# An Abstract Neutral Functional Differential Equation Arising From a Cell Population Model

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In this article, an abstract (infinite dimensional) neutral functional differential equation arising from a cell population model is exhibited. It is then shown that a large class of such equations can be solved by means of the theory of nonlinear semigroups. Finally, application to the model equation is detailed. © 1999 Academic Press

### 1. INTRODUCTION

In this article, we consider the model of cell proliferation described by the equation

$$n(t,x) = 2H[N(t)] \int_0^{+\infty} \int_0^{+\infty} f(x,\phi(\tau,\xi)) \gamma(\tau,\xi) n(t-\tau,\xi) d\xi d\tau,$$
(1)

in which

$$N(t) = \int_0^{+\infty} \int_0^{+\infty} \int_{t-\tau}^t n(s, y) \gamma(\tau, y) \, ds \, d\tau \, dy.$$



This model is a modification of a model first proposed in Kimmel *et al*. [9]. The original model was linear.

Nonlinear variants were later considered in Arino and Kimmel [1, 2] and Arino and Mortabit [4]. The model is based on the subdivision of the cell cycle into four consecutive phases represented as follows:

During its progression inside the cycle, a cell keeps growing, although with a variable strength. Generally, it doubles its size from birth (as a daughter cell) to the end of the  $G_2$  phase before the M phase (mitosis) were it divides into two identical cells, each with half the constituents of the mother cell.

The main hypothesis introduced in [9], in the case of subdivision of the cell, is that the division is not equal.

Equation (1) takes into consideration two further aspects, compared to the one aspect in [9].

One assumes here that the life duration of a cell (that is, the length of a cycle) is not determined by the initial size, but dependence is, in probability, determined by a conditional density  $\gamma(., \xi)$  (conditioned on the size):  $\int_{\tau_1}^{\tau_2} \gamma(\tau, \xi) \, d\tau = \text{Probability}$  for the lifelength of a cell, with initial size  $\xi$ , to lie within the interval  $[\tau_1, \tau_2]$ .

As a result, the final size of cells cannot be expressed in terms of their initial size only (as was assumed in [9]) but it is also a function of the lifelength:  $\phi(\tau, \xi)$ .

A linear model based on these considerations was presented in [3]. Here, we introduce the limiting effects due to the environment in the form of a function of the total population, which decays to zero when population grows to  $+\infty$ . Such models were considered in [1, 2]. Equation (1) collects and extends two previous models: a linear by Arino, *et al.* [3] and a nonlinear by Arino and Kimmel [1]. Equation (1) is an integral equation and was studied as such in [1, 3].

Here we transform the integral equation into a functional differential equation of neutral type (NFDE) that we solve under suitable hypotheses. Thus, we obtain both a strict extension of previous existence results [1, 3] and novel regularity properties verified by the solutions of the NFDE.

Differentiating (formally) Eq. (1) with respect to time yields the NFDE,

$$\frac{\partial}{\partial t}n(t,.) = G(n_t)(.), \tag{2}$$

where G is a nonlinear operator defined from  $W^{1,1}([-r,0];L^1(0,+\infty))$  into  $L^1(0,+\infty)$  by

$$G(\varphi) = 2K(\varphi)\dot{H}[\mathscr{L}(\varphi)]$$

$$\times \int_{0}^{+\infty} \int_{0}^{+\infty} f(.,\phi(\tau,\xi))\gamma(\tau,\xi)\varphi(-\tau,\xi)\,d\xi\,d\tau$$

$$+ 2H[\mathscr{L}(\varphi)]$$

$$\times \int_{0}^{+\infty} \int_{0}^{+\infty} f(.,\phi(\tau,\xi))\gamma(\tau,\xi)\frac{\partial}{\partial\theta}\varphi(-\tau,\xi)\,d\xi\,d\tau \quad (3)$$

with

$$\begin{cases} K(\varphi) = \int_0^{+\infty} \int_0^{+\infty} \int_{-\tau}^0 \frac{\partial}{\partial \theta} \varphi(\theta, \xi) \gamma(\tau, y) \, d\theta \, d\tau \, dy \\ \mathcal{L}(\varphi) = \int_0^{+\infty} \int_0^{+\infty} \int_{-\tau}^0 \varphi(\theta, \xi) \gamma(\tau, y) \, d\theta \, d\tau \, dy \end{cases},$$

for every  $\varphi \in W^{1,1}([-r, 0; L^1(0, +\infty)).$ 

Under appropriate assumptions on the parameters defining Eq. (1), one shows that, for each initial value  $n_0 \in W^{1,1}([-r,0];L^1(0,+\infty))$  and each T>0, NFDE (2) possesses one and only one solution  $n, n \in W^{1,1}([-r,T];L^1(0,+\infty))$ .

Integrating (2), one obtains the solution of (1) and, in the same way as in [2], one shows that it is nonnegative for all  $t \ge 0$ , if  $n_0 \ge 0$ .

# 2. RESOLUTION OF THE NFDE: $\dot{x}(t) = F(x_t)$

In order to study Eq. (2), we give some results on the following class of NFDEs.

$$\frac{dx}{dt} = F(x_t), \qquad x_0 = \varphi \in W^{1,1}([-r,0];X), \qquad 0 \le t \le T, \quad (4)$$

where  $x: [-r, T] \to X$ ,  $0 < r < +\infty$  is the delay, X is a Banach space with norm  $|.|_X$ , and  $x_t$  is the history defined pointwise by  $x_t(\theta) = x(t + \theta)$ , for all  $\theta \in [-r, 0]$ .

We suppose that  $F: W^{1,1}([-r,0];X) \to X$ , is Lipschitz continuous, with Lipschitz constant  $\alpha$ ; i.e.,

$$H_{(F)}: |F(\varphi_1) - F(\varphi_2)|_X \le \alpha \|\varphi_1 - \varphi_2\|_{1,1},$$
  
for all  $\varphi_1, \varphi_2 \in W^{1,1}([-r, 0]; X).$ 

And, we define the space  $W^{1,1}([a,b];X)$  by

$$W^{1,1}([a,b];X)$$

$$= \begin{cases} f \in L^1([a,b];X); f \text{ absolutely continuous on } [a,b], \\ f' \text{ exists a.e., } f' \in L^1([a,b];X), \\ \text{and } f(t) = f(a) + \int_a^t f'(s) \, ds, \quad \forall t \in [a,b] \end{cases}.$$

For all  $f \in W^{1,1}([a,b];X)$ , we define the following norm:

$$||f||_{1,1} = \int_a^b |f(s)| \, ds + \int_a^b |f'(s)| \, ds. \tag{5}$$

Note by [5] that if dim  $X < +\infty$ , or X is a reflexive Banach space, then each absolutely continuous function x:  $[a, b] \to X$ , is a.e differentiable, and  $x(t) = x(a) + \int_a^b x'(s) ds$ .

In [7], Dyson and Villella-Bressan proved the existence and uniqueness of solutions of NFDE (4), written in the form of an evolution equation

$$\frac{du}{dt} = Au,$$

where A is a nonlinear operator defined on  $W^{2,1}([-r,0];X)$  with values in  $W^{1,1}([-r,0];X)$  by

$$A\varphi = \dot{\varphi}$$
 and  $\varphi \in D(A) = \{\varphi \in W^{2,1}([-r,0];X) : \dot{\varphi}(0) = F(\varphi)\}.$ 
(6)

These authors proved that if F satisfies  $H_{(F)}$ , then A is  $(1+\alpha)$ -dissipative and such that  $\mathrm{Im}(I-\lambda A)=W^{1,1}([-r,0];X)$ , for  $\lambda>0$  small enough. Therefore, by the Crandall and Liggett theorem [6],  $\lim_{n\to+\infty}(I-(t/n)A)^{-n}\varphi$  exists for all  $t\geq0$  and for all  $\varphi\in W^{1,1}([-r,0];X)$ . If we define  $T(t)\varphi=\lim_{n\to+\infty}(I-\frac{t}{n}A)^{-n}\varphi$ , then T(t) is a nonlinear strongly continuous semigroup of type  $(1+\alpha)$  on  $W^{1,1}([-r,0];X)$ . More precisely, it is proved in [7] that:

THEOREM 1 [7]. Let F satisfy  $H_{(F)}$ . Then, A defined by (6) generates a semigroup T(t) of type  $(1 + \alpha)$  in  $W^{1,1}([-r,0];X)$ . Set

$$x(t) = \begin{cases} \varphi(t) & \text{if } t \in [-r, 0] \\ (T(t)\varphi)(0) & \text{if } t > 0. \end{cases}$$

Then x(t) is the unique strong solution of Eq. (4) for all  $\varphi \in W^{1,1}([-r,0];X)$ . If  $\varphi \in E = \{\varphi \in \mathscr{C}^1([-r,0];X) : \dot{\varphi}(0) = F(\varphi)\}$ , then the solution is continuously differentiable.

In [10], we proposed another method. A direct approach by means of an integral equation was considered. More precisely, we proved that there exists an integer N, such that  $K^n$  is a strict contraction, for all  $n \ge N$ , where K is given by

$$(Kx)(t) = \begin{cases} \varphi(0) + \int_0^t F(x_s) ds & \text{if } t > 0 \\ \varphi(t) & \text{if } t \in [-r, 0] \end{cases}.$$

K is defined on the set  $E_{\varphi} = \{y \in W^{1,1}([-r,T];X) : y = \varphi \text{ on } [-r,0]\},$  where T > 0 is arbitrary and  $\varphi \in W^{1,1}([-r,0];X)$  is the initial datum of (4).

In [10] the following theorem was proved:

THEOREM 2. Let F satisfy  $H_{(F)}$  and  $E_{\varphi} = \{y \in W^{1,1}([-r,T];X) : y = \varphi \text{ on } [-r,0]\}$ . Then, NFDE (4) has a unique solution  $x \in E_{\varphi}$ , for all T > 0, and for each initial data  $\varphi \in W^{1,1}([-r,0];X)$ .

Set

$$T(t)\,\varphi = x_t,\tag{7}$$

with

$$x_t(\theta) = \begin{cases} x(t+\theta) & \text{if } t+\theta > 0\\ \varphi(t+\theta) & \text{if } t+\theta \le 0 \end{cases}$$
 (8)

Finally, we quote the following proposition that will be used for the resolution of NFDE (2).

PROPOSITION 3 [10]. Suppose that F verifies  $H_{(F)}$ . Then, (a) The family of operators  $\{T(t)\}_{t\geq 0}$  defined from  $W^{1,1}([-r,0];X)$  into  $W^{1,1}([-r,0];X)$  by (7) is a nonlinear strongly continuous semigroup that verifies the following relation: for all  $\theta \in [-r,0]$ ,

$$(T(t))\varphi(\theta) = \begin{cases} \varphi(0) + \int_0^{t+\theta} F(T(s)\varphi) \, ds & \text{if } t+\theta > 0\\ \varphi(t+\theta) & \text{if } t+\theta \le 0 \end{cases}$$
(9)

(b) For all  $\varphi_1, \varphi_2 \in W^{1,1}([-r,0]; X)$  and all  $t \ge 0$ , we have  $\|T(t)\varphi_1 - T(t)\varphi_2\|_{1,1} \le e^{(\alpha+1)t} \|\varphi_1 - \varphi_2\|_{1,1}. \tag{10}$ 

(c) The operator A defined by (6) is the infinitesimal generator of T(t).

## 3. RESOLUTION OF THE NFDE: $(\partial/\partial t)n(t,.) = G(n_t)(.)$

The parameters of Eq. (1) are the functions f,  $\phi$ ,  $\gamma$ , and H. We make the following hypotheses:

$$H_{(f)}: f \in L^1(IR^2_+), f \ge 0, \text{ and } \int_0^{+\infty} f(y, x) dy = 1, \text{ for all } x \ge 0.$$

 $H_{(\gamma)}$ :  $\gamma \in L^1(IR^2_+)$ ,  $\gamma \geq 0$ ,  $\int_0^{+\infty} \gamma(\tau,x) \, d\tau = 1$  and there exists a constant k>0, such that  $|\gamma(\tau,x)| \leq k$ , for all  $(\tau,x) \in [0,+\infty) \times [0,+\infty)$ . There exist  $A_1, A_2, \tau_1$ , and  $\tau_2$  such that  $0 < \tau_1 < \tau_2$ ,  $0 < A_1 < A_2$ , and  $\sup \gamma(.,\xi) \subset [\tau_1,\tau_2]$ , for all  $\xi \in [A_1,A_2]$ .

 $H_{(\phi)}$ :  $\phi \in \mathscr{C}(IR^2_+)$  and  $\phi \geq 0$ .

 $H_{(H)}$ :  $H \in \mathscr{C}^1(IR)$ ,  $0 \le H \le 1$ , and  $H, \dot{H}$  are locally Lipschitz.

We define the norm in  $W^{1,1}([-r,0];L^1(0,+\infty))$  by

$$\|\varphi\|_{1,1} = \int_{-r}^{0} |\varphi(\theta,.)|_{L^{1}} d\theta + \int_{-r}^{0} |\dot{\varphi}(\theta,.)|_{L^{1}} d\theta$$
 (11)

for all  $\varphi \in W^{1,1}([-r,0]; L^1(0,+\infty))$ .

PROPOSITION 4. We suppose  $H_{(f)}$ ,  $H_{(\gamma)}$ ,  $H_{(\phi)}$ , and  $H_{(H)}$ . Then, the map  $\varphi \to G(\varphi)(.)\chi_R(\|\varphi\|_{1,1})$  is Lipschitz continuous from  $W^{1,1}([-r,0];L^1(0,+\infty))$  into  $L^1(0,+\infty)$ , where

$$\chi_{R}(x) = \begin{cases}
1 & \text{if } |x| \le R \\
0 & \text{if } |x| \ge 2R \\
-\frac{1}{R}x + 2 & \text{if } R \le x \le 2R \\
\frac{1}{R}x + 2 & \text{if } -2R \le x \le -R
\end{cases}$$
(12)

*Proof.* Let  $\varphi_1$ ,  $\varphi_2 \in W^{1,1}([-r,0];L^1(0,+\infty))$ . For each  $x \ge 0$ , we will evaluate the following expression:

$$G(\varphi_{1})(x)\chi_{R}(\|\varphi_{1}\|_{1,1}) - G(\varphi_{2})(x)\chi_{R}(\|\varphi_{2}\|_{1,1})$$

$$= [G(\varphi_{1})(x) - G(\varphi_{2})(x)]\chi_{R}(\|\varphi_{2}\|_{1,1})$$

$$- G(\varphi_{1})(x)[\chi_{R}(\|\varphi_{2}\|_{1,1}) - \chi_{R}(\|\varphi_{1}\|_{1,1})].$$
(13)

We consider three possible cases:  $(\|\varphi_1\|_{1,1} \le R \text{ and } \|\varphi_2\|_{1,1} \le R)$ ,  $(\|\varphi_1\|_{1,1} \ge 2R \text{ and } \|\varphi_2\|_{1,1} \ge 2R)$ , and  $(\|\varphi_1\|_{1,1} \le R \text{ and } \|\varphi_2\|_{1,1} \ge 2R)$ .

Case I.  $\|\varphi_1\|_{1,1} \ge 2R$  and  $\|\varphi_2\|_{1,1} \ge 2R$ . So, we have

$$G(\varphi_1)(x)\chi_R(\|\varphi_1\|_{1,1}) - G(\varphi_2)(x)\chi_R(\|\varphi_2\|_{1,1}) = 0.$$

Case II.  $\|\varphi_1\|_{1,1} \le R$  and  $\|\varphi_2\|_{1,1} \ge 2R$ . From (13) one obtains

$$\begin{aligned} \left| G(\varphi_{1})(x) \chi_{R}(\|\varphi_{1}\|_{1,1}) - G(\varphi_{2})(x) \chi_{R}(\|\varphi_{2}\|_{1,1}) \right| \\ &= \left| G(\varphi_{1})(x) \right| \left| \chi_{R}(\|\varphi_{2}\|_{1,1}) - \chi_{R}(\|\varphi_{1}\|_{1,1}) \right| \\ &\leq \left| G(\varphi_{1})(x) \right| \left| \chi_{R} \right|_{\text{Lip}} \left\| \varphi_{2} \right|_{1,1} - \left\| \varphi_{1} \right\|_{1,1} \right| \\ &\leq \left| G(\varphi_{1})(x) \right| \left| \chi_{R} \right|_{\text{Lip}} \left\| \varphi_{2} - \varphi_{1} \right\|_{1,1}. \end{aligned}$$

So.

$$\int_{0}^{+\infty} |G(\varphi_{1})(x) \chi_{R}(\|\varphi_{1}\|_{1,1}) - G(\varphi_{2})(x) \chi_{R}(\|\varphi_{2}\|_{1,1}) dx$$

$$\leq |\chi_{R}|_{\text{Lip}} \|\varphi_{2} - \varphi_{1}\|_{1,1} \int_{0}^{+\infty} |G(\varphi_{1})(x)| dx.$$

Now, we prove that there exists a constant C > 0, such that

$$\int_0^{+\infty} |G(\varphi_1)(x)| dx \le C,$$

for all  $\varphi_1$ , such that  $\|\varphi_1\|_{1,1} \le R$ :  $\varphi_1$  is defined on [-r,0], so, in (3)  $\tau \in [0,r]$ . By a change of variable  $\tau' = -\tau$  and integrating (3) from 0 to  $+\infty$ , we obtain

$$\int_{0}^{+\infty} |G(\varphi)(x)| dx$$

$$\leq 2|K(\varphi)| |\dot{H}(\mathcal{L}(\varphi))| \\
\times \left\{ \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-r}^{0} |f(x,\phi(-\tau,\xi))| |\gamma(-\tau,\xi)| |\varphi(\tau,\xi)| d\xi d\tau dx \right\} \\
+ 2|H(\mathcal{L}(\varphi))| \left\{ \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-r}^{0} |f(x,\phi(-\tau,\xi))| |\gamma(-\tau,\xi)| \\
\times |\dot{\varphi}(\tau,\xi)| d\xi d\tau dx \right\}.$$

From  $H_{(\gamma)}$ , we have

$$|K(\varphi)| \leq \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-r}^{0} |\dot{\varphi}(\theta, y)| |\gamma(\tau, y)| d\theta d\tau dy$$

$$\leq \int_{0}^{+\infty} \int_{-r}^{0} |\dot{\varphi}(\theta, y)| d\theta dy \leq R$$
(14)

and

$$|\mathcal{L}(\varphi)| \le \int_0^{+\infty} \int_0^{+\infty} \int_{-r}^0 |\varphi(\theta, y)| |\gamma(\tau, y)| d\theta d\tau dy$$

$$\le \int_0^{+\infty} \int_{-r}^0 |\varphi(\theta, y)| d\theta dy \le R. \tag{15}$$

Then, there exists a constant  $k_1 > 0$ , such that

$$\left|\dot{H}(\mathcal{L}(\varphi))\right| \le k_1. \tag{16}$$

So, from  $H_{(f)}$ , we obtain

$$\begin{split} & \int_{0}^{+\infty} |G(\varphi)(x)| \, dx \\ & \leq 2k_{1}R \int_{0}^{+\infty} \int_{-r}^{0} |\varphi(\tau,\xi)| \, d\xi \, d\tau + 2 \int_{0}^{+\infty} \int_{-r}^{0} |\dot{\varphi}(\tau,\xi)| \, d\xi \, d\tau \\ & \leq 2(k_{1}R+1)R. \end{split}$$

Finally, we have

$$|G(\varphi_1)(x)\chi_R(\|\varphi_1\|_{1,1}) - G(\varphi_2)(x)\chi_R(\|\varphi_2\|_{1,1})|_{L^1} \le \lambda_1 \|\varphi_1 - \varphi_2\|_{1,1}$$
(17)

with  $\lambda_1 = 2(k_1 R + 1)R|\chi_R|_{\text{Lip}}$ .

Case III.  $\|\varphi_1\|_{1,1} \leq R$  and  $\|\varphi_2\|_{1,1} \leq R$ . Therefore,

$$G(\varphi_{1})(x)\chi_{R}(\|\varphi_{1}\|_{1,1}) - G(\varphi_{2})(x)\chi_{R}(\|\varphi_{2}\|_{1,1})$$

$$= G(\varphi_{1})(x) - G(\varphi_{2})(x)$$

$$= 2K(\varphi_{1})\dot{H}(\mathcal{L}(\varphi_{1}))\int_{0}^{+\infty} \int_{-r}^{0} f(x,\phi(-\tau,\xi))$$

$$\times \gamma(-\tau,\xi)\varphi_{1}(\tau,\xi) d\xi d\tau$$

$$+ 2H(\mathcal{L}(\varphi_{1}))\int_{0}^{+\infty} \int_{-r}^{0} f(x,\phi(-\tau,\xi))$$

$$egin{aligned} & imes \gamma(- au,\xi) \dot{arphi}_1( au,\xi) \, d\xi \, d au \ &-2K(\,arphi_2) \dot{H}(\mathscr{L}(\,arphi_2)) \int_0^{+\infty} \int_{-r}^0 f(\,x,\phi(- au,\xi)) \ & imes \gamma(- au,\xi) ig| \, arphi_2( au,\xi) ig| \, d\xi \, d au \ &-2H(\mathscr{L}(\,arphi_2)) \int_0^{+\infty} \int_{-r}^0 f(\,x,\phi(- au,\xi)) \ & imes \gamma(- au,\xi) \, \dot{arphi}_2( au,\xi) \, d\xi \, d au. \end{aligned}$$

So,  $\int_0^{+\infty} |G(\varphi_1)(x) - G(\varphi_2)(x)| dx \le I_1 + I_2 + I_3 + I_4$ , where

$$\begin{split} I_{1} &= 2 \big| K(\varphi_{1}) \big| \big| \dot{H}(\mathcal{L}(\varphi_{1})) \big| \\ &\times \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-r}^{0} \big| f(x, \phi(-\tau, \xi)) \big| \big| \gamma(-\tau, \xi) \big| \\ &\times \big| \varphi_{1}(\tau, \xi) - \varphi_{2}(\tau, \xi) \big| d\xi d\tau dx, \\ I_{2} &= 2 \big| K(\varphi_{1}) \dot{H}(\mathcal{L}(\varphi_{1})) - K(\varphi_{2}) \dot{H}(\mathcal{L}(\varphi_{2})) \big| \\ &\times \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-r}^{0} \big| f(x, \phi(-\tau, \xi)) \big| \big| \gamma(-\tau, \xi) \big| \\ &\times \big| \varphi_{2}(\tau, \xi) \big| d\xi d\tau dx, \\ I_{3} &= 2 \big| H(\mathcal{L}(\varphi_{2})) \big| \\ &\times \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-r}^{0} \big| f(x, \phi(-\tau, \xi)) \big| \big| \gamma(-\tau, \xi) \big| \\ &\times \big| \dot{\varphi}_{2}(\tau, \xi) - \dot{\varphi}_{1}(\tau, \xi) \big| d\xi d\tau dx, \end{split}$$

and,

$$\begin{split} I_4 &= 2 \big| H \big( \mathscr{L} \big( \varphi_1 \big) \big) - H \big( \mathscr{L} \big( \varphi_2 \big) \big) \big| \\ &\qquad \times \int_0^{+\infty} \int_0^{+\infty} \int_{-\tau}^0 \big| f \big( x, \phi \big( -\tau, \xi \big) \big) \big| \big| \gamma \big( -\tau, \xi \big) \big| \big| \dot{\varphi}_2 \big( \tau, \xi \big) \big| \, d\xi \, d\tau \, dx. \end{split}$$

In view of  $H_{(f)}$ ,  $H_{(\gamma)}$ ,  $H_{(H)}$ , (14), (15), and (16), we have

$$I_{1} \leq 2Rkk_{1} \int_{0}^{+\infty} \int_{-r}^{0} |\varphi_{1}(\tau,\xi) - \varphi_{2}(\tau,\xi)| d\xi d\tau \leq \lambda_{2} ||\varphi_{1} - \varphi_{2}||_{1,1}$$

with  $\lambda_2 = 2Rkk_1$ ,

$$\begin{split} I_2 &\leq 2Rk \Big\{ \big| K(\varphi_1) - K(\varphi_2) \, \big| \big| \dot{H}\big(\Lambda(\varphi_1)\big) \big| \\ &+ \big| K(\varphi_2) \, \big| \big| \dot{H}\big(\mathcal{L}(\varphi_1)\big) - \dot{H}\big(\mathcal{L}(\varphi_2)\big) \big| \Big\} \\ &\leq 2Rkk_1 \! \int_0^{+\infty} \! \int_{-r}^0 \! \big| \dot{\varphi}_1(\tau,\xi) - \dot{\varphi}_2(\tau,\xi) \big| \, d\xi \, d\tau \\ &+ 2R^2k \big| \dot{H} \big|_{\operatorname{Lip}} \! \int_0^{+\infty} \! \int_{-r}^0 \! \big| \varphi_1(\tau,\xi) - \varphi_2(\tau,\xi) \big| \, d\xi \, d\tau \\ &\leq \lambda_3 \|\varphi_1 - \varphi_2\|_{1.1} \end{split}$$

with  $\lambda_3 = 2Rk(k_1 + R)$ ,

$$I_{3} \leq 2k \int_{0}^{+\infty} \int_{-r}^{0} |\dot{\varphi}_{1}(\tau, \xi) - \dot{\varphi}_{2}(\tau, \xi)| d\xi d\tau \leq \lambda_{4} ||\varphi_{1} - \varphi_{2}||_{1, 1}$$

with  $\lambda_4 = 2k$ , and

$$I_4 \leq 2|H|_{\text{Lip}} k^2 R \int_0^{+\infty} \int_{-r}^0 |\varphi_1(\tau,\xi) - \varphi_2(\tau,\xi)| d\xi d\tau \leq \lambda_5 ||\varphi_1 - \varphi_2||_{1,1},$$

with  $\lambda_5 = 2|H|_{\text{Lip}} k^2 R$ . So,

$$\int_{0}^{+\infty} |G(\varphi_{1})(x) - G(\varphi_{2})(x)| dx \le I_{1} + I_{2} + I_{3} + I_{4}$$

$$\le (\lambda_{2} + \lambda_{3} + \lambda_{4} + \lambda_{5}) \|\varphi_{1} - \varphi_{2}\|_{1,1}.$$

Then, there exists a constant  $\alpha > 0$ , such that

$$|G(\varphi_1)(.)\chi_R(\|\varphi_1\|_{1,1}) - G(\varphi_2)(.)\chi_R(\|\varphi_2\|_{1,1})|_{L^1} \leq \alpha \|\varphi_1 - \varphi_2\|_{1,1}.$$

Thus, by Theorem 2, the problem

$$\begin{cases} \frac{\partial}{\partial t} n(t, .) = G(n_t)(.) \chi_R(\|n_t\|_{1, 1}) \\ n_0 = \varphi \end{cases}$$
(18)

has a unique solution  $n \in W^{1,1}([-r,T];L^1(0,+\infty))$ , for all T > 0, and for all initial data  $\varphi \in W^{1,1}([-r,0];L^1(0,+\infty))$ .

# 4. APPLICATION TO THE INTEGRAL EQUATION

For all R > 0 and for all  $\varphi \in W^{1,1}([-r,0];L^1(0,+\infty))$ , we define

$$T_R(t)\,\varphi = n_t. \tag{19}$$

Then, by Proposition 3, the family  $\{T_R(t)\}_{t\geq 0}$  is a nonlinear strongly continuous semigroup of type  $(\alpha+1)$  on  $W^{1,1}([-r,0];L^1(0,+\infty))$ , and verifies the relation

$$(T_{R}(t)\varphi)(\theta,x) = \begin{cases} \varphi(0,x) + \int_{0}^{t+\theta} G(T_{R}(s)\varphi)(x) \chi_{R}(\|T_{R}(s)\varphi\|_{1,1}) ds \\ & \text{if } t+\theta > 0 \\ \varphi(t+\theta,x) & \text{if } -r \le t+\theta \le 0, \end{cases}$$
(20)

and the infinitesimal generator of  $T_R(t)$  is given by

$$A_{R}\varphi = \dot{\varphi}$$

$$D(A_{R}) = \{ \varphi \in W^{2,1}([-r,0]; L^{1}(0,+\infty)) : \\ \dot{\varphi}(0,.) = G(\varphi)(.) \chi_{R}(\|\varphi\|_{1,1}) \}.$$
(21)

The map  $t \mapsto T_R(t)\varphi$  is continuous on  $[0, +\infty)$ . So, for all  $\varphi$  in the ball B(0, R), there exists  $t(\varphi, R) > 0$  such that  $\|T_R(t)\varphi\|_{1,1} < R$ , for all  $t < t(\varphi, R)$ . Then we set

$$\tau_R(\varphi) = \sup\{s > 0, \|T_R(t)\varphi\|_{1,1} < R, 0 \le t \le s\}.$$
 (22)

Note that the map  $R \mapsto \tau_R(\varphi)$  is monotone strictly increasing on  $]0, +\infty[$ . We will now prove that essentially  $T_R(t)\varphi$  is independent on R, for all  $\varphi \in B(0,R)$ , provided that  $t < t(\varphi,R)$ . In fact,

PROPOSITION 5. For all  $R_1$ ,  $R_2 > 0$ , such that  $R_2 > R_1$  and for all  $\varphi \in B(0, R_1)$ , we have  $T_{R_1}(t)\varphi = T_{R_2}(t)\varphi$ , for all  $t \in [0, \tau_{R_1}(\varphi)]$ .

*Proof.* Let  $t \in [0, \tau_{R_1}(\varphi)]$ . So,  $t < \tau_{R_1}(\varphi) < \tau_{R_2}(\varphi)$ , therefore

$$\chi_{R_1}(\|T_{R_1}(t)\varphi\|_{1,1}) = \chi_{R_2}(\|T_{R_2(t)\varphi}\|_{1,1}) = 1$$

and

$$\begin{split} & \|T_{R_{1}}(t)\varphi - T_{R_{2}}(t)\varphi\|_{1,1} \\ & = \int_{0}^{+\infty} \int_{-r}^{0} |T_{R_{1}}(t)\varphi(\theta, x) - T_{R_{2}}(t)\varphi(\theta, x)| d\theta dx \\ & + \int_{0}^{+\infty} \int_{-r}^{0} \left| \frac{\partial}{\partial \theta} T_{R_{1}}(t)\varphi(\theta, x) - \frac{\partial}{\partial \theta} T_{R_{2}}(t)\varphi(\theta, x) \right| d\theta dx \\ & = \int_{0}^{+\infty} \int_{-t}^{0} |T_{R_{1}}(t+\theta)\varphi(0, x) - T_{R_{2}}(t+\theta)\varphi(0, x)| d\theta dx \\ & + \int_{0}^{+\infty} \int_{-t}^{0} \left| \frac{\partial}{\partial \theta} T_{R_{1}}(t+\theta)\varphi(0, x) - \frac{\partial}{\partial \theta} T_{R_{2}}(t+\theta)\varphi(0, x) \right| d\theta dx \\ & = \int_{0}^{+\infty} \int_{0}^{t} |T_{R_{1}}(\eta)\varphi(0, x) - T_{R_{2}}(\eta)\varphi(0, x)| d\eta dx \\ & + \int_{0}^{+\infty} \int_{0}^{t} \left| \frac{\partial}{\partial \eta} T_{R_{1}}(\eta)\varphi(0, x) - \frac{\partial}{\partial \eta} T_{R_{2}}(\eta)\varphi(0, x) \right| d\eta dx \\ & = \int_{0}^{+\infty} \int_{0}^{t} \left| \int_{0}^{\eta} \left[ G(T_{R_{1}}(s)\varphi)(x) - G(T_{R_{2}}(s)\varphi)(x) \right] ds \right| d\eta dx \\ & + \int_{0}^{+\infty} \int_{0}^{t} \left| G(T_{R_{1}}(\eta)\varphi)(x) - G(T_{R_{2}}(\eta)\varphi)(x) \right| d\eta dx \\ & \leq t\alpha \int_{0}^{t} |T_{R_{1}}(s)\varphi - T_{R_{2}}(s)\varphi\|_{1,1} ds \\ & + \alpha \int_{0}^{t} |T_{R_{1}}(\eta)\varphi - T_{R_{2}}(\eta)\varphi\|_{1,1} d\eta \\ & \leq \alpha \left(1 + \tau_{R_{1}}(\varphi)\right) \int_{0}^{t} |T_{R_{1}}(s)\varphi - T_{R_{2}}(s)\varphi\|_{1,1} ds. \end{split}$$

So, by Gronwall's lemma, we have,

$$||T_{R_1}(t)\varphi - T_{R_2}(t)\varphi||_{1,1} = 0$$
, for all  $t \in [0, \tau_{R_1}(\varphi)]$ .

From (19), we have  $T_R(t)\varphi = n_t$ . Thus,

$$n(t,x) = \begin{cases} (T_R(t)\varphi)(0,x) & \text{if } t > 0\\ \varphi(t,x) & \text{if } t \in [-r,0]. \end{cases}$$
 (23)

Let  $R_0$ , such that  $\tau_{R_0}(\varphi) = \sup_{R > \|\varphi\|_{1,1}} \tau_R(\varphi)$  and  $[0, \tau_{R_0}(\varphi)]$  the maximal interval where a solution n of (18) is defined. Then, for each  $T < \tau_{R_0}(\varphi)$ ,  $n_{[0,T]} \in W^{1,1}([0,T];L^1(0,+\infty))$  and is unique as a solution of (18).

We will now show that  $\tau_{R_0}(\varphi) = +\infty$ . Indeed, we have the following:

Proposition 6. If  $\tau_{R_0}(\varphi) < +\infty$ , then

$$\lim_{t\to \tau_{R_0}^-} \|\eta_t\|_{1,\,1} = +\infty.$$

*Proof.* The proof is done by contradiction. Suppose that there exists k > 0, such that  $||n_t||_{1,1} \le k$ , for all  $t \in [0, \tau_{R_0}(\varphi)]$ . Then, by (19),

$$\|T_{R_0}(t)\varphi\|_{1,1} \le k$$
, for all  $t \in [0, \tau_{R_0}(\varphi)]$ .

We have  $\tau_k(\varphi) \leq \tau_{R_0}(\varphi)$ , therefore  $k \leq R_0$ . So,

$$\|T_{R_0}(t)\varphi\|_{1,1} \le R_0 \quad \text{for all } t \in [0, \tau_{R_0}(\varphi)].$$

There exists T>0, such that  $\tau_{R_0}(\varphi)-T/2 < T < \tau_{R_0}(\varphi)$ . So, Eq. (18) has a unique solution on [0,T], for the initial data  $\tilde{\varphi}=T_{R_0}(\tau_{R_0}(\varphi)-T/2)\varphi$ .

$$\parallel \tilde{\varphi} \parallel_{1,\,1} = \left \lVert T_{R_0} \! \left( \tau_{R_0} \! \left( \, \varphi \, \right) \, - \, \frac{T}{2} \right) \varphi \, \right \rVert_{1,\,1} < R_0 \left( \text{because } \tau_{R_0} \! \left( \, \varphi \, \right) \, - \, \frac{T}{2} \, < \, \tau_{R_0} \! \left( \, \varphi \, \right) \right).$$

The solution of Eq. (18) is given by

$$\begin{split} n_t &= T_{R_0}(t)\,\tilde{\varphi} = T_{R_0}(t)T_{R_0}\!\!\left(\tau_{R_0}\!\!\left(\varphi\right) - \frac{T}{2}\right)\!\varphi = T_{R_0}\!\!\left(t + \tau_{R_0}\!\!\left(\varphi\right) - \frac{T}{2}\right)\!\varphi \\ &\qquad \qquad \text{for all } t \in [0,T]. \end{split}$$

We denote  $\xi=t+\tau_{R_0}(\varphi)-T/2$ . Then,  $\xi\in[0,\tau_{R_0}(\varphi)+T/2[$  and  $\eta_\xi=T_{R_0}(\xi)\varphi$  is a solution of (18) on  $[0,\tau_{R_0}(\varphi)+T/2[$ , for the initial data  $\varphi$ . This is a contradiction with the maximality of interval  $[0,\tau_{R_0}(\varphi)[$ . So,

$$\lim_{t\to \tau_{R_0}} ||n_t||_{1,1} = +\infty.$$

From the fact that  $\|n_t\|_{1,1} < R_0$ , for all  $t \in [0, \tau_{R_0}(\varphi)]$ , we have  $\tau_{R_0}(\varphi) = +\infty$ . But,  $\tau_{R_0}(\varphi) = \sup_{R > \|\varphi\|_{1,1}} \tau_R(\varphi) = \lim_{R \to +\infty} \tau_R(\varphi) = +\infty$ .

Then, we define  $T(t)\varphi = T_{R_0}(t)\varphi$  for all  $t \in [0, +\infty)$  and all  $\varphi \in W^{1,1}$ .

So, by (20) we have for all  $\varphi \in W^{1,1}$ ,

$$n_{t}(\theta, x) = T(t)\varphi(\theta, x)$$

$$= \begin{cases} \varphi(0, x) + \int_{0}^{t+\theta} G(T(s)\varphi)(x) ds & \text{if } t+\theta > 0 \\ \varphi(t+\theta, x) & \text{if } -r \le t+\theta \le 0. \end{cases}$$
(24)

The infinitesimal generator of T(t) is given by

$$A\varphi = \dot{\varphi}, \qquad D(A) = \{ \varphi \in W^{2,1}, \, \dot{\varphi}(0,.) = G(\varphi)(.) \}.$$
 (25)

So.

$$n(t,x) = \begin{cases} (T(t)\varphi)(0,x) & \text{if } t > 0\\ \varphi(t,x) & \text{if } t \in [-r,0] \end{cases}$$
 (26)

is the unique solution of the problem

$$\begin{cases} \frac{\partial}{\partial t}(t,.) = G(n_t)(.)\\ n_0 = \varphi \end{cases}$$
 (27)

Finally, we have the following theorem:

THEOREM 7. For all  $\varphi \in W^{1,1}([-r,0];L^1(0,+\infty))$  and all  $T \in [0,+\infty)$ , problem (27) has a unique solution  $n \in W^{1,1}([-r,T];L^1(0,+\infty))$ , given by (26).

For all  $\varphi \in W^{1,1}([-r,0]; L^1(0,+\infty))$ , we define

$$\mathscr{L}(\varphi) = \int_0^{+\infty} \int_0^{+\infty} \int_{-\tau}^0 \varphi(\theta, y) \gamma(\tau, y) d\tau dy$$

and

$$\mathscr{A}(\varphi)(x) = \int_0^{+\infty} \int_0^{+\infty} f(x, \phi(\tau, \xi)) \gamma(\tau, \xi) \varphi(-\tau, \xi) d\xi d\tau.$$

So,  $\mathscr{L}(n_t) = N(t)$  and  $\mathscr{A}(n_t)(x) = \int_0^{+\infty} \int_0^{+\infty} f(x, \phi(\tau, \xi)) \gamma(\tau, \xi) n(t - \tau, \xi) d\xi d\tau$ . Thus, Eq. (1) becomes

$$n(t,x) = 2H(\mathcal{L}(n_t))\mathcal{A}(n_t)(x). \tag{28}$$

In order to return to Eq. (28), we integrate (27) from 0 to t, for all  $x \ge 0$ :

$$\int_0^t \frac{\partial}{\partial s} n(s, x) ds = \int_0^t 2 \frac{\partial}{\partial s} H(\mathcal{L}(n_s)) \mathcal{A}(n_s)(x) ds.$$

It is equivalent to

$$n(t,x) - n(0,x) = 2H(\mathcal{L}(n_t))\mathcal{A}(n_t)(x) - 2H(\mathcal{L}(n_0))\mathcal{A}(n_0)(x),$$

i.e.,

$$n(t,x) = 2H(\mathcal{L}(n_t))\mathcal{A}(n_t)(x) + [n(0,x) - 2H(\mathcal{L}(n_0))\mathcal{A}(n_0)(x)].$$

So, an additional condition comes out:

$$n_0(0,.) = 2H(\mathcal{L}(n_0))\mathcal{L}(n_0)(.). \tag{29}$$

PROPOSITION 8. Suppose  $H_{(f)}$ ,  $H_{(\gamma)}$ ,  $H_{(\phi)}$ , and  $H_{(H)}$  and consider the map defined from  $W^{1,1}([-r,0];L^1(A_1,A_2))$  into  $L^1(A_1,A_2)$  by

$$\Gamma(\varphi)(.) = \varphi(0,.) - 2H(\mathscr{L}(\varphi))\mathscr{A}(\varphi)(.),$$

$$for all \ \varphi \in W^{1,1}([-r,0]; L^1(A_1,A_2)).$$

Then,

- (i)  $\Gamma$  is continuous from  $W^{1,1}([-r,0];L^1(A_1,A_2))$  into  $L^1(A_1,A_2)$ .
- (ii)  $\mathscr{B} = \{ \varphi \in W^{1,\,1}([-r,0];L^1(A_1,A_2)): \ \Gamma(\varphi)(.) = 0 \}$  is a closed and nonempty set of  $W^{1,\,1}([-r,0];L^1(A_1,A_2)).$

*Proof.* (i) Let  $\varphi_1, \varphi_2 \in W^{1,1}([-r,0]; L^1(A_1,A_2))$  such that  $\|\varphi_1 - \varphi_2\|_{1,1} \to 0$ . We have

$$\begin{split} &\Gamma(\varphi_1)(x) - \Gamma(\varphi_2)(x) \\ &= \varphi_1(0, x) - \varphi_2(0, x) \\ &- 2 \big[ H(\mathcal{L}(\varphi_1)) \mathcal{A}(\varphi_1)(x) - H(\mathcal{L}(\varphi_2)) \mathcal{A}(\varphi_2)(x) \big] \\ &= \varphi_1(0, x) - \varphi_2(0, x) \\ &- 2 H(\mathcal{L}(\varphi_1)) \big[ \mathcal{A}(\varphi_1)(x) - \mathcal{A}(\varphi_2)(x) \big] \\ &+ 2 \mathcal{A}(\varphi_2)(x) \big[ H(\mathcal{L}(\varphi_1)) - H(\mathcal{L}(\varphi_2)) \big]. \end{split}$$

So.

$$\begin{split} \int_{A_1}^{A_2} & |\Gamma(\varphi_1)(x) - \Gamma(\varphi_2)(x)| \, dx \\ & \leq \int_{A_1}^{A_2} & |\varphi_1(0,x) - \varphi_2(0,x)| \, dx \\ & + 2 |H(\mathcal{L}(\varphi_1))| \int_{A_1}^{A_2} & |\mathcal{L}(\varphi_1)(x) - \mathcal{L}(\varphi_2)(x)| \, dx \\ & + |H(\mathcal{L}(\varphi_1)) - H(\mathcal{L}(\varphi_2))| \int_{A_1}^{A_2} & |\mathcal{L}(\varphi_2)(x)| \, dx, \end{split}$$

and

$$\begin{split} \int_{A_{1}}^{A_{2}} & |\mathscr{A}(\varphi_{1})(x) - \mathscr{A}(\varphi_{2})(x)| \, dx \\ & = \int_{A_{1}}^{A_{2}} \left| \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} f(x, \phi(\tau, \xi)) \right| \\ & \times \gamma(\tau, \xi) \left[ \varphi_{1}(-\tau, x) - \varphi_{2}(-\tau, x) \right] \, d\tau \, d\xi \, dx \\ & \leq \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \gamma(\tau, \xi) |\varphi_{1}(-\tau, x) - \varphi_{2}(-\tau, x)| \, d\tau \, d\xi \leq k \|\varphi_{1} - \varphi_{2}\|_{1, 1}. \end{split}$$

From [10], the norm

$$\|\varphi\|_{0} = |\varphi(0,.)|_{L_{1}} + \int_{-r}^{0} |\dot{\varphi}(\theta,.)|_{L^{1}} d\theta$$

is equivalent to  $\|.\|_{1,1}$ . So,

$$\begin{split} \int_{A_1}^{A_2} & |\varphi_1(0,x) - \varphi_2(0,x)| dx \\ & = \|\varphi_1 - \varphi_2\|_0 - \int_{-r}^0 & |\dot{\varphi}_1(\theta,.) - \dot{\varphi}_2(\theta,.)|_{L^1} d\theta. \end{split}$$

We have  $|\mathscr{L}(\varphi_1) - \mathscr{L}(\varphi_2)| \leq \|\varphi_1 - \varphi_2\|_{1,1}$  and  $H \in \mathscr{C}^1$ , so,  $|H(\mathscr{L}(\varphi_1)) - H(\mathscr{L}(\varphi_2))|$ ,  $\int_{A_1^2}^{A_2} |\mathscr{A}(\varphi_1)(x) - \mathscr{A}(\varphi_2)(x)| \, dx$ , and  $\int_{\mathbb{T}^4}^{A_2} |\varphi_1(0,x) - \varphi_2(0,x)| \, dx$  converges to 0 as  $\|\varphi_1 - \varphi_2\|_{1,1} \to 0$ . Hence, the result.

(ii) The function  $0 \in \mathcal{B}$  and by (i)  $\Gamma$  is continuous, so  $\mathcal{B} = \Gamma^{-1}(\{0\})$  is a nonempty closed set of  $W^{1,1}([-r,0];L^1(A_1,A_2))$ .

In order to determine an element in  $\mathscr{B}$ , i is sufficient to start from any function defined on  $[-\tau_2, -\tau_1] \times (A_1, A_2)$ . In fact, suppose  $\varphi \in \mathscr{B}$ : Denote  $\varphi_1$  the restriction of  $\varphi$  to  $[-\tau_2, -\tau_1] \times (A_1, A_2)$  and  $\varphi_2$  the restriction to  $[-\tau_1, 0] \times (A_1, A_2)$ . We search  $\varphi_2 \in W^{1, 1}([-\tau_1, 0]; L^1(A_1, A_2))$ , such that

$$\varphi_2(-\tau_1,.) = \varphi_1(-\tau_1,.)$$
 and  $\varphi_2(0,x) = k\mathscr{A}(\varphi_1)(x),$  (30)

where  $k = 2H(\mathcal{L}(\varphi))$ . So

$$k = 2H \left\{ \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \left[ \int_{-\tau}^{0} \varphi(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy \right\}$$

$$= 2H \left\{ \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \left[ \int_{-\tau}^{-\tau_{1}} \varphi_{1}(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy + \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \left[ \int_{-\tau_{1}}^{0} \varphi_{2}(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy \right\}$$

$$= 2H \left\{ \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \left[ \int_{-\tau}^{-\tau_{1}} \varphi_{1}(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy + \int_{A_{1}}^{A_{2}} \int_{-\tau_{1}}^{0} \varphi_{2}(\theta, y) d\theta dy \right\}.$$

Denote

$$I = \left[ \int_{A_1}^{A_2} \int_{\tau_1}^{\tau_2} \left[ \int_{-\tau}^{-\tau_1} \varphi_1(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy, + \infty \right].$$

If  $k \in 2H(I)$ , then the problem is reduced to finding  $\varphi_2$ , verifying (30), and such that

$$\int_{A_{1}}^{A_{2}} \int_{-\tau_{1}}^{0} \varphi_{2}(\theta, y) d\theta dy$$

$$= (2H)^{-1}(k) - \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \left[ \int_{-\tau}^{-\tau_{1}} \varphi_{1}(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy. \quad (31)$$

The set of admissible  $\varphi_2$  is a nonempty closed subset of  $W^{1,1}([-\tau_1,0];L^1(A_1,A_2))$ . In fact, for all  $\psi \in W^{1,1}([-\tau_2,-\tau_1];L^1(A_1,A_2))$  and for k in 2H(I), we consider the map defined from  $W^{1,1}([-\tau_1,0];L^1(A_1,A_2))$ 

into  $\mathbb{R}$  defined by

$$F_{\psi}(\tilde{\psi}) = \int_{A_{1}}^{A_{2}} \int_{-\tau_{1}}^{0} \tilde{\psi}(\theta, y) d\theta dy - (2H)^{-1}(k)$$
$$+ \int_{A_{1}}^{A_{2}} \int_{\tau_{1}}^{\tau_{2}} \left[ \int_{-\tau}^{-\tau_{1}} \psi(\theta, y) d\theta \right] \gamma(\tau, y) d\tau dy.$$

It is easily verified that  $F_{\psi}$  is continuous on  $W^{1,1}([-\tau_1,0];L^1(A_1,A_2))$ . So,  $F_{\psi}^{-1}(\{0\})$ , is a closed, nonempty subset of  $W^{1,1}([-\tau_1,0];L^1(A_1,A_2))$ , contained in a ball of  $L^1((-\tau_1,0)\times(A_1,A_2))$ . More precisely, it is the intersection of the ball with the positive cone of  $L^1((-\tau_1,0)\times(A_1,A_2))$ . Moreover, one has to have  $\varphi_2\in W^{1,1}([-\tau_1,0];L^1(A_1,A_2))$ , with  $\varphi_2(-\tau_1,.)=\varphi_1(-\tau_1,.)$  and  $\varphi_2(0,.)=k\mathscr{A}(\varphi_1)(.)$ . These two conditions determine a closed subset of  $W^{1,1}([-\tau_1,0];L^1(A_1,A_2))$  which is dense in the intersection of the ball with the positive cone.

PROPOSITION 9. Suppose  $H_{(f)}$ ,  $H_{(\gamma)}$ ,  $H_{(\phi)}$ , and  $H_{(H)}$ . Then, for all  $n_0 \geq 0$ , in  $\mathscr{B}$ , the solution n of (1), with  $n_0$  as initial value, is positive.

*Proof.* From the fact that the parameters f,  $\gamma$ ,  $\phi$ , and H are positive, the proof follows the same steps as in [2].

### 5. CONCLUDING REMARKS

In [2] and [4], Eq. (1), or a delay equation modelled on (1), is dealt with using a direct method. In the direct method, the equation is treated as an integral equation: One of the shortcomings of this approach is the lack of a suitable linearization that could be used in looking at the stability of solutions. The technique employed here allows the derivation of such a linearization. Developments along these lines are deferred to a further study.

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