

ON SOME CASES OF CAUCHY PROBLEM

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Abstract The study of almost periodic measures depending on the parameter $t \in \mathbb{R}$ suggested to consider some cases of Cauchy problem. The solutions are functions belonging to $C^1(\mathbb{R}, ap(G))$, where $ap(G)$ is the space of almost periodic measures on a locally compact abelian group G . A generalization of these cases is given by replacing $ap(G)$ with a locally convex space.

Keywords: Cauchy problem, almost periodic measure, almost periodic function.

1. Introduction

Let X be a locally convex space, Y a Banach algebra and $\bullet : Y \times X \rightarrow X$ a bilinear mapping. Consider $y \in Y$ and the linear operator $A : X \rightarrow X$, where $Ax = y \bullet x$, $x \in X$. In our paper we give hypotheses for solving the Cauchy problem

$$\begin{cases} \frac{du(t)}{dt} = Au(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (1.1)$$

where $u_0 \in X$ and $u \in C^1(\mathbb{R}, X)$. We also give some applications for functions which have values in the space of almost periodic measures $ap(G)$. The set $ap(G)$, of all almost periodic measures on a locally compact abelian group G , is a locally convex space with respect to a topology which is called *the product topology*. If ν is a bounded measure and μ is an almost periodic measure, their convolution, $\nu * \mu$, is also an almost periodic measure. These considerations allow us to discuss the Cauchy problem

$$\begin{cases} \frac{du(t)}{dt} = \nu * u(t), & t \in \mathbb{R}, \\ u(0) = u_0. \end{cases} \quad (1.2)$$

Here $u \in C^1(\mathbb{R}, ap(G))$, ν is a bounded measure on G and $u_0 \in ap(G)$.

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2. Preliminaries

Consider a Hausdorff locally compact abelian group G and let λ be the Haar measure on G . Let us denote by $\mathcal{C}(G)$ the set of all bounded continuous complex-valued functions on G , and by $\mathcal{C}_U(G)$ the subset of $\mathcal{C}(G)$ containing the uniformly continuous functions. The sets $\mathcal{C}(G)$ and $\mathcal{C}_U(G)$ are Banach algebras endowed with the supremum norm. Throughout this paper, $\|\cdot\|_u$ denotes the supremum norm on $\mathcal{C}(G)$. For $f \in \mathcal{C}(G)$ and $a \in G$, the translate of f by a is the function $f_a(x) = f(xa)$ for all $x \in G$. Denote by $K(G)$ the linear space of all continuous complex-valued functions on G , having a compact support. We denote by $m(G)$ the space of complex Radon measures on G . That is, the space of all complex linear functionals μ on $K(G)$ satisfying the following: for each compact subset A of G there exists a positive number $m_{\mu,A}$ such that $|\mu(f)| \leq m_{\mu,A} \|f\|_u$ whenever $f \in K(G)$ and the support of f is contained in A . We use $m_F(G)$ to denote the subspace of $m(G)$ consisting of all bounded measures, i.e. all linear functionals which are continuous with respect to the supremum norm on $K(G)$. The action of a measure $\mu \in m(G)$ on a function $f \in K(G)$ will be denoted either $\mu(f)$ or $\int_G f(x) d\mu(x)$. Corresponding to a measure $\mu \in m(G)$, one defines the variation measure $|\mu| \in m(G)$ by $|\mu|(f) = \sup\{|\mu(g)| : g \in K(G), |g| \leq f\}$ for all $f \in K(G), f \geq 0$. For the Borel functions f, g and the measures $\mu, \nu \in m(G)$, we can define their convolutions $f * g, f * \mu, \nu * \mu$, when that is possible. A translation-bounded measure is a measure $\mu \in m(G)$ with the property that for every compact set $A \subseteq G$, $m_\mu(A) = \sup_{x \in G} |\mu|(xA) < \infty$ (L. N. Argabright and J. G. Lamadrid [1974]). The linear space of the translation-bounded measures will be denoted by $m_B(G)$. We identify an arbitrary measure $\mu \in m_B(G)$ with an element of the space $[\mathcal{C}_U(G)]^{K(G)}$ in the following way: $\mu \equiv \{f * \mu\}_{f \in K(G)}$. From this identification we have the inclusion $m_B(G) \subset [\mathcal{C}_U(G)]^{K(G)}$. The space $[\mathcal{C}_U(G)]^{K(G)}$ has the *product topology* defined by the Banach space structure on $\mathcal{C}_U(G)$, hence, $m_B(G)$ is a locally convex space of measures with the relative topology. A system of seminorms for the product topology on $m_B(G)$ is given by the family $\{\|\cdot\|_f\}_{f \in K(G)}$, where, for a function $f \in K(G)$, $\|\mu\|_f = \|f * \mu\|_u$, for all $\mu \in m_B(G)$. Next we give the definition of an almost periodic function (see E. Hewitt and K. A. Ross [1963]).

Definition 2.1 A function $g \in \mathcal{C}(G)$ is called an almost periodic function on G , if the family of translates of g , $\{g_a : a \in G\}$ is relatively compact in the sense of uniform convergence on G .

The set $AP(G)$ of all almost periodic functions on G is a Banach algebra with respect to the supremum norm, closed to conjugation. Denote

by \hat{G} the dual of G and by $[\hat{G}]$ the linear space generated by \hat{G} in $\mathcal{C}(G)$. It is easy to see that $[\hat{G}] \subset AP(G)$. The almost periodic measures are introduced and studied by L. N. Argabright and J. G. Lamadrid (J. G. Lamadrid [1973], L. N. Argabright and J. G. Lamadrid [1990]).

Definition 2.2 The measure $\mu \in m_B(G)$ is said to be an almost periodic measure, if for every $f \in K(G)$, $f * \mu \in AP(G)$.

The set $ap(G)$ of all almost periodic measures is a locally convex space with respect to the product topology. If $\nu \in m_F(G)$, $\mu \in ap(G)$ then $\nu * \mu \in ap(G)$. Also, if $f \in AP(G)$ and $\mu \in ap(G)$, then the measure $f\mu$, defined by $f\mu(g) = \mu(gf)$, $g \in K(G)$ is an almost periodic measure (see J. G. Lamadrid [1973]). It is also proved that there exists a unique linear functional $M : ap(G) \rightarrow \mathbb{C}$ such that M is continuous on $ap(G)$, $M(\mu) = M(\delta_x * \mu)$, for all $x \in G$, $\mu \in ap(G)$ and $M(\lambda) = 1$ (see J. G. Lamadrid [1973]). We used the notation δ_x for the Dirac measure at $x \in G$. If $\mu \in ap(G)$ we define the mean value of μ as being the above complex number $M(\mu)$.

3. A Cauchy problem

The framework of this section has been suggested by some concrete cases of the Cauchy problem, which are presented in the next section. Let X be a locally convex space with a sufficient family of seminorms \mathcal{P} , $(Y, \|\cdot\|)$ a commutative Banach algebra with the unit element denoted by θ . We also consider the Banach algebra $\mathcal{B}(Y)$ of bounded linear operators on Y and a bilinear mapping $\bullet : Y \times X \rightarrow X$ such that

$$\begin{cases} (C_1) & \theta \bullet x = x, \quad \forall x \in X, \\ (C_2) & y \bullet (z \bullet x) = yz \bullet x, \quad \forall y, z \in Y, \quad \forall x \in X, \\ (C_3) & \forall p \in \mathcal{P}, \quad p(y \bullet x) \leq \|y\| p(x), \quad \forall y \in Y, \quad \forall x \in X. \end{cases}$$

The following proposition contains simple consequences of the properties regarding the series in commutative Banach algebras.

Proposition 3.1 Consider $y \in Y$. Then for every $t \in \mathbb{R}$, the sequence $\theta + t\frac{y}{1!} + \dots + t^n\frac{y^n}{n!}$ is a Cauchy sequence in the Banach space Y and the limit, which is denoted by e^{ty} , has the following properties:

- (a) $e^{ty} = \theta$ for $t = 0$;
- (b) $e^{(t+s)y} = e^{ty}e^{sy}$ for $t, s \in \mathbb{R}$;
- (c) $\lim_{t \rightarrow 0} \|e^{ty} - \theta\| = 0$;
- (d) $\lim_{t \rightarrow 0} \left\| \frac{e^{ty} - \theta}{t} - y \right\| = 0$.

Next we consider $y \in Y$ and we associate to y the bounded linear operator $A \in \mathcal{B}(Y)$, $Az = yz$, $z \in Y$ and the family of bounded linear operators depending on parameter $t \in \mathbb{R}$, $T(t)$, where for all $t \in \mathbb{R}$, $T(t)z = e^{ty}z$, $z \in Y$. Then $T(t)$, $t \in \mathbb{R}$ is a group of bounded linear operators on Y and A is its generator.

Proposition 3.2 *Consider the Cauchy problem*

$$\begin{cases} \frac{du(t)}{dt} = yu(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (3.3)$$

where $y, u_0 \in Y$ and $u \in C^1(\mathbb{R}, Y)$ is the unknown function. Then there exists a unique solution and that is $u(t) = e^{ty}u_0$, $t \in \mathbb{R}$.

Proof. We observe that if we consider the function $A : Y \rightarrow Y$, $A(z) = yz$ we have that $A \in \mathcal{B}(Y)$, therefore, according to the general theory (see J. A. Goldstein [1985]), the solution of (3.3) is $u(t) = T(t)u_0$, $t \in \mathbb{R}$, where $T(t)$, $t \in \mathbb{R}$ is the group associated to A . In fact we can represent the solution in the form $u(t) = e^{ty}u_0$, $t \in \mathbb{R}$. ■

A function $u \in C^1(\mathbb{R}, X)$ is called solution of the Cauchy problem

$$\begin{cases} \frac{du(t)}{dt} = y \bullet u(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (3.4)$$

if u satisfies the differential equation and the initial condition, which form this problem. The derivative $\frac{du}{dt}(t)$ of the function $u : \mathbb{R} \rightarrow X$ is defined taking the limit of differences quotient in the topology of the locally convex space X . We say that $u \in C^1(\mathbb{R}, X)$ if there exists the derivative $\frac{du}{dt} : \mathbb{R} \rightarrow X$ and this is a continuous function.

Lemma 3.1 *Consider the functions $u \in C^1(\mathbb{R}, Y)$, $v \in C^1(\mathbb{R}, X)$. Then we have the formula*

$$\frac{d}{dt}[u(t) \bullet v(t)] = u'(t) \bullet v(t) + u(t) \bullet v'(t), \quad t \in \mathbb{R}. \quad (3.5)$$

Proof. Let $p \in \mathcal{P}$ and $t \in \mathbb{R}$. Using (C_3) it follows that for all $h \in \mathbb{R}$, $h \neq 0$ we have

$$\begin{aligned}
& p \left[\frac{u(t+h) \bullet v(t+h) - u(t) \bullet v(t)}{h} - u'(t) \bullet v(t) - u(t) \bullet v'(t) \right] \\
& \leq \left\| \frac{u(t+h) - u(t)}{h} - u'(t) \right\| p[v(t+h)] \\
& \quad + \|u(t)\| p \left[\frac{v(t+h) - v(t)}{h} - v'(t) \right] + \|u'(t)\| p[v(t+h) - v(t)].
\end{aligned}$$

Therefore we obtain

$$\lim_{h \rightarrow 0} p \left[\frac{u(t+h) \bullet v(t+h) - u(t) \bullet v(t)}{h} - u'(t) \bullet v(t) - u(t) \bullet v'(t) \right] = 0.$$

Consequently, formula (3.5) has been proved. \blacksquare

Theorem 3.1 *Let $y \in Y$ and consider the family of linear operators on X , $T(t)$, $t \in \mathbb{R}$, where for every $t \in \mathbb{R}$, $T(t)x = e^{ty} \bullet x$, $x \in X$. Then for all $x \in X$ we have that*

$$\frac{d}{dt}T(t)x = y \bullet T(t)x, \quad t \in \mathbb{R}. \quad (3.6)$$

Proof. Let p be in \mathcal{P} , $t \in \mathbb{R}$ and $x \in X$. For all $h \in \mathbb{R}$, $h \neq 0$ we have

$$\begin{aligned}
p \left(\frac{T(t+h)x - T(t)x}{h} - y \bullet T(t)x \right) &= p \left(\frac{e^{(t+h)y} \bullet x - e^{ty} \bullet x}{h} - ye^{ty} \bullet x \right) \\
&\leq \left\| \frac{e^{(t+h)y} - e^{ty}}{h} - ye^{ty} \right\| p(x) \leq \|e^{ty}\| \left\| \frac{e^{hy} - \theta}{h} - y \right\| p(x).
\end{aligned}$$

Therefore

$$\lim_{h \rightarrow 0} p \left(\frac{T(t+h)x - T(t)x}{h} - y \bullet T(t)x \right) = 0, \text{ for all } p \in \mathcal{P}$$

and this shows (3.6). \blacksquare

Corollary 3.1 *Consider $y \in Y$, $u_0 \in X$ and the Cauchy problem*

$$\begin{cases} \frac{du(t)}{dt} = y \bullet u(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (3.7)$$

where $u \in \mathcal{C}^1(\mathbb{R}, X)$ is the unknown function. Then (3.7) has a unique solution $u \in \mathcal{C}^1(\mathbb{R}, X)$ and $u(t) = e^{ty} \bullet u_0$, $t \in \mathbb{R}$.

Proof. From Theorem 3.1 it follows that the function $u(t) = e^{yt} \bullet u_0$, $t \in \mathbb{R}$ verifies the differential equation contained in (3.7) and from Proposition 3.1 it results that this function satisfies the initial condition. Consider $t > 0$. We now prove that if $u \in \mathcal{C}^1(\mathbb{R}, X)$ is a solution of (3.7)

then the function $s \in [0, t] \rightarrow e^{(t-s)y} \bullet u(s) \in X$ has the property that

$$\frac{d}{ds}[e^{(t-s)y} \bullet u(s)] = 0_X, \quad s \in [0, t]. \quad (3.8)$$

From Lemma 3.1 and Proposition 3.1 it results that

$$\frac{d}{ds}[e^{(t-s)y} \bullet u(s)] = -ye^{(t-s)y} \bullet u(s) + e^{(t-s)y} \bullet u'(s), \quad s \in [0, t]. \quad (3.9)$$

Combining (3.7) and (3.9) we obtain (3.8). Taking into account that \mathcal{P} is a sufficient family of seminorms on X it results that function $s \in [0, t] \rightarrow e^{(t-s)y} \bullet u(s) \in X$ is constant. The equality $u(0) = u(t)$ gives us that $u(t) = e^{ty} \bullet u_0$, and from the fact that $t > 0$ is arbitrary we obtain $u(t) = e^{ty} \bullet u_0$, $t \in [0, \infty)$. Finally, similar arguments for $t < 0$ lead us to the conclusion that $u(t) = e^{ty} \bullet u_0$, $t \in \mathbb{R}$. ■

4. Particular cases of Cauchy problem

In this section we present some particular cases of the Cauchy problem (3.7). In the first case Y is the Banach algebra $m_F(G)$ of bounded measures on a locally compact abelian group G . We remind that $m_F(G)$ is a commutative Banach algebra with respect the usual norm of bounded measures which is denoted by $\|\cdot\|$. The third operation of $m_F(G)$ is the convolution of bounded measures and the unit element is the Dirac measure $\delta_e \in m_F(G)$, e being the unit element of the group G . On the other hand X is the locally convex space $(ap(G), \{\|\cdot\|_f\}_{f \in K(G)})$ of all almost periodic measures on G . The bilinear mapping $\bullet : Y \times X \rightarrow X$ is given by the convolution between a bounded measure and an almost periodic measure which is an almost periodic measure. We start by giving the following lemma which will play an important role in proving Corollary 4.1.

Lemma 4.1 *If $\nu \in m_F(G)$, $\mu \in ap(G)$ and $f \in K(G)$ we have that*

$$\|\nu * \mu\|_f \leq \|\mu\|_f \|\nu\|.$$

Proof. We notice that

$$\|\nu * \mu\|_f = \|f * \nu * \mu\|_u = \sup_{x \in G} \left| \int_G f * \mu(xy^{-1}) d\nu(y) \right|.$$

Consider $x \in G$. Well-known properties of the integral yield

$$\left| \int_G f * \mu(xy^{-1}) d\nu(y) \right| \leq \int_G |f * \mu|(xy^{-1}) d|\nu|(y) \leq \|f * \mu\|_u \|\nu\| = \|\mu\|_f \|\nu\|.$$

Hence $\|\nu * \mu\|_f \leq \|\mu\|_f \|\nu\|$. ■

Corollary 4.1 Consider $\nu \in m_F(G)$, $u_0 \in ap(G)$ and the Cauchy problem

$$\begin{cases} \frac{du(t)}{dt} = \nu * u(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (4.10)$$

where $u \in C^1(\mathbb{R}, ap(G))$ is an unknown function. Then (4.10) has a unique solution and this is $u \in C^1(\mathbb{R}, ap(G))$, $u(t) = e^{t\nu} * u_0$, $t \in \mathbb{R}$.

Proof. The properties of the convolution between a bounded measure and an almost periodic measure and Lemma 4.1 enable us to see that the bilinear mapping $*$: $m_F(G) \times ap(G) \rightarrow ap(G)$, satisfies conditions (C_1) , (C_2) , (C_3) from the preceding section. So, the Cauchy problem (4.10) is a particular case of (3.7). In what follows we can apply Corollary 3.1 and we find the conclusion. ■

Remark 4.1 In the previous corollary we can replace the locally convex space $ap(G)$ by the Banach space $AP(G)$ and we obtain, in the same manner, a similar result. So, if $\nu \in m_F(G)$, $u_0 \in AP(G)$, then the Cauchy problem

$$\begin{cases} \frac{du(t)}{dt} = \nu * u(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (4.11)$$

has a unique solution and this is $u \in C^1(\mathbb{R}, AP(G))$, $u(t) = e^{t\nu} * u_0$, $t \in \mathbb{R}$.

In the second case Y is the commutative Banach algebra $AP(G)$ of all almost periodic functions on G and X is the locally convex space of all almost periodic measures on G , $(ap(G), \{\|\cdot\|_{f \in K(G)}\})$. The unit element of the $AP(G)$ is the constant function denoted by $\mathbf{1}$, which takes the value 1 for all $x \in G$. This time, the bilinear mapping associates to an almost periodic function $g \in AP(G)$ and an almost periodic measure $\mu \in ap(G)$ the almost periodic measure having the density g and the base μ .

Lemma 4.2 If $g \in AP(G)$, $\mu \in ap(G)$ and $f \in K(G)$ we have that

$$\|g\mu\|_f \leq \|g\|_u \|f\| * \|\mu\|_u.$$

Proof. We have that $\|g\mu\|_f = \|f * g\mu\|_u = \sup_{x \in G} \left| \int_G f(xy^{-1})g(y)d\mu(y) \right|$.

Consider $x \in G$. Clearly, the following inequalities hold

$$\begin{aligned} \left| \int_G f(xy^{-1})g(y)d\mu(y) \right| &\leq \int_G |f(xy^{-1})| |g(y)| d|\mu|(y) \\ &\leq \|g\|_u \int_G |f(xy^{-1})| d|\mu|(y) \leq \|g\|_u \|f\| * \|\mu\|_u. \end{aligned}$$

Therefore $\|g\mu\|_f \leq \|g\|_u \| |f| * |\mu| \|_u$. ■

Corollary 4.2 Consider $g \in AP(G)$, $u_0 \in ap(G)$ and the Cauchy problem

$$\begin{cases} \frac{du(t)}{dt} = gu(t), & t \in \mathbb{R}, \\ u(0) = u_0, \end{cases} \quad (4.12)$$

where $u \in C^1(\mathbb{R}, ap(G))$ is an unknown function. Then (4.12) has a unique solution $u \in C^1(\mathbb{R}, ap(G))$ and $u(t) = e^{tg}u_0$, $t \in \mathbb{R}$.

Proof. We consider the bilinear mapping which associates to an almost periodic function $g \in AP(G)$ and an almost periodic measure $\mu \in ap(G)$ the almost periodic measure having the density g and the base μ . It is easy to see that this bilinear mapping verifies (C_1) , (C_2) but does not satisfy (C_3) . However, there exists a unique solution and this is $u \in C^1(\mathbb{R}, ap(G))$, $u(t) = e^{tg}u_0$, $t \in \mathbb{R}$. First let us see that, by Proposition 3.1 and Lemma 4.2 it results that for all $f \in K(G)$, $t \in \mathbb{R}$, $h \neq 0$ we have

$$\left\| \frac{e^{(t+h)g}u_0 - e^{tg}u_0}{h} - ge^{tg}u_0 \right\|_f \leq \|e^{tg}\|_u \left\| \frac{e^{hg} - 1}{h} - g \right\|_u \| |f| * |u_0| \|_u.$$

Hence, for all $t \in \mathbb{R}$ and $f \in K(G)$ we obtain that

$$\lim_{h \rightarrow 0} \left\| \frac{e^{(t+h)g}u_0 - e^{tg}u_0}{h} - ge^{tg}u_0 \right\|_f = 0$$

and this means that $u(t) = e^{tg}u_0$, $t \in \mathbb{R}$ verifies the differential equation contained in (4.12). By virtue of the properties of the variation measure and taking into consideration Lemma 4.2 we can establish that for a fixed $t > 0$ we have

$$\frac{d}{ds} [e^{(t-s)g}u(s)] = 0_{ap(G)}, \quad s \in [0, t].$$

Here, we have denoted by $0_{ap(G)}$, the null measure on G . Thus, similar arguments as in the proof of Corollary 3.1 lead us to the conclusion $u(t) = e^{tg}u_0$, $t \in \mathbb{R}$ is the unique solution of (4.12). ■

5. Examples and applications

To illustrate the technique of finding the solution for the Cauchy problems (4.10) and (4.11), we consider some examples. The solution of our first example is a function $u \in C^1(\mathbb{R}, AP(\mathbb{R}))$.

Example 5.1 Consider $f(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$, $x \in \mathbb{R}$, $u_0(x) = \cos x$, $x \in \mathbb{R}$ and $\nu = f\lambda$ where λ is the Lebesgue measure on \mathbb{R} . It is obvious that $\nu \in m_F(\mathbb{R})$ and $u_0 \in AP(\mathbb{R})$. With these notations (4.11) becomes

$$\begin{cases} \frac{du(t)}{dt}(x) = \int_{\mathbb{R}} u(t)(x-y) \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy, & x, t \in \mathbb{R}, \\ u(0)(x) = \cos x, & x \in \mathbb{R}, \end{cases} \quad (5.13)$$

where $u \in C^1(\mathbb{R}, AP(\mathbb{R}))$. For all $t \in \mathbb{R}$ we have that

$$e^{t\nu} = \delta_0 + t \frac{f\lambda}{1!} + \cdots + t^n \frac{f^{[n]}\lambda}{n!} + \cdots,$$

where $f^{[n]} = f * f * \cdots * f$. Some calculations give us that

$$f^{[n]}(x) = \frac{1}{\sqrt{2n\pi}} e^{-\frac{x^2}{2n}}, \quad x \in \mathbb{R}, \quad n \in \mathbb{N}^*,$$

$$f^{[n]}\lambda * u_0(x) = \frac{1}{\sqrt{2n\pi}} \int_{\mathbb{R}} \cos(x-y) e^{-\frac{y^2}{2n}} dy = e^{-\frac{n}{2}} \cos x, \quad x \in \mathbb{R}, \quad n \in \mathbb{N}^*.$$

Finally we obtain

$$u(t)(x) = \cos x + \sum_{n=1}^{\infty} \frac{e^{-\frac{n}{2}} t^n}{n!} \cos x = e^{\frac{t}{\sqrt{e}}} \cos x, \quad x, t \in \mathbb{R}.$$

In the second Cauchy problem, the solution is a function $u \in C^1(\mathbb{R}, ap(\mathbb{R}))$.

Example 5.2 Consider $f(x) = \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$, $x \in \mathbb{R}$, $u_0 = \cos(\cdot)\lambda$ and $\nu = f\lambda$, where λ is the Lebesgue measure on \mathbb{R} . It is obvious that $\nu \in m_F(\mathbb{R})$ and $u_0 \in ap(\mathbb{R})$. With these notations (4.10) becomes

$$\begin{cases} \frac{du(t)}{dt}(\varphi) = \int_{\mathbb{R}} \left(\int_{\mathbb{R}} \varphi(x+y) d[u(t)](x) \right) \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy, & t \in \mathbb{R}, \\ u(0) = \cos(\cdot)\lambda, \end{cases}$$

where $\varphi \in K(\mathbb{R})$ and $u \in C^1(\mathbb{R}, ap(\mathbb{R}))$. In a similar manner by that used in Example 5.1 we obtain that

$$u(t) = \left[e^{\frac{t}{\sqrt{e}}} \cos(\cdot) \right] \lambda, \quad t \in \mathbb{R}.$$

Finally, we establish equalities for the mean of some classes of almost periodic measures depending on the parameter $t \in \mathbb{R}$. Let $u \in C^1(\mathbb{R}, ap(G))$. It is easy to see that the function $t \in \mathbb{R} \rightarrow M[u(t)] \in \mathbb{C}$ satisfies the equality

$$\frac{d}{dt} M[u(t)] = M \left[\frac{du}{dt}(t) \right], \quad t \in \mathbb{R}. \quad (5.14)$$

Next, we apply (5.14) to the solutions of the Cauchy problems (4.10) and (4.12). Consider $\nu \in m_F(G)$, $\mu \in ap(G)$ such that $M(\mu) \neq 0$ and $g \in AP(G)$. First, from (5.14) we deduce the equality

$$\frac{d}{dt} M[e^{t\nu} * \mu] = [\nu(G)] M[e^{t\nu} * \mu], \quad t \in \mathbb{R}. \quad (5.15)$$

We use a property of the mean, respectively, the equality

$$M(e^{t\nu} * \mu) = e^{t\nu}(G)M(\mu), \quad t \in \mathbb{R},$$

and we obtain that the following equality holds true:

$$\frac{d}{dt}[e^{t\nu}(G)] = \nu(G)e^{t\nu}(G), \quad t \in \mathbb{R}. \quad (5.16)$$

On the other hand, from (5.14), it also follows that

$$\frac{d}{dt}M[e^{tg}\mu] = M[ge^{tg}\mu], \quad t \in \mathbb{R}.$$

In the same manner we obtain that for all $n \in \mathbb{N}^*$ we have,

$$\begin{aligned} \frac{d^n}{dt^n}M[e^{t\nu} * \mu] &= [\nu(G)]^n M[e^{t\nu} * \mu], \quad t \in \mathbb{R}, \\ \frac{d^n}{dt^n}[e^{t\nu}(G)] &= [\nu(G)]^n [e^{t\nu}(G)], \quad t \in \mathbb{R}. \end{aligned}$$

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