

## ON CERTAIN OPERATOR FAMILIES RELATED TO COSINE OPERATOR FUNCTIONS\*

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**Abstract.** This paper is concerned with two cosine-function-related functions which are called cosine step response and cosine cumulative output. We study some of their properties, such as measurability, continuity, infinitesimal operator, compactness, positivity, almost periodicity, and asymptotic behavior.

### 1. INTRODUCTION

Let  $X$  be a Banach space, and  $B(X)$  denote the algebra of all bounded linear operators on  $X$ . Throughout this paper,  $\{C(t); t \geq 0\}$  is a strongly continuous *cosine operator function* on  $X$ . By definition, it is a family of operators in  $B(X)$  satisfying

- (a)  $C(0) = I$ ;
- (b)  $C(t + s) + C(t - s) = 2C(t)C(s)$  for  $t, s \in (-\infty, \infty)$ ;
- (c) the function  $C(\cdot)x$  is continuous on  $(-\infty, \infty)$  for every  $x \in X$ .

There exist some  $M \geq 1$ ,  $\omega \in \mathbb{R}$  such that  $\|C(t)\| \leq Me^{\omega t}$  for all  $t \geq 0$ . The associated *sine operator function*  $S(\cdot)$  is defined by the formula  $S(t) = \int_0^t C(s)ds$ ,  $t \in (-\infty, \infty)$ . The *second infinitesimal generator* (or simply the generator)  $A$  of  $C(\cdot)$  is defined as  $Ax = \lim_{t \rightarrow 0+} 2t^{-2}(C(t) - I)x$ , with natural domain. A cosine operator function gives the solution of a well-posed Cauchy problem

$$(CP) \quad u''(t) = Au(t), \quad u(0) = x, u'(0) = y,$$

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in the form  $u(t) = C(t)x + S(t)y$ ,  $-\infty < t < \infty$ . For the theory of cosine operator function we refer to [5] and [16].

This paper is concerned with two cosine-function-related functions which we define as follows.

**Definition 1.1.** Let  $C(\cdot)$  be a cosine operator function. A family  $\{F(t); t \in (-\infty, \infty)\}$  of operators in  $B(X)$  is called a *cosine step response* for  $C(\cdot)$  if  $F(0) = 0$  and

$$(1.1) \quad F(t+s) - 2F(t) + F(t-s) = 2C(t)F(s) \quad \text{for } t, s \in (-\infty, \infty).$$

A family  $\{G(t); -\infty < t < \infty\}$  in  $B(X)$  is called a *cosine cumulative output* for  $C(\cdot)$  if  $G(0) = 0$  and

$$(1.2) \quad G(t+s) - 2G(t) + G(t-s) = 2G(s)C(t) \quad \text{for } t, s \in (-\infty, \infty).$$

Clearly,  $F(\cdot)$  and  $G(\cdot)$  are even functions. If these families are strongly continuous at zero, we call them  $C_0$ -cosine step response and  $C_0$ -cosine cumulative output, respectively.

The above terminologies are chosen in view that the two functions  $F(\cdot)$  and  $G(\cdot)$  are related to the cosine function  $C(\cdot)$  more or less the same way that a step response  $U(\cdot)$  and a cumulative output  $V(\cdot)$  are related to a  $C_0$ -semigroup  $T(\cdot)$ , and it turns out that they have similar properties. We recall that  $U(\cdot)$  satisfies  $U(0) = 0$  and  $U(t+s) - U(t) = T(t)U(s)$ ,  $t, s \geq 0$ , and  $V(\cdot)$  satisfies  $V(0) = 0$  and  $V(t+s) - V(t) = V(s)T(t)$ ,  $t, s \geq 0$ . Step responses and cumulative outputs for  $C_0$ -semigroups have been investigated in [11], [12], and [15].

$C_0$ -cosine step responses and  $C_0$ -cosine cumulative outputs play interesting roles in the perturbation of cosine operator functions and the Cauchy problem (CP) (see [13]). For example, using  $C_0$ -cosine step responses we are able to consider the well-posedness of the perturbed Cauchy problem in the form

$$u''(t) = A(1 - \lambda \hat{F}(\lambda))u(t) + \lambda^3 \hat{F}(\lambda)u(t), \quad u(0) = x, u'(0) = y, \quad t \geq 0.$$

Our purpose in this paper is to study some properties of cosine step responses and cosine cumulative outputs, such as, measurability and continuity, Laplace transform and infinitesimal operator, compactness, positiveness, almost periodicity, and asymptotic behavior; each subject will be discussed in a section.

2. MEASURABILITY AND CONTINUITY

It is known that a cosine operator function which is strongly (resp. uniformly) measurable on  $(0, \infty)$  has to be strongly (resp. uniformly) continuous on  $(-\infty, \infty)$  (see [4] and [7]). The next theorem shows that cosine step responses and cosine cumulative outputs share the same property.

**Theorem 2.1.** *If a cosine step response  $F(\cdot)$  is strongly (resp. uniformly) measurable on  $(0, \infty)$ , then  $F(\cdot)$  is strongly (resp. uniformly) continuous on  $(-\infty, \infty)$ . If a cosine cumulative output  $G(\cdot)$  is uniformly measurable on  $(0, \infty)$ , then  $G(\cdot)$  is uniformly continuous on  $(-\infty, \infty)$ .*

*Proof.* First of all the Lebesgue measurability of  $F(\cdot)x$  on  $(0, \infty)$  implies the Lebesgue measurability of  $\|F(\cdot)x\|$  on  $(0, \infty)$  (see [6]). Next, we show that  $\|F(\cdot)x\|$  is bounded on any compact subinterval  $[a, b]$  of  $(0, \infty)$  for every  $x \in X$ . Suppose not. Then there are an  $\tilde{x} \in X$ , a number  $\tau > 0$  and a sequence  $\tau_n \in [a, b]$  such that  $\tau_n \rightarrow \tau$  and

$$\|F(\tau_n)\tilde{x}\| \geq n \text{ as } n \rightarrow \infty.$$

Because of the measurability of  $\|F(\cdot)\tilde{x}\|$  there exist a constant  $c_1$  and a Lebesgue measurable set  $\Lambda \subset [0, \tau]$  with measure  $m(\Lambda) > \frac{3}{4}\tau$  and

$$(2.1) \quad \sup_{t \in \Lambda} \|F(t)\tilde{x}\| \leq c_1.$$

Now following [2] we let

$$(2.2) \quad \mathcal{A}_k := \frac{\tau_k}{2} - \frac{\Lambda \cap [0, \tau_k]}{2}, \quad \mathcal{B}_k := \Lambda \cap [0, \tau_k/2].$$

and

$$\mathcal{A} = \frac{\tau}{2} - \frac{\Lambda}{2}, \quad \mathcal{B} = \Lambda \cap [0, \tau/2].$$

First we have  $m(\mathcal{A} \cap \mathcal{B}) > 0$ . To prove this, assume that  $m(\mathcal{A} \cap \mathcal{B}) = 0$ . Then  $m(\mathcal{A}) + m(\mathcal{B}) \leq \tau/2$ . But  $m(\mathcal{A}) = m(\Lambda)/2$  by definition of set  $\mathcal{A}$ . So it means that  $m(\Lambda) + 2m(\mathcal{B}) \leq \tau$ . Hence  $\frac{3}{4}\tau < m(\Lambda) \leq \tau - 2m(\mathcal{B})$ , i.e.

$$(2.3) \quad m(\mathcal{B}) \leq \tau/8.$$

Now let us write

$$\Lambda = (\Lambda \cap [0, \tau/2]) \cup (\Lambda \cap [\tau/2, \tau]) = \mathcal{B} \cup \mathcal{D},$$

where  $m(\Lambda) = m(\mathcal{B}) + m(\mathcal{D})$  with  $m(\mathcal{D}) \leq \tau/2$ . But

$$\frac{3}{4}\tau < m(\Lambda) = m(\mathcal{B}) + m(\mathcal{D}) \leq m(\mathcal{B}) + \tau/2$$

implies  $m(\mathcal{B}) > \tau/4$ , that is a contradiction to (2.3). We have proved that  $m(\mathcal{A} \cap \mathcal{B}) \geq \delta > 0$ .

Now we introduce the sets  $E = \mathcal{A} \cap \mathcal{B}$ ,  $E_n = \mathcal{A}_n \cap \mathcal{B}_n$  and  $H_n = \{\tau_n - \eta; \eta \in E_n\}$ . It is clear that  $E_n \rightarrow E$  as  $n \rightarrow \infty$ , so that  $m(H_n) > \delta/2$  for  $n$  large enough. For such  $n$ , if  $\eta \in E_n$ , then  $\eta$  and  $\tau_n - 2\eta$  both belong to  $\Lambda$  because of (2.2). Using now (1.1) and (2.1) we get for  $\eta \in E_n$

$$\begin{aligned} n &\leq \|F(\tau_n)\tilde{x}\| \\ (2.4) \quad &\leq 2\|F(\tau_n - \eta)\tilde{x}\| + \|F(\tau_n - 2\eta)\tilde{x}\| + 2\|C(\tau_n - \eta)\| \|F(\eta)\tilde{x}\| \\ &\leq 2\|F(\tau_n - \eta)\tilde{x}\| + c_1 + 2Me^{\omega b}c_1. \end{aligned}$$

Hence

$$\|F(t)\tilde{x}\| \geq \frac{n - c_1 - 2Mc_1e^{\omega b}}{2}$$

for  $t \in H_n$ , and denoting  $\lim_{n \rightarrow \infty} H_n = H_\infty$  we have that  $\|F(t)\tilde{x}\| = \infty$  for  $t \in H_\infty$  with  $m(H_\infty) \geq \delta/2 > 0$ . This is a contradiction to the fact that  $\|F(t)\tilde{x}\|$  is finite for all  $t$ .

Now we are going to prove that Lebesgue measurability together with boundedness implies the continuity of  $F(\cdot)x$  for each  $t > 0$  and each  $x \in X$ . For this purpose we choose four positive numbers  $\alpha, \beta, \epsilon$  and  $\gamma$  such that  $\beta < t - \epsilon$  and  $0 < \alpha < \gamma < \beta < t$ . From (1.1) we have

$$F(t)x = 2F(t - \gamma/2)x - F(t - \gamma)x + 2C(t - \gamma/2)F(\gamma/2)x.$$

The left hand side being independent of  $\gamma$  is integrable with respect to  $\gamma$  and we have

$$\begin{aligned} (\beta - \alpha)(F(t \pm \epsilon)x - F(t)x) &= \int_\alpha^\beta 2(F(t \pm \epsilon - \gamma/2) - F(t - \gamma/2))x d\gamma \\ &\quad - \int_\alpha^\beta (F(t \pm \epsilon - \gamma) - F(t - \gamma))x d\gamma \\ &\quad + \int_\alpha^\beta 2(C(t \pm \epsilon - \gamma/2) \\ &\quad - C(t - \gamma/2))F(\gamma/2)x d\gamma. \end{aligned}$$

Hence

$$\begin{aligned} \|(F(t \pm \epsilon) - F(t))x\| &\leq \frac{1}{\beta - \alpha} \left[ \int_{t-\beta/2}^{t-\alpha/2} \|(F(\zeta \pm \epsilon) - F(\zeta))x\| d\zeta \right. \\ &\quad + \int_{t-\beta}^{t-\alpha} \|(F(\zeta \pm \epsilon) - F(\zeta))x\| d\zeta \\ &\quad \left. + 2 \int_{\alpha}^{\beta} \|(C(t \pm \epsilon - \gamma/2) - C(t - \gamma/2))F(\gamma/2)x\| d\gamma \right]. \end{aligned}$$

By Theorem 3.8.3 of [6],  $\int_{t-\beta/2}^{t-\alpha/2} \rightarrow 0$  and  $\int_{t-\beta}^{t-\alpha} \rightarrow 0$  as  $\epsilon \rightarrow 0$ . The last term goes to zero because of the Lebesgue convergence theorem (see [6, Theorem 3.7.9]). It follows now that  $F(t)x$  is continuous for  $t > 0$ . Replacing the  $t$  in (1.1) by  $t + s$  we have for all  $t, s > 0$

$$F(t)x = 2C(t + s)F(s)x - F(t + 2s)x + 2F(t + s)x,$$

which converges to  $2C(s)F(s)x - F(2s)x + 2F(s)x = F(0)x = 0$  as  $t \rightarrow 0^+$ . Therefore  $F(\cdot)$  is strongly continuous on  $[0, \infty)$ , and hence on  $(-\infty, \infty)$ , because  $F(\cdot)$  is an even function. The proof for the case of uniform measurability is similar.

To prove the assertion for  $G(\cdot)$  one can use the following form of (1.2):

$$G(\tau_n) = 2G(\tau_n - \eta) - G(\tau_n - 2\eta) + 2G(\eta)C(\tau_n - \eta)$$

in an estimate analogous to (2.4). The proof then proceeds similarly.

**Theorem 2.2.**  *$C_0$ -cosine step responses and  $C_0$ -cosine cumulative outputs for a cosine operator function  $C(\cdot)$  are strongly continuous on  $[0, \infty)$ . Moreover, uniform continuity at 0 implies uniform continuity on  $[0, \infty)$ .*

*Proof.* Following [3] we suppose in contrary that the  $C_0$ -cosine step response  $F(\cdot)$  is not strongly continuous at some point  $t_0 > 0$ , i.e. there exists  $x_0$  such that the nonincreasing sequence

$$K_n := \sup \left\{ \|(F(t) - F(s))x_0\| ; |t - t_0|, |s - t_0| \leq \frac{t_0}{8n} \right\}$$

converges to some  $K > 0$  as  $n \rightarrow \infty$ . We can take sequences  $\tau_n$  and  $\sigma_n$  such that

$$|\tau_n - t_0| \leq \frac{t_0}{8n}, \quad |\sigma_n - t_0| \leq \frac{t_0}{8n}$$

and

$$\|(F(\tau_n) - F(\sigma_n))x_0\| \geq K_n - \frac{1}{n}, \quad n \in \mathbb{N}.$$

It is clear that  $|\sigma_n - \tau_n| \leq \frac{t_0}{4n}$  and  $|2\tau_{4n} - \sigma_{4n} - t_0| \leq \frac{t_0}{8n}$ ,  $n \in N$ . Therefore

$$\|(F(\sigma_{4n}) - F(2\tau_{4n} - \sigma_{4n}))x_0\| \leq K_n, n \in N.$$

Now, using identity (1.1) in the form

$$2(F(t+h) - F(t)) = (F(t+h) - F(t-h)) + 2C(t)F(h)$$

and putting  $t_0 + h = \sigma_{4n}$  and  $t_0 = \tau_{4n}$  we get

$$2\|(F(\sigma_{4n}) - F(\tau_{4n}))x_0\| \leq K_n + 2Me^{\omega t_0}\|F(\sigma_{4n} - \tau_{4n})x_0\|.$$

Hence

$$2(K_{4n} - \frac{1}{4n}) \leq K_n + 2Me^{\omega t_0}\|F(\sigma_{4n} - \tau_{4n})x_0\|$$

and so

$$(2.5) \quad K_{4n} + (K_{4n} - K_n) \leq \frac{1}{2n} + 2Me^{\omega t_0}\|F(h)x_0\|.$$

Because  $F(h)x_0 \rightarrow 0$  as  $h \rightarrow 0$  (we recall that  $h = \sigma_{4n} - \tau_{4n}$ ) and  $K_{4n} - K_n \rightarrow 0$  as  $n \rightarrow \infty$ , we have that  $K_n \rightarrow 0$  as  $n \rightarrow \infty$ ,  $n \in N$ , which is a contradiction to our assumption that  $K_n \rightarrow K$ ,  $K > 0$ .

To prove the same statement for  $G(\cdot)$  by a similar argument one can use the identity

$$2(G(t+h) - G(t)) = (G(t+h) - G(t-h)) + 2G(t)(C(h) - I) + 2G(h),$$

which is obtained from (1.2) and Proposition 3.1 (i).

By a routine argument as in the proof of Proposition 2.6 of [11] one can prove the following proposition.

**Proposition 2.3.** *Suppose  $C_0$ -cosine step response  $F(\cdot)$  and cosine operator function  $C(\cdot)$  commute, i.e.  $F(t)C(t) = C(t)F(t)$  for all  $t \geq 0$ . Then  $F(\cdot)$  is a commutative family, i.e.  $F(t)F(s) = F(s)F(t)$  for  $s, t \geq 0$ . The same is true for  $C_0$ -cosine cumulative outputs.*

### 3. LAPLACE TRANSFORM AND INFINITESIMAL OPERATORS

In this section we collect some basic properties of the Laplace transforms  $\hat{F}(\cdot)$  and  $\hat{G}(\cdot)$  of  $C_0$ -cosine step response  $F(\cdot)$  and  $C_0$ -cosine cumulative output  $G(\cdot)$ .

**Proposition 3.1.** *Let  $F(\cdot)$  be a  $C_0$ -cosine step response and  $G(\cdot)$  be a  $C_0$ -cosine cumulative output for a cosine operator function  $C(\cdot)$ . The following properties are satisfied:*

- (i)  $(C(t) - I)F(s) = (C(s) - I)F(t)$  and  $G(s)(C(t) - I) = G(t)(C(s) - I)$  for  $t, s \geq 0$ ;
- (ii) The functions  $F(\cdot)$  and  $G(\cdot)$  are exponentially bounded;
- (iii)  $\frac{d^2}{dt^2}[\lambda(\lambda^2 - A)^{-1}F(t)x] = C(t)\lambda^2\hat{F}(\lambda)x$  and  $\frac{d^2}{dt^2}[G(t)\lambda(\lambda^2 - A)^{-1}x] = \lambda^2\hat{G}(\lambda)C(t)x$  for  $x \in X, \lambda > \omega$ , and  $t > 0$ ;
- (iv)  $F(t)x = (\lambda^2 - A) \int_0^t S(s)\lambda\hat{F}(\lambda)x ds = \int_0^t S(s)\lambda^3\hat{F}(\lambda)x ds - (C(t) - I)\lambda\hat{F}(\lambda)x$  for  $x \in X, t \geq 0$ ;
- (v)  $G(t)x = \lambda\hat{G}(\lambda)(\lambda^2 - A) \int_0^t S(s)x ds = \lambda^3\hat{G}(\lambda) \int_0^t S(s)x ds - \lambda\hat{G}(\lambda)(C(t) - I)x$  for  $x \in X, t \geq 0$ .

*Proof.* Property (i) is an easy consequence of (1.1) and (1.2). To show that a  $C_0$ -cosine step response  $F(\cdot)$  is exponentially bounded, let us choose  $L \geq 1, \tau > 0$  such that  $\|C(s)\| \leq L, \|F(s)\| \leq L$  for  $0 \leq s \leq \tau$ . Using

$$F(k\tau + s) = 2F(k\tau) - F(k\tau - s) + 2C(k\tau)F(s),$$

we have for  $0 \leq s \leq \tau$

$$\begin{aligned} \|F(\tau + s)\| &\leq \|2F(\tau)\| + \|F(\tau - s)\| + 2Me^{\tau\omega}\|F(s)\| \\ &\leq 2L + L + 2Me^{\tau\omega}L \leq Me^{\tau\omega}5L \leq Me^{2\tau\omega_1}, \end{aligned}$$

where  $5L \leq e^{\tau\omega_1}$  and  $\omega \leq \omega_1$ , and by induction

$$\begin{aligned} \|F(k\tau + s)\| &\leq 2\|F(k\tau)\| + \|F(k\tau - s)\| + 2\|C(k\tau)\| \|F(s)\| \\ &\leq 2Me^{k\tau\omega_1} + Me^{k\tau\omega_1} + 2LMe^{k\tau\omega_1} \leq 5LMe^{k\tau\omega_1} \\ &\leq Me^{(k+1)\tau\omega_1} \end{aligned}$$

for all  $s \in [0, \tau]$ . Hence we have  $\|F(t)\| \leq M_1e^{\omega_1 t}$  for  $M_1 = Me^{\tau\omega_1}$  and all  $t \geq 0$ .

To show (iii), let  $\Theta(t, \lambda) = \lambda(\lambda^2 - A)^{-1}F(t)$  and  $\Upsilon(t, \lambda) = G(t)\lambda(\lambda^2 - A)^{-1}, \lambda > \omega, t \geq 0$ . From (1.1) and (1.2) one sees that

$$\Theta_t''(t, \lambda) = C(t) \lim_{s \rightarrow 0} 2s^{-2}\lambda(\lambda^2 - A)^{-1}F(s) = C(t)\Theta_t''(0, \lambda)$$

if  $\Theta_t''(0, \lambda)$  exists, and

$$\Upsilon_t''(t, \lambda) = \lim_{s \rightarrow 0} 2s^{-2}\lambda(\lambda^2 - A)^{-1}G(s)C(t) = \Upsilon_t''(0, \lambda)C(t)$$

if  $\Upsilon_t''(0, \lambda)$  exists. Hence it is enough to show  $\Theta_t''(0, \lambda) = \lambda^2\hat{F}(\lambda)$  and  $\Upsilon_t''(0, \lambda) = \lambda^2\hat{G}(\lambda)$ .

Taking the Laplace transform of (1.1) with respect to  $t$  we have

$$\begin{aligned} (e^{\lambda s} - 2 + e^{-\lambda s})\hat{F}(\lambda) - e^{\lambda s} \int_0^s e^{-\lambda\tau} F(\tau) d\tau + e^{-\lambda s} \int_0^s e^{\lambda\tau} F(\tau) d\tau \\ = 2\lambda(\lambda^2 - A)^{-1}F(s) = 2\Theta(s, \lambda). \end{aligned}$$

Taking derivatives we obtain

$$2\Theta'_s(s, \lambda) = \lambda(e^{\lambda s} - e^{-\lambda s})\hat{F}(\lambda) - \lambda e^{\lambda s} \int_0^s e^{-\lambda\tau} F(\tau) d\tau - \lambda e^{-\lambda s} \int_0^s e^{\lambda\tau} F(\tau) d\tau$$

and

$$\begin{aligned} 2\Theta''_s(s, \lambda) = \lambda^2(e^{\lambda s} + e^{-\lambda s})\hat{F}(\lambda) - \lambda^2 e^{\lambda s} \int_0^s e^{-\lambda\tau} F(\tau) d\tau \\ + \lambda^2 e^{-\lambda s} \int_0^s e^{\lambda\tau} F(\tau) d\tau - 2\lambda F(s), \end{aligned}$$

and so  $\Theta'_s(0, \lambda) = 0$  and  $\Theta''_s(0, \lambda) = \lambda^2\hat{F}(\lambda)$ . Similarly, one can show that  $\Upsilon'_s(0, \lambda) = 0$  and  $\Upsilon''_s(0, \lambda) = \lambda^2\hat{G}(\lambda)$ .

Integrating  $\Theta''_t(t, \lambda) = C(t)\lambda^2\hat{F}(\lambda)$  from 0 to  $t$  twice and using the fact that  $F(0) = 0$  and  $\Theta'_t(0, \lambda) = 0$  we obtain

$$(3.1) \quad \lambda(\lambda^2 - A)^{-1}F(t)x = \Theta(t, \lambda)x = \int_0^t S(s)\lambda^2\hat{F}(\lambda)x ds, \quad x \in X,$$

and hence (iv). Statement (v) is proved similarly.

**Remark.** If  $C(\cdot)$  is uniformly continuous, then every  $C_0$ -cosine step response  $F(\cdot)$  (resp.  $C_0$ -cosine cumulative output) for  $C(\cdot)$  is also uniformly continuous. This is clear from formula (iv) (resp. (v)) of Proposition 3.1.

**Definition 3.2.** Let  $F(\cdot)$  be a  $C_0$ -cosine step response for cosine operator function  $C(\cdot)$ . The *infinitesimal operator*  $W_s$  of  $F(\cdot)$  is defined as  $W_s x = \lim_{h \rightarrow 0} \frac{2}{h^2} F(h)x$ , with the natural domain. The *infinitesimal operator*  $A_s$  of the pair  $(C(\cdot), F(\cdot))$  is defined as  $A_s x := \lim_{h \rightarrow 0} \frac{2}{h^2} (C(h) + F(h) - I)x$ , with the natural domain. The infinitesimal operator  $W_c$  of a  $C_0$ -cosine cumulative output  $G(\cdot)$  and the infinitesimal operator  $A_c$  of the pair  $(G(\cdot), C(\cdot))$  are defined in the same way as  $W_c x = \lim_{h \rightarrow 0} \frac{2}{h^2} G(h)x$  and  $A_c x := \lim_{h \rightarrow 0} \frac{2}{h^2} (C(h) + G(h) - I)x$ , respectively.

**Theorem 3.3.** *The above defined operators  $W_s$  and  $A_s$  are closed and*

- (i)  $W_s = \lambda(\lambda^2 - A)\hat{F}(\lambda)$ ,  $Re\lambda > \omega$ ;
- (ii)  $A_s = A(I - \lambda\hat{F}(\lambda)) + \lambda^3\hat{F}(\lambda)$ ,  $Re\lambda > \omega$ ;
- (iii)  $A_s = A(I - \frac{2}{t^2} \int_0^t \int_0^\tau F(s) ds d\tau) + \frac{2}{t^2} \left( \lambda^2 \int_0^t \int_0^\tau C(s) ds d\tau - (C(t) - I) \right) \lambda\hat{F}(\lambda)$ ,  $t > 0$ ,  $Re\lambda > \omega$ .

*Proof.* Let  $A_h = \frac{2}{h^2}(C(h) + F(h) - I)$ . By (iv) of Proposition 3.1 one can write

$$\begin{aligned} \frac{2F(h)}{h^2}x &= \frac{2}{h^2} \int_0^h S(s)\lambda^3 \hat{F}(\lambda)x ds - \frac{2}{h^2}(C(h) - I)\lambda \hat{F}(\lambda)x, \\ A_h x &= 2h^{-2} \int_0^h S(s)\lambda^3 \hat{F}(\lambda)x ds + 2h^{-2}(C(h) - I)(I - \lambda \hat{F}(\lambda))x. \end{aligned}$$

Since the first term on the right hand side of each equality converges to  $\lambda^3 \hat{F}(\lambda)x$  as  $h \rightarrow 0$ , we have

$$D(W_s) = D(A\hat{F}(\lambda)) \text{ and } W_s x = \lambda(\lambda^2 - A)\hat{F}(\lambda)x \text{ for } x \in D(W_s),$$

and also  $D(A_s) = D(A(I - \lambda \hat{F}(\lambda)))$  and

$$A_s x = \lambda^3 \hat{F}(\lambda)x + A(I - \lambda \hat{F}(\lambda))x \text{ for } x \in D(A_s).$$

Since  $A$  is closed and  $\hat{F}(\lambda)$  is bounded, it is easy to see that  $W_s$  and  $A_s$  are closed. This shows (i) and (ii).

To show (iii) we use (1.1) to write for all  $x \in X$  and  $s \geq 0$

$$\begin{aligned} &\frac{2}{h^2}(C(h) + F(h) - I)x \\ &= \frac{2}{h^2}(C(h) - I)x + \frac{2}{h^2}[F(s+h) - 2C(h)F(s) + F(s-h)]x \\ &= \frac{2}{h^2}(C(h) - I)(I - F(s))x + \frac{1}{h^2}[F(s+h) - 2F(s) + F(s-h)]x \\ &= \frac{2}{h^2}(C(h) - I)(I - F(s))x + \frac{2}{h^2}C(s)F(h)x. \end{aligned}$$

Now integration twice yields that for any  $t > 0$

$$\begin{aligned} \frac{2}{h^2}(C(h) + F(h) - I)x &= \frac{2}{h^2}(C(h) - I) \left( I - \frac{2}{t^2} \int_0^t \int_0^\tau F(s) ds d\tau \right) x \\ &\quad + \frac{2}{t^2}(\lambda^2 - A) \int_0^t \int_0^\tau C(s) ds d\tau (\lambda^2 - A)^{-1} \frac{2}{t^2} F(h)x. \end{aligned}$$

Since the last term converges to  $\frac{2}{t^2}(\lambda^2 - A) \int_0^t \int_0^\tau C(s) ds d\tau \lambda \hat{F}(\lambda)x$  as  $h \rightarrow 0^+$  for all  $x \in X$  (Proposition 3.1 (iii)), we also have the representation of  $A_s$  as in (iii).

**Remark.** The definition of operator  $\lim_{h \rightarrow 0^+} h^{-1}F(h)$  does not make sense. Indeed, in this case using (3.1) we get it equals to 0 on the its domain.

In general, the domains of  $W_s$  and  $A_s$  are not necessarily dense. But, under suitable condition on  $F(\cdot)$  (see [13]),  $A_s$  not only has dense domain, but also

generates a cosine operator function  $C_s(\cdot)$ . In contrast,  $D(W_c)$  and  $D(A_c)$  always contain the dense set  $D(A)$ . This is shown in the next theorem.

**Theorem 3.4.** *The infinitesimal operators  $W_c$  and  $A_c$  have the following properties for  $Re\lambda > \omega$  :*

- (i)  $D(A) \subseteq D(W_c)$  and  $W_c x = \lambda \hat{G}(\lambda)(\lambda^2 - A)x$  for all  $x \in D(A)$ ;
- (ii)  $D(A) \subseteq D(A_c)$  and for  $x \in D(A)$   $A_c x = Ax + W_c x = (I - \lambda \hat{G}(\lambda))Ax + \lambda^3 \hat{G}(\lambda)x$ ;
- (iii)  $D(A) \subseteq D(A_c)$  and for  $x \in D(A)$  and for  $t > 0$

$$A_c x = \left( I - \frac{2}{t^2} \int_0^t \int_0^\tau G(s) ds d\tau \right) Ax + \lambda \hat{G}(\lambda) \frac{2}{t^2} \left( \lambda^2 \int_0^t \int_0^\tau C(s) ds d\tau - (C(t) - I) \right) x.$$

Moreover, if  $G(t)$  is uniformly continuous in  $t$ , then  $A_c$  is closed,  $D(A_c) = D(A)$ , and  $A_c = (I - \lambda \hat{G}(\lambda))A + \lambda^3 \hat{G}(\lambda)$  for large  $\lambda$ . If  $\hat{G}(\lambda)$  is invertible for some  $\lambda$ , then operator  $W_c$  is closed,  $D(W_c) = D(A)$ , and  $W_c = A_c - A = \lambda \hat{G}(\lambda)(\lambda^2 - A)$ .

*Proof.* Let  $a_h = \frac{2}{h^2}(C(h) + G(h) - I)$ . By (v) of Proposition 3.1 we have

$$\frac{2G(h)}{h^2}x = \lambda^3 \hat{G}(\lambda) \frac{2}{h^2} \int_0^h S(s)x ds - \lambda \hat{G}(\lambda) \frac{2}{h^2}(C(h) - I)x,$$

$$a_h x = 2\lambda^3 \hat{G}(\lambda)h^{-2} \int_0^h S(s)x ds + 2(I - \lambda \hat{G}(\lambda))h^{-2}(C(h) - I)x.$$

The first identity shows that  $D(A) \subseteq D(W_c)$  and  $W_c x = \lambda \hat{G}(\lambda)(\lambda^2 - A)x$  for  $x \in D(A)$ . The second identity shows that  $D(A) \subseteq D(A_c)$  and  $A_c x = Ax + W_c x = (I - \lambda \hat{G}(\lambda))Ax + \lambda^3 \hat{G}(\lambda)x$  for  $x \in D(A)$ . The proof of (iii) is similar to that of assertion (iii) of Theorem 3.3.

If  $\|G(t)\| \rightarrow 0$  as  $t \rightarrow 0$ , then  $\|\lambda \hat{G}(\lambda)\| \rightarrow 0$  as  $\lambda \rightarrow \infty$  (Proposition 3.5 (ii)). Thus  $I - \lambda \hat{G}(\lambda)$  is invertible for large  $\lambda$  and we have  $D(A_c) \subseteq D(A)$ . If  $\{x_n\}$  is a sequence in  $D(A)$  such that  $x_n \rightarrow x$  and  $(I - \lambda \hat{G}(\lambda))Ax_n \rightarrow y$ , then  $Ax_n \rightarrow (I - \lambda \hat{G}(\lambda))^{-1}y$  so that  $x \in D(A)$  and  $Ax = (I - \lambda \hat{G}(\lambda))^{-1}y$ . Hence  $(I - \lambda \hat{G}(\lambda))A$  is closed. The same is  $A_c$ . The conclusion about operator  $W_c$  follows in the same way as for  $A_c$ .

It is clear from (1.1) that if  $\|F(t)x\| = o(t^2)$  ( $t \rightarrow 0^+$ ) for all  $x \in X$ , then  $F''(t) = 0$  for all  $t \geq 0$  so that  $F'(\cdot) \equiv F'(0) = 0$ , and then  $F(\cdot) \equiv F(0) = 0$ . Similarly, by (1.2),  $\|G(t)x\| = o(t^2)$  ( $t \rightarrow 0^+$ ) for all  $x \in X$  implies  $G(\cdot) \equiv 0$ .

Hence the order of convergence at 0 of a non-trivial cosine step response or cosine cumulative output can not exceed  $O(t^2)$ .

**Proposition 3.5.** *The following statements about order of convergence hold:*

- (i) For  $n = 0, 1$ , if  $\|F(t)x\| = o(t^n)$  ( $t \rightarrow 0^+$ ) for all  $x \in X$ , then  $\|\lambda^n \hat{F}(\lambda)\| = o(1)$  ( $\lambda \rightarrow \infty$ ) and  $\|\lambda^{n+1} \hat{F}(\lambda)x\| = o(1)$  ( $\lambda \rightarrow \infty$ ) for all  $x \in X$ ;
- (ii) For  $n = 0, 1$ , if  $\|G(t)x\| = o(t^n)$  ( $t \rightarrow 0^+$ ) for all  $x \in X$ , then  $\|\lambda^n \hat{G}(\lambda)\| = o(1)$  ( $\lambda \rightarrow \infty$ ),  $\|\lambda^{n+1} \hat{G}(\lambda)x\| = o(1)$  ( $\lambda \rightarrow \infty$ ) for all  $x \in X$ , and  $\|\lambda^3 \hat{G}(\lambda)x - (A_c - A)x\| = o(\lambda^{-n})$  for all  $x \in D(A)$ ;
- (iii) For  $n = 0, 1$ , if  $\|F(t)\| = o(t^n)$  (resp.  $\|G(t)\| = o(t^n)$ ) ( $t \rightarrow 0^+$ ), then  $\|\lambda^{n+1} \hat{F}(\lambda)\| = o(1)$  (resp.  $\|\lambda^{n+1} \hat{G}(\lambda)\| = o(1)$ ) ( $\lambda \rightarrow \infty$ );
- (iv) For  $n = 1, 2$ , if  $\|F(t)\| = O(t^n)$  ( $t \rightarrow 0^+$ ), then  $\|\lambda^{n+1} \hat{F}(\lambda)\| = O(1)$  ( $\lambda \rightarrow \infty$ );
- (v) For  $n = 1, 2$ , if  $\|G(t)\| = O(t^n)$  ( $t \rightarrow 0^+$ ), then  $\|\lambda^{n+1} \hat{G}(\lambda)\| = O(1)$  ( $\lambda \rightarrow \infty$ ), and  $\|\lambda^3 \hat{G}(\lambda)x - (A_c - A)x\| = O(\lambda^{-n})$  for all  $x \in D(A)$ .

*Proof.* We only show (ii); the proofs of (i), (iii), (iv) and (v) are similar. For a given  $\epsilon > 0$  let  $\delta > 0$  be chosen so that  $\|G(t)x\| \leq \epsilon t^n$  for all  $t \in [0, \delta]$ . Then we have

$$\begin{aligned} \|\lambda^{n+1} \hat{G}(\lambda)x\| &\leq \lambda^{n+1} \left( \int_0^\delta + \int_\delta^\infty \right) e^{-\lambda t} \|G(t)x\| dt \\ &\leq \epsilon \lambda^{n+1} \int_0^\delta e^{-\lambda t} t^n dt + \lambda^{n+1} \int_\delta^\infty e^{-\lambda t} M e^{wt} dt \|x\| \\ &\leq \epsilon/n! + M \frac{\lambda^{n+1}}{\lambda-w} e^{-(\lambda-w)\delta} \|x\|. \end{aligned}$$

This shows that  $\|\lambda^{n+1} \hat{G}(\lambda)x\| = o(1)$  ( $\lambda \rightarrow \infty$ ) for all  $x \in X$ . By the uniform boundedness principle we have  $\|\lambda^n \hat{G}(\lambda)\| = o(1)$  ( $\lambda \rightarrow \infty$ ). By (ii) of Theorem 3.4 we have  $\|\lambda^3 \hat{G}(\lambda)x - (A_c - A)x\| = o(\lambda^{-n})$  for all  $x \in D(A)$ .

**Remark.** The behavior of  $\lambda^3 \hat{F}^*(\lambda)$  as  $\lambda \rightarrow \infty$  is given in [13].

#### 4. COMPACTNESS

A  $C_0$ -cosine step response  $F(\cdot)$  (resp.  $C_0$ -cosine cumulative output  $G(\cdot)$ ) is said to be *compact* if the operator  $F(t)$  (resp.  $G(t)$ ) is compact for every  $t \geq 0$ . In this section we discuss conditions for compactness of  $F(\cdot)$  and  $G(\cdot)$  and consequences.

**Proposition 4.1.** *If the sine operator function  $S(\cdot)$  is compact and if the  $C_0$ -cosine step response  $F(\cdot)$  is norm continuous at zero, then  $F(\cdot)$  is compact. The same is true for  $C_0$ -cosine cumulative output.*

*Proof.* We integrate (1.1) with respect to  $t$  from 0 to  $\tau$

$$(4.1) \quad \int_{\tau}^{\tau+h} F(\eta) d\eta - \int_{\tau-h}^{\tau} F(\eta) d\eta = 2S(\tau)F(h).$$

The compactness of  $S(\cdot)$  implies that the left hand side of (4.1) is compact for every  $\tau, h \geq 0$ . Because  $S(\cdot)$  and  $F(\cdot)$  are norm continuous, we can take in (4.1) the derivative with respect to  $\tau$  without loss of compactness property, so the left hand side of (1.1) is a compact operator. Using condition  $F(0) = 0$  and the uniform continuity of  $F(\cdot)$  we get from (1.1) that  $F(h)$  is compact for every  $h \geq 0$ .

**Proposition 4.2.** *If the  $C_0$ -cosine step response  $F(\cdot)$  is compact, then  $F(\cdot)$  is norm continuous on  $[0, \infty)$ .*

*Proof.* Since  $F(\cdot)$  is compact, its Laplace transform  $\hat{F}(\cdot)$  is also compact (see [17]). Then by the formula (iv) of Proposition 3.1 we are done because the strong convergence becomes uniform convergence after multiplication by a compact operator from the right.

**Proposition 4.3.** *If there is a cosine operator-function  $C(\cdot)$  on a Banach space  $X$  such that each  $C_0$ -cosine step response  $F(\cdot)$  (or  $C_0$ -cosine cumulative output  $G(\cdot)$ ) for  $C(\cdot)$  is compact, then  $X$  must be finite dimensional.*

*Proof.* By assumption, the two particular  $C_0$ -cosine step responses

$$F_1(t) = C(t) - I \quad \text{and} \quad F_2(t) = \int_0^t S(s) ds$$

are compact. Then as we know (see [10]),  $C(t) - I$  is compact for all  $t > 0$  if and only if the generator  $A$  is compact. Hence  $C(\cdot)$  is norm continuous on  $[0, \infty)$ . Thus the operator  $C(0) = I$ , being the limit in norm of the compact operators  $2t^{-2}F_2(t)$  as  $t \rightarrow 0$ , is compact. This can happen only when  $X$  is finite dimensional.

## 5. POSITIVITY

In case that  $X$  is a Banach lattice with positive cone  $X_+$ , we say a function  $\mathcal{L}(\cdot)$  on  $X$  is *positive* if for every  $t \geq 0$  the operator  $\mathcal{L}(t)$  is positive (in notation,

$\mathcal{L}(t) \succeq 0$ ) in the sense that  $\mathcal{L}(t)X_+ \subseteq X_+$ . In case that  $X$  is a Hilbert space with inner product  $(\cdot, \cdot)$ , we say  $\mathcal{L}(\cdot)$  is positive (in notation,  $\mathcal{L}(t) \geq 0$ ) if for every  $t \geq 0$   $\mathcal{L}(t)$  is positive in the sense that  $(\mathcal{L}(t)x, x) \geq 0$  for all  $x \in X$ .

It is known [8] that a cosine operator function  $C(\cdot)$  dominates  $I$ , i.e.  $C(\cdot) - I$  is positive, either in the sense of Banach lattice or in the sense of Hilbert space, if and only if its generator  $A$  is bounded and positive.

The following propositions are just reformulations of this property in terms of  $C_0$ -cosine step response and  $C_0$ -cosine cumulative output. Let  $F_B^\mu(\cdot)$  and  $G_B^\mu(\cdot)$  be the functions defined by

$$(5.1) \quad F_B^\mu(t)x := (A - \mu) \int_0^t S(s)Bx \, ds, \quad x \in X, \quad t \geq 0,$$

$$G_B^\mu(t)x := B(A - \mu) \int_0^t S(s)x \, ds, \quad x \in X, \quad t \geq 0.$$

Then  $F_B^\mu(\cdot)$  is a  $C_0$ -cosine step response and  $G_B^\mu(\cdot)$  is a  $C_0$ -cosine cumulative output.

**Proposition 5.1.** *Let  $X$  be a Banach lattice. Each  $C_0$ -cosine step response  $F_B^\mu(\cdot)$  for a cosine operator function  $C(\cdot)$  on  $X$  defined by (5.1) with  $\mu \leq 0$  and  $B \succeq 0$  is positive if and only if the generator  $A$  of  $C(\cdot)$  is positive. The same is true for  $C_0$ -cosine cumulative output.*

**Proposition 5.2.** *Let  $X$  be a Hilbert space. Each  $C_0$ -cosine step response  $F_B^\mu(\cdot)$  for a cosine operator function  $C(\cdot)$  on  $X$  defined by (5.1) with  $\mu \leq 0$  and  $B \geq 0$  and commuting with  $C(\cdot)$  is positive if and only if the generator  $A$  of  $C(\cdot)$  is positive. The same is true for  $C_0$ -cosine cumulative output.*

### 6. ALMOST PERIODICITY

A function  $f(\cdot) : [0, \infty) \rightarrow X$  is said to be *almost periodic* if for every  $\epsilon > 0$  the set  $J(f, \epsilon) = \{\tau; \|f(t + \tau) - f(t)\| \leq \epsilon \text{ for all } t \geq 0\}$  is relatively dense in  $[0, \infty)$ , i.e., there exists an  $l > 0$  such that every subinterval of  $[0, \infty)$  of length  $l$  meets  $J(f, \epsilon)$ . An operator-valued function  $Q(\cdot) : [0, \infty) \rightarrow B(X)$  is said to be *almost periodic* if for each  $x \in X$  the function  $Q(\cdot)x$  is almost periodic.

**Lemma 6.1.** *If a continuous function  $f(\cdot) : [0, \infty) \rightarrow X$  converges to some  $\varphi \in X$  as  $t \rightarrow \infty$ , then*

$$(6.1) \quad 2t^{-2} \int_0^t sf(s) \, ds \rightarrow \varphi \text{ as } t \rightarrow \infty.$$

*Proof.* Clearly, it is enough to consider the case  $\varphi = 0$ . Put  $t = \tau + \zeta$  and write

$$\frac{2}{t^2} \int_0^t s f(s) ds = \frac{2}{(\tau + \zeta)^2} \int_0^\tau s f(s) ds + \frac{2}{(\tau + \zeta)^2} \int_\tau^{\tau + \zeta} s f(s) ds.$$

Since  $\|\frac{2}{(\tau + \zeta)^2} \int_\tau^{\tau + \zeta} s f(s) ds\| \leq \sup_{t \geq \tau} \|f(t)\|$  for all  $\zeta$  and  $\tau$  and  $f(t) \rightarrow 0$  as  $t \rightarrow \infty$ , we can choose  $\tau$  so large that the second term becomes smaller than some given  $\epsilon > 0$ . Then we can take large  $\zeta$  such that the first term is also smaller than  $\epsilon$ . This shows (6.1) with  $\varphi = 0$ .

The next theorem gives a necessary and sufficient condition for every  $C_0$ -cosine step response (or every  $C_0$ -cosine cumulative output) to be almost periodic.

**Theorem 6.2.** *Every  $C_0$ -cosine step response  $F(\cdot)$  for  $C(\cdot)$  is almost periodic if and only if  $C(\cdot)$  is almost periodic and  $0 \in \rho(A)$ . The same assertion is true for  $C_0$ -cosine cumulative outputs.*

*Proof.* Let  $C(\cdot)$  be almost periodic. Then the condition  $0 \in \rho(A)$  implies that  $\int_0^t S(s) ds = \int_0^t S(s) A A^{-1} ds = (C(t) - I) A^{-1}$  is also almost periodic, so that from Proposition 3.1(iv) we see the almost periodicity of  $F(\cdot)$ .

Conversely, if each  $C_0$ -cosine step response is almost periodic, then the two particular  $C_0$ -cosine step responses  $C(t) - I$  and  $\int_0^t S(s) ds$  are almost periodic functions. If  $x \in N(A)$ , then  $x = C(s)x - \int_0^s S(u) A x du = C(s)x$  for all  $s \geq 0$  and  $x = 2t^{-2} \int_0^t S(s) x ds \rightarrow 0$  as  $t \rightarrow \infty$ , because an almost periodic function is bounded. Hence  $A$  is injective. Next, since an almost periodic function is mean ergodic (see e.g. [1, p. 21]), the limit of  $\frac{1}{s} \int_0^s \int_0^u S(v) x dv du$  exists as  $s \rightarrow \infty$  for every  $x \in X$ . By Lemma 6.1, the limit  $\frac{2}{t^2} \int_0^t s \frac{1}{s} \int_0^s \int_0^u C(\tau) x d\tau dv du ds$  exists as  $t \rightarrow \infty$  for any  $x \in X$ . Since  $C(\cdot)$  is uniformly bounded, it follows from Proposition 7.6 (ii) (i.e. [14, Theorem 3.7]) that  $R(A) = X$ . Therefore we have  $0 \in \rho(A)$ .

**Remark.** The assumption that  $C(\cdot)$  is almost periodic and  $0 \in \rho(A)$  is equivalent to the condition that (see [9]) each generalized solution of (CP) is almost periodic.

From the above theorem one can deduce the next theorem.

**Theorem 6.3.** *Each  $C_0$ -cosine step response  $F(\cdot)$  for  $C(\cdot)$  is periodic if and only if  $C(\cdot)$  is periodic and  $0 \in \rho(A)$ . In this case,  $F(\cdot)$  and  $C(\cdot)$  have the same period. The same assertion is true for  $C_0$ -cosine cumulative outputs.*

7. ASYMPTOTIC BEHAVIOR

This section is concerned with asymptotic behavior of a  $C_0$ -cosine step response  $F(t)$  and a  $C_0$ -cosine cumulative output  $G(t)$  as  $t \rightarrow \infty$ . First we consider the problem under the assumption that there exist a real number  $\lambda_0$  and a nonzero bounded operator  $P \in B(X)$  such that

$$(7.1) \quad \lim_{t \rightarrow \infty} 2e^{-\lambda_0 t} C(t)x = Px \text{ for all } x \in X.$$

Clearly in this case there is a constant  $M_1 \geq 1$  such that

$$(7.2) \quad \|C(t)\| \leq M_1 e^{\lambda_0 t} \text{ for } t \geq 0.$$

From the identity

$$(7.3) \quad 2e^{-\lambda_0 2t}(C(2t) + I) = 2e^{-\lambda_0 t}C(t)2e^{-\lambda_0 t}C(t)$$

it is seen that in case (7.1)  $\lambda_0$  cannot be negative. In case  $\lambda_0 = 0$ , we have from (7.3)  $P + 2I = P^2$ . On the other hand, by letting  $t \rightarrow \infty$  and then  $s \rightarrow \infty$  in the equation (b), one has  $2P = P^2$ . Hence we have  $C(t) \rightarrow P/2 = I$  as  $t \rightarrow \infty$ . Letting  $t \rightarrow \infty$  in (b) then leads to  $C(s) = I$  for all  $s \in R$ . Then it follows from (iv) of Proposition 3.1 that  $F(t)x = 2^{-1}t^2\lambda^3\hat{F}(\lambda)x$  (for any  $\lambda > \omega$ ), which does not converge as  $t \rightarrow \infty$  unless  $x \in N(\hat{F}(\lambda))$ . The same situation is for  $G(\cdot)$ . Thus the case  $\lambda_0 = 0$  is not interesting, and we shall assume  $\lambda_0 > 0$  from now on. From (7.3) it is clear that the operator  $P$  is now a projection.

It is known [5, p. 92] that the generator  $A$  of the cosine operator function  $C(\cdot)$  generates also a  $C_0$ -semigroup  $T(\cdot)$  defined by

$$T(t)x = \frac{1}{\sqrt{\pi t}} \int_0^\infty e^{-\frac{s^2}{4t}} C(s)x ds, \quad x \in X.$$

As will be seen in the next theorem, the convergence of  $2e^{-\lambda_0 t} C(t)$  to  $P$  as  $t \rightarrow \infty$  implies the convergence of  $e^{-\lambda_0^2 t} T(t)$  to  $P$  in the same topology. When  $P$  has finite rank and  $\|e^{-\lambda_0^2 t} T(t) - P\|$  as  $t \rightarrow \infty$ , Webb [18] says that the  $C_0$ -semigroup  $T(\cdot)$  has asynchronous exponential growth with intrinsic growth constant  $\lambda_0^2$ . In this case, one has that  $\lambda_0^2 > \omega_{ess}(A)$ , where  $\omega_{ess}(A)$  is the essential type or essential growth bound, the peripheral spectrum  $\sigma_0(A) = \{\lambda_0^2\}$  and  $\lambda_0^2$  is a simple pole of the resolvent  $(\lambda - A)^{-1}$  (see [18]).

**Theorem 7.1.** *Suppose that (7.1) holds with  $\lambda_0 > 0$ . Then  $P$  is a projection with range  $R(P) = N(\lambda_0^2 - A)$  and null space  $N(P) = \overline{R(\lambda_0^2 - A)}$ .*

If, in addition,  $P$  has finite rank and  $\|2e^{-\lambda_0 t}C(t) - P\| \rightarrow 0$  as  $t \rightarrow \infty$ , then  $\lambda_0^2 > \omega_{ess}(A)$ ,  $\sigma_0(A) = \{\lambda_0^2\}$  and  $\lambda_0^2$  is a simple pole of the resolvent  $(\lambda - A)^{-1}$ .

*Proof.* We shall prove that the semigroup  $e^{-\lambda_0^2 t}T(t)$  converges to  $P$  strongly as  $t \rightarrow \infty$ . Then it follows from the mean ergodic theorem for semigroup that  $P$  is a projection with  $R(P) = N(\lambda_0^2 - A)$  and  $N(P) = \overline{R(\lambda_0^2 - A)}$ .

We write

$$e^{-\lambda_0^2 t}T(t)x = \frac{e^{-\lambda_0^2 t}}{2\sqrt{\pi t}} \int_0^\infty e^{-\frac{s^2}{4t}} e^{\lambda_0 s} [2e^{-\lambda_0 s}C(s) - P]x ds + \frac{e^{-\lambda_0^2 t}}{2\sqrt{\pi t}} \int_0^\infty e^{-\frac{s^2}{4t}} e^{\lambda_0 s} ds Px.$$

It suffices to show that the first term  $Q_1(t)$  on the right hand side converges to zero and the second term  $Q_2(t)$  converges to  $Px$  as  $t \rightarrow \infty$ . We first see that

$$\frac{e^{-\lambda_0^2 t}}{2\sqrt{\pi t}} \int_0^\infty e^{-\frac{s^2}{4t}} e^{\lambda_0 s} ds = \frac{1}{2\sqrt{\pi t}} \int_0^\infty e^{-\frac{(s-2\lambda_0 t)^2}{4t}} ds = \frac{1}{\sqrt{\pi}} \int_{-\lambda_0 \sqrt{t}}^\infty e^{-u^2} du$$

converges to  $\frac{1}{\sqrt{\pi}} \int_{-\infty}^\infty e^{-u^2} du = 1$  as  $t \rightarrow \infty$ . Therefore  $Q_2(t)$  converges to  $Px$  as  $t \rightarrow \infty$ . Let  $\epsilon > 0$  be arbitrarily small and take  $\tau > 0$  so large that  $\|2e^{-\lambda_0 s}C(s)x - Px\| \leq \epsilon$  for all  $s \geq \tau$ . Then

$$Q_1(t) \leq \frac{e^{-\lambda_0^2 t}}{2\sqrt{\pi t}} \int_0^\tau e^{-\frac{s^2}{4t}} e^{\lambda_0 s} \|(2e^{-\lambda_0 s}C(s) - P)x\| ds + \epsilon \frac{e^{-\lambda_0^2 t}}{2\sqrt{\pi t}} \int_0^\infty e^{-\frac{s^2}{4t}} e^{\lambda_0 s} ds,$$

and hence is bounded by  $2\epsilon$  as  $t \rightarrow \infty$ . This shows that  $Q_1(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

When  $\|2e^{-\lambda_0 t}C(t) - P\| \rightarrow 0$  as  $t \rightarrow \infty$ , a similar argument as above shows that  $\|e^{-\lambda_0^2 t}T(t) - P\| \rightarrow 0$  as  $t \rightarrow \infty$ . When  $P$  has finite rank, the semigroup  $T(\cdot)$  has asynchronous exponential growth with intrinsic growth constant  $\lambda_0^2$ . It follows from Theorem of [18] that  $\lambda_0^2 > \omega_{ess}(A)$ ,  $\sigma_0(A) = \{\lambda_0^2\}$ , and  $\lambda_0^2$  is a simple pole of resolvent  $(\lambda - A)^{-1}$ .

We shall need the following

**Lemma 7.2.** *If a strongly continuous function  $f(\cdot) : [0, \infty) \rightarrow X$  is such that  $\lim_{t \rightarrow \infty} f(t) = \varphi$ ,  $\varphi \in X$ , then for any  $\lambda$  with  $\text{Re} \lambda > 0$  we have*

$$(7.4) \quad e^{-\lambda t} \int_0^t e^{\lambda s} f(s) ds \rightarrow \varphi/\lambda \text{ as } t \rightarrow \infty.$$

*Proof.* To prove (7.4) it is enough to consider the case  $\varphi = 0$ , because of

$$\lambda e^{-\lambda t} \int_0^t e^{\lambda s} (f(s) - \varphi) ds + \varphi - e^{-\lambda t} \varphi = \lambda e^{-\lambda t} \int_0^t e^{\lambda s} f(s) ds.$$

Now we put  $t = \tau + \zeta$  and write

$$\begin{aligned} e^{-\lambda t} \int_0^t e^{\lambda s} f(s) ds &= e^{-\lambda(\tau+\zeta)} \int_\tau^{\tau+\zeta} e^{\lambda s} f(s) ds + e^{-\lambda(\tau+\zeta)} \int_0^\tau e^{\lambda s} f(s) ds \\ &= e^{-\lambda(\tau+\zeta)} \int_0^\zeta e^{\lambda\tau} e^{\lambda\eta} f(\tau + \eta) d\eta + e^{-\lambda\zeta} e^{-\lambda\tau} \int_0^\tau e^{\lambda s} f(s) ds. \end{aligned}$$

Since  $\|e^{-\lambda\zeta} \int_0^\zeta e^{\lambda\eta} f(\tau + \eta) d\eta\|$  is less than  $\lambda^{-1}(1 - e^{-\lambda\zeta}) \sup_{t \geq \tau} \|f(t)\|$  for all  $\zeta$  and  $\tau$ , we can choose  $\tau$  so large that the first term becomes smaller than  $\epsilon$ . Then we can take large  $\zeta$  such that the second term is also smaller than  $\epsilon$ . This shows (7.4) with  $\varphi = 0$ .

**Proposition 7.3.** *Suppose the cosine operator function  $C(\cdot)$  satisfies (7.1) with  $\lambda_0 > 0$ . Then  $2e^{-\lambda_0 t} S(t) \rightarrow P/\lambda_0$  and  $2e^{-\lambda_0 t} \int_0^t S(s) ds \rightarrow P/\lambda_0^2$  strongly as  $t \rightarrow \infty$ .*

*Proof.* We can write

$$2e^{-\lambda_0 t} S(t) = e^{-\lambda_0 t} \int_0^t e^{\lambda_0 s} 2e^{-\lambda_0 s} C(s) ds$$

and

$$2e^{-\lambda_0 t} \int_0^t S(s) ds = e^{-\lambda_0 t} \int_0^t e^{\lambda_0 s} e^{-\lambda_0 s} \int_0^s e^{\lambda_0 \eta} 2e^{-\lambda_0 \eta} C(\eta) d\eta ds.$$

The conclusion now follows by applying Lemma 7.2.

**Theorem 7.4.** *Suppose the cosine operator function  $C(\cdot)$  satisfies (7.1) with  $\lambda_0 > 0$ . Then for every  $\lambda > \lambda_0$  and  $x \in X$  we have*

$$\lim_{t \rightarrow \infty} 2e^{-\lambda_0 t} F(t)x = \lambda(\lambda^2/\lambda_0^2 - 1)P\hat{F}(\lambda)x,$$

*which is equal to  $\frac{1}{\lambda_0^2}(A_s - A)x$  if  $x \in D(A)$  and  $\hat{F}(\lambda)x \in N(\lambda_0^2 - A)$  simultaneously, and is equal to zero if  $\hat{F}(\lambda)x \in \overline{R(\lambda_0^2 - A)}$ .*

*Proof.* For  $\lambda_0 > 0$  we write

$$2e^{-\lambda_0 t} F(t)x = 2e^{-\lambda_0 t} \int_0^t S(s)\lambda^3 \hat{F}(\lambda)x ds - 2e^{-\lambda_0 t}(C(t) - I)\lambda \hat{F}(\lambda)x.$$

Then applying Proposition 7.3, Theorem 3.3 and taking  $\lambda \rightarrow \infty$  we obtain the asserted limit.

A similar argument using Proposition 7.3 and Theorem 3.4 shows the next theorem.

**Theorem 7.5.** *Suppose the cosine operator function  $C(\cdot)$  satisfies (7.1) with  $\lambda_0 > 0$ . Then for every  $\lambda > \lambda_0$  and  $x \in X$  we have the limit*

$$\lim_{t \rightarrow \infty} 2e^{-\lambda_0 t} G(t)x = \hat{G}(\lambda)\lambda(\lambda^2/\lambda_0^2 - 1)Px,$$

which is equal to  $\frac{1}{\lambda_0^2}(A_c - A)x$  if  $x \in N(\lambda_0^2 - A)$ , and is equal to zero if  $x \in \overline{R(\lambda_0^2 - A)}$ .

As mentioned previously, if  $C(t)$  converges strongly as  $t \rightarrow \infty$ , then  $C(\cdot) \equiv I$ , and both  $F(t)$  and  $G(t)$  diverge. In the rest of this section we shall consider the behavior of  $F(\cdot)$  and  $G(\cdot)$  under the assumption:

$$(7.5) \quad \sup_{t > 0} \|t^{-2} \int_0^t \int_0^s C(u) du ds\| < \infty \text{ and } t^{-2}C(t) \rightarrow 0 \text{ strongly as } t \rightarrow \infty.$$

We need the following Proposition (see [14, Theorems 3.5 and 3.7]).

**Proposition 7.6.** *Under the assumption (7.5) we have:*

- (i) *The mapping  $P : x \rightarrow \lim_{t \rightarrow \infty} 2t^{-2} \int_0^t \int_0^s C(u)x du ds$  is a linear projection with  $R(P) = N(A)$ ,  $N(P) = \overline{R(A)}$  and  $D(P) = N(A) \oplus \overline{R(A)}$ ;*
- (ii)  *$x := -\lim_{t \rightarrow \infty} 2t^{-2} \int_0^t \int_0^s \int_0^u \int_0^v C(\tau)y d\tau dv du ds$  exists if and only if  $y \in A(D(A) \cap \overline{R(A)}) (= R(A)$  in case  $C(\cdot)$  is  $(C,2)$  mean ergodic, i.e.  $D(P) = X$ ). Moreover, this element  $x$  is the unique solution of the equation  $Ax = y$  in  $\overline{R(A)}$ , i.e.  $x = \tilde{A}^{-1}y$  where  $\tilde{A} = A|_{\overline{R(A)}}$ .*

Using Proposition 3.1 (iv) and the above proposition we obtain

**Theorem 7.7.** *Under the assumption (7.5) the following assertions hold:*

- (i) *The limit  $y = \lim_{t \rightarrow \infty} 2t^{-2}F(t)x$  exists if and only if  $\hat{F}(\lambda)x \in N(A) \oplus \overline{R(A)}$  for some (and all)  $\lambda > \omega$ . When the limit exists,  $y = \lambda^3 P\hat{F}(\lambda)x$ , which is independent of  $\lambda$ ;*
- (ii) *When  $\hat{F}(\lambda)x \in N(A) \oplus \overline{R(A)}$ ,  $z = \lim_{t \rightarrow \infty} 2t^{-2} \int_0^t \int_0^s F(\tau)x d\tau ds$  exists if and only if  $\hat{F}(\lambda)x \in A(D(A) \cap \overline{R(A)})$  for some (and all)  $\lambda > \omega$ . In this case,  $z = -\lambda(\lambda^2 - A)\tilde{A}^{-1}\hat{F}(\lambda)x$ , which is independent of  $\lambda$ .*

*Proof.* By (iv) of Proposition 3.1, we have

$$2t^{-2}F(t)x = 2t^{-2}(I - C(t))\lambda\hat{F}(\lambda)x + 2t^{-2} \int_0^t \int_0^s C(\tau)\lambda^3\hat{F}(\lambda)x d\tau ds$$

and

$$2t^{-2} \int_0^t \int_0^s F(\tau)x d\tau ds = 2t^{-2} \int_0^t \int_0^s \int_0^u \int_0^v C(\tau)\lambda^3 \hat{F}(\lambda)x d\tau dv du ds \\ - 2t^{-2} \int_0^t \int_0^s C(\tau)\lambda \hat{F}(\lambda)x d\tau ds + \lambda \hat{F}(\lambda)x.$$

Then, as consequences of Proposition 7.6, assertions (i) and (ii) follow from (7.6) and (7.7), respectively.

Similarly, using Proposition 3.1 (v), Proposition 7.6, and Proposition 3.5 (ii) we have the next theorem.

**Theorem 7.8.** *Under the assumption (7.5) the following assertions hold:*

- (i) *If  $x \in N(A) \oplus \overline{R(A)}$ , then  $\lim_{t \rightarrow \infty} 2t^{-2}G(t)x = A_c P x$ ;*
- (ii) *If  $x \in A(D(A) \cap R(A))$ , then  $\lim_{t \rightarrow \infty} 2t^{-2} \int_0^t \int_0^s G(\tau)x d\tau ds = -(A_c - A)\tilde{A}^{-1}x = x - A_c \tilde{A}^{-1}x$ .*

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