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## **Hopf bifurcation for fully nonlinear equations in Banach space**

by

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**ABSTRACT.** — We study Hopf bifurcation for some fully nonlinear evolution equations in Banach spaces.

*Key-words* : Nonlinear evolution equations, Hopf bifurcation.

**RÉSUMÉ.** — Nous étudions la bifurcation de Hopf pour des équations totalement non linéaires dans les espaces de Banach.

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### **INTRODUCTION**

Hopf bifurcation has been widely studied in the last years; see for instance the monographs [1] [5] [6] [11] [13]. The infinite dimensional case has

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been studied in [1] [2] [4] [5] [7] [8] [9] [12] for semilinear equations. In this paper we study periodic solutions of the problem

$$(0.1) \quad u'(t) = f(\lambda, u(t))$$

where  $f : ]-1, 1[ \times D \rightarrow X$ ,  $(\lambda, x) \rightarrow f(\lambda, x)$  is a smooth function,  $D$  and  $X$  are Banach spaces with  $D \subset X$ , the operator  $A = f_x(0, 0)$  generates an analytic semigroup in  $X$  and satisfies the usual spectral properties (see (1.7), (1.8) later). Then, as an application, we may study quasilinear or fully nonlinear equations, such as

$$(0.2) \quad u_i(t, x) = \varphi(\lambda, u(t, x), u_x(t, x), u_{xx}(t, x))$$

Our main tool is a maximal regularity property for the linear problem

$$(0.3) \quad \begin{cases} v'(t) = Av(t) + f(t); & 0 \leq t \leq 2\pi \\ v(0) = v(2\pi) \end{cases}$$

We prove that if  $f$  is  $\gamma$ -Hölder continuous and periodic and  $v$  is any solution of (0.3), then  $v'$  and  $Av$  are  $\gamma$ -Hölder continuous (see section 1).

Using this result we may treat problem (0.1) by means of classical arguments (see section 2). Our proof follows closely the one of Crandall and Rabinowitz [2], the main difference being the use of maximal regularity which enables us to get strict instead of mild solutions.

## 1. THE LINEAR CASE

Let  $X, D$  be two Banach spaces with  $D$  continuously embedded in  $X$ . We denote by  $\tilde{X}$  (resp.  $\tilde{D}$ ) the complexification of  $X$  (resp.  $D$ ):  $\tilde{X} = \{x + iy; x, y \in X\}$ ;  $\tilde{D} = \{x + iy; x, y \in D\}$ .

If  $A \in L(D, X)$ , set  $\tilde{A} : \tilde{D} \rightarrow \tilde{X}$ ,  $\tilde{A}(x + iy) = Ax + iAy$ .

We assume that:

$$(1.1) \quad \left\{ \begin{array}{l} \text{the resolvent set } \rho(\tilde{A}) \text{ of } \tilde{A} \text{ contains a sector} \\ S = \{ \xi \in \mathbb{C}; \xi \neq \omega, |\arg(\xi - \omega)| < \theta \} \text{ with} \\ \omega \in \mathbb{R} \text{ and } \theta \in ]\pi/2, \pi]; \text{ there exists } M > 0 \\ \text{such that} \\ \|(\xi - \tilde{A})^{-1}\|_{L(X)} \leq M/|\xi - \omega| \text{ for } \xi \in S \end{array} \right.$$

From (1.1) it follows that  $\tilde{A}$  generates an analytic semigroup  $e^{t\tilde{A}}$  (not necessarily strongly continuous at 0), defined by means of the usual Dunford integral

$$e^{t\tilde{A}} = \frac{1}{2\pi i} \int_{\mathcal{C}} e^{\xi t} (\xi - \tilde{A})^{-1} d\xi, \quad t > 0$$

where  $C$  is a suitable path joining  $\infty e^{-i\theta}$  and  $\infty e^{i\theta}$ . It may be shown that  $e^{t\tilde{A}}(X) \subset X$ , so that the restriction of  $e^{t\tilde{A}}$  to  $X$  is an analytic semigroup  $e^{tA}$  in  $X$ . Moreover, denoting by  $\bar{D}$  the closure of  $D$  in  $X$ ,  $e^{tA}$  is strongly continuous in  $\bar{D}$  and  $e^{tA}(X) \subset D$  (see [14]).

For  $0 < \gamma < 1$ , the interpolation space  $D_A(\gamma, \infty)$  is given by

$$D_A(\gamma, \infty) = \{ x \in X; [x]_\gamma = \sup_{0 < t \leq 1} t^{-\gamma} \| e^{tA}x - x \| < +\infty \}$$

and it is endowed with the norm

$$\|x\|_\gamma = \|x\| + [x]_\gamma$$

It is easy to see that, in the case  $\omega = 0$ , our definition of  $D_A(\gamma, \infty)$  is equivalent to the one given in [10] and [14].

We shall consider the linear problem

$$(1.2) \quad \begin{cases} u'(t) = Au(t) + f(t); & 0 \leq t \leq 2\pi \\ u(0) = u(2\pi) \end{cases}$$

with  $f \in C_{\#}^\gamma(X)$  ( $0 < \gamma < 1$ ), where  $C_{\#}^\gamma(X)$  denotes the space of all  $\gamma$ -Hölder continuous  $2\pi$ -periodic functions  $\varphi : \mathbb{R} \rightarrow X$ , endowed with the usual norm

$$\|\varphi\|_{C_{\#}^\gamma(X)} = \sup_{0 \leq t \leq 2\pi} \|\varphi(t)\| + \sup_{0 \leq s < t \leq 2\pi} \frac{\|\varphi(t) - \varphi(s)\|}{(t - s)^\gamma}$$

We shall look for solutions of (1.2) belonging to  $C_{\#}^{1,\gamma}(X) \cap C_{\#}^\gamma(D)$ ;  $C_{\#}^{1,\gamma}(X)$  is the space of the differentiable functions  $\varphi : \mathbb{R} \rightarrow X$  such that  $\varphi$  and  $\varphi'$  belong to  $C_{\#}^\gamma(X)$ .  $C_{\#}^{1,\gamma}(X)$  is endowed with the norm

$$\|\varphi\|_{C^{1,\gamma}(X)} = \sup_{0 \leq t \leq 2\pi} \|\varphi(t)\| + \|\varphi'\|_{C_{\#}^\gamma(X)}$$

We shall use the following inclusion property, whose proof will be given in the appendix.

**LEMMA 1.1.** — *Let  $0 < \gamma < 1$ ,  $a < b$  and let  $v \in C^\gamma([a, b]; D) \cap C^{1,\gamma}([a, b]; X)$ . Then  $v'(t) \in D_A(\gamma, \infty)$  for each  $t \in [a, b]$ , and there exists  $K > 0$  such that*

$$(1.3) \quad \|v'(t)\|_\gamma \leq K(\|v\|_{C^\gamma([a,b]; D)} + \|v\|_{C^{1,\gamma}([a,b]; X)}), \quad a \leq t \leq b \quad \blacksquare$$

Now we are able to study problem (1.2). First we consider the non resonance case  $1 \in \rho(e^{2\pi A})$ .

**THEOREM 1.2.** — *Assume (1.1) and let 1 belong to the resolvent set of  $e^{2\pi A}$ . Then for each  $f \in C_{\#}^\gamma(X)$  problem (1.2) has a unique solution  $u$  given by*

$$(1.4) \quad u(t) = e^{tA}(1 - e^{2\pi A})^{-1} \int_0^{2\pi} e^{(2\pi-s)A} f(s) ds + \int_0^t e^{(t-s)A} f(s) ds, \quad 0 \leq t \leq 2\pi$$

Moreover,  $u \in C_{\#}^{\gamma}(\mathbf{D}) \cap C_{\#}^{1,\gamma}(\mathbf{X})$  and there exists  $H > 0$  such that

$$(1.5) \quad \|u\|_{C_{\#}^{\gamma}(\mathbf{D})} + \|u\|_{C_{\#}^{1,\gamma}(\mathbf{X})} \leq H \|f\|_{C_{\#}^{\gamma}(\mathbf{X})}$$

In other words, the mapping

$$(1.6) \quad C_{\#}^{\gamma}(\mathbf{D}) \cap C_{\#}^{1,\gamma}(\mathbf{X}) \rightarrow C_{\#}^{\gamma}(\mathbf{X}); \quad u \rightarrow u' - Au$$

is an isomorphism.

*Proof.* — For  $x \in \overline{\mathbf{D}}$ , consider the initial value problem

$$\begin{cases} u'(t) = Au(t) + f(t); & 0 < t \leq 2\pi \\ u(0) = x \end{cases}$$

whose unique solution is

$$u(t) = e^{tA}x + \int_0^t e^{(t-s)A} f(s) ds; \quad 0 \leq t \leq 2\pi$$

$u$  is  $2\pi$ -periodic if and only if

$$x = (1 - e^{2\pi A})^{-1} \int_0^{2\pi} e^{(2\pi-s)A} f(s) ds$$

In this case  $u$  is given by (1.4), and  $u(0) = x \in \mathbf{D}$ . To prove the regularity properties of  $u$ , we set  $u = u_1 + u_2$ , where  $u_1$  and  $u_2$  are respectively the periodic solutions of the equations

$$\begin{aligned} u_1'(t) &= Au_1(t) + f(0); & 0 \leq t \leq 2\pi \\ u_2'(t) &= Au_2(t) + f(t) - f(0); & 0 \leq t \leq 2\pi \end{aligned}$$

By (1.4) we get

$$u_1(t) = e^{tA}(1 - e^{2\pi A})^{-1} \int_0^{2\pi} e^{(2\pi-s)A} f(0) ds + \int_0^t e^{(t-s)A} f(0) ds$$

thus

$$Au_1(t) = -f(0); \quad 0 \leq t \leq 2\pi$$

In particular, by the arbitrariness of  $f(0)$  in  $\mathbf{X}$ , we find that  $0 \in \rho(A)$  and  $u_1(t) = -A^{-1}f(0)$ . Since (1.1) implies that the graph norm of  $A$  is equivalent to the norm of  $\mathbf{D}$ , we get  $u_1 \in C_{\#}^{\gamma}(\mathbf{D}) \cap C_{\#}^{1,\gamma}(\mathbf{X})$ .

Using once again (1.4), we obtain

$$u_2(t) = e^{tA}(1 - e^{2\pi A})^{-1} \varphi(2\pi) + \varphi(t)$$

where

$$\varphi(t) = \int_0^t e^{(t-s)A} (f(s) - f(0)) ds; \quad 0 \leq t \leq 2\pi$$

is the solution of the problem

$$\begin{cases} \varphi'(t) = A\varphi(t) + f(t) - f(0); & 0 \leq t \leq 2\pi \\ \varphi(0) = 0 \end{cases}$$

and belongs to  $C^{\gamma}_{\#}(D) \cap C^{1,\gamma}(X)$ . Moreover there exists  $H_1 > 0$  such that

$$\|\varphi\|_{C^{\gamma}([0,2\pi];D)} + \|\varphi\|_{C^{1,\gamma}([0,2\pi];X)} \leq H_1 \|f\|_{C^{\gamma}([0,2\pi];X)}$$

(see [3] [14]).

From lemma 1.1,  $\varphi'(2\pi) = A\varphi(2\pi)$  belongs to  $D_A(\gamma, \infty)$ , so that  $A(1 - e^{2\pi A})^{-1}\varphi(2\pi)$  belongs to  $D_A(\gamma, \infty)$ . This implies

$$u_2 \in C^{\gamma}([0, 2\pi]; D) \cap C^{1,\gamma}([0, 2\pi]; X).$$

(1.5) follows now easily. ■

Now we consider a resonance case. We assume:

$$(1.7) \quad \begin{cases} a) i \text{ is a simple isolated eigenvalue of } \tilde{A} \\ b) 1 \text{ is a semi-simple isolated eigenvalue of } e^{2\pi\tilde{A}} \text{ with algebraic multiplicity 2.} \end{cases}$$

We remark that conditions (1.7) are satisfied if

$$(1.8) \quad \begin{cases} a) (\xi - \tilde{A})^{-1} \text{ is a compact operator for } \xi \in S \\ b) i \text{ is a simple eigenvalue of } \tilde{A} \\ c) ni \in \rho(\tilde{A}), \quad n = 0, 2, 3, \dots \end{cases}$$

Hypotheses (1.8) coincide with assumptions HL iii), iv), v) in [2]. By (1.7)-(a) there exist  $x_0, y_0 \in D$  such that

$$(1.9) \quad \tilde{A}(x_0 \pm iy_0) = \pm i(x_0 \pm iy_0)$$

that is

$$(1.10) \quad Ax_0 = -y_0, \quad Ay_0 = x_0$$

Moreover

$$(1.11) \quad e^{t\tilde{A}}(x_0 + iy_0) = e^{it}(x_0 + iy_0)$$

and then

$$(1.12) \quad e^{tA}x_0 = x_0 \cos t - y_0 \sin t; \quad e^{tA}y_0 = x_0 \sin t + y_0 \cos t$$

Let  $X_0$  be the subspace of  $X$  spanned by  $x_0$  and  $y_0$  and let  $\tilde{X}_0 = \{x + iy; x, y \in X_0\}$ . Then a projection on  $X_0$  is given by

$$Q = \frac{1}{2\pi i} \left[ \int_{\gamma(i,\varepsilon)} (\xi - A)^{-1} d\xi + \int_{\gamma(-i,\varepsilon)} (\xi - A)^{-1} d\xi \right]$$

where  $\gamma(\pm i, \varepsilon)$  is the curve  $\{z \in \mathbb{C}; |z \mp i| = \varepsilon\}$ , oriented counterclockwise, and  $\varepsilon$  is sufficiently small.

We have

$$Q = -2/\pi \int_0^{2\pi} (\cos \theta + \sin \theta \tilde{A})(\varepsilon \cos \theta + i(1 + \varepsilon \sin \theta) - \tilde{A})^{-1}(\varepsilon \cos \theta - i(1 + \varepsilon \sin \theta) - \tilde{A})^{-1} d\theta$$

so that, as  $(\xi - \tilde{A})^{-1}(\bar{\xi} - \tilde{A})^{-1}(X) \subset X$  for  $\xi, \bar{\xi} \in \rho(\tilde{A})$ , we get  $Q(X) \subset X$ . Moreover,  $X_0$  is the kernel of  $(1 - e^{2\pi A})$ , and, setting

$$X_1 = (1 - Q)(X), \quad A_1 x = Ax \quad \text{for } x \in D \cap X_1$$

the restriction of  $e^{tA}$  to  $X_1$  is given by

$$e^{tA_1} = \frac{1}{2\pi i} \int_C e^{zt}(\xi - \tilde{A}_1)^{-1} d\xi$$

There exist  $\varphi_0, \eta_0$  belonging to the dual space  $X^*$  of  $X$  such that

$$(1.13) \quad \begin{cases} Qx = \langle x, \varphi_0 \rangle x_0 + \langle x, \eta_0 \rangle y_0 & \text{for each } x \in X \\ \langle x_0, \varphi_0 \rangle = \langle y_0, \eta_0 \rangle = 1, \quad \langle x_0, \eta_0 \rangle = \langle y_0, \varphi_0 \rangle = 0 \end{cases}$$

and then

$$(1.14) \quad \begin{cases} (e^{tA})^* \varphi_0 = \varphi_0 \cos t + \eta_0 \sin t; & (e^{tA})^* \eta_0 = \varphi_0 \sin t - \eta_0 \cos t \\ A^* \varphi_0 = \eta_0, & A^* \eta_0 = -\varphi_0 \end{cases}$$

We are able now to state an existence result for problem (1.2).

**THEOREM 1.3.** — Assume (1.1) and (1.7) and let  $f \in C^*_{\#}(X)$ . Then problem (1.2) has a solution if and only if

$$(1.15) \quad Q \int_0^{2\pi} e^{(2\pi-s)A} f(s) ds = 0$$

In this case all solutions are given by

$$(1.16) \quad u(t) = c_1 e^{tA} x_0 + c_2 e^{tA} y_0 + e^{tA} (1 - e^{2\pi A})^{-1} \int_0^{2\pi} e^{(2\pi-s)A} f(s) ds + \int_0^t e^{(t-s)A} f(s) ds; \quad 0 \leq t \leq 2\pi$$

with  $c_1, c_2 \in \mathbb{R}$ . Moreover  $u \in C^*_{\#}(D) \cap C^{1,\gamma}_{\#}(X)$ .

*Proof.* — Setting  $u_0 = Qu, u_1 = (1 - Q)u, f_0 = Qf, f_1 = (1 - Q)f, A_0 = QA$ , problem (1.2) splits into the following problems:

$$(1.17) \quad \begin{cases} u_0'(t) = A_0 u_0(t) + f_0(t); & 0 \leq t \leq 2\pi \\ u_0(0) = u_0(2\pi) \end{cases}$$

$$(1.18) \quad \begin{cases} u_1'(t) = A_1 u_1(t) + f_1(t); & 0 \leq t \leq 2\pi \\ u_1(0) = u_1(2\pi) \end{cases}$$

Due to (1.7), problem (1.18) has a unique solution  $u_1$  given by

$$(1.19) \quad u_1(t) = e^{tA_1}(1 - e^{2\pi A_1})^{-1} \int_0^{2\pi} e^{(2\pi-s)A_1} f_1(s) ds + \int_0^t e^{(t-s)A_1} f_1(s) ds$$

Moreover, if  $u_0$  is a solution of (1.17), then

$$(1.20) \quad u_0(t) = e^{tA_0}u_0(0) + \int_0^t e^{(t-s)A_0} f_0(s) ds$$

so that, for  $t = 2\pi$

$$(1.21) \quad \int_0^{2\pi} e^{(2\pi-s)A_0} f_0(s) ds = 0$$

which coincides with (1.15). If (1.21) holds, then (1.20) with  $u_0(0) = c_1x_0 + c_2y_0$  gives all solutions of (1.17). Now (1.16) follows adding (1.19) and (1.20).

Finally, the regularity of  $u_1$  follows arguing as in the proof of theorem 1.2, and the regularity of  $u_0$  follows easily from (1.12). ■

## 2. MAIN RESULTS

We are here concerned with periodic solutions of the nonlinear equation

$$(2.1) \quad u'(\tau) = f(\lambda, u(\tau)); \quad \tau \in \mathbb{R}$$

where

$$(2.2) \quad \begin{cases} f \in C^\infty(-1, 1[ \times D; X) \\ f(\lambda, 0) = 0, \quad -1 < \lambda < 1 \\ A = f_x(0, 0) \text{ satisfies (1.1) and (1.7)} \end{cases}$$

Since the linear problem  $u'(\tau) = Au(\tau)$  has  $2\pi$ -periodic solutions (see section 1), we look for solutions to (2.1) with period  $2\pi\rho$ ,  $\rho$  close to 1. Setting  $t = \tau/\rho$  our problem becomes

$$(2.3) \quad \begin{cases} u'(t) = \rho f(\lambda, u(t)); \quad t \in \mathbb{R} \\ u(0) = u(2\pi) \end{cases}$$

As usual, to solve problem (2.3) we need some transversality condition on the eigenvalues of the operator

$$(2.4) \quad A(\lambda) = f_x(\lambda, 0)$$

To this aim, we state the following lemma.

LEMMA 2.1. — *If (2.2) holds, there exist  $\tilde{\lambda} \in ]0, 1[$  and  $\alpha, \beta \in C^\infty(]-\tilde{\lambda}, \tilde{\lambda}[; \mathbb{R})$ ,  $x, y \in C^\infty(]-\tilde{\lambda}, \tilde{\lambda}[; \mathbf{D})$  such that*

$$(2.5) \quad \begin{cases} A(\lambda)x(\lambda) = \alpha(\lambda)x(\lambda) - \beta(\lambda)y(\lambda) \\ A(\lambda)y(\lambda) = \beta(\lambda)x(\lambda) + \alpha(\lambda)y(\lambda) \end{cases}$$

*Proof.* — Setting  $\tilde{A}(\lambda) : \tilde{\mathbf{D}} \rightarrow \tilde{\mathbf{X}}$ ,  $\tilde{A}(\lambda)(x + iy) = A(\lambda)x + iA(\lambda)y$ , the function  $\lambda \rightarrow \tilde{A}(\lambda)$  belongs to  $C^\infty(]-1, 1[; L(\tilde{\mathbf{D}}, \tilde{\mathbf{X}}))$  and there exists  $\lambda_0 \in ]0, 1[$  such that for  $|\lambda| < \lambda_0$  the operator

$$(2.6) \quad P(\lambda) = \frac{1}{2\pi i} \int_{\gamma(i, \varepsilon)} (\xi - \tilde{A}(\lambda))^{-1} d\xi$$

is well defined and the function  $\lambda \rightarrow P(\lambda)$  belongs to  $C^\infty(]-\lambda_0, \lambda_0[; L(\tilde{\mathbf{X}}))$ .

Setting

$$U(\lambda) = P(\lambda)P(0) + (1 - P(\lambda))(1 - P(0))$$

we have  $U \in C^\infty(]-\lambda_0, \lambda_0[; L(\tilde{\mathbf{X}}))$ ,  $U(\lambda)(\tilde{\mathbf{D}}) \subset \tilde{\mathbf{D}}$  and  $U(\lambda)P(0) = P(\lambda)U(\lambda)$ , so that, as  $U(0) = 1$ , there exists  $\lambda_1 \in ]0, \lambda_0]$  such that  $U(\lambda)$  is invertible for  $-\lambda_1 < \lambda < \lambda_1$  and

$$(2.7) \quad P(\lambda) = U(\lambda)P(0)U(\lambda)^{-1}$$

Recalling that  $P(0)(\tilde{\mathbf{X}})$  is the subspace of  $\tilde{\mathbf{X}}$  spanned by  $w_0$  and using (2.7), it is easy to see that  $P(\lambda)(\tilde{\mathbf{X}})$  is spanned by  $w(\lambda) = U(\lambda)w_0$ . As  $\tilde{A}(\lambda)$  maps  $P(\lambda)(\tilde{\mathbf{X}})$  into itself, there exists  $z(\lambda) \in \mathbb{C}$  such that  $\tilde{A}(\lambda)w(\lambda) = z(\lambda)w(\lambda)$ , and we have, for  $\lambda$  sufficiently small

$$z(\lambda) = \frac{\langle \tilde{A}(\lambda)w(\lambda), \zeta_0 \rangle}{\langle w(\lambda), \zeta_0 \rangle}$$

so that  $z \in C^\infty(]-\tilde{\lambda}, \tilde{\lambda}[; \mathbb{C})$  for some  $\tilde{\lambda} \in ]0, 1[$ .

Now it is sufficient to set, for  $|\lambda| < \tilde{\lambda}$

$$w(\lambda) = x(\lambda) + iy(\lambda)$$

$$z(\lambda) = \alpha(\lambda) + i\beta(\lambda)$$

with  $x(\lambda), y(\lambda) \in \mathbf{X}$  and  $\alpha(\lambda), \beta(\lambda) \in \mathbb{R}$ . ■

We are able now to state the main result of this paper.

THEOREM 2.2. — *Let (2.2) hold and assume  $\alpha'(0) \neq 0$ , where  $\alpha$  is given by lemma 2.1. Let  $\gamma \in ]0, 1[$  be fixed.*

*Then there exist  $\sigma_0 > 0$  and  $C^\infty$  functions  $\lambda : ]-\sigma_0, \sigma_0[ \rightarrow \mathbb{R}$ ;  $\sigma \rightarrow \lambda(\sigma), \rho : ]-\sigma_0, \sigma_0[ \rightarrow \mathbb{R}, \sigma \rightarrow \rho(\sigma), u : ]-\sigma_0, \sigma_0[ \rightarrow C_\#^\gamma(\mathbf{D}) \cap C_\#^{1,\gamma}(\mathbf{X})$ ,  $\sigma \rightarrow u(\sigma)(\cdot)$  such that*

$$(2.8) \quad \begin{cases} \lambda(0) = 0, \quad \rho(0) = 1, \quad u(0)(t) = 0 \quad \text{for } t \in \mathbb{R} \\ u(\sigma)(\cdot) \text{ is non constant for } \sigma \neq 0 \end{cases}$$

and, setting  $u(t, \sigma) = u(\sigma)(t)$ , we have

$$(2.9) \quad \begin{cases} u_t(t, \sigma) = \rho(\sigma)f(\lambda(\sigma), u(t, \sigma)); & t \in \mathbb{R} \\ u(2\pi, \sigma) = u(0, \sigma) \end{cases}$$

Moreover there exists  $\varepsilon_0 > 0$  such that if  $\bar{\lambda} \in \mathbb{R}$ ,  $\bar{\rho} \in \mathbb{R}$  and  $\bar{u} \in C_{\#}^{\gamma}(\mathbb{D}) \cap C_{\#}^{1,\gamma}(\mathbb{X})$  verify

$$(2.10) \quad \begin{cases} \bar{u}'(t) = \bar{\rho}f(\bar{\lambda}, \bar{u}(t)); & t \in \mathbb{R} \\ |\bar{\lambda}| < \varepsilon_0, \quad |1 - \bar{\rho}| < \varepsilon_0, \quad \|\bar{u}\|_{C_{\#}^{\gamma}(\mathbb{D}) \cap C_{\#}^{1,\gamma}(\mathbb{X})} < \varepsilon_0 \end{cases}$$

then there exist  $\theta \in [0, 2\pi[$ ,  $\sigma \in ]-\sigma_0, \sigma_0[$  such that

$$(2.11) \quad \bar{\lambda} = \lambda(\sigma), \quad \bar{\rho} = \rho(\sigma), \quad \bar{u}(t) = u(\sigma)(t + \theta)$$

*Proof.* — Set

$$\begin{cases} F : ]-1, 1[ \times ]0, 2[ \times C_{\#}^{\gamma}(\mathbb{D}) \cap C_{\#}^{1,\gamma}(\mathbb{X}) \rightarrow C_{\#}^{\gamma}(\mathbb{X}) \\ F(\lambda, \rho, u) = u' - \rho f(\lambda, u) \end{cases}$$

Then  $F$  is of class  $C^{\infty}$  and

$$(2.12) \quad F_u(\lambda, \rho, u)v = v' - \rho f_x(\lambda, u)v$$

In particular

$$F_u(0, 1, 0)v = v' - Av$$

By theorem 1.3 we have

$$(2.13) \quad \begin{cases} \text{Ker } F_u(0, 1, 0) = \{ e^{tA}x; x \in X_0 \}; \dim \text{Ker } F_u(0, 1, 0) = 2 \\ \text{Range } F_u(0, 1, 0) = \left\{ z \in C_{\#}^{\gamma}(\mathbb{X}); \int_0^{2\pi} e^{[2\pi-s]A} z(s) ds = 0 \right\}; \\ \text{codim Range } F_u(0, 1, 0) = 2 \end{cases}$$

Let  $V \subset C_{\#}^{\gamma}(\mathbb{D}) \cap C_{\#}^{1,\gamma}(\mathbb{X})$  be such that

$$C_{\#}^{\gamma}(\mathbb{D}) \cap C_{\#}^{1,\gamma}(\mathbb{X}) = \text{Ker } F_u(0, 1, 0) \oplus V$$

Following [2], we set now

$$\begin{aligned} G : ]-1, 1[ \times ]-1, 1[ \times ]0, 2[ \times V &\rightarrow C_{\#}^{\gamma}(\mathbb{X}) \\ G(\sigma, \lambda, \rho, v) &= \begin{cases} 1/\sigma F(\lambda, \rho, \sigma(e^{tA}x_0 + v)), & \sigma \neq 0 \\ F_u(\lambda, \sigma, 0)(e^{tA}x_0 + v), & \sigma = 0 \end{cases} \end{aligned}$$

Then  $G$  is continuously differentiable and  $G(0, 0, 1, 0) = 0$ .

In order to find (by the Implicit Function Theorem)  $\lambda = \lambda(\sigma)$ ,  $\rho = \rho(\sigma)$ ,  $v = v(\sigma)$  such that  $G(\sigma, \lambda(\sigma), \rho(\sigma), v(\sigma)) = 0$ , it is sufficient to show that the mapping

$$\begin{cases} \phi : \mathbb{R}^2 \times V \rightarrow C_{\#}^{\gamma}(\mathbb{X}) \\ \phi(\hat{\lambda}, \hat{\rho}, \hat{v}) = G_{\lambda}(0, 0, 1, 0)\hat{\lambda} + G_{\rho}(0, 0, 1, 0)\hat{\rho} + G_v(0, 0, 1, 0)\hat{v} \end{cases}$$

is an isomorphism. By (2.12) and (2.4) we have, for  $|\lambda| \leq \tilde{\lambda}$

$$\phi(\hat{\lambda}, \hat{\rho}, \hat{v})(t) = -A'(0)e^{tA}x_0\hat{\lambda} + e^{tA}y_0\hat{\rho} + F_u(0, 1, 0)\hat{v}$$

Let us show that  $\phi$  is one to one: if  $\phi(\hat{\lambda}, \hat{\rho}, \hat{v}) = 0$ , then

$$-\int_0^{2\pi} e^{(2\pi-s)A}A'(0)e^{sA}x_0ds\hat{\lambda} + 2\pi y_0\hat{\rho} + \int_0^{2\pi} e^{(2\pi-s)A}(F_u(0, 1, 0)\hat{v})(s)ds = 0$$

Applying  $\varphi_0$  and recalling (1.13) and (2.13) we get

$$(2.14) \quad \int_0^{2\pi} \langle e^{(2\pi-s)A}A'(0)e^{sA}x_0, \varphi_0 \rangle ds = 0$$

On the other hand, from (1.14) and from the equalities

$$\begin{cases} A'(0)x_0 = -Ax'(0) + \alpha'(0)x_0 - \beta'(0)y_0 - y'(0) \\ A'(0)y_0 = -Ay'(0) + \beta'(0)x_0 + \alpha'(0)y_0 + x'(0) \end{cases}$$

(which follow from (2.5)) we get

$$(2.15) \quad \int_0^{2\pi} \langle e^{(2\pi-s)A}A'(0)e^{sA}x_0, \varphi_0 \rangle ds = 2\pi\alpha'(0)$$

hence (2.14) implies  $\hat{\lambda} = 0$  and then  $\hat{\rho} = 0, \hat{v} = 0$ .

Let us prove now that  $\phi$  is onto: it is sufficient to show that  $C_{\#}^{\gamma}(X)$  is spanned by  $\text{Range } F_u(0, 1, 0)$  and by the functions

$$\begin{aligned} \psi_1(t) &= A'(0)e^{tA}x_0; & t \in \mathbb{R} \\ \psi_2(t) &= e^{tA}y_0; & t \in \mathbb{R} \end{aligned}$$

$\psi_1$  and  $\psi_2$  are independent: in fact, if  $c_1\psi_1 + c_2\psi_2 = 0$ , then

$$c_1 \int_0^{2\pi} e^{(2\pi-s)A}A'(0)e^{sA}x_0ds + 2\pi c_2 y_0 = 0$$

and applying  $\varphi_0$  we get  $2\pi c_1\alpha'(0) = 0$ , so that  $c_1 = c_2 = 0$  and  $\psi_1, \psi_2$  are independent. Since  $\psi_1$  and  $\psi_2$  do not belong to  $\text{Range } F_u(0, 1, 0)$  and  $\text{codim } \text{Range } F_u(0, 1, 0) = 2$  (see (2.13)),  $\phi$  is an isomorphism.

By the Implicit Function Theorem there exist  $\sigma_0 \in ]0, 1[$ ,  $r_0 > 0$ , and  $\lambda : ]-\sigma_0, \sigma_0[ \rightarrow \mathbb{R}$ ,  $\rho : ]-\sigma_0, \sigma_0[ \rightarrow \mathbb{R}$ ,  $v : ]-\sigma_0, \sigma_0[ \rightarrow V$  such that

$$(2.16) \quad \begin{cases} \sigma \in ]-\sigma_0, \sigma_0[, & |\lambda| < r_0, & |\rho - 1| < r_0, & \|v\|_V = \|v\|_{C_{\#}^{\gamma}(D) \cap C_{\#}^{\gamma}(X)} < r_0 \\ G(\sigma, \lambda, \rho, v) = 0 \end{cases}$$

if and only if  $\lambda = \lambda(\sigma)$ ,  $\rho = \rho(\sigma)$ ,  $v = v(\sigma)$ .

For each  $\sigma \in ]-\sigma_0, \sigma_0[$  set

$$(2.17) \quad u(\sigma)(t) = \sigma(e^{tA}x_0 + v(\sigma)(t))$$

Then  $u(\sigma)$  is a solution of (2.3) for  $\lambda = \lambda(\sigma)$ ,  $\rho = \rho(\sigma)$ .

It remains to prove uniqueness. Also here we follow [2], choosing  $V = P_V(X)$ , where  $P_V$  is defined by

$$(2.18) \quad (P_V v)(t) = v(t) - \frac{1}{2\pi} \int_0^{2\pi} \langle e^{(2\pi-s)A} v(s), \varphi_0 \rangle ds e^{tA} x_0 + \\ + \frac{1}{2\pi} \int_0^{2\pi} \langle e^{(2\pi-s)A} v(s), \eta_0 \rangle ds e^{tA} y_0; t \in \mathbb{R}$$

Let  $\bar{\lambda} \in \mathbb{R}$ ,  $\bar{\rho} \in \mathbb{R}$ ,  $\bar{u} \in C_{\#}^{\gamma}(D) \cap C_{\#}^{1,\gamma}(X)$  verify (2.10) with  $\varepsilon_0$  to choose below. There exist  $\sigma_1$  and  $\sigma_2$  such that

$$\bar{u}(t) = \sigma_1 e^{tA} x_0 + \sigma_2 e^{tA} y_0 + \bar{v}(t), \quad \bar{v} = P_V \bar{u}$$

Choose  $\theta \in [0, 2\pi[$  such that  $\bar{u}(t + \theta) = \sigma e^{tA} x_0 + \bar{v}(t + \theta)$  for some  $\sigma \in \mathbb{R}$ , and set  $\hat{u}(t) = \bar{u}(t + \theta)$ ,  $\hat{v}(t) = \bar{v}(t + \theta)$  so that

$$\hat{u}(t) = \sigma e^{tA} x_0 + \hat{v}(t); \quad t \in \mathbb{R}$$

As easily checked, by (2.18)  $\hat{v} \in V$ .

We have now to show that if  $\varepsilon_0$  is sufficiently small, then

$$(2.19) \quad |\sigma| < \sigma_0, \quad |\bar{\lambda}| < r_0, \quad \frac{1}{|\sigma|} \|\hat{v}\|_V < r_0, \quad |1 - \bar{\rho}| < r_0$$

where  $r_0$  is defined in (2.16). Once (2.19) is proved, it follows  $\bar{\lambda} = \lambda(\sigma)$ ,  $\bar{\rho} = \rho(\sigma)$ ,  $\hat{u} = u(\sigma)$ .

To find such an  $\varepsilon_0$  we first remark that, since

$$f(\bar{\lambda}, \rho, v) = -A'(0)e^{tA} x_0 \bar{\lambda} + e^{tA} y_0 \rho + v' - Av$$

is an isomorphism of  $\mathbb{R}^2 \times V$  onto  $C_{\#}^{\gamma}(X)$ , there exists a constant  $k > 0$  such that

$$(2.20) \quad |\sigma \bar{\lambda}| + |(1 - \bar{\rho})\sigma| + \|\hat{v}\|_V \leq \\ \leq k \| -A'(0)e^{tA} x_0 \bar{\lambda} \sigma + e^{tA} y_0 (1 - \bar{\rho})\sigma + \hat{v}' - A \hat{v} \|_{C_{\#}^{\gamma}(X)} \leq \\ \leq k \{ \|A'(0)e^{tA} x_0\|_{C_{\#}^{\gamma}(X)} |\sigma| |\bar{\lambda}| + \|e^{tA} y_0\|_{C_{\#}^{\gamma}(X)} |\sigma| |\bar{\rho} - 1| + \\ + \|A \hat{v}\|_{C_{\#}^{\gamma}(X)} |\bar{\rho} - 1| + \|y_0\| |\sigma| |\bar{\rho} - 1| + \\ + \|f(\bar{\lambda}, \sigma e^{tA} x_0 + \hat{v}) - A(\sigma e^{tA} x_0 + \hat{v})\|_{C_{\#}^{\gamma}(X)} \}$$

Now, by the equalities

$$f(\bar{\lambda}, \sigma e^{tA} x_0 + \hat{v}(t)) - A(\sigma e^{tA} x_0 + \hat{v}(t)) = \\ = \int_0^1 d\theta \int_0^1 d\eta [f_{xx}(\bar{\lambda}, \theta \eta (e^{tA} x_0 + \hat{v}(t)))(\sigma e^{tA} x_0 + \hat{v}(t), \sigma e^{tA} x_0 + \hat{v}(t)) \eta + \\ + f_{x\lambda}(\bar{\lambda}, \theta)(\sigma e^{tA} x_0 + \hat{v}(t)) \bar{\lambda}]$$

and

$$\begin{aligned}
 & f(\bar{\lambda}, \sigma e^{tA}x_0 + \hat{v}(t)) - A(\sigma e^{tA}x_0 + \hat{v}(t)) - f(\bar{\lambda}, \sigma e^{sA}x_0 + \hat{v}(s)) + A(\sigma e^{sA}x_0 + \hat{v}(s)) = \\
 &= \int_0^1 d\theta \int_0^1 d\eta \int_0^1 d\xi [f_{xxx}(\bar{\lambda}, \theta\eta\xi(\sigma e^{tA}x_0 + \hat{v}(t)) + (1-\xi)\theta\eta(\sigma e^{sA}x_0 + \hat{v}(s))) \\
 &\quad (\sigma e^{tA}x_0 + \hat{v}(t), \sigma e^{tA}x_0 + \hat{v}(t), \theta\eta(\sigma e^{tA}x_0 + \hat{v}(t)) - \sigma e^{sA}x_0 - \hat{v}(s))) + \\
 &\quad + f_{xx}(\bar{\lambda}, \theta\eta(\sigma e^{sA}x_0 + \hat{v}(s)))(\sigma e^{tA}x_0 + \hat{v}(t), \sigma e^{tA}x_0 + \hat{v}(t)) - \\
 &\quad - (\sigma e^{sA}x_0 + \hat{v}(s), \sigma e^{sA}x_0 + \hat{v}(s))] + f_{x\lambda}(\bar{\lambda}\theta, 0)(\sigma e^{tA}x_0 + \hat{v}(t) - \sigma e^{sA}x_0 - \hat{v}(s))
 \end{aligned}$$

it follows that there exists  $k_1 > 0$  such that

$$\begin{aligned}
 & \| f(\bar{\lambda}, \sigma e^{tA}x_0 + \hat{v}(t)) - A(\sigma e^{tA}x_0 + \hat{v}(t)) \|_{C^*_\# X} \\
 & \leq k_1(|\bar{\lambda}| \| \hat{v} \|_V + |\sigma|^3 + \| \hat{v} \|_V^3 + |\sigma|^2 + \| \hat{v} \|_V^2 + |\bar{\lambda}\sigma|)
 \end{aligned}$$

and then, taking into account (2.20), there exists  $k_2 > 0$  such that

$$\begin{aligned}
 (2.21) \quad & \| \hat{v} \|_V \leq k_2(|\bar{\rho} - 1| |\sigma| + |\bar{\lambda}| |\sigma| + |\bar{\rho} - 1| \| \hat{v} \|_V + \\
 & + |\bar{\lambda}| \| \hat{v} \|_V + |\sigma|^2 + \| \hat{v} \|_V^2 + |\sigma|^3 + \| \hat{v} \|_V^3)
 \end{aligned}$$

Let now  $\varepsilon_0 < r_0$  be such that

$$(2.22) \quad \| 1 - P_V \|_{L(C^*_\#(D) \cap C^*_\#(\gamma(X)))} \varepsilon_0 < \sigma_0 \| e^{tA}x_0 \|_{C^*_\#(D) \cap C^*_\#(\gamma(X))}$$

$$(2.23) \quad k_2(2\varepsilon_0 + \| P_V \|_{L(C^*_\#(D) \cap C^*_\#(\gamma(X)))} \varepsilon_0 + \| P_V \|_{L(C^*_\#(D) \cap C^*_\#(\gamma(X)))}^2 \varepsilon_0^2) < 1/2$$

$$(2.24) \quad 2k_2(2 + \sigma_0 + \sigma_0^2) < r_0$$

Then we have  $\| \hat{v} \|_V \leq \| P_V \| \varepsilon_0$ , and, from (2.22),  $|\sigma| < \sigma_0$ . From (2.23) it follows

$$\| \hat{v} \|_V < 2k_2(|\bar{\rho} - 1| |\sigma| + |\bar{\lambda}| |\sigma| + |\sigma|^2 + |\sigma|^3)$$

and now (2.24) implies

$$\frac{1}{|\sigma|} \| \hat{v} \|_V < r_0$$

and the proof is finished. ■

*Remark.* — The degenerate case  $\alpha'(0) = 0$  has been treated in [8] [9] for semilinear equations in Hilbert space.

EXAMPLE 2.3. — Let us consider the equation

$$(2.25) \quad u_t(t, x) = \varphi(\lambda, u(t, x), u_x(t, x), u_{xx}(t, x))$$

where the function  $(\lambda, p) \rightarrow \varphi(\lambda, p)$  belongs to  $C^\infty(]-1, 1[ \times \mathbb{R}^3; \mathbb{R})$ . We set

$$X = C_\#(\mathbb{R})$$

$$D = C^2_\#(\mathbb{R}) = \{ \psi \in C^2([0, 2\pi]; \mathbb{R}); \psi(0) = \psi(2\pi), \psi'(0) = \psi'(2\pi), \psi''(0) = \psi''(2\pi) \}$$

Thus the function  $f(\lambda, u) = \varphi(\lambda, u, u', u'')$  belongs to  $C^\infty(]-1, 1[ \times D; X)$ .

We assume:

$$(2.26) \quad \varphi_{p_3}(0, 0) > 0$$

$$(2.27) \quad \varphi_{p_1}(0, 0) = k^2 \varphi_{p_3}(0, 0), \quad k \varphi_{p_2}(0, 0) = 1$$

$$(2.28) \quad \varphi_{p_1 \lambda}(0, 0) \neq k^2 \varphi_{p_3 \lambda}(0, 0)$$

for some  $k \in \mathbb{Z}$ .

By (2.26) it follows that equation (2.25) is parabolic for  $\lambda$  and  $u$  small.

Using the notations of section 2 we have:

$$A(\lambda)v = \varphi_{p_1}(\lambda, 0)v + \varphi_{p_2}(\lambda, 0)v' + \varphi_{p_3}(\lambda, 0)v'', \quad v \in D$$

so that the eigenvalues of  $\tilde{A}(\lambda)$  are given by

$$\varphi_{p_1}(\lambda, 0) + ih\varphi_{p_2}(\lambda, 0) - h^2\varphi_{p_3}(\lambda, 0), \quad h \in \mathbb{Z}$$

It can be seen easily that (2.26) implies that  $A = f'_u(0, 0)$  satisfies (1.1). Moreover, by assumption (2.27),  $A$  verifies (1.8); finally, the transversality condition  $\alpha'(0) \neq 0$  is satisfied thanks to (2.28). Thus we can apply theorem 2.2. ■

## APPENDIX

*Proof of lemma 1.1.* — Let  $B : D \rightarrow X$ ,  $Bx = Ax - \omega x$ , and let  $M_0, M_1 > 0$  be such that (see [14])

$$\|e^{tB}\|_{L(X)} \leq M_0, \quad \|Be^{tB}\|_{L(X)} \leq M_1/t, \quad t > 0$$

We have, for any  $s > 0$  and  $t, t+h \in [a, b]$ :

$$(A.1) \quad \|s^{1-\gamma}Be^{sB}v'(t)\| \leq s^{-\gamma}M_1 \|v'\|_{C([a,b];X)}$$

$$(A.2) \quad \begin{aligned} \|s^{1-\gamma}Be^{sB}v'(t)\| &\leq \\ &\leq \|s^{1-\gamma}Be^{sB}(v'(t) - h^{-1}(v(t+h) - v(t)))\| + \|s^{1-\gamma}Be^{sB}h^{-1}(v(t+h) - v(t))\| = \\ &= \|s^{1-\gamma}Be^{sB} \int_0^1 (v'(t) - v'(t+\sigma h))d\sigma\| + \|s^{1-\gamma}Be^{sB}h^{-1}(v(t+h) - v(t))\| \\ &\qquad M_1 h^\gamma s^{-\gamma} \|v'\|_{C^{\gamma}([a,b];X)} + M_0 s^{1-\gamma} h^{\gamma-1} \|Bv\|_{C^{\gamma}([a,b];X)} \end{aligned}$$

For  $s \geq (b-a)/2$ , from (A.2) it follows

$$(A.3) \quad \|s^{1-\gamma}Be^{sB}v'(t)\| \leq (b-a)^{-\gamma} 2^\gamma M_1 \|v'\|_{C([a,b];X)}$$

and for  $s \leq (b-a)/2$ , setting in (A.2)  $|h| = s$ , we find

$$(A.4) \quad \|s^{1-\gamma}Be^{sB}v'(t)\| \leq M_0 \|Bv\|_{C^{\gamma}([a,b];X)} + M_1 \|v'\|_{C^{\gamma}([a,b];X)}$$

For each  $r > 0$  we have (see [14]):

$$r^{-\gamma} \|e^{rB}v'(t) - v'(t)\| = r^{-\gamma} \left\| \int_0^r Be^{sB}v'(t)ds \right\|$$

and then, from (A.3) and (A.4), it follows that  $r^{-\gamma} \|e^{rB}v'(t) - v'(t)\|$  is bounded independently of  $r$  and  $t$ . Recalling that  $e^{rA} = e^{r\omega}e^{rB}$ , the conclusion follows easily. ■

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