49. Semi-groups of Nonlinear Operators on Closed Convex Sets

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Let *H* be a real or complex Hilbert space, whose inner product and norm are denoted by \langle , \rangle and | |. Let $D \subseteq H$ and let $\{T_t; t \ge 0\}$ be a semi-group of mappings of *D* into itself. For $K \subseteq H$ and $x \in H$, let $C_K(x)$ be the strong closure of the set $\{r(z-x); r \ge 0, z \in K\}$. If *K* is a closed subset of *D* and if $T_tK \subseteq K$ for $t \ge 0$, it is obvious that we have

$$A_0 x = s - \lim_{h \downarrow 0} \frac{1}{h} (T_h x - x) \in C_K(x), x \in \partial K$$
(1)

whenever the strong limit exists. We are interested in the converse problem: under what conditions on $\{T_t\}$ and K does (1) imply $T_tK\subseteq K$, $t\geq 0$. We consider this converse problem when $\{T_t\}$ is a strongly continuous semi-group of contractions and K is a closed convex set.¹⁾ Our result is given in Theorem 1 below. Theorem 1 enables us to prove Theorem 2 which gives a sufficient condition on a (nonlinear) dissipative operator that it be a strong generator of a semi-group of contractions on a closed convex set. Finally we apply Theorem 2 to prove Theorem 3 which shows the existence of a sequence of semigroups with continuous infinitesimal generators approximating a given semi-group of contractions on a closed convex set.

We begin with a simple lemma which we shall need later.

Lemma 1. Let $u \in H$ and K be a closed convex subset of H. Then there exists one and only one element $v \in K$ such that |u-v|= inf {|u-z|; $z \in K$ }. Moreover, we have the inequality

$$\operatorname{Re}\langle y, u-v\rangle \leq 0, \ y \in C_{\mathcal{K}}(v). \tag{2}$$

Proof. We shall prove the inequality (2). For $y \in C_K(v)$ we can find a sequence $r_n \ge 0$ and a sequence $z_n \in K$ such that $y = s - \lim_{n \to \infty} r_n(z_n - v)$. Since $v + c(z_n - v) \in K$ for $0 \le c \le 1$, it follows that

 $|u-v-c(z_n-v)| \ge |u-v|, \quad 0 \le c \le 1.$

This gives

$$\operatorname{Re}\langle z_n - v, u - v \rangle \leq 0.$$

¹⁾ It is to be noted that (1) does not necessarily imply $T_tK \subseteq K$, $t \ge 0$, if we do not assume that T_t is a contraction for $t \ge 0$.