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Positivity and Monotonicity Properties of C_0 -Semigroups. I

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Abstract. If $\exp\{-tH\}$, $\exp\{-tK\}$, are self-adjoint, positivity preserving, contraction semigroups on a Hilbert space $\mathscr{H} = L^2(X; d\mu)$ we write

$$e^{-tH} \ge e^{-tK} \ge 0 \tag{(*)}$$

whenever $\exp\{-tH\} - \exp\{-tK\}$ is positivity preserving for all $t \ge 0$ and then we characterize the class of positive functions for which (*) always implies

 $e^{-tf(H)} \geq e^{-tf(K)} \geq 0$.

This class consists of the $f \in C^{\infty}(0, \infty)$ with

$$(-1)^n f^{(n+1)}(x) \ge 0$$
, $x \in (0, \infty)$, $n = 0, 1, 2, \dots$

In particular it contains the class of monotone operator functions. Furthermore if $\exp\{-tH\}$ is $L^p(X; d\mu)$ contractive for all $p \in [1, \infty]$ and all t > 0 (or, equivalently, for $p = \infty$ and t > 0) then $\exp\{-tf(H)\}$ has the same property. Various applications to monotonicity properties of Green's functions are given.

A bounded operator A on the Hilbert space $\mathscr{H} = L^2(X; d\mu)$ is called positivity preserving if

 $(\phi, A\psi) \ge 0$

for all non-negative ϕ, ψ , and if this is the case we write

 $A \ge 0$.

More generally if A, B, A - B, are positivity preserving we write

 $A \geq B \geq 0$.

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