1, 2, 3, 4$, are given by (15) and (16) in [12]. U_- , V_- and $F'_-(a) \pm F'_-(\gamma)$ in [12] are replaced here by U_- , U_+ and $S'(0) \pm S'(\omega)$. So, in order to compute constants β_i , we now make explicit U_- , U_+ and $S'(0) \pm S'(\omega)$.

$$\begin{aligned} U_- &= 1 - e^{-\omega(\alpha_1 + \alpha_2)} - (\alpha_1^2 - \alpha_2^2)^{-1} (\alpha_1 + \alpha_2)^2 (e^{-\omega\alpha_2} - e^{-\omega\alpha_1}) \\ &= 1 - e^{-2\omega\sqrt{-\lambda}} + i\sqrt{-\lambda} \left(e^{-\omega(\sqrt{-\lambda}-i)} - e^{-\omega(\sqrt{-\lambda}+i)} \right) \\ &= 1 - e^{-2\omega\sqrt{-\lambda}} + 2i\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} \left(\frac{e^{\omega i} - e^{-\omega i}}{2} \right) \\ &= 1 - e^{-2\omega\sqrt{-\lambda}} - 2\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} \sin(\omega), \end{aligned}$$

and

$$\begin{aligned} U_+ &= 1 - e^{-\omega(\alpha_1 + \alpha_2)} + (\alpha_1^2 - \alpha_2^2)^{-1} (\alpha_1 + \alpha_2)^2 (e^{-\omega\alpha_2} - e^{-\omega\alpha_1}) \\ &= 1 - e^{-2\omega\sqrt{-\lambda}} - i\sqrt{-\lambda} \left(e^{-\omega(\sqrt{-\lambda}-i)} - e^{-\omega(\sqrt{-\lambda}+i)} \right) \\ &= 1 - e^{-2\omega\sqrt{-\lambda}} + 2\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} \sin(\omega). \end{aligned}$$

From (19), it follows that

$$\begin{aligned}
S'(\theta) &= -\frac{1}{2} e^{-\theta\alpha_2} Z(J(0) - e^{-\omega\alpha_2} J(\omega)) - \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1'(\theta) \\
&\quad + \frac{1}{2} e^{-(\omega-\theta)\alpha_2} Z(J(\omega) - e^{-\omega\alpha_2} J(0)) - \frac{1}{2\alpha_2} J'(\theta) \\
&= -\frac{1}{2} e^{-\theta\alpha_2} Z(J(0) - e^{-\omega\alpha_2} J(\omega)) + \frac{1}{2} e^{-(\omega-\theta)\alpha_2} Z(J(\omega) - e^{-\omega\alpha_2} J(0)) \\
&\quad + \frac{1}{2} \left(\int_0^\theta e^{-(\theta-s)\alpha_2} v(s) ds - \int_\theta^\omega e^{-(s-\theta)\alpha_2} v(s) ds \right) - \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1'(\theta),
\end{aligned}$$

from which we deduce that

$$S'(0) + S'(\omega) = -\frac{J(0) - J(\omega)}{(1 - e^{-\omega\alpha_2})} \quad \text{and} \quad S'(0) - S'(\omega) = -\frac{J(0) + J(\omega)}{(1 + e^{-\omega\alpha_2})}.$$

This prove that constants β_i , $i = 1, 2, 3, 4$, are given by (17). □

Remark 3.5. Since $0 < \sin(\omega) < \omega$, for all $\omega > 0$, then we have

$$U_- = 1 - e^{-2\omega\sqrt{-\lambda}} - 2\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} \sin(\omega) \geq 1 - e^{-2\omega\sqrt{-\lambda}} - 2\omega\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}},$$

and

$$U_+ = 1 - e^{-2\omega\sqrt{-\lambda}} + 2\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} \sin(\omega) \geq 1 - e^{-2\omega\sqrt{-\lambda}} - 2\omega\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}}.$$

Let $x > 0$. Setting

$$f(x) = 1 - e^{-2x} - 2xe^{-x},$$

we have

$$f'(x) = 2e^{-2x} - 2e^{-x} + 2xe^{-x} = 2e^{-x} (e^{-x} + x - 1) > 0.$$

It follows that $f(x) > f(0) = 0$. Finally, for all ω , $\sqrt{-\lambda} > 0$, we deduce that

$$U_- \geq 1 - e^{-2\omega\sqrt{-\lambda}} - 2\omega\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} = f(\omega\sqrt{-\lambda}) > 0, \tag{30}$$

and

$$U_+ \geq 1 - e^{-2\omega\sqrt{-\lambda}} - 2\omega\sqrt{-\lambda} e^{-\omega\sqrt{-\lambda}} = f(\omega\sqrt{-\lambda}) > 0. \tag{31}$$

Lemma 3.6. Let $F_1 \in W_0^{2,p}(0, \omega)$ and $F_2 \in L^p(0, \omega)$. Consider ε_0 defined in Proposition 3.2, then for all $\lambda \leq -\varepsilon_0$, J , v and I , given by (20), (21) and (22), satisfy the following estimates

1. $\|I\|_{L^p(0, \omega)} \leq \frac{2}{\sqrt{-\lambda}} \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right).$
2. $|I(0)| + |I(\omega)| \leq \frac{2}{\sqrt{-\lambda}^{1-1/p}} \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right).$
3. $\|v\|_{L^p(0, \omega)} \leq \frac{M_1}{-\lambda} \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right),$
where $M_1 = 2 + \frac{2}{1 - e^{-2\omega\sqrt{\varepsilon_0}}}$.
4. $\|J\|_{L^p(0, \omega)} \leq \frac{2}{\sqrt{-\lambda}} \|v\|_{L^p(0, \omega)}.$
5. $|J(0)| + |J(\omega)| \leq \frac{2}{\sqrt{-\lambda}^{1-1/p}} \|v\|_{L^p(0, \omega)}.$

Proof.

1. From (14) and (22), we obtain

$$\begin{aligned}
\|I\|_{L^p(0,\omega)} &\leq \sup_{\theta \in [0,\omega]} \left(\int_0^\theta e^{-(\theta-s)\sqrt{-\lambda}} ds + \int_\theta^\omega e^{-(s-\theta)\sqrt{-\lambda}} ds \right) \|2F_1 - F_2\|_{L^p(0,\omega)} \\
&\quad + \sup_{\theta \in [0,\omega]} \left(\int_0^\theta e^{-(\theta-s)\sqrt{-\lambda}} ds + \int_\theta^\omega e^{-(s-\theta)\sqrt{-\lambda}} ds \right) \left\| \left(\frac{\lambda}{\alpha_1^2} - 2 \right) F_1'' \right\|_{L^p(0,\omega)} \\
&\leq \sup_{\theta \in [0,\omega]} \left(\frac{1 - e^{-\theta\sqrt{-\lambda}}}{\sqrt{-\lambda}} + \frac{1 - e^{-(\omega-\theta)\sqrt{-\lambda}}}{\sqrt{-\lambda}} \right) (\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)}) \\
&\quad + 3 \sup_{\theta \in [0,\omega]} \left(\frac{1 - e^{-\theta\sqrt{-\lambda}}}{\sqrt{-\lambda}} + \frac{1 - e^{-(\omega-\theta)\sqrt{-\lambda}}}{\sqrt{-\lambda}} \right) \|F_1''\|_{L^p(0,\omega)} \\
&\leq \frac{2}{\sqrt{-\lambda}} (\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}).
\end{aligned}$$

2. Due to (14) and (22), from the Hölder inequality, it follows

$$\begin{aligned}
|I(0)| + |I(\omega)| &\leq \int_0^\omega e^{-s\sqrt{-\lambda}} \left| -F_2(s) - 2(F_1''(s) - F_1(s)) + \frac{\lambda}{\alpha_1^2} F_1''(s) \right| ds \\
&\quad + \int_0^\omega e^{-(\omega-s)\sqrt{-\lambda}} \left| -F_2(s) - 2(F_1''(s) - F_1(s)) + \frac{\lambda}{\alpha_1^2} F_1''(s) \right| ds \\
&\leq \left(\int_0^\omega e^{-q(\omega-s)\sqrt{-\lambda}} ds \right)^{1/q} (\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}) \\
&\quad + \left(\int_0^\omega e^{-sq\sqrt{-\lambda}} ds \right)^{1/q} (\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}) \\
&\leq \frac{2(1 - e^{-\omega q\sqrt{-\lambda}})^{1/q}}{q^{1/q}\sqrt{-\lambda}^{1/q}} (\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}) \\
&\leq \frac{2}{\sqrt{-\lambda}^{1-1/p}} (\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}).
\end{aligned}$$

3. From (14) and (21), since $|\alpha_1| = |\alpha_2| = \sqrt{1-\lambda} > \sqrt{-\lambda}$, we have

$$\begin{aligned}
\|v\|_{L^p(0,\omega)} &\leq \frac{|I(0)| + |I(\omega)|}{2\sqrt{1-\lambda}(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\int_0^\omega e^{-p\theta\sqrt{-\lambda}} d\theta \right)^{1/p} + \frac{-\lambda}{(1-\lambda)^2} \|F_1''\|_{L^p(0,\omega)} \\
&\quad + \frac{|I(0)| + |I(\omega)|}{2\sqrt{1-\lambda}(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\int_0^\omega e^{-p(\omega-\theta)\sqrt{-\lambda}} d\theta \right)^{1/p} + \frac{1}{2\sqrt{1-\lambda}} \|I\|_{L^p(0,\omega)} \\
&\leq \frac{(|I(0)| + |I(\omega)|)}{\sqrt{1-\lambda}\sqrt{-\lambda}^{1/p} p^{1/p} (1 - e^{-2\omega\sqrt{\varepsilon_0}})} + \frac{1}{2\sqrt{1-\lambda}} \|I\|_{L^p(0,\omega)} \\
&\quad + \frac{1}{1-\lambda} \|F_1''\|_{L^p(0,\omega)},
\end{aligned}$$

hence

$$\begin{aligned}
\|v\|_{L^p(0,\omega)} &\leq \frac{2\left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}\right)}{\sqrt{1-\lambda}\sqrt{-\lambda}^{1/p+1/q}q^{1/q}p^{1/p}\left(1-e^{-2\omega\sqrt{\varepsilon_0}}\right)} \\
&\quad + \frac{\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}}{\sqrt{1-\lambda}\sqrt{-\lambda}} + \frac{1}{1-\lambda}\|F_1''\|_{L^p(0,\omega)} \\
&\leq \frac{M_1}{\sqrt{1-\lambda}\sqrt{-\lambda}}\left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}\right).
\end{aligned}$$

4. From (14) and (20), we have

$$\begin{aligned}
\|J\|_{L^p(0,\omega)} &\leq \sup_{\theta\in[0,\omega]}\left(\int_0^\theta e^{-(\theta-s)\sqrt{-\lambda}}ds + \int_\theta^\omega e^{-(s-\theta)\sqrt{-\lambda}}ds\right)\|v\|_{L^p(0,\omega)} \\
&\leq \sup_{\theta\in[0,\omega]}\left(\frac{1-e^{-\theta\sqrt{-\lambda}}}{\sqrt{-\lambda}} + \frac{1-e^{-(\omega-\theta)\sqrt{-\lambda}}}{\sqrt{-\lambda}}\right)\|v\|_{L^p(0,\omega)} \\
&\leq \frac{2}{\sqrt{-\lambda}}\|v\|_{L^p(0,\omega)}.
\end{aligned}$$

5. Due to (14) and (20), from the Hölder inequality, we deduce that

$$\begin{aligned}
|J(0)| + |J(\omega)| &\leq \int_0^\omega e^{-s\sqrt{-\lambda}}|v(s)|ds + \int_0^\omega e^{-(\omega-s)\sqrt{-\lambda}}|v(s)|ds \\
&\leq \left(\left(\int_0^\omega e^{-sq\sqrt{-\lambda}}ds\right)^{1/q} + \left(\int_0^\omega e^{-(\omega-s)q\sqrt{-\lambda}}ds\right)^{1/q}\right)\|v\|_{L^p(0,\omega)} \\
&\leq \frac{2\left(1-e^{-\omega q\sqrt{-\lambda}}\right)^{1/q}}{q^{1/q}\sqrt{-\lambda}^{1/q}}\|v\|_{L^p(0,\omega)} \\
&\leq \frac{2}{\sqrt{-\lambda}^{1-1/p}}\|v\|_{L^p(0,\omega)}.
\end{aligned}$$

□

Lemma 3.7. Let $\lambda < 0$. Then, we have

$$\left(\int_0^\omega \left|e^{-\theta\alpha_1} - e^{-\theta\alpha_2}\right|^p d\theta\right)^{1/p} \leq \frac{4}{\sqrt{-\lambda}^{1+1/p}},$$

and

$$\left(\int_0^\omega \left|e^{-(\omega-\theta)\alpha_1} - e^{-(\omega-\theta)\alpha_2}\right|^p d\theta\right)^{1/p} \leq \frac{4}{\sqrt{-\lambda}^{1+1/p}}.$$

Proof. For $x \geq 0$, we have $e^{-\frac{px}{2}}x^p < 1$, so

$$\int_0^{+\infty} e^{-px}x^p dx = \int_0^{+\infty} e^{-\frac{px}{2}}e^{-\frac{px}{2}}x^p dx \leq \int_0^{+\infty} e^{-\frac{px}{2}} dx = \frac{2}{p}.$$

Then, from (14), we have

$$\int_0^\omega \left|e^{-\theta\alpha_1} - e^{-\theta\alpha_2}\right|^p d\theta = \int_0^\omega \left|e^{-\theta\sqrt{-\lambda}}\left(e^{-\theta i} - e^{\theta i}\right)\right|^p d\theta = 2^p \int_0^\omega e^{-p\theta\sqrt{-\lambda}}|\sin(\theta)|^p d\theta,$$

hence, setting $x = \theta\sqrt{-\lambda}$, it follows that

$$\begin{aligned}
\int_0^\omega |e^{-\theta\alpha_1} - e^{-\theta\alpha_2}|^p d\theta &= 2^p \int_0^{\omega\sqrt{-\lambda}} e^{-px} \left| \sin\left(\frac{x}{\sqrt{-\lambda}}\right) \right|^p \frac{dx}{\sqrt{-\lambda}} \\
&\leq \frac{2^p}{\sqrt{-\lambda}} \int_0^{\omega\sqrt{-\lambda}} e^{-px} \left(\frac{x}{\sqrt{-\lambda}}\right)^p dx \\
&\leq \frac{2^p}{\sqrt{-\lambda}^{p+1}} \int_0^{+\infty} e^{-px} x^p dx \\
&\leq \frac{2^{p+1}}{p\sqrt{-\lambda}^{p+1}} \leq \frac{2^{2p}}{\sqrt{-\lambda}^{p+1}}.
\end{aligned}$$

The second estimate is obtained by change of variable, taking $\omega - \theta$ instead of θ . \square

Lemma 3.8. Let $F_1 \in W_0^{2,p}(0, \omega)$ and $F_2 \in L^p(0, \omega)$. Consider ε_0 defined in Proposition 3.2, then for all $\lambda \leq -\varepsilon_0$, $\beta_1, \beta_2, \beta_3$ and β_4 , defined by (17), satisfy

$$\max(|\beta_1 + \beta_2|, |\beta_3 + \beta_4|) \leq \frac{M_1 \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right)}{\omega(-\lambda)\sqrt{-\lambda}^{2-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} \right) \left(1 - e^{-\omega\sqrt{\varepsilon_0}} \right)},$$

and

$$\max(|\beta_2|, |\beta_4|) \leq \frac{M_1 \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right)}{2(-\lambda)\sqrt{-\lambda}^{1-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} \right)},$$

where $M_1 = 2 + \frac{2}{1 - e^{-2\omega\sqrt{\varepsilon_0}}}$.

Proof. Recall that $\beta_i, i = 1, 2, 3, 4$, depends on U_-^{-1} and U_+^{-1} . From (30) and (31), it follows

$$U_- \geq f(\omega\sqrt{-\lambda}) \geq f(\omega\sqrt{\varepsilon_0}) = 1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} > 0,$$

and

$$U_+ \geq f(\omega\sqrt{-\lambda}) \geq f(\omega\sqrt{\varepsilon_0}) = 1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} > 0.$$

Thus, we deduce

$$U_-^{-1} \leq \frac{1}{1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}}} \quad \text{and} \quad U_+^{-1} \leq \frac{1}{1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}}}.$$

Therefore, from (17) and Lemma 3.6, we have

$$\begin{aligned}
|\beta_1 + \beta_2| &\leq \frac{|J(0)| + |J(\omega)|}{4 \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} \right)} \left| \frac{1 - e^{-\omega\alpha_1}}{1 - e^{-\omega\alpha_2}} - 1 \right| \\
&\leq \frac{\|v\|_{L^p(0, \omega)}}{2\sqrt{-\lambda}^{1-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} \right)} \left| \frac{e^{-\omega\alpha_2} - e^{-\omega\alpha_1}}{1 - e^{-\omega\alpha_2}} \right| \\
&\leq \frac{M_1 \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right)}{2(-\lambda)\sqrt{-\lambda}^{1-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} \right)} \frac{2e^{-\omega\sqrt{-\lambda}}}{1 - e^{-\omega\sqrt{\varepsilon_0}}} \\
&\leq \frac{M_1 \left(\|F_2\|_{L^p(0, \omega)} + 2\|F_1\|_{L^p(0, \omega)} + 3\|F_1''\|_{L^p(0, \omega)} \right)}{\omega(-\lambda)\sqrt{-\lambda}^{2-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}} \right) \left(1 - e^{-\omega\sqrt{\varepsilon_0}} \right)}
\end{aligned}$$

and similarly

$$\begin{aligned} |\beta_3 + \beta_4| &\leq \frac{|J(0)| + |J(\omega)|}{4 \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}}\right)} \left|1 - \frac{1 + e^{-\omega\alpha_1}}{1 + e^{-\omega\alpha_2}}\right| \\ &\leq \frac{M_1 \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}\right)}{\omega(-\lambda)\sqrt{-\lambda}^{2-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}}\right) \left(1 - e^{-\omega\sqrt{\varepsilon_0}}\right)}. \end{aligned}$$

In the same way, we obtain

$$|\beta_2| \leq \frac{M_1 \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}\right)}{2(-\lambda)\sqrt{-\lambda}^{1-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}}\right)},$$

and

$$|\beta_4| \leq \frac{M_1 \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)}\right)}{2(-\lambda)\sqrt{-\lambda}^{1-1/p} \left(1 - e^{-2\omega\sqrt{\varepsilon_0}} - 2\omega\sqrt{\varepsilon_0} e^{-\omega\sqrt{\varepsilon_0}}\right)}.$$

□

The following proposition will allow us to use the well-defined operator $-\sqrt{\mathcal{A}}$ which, generates a uniformly bounded analytic semigroup $(e^{-s\sqrt{\mathcal{A}}})_{s \geq 0}$.

Proposition 3.9. \mathcal{A} is closed and densely defined in X . Moreover, there exists a constant $M > 0$ such that for all $\lambda \leq 0$, operator $\mathcal{A} - \lambda I$ is invertible with bounded inverse and

$$\|(\mathcal{A} - \lambda I)^{-1}\|_{\mathcal{L}(X)} \leq \frac{M}{1 + |\lambda|}.$$

Proof. It is clear that $\mathcal{D}(0, \omega) \times \mathcal{D}(0, \omega) \subset D(\mathcal{A}) \subset X = W_0^{2,p}(0, \omega) \times L^p(0, \omega)$, where $\mathcal{D}(0, \omega)$ is the set of C^∞ -functions with compact support in $(0, \omega)$. Since $\mathcal{D}(0, \omega)$ is dense in each spaces $W_0^{2,p}(0, \omega)$ and $L^p(0, \omega)$ for their respective norms, then $D(\mathcal{A})$ is dense.

Let $F_1 \in W_0^{2,p}(0, \omega)$ and $F_2 \in L^p(0, \omega)$. From Proposition 3.2, $0 \in \rho(\mathcal{A})$. From Proposition 3.4, for all $\lambda < 0$, there exist a unique couple

$$(\psi_1, \psi_2) \in \left(W^{4,p}(0, \omega) \cap W_0^{2,p}(0, \omega)\right) \times W_0^{2,p}(0, \omega)$$

which satisfies

$$\begin{cases} \psi_2 &= \lambda\psi_1 + F_1 \\ \psi_1^{(4)} + 2\lambda\psi_1'' + \lambda^2\psi_1 &= G_\lambda, \end{cases} \quad (32)$$

where $G_\lambda = -F_2 - 2(F_1'' - F_1) - \lambda F_1$. Recall that $\Psi = (\mathcal{A} - \lambda I)^{-1}F$ reads as (32), then $\mathbb{R}_- \subset \rho(\mathcal{A})$, thus \mathcal{A} is closed.

Moreover, ψ_1 is given by (16)-(17)-(19) and ψ_2 is given by

$$\begin{aligned} \psi_2(\theta) &:= \lambda e^{-\theta\alpha_2}(\beta_1 + \beta_2 + \beta_3 + \beta_4) + \lambda e^{-(\omega-\theta)\alpha_2}(\beta_3 + \beta_4 - \beta_1 - \beta_2) \\ &\quad + \lambda \left(e^{-\theta\alpha_1} - e^{-\theta\alpha_2}\right) (\beta_2 + \beta_4) + \lambda \left(e^{-(\omega-\theta)\alpha_1} - e^{-(\omega-\theta)\alpha_2}\right) (\beta_4 - \beta_2) \\ &\quad + \lambda S(\theta) + F_1(\theta), \end{aligned} \quad (33)$$

where β_i , $i = 1, 2, 3, 4$ are given by (17)-(18). From (19), $\lambda S(\theta) + F_1(\theta)$ is given by

$$\begin{aligned} \lambda S(\theta) + F_1(\theta) &= \frac{\lambda}{2\alpha_2(1 - e^{-2\omega\alpha_2})} e^{-\theta\alpha_2} (J(0) - e^{-\omega\alpha_2} J(\omega)) \\ &\quad + \frac{\lambda}{2\alpha_2(1 - e^{-2\omega\alpha_2})} e^{-(\omega-\theta)\alpha_2} (J(\omega) - e^{-\omega\alpha_2} J(0)) \\ &\quad - \frac{\lambda^2}{\alpha_1^2 \alpha_2^2} F_1(\theta) + F_1(\theta) - \frac{\lambda}{2\alpha_2} J(\theta), \end{aligned} \quad (34)$$

with $J(\theta)$ given by (20). Our aim is to prove that, for all $\lambda \leq 0$, there exists $M > 0$, such that

$$\|(\mathcal{A} - \lambda I)^{-1} F\|_{\mathcal{L}(X)} \leq \frac{M}{1 + |\lambda|} \|F\|_X,$$

where

$$\|F\|_X = \left\| \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \right\|_X = \|F_1\|_{W_0^{2,p}(0,\omega)} + \|F_2\|_{L^p(0,\omega)}. \quad (35)$$

To this end, we consider that $\lambda \in (-\infty, -\varepsilon_0)$, where ε_0 is defined in Proposition 3.2. We first study ψ_1'' . From (19), for a.e. $\theta \in [0, \omega]$, we have

$$\begin{aligned} S''(\theta) &= \frac{\alpha_2 e^{-\theta\alpha_2}}{2(1 - e^{-2\omega\alpha_2})} (J(0) - e^{-\omega\alpha_2} J(\omega)) - \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1''(\theta) \\ &\quad + \frac{\alpha_2 e^{-(\omega-\theta)\alpha_2}}{2(1 - e^{-2\omega\alpha_2})} (J(\omega) - e^{-\omega\alpha_2} J(0)) - \frac{1}{2\alpha_2} J''(\theta), \end{aligned}$$

and from (20), we obtain $J''(\theta) = \alpha_2^2 J(\theta) - 2\alpha_2 v(\theta)$, hence

$$\begin{aligned} S''(\theta) &= \frac{\alpha_2 e^{-\theta\alpha_2}}{2(1 - e^{-2\omega\alpha_2})} (J(0) - e^{-\omega\alpha_2} J(\omega)) - \frac{\lambda}{\alpha_1^2 \alpha_2^2} F_1''(\theta) \\ &\quad + \frac{\alpha_2 e^{-(\omega-\theta)\alpha_2}}{2(1 - e^{-2\omega\alpha_2})} (J(\omega) - e^{-\omega\alpha_2} J(0)) - \frac{\alpha_2}{2} J(\theta) + v(\theta), \end{aligned}$$

Then, since $\alpha_1 = \sqrt{-\lambda} + i$ and $\alpha_2 = \sqrt{-\lambda} - i$, we have $|e^{-\omega\alpha_1}| = |e^{-\omega\alpha_2}| = e^{-\omega\sqrt{-\lambda}} \leq 1$ with $-\lambda \geq \varepsilon_0$, thus

$$\begin{aligned} \|S''\|_{L^p(0,\omega)} &\leq \frac{\sqrt{1-\lambda} (|J(0)| + |J(\omega)|)}{2(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\int_0^\omega e^{-p\theta\sqrt{-\lambda}} d\theta \right)^{1/p} \\ &\quad + \frac{\sqrt{1-\lambda} (|J(0)| + |J(\omega)|)}{2(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\int_0^\omega e^{-p(\omega-\theta)\sqrt{-\lambda}} d\theta \right)^{1/p} \\ &\quad + \frac{-\lambda}{(1-\lambda)^2} \|F_1''\|_{L^p(0,\omega)} + \frac{\sqrt{1-\lambda}}{2} \|J\|_{L^p(0,\omega)} + \|v\|_{L^p(0,\omega)} \\ &\leq \frac{\sqrt{1-\lambda} (|J(0)| + |J(\omega)|)}{\sqrt{-\lambda}^{1/p} (1 - e^{-2\omega\sqrt{\varepsilon_0}})} + \frac{1}{1-\lambda} \|F_1''\|_{L^p(0,\omega)} \\ &\quad + \frac{\sqrt{1-\lambda}}{2} \|J\|_{L^p(0,\omega)} + \|v\|_{L^p(0,\omega)}, \end{aligned}$$

From Lemma 3.6, we have

$$\begin{aligned} \|S''\|_{L^p(0,\omega)} &\leq \frac{2\sqrt{1-\lambda}}{\sqrt{-\lambda}^{1-1/p+1/p} (1 - e^{-2\omega\sqrt{\varepsilon_0}})} \|v\|_{L^p(0,\omega)} \\ &\quad + \frac{\sqrt{1-\lambda}}{\sqrt{-\lambda}} \|v\|_{L^p(0,\omega)} + \|v\|_{L^p(0,\omega)} + \frac{1}{1-\lambda} \|F_1''\|_{L^p(0,\omega)} \\ &\leq \frac{2M_1}{-\lambda (1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right) \\ &\quad + \frac{2M_1}{-\lambda} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right) + \frac{1}{1-\lambda} \|F_1''\|_{L^p(0,\omega)}. \end{aligned}$$

Finally, we obtain

$$\|S''\|_{L^p(0,\omega)} \leq \frac{M_2}{-\lambda} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right), \quad (36)$$

where $M_2 = \frac{2M_1}{1-e^{-2\omega\sqrt{\varepsilon_0}}} + 2M_1 + 1$.

Now, we consider $\psi_1'' - S''$ which reads as

$$\begin{aligned} \psi_1''(\theta) - S''(\theta) &= \alpha_2^2 e^{-\theta\alpha_2} (\beta_1 + \beta_2 + \beta_3 + \beta_4) + \alpha_2^2 e^{-(\omega-\theta)\alpha_2} (\beta_3 + \beta_4 - \beta_1 - \beta_2) \\ &\quad + \alpha_2^2 (e^{-\theta\alpha_1} - e^{-\theta\alpha_2}) (\beta_2 + \beta_4) \\ &\quad + \alpha_2^2 (e^{-(\omega-\theta)\alpha_1} - e^{-(\omega-\theta)\alpha_2}) (\beta_4 - \beta_2), \end{aligned}$$

where $\beta_i, i = 1, 2, 3, 4$ are given by (17) and (18). Then, we have

$$\begin{aligned} \|\psi_1'' - S''\|_{L^p(0,\omega)} &\leq (1-\lambda)(|\beta_1 + \beta_2| + |\beta_3 + \beta_4|) \left(\int_0^\omega e^{-p\theta\sqrt{-\lambda}} d\theta \right)^{1/p} \\ &\quad + (1-\lambda)(|\beta_1 + \beta_2| + |\beta_3 + \beta_4|) \left(\int_0^\omega e^{-p(\omega-\theta)\sqrt{-\lambda}} d\theta \right)^{1/p} \\ &\quad + (1-\lambda)(|\beta_2| + |\beta_4|) \left(\int_0^\omega |e^{-\theta\alpha_1} - e^{-\theta\alpha_2}|^p d\theta \right)^{1/p} \\ &\quad + (1-\lambda)(|\beta_2| + |\beta_4|) \left(\int_0^\omega |e^{-(\omega-\theta)\alpha_1} - e^{-(\omega-\theta)\alpha_2}|^p d\theta \right)^{1/p}. \end{aligned}$$

Since $-\lambda \geq \varepsilon_0 > 0$, we have

$$\frac{1-\lambda}{-\lambda} = 1 + \frac{1}{-\lambda} \leq 1 + \frac{1}{\varepsilon_0},$$

and thus, from Lemma 3.7 and Lemma 3.8, we obtain

$$\begin{aligned} \|\psi_1'' - S''\|_{L^p(0,\omega)} &\leq \frac{2(1-\lambda)(|\beta_1 + \beta_2| + |\beta_3 + \beta_4|)}{\sqrt{-\lambda}^{1/p}} + \frac{8(1-\lambda)(|\beta_2| + |\beta_4|)}{\sqrt{-\lambda}^{1+1/p}} \\ &\leq \frac{M_3 \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right)}{-\lambda}, \end{aligned}$$

where $M_3 = \frac{4M_1(1+\frac{1}{\omega})(1+\frac{1}{\varepsilon_0})}{(1-e^{-2\omega\sqrt{\varepsilon_0}}-2\omega\sqrt{\varepsilon_0}e^{-\omega\sqrt{\varepsilon_0}})(1-e^{-\omega\sqrt{\varepsilon_0}})}$.

From (36), it follows that

$$\begin{aligned} \|\psi_1''\|_{L^p(0,\omega)} &\leq \|\psi_1'' - S''\|_{L^p(0,\omega)} + \|S''\|_{L^p(0,\omega)} \\ &\leq \frac{M_3 + M_2}{-\lambda} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right) \\ &\leq \frac{3(M_2 + M_3)}{-\lambda} \|F\|_X. \end{aligned}$$

From the Poincaré inequality, there exists $C_\omega > 0$ such that

$$\|\psi_1\|_{W_0^{2,p}(0,\omega)} \leq C_\omega \|\psi_1''\|_{L^p(0,\omega)} \leq \frac{3C_\omega(M_2 + M_3)}{-\lambda} \|F\|_X. \quad (37)$$

Now, we focus ourselves on $\|\psi_2\|_{L^p(0,\omega)}$. As previously, by (33), using Lemma 3.7 and Lemma 3.8, we obtain

$$\begin{aligned}
\|\psi_2\|_{L^p(0,\omega)} &\leq |\lambda|(|\beta_1 + \beta_2| + |\beta_3 + \beta_4|) \left(\int_0^\omega e^{-p\theta\sqrt{-\lambda}} d\theta \right)^{1/p} \\
&\quad + |\lambda|(|\beta_1 + \beta_2| + |\beta_3 + \beta_4|) \left(\int_0^\omega e^{-p(\omega-\theta)\sqrt{-\lambda}} d\theta \right)^{1/p} \\
&\quad + |\lambda|(|\beta_2| + |\beta_4|) \left(\int_0^\omega |e^{-\theta\alpha_1} - e^{-\theta\alpha_2}|^p d\theta \right)^{1/p} \\
&\quad + |\lambda|(|\beta_4| + |\beta_2|) \left(\int_0^\omega |e^{-(\omega-\theta)\alpha_1} - e^{-(\omega-\theta)\alpha_2}|^p d\theta \right)^{1/p} \\
&\quad + \|\lambda S + F_1\|_{L^p(0,\omega)} \\
&\leq \frac{M_2 + M_3}{-\lambda} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right) \\
&\quad + \|\lambda S + F_1\|_{L^p(0,\omega)}.
\end{aligned}$$

Moreover, from (34) and Lemma 3.6, we deduce

$$\begin{aligned}
\|\lambda S + F_1\|_{L^p(0,\omega)} &\leq \frac{-\lambda(|J(0)| + |J(\omega)|)}{2\sqrt{1-\lambda}(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\int_0^\omega e^{-p\theta\sqrt{-\lambda}} d\theta \right)^{1/p} \\
&\quad + \frac{-\lambda(|J(0)| + |J(\omega)|)}{2\sqrt{1-\lambda}(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \left(\int_0^\omega e^{-p(\omega-\theta)\sqrt{-\lambda}} d\theta \right)^{1/p} \\
&\quad + \left| 1 - \frac{\lambda^2}{\alpha_1^2\alpha_2^2} \right| \|F_1\|_{L^p(0,\omega)} + \frac{-\lambda}{2\sqrt{1-\lambda}} \|J\|_{L^p(0,\omega)} \\
&\leq \frac{-\lambda(|J(0)| + |J(\omega)|)}{\sqrt{-\lambda}^{1+1/p}(1 - e^{-2\omega\sqrt{\varepsilon_0}})} + \left| 1 - \frac{\lambda^2}{(1-\lambda)^2} \right| \|F_1\|_{L^p(0,\omega)} + \|v\|_{L^p(0,\omega)} \\
&\leq \frac{-2\lambda}{\sqrt{-\lambda}^2(1 - e^{-2\omega\sqrt{\varepsilon_0}})} \|v\|_{L^p(0,\omega)} + \frac{1-2\lambda}{(1-\lambda)^2} \|F_1\|_{L^p(0,\omega)} + \|v\|_{L^p(0,\omega)} \\
&\leq \left(\frac{2}{1 - e^{-2\omega\sqrt{\varepsilon_0}}} + 1 \right) \|v\|_{L^p(0,\omega)} + \left(\frac{1}{\lambda^2} + \frac{1}{-\lambda} \right) \|F_1\|_{L^p(0,\omega)} \\
&\leq \left(\frac{2}{1 - e^{-2\omega\sqrt{\varepsilon_0}}} + 1 \right) \|v\|_{L^p(0,\omega)} + \frac{\frac{1}{\varepsilon_0} + 1}{-\lambda} \|F_1\|_{L^p(0,\omega)}.
\end{aligned}$$

Then, from Lemma 3.6, we obtain

$$\|\lambda S + F_1\|_{L^p(0,\omega)} \leq \frac{M_4}{-\lambda} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right),$$

where $M_4 = \left(\frac{2}{1 - e^{-2\omega\sqrt{\varepsilon_0}}} + 1 \right) M_1 + \frac{1}{\varepsilon_0} + 1$.

Thus, it follows that

$$\begin{aligned}
\|\psi_2\|_{L^p(0,\omega)} &\leq \frac{M_2 + M_3 + M_4}{-\lambda} \left(\|F_2\|_{L^p(0,\omega)} + 2\|F_1\|_{L^p(0,\omega)} + 3\|F_1''\|_{L^p(0,\omega)} \right) \\
&\leq \frac{3(M_2 + M_3 + M_4)}{-\lambda} \|F\|_X.
\end{aligned}$$

Finally, from (37), we have

$$\|(\mathcal{A} - \lambda I)^{-1}F\|_X = \|\psi_1\|_{W_0^{2,p}(0,\omega)} + \|\psi_2\|_{L^p(0,\omega)} \leq \frac{M}{|\lambda|} \|F\|_X,$$

where $M = 3((C_\omega + 1)(M_2 + M_3) + M_4)$, which gives the result since $0 \in \rho(\mathcal{A})$ from Proposition 3.2. \square

Since $-\mathcal{A}$ is the realization of \mathcal{L}_2 , we deduce the following corollary.

Corollary 3.10. There exist $\varepsilon_{\mathcal{L}_2} \in (0, \pi)$ small enough and $M_{\mathcal{L}_2} > 0$ such that

$$\forall z \in \Sigma_{\mathcal{L}_2} := \overline{B(0, \varepsilon_0)} \cup \{z \in \mathbb{C} \setminus \{0\} : |\arg(z)| \leq \varepsilon_{\mathcal{L}_2}\},$$

we have

$$\|(\mathcal{L}_2 - zI)^{-1}\|_{\mathcal{L}(X)} \leq \frac{M_{\mathcal{L}_2}}{1 + |z|}.$$

Therefore, assumption (H_1) in Section 2.2 is verified for \mathcal{L}_2 with

$$\theta_{\mathcal{L}_2} = \pi - \varepsilon_{\mathcal{L}_2}. \quad (38)$$

Remark 3.11. \mathcal{A} is anti-compact; since $\sigma(-\mathcal{L}_2) = \sigma(\mathcal{A})$ then $\sigma(-\mathcal{L}_2)$ is uniquely composed by isolated eigenvalues $(\lambda_j)_{j \geq 1}$ such that $|\lambda_j| \rightarrow +\infty$, see [10], Theorem 6.29, p. 187. More precisely, the calculus of the resolvent operator $(\mathcal{A} - \lambda I)^{-1}$ requires that, for all $\lambda \in \mathbb{C} \setminus \mathbb{R}_+$, U_- and U_+ defined by (18) do not vanish. Since $U_- U_+ = 0$ is equivalent to

$$\left(\sinh(\omega\sqrt{-\lambda}) - \omega\sqrt{-\lambda}\right) \left(\sinh(\omega\sqrt{-\lambda}) + \omega\sqrt{-\lambda}\right) = 0,$$

then, using $(z_j)_{j \geq 1}$ defined in Section 1, we deduce that

$$\forall j \geq 1, \quad \lambda_j = -\frac{z_j^2}{\omega^2} \in \mathbb{C} \setminus \mathbb{R}_+.$$

Now, we prove that operator \mathcal{A} has Bounded Imaginary Powers, see Definition 2.4.

Proposition 3.12. $\mathcal{A} \in \text{BIP}(X, \theta_{\mathcal{A}})$, for any $\theta_{\mathcal{A}} \in (0, \pi)$.

Proof. This proof follow the same steps than those in the proofs of Proposition 3.1 in [16] or Proposition 4.1 in [17]. From Proposition 3.9, we deduce that \mathcal{A} is a sectorial operator and from Proposition 3.2, we have $0 \in \rho(\mathcal{A})$. Moreover, since $X = W_0^{2,p}(0, \omega) \times L^p(0, \omega)$ is a reflexive space, from [9], Proposition 2.1.1, h), statement $i)$ of Definition 2.4 holds with $T_2 = \mathcal{A}$.

For all $\lambda > 0$, we have

$$\mathcal{A} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} + \lambda \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = \begin{pmatrix} F_1 \\ F_2 \end{pmatrix},$$

which writes

$$\begin{cases} \psi_2 = F_1 - \lambda\psi_1 \\ \psi_1^{(4)} + 2(1 - \lambda)\psi_1'' - (\lambda + 1)^2\psi_1 = G_\lambda \\ \psi_1(0) = \psi_1(\omega) = \psi_1'(0) = \psi_1'(\omega) = 0, \end{cases} \quad (39)$$

where

$$G_\lambda = -F_2 - 2(F_1'' - F_1) + \lambda F_1.$$

From Proposition 3.4, the explicit expression of the solution to problem (39) is

$$\begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = (\mathcal{A} + \lambda I)^{-1} \begin{pmatrix} F_1 \\ F_2 \end{pmatrix}.$$

Let $\varepsilon > 0$ and $r \in \mathbb{R}$. We have

$$\left[(\mathcal{A} + I)^{-\varepsilon+ir} \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \right] (\theta) = \frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \lambda^{-\varepsilon+ir} \left[(\mathcal{A} + I + \lambda I)^{-1} \begin{pmatrix} F_1 \\ F_2 \end{pmatrix} \right] (\theta) d\lambda,$$

where $\Gamma_{\varepsilon,r} = \Gamma(1 - \varepsilon + ir)\Gamma(\varepsilon - ir)$, see for instance [23], (6), p. 100.

Now, we only focus on the first component ψ_1 since calculations are similar for ψ_2 . Moreover, from [21], we only have to study the convolution term, which is the most singular term. In our case, this term is given by

$$\begin{aligned} I_S(\theta) &= \frac{1}{4\alpha_1\alpha_2} \int_0^\omega e^{-|\theta-s|\alpha_2} \int_0^\omega e^{-|s-t|\alpha_1} G_{\lambda+1}(t) dt ds \\ &= \frac{1}{4\alpha_1\alpha_2} \int_0^\omega e^{-|\theta-s|\alpha_2} \int_0^\omega e^{-|s-t|\alpha_1} (-F_2 - 2(F_1'' - F_1) + (\lambda+1)F_1)(t) dt ds. \end{aligned}$$

Note that, in order to simplify calculations, we have used the convolutions terms given in (23) and (24). Moreover, since $F_1(0) = F_1''(0) = F_2(0) = F_1(\omega) = F_1''(\omega) = F_2(\omega) = 0$, we wet

$$\widetilde{G}_0(x) = \begin{cases} -F_2(x) - 2F_1''(x) + 2F_1(x), & \text{if } x \in [0, \omega] \\ 0, & \text{else,} \end{cases} \quad \text{with} \quad \widetilde{F}_1(x) = \begin{cases} F_1(x), & \text{if } x \in [0, \omega] \\ 0, & \text{else,} \end{cases}$$

and

$$E_\alpha(x) = e^{-|x|\alpha}.$$

It follows that

$$\begin{aligned} I_{\varepsilon,r}(\theta) &= \frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \lambda^{-\varepsilon+ir} I_S(\theta) d\lambda \\ &= \frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \left(E_{\alpha_2} \star \left(E_{\alpha_1} \star \left(\widetilde{G}_0 + (\lambda+1)\widetilde{F}_1 \right) \right) \right) (\theta) d\lambda \\ &= \frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F}^{-1} \left(\mathcal{F} \left(E_{\alpha_2} \star \left(E_{\alpha_1} \star \left(\widetilde{G}_0 + (\lambda+1)\widetilde{F}_1 \right) \right) \right) (\xi) \right) (\theta) d\lambda \\ &= \mathcal{F}^{-1} \left(\frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F} (E_{\alpha_2}) (\xi) \mathcal{F} (E_{\alpha_1}) (\xi) \mathcal{F} \left(\widetilde{G}_0 + (\lambda+1)\widetilde{F}_1 \right) (\xi) d\lambda \right) (\theta) \\ &= \mathcal{F}^{-1} \left(\frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F} (E_{\alpha_2}) (\xi) \mathcal{F} (E_{\alpha_1}) (\xi) d\lambda \mathcal{F} \left(\widetilde{G}_0 \right) (\xi) \right) (\theta) \\ &\quad + \mathcal{F}^{-1} \left(\frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}(\lambda+1)}{4\alpha_1\alpha_2} \mathcal{F} (E_{\alpha_2}) (\xi) \mathcal{F} (E_{\alpha_1}) (\xi) d\lambda \mathcal{F} \left(\widetilde{F}_1 \right) (\xi) \right) (\theta). \end{aligned}$$

We recall that

$$\mathcal{F} (E_\alpha) (\xi) = \frac{2\alpha}{\alpha^2 + 4\pi^2\xi^2},$$

and here $\alpha_1 = \sqrt{\lambda+1} + i$ and $\alpha_2 = \sqrt{\lambda+1} - i$. Hence

$$\begin{aligned} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F} (E_{\alpha_2}) (\xi) \mathcal{F} (E_{\alpha_1}) (\xi) &= \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \frac{4\alpha_1\alpha_2}{(\alpha_1^2 + 4\pi^2\xi^2)(\alpha_2^2 + 4\pi^2\xi^2)} \\ &= \frac{\lambda^{-\varepsilon+ir}}{\alpha_1^2\alpha_2^2 + 4\pi^2\xi^2(\alpha_1^2 + \alpha_2^2) + 16\pi^4\xi^4} \\ &= \frac{\lambda^{-\varepsilon+ir}}{\lambda^2 + 4(1 + 2\pi^2\xi^2)\lambda + 4(1 + 4\pi^4\xi^4)} \\ &= \frac{\lambda^{-\varepsilon+ir}}{(\lambda + \lambda_1)(\lambda + \lambda_2)}, \end{aligned}$$

where

$$\begin{cases} \lambda_1 = 2 + 4\pi\xi + 4\pi^2\xi^2 = 4\pi^2 \left(\xi - \frac{(1+i)}{2\pi} \right) \left(\xi - \frac{(1-i)}{2\pi} \right) \\ \lambda_2 = 2 - 4\pi\xi + 4\pi^2\xi^2 = 4\pi^2 \left(\xi + \frac{(1+i)}{2\pi} \right) \left(\xi + \frac{(1-i)}{2\pi} \right). \end{cases}$$

Thus, since we have

$$\frac{1}{(\lambda + \lambda_1)(\lambda + \lambda_2)} = \frac{1}{\lambda_1 - \lambda_2} \left(-\frac{1}{\lambda + \lambda_1} + \frac{1}{\lambda + \lambda_2} \right),$$

it follows that

$$\frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F}(E_{\alpha_2})(\xi) \mathcal{F}(E_{\alpha_1})(\xi) = \frac{1}{8\pi\xi} \left(-\frac{\lambda^{-\varepsilon+ir}}{\lambda + \lambda_1} + \frac{\lambda^{-\varepsilon+ir}}{\lambda + \lambda_2} \right).$$

Then, setting

$$\sigma_1 = \frac{\lambda}{\lambda_1} \quad \text{and} \quad \sigma_2 = \frac{\lambda}{\lambda_2},$$

we obtain

$$\begin{aligned} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F}(E_{\alpha_2})(\xi) \mathcal{F}(E_{\alpha_1})(\xi) d\lambda &= \frac{1}{8\pi\xi} \left(-\int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{\lambda + \lambda_1} d\lambda + \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{\lambda + \lambda_2} d\lambda \right) \\ &= -\frac{\lambda_1^{-\varepsilon+ir}}{8\pi\xi} \int_0^{+\infty} \frac{\sigma_1^{-\varepsilon+ir}}{\sigma_1 + 1} d\sigma_1 \\ &\quad + \frac{\lambda_2^{-\varepsilon+ir}}{8\pi\xi} \int_0^{+\infty} \frac{\sigma_2^{-\varepsilon+ir}}{\sigma_2 + 1} d\sigma_2. \end{aligned}$$

Moreover, for all $z \in \mathbb{C} \setminus \mathbb{N}^-$, where \mathbb{N}^- is the set of negative integer, we have

$$\int_0^{+\infty} \frac{\sigma^{-z}}{\sigma + 1} d\sigma = \Gamma(z)\Gamma(1-z), \quad (40)$$

thus, it follows that

$$\int_0^{+\infty} \frac{\sigma^{-\varepsilon+ir}}{\sigma + 1} d\sigma = \Gamma(\varepsilon - ir)\Gamma(1 - \varepsilon + ir) = \Gamma_{\varepsilon,r}, \quad (41)$$

hence

$$\begin{aligned} \frac{1}{\Gamma_{\varepsilon,r}} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{4\alpha_1\alpha_2} \mathcal{F}(E_{\alpha_2})(\xi) \mathcal{F}(E_{\alpha_1})(\xi) d\lambda &= \frac{1}{8\pi\xi \Gamma_{\varepsilon,r}} \left(\lambda_2^{-\varepsilon+ir} - \lambda_1^{-\varepsilon+ir} \right) \Gamma_{\varepsilon,r} \\ &= \frac{1}{8\pi\xi} \left(\lambda_2^{-\varepsilon+ir} - \lambda_1^{-\varepsilon+ir} \right). \end{aligned}$$

In the same way, we have

$$\begin{aligned} \frac{\lambda^{-\varepsilon+ir}(\lambda + 1)}{4\alpha_1\alpha_2} \mathcal{F}(E_{\alpha_2})(\xi) \mathcal{F}(E_{\alpha_1})(\xi) &= \frac{1}{\lambda_1 - \lambda_2} \left(-\frac{(\lambda + 1)\lambda^{-\varepsilon+ir}}{\lambda + \lambda_1} + \frac{(\lambda + 1)\lambda^{-\varepsilon+ir}}{\lambda + \lambda_2} \right) \\ &= \frac{1}{8\pi\xi} \left(-\frac{\lambda^{1-\varepsilon+ir}}{\lambda + \lambda_1} + \frac{\lambda^{1-\varepsilon+ir}}{\lambda + \lambda_2} \right) \\ &\quad + \frac{1}{8\pi\xi} \left(-\frac{\lambda^{-\varepsilon+ir}}{\lambda + \lambda_1} + \frac{\lambda^{-\varepsilon+ir}}{\lambda + \lambda_2} \right). \end{aligned}$$

Then, setting

$$\sigma_1 = \frac{\lambda}{\lambda_1} \quad \text{and} \quad \sigma_2 = \frac{\lambda}{\lambda_2},$$

we obtain

$$\begin{aligned} \Upsilon &= \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}(\lambda+1)}{4\alpha_1\alpha_2} \mathcal{F}(E_{\alpha_2})(\xi) \mathcal{F}(E_{\alpha_1})(\xi) d\lambda \\ &= -\frac{1}{8\pi\xi} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{\lambda+\lambda_1} d\lambda + \frac{1}{8\pi\xi} \int_0^{+\infty} \frac{\lambda^{-\varepsilon+ir}}{\lambda+\lambda_2} d\lambda \\ &\quad -\frac{1}{8\pi\xi} \int_0^{+\infty} \frac{\lambda^{1-\varepsilon+ir}}{\lambda+\lambda_1} d\lambda + \frac{1}{8\pi\xi} \int_0^{+\infty} \frac{\lambda^{1-\varepsilon+ir}}{\lambda+\lambda_2} d\lambda \\ &= -\frac{\lambda_1^{-\varepsilon+ir}}{8\pi\xi} \int_0^{+\infty} \frac{\sigma_1^{-\varepsilon+ir}}{\sigma_1+1} d\sigma_1 + \frac{\lambda_2^{-\varepsilon+ir}}{8\pi\xi} \int_0^{+\infty} \frac{\sigma_2^{-\varepsilon+ir}}{\sigma_2+1} d\sigma_2 \\ &\quad -\frac{\lambda_1^{1-\varepsilon+ir}}{8\pi\xi} \int_0^{+\infty} \frac{\sigma_1^{1-\varepsilon+ir}}{\sigma_1+1} d\sigma_1 + \frac{\lambda_2^{1-\varepsilon+ir}}{8\pi\xi} \int_0^{+\infty} \frac{\sigma_2^{1-\varepsilon+ir}}{\sigma_2+1} d\sigma_2. \end{aligned}$$

Moreover, from (40) and (41), we deduce that

$$\begin{aligned} \Upsilon &= \left(\frac{\lambda_2^{-\varepsilon+ir} - \lambda_1^{-\varepsilon+ir}}{8\pi\xi} \right) \Gamma_{\varepsilon,r} + \left(\frac{\lambda_2^{-\varepsilon+ir} - \lambda_1^{-\varepsilon+ir}}{8\pi\xi} \right) \Gamma(\varepsilon - ir - 1) \Gamma(1 - (\varepsilon - ir - 1)) \\ &= \left(\frac{\lambda_2^{-\varepsilon+ir} - \lambda_1^{-\varepsilon+ir}}{2\pi\xi} \right) (\Gamma_{\varepsilon,r} + \Gamma(\varepsilon - ir - 1) \Gamma(1 - (\varepsilon - ir - 1))). \end{aligned}$$

For all $z \in \mathbb{C} \setminus \mathbb{Z}$, we have

$$\Gamma(z-1)\Gamma(1-(z-1)) = \frac{\pi}{\sin(\pi(z-1))} = -\frac{\pi}{\sin(\pi z)} = -\Gamma(z)\Gamma(1-z),$$

Setting $z = \varepsilon - ir$, with $\varepsilon \in (0, 1)$, it follows that

$$\Gamma(\varepsilon - ir - 1)\Gamma(1 - (\varepsilon - ir - 1)) = -\Gamma(\varepsilon - ir)\Gamma(1 - \varepsilon + ir) = -\Gamma_{\varepsilon,r},$$

hence $\Upsilon = 0$. Finally, we obtain that

$$I_{\varepsilon,r}(\theta) = \mathcal{F}^{-1} \left(m_\varepsilon(\xi) \mathcal{F} \left(\widetilde{G}_0 \right) (\xi) \right) (\theta),$$

where

$$m_\varepsilon(\xi) = \frac{\lambda_2^{-\varepsilon+ir} - \lambda_1^{-\varepsilon+ir}}{8\pi\xi}.$$

Setting

$$m(\xi) := \lim_{\varepsilon \rightarrow 0} m_\varepsilon(\xi) = \frac{\lambda_2^{ir} - \lambda_1^{ir}}{8\pi\xi},$$

due to the Lebesgue's dominated convergence Theorem, it follows that

$$I_{0,r}(\theta) := \lim_{\varepsilon \rightarrow 0} I_{\varepsilon,r}(\theta) = \mathcal{F}^{-1} \left(m(\xi) \mathcal{F} \left(\widetilde{G}_0 \right) (\xi) \right) (\theta).$$

Moreover, for all $x_1, x_2 \in \mathbb{R}$, we have

$$\left| e^{ix_1} - e^{ix_2} \right| \leq |x_1 - x_2|,$$

then, for all $\xi \in \mathbb{R} \setminus \{0\}$, we deduce that

$$|m(\xi)| = \frac{|\lambda_2^{ir} - \lambda_1^{ir}|}{8\pi|\xi|} = \frac{\left| e^{ir \ln(\lambda_2)} - e^{ir \ln(\lambda_1)} \right|}{8\pi|\xi|} \leq \frac{|r| |\ln(\lambda_2) - \ln(\lambda_1)|}{8\pi|\xi|}.$$

Thus

$$\sup_{\xi \in \mathbb{R}} |m(\xi)| = \lim_{\xi \rightarrow 0} |m(\xi)| = \left| \lim_{\xi \rightarrow 0} \frac{\lambda_2^{ir} - \lambda_1^{ir}}{8\pi\xi} \right|,$$

and

$$\begin{aligned} \lim_{\xi \rightarrow 0} \frac{\lambda_2^{ir} - \lambda_1^{ir}}{8\pi\xi} &= \lim_{\xi \rightarrow 0} 2^{ir} \left(\frac{1 + ir(-2\pi\xi + 2\pi^2\xi^2) + 2ir(ir-1)\pi^2\xi^2 + o(\xi^2)}{8\pi\xi} \right) \\ &\quad - \lim_{\xi \rightarrow 0} 2^{ir} \left(\frac{1 + ir(2\pi\xi + 2\pi^2\xi^2) + 2ir(ir-1)\pi^2\xi^2 + o(\xi^2)}{8\pi\xi} \right) \\ &= \lim_{\xi \rightarrow 0} 2^{ir} \left(\frac{-4ir\pi\xi + o(\xi^2)}{8\pi\xi} \right) \\ &= -2^{ir-1}ir. \end{aligned}$$

Then

$$\sup_{\xi \in \mathbb{R}} |m(\xi)| = \frac{|r|}{2}.$$

Since we have

$$\begin{aligned} \xi m'(\xi) &= \frac{2\pi\xi^2 \left(ir\lambda_2^{ir-1}(-4\pi + 8\pi^2\xi) - ir\lambda_1^{ir-1}(4\pi + 8\pi^2\xi) \right) - 2\pi\xi(\lambda_2^{ir} - \lambda_1^{ir})}{64\pi^2\xi^2} \\ &= \frac{ir}{32} \left(\lambda_2^{ir-1}(-1 + 2\pi\xi) - \lambda_1^{ir-1}(1 + 2\pi\xi) \right) - \frac{\lambda_2^{ir} - \lambda_1^{ir}}{32\pi\xi}, \end{aligned}$$

we obtain in the same way that

$$\sup_{\xi \in \mathbb{R}} |\xi m'(\xi)| = \lim_{\xi \rightarrow 0} |\xi m'(\xi)| = \left| \lim_{\xi \rightarrow 0} \xi m'(\xi) \right|,$$

with

$$\lim_{\xi \rightarrow 0} \xi m'(\xi) = \frac{ir}{32} \lim_{\xi \rightarrow 0} \left(\lambda_2^{ir-1}(-1 + 2\pi\xi) - \lambda_1^{ir-1}(1 + 2\pi\xi) \right) - \frac{\lambda_2^{ir} - \lambda_1^{ir}}{32\pi\xi},$$

where

$$\lim_{\xi \rightarrow 0} \lambda_2^{ir-1} = \lim_{\xi \rightarrow 0} 2^{ir-1} \left(1 + (ir-1) \left(-2\pi\xi + 2\pi^2\xi^2 \right) + 4ir(ir-1)\pi^2\xi^2 + o(\xi^2) \right) = 2^{ir-1},$$

and

$$\lim_{\xi \rightarrow 0} \lambda_1^{ir-1} = \lim_{\xi \rightarrow 0} 2^{ir-1} \left(1 + (ir-1) \left(2\pi\xi + 2\pi^2\xi^2 \right) + 4ir(ir-1)\pi^2\xi^2 + o(\xi^2) \right) = 2^{ir-1}.$$

Thus, we obtain

$$\begin{aligned} \lim_{\xi \rightarrow 0} \xi m'(\xi) &= \frac{1}{4} \lim_{\xi \rightarrow 0} \frac{ir}{8} \left(- \left(\lambda_2^{ir-1} + \lambda_1^{ir-1} \right) + 2\pi\xi \left(\lambda_2^{ir-1} - \lambda_1^{ir-1} \right) \right) - \frac{\lambda_2^{ir} - \lambda_1^{ir}}{8\pi\xi} \\ &= \frac{1}{4} \left(-\frac{2^{ir}ir}{8} + 2^{ir-1}ir \right) \\ &= 3 \times 2^{ir-5}ir. \end{aligned}$$

Then

$$\sup_{\xi \in \mathbb{R}} |\xi m'(\xi)| = \left| 3 \times 2^{ir-5}ir \right| = \frac{3}{32}|r|.$$

Therefore, we deduce that

$$\sup_{\xi \in \mathbb{R}} |m(\xi)| + \sup_{\xi \in \mathbb{R}} |\xi m'(\xi)| = \frac{|r|}{2} + \frac{3}{32}|r| = \frac{19}{32}|r|,$$

From the Mihlin Theorem, see [18], for all $\gamma > 0$, there exists $C_{\gamma,p} > 0$, such that, for all $r \in \mathbb{R}$, we have

$$\|I_{0,r}(\cdot)\|_{\mathcal{L}(X)} = \left\| F^{-1} \left(m(\xi) F(\widetilde{G}_0)(\xi) \right) (\cdot) \right\|_{\mathcal{L}(X)} \leq C_{\gamma,p} e^{\gamma|r|}.$$

We can treat the others terms using [21] and obtain similar results. Finally, for all $\gamma > 0$, there exists a constant $C_{\gamma,p} > 0$ such that for all $r \in \mathbb{R}$, we obtain

$$\left\| (\mathcal{A} + I)^{ir} \right\|_{\mathcal{L}(X)} \leq C_{\gamma,p} e^{\gamma|r|}.$$

Therefore, taking $\theta_{\mathcal{A}} = \gamma > 0$, we obtain that $\mathcal{A} + I \in \text{BIP}(X, \theta_{\mathcal{A}})$. Finally, using Theorem 2.3, p. 69 in [1], we deduce that $\mathcal{A} = \mathcal{A} + I - I \in \text{BIP}(X, \theta_{\mathcal{A}})$. \square

4 Study of the sum $\mathcal{L}_1 + \mathcal{L}_2$

4.1 Invertibility of the closure of the sum

In this section, we will apply the results described in Section 2.2. We take $\mathcal{L}_1 = \mathcal{M}_1$ and $\mathcal{L}_2 = \mathcal{M}_2$.

Theorem 4.1. Assume that (3) holds. Then $\mathcal{L}_1 + \mathcal{L}_2$ is closable and its closure $\overline{\mathcal{L}_1 + \mathcal{L}_2}$ is invertible.

Proof. Assumption (H_1) is satisfied from Proposition 3.1 and Corollary 3.10, with

$$\theta_{\mathcal{M}_1} + \theta_{\mathcal{M}_2} = \varepsilon_{\mathcal{L}_1} + \pi - \varepsilon_{\mathcal{L}_2},$$

where it suffices to take $\varepsilon_{\mathcal{L}_2} > \varepsilon_{\mathcal{L}_1}$ in order to obtain $\theta_{\mathcal{M}_1} + \theta_{\mathcal{M}_2} < \pi$.

For assumption (H_2) , due to Proposition 3.2, it follows that $0 \notin \sigma(\mathcal{L}_1) \cap \sigma(-\mathcal{L}_2)$. Moreover, from Proposition 3.1, we have

$$\sigma(\mathcal{L}_1) = \{\lambda \in \mathbb{C} : |\arg(\lambda)| < \pi \text{ and } \operatorname{Re}(\sqrt{\lambda}) \leq \nu\},$$

and from Remark 3.11, it follows that

$$\sigma(-\mathcal{L}_2) = \{\lambda \in \mathbb{C} \setminus \mathbb{R}_+ : \sinh(\omega\sqrt{-\lambda}) = \pm\omega\sqrt{-\lambda}\} = \left\{ -\frac{z_j^2}{\omega^2} \in \mathbb{C} \setminus \mathbb{R}_+ : j \in \mathbb{N} \setminus \{0\} \right\}.$$

Then, since

$$\operatorname{Re} \left(\sqrt{-\frac{z_j^2}{\omega^2}} \right) = \frac{1}{\omega} |\operatorname{Im}(z_j)|,$$

the condition $\sigma(\mathcal{L}_1) \cap \sigma(-\mathcal{L}_2) = \emptyset$ is fulfilled if (3) holds.

The commutativity assumption (H_3) is clearly verified since the actions of operators \mathcal{L}_1 and \mathcal{L}_2 are independent.

Now, applying Theorem 2.6, we obtain the result. \square

Remark 4.2. We can conjecture that, for the critical case $\nu = \tau$, the sum $\mathcal{L}_1 + \mathcal{L}_2$ is not closable.

4.2 Convexity inequalities

In view to apply Corollary 2.7, we are going to verify inequality (6) in two situations.

Proposition 4.3. Let

$$\mathcal{E}_1 = W^{1,p}(0, +\infty; X) \subset \mathcal{E} = L^p(0, +\infty; X),$$

and

$$\mathcal{E}_2 = L^p(0, +\infty; [W^{3,p}(0, \omega) \cap W_0^{2,p}(0, \omega)] \times L^p(0, \omega)) \subset \mathcal{E}.$$

Then, we have

$$D(\overline{\mathcal{L}_1 + \mathcal{L}_2}) \subset \mathcal{E}_1 \cap \mathcal{E}_2. \quad (42)$$

Proof. Let $V \in D(\mathcal{L}_1)$. We must prove that there exists $\delta \in (0, 1)$ such that

$$\|V\|_{\mathcal{E}_1} \leq C \left[\|V\|_{\mathcal{E}} + \|V\|_{\mathcal{E}}^{1-\delta} \|\mathcal{L}_1(V)\|_{\mathcal{E}}^{\delta} \right].$$

For all $V \in W^{2,p}(0, +\infty; X)$, from [10], inequality (1.15), p. 192, we have the convexity inequality

$$\|V'\|_{\mathcal{E}} \leq 2\sqrt{2} \|V\|_{\mathcal{E}}^{1/2} \|V''\|_{\mathcal{E}}^{1/2}.$$

Thus, we deduce

$$\|V\|_{\mathcal{E}_1} = \|V\|_{\mathcal{E}} + \|V'\|_{\mathcal{E}} \leq \|V\|_{\mathcal{E}} + 2\sqrt{2} \|V\|_{\mathcal{E}}^{1/2} \|V''\|_{\mathcal{E}}^{1/2}.$$

Since \mathcal{L}_1 is not invertible, we are going to estimate $\|V''\|_{\mathcal{E}}$ by $\|\mathcal{L}_1(V) - \lambda_0 V\|_{\mathcal{E}}$, where $\lambda_0 \in \rho(\mathcal{L}_1)$. We have

$$V'' - 2\nu V' + (\nu^2 - \lambda_0)V = \mathcal{L}_1(V) - \lambda_0 V.$$

Then, there exists a constant $C > 0$ such that

$$\|V''\|_{\mathcal{E}} + \|V'\|_{\mathcal{E}} + \|V\|_{\mathcal{E}} \leq C \|\mathcal{L}_1(V) - \lambda_0 V\|_{\mathcal{E}},$$

hence

$$\|V''\|_{\mathcal{E}} \leq C \|\mathcal{L}_1(V) - \lambda_0 V\|_{\mathcal{E}} \leq C \|\mathcal{L}_1(V)\|_{\mathcal{E}} + |\lambda_0| C \|V\|_{\mathcal{E}}.$$

Thus, we deduce

$$\begin{aligned} \|V\|_{\mathcal{E}_1} = \|V\|_{\mathcal{E}} + \|V'\|_{\mathcal{E}} &\leq \|V\|_{\mathcal{E}} + 2\sqrt{2} \|V\|_{\mathcal{E}}^{1/2} \|V''\|_{\mathcal{E}}^{1/2} \\ &\leq \|V\|_{\mathcal{E}} + 2\sqrt{2C} \|V\|_{\mathcal{E}}^{1/2} (\|\mathcal{L}_1(V)\|_{\mathcal{E}} + |\lambda_0| \|V\|_{\mathcal{E}})^{1/2} \\ &\leq \|V\|_{\mathcal{E}} + 2\sqrt{2C} \|V\|_{\mathcal{E}}^{1/2} \left(\|\mathcal{L}_1(V)\|_{\mathcal{E}}^{1/2} + |\lambda_0|^{1/2} \|V\|_{\mathcal{E}}^{1/2} \right) \\ &\leq \left(1 + 2\sqrt{2C} |\lambda_0|^{1/2} \right) \|V\|_{\mathcal{E}} + 2\sqrt{2C} \|V\|_{\mathcal{E}}^{1/2} \|\mathcal{L}_1(V)\|_{\mathcal{E}}^{1/2}. \end{aligned}$$

Therefore, inequality (6) is satisfied for $\delta = 1/2$ and $\mathcal{M}_1 = \mathcal{L}_1$. Using Corollary 2.7, we obtain

$$D(\overline{\mathcal{L}_1 + \mathcal{L}_2}) \subset \mathcal{E}_1.$$

Now, we must show that, for all $V \in D(\mathcal{L}_2)$, we have

$$\|V\|_{\mathcal{E}_2} \leq C \left[\|V\|_{\mathcal{E}} + \|V\|_{\mathcal{E}}^{1/2} \|\mathcal{L}_2(V)\|_{\mathcal{E}}^{1/2} \right].$$

To this end, it suffices to do it for \mathcal{A} . Set

$$\mathcal{G}_1 = [W^{3,p}(0, \omega) \cap W_0^{2,p}(0, \omega)] \times L^p(0, \omega) \subset X.$$

We must prove that

$$\forall \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \in D(\mathcal{A}), \quad \left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_{\mathcal{G}_1} \leq C \left[\left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X + \left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X^{1/2} \left\| \mathcal{A} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X^{1/2} \right].$$

Here, we have

$$\begin{aligned} \left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_{\mathcal{G}_1} &= \|\psi_1\|_{W^{3,p}(0,\omega)} + \|\psi_2\|_{L^p(0,\omega)} \\ &= \|\psi_1\|_{L^p(0,\omega)} + \|\psi_1'\|_{L^p(0,\omega)} + \|\psi_1''\|_{L^p(0,\omega)} + \|\psi_1'''\|_{L^p(0,\omega)} + \|\psi_2\|_{L^p(0,\omega)}. \end{aligned}$$

Set $\varphi = \psi_1''$. Then, for all $\eta > 0$, from [10], inequality (1.12), p. 192, taking $n = \eta + 1$ and $b - a = \omega$, we obtain

$$\|\varphi'\|_{L^p(0,\omega)} \leq \frac{\omega}{\eta} \|\varphi''\|_{L^p(0,\omega)} + \frac{2}{\omega} \left(\eta + 3 + \frac{2}{\eta} \right) \|\varphi\|_{L^p(0,\omega)}.$$

It is not difficult to see that the second member is minimal when

$$\eta = \frac{\sqrt{2} \left(\|\varphi''\|_{L^p(0,\omega)} + 4\|\varphi\|_{L^p(0,\omega)} \right)^{1/2}}{2 \|\varphi\|_{L^p(0,\omega)}^{1/2}}.$$

Therefore, we deduce that

$$\begin{aligned} \|\varphi'\|_{L^p(0,\omega)} &\leq \frac{\omega\sqrt{2} \|\varphi\|_{L^p(0,\omega)}^{1/2} \|\varphi''\|_{L^p(0,\omega)}}{\left(\|\varphi''\|_{L^p(0,\omega)} + 4\|\varphi\|_{L^p(0,\omega)} \right)^{1/2}} + \frac{4}{\omega} \frac{\sqrt{2} \|\varphi\|_{L^p(0,\omega)}^{1/2} \|\varphi\|_{L^p(0,\omega)}}{\left(\|\varphi''\|_{L^p(0,\omega)} + 4\|\varphi\|_{L^p(0,\omega)} \right)^{1/2}} \\ &\quad + \frac{\sqrt{2} \left(\|\varphi''\|_{L^p(0,\omega)} + 4\|\varphi\|_{L^p(0,\omega)} \right)^{1/2} \|\varphi\|_{L^p(0,\omega)}}{\omega \|\varphi\|_{L^p(0,\omega)}^{1/2}} + \frac{6}{\omega} \|\varphi\|_{L^p(0,\omega)} \\ &\leq \frac{\sqrt{2}}{\omega} \left(\|\varphi''\|_{L^p(0,\omega)} + 4\|\varphi\|_{L^p(0,\omega)} \right)^{1/2} \|\varphi\|_{L^p(0,\omega)}^{1/2} + \frac{6}{\omega} \|\varphi\|_{L^p(0,\omega)} \\ &\quad + \left(\frac{4}{\omega} \|\varphi\|_{L^p(0,\omega)} + \omega \|\varphi''\|_{L^p(0,\omega)} \right) \frac{\sqrt{2} \|\varphi\|_{L^p(0,\omega)}^{1/2}}{\left(\|\varphi''\|_{L^p(0,\omega)} + 4\|\varphi\|_{L^p(0,\omega)} \right)^{1/2}} \\ &\leq C_\omega \left(\|\varphi\|_{L^p(0,\omega)} + \|\varphi\|_{L^p(0,\omega)}^{1/2} \|\varphi''\|_{L^p(0,\omega)}^{1/2} \right). \end{aligned}$$

Then, we have

$$\|\psi_1'''\|_{L^p(0,\omega)} \leq C_\omega \left(\|\psi_1''\|_{L^p(0,\omega)} + \|\psi_1''\|_{L^p(0,\omega)}^{1/2} \|\psi_1^{(4)}\|_{L^p(0,\omega)}^{1/2} \right).$$

Hence

$$\begin{aligned} \left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_{\mathcal{G}_1} &\leq \|\psi_1\|_{L^p(0,\omega)} + \|\psi_1'\|_{L^p(0,\omega)} + \|\psi_1''\|_{L^p(0,\omega)} \\ &\quad + C_\omega \left(\|\psi_1''\|_{L^p(0,\omega)} + \|\psi_1''\|_{L^p(0,\omega)}^{1/2} \|\psi_1^{(4)}\|_{L^p(0,\omega)}^{1/2} \right) + \|\psi_2\|_{L^p(0,\omega)} \\ &\leq (1 + C_\omega) \|\psi_1\|_{W_0^{2,p}(0,\omega)} + C_\omega \|\psi_1\|_{W_0^{2,p}(0,\omega)}^{1/2} \|\psi_1^{(4)}\|_{L^p(0,\omega)}^{1/2} + \|\psi_2\|_{L^p(0,\omega)} \end{aligned}$$

Now, in virtue of the invertibility of \mathcal{A} , see Proposition 3.2, we have proved that there exists a constant C'_ω depending only on ω such that

$$\|\psi_1^{(4)}\|_{L^p(0,\omega)} \leq C'_\omega \left\| \mathcal{A} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X.$$

Moreover, it follows

$$\left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_{\mathcal{G}_1} \leq (1 + C_\omega) \left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X + C_\omega C'_\omega \left\| \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X^{1/2} \left\| \mathcal{A} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \right\|_X^{1/2}.$$

Therefore, inequality (6) is satisfied for $\delta = 1/2$ and $\mathcal{M}_2 = \mathcal{L}_2$. Using Corollary 2.7, we obtain

$$D(\overline{\mathcal{L}_1 + \mathcal{L}_2}) \subset \mathcal{E}_2,$$

which gives the expected result. \square

5 Back to the abstract problem

Now, we are in position to solve the following equation

$$(\overline{\mathcal{L}_1 + \mathcal{L}_2}) V + k\rho^2 (\mathcal{P}_1 + \mathcal{P}_2) V = \mathcal{F}. \quad (43)$$

Theorem 5.1. Let $\mathcal{F} \in L^p(0, +\infty; X)$ and assume that (3) holds. Then, there exists $\rho_0 > 0$ such that for all $\rho \in (0, \rho_0]$, equation (43) has a unique strong solution $V \in L^p(0, +\infty; X)$, that is

$$\left\{ \begin{array}{l} \exists (V_n)_{n \geq 0} \in D(\mathcal{L}_1) \cap D(\mathcal{L}_2) : \\ V_n \xrightarrow[n \rightarrow +\infty]{} V \text{ in } L^p(0, +\infty; X) \text{ and} \\ (\mathcal{L}_1 + \mathcal{L}_2) V_n + k\rho^2 (\mathcal{P}_1 + \mathcal{P}_2) V_n \xrightarrow[n \rightarrow +\infty]{} \mathcal{F} \text{ in } L^p(0, +\infty; X), \end{array} \right. \quad (44)$$

satisfying

$$V \in W^{1,p}(0, +\infty; X) \cap L^p\left(0, +\infty; \left[W^{3,p}(0, \omega) \cap W_0^{2,p}(0, \omega)\right] \times L^p(0, \omega)\right). \quad (45)$$

Proof. Due to Theorem 4.1, if (3) holds, then $\overline{\mathcal{L}_1 + \mathcal{L}_2}$ is invertible. Thus, it follows that

$$\left[I + k\rho^2 (\mathcal{P}_1 + \mathcal{P}_2) (\overline{\mathcal{L}_1 + \mathcal{L}_2})^{-1} \right] (\overline{\mathcal{L}_1 + \mathcal{L}_2}) V = \mathcal{F}.$$

From (42), we deduce that $V \in D(\overline{\mathcal{L}_1 + \mathcal{L}_2}) \subset \mathcal{E}_1 \cap \mathcal{E}_2$, that is (45) which involves that

$$(\mathcal{P}_1 + \mathcal{P}_2) (\overline{\mathcal{L}_1 + \mathcal{L}_2})^{-1} \in \mathcal{L}(X).$$

Then, there exists $\rho_0 > 0$ small enough such that, for all $\rho \in (0, \rho_0]$, we have

$$V = (\overline{\mathcal{L}_1 + \mathcal{L}_2})^{-1} \left[I + k\rho^2 (\mathcal{P}_1 + \mathcal{P}_2) (\overline{\mathcal{L}_1 + \mathcal{L}_2})^{-1} \right]^{-1} \mathcal{F}, \quad (46)$$

which means that V is the unique strong solution of (43). \square

6 Proof of Theorem 1.1

From Theorem 5.1, there exists $\rho_0 > 0$ such that for all $\rho \in (0, \rho_0]$, equation (43) has a unique strong solution $V \in L^p(0, +\infty; X)$ satisfying (45). Then, due to (44), there exists $(V_n)_{n \in \mathbb{N}} \in D(\mathcal{L}_1 + \mathcal{L}_2)$ such that $V_n \xrightarrow[n \rightarrow +\infty]{} V$ and

$$\lim_{n \rightarrow +\infty} (\mathcal{L}_1 + \mathcal{L}_2) V_n + k\rho^2 (\mathcal{P}_1 + \mathcal{P}_2) V_n = \mathcal{F}.$$

Since $(V_n)_{n \in \mathbb{N}} \in D(\mathcal{L}_1 + \mathcal{L}_2)$, then the previous equality writes

$$\begin{cases} \lim_{n \rightarrow +\infty} (V_n''(t) - \mathcal{A}V_n(t) - \mathcal{F}_n(t)) = 0 \\ \lim_{n \rightarrow +\infty} V_n(0) = 0, \quad \lim_{n \rightarrow +\infty} V_n(+\infty) = 0, \end{cases} \quad (47)$$

where

$$\mathcal{F}_n(t) = k\rho^2 e^{-2t} \mathcal{A}_0 V_n(t) + k\rho^2 e^{-2t} [(\mathcal{B}_2 V_n)](t) + 2\nu V_n'(t) - \nu^2 V_n(t) + \mathcal{F}(t).$$

Since $V_n \xrightarrow[n \rightarrow +\infty]{} V$ and V satisfies (45), we deduce that

$$\lim_{n \rightarrow +\infty} V_n(0) = V(0) = 0 \quad \text{with} \quad \lim_{n \rightarrow +\infty} V_n(+\infty) = V(+\infty) = 0,$$

and

$$\lim_{n \rightarrow +\infty} \mathcal{F}_n(t) = \mathcal{F}_\infty(t) \in L^p(0, +\infty; X),$$

where

$$\mathcal{F}_\infty(t) = k\rho^2 e^{-2t} \mathcal{A}_0 V(t) + k\rho^2 e^{-2t} [(\mathcal{B}_2 V)](t) + 2\nu V'(t) - \nu^2 V(t) + \mathcal{F}(t).$$

Thus, problem (47) writes

$$\begin{cases} \lim_{n \rightarrow +\infty} (V_n''(t) - \mathcal{A}V_n(t)) = \mathcal{F}_\infty(t) \\ V(0) = 0, \quad V(+\infty) = 0, \end{cases}$$

Moreover, from Proposition 3.12, $\mathcal{A} \in \text{BIP}(X, \theta_{\mathcal{A}})$, with $\theta_{\mathcal{A}} \in (0, \pi)$ and due to [9], Proposition 3.2.1, e), p. 71, it follows that $\sqrt{\mathcal{A}} \in \text{BIP}(X, \theta_{\mathcal{A}}/2)$ with $\theta_{\mathcal{A}}/2 \in (0, \pi/2)$. Therefore, due to [5], Theorem 2, p. 712, with $L_1 = L_2 = -\sqrt{\mathcal{A}}$, there exists a unique classical solution to the following problem

$$\begin{cases} \mathcal{V}''(t) - \mathcal{A}\mathcal{V}(t) = \mathcal{F}_\infty(t) \\ \mathcal{V}(0) = 0, \quad \mathcal{V}(+\infty) = 0, \end{cases}$$

that is

$$\mathcal{V} \in W^{2,p}(0, +\infty; X) \cap L^p(0, +\infty; D(\mathcal{A})).$$

Thus, it follows that

$$\lim_{n \rightarrow +\infty} (V_n''(t) - \mathcal{A}V_n(t)) = \mathcal{V}''(t) - \mathcal{A}\mathcal{V},$$

hence

$$\lim_{n \rightarrow +\infty} [(V_n(t) - \mathcal{V}(t))'' - \mathcal{A}(V_n(t) - \mathcal{V}(t))] = 0.$$

Now, set

$$\begin{cases} D(\delta_2) &= \{\varphi \in W^{2,p}(0, +\infty; X) : \varphi(0) = \varphi(+\infty) = 0\} \\ \delta_2 \varphi &= \varphi'', \quad \varphi \in D(\delta_2). \end{cases}$$

Then, we can write

$$0 = \lim_{n \rightarrow +\infty} [(V_n(t) - \mathcal{V}(t))'' - \mathcal{A}(V_n(t) - \mathcal{V}(t))] = \lim_{n \rightarrow +\infty} -(-\delta_2 + \mathcal{A})(V_n(t) - \mathcal{V}(t)). \quad (48)$$

From [20], Theorem C, p. 166-167, it follows that $-\delta_2 \in \text{BIP}(X, \theta_{\delta_2})$, for every $\theta_{\delta_2} \in (0, \pi)$ and due to Proposition 3.12, $\mathcal{A} \in \text{BIP}(X, \theta_{\mathcal{A}})$, for all $\theta_{\mathcal{A}} \in (0, \pi)$. Thus, since $-\delta_2$ and \mathcal{A} are resolvent commuting with $\theta_{\delta_2} + \theta_{\mathcal{A}} < \pi$, from [19], Theorem 5, p. 443, we obtain that

$$-\delta_2 + \mathcal{A} \in \text{BIP}(X, \theta), \quad \theta = \max(\theta_{\delta_2}, \theta_{\mathcal{A}}).$$

Moreover, due to Proposition 3.2, we have $0 \in \rho(\mathcal{A})$, then we deduce from [19], remark at the end of p. 445, that $0 \in \rho(\delta_2 + \mathcal{A})$. Therefore, due to (48), we obtain that

$$\lim_{n \rightarrow +\infty} V_n(t) - \mathcal{V}(t) = 0,$$

hence, since $V_n \xrightarrow[n \rightarrow +\infty]{} V$, by uniqueness of the limit, we deduce that

$$V = \mathcal{V} \in W^{2,p}(0, +\infty; X) \cap L^p(0, +\infty; D(\mathcal{A})).$$

This prove that $\mathcal{L}_1 + \mathcal{L}_2$ is closed and that $V \in D(\mathcal{L}_1 + \mathcal{L}_2)$.

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