

Regularity of Semigroups via the Asymptotic Behaviour at Zero

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8th Euro-Maghrebian Workshop on Evolution Equations

Warm-up: Holomorphic Semigroups

Definition

A semigroup $(T(t))_{t \geq 0}$ on a complex Banach space X is called *holomorphic* if it has a holomorphic extension to

$$\Sigma_\phi := \{z \in \mathbb{C} \setminus \{0\} : |\arg z| < \phi\} \quad (\phi > 0)$$

which is bounded on

$$\Sigma_\phi \cap \{z \in \mathbb{C} : |z| \leq 1\}.$$

A Classical Characterization via the Behaviour at Zero

Theorem (T. Kato)

Let $(T(t))_{t \geq 0}$ be a C_0 -semigroup. Assume that

$$\limsup_{t \downarrow 0} \|T(t) - \text{Id}\| < 2.$$

Then $(T(t))$ extends to a holomorphic semigroup.

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Theorem (A. Pazy)

Let $(T(z))_{z \in \Sigma}$ be a contractive holomorphic C_0 -semigroup on a uniformly convex Banach space X . Then

$$\limsup_{t \downarrow 0} \|T(t) - \text{Id}\| < 2.$$

A Counterexample: One needs a Geometric Condition

The Gaussian semigroup

$$T(t)f(x) = \frac{1}{\sqrt{4\pi t}} \int_{\mathbb{R}} f(x-y)e^{-y^2/4t} dy$$

on $X = L^1(\mathbb{R})$ is contractive and holomorphic and satisfies

$$\limsup_{t \downarrow 0} \|T(t) - \text{Id}\| = 2.$$

A Complete Characterization

Theorem

A C_0 -semigroup $(T(t))_{t \geq 0}$ is holomorphic if and only if there exists a polynomial P such that

$$\limsup_{t \downarrow 0} \|P(T(t))\| < \|P\|_D,$$

where $\|P\|_D := \sup_{|z| \leq 1} |P(z)|$.

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where $\|P\|_D := \sup_{|z| \leq 1} |P(z)|$.

In particular, for $P(z) = (z - 1)^N$ we obtain that the semigroup $(T(t))_{t \geq 0}$ is holomorphic if

$$\limsup_{t \downarrow 0} \left\| (T(t) - \text{Id})^N \right\|^{1/N} < 2.$$

Open Question

Open question: A generates $(T(z))$ holomorphic, C_0 . Is there always an $N \in \mathbb{N}$ with

$$\limsup_{t \downarrow 0} \left\| (T(t) - \text{Id})^N \right\|^{1/N} < 2?$$

True if: X Hilbert space and generator A has bounded H^∞ -calculus.

Application: Holomorphy Extrapolates

Theorem

- $(T_2(t))_{t \geq 0}$ and $(T_p(t))_{t \geq 0}$ two consistent semigroups on L^2 and L^p .
- $(T_2(t))_{t \geq 0}$ C_0 , holomorphic and $(T_p(t))_{t \geq 0}$ locally bounded.

Then: Induced semigroups $(T_q(t))$ on L^q are C_0 & holomorphic.

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Then: Induced semigroups $(T_q(t))$ on L^q are C_0 & holomorphic.

Proof.

- $\exists$ polynomial P of degree n , $\|P\|_D = 1$ and $\rho < 1$, $\delta > 0$ such that

$$\|P(T_2(t))\| \leq \rho \quad \text{for } 0 < t < \delta.$$

- Riesz-Thorin for θ with $\frac{1}{q} = \frac{\theta}{2} + \frac{1-\theta}{p}$ ($M := \sup_{t \in [0,1]} \|T_p(t)\|$)

$$\|P^N(T_q(t))\| \leq \|P^N(T_2(t))\|^\theta \|P^N(T_p(t))\|^{1-\theta} \leq \rho^{\theta N} (M(Nn+1))^{1-\theta}$$



Remarks on the Extrapolation Result

The same proof works for more general interpolation methods of exponent $\theta \in (0, 1)$:

Replace the L^2 and L^p by interpolation couple (X_1, X_2) of Banach spaces and L^q by real interpolation space $(X_1, X_2)_{\theta, q}$ for $\theta \in (0, 1)$ and $q \in [1, \infty)$.

Theorem (S.F.)

Let $(T(t))_{t \geq 0}$ be a strongly continuous semigroup on a Banach space X with $\mathcal{R}\{T(t) : 0 < t < 1\} < \infty$. Then $(T(t))$ is $\mathcal{R}$ -analytic if and only if there exists a polynomial P such that

$$\lim_{\epsilon \downarrow 0} \mathcal{R}\{P(T(t)) : 0 < t < \epsilon\} < \|P\|_D.$$

Theorem (S.F.)

- X_1 and X_2 B -convex.
- $(T_1(t))_{t \geq 0}$ and $(T_2(t))_{t \geq 0}$ two consistent semigroups on interpolation couple (X_1, X_2) .
- $\mathcal{F}$ interpolation functor of exponent $\theta \in (0, 1)$.
- $X = \mathcal{F}((X_1, X_2))$.
- $(T_1(t))_{t \geq 0}$ C_0 and $\mathcal{R}$ -analytic.
- $\mathcal{R}\{T_2(t) : 0 < t < 1\} < \infty$.

Then: Interpolated semigroup $(T(z))_{z \in \Sigma}$ on X is $\mathcal{R}$ -analytic.

Application: X_1 Hilbert space and $(T_2(t))$ has Gaussian estimates.

Application: Zero-Two Laws

Kato's characterization can be used to prove a zero-two law for C_0 -groups. Let $(U(t))_{t \in \mathbb{R}}$ be a C_0 -group with

$$\limsup_{t \downarrow 0} \|U(t) - \text{Id}\| < 2.$$

Then $(U(t))$ is holomorphic, a fortiori immediately norm continuous. So

$$\|U(t) - \text{Id}\| = \|U(-1)(U(t+1) - U(1))\| \xrightarrow[t \rightarrow 0]{} 0.$$

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Our generalization allows us to prove a 0-2 law for cosine families.

Definition

A cosine family C is a strongly continuous mapping $C : \mathbb{R} \rightarrow \mathcal{L}(X)$ satisfying $C(0) = \text{Id}$ and $2C(t)C(s) = C(t+s) + C(t-s)$ ($t, s \in \mathbb{R}$).

A Zero-Two Law for Cosine Families

Theorem (S.F.)

Let $(C(t))_{t \in \mathbb{R}}$ be a cosine family on a UMD space X . Then

$$\limsup_{t \downarrow 0} \|C(t) - \text{Id}\| \in \{0\} \cup [2, \infty).$$

A Zero-Two Law for Cosine Families

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Let $(C(t))_{t \in \mathbb{R}}$ be a cosine family on a UMD space X . Then

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Proof.

- Assume $\|C(t) - \text{Id}\| \leq \rho$ for $\rho < 2$ and $t < \delta$.
- Fattorini: we may assume $C(t) = \frac{U(t) + U(-t)}{2}$, $(U(t))_{t \in \mathbb{R}}$ C_0 -group.
- Let $P(z) = \frac{1}{2}(z - 1)^2$. We estimate $\|P^N(U(t))\|$ by

$$\|U(Nt)\| \left\| \left[\frac{U(t) + U(-t)}{2} - \text{Id} \right]^N \right\| \leq (M^{1/N} e^{\omega t} \rho)^N \leq \tilde{\rho}^N < 2^N.$$

Thus $(U(t))$ is norm continuous and $\lim_{t \downarrow 0} \|C(t) - \text{Id}\| = 0$. □

References



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Thank you for your attention!

