

# FUNCTIONAL INTEGRALS RELATED TO A NONCONTRACTION SEMIGROUP

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## 1. INTRODUCTION

Since the controversial Feynman path integral (see [3,6]) appeared, functional integral representations for solutions of certain initial value problem  $u_t = Au + vu$  have been extensively studied. There are essentially two types of integral representations. In one type of representation,  $A$  is the infinitesimal generator of a contraction semigroup  $S_t$  such that  $S_t 1 = 1$ ,  $\|S_t\| = 1$ . The measure involved in the integration is a probability measure which is associated with a diffusion process (see [5,1]). For generalization to the nonhomogeneous case, see [10]. In other types of representations,  $A$  is associated with a semigroup of operators  $S_t$  such that  $S_t 1 = 1$  and  $\|S_t\| \equiv c > 1$ . The integration is carried out with respect to a finitely additive set function (see [7,2]). We will study here a type where  $A$  generates a semigroup of operators  $S_t$  such that  $S_t 1 = 1$  and  $\|S_t\| \leq e^{\alpha t}$  for some  $\alpha \in R^+$ . The measure to be used in the integration is a measure, perhaps complex or signed, with total measure 1. Note that the condition  $S_t 1 = 1$  is indispensable in the construction of measures or set functions on function spaces. The difference between the above three cases is the norm of  $S_t$ .

Throughout this article, unless otherwise specified,  $X$  denotes a compact metric space with metric  $\rho$ ,  $C = C(X)$  denotes the space of all real continuous functions on  $X$  with supremum norm and  $A$  denotes a closed linear operator on  $C$  with domain  $\mathcal{D}(A)$  dense in  $C$  and containing all constant functions.

It will be shown that if  $A$  satisfies the following conditions:

$$(1.1) \quad Af(x_0) \leq \alpha f(x_0) \text{ if } f(x_0) = \|f\|, \text{ where } \alpha \in R^+,$$

$$(1.2) \quad \lambda - A \text{ maps } \mathcal{D}(A) \text{ onto } C \text{ for each } \lambda > \alpha,$$

$$(1.3) \quad A1 = 0,$$

then the solution of the initial value problem

$$(1.4) \quad \begin{cases} u_t(t, x) = Au(t, x) + v(x)u(t, x), \\ u(0, x) = f(x), \end{cases}$$

$0 \leq t \leq T < \infty$ ,  $v \in C$ ,  $f \in \mathcal{D}(A)$ , has a functional integral representation. The solution can also be expressed as

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