# Qualitative Behavior of Dissipative Wave Equations on Bounded Domains

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## Abstract

The qualitative behavior of solutions of the mixed problem  $u_{tt} = \Delta u - a(x) u_t$ in  $\mathbb{R} \times \Omega$ , u = 0 on  $\mathbb{R} \times \partial \Omega$ , is studied in the case when a > 0 and  $\Omega \subset \mathbb{R}^n$  is bounded. Roughly speaking, if  $a \ge a_{\min} > 0$ , then solutions decay at least as fast as exp  $t(\varepsilon - \frac{1}{2}a_{\min})$ , with the possible exception of a finite dimensional set of smooth solutions whose existence is associated with a phenomenon of overdamping. If  $a_{\max}$  is sufficiently small, depending on  $\Omega$ , then no overdamping occurs.

Let  $\Omega \subset \mathbb{R}^n$  be a bounded open set lying on one side of its smooth boundary  $\partial \Omega$ . We are interested in solutions of the dissipative wave equation

(1) 
$$u_{tt} = \Delta u - a(x) u_t$$
 on  $\mathbb{R} \times \Omega$ ,

where  $\Delta$  is the Laplacian and where the coefficient of friction a(x) is a smooth positive function on  $\overline{\Omega}$ . On the boundary the Dirichlet boundary condition

(2) 
$$u=0$$
 on  $\mathbb{R} \times \partial \Omega$ 

is imposed. The methods used generalize immediately to a wide class of equations and boundary conditions.

A feeling for the phenomena encountered can be obtained by considering the special case a = constant, which can be solved by an eigenfunction expansion. Let  $\Phi_j$ , j=1, 2, ..., be an orthonormal sequence of eigenfunctions of  $\Delta$  with Dirichlet conditions. That is,  $\Delta \Phi_j = \lambda_j \Phi_j$  in  $\Omega$ ,  $\Phi_j = 0$  on  $\partial \Omega$  and  $0 > \lambda_1 > \lambda_2 \ge \lambda_3 ...$  Then

(3) 
$$u = \sum u_j(t) \Phi_j,$$

where  $u_i(t)$  satisfies the damped spring equation

$$\ddot{u}_i + a\dot{u}_i - \lambda_i u_i = 0$$

with  $u_i(0)$ ,  $\dot{u}_i(0)$  determined by the Cauchy data of u. The general solution of (4) is

(5) 
$$\beta_+ e^{r_+ t} + \beta_- e^{r_- t}, \quad \beta_{\pm} \in \mathbb{C}$$

(6) 
$$r_{\pm} = \frac{-a \pm \sqrt{a^2 + 4\lambda_j}}{2}$$

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Since  $\lambda_j \to -\infty$  as  $j \to \infty$  we see that for *j* large Re  $r_{\pm} = -a/2$  and the corresponding terms in (3) decay like  $e^{-ta/2}$ . The "slow modes" with Re r > -a/2 occur when the spring equation (4) is overdamped. In summary, solutions consist of a finite dimensional part decaying exponentially, but slower than  $e^{-ta/2}$ , and a part decaying like  $e^{-ta/2}$ . Our goal is to prove similar results when *a* depends on *x*. To do this, an appropriate framework for discussing (1), (2) must be built.

The energy of a solution u at time t is defined as

$$E(t, u) = \int_{\Omega} \left( |u_t(t, x)|^2 + |\nabla u(t, x)|^2 \right) dx.$$

The basic energy identity for smooth solutions of (1), (2) is then

$$\frac{d}{dt}E(t,u) = -2\int_{\Omega} a(x) |u_t(t,x)|^2 dx \leq 0.$$

This relation would seem to indicate that if one increases a then the energy should decay more rapidly. It was pointed out in [5, pp. 365-367] however that this is not quite correct, since for large a the overdamped states actually decay slower. With the exception of this finite dimensional set of states, however, the idea is right.

We introduce the natural Hilbert space of states,  $H = \mathring{H}_1(\Omega) \times L_2(\Omega)$  with norm

$$\|(\phi,\psi)\|_{H}^{2} = \int_{\Omega} (|\nabla \phi|^{2} + |\psi|^{2}) dx$$

and define the evolution operator  $S(t): H \rightarrow H$  by

$$S(t)(\phi, \psi) = (u(t), u_t(t)),$$

where u is the solution of the mixed problem (1), (2) with initial conditions

(7) 
$$u(0) = \phi, \quad u_t(0) = \psi.$$

(If one wants to avoid weak solutions one may consider functions  $(\phi, \psi) \in C_0^{\infty}(\Omega)^2$ , in which case the solution of (1), (2), (7) is smooth and S(t) has a unique continuous linear extension to all of H.) The family S(t),  $-\infty < t < \infty$ , is a  $C_0$  one-parameter group of linear transformations on H with  $||S(t)|| \le 1$  for  $t \ge 0$ . The generator of this group is

$$G = \begin{pmatrix} 0 & 1 \\ A & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & -a \end{pmatrix},$$
$$D(G) = \begin{pmatrix} H_2(\Omega) \cap \mathring{H}_1(\Omega) \end{pmatrix} \times \mathring{H}_1(\Omega).$$

Notice that  $\begin{pmatrix} 0 & 1 \\ d & 1 \end{pmatrix}$ , with the same domain, is skewadjoint (see [4, §V.1]) and that  $\begin{pmatrix} 0 & 0 \\ 0 & -a \end{pmatrix}$  is a bounded dissipative operator on H so that G is maximal dissipative.

We are interested in S(t) for t large. If  $\Omega$  were a Riemannian manifold without boundary and  $\Delta$  the Laplace-Beltrami operator, then the results of [7], see especially §4, give a precise formula for  $||S(t)||_{\mathscr{L}/\mathscr{K}}$  where  $\mathscr{L}$  is the algebra of bounded operators on H and  $\mathscr{K}$  the ideal of compact operators. In particular,  $||S(t)||_{\mathscr{L}/\mathscr{K}}$  depends monotonically on a, in the sense that increasing a decreases the norm of S(t). We have also the simple estimates

(8) 
$$e^{-ta_{\max}/2} \leq \|S(t)\|_{\mathscr{L}^{\infty}} \leq e^{-ta_{\min}/2},$$

where

(9) 
$$a_{\max} = \max_{\alpha} a, \quad a_{\min} = \min_{\alpha} a.$$

The proof in [7] relies on a detailed construction using geometrical optics, not available in case  $\Omega$  has a boundary because of the existence of glancing rays. We will give a direct and elementary proof of inequalities corresponding to (8) in the case of regions with boundary. The method is that of energy integrals with an indefinite energy form.

**Definition.** Let  $\pi_1: H \to \mathring{H}_1(\Omega)$  be defined by  $\pi_1((\phi, \psi)) = \phi$ . If  $h \in H$  then  $u = \pi_1(S(t)h)$  is called a *finite energy solution* of (1), (2). Notice that

$$u \in C(\mathbb{R} \mid \mathring{H}_1(\Omega)) \cap C^1(\mathbb{R} \mid L_2(\Omega)).$$

The next result contains our basic estimate.

**Theorem 1.** If u is a solution of (1), (2) with finite energy, then

(10) 
$$E(t, u) \leq c_1^2 e^{-a_{\min} t} E(0, u) + c_2 \|u(t)\|_{L_2}^2,$$

where

$$c_1^2 = \max(4, a_{\min}^2/2\lambda),$$
  
$$c_2 = a_{\max} a_{\min} - \lambda$$

and  $\lambda$  is given by (11).

One consequence of (10) is that for solutions which decay slower than  $e^{-ta_{\min}/2}$  the energy is dominated by  $(c_2 + \varepsilon)$  times the  $L_2$  norm, for large time. Thus the slowly decaying modes must be fairly smooth.

**Proof.** First assume that  $u \in C^{\infty}(\mathbb{R} \times \overline{\Omega})$ . Let  $\alpha = a_{\min}/2$  and  $v = e^{\alpha t} u$ . Then

$$u_t = e^{-\alpha t} (v_t - \alpha v)$$
  

$$u_{tt} = e^{-\alpha t} (v_{tt} - 2\alpha v_t + \alpha^2 v)$$
  

$$\Delta v = e^{\alpha t} \Delta u = e^{\alpha t} (u_{tt} + \alpha u_t).$$

Substituting the expressions for  $u_t$ ,  $u_{tt}$  into the last equation yields

$$v_{tt} - \Delta v + (\alpha^2 - a\alpha) v = -(a - a_{min}) v_t$$

(notice that  $a - a_{\min} \ge 0$  and  $\alpha^2 - a\alpha \le -\alpha^2 < 0$ ). Multiply this equation by  $\bar{v}_t$ , integrate over  $\Omega$ , and form the real part. This shows that

$$\frac{d}{dt} \mathscr{I}(t) = -2 \int_{\Omega} (a - a_{\min}) |v_t(t)|^2 dx \leq 0,$$

where

$$\mathscr{I}(t) = \int_{\Omega} \left( |v_t(t)|^2 + |\nabla v(t)|^2 + (\alpha^2 - a\alpha) |v(t)|^2 \right) dx.$$

Notice that the decreasing functional  $\mathscr{I}(t)$  is indefinite since  $\alpha^2 - a\alpha < 0$ . To make use of the decrease of  $\mathscr{I}$ , observe that

$$e^{2\alpha t} E(t, u) = \int_{\Omega} (|v_t - \alpha v|^2 + |\nabla v|^2) dx$$
  

$$\leq \int_{\Omega} (2|v_t|^2 + 2\alpha^2 |v|^2 + |\nabla v|^2) dx$$
  

$$\leq 2\mathscr{I}(t) + 2a_{\max} \alpha ||v(t)||_{L_2}^2 - ||\nabla v(t)||_{L_2}^2$$

where we have used the relation  $2a_{\max}\alpha + 2(\alpha^2 - a\alpha) \ge 2\alpha^2$ . Let  $\lambda$  be the smallest eigenvalue of  $-\Delta$  with Dirichlet boundary conditions, that is

(11) 
$$\lambda = \min_{\phi \in H_1(\Omega) \setminus \{0\}} \frac{\|\nabla \phi\|_{L_2}^2}{\|\phi\|_{L_2}^2}.$$

Then the decrease of  $\mathcal{I}$  and the inequality for E yield

$$E(t, u) \leq 2e^{-2\alpha t} \mathcal{I}(0) + (a_{\max} a_{\min} - \lambda) \|u(t)\|_{L_2}^2$$

In addition,

$$\begin{aligned} \mathscr{I}(0) &= \int_{\Omega} \left( |u_t(0) + \alpha u(0)|^2 + |\nabla u(0)|^2 + (\alpha^2 - a\alpha) |u(0)|^2 \right) dx \\ &\leq E(0, u) + \int_{\Omega} \left( |u_t(0)|^2 + (3\alpha^2 - a\alpha) |u(0)|^2 \right) dx \\ &\leq \max\left( 2, \frac{\alpha^2}{\lambda} E(0, u) \right), \end{aligned}$$

where we have used the estimate  $3\alpha^2 - a\alpha \leq \alpha^2$ . Substituting the above estimate for  $\mathscr{I}(0)$  into the inequality for E(t, u) yields (10).

If u is a solution with finite energy, say  $u = \pi_1(S(t)h)$ , we choose  $h_n = (\phi_n, \psi_n) \in (C_0^{\infty}(\Omega))^2$  with  $(\phi_n, \psi_n) \to h$  in H, and let  $u_n = \pi_1 S(t) h_n$ . Then  $u_n \in C^{\infty}(\mathbb{R} \times \overline{\Omega})$  and  $E(t, u_n) \to E(t, u)$  by virtue of the continuity of S. Applying inequality (10) to  $u_n$  and passing to the limit  $n \to \infty$  proves the theorem.

Theorem 1 has strong implications for the spectrum of S(t). On H, let || be the continuous seminorm defined by

$$|(\phi,\psi)|^2 = \int_{\Omega} |\phi|^2 \, dx.$$

This seminorm is compact in the following sense.

**Definition.** If Y is a Banach space and  $p: Y \to \mathbb{R}$  is a continuous seminorm, then p is compact if every bounded sequence  $\{y_n\}$  in Y has a subsequence  $\{y_{n_k}\}$  such that  $p(y_{n_k} - y_{n_k}) \to 0$  as  $k, l \to \infty$ .

Notice that if  $\{(\phi_n, \psi_n)\}$  is bounded in *H*, then  $\{\phi_n\}$  is bounded in  $\mathring{H}_1(\Omega)$ . Hence by Rellich's theorem there is a subsequence  $\{\phi_{n_k}\}$  convergent in  $L_2(\Omega)$ .

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This proves the compactness of | |. As a second observation note that if  $A: Y \to Y$  is a continuous linear map and  $p: Y \to \mathbb{R}$  is a compact seminorm, then  $p \circ A$  is a compact seminorm. For any t > 0, let  $q: H \to \mathbb{R}$  be the seminorm defined by q(h) = |S(t)h|. The above remarks show that q is compact. The basic estimate (10) shows that

(12) 
$$\|S(t)h\|_{H} \leq c_{1} e^{-ta_{\min}/2} \|h\|_{H} + \sqrt{c_{2}} q(h).$$

Though this is not as strong as the estimate  $||S(t)|| \leq \text{const} e^{-ta_{\min}/2}$ , we will show that it is also not much weaker (see Theorem 4).

First we study the spectrum  $\sigma(S(t))$  of S(t). Recall that an isolated point  $\lambda$  of  $\sigma(S)$  is an eigenvalue of finite multiplicity if  $[z-S]^{-1}$  has a pole at  $z=\lambda$ . The (geometric) multiplicity of  $\lambda$  as an eigenvalue is the rank of the projection

$$(2\pi i)^{-1} \oint_{\Gamma} (z-S)^{-1} dz,$$

where  $\Gamma$  is a circle enclosing  $\lambda$  but no other part of  $\sigma(S)$ .

**Theorem 2.** Let D be the disc  $\{z \mid |z| \leq c_1 e^{-ta_{\min}/2}\}$ . Then  $\sigma(S(t)) \cap \mathbb{C} \setminus D$  is a discrete subset of  $\mathbb{C} \setminus D$  consisting only of eigenvalues of finite multiplicity.

Theorem 2 follows by applying the next lemma, which is a standard Fredholm type result (proof omitted).

**Lemma.** Suppose H is a Hilbert space,  $S: H \rightarrow H$  is a bounded linear transformation, and q a compact seminorm on H. If

$$|Sh||_{H} \leq C ||h||_{H} + C' q(h), \quad h \in H,$$

then  $\sigma(S) \cap \{|z| > C\}$  consists of isolated eigenvalues with finite multiplicity.

If G is the generator of the group S(t), then  $\sigma(G) \subset \{\text{Re } z \leq 0\}$ . The following more detailed result also holds.

**Theorem 3.** We have  $\sigma(G) \subset \{\text{Re } z < 0\}$ . Moreover for any  $\varepsilon > 0$  the set  $\sigma(G) \cap \{\text{Re } z \ge \varepsilon + a_{\min}/2\}$  consists of a finite number of isolated eigenvalues of finite multiplicity.

**Proof.** The second assertion follows from Theorem 2 and the basic spectral theory of semigroups, for example, Theorems 16.7.1 and 16.7.2 of [3]. It remains to show that there are no purely imaginary eigenvalues. If  $Gh = i\mu h$  with  $\mu \in \mathbb{R}$ , and  $h = (\phi, \psi) \in H$ , then

$$0 = \operatorname{Re} (Gh, h) = -2 \int_{\Omega} a |\psi|^2 dx.$$

Since a > 0 we see that  $\psi = 0$ . The equation  $Gh = i\mu h$  implies  $\psi = i\mu\phi$ . Hence if  $\mu \neq 0$  it follows that h = 0. If  $\mu = 0$  we have Gh = 0, so  $\Delta\phi = a\psi$ . Now  $\psi = 0$ , whence  $\phi \in \mathring{H}_1(\Omega)$  and  $\Delta\phi = 0$ . Thus  $\phi = 0$  and again h = 0. This completes the proof.

Fix  $\varepsilon > 0$  and let  $\Gamma$  be a smooth simple closed curve enclosing the eigenvalues of G with real parts greater than or equal to  $\varepsilon - a_{\min}/2$ , but enclosing no other

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part of  $\sigma(G)$ . Let P be the corresponding spectral projection, that is,

$$P = \frac{1}{2\pi i} \oint_{\Gamma} (z-G)^{-1} dz.$$

By Theorem 3, P has finite rank. The general spectral theory of closed operators shows that the decomposition  $H = PH \oplus (I - P) H$  reduces G and S in the following sense:

(i) S(t) maps PH and (I-P) H into themselves.

(ii)  $PH \subset D(G)$ , and the generator of the group  $S(t)|_{PH}$  is  $G|_{PH}$ . The generator of  $S(t)|_{(I-P)H}$  is  $G|_{D(G) \cap (I-P)H}$ . (iii)  $\sigma(S(t)|_{PH}) \subset \{|z| \ge e^{t(\varepsilon - a_{\min}/2)}\}$ 

and

$$\sigma(S(t)|_{(I-P)H}) \subset \{|z| \leq e^{t(\varepsilon' - a_{\min}/2)}\} \text{ for some } \varepsilon' \in [0, \varepsilon).$$

From this we derive the following basic decay theorems.

**Theorem 4.** For  $\varepsilon > 0$ , let P be the spectral projection of G corresponding to the eigenvalues of G with real part  $\geq -a_{\min}/2 + \varepsilon$ . Then  $H = PH \oplus (I - P) H$ , PH is finite dimensional, both PH and (I - P)H are invariant under S(t), and there is an  $\varepsilon' < \varepsilon$  such that

(14) 
$$\|S(t)|_{(I-P)H}\| \leq C e^{t(\varepsilon' - a_{\min}/2)}, \quad t \geq 0.$$

**Proof.** All that needs to be proved is the decay estimate. Let  $\tilde{S} = S(1)|_{(I-P)H}$ . Then by (iii),  $\sigma(\tilde{S}) \subset \{|z| \leq \rho\}$  for some  $\rho < e^{-a_{\min}/2 + \epsilon}$ . The spectral radius formula now implies

$$\rho = \lim_{n \to \infty} \|\tilde{S}^n\|^{1/n} = \lim \|S(n)|_{(I-P)H}\|^{1/n}.$$

It follows that

 $||S(n)|_{(I-P)H}|| \leq \text{const. } e^{(\varepsilon'-a_{\min}/2)n}$ 

for  $n = 0, 1, 2, \dots$  Since S is a contraction semigroup for  $t \ge 0$ , we have

$$||S(t)|_{(I-P)H}|| \leq ||S([t])|_{(I-P)H}|| \leq \text{const. } e^{(\varepsilon' - a_{\min}/2)[t]}$$

where [] is the greatest integer function. This inequality implies the desired estimate.

The above theorem renders precise the heuristic description of decay described in the introduction.

**Corollary 5.** If  $r = \sup \{\operatorname{Re} z | z \in \sigma(G)\}$  and  $r > -a_{\min}/2$ , then there is an integer m and a real number c such that for all  $t \ge 0$  we have

(15) 
$$||S(t)|| \leq c(1+t^m)e^{rt}$$
.

**Proof.** Choose  $\varepsilon > 0$  so that  $\varepsilon - a_{\min}/2 < r$ , and then write  $H = PH \oplus (I - P)H$  as in Theorem 4. The estimate (14) suffices for the consideration of  $S|_{(I-P)H}$ . How-

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ever, PH is finite dimensional and  $\sigma(G|_{PH}) \subset \{\text{Re } z \leq r\}$ , so for  $t \geq 0$ 

$$|S(t)|_{PH} \leq \text{const.} (1+t^m) e^{rt}$$

with  $m+1 \leq \dim PH$ .

**Remark.** It is a simple matter to derive decay estimates for the higher derivatives of u. For example, if  $h \in D(G)$  and  $u = \pi_1(S(t)h)$ , then  $u_t = \pi_1(S(t)Gh)$  is also a finite energy solution of (1), (2). Hence  $E(t, u_t)$  decays exponentially, and in particular  $||u_t||_{L_2}$  and  $||u_{tt}||_{L_2}$  decay like  $e^{-(r-\varepsilon)t}$ . From equation (1) it follows that  $||\Delta u||_{L_2}$  decays at the same rate. Thus  $||u||_{H_2(\Omega)} = O(e^{-(r-\varepsilon)t})$ , since  $\Delta : H_2(\Omega) \cap \dot{H}_1(\Omega) \rightarrow L_2(\Omega)$  is an isomorphism. In the same way, if  $h \in D(G^k)$  then  $||D_{t,x}^{\beta}u||_{L_2} = O(e^{-(r-\varepsilon)t})$  for  $|\beta| \leq k+1$ .

The occurence of eigenvalues of G with real part greater than  $-a_{\min}/2$  is connected with overdamping. If  $a_{\max}$  is sufficiently small, one might expect that these eigenvalues do not occur and that  $||S(t)|| = O(e^{t(\varepsilon - a_{\min}/2)})$  as  $t \to \infty$  for any  $\varepsilon > 0$ .

**Theorem 6.** Let  $\lambda$  be the smallest eigenvalue of  $-\Delta$  with Dirichlet boundary conditions. If

$$a_{\min}(2a_{\max}-a_{\min}) < 4\lambda$$

then  $\sigma(G) \subset \{\operatorname{Re} z \leq -a_{\min}/2\}$ .

**Remark.** If a is constant the above inequality becomes  $4\lambda > a^2$ . Since  $\lambda = -\lambda_1$  in the notation of (6), this is precisely the condition on a needed to rule out overdamping.

**Proof.** Suppose there is a value  $\mu$  with  $\operatorname{Re} \mu > -a_{\min}/2$  and an  $h \in H \setminus \{0\}$  such that  $Gh = i \mu h$ . If  $h = (\phi, \psi)$  then  $u = e^{\mu t} \phi$  satisfies (1), (2). We now apply the method of proof used in Theorem 1. Let  $\alpha = a_{\min}/2$  and  $v = e^{\alpha t} u$ . Then

$$\begin{aligned} e^{2\alpha t} \| \nabla u \|_{L_{2}}^{2} &\leq E(t, v) \\ &\leq \mathscr{I}(t) + (\alpha a_{\max} - \alpha^{2}) \| v(t) \|_{L_{2}}^{2} \\ &\leq \mathscr{I}(0) + (\alpha a_{\max} - \alpha^{2}) e^{2\alpha t} \| u(t) \|_{L_{2}}^{2}. \end{aligned}$$

Since  $h \neq 0$  and  $Gh = i\mu h$ , it follows that  $\phi \neq 0$ . Hence  $||u(t)||_{L_2} \neq 0$ . Then as  $t \to \infty$ 

$$\frac{\|\nabla\phi\|_{L_2}^2}{\|\phi\|_{L_2}^2} = \frac{\|\nabla u\|_{L_2}^2}{\|u\|^2} = \alpha a_{\max} - \alpha^2 + o(1).$$

Letting  $t \to \infty$  we have

$$\lambda \leq \frac{\|\nabla \phi\|_{L_2}^2}{\|\phi\|_{L_2}^2} \leq \alpha a_{\max} - \alpha^2,$$

that is,  $4\lambda \leq a_{\min}(2a_{\max}-a_{\min})$ .

**Remark.** If one applies estimate (10) to the solution u, this gives the weaker estimate  $2\lambda \leq a_{\max} a_{\min}$ . In particular, when a is constant this does not give a sharp result. The reason is that in (10) the need to estimate  $||u_t||_{L_2}^2$  introduces some leeway into the estimate for  $\nabla u$ .

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Based on Theorem 6 and the case a = constant, we make the following conjecture:

If  $\lambda_N$  is the *Nth* largest (counting multiplicity) eigenvalue of  $-\Delta$  with Dirichlet boundary conditions, and if  $a_{\max}^2 < 4\lambda_N$ , then there are at most N eigenvalues (counting multiplicity) of G with real part larger than  $-a_{\min}/2$ .

We have been concerned with upper bounds for S(t), and the theme has been that "essentially"  $||S(t)|| \leq \text{const. } e^{-ta_{\min}/2}$ . There is a corresponding lower bound which, somewhat surprisingly, is true without qualification.

**Theorem 7.** If u is a finite energy solution of (1), (2), then there is a positive constant c such that

$$E(t, u) \ge c e^{-a_{\max} t} E(0, u), \quad t \ge 0$$

**Proof.** Let  $\alpha = a_{\text{max}}/2$  and  $v = e^{\alpha t}u$ . Then for v we have the differential equation

$$v_{tt} - \Delta v + (\alpha^2 + a\alpha)v = (a_{\max} - a)v_t.$$

Since  $a_{\max} - a \ge 0$  the functional

$$J(t) = \int_{\Omega} \left( |v_t(t)|^2 + |\nabla v(t)|^2 + (\alpha^2 + a\alpha) |v(t)|^2 \right) dx$$

is increasing in t. Notice also that  $\alpha^2 + a\alpha \ge 0$ , so the norms  $J^{1/2}$  and  $E(t, v)^{1/2}$  are equivalent. Thus, for positive constants independent of t, u, v, we have

$$e^{-a_{\max}t}E(t, u) \ge \text{const. } E(t, v)$$
  
 $\ge \text{const. } J(t) \ge \text{const. } J(0)$   
 $\ge \text{const. } E(0, v) \ge \text{const. } E(0, u).$ 

In terms of S this theorem asserts that

$$\|S(t)h\|_{H} \ge c e^{-ta_{\max}/2} \|h\|_{H}$$

for all  $t \ge 0$  and  $h \in H$ . Since  $S(-t) = S(t)^{-1}$  this shows that  $||S(-t)|| \le c e^{ta_{\max}/2}$  for all  $t \ge 0$ .

**Corollary 8.**  $\sigma(G) \subset \{z | \operatorname{Re} z \ge -a_{\max}/2\}$ .

**Proof.** For Re  $z < -a_{\text{max}}/2$  we have

$$(G-zI)^{-1} = \int_{-\infty}^{0} e^{-zt} S(t) dt,$$

an absolutely convergent integral central in the theory of semigroups (see [3]).

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