

117. Product Formula for Nonlinear Semigroups in Hilbert Spaces

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1. Introduction. Let H be a real Hilbert space. Let A and B be maximal monotone (multi-valued) operators in H such that $A+B$ is also maximal monotone in H . (We refer to the work of Brezis [2] for basic results concerning maximal monotone operators.) Let $\{S_A(t); t \geq 0\}$, $\{S_B(t); t \geq 0\}$ and $\{S_{A+B}(t); t \geq 0\}$ be the contractive semigroups in H generated by $-A$, $-B$ and $-(A+B)$, respectively. The purpose of this paper is to show the following result.

Theorem. *If there exists a closed convex set $C \subset \overline{D(A)} \cap \overline{D(B)}$ such that $(I + \lambda A)^{-1}(C) \subset C$ and $(I + \lambda B)^{-1}(C) \subset C$ for $\lambda > 0$, then*

$$(1.1) \quad S_{A+B}(t)x = \lim_{n \rightarrow \infty} (S_A(t/n)S_B(t/n))^n x$$

for each $x \in C \cap \overline{D(A)} \cap \overline{D(B)}$ and each $t \geq 0$ and the convergence is uniform on each finite interval of $[0, \infty)$.

This theorem was proved by Brezis and Pazy in [3] with the extra assumption that A and B are single-valued. Similar results are obtained for some Banach spaces as well and will be treated in the forthcoming paper [5] of the author.

2. Proof of the theorem. (Step 1.) By Proposition 4.5 in [2], $S_A(t)$ and $S_B(t)$ are contractions on C into itself. So we shall prove the convergence

$$\lim_{t \rightarrow 0+} (I + \lambda t^{-1}(I - S_A(t)S_B(t)))^{-1}x = (I + \lambda(A+B))^{-1}x$$

for each $x \in C \cap \overline{D(A)} \cap \overline{D(B)}$ and each $\lambda > 0$, from which our assertion is derived through Theorem 4.3 of [2]. To this end, let $\lambda > 0$, fix any $x \in C \cap \overline{D(A)} \cap \overline{D(B)}$ and set $u(t)$ any y_0 to be $(I + \lambda t^{-1}(I - S_A(t)S_B(t)))^{-1}x$ and $(I + \lambda(A+B))^{-1}x$, respectively. It can easily be seen that

$$(2.1) \quad \lambda^{-1}(u(t) - x) = t^{-1}(S_A(t)S_B(t)u(t) - u(t)),$$

$u(t)$ are contained in C for all $t > 0$ and $u(t)$ is bounded as $t \rightarrow 0+$. Since $S_A(t)$ and $S_B(t)$ are contractions from C into itself, the indefinite integrals

$$v(t) = t^{-1} \int_0^t S_B(s)u(t)ds \quad \text{and} \quad w(t) = t^{-1} \int_0^t S_A(s)S_B(t)u(t)ds$$

are contained in C for all $t > 0$ and bounded as $t \rightarrow 0+$. Therefore, one can choose a null sequence $\{t_n\}$ of positive numbers such that

$$(2.2) \quad u(t_n) \rightharpoonup u_0, \quad v(t_n) \rightharpoonup v_0 \quad \text{and} \quad w(t_n) \rightharpoonup w_0$$

as $n \rightarrow \infty$, where the symbol \rightharpoonup means the weak convergence and u_0, v_0