

## $L_p$ -REGULARITY OF THE CAUCHY PROBLEM AND THE GEOMETRY OF BANACH SPACES

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### Introduction

Let  $X$  be a Banach space,  $L$  a Banach lattice of functions on  $[0, T]$  and  $A$  a closed linear operator, defined on a dense domain  $D(A) \subset X$ , with values in  $X$ . We suppose that  $-A$  is the generator of an analytic semi-group  $S(t)$ ,  $t > 0$ .

We consider the vector-valued Cauchy problem

$$\text{CP}_A \begin{cases} u' + Au = f \\ u(0) = 0 \end{cases}$$

where  $f$  belongs to  $L([0, T]; X)$  and for fixed  $t \in [0, T]$ ,  $Au(t) = A(u(t))$ . It is known, cf. [P], that  $\text{CP}_A$  has a mild solution given by:

$$u(t) = \int_0^t S(t-s)f(s) ds = \left( \frac{d}{dt} + A \right)^{-1} f$$

We are interested in the *regularity* of the solution: If  $L[0, T]$  is one of lattices  $L_p[0, T]$ ,  $1 \leq p \leq +\infty$  or  $C[0, T]$ , then we define  $\text{CP}_A$  to be  $L$ -regular if there exists a constant  $C$  such that, for all  $f \in L([0, T]; X)$ ,

$$\|Au\|_{L(X)} = \left\| A \left( \frac{d}{dt} + A \right)^{-1} f \right\|_{L(X)} \leq C \|f\|_{L(X)}$$

It is clear that if  $A$  bounded, then  $\text{CP}_A$  is  $L$ -regular for all  $L$ .

We are going to consider first the  $L_2$ -regularity and prove that Cauchy problems, associated with recent examples of operators, [BC], [G], [V], are  $L_2$ -regular. Then we recall a characterization of the  $L_\infty$ -regularity due to J.B. Baillon [B]. We give next a characterization of the  $L_1$ -regularity and we finish

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by a complete study of the regularity of Cauchy problems, associated with diagonal operators on  $l_p$  or  $c_0$ .

**I.  $L_2$ -regularity**

It is shown in [CL] and in [CV], that for all  $p \in ]1, +\infty[$ , the notions of  $L_p$ -regularity are the same. We will call it the  $L_2$ -regularity.

If  $X$  is a Hilbert space, then  $CP_A$  is always  $L_2$ -regular; this is a result of [DS].

If  $X$  is a UMD-space, (cf. [Bu] and [Bo]), and if  $A$  has well bounded imaginary powers, namely if  $\|A^{i\alpha}\| \leq Ce^{\alpha|\alpha|}$  with  $\alpha < \pi/2$  and  $C > 0$ , then  $CP_A$  is  $L_2$ -regular. This is a result of [DV].

Recently, there were examples of operators on  $L_p$ ,  $1 < p < +\infty$ , which are generators of analytic semi-groups and which have not well bounded imaginary powers, see [BC], [G], [V].

A natural question was to know if for these operators on  $L_p$ ,  $p \neq 2$ ,  $CP_A$  is  $L_2$ -regular.

Let us describe a version of these examples and show that the answer is yes.

Let  $\mathbf{T}$  be the torus and  $L_p = L_p(\mathbf{T})$ . We know that the trigonometric basis  $(e^{in\theta})_{n \in \mathbf{Z}}$  is not unconditional if  $p \neq 2$ . Thus there exists a choice of signs  $(\varepsilon_n)_{n \in \mathbf{N}}$  and a vector  $x = \sum_{n=0}^{+\infty} x_n e^{in\theta} \in L_p$  such that

$$\|x\| = \left\| \sum_{n=0}^{+\infty} x_n e^{in\theta} \right\| = 1$$

$$\lim_{N \rightarrow +\infty} \left\| \sum_{n=0}^N \varepsilon_n x_n e^{in\theta} \right\| = +\infty$$

Let  $(k_n)_{n \in \mathbf{N}}$  be an increasing sequence of integers such that, for all  $n \in \mathbf{N}$ ,  $\varepsilon_n = e^{ik_n\pi}$ .

We define the linear operator  $A$  by

$$\forall n \in \mathbf{N}, A e^{in\theta} = e^{k_n\pi} e^{in\theta}$$

It is easy to verify that  $-A$  is generator of the analytic semi-group  $S(t)$ ,  $t \in ]0, +\infty[$  defined by

$$\forall n \in \mathbf{N}, S(t) e^{in\theta} = e^{t e^{k_n\pi}} e^{in\theta}$$

and that  $A^{is}$  is defined for all  $s \in \mathbf{R}$  by:

$$\forall n \in \mathbf{N}, A^{is} e^{in\theta} = e^{isk_n\pi} e^{in\theta}$$

By definition of the sequence  $(k_n)_{n \in \mathbb{N}}$ ,  $A^i$  is unbounded while  $A^{2i}$  is the identity.

This operator  $A$  is a multiplier associated with the convolution operator  $\mathbf{A}$  on  $L_p(\mathbb{T})$  such that  $\hat{\mathbf{A}}(n) = e^{k_n \pi}$ .

But, for all non decreasing function  $f$ , the multiplier

$$\left( \frac{ix}{ix + f(y)} \right)_{x, y \in \mathbb{R}^2}$$

is bounded on  $L_p(\mathbb{R}^2)$ , because of the Stein's conditions, [S, p. 109, Theorem 6].

Thus, by the transference theorem, cf. [CoV], the multiplier

$$\left( \frac{in}{in + e^{k_m \pi}} \right)_{n, m \in \mathbb{Z}^2}$$

is bounded on  $L_p(\mathbb{T}^2)$ .

This last multiplier is associated with the convolution operator  $d/dt(d/dt + \mathbf{A})^{-1}$  on  $L_p(\mathbb{T}^2) = L_p(\mathbb{T}; L_p(\mathbb{T}))$  which is thus bounded on this space.

This is equivalent to the  $L_p$ -regularity of  $\text{CP}_A$  which is equivalent to the  $L_2$ -regularity as it was already mentioned.

However the general question is still open, namely:

QUESTION. *Does there exist an unbounded operator  $A$  on  $L_p$ ,  $p \neq 2$ , such that  $-A$  is a generator of an analytic semi-group and  $\text{CP}_A$  is not  $L_2$ -regular?*

## II. $L_\infty$ -regularity

In [B], Baillon shows that if  $X$  does not contain  $c_0$ , then the  $L_\infty$ -regularity of  $\text{CP}_A$  implies that  $A$  is bounded. It is also proved that this result is false in  $c_0$ . This result is also written in [EG] and with other results in [T]. See also [DG], Proposition 3.11 for the case  $X = L_2$ .

We know by [LT] that  $c_0$  is always complemented in separable Banach spaces. So, Baillon's result implies the following corollary.

COROLLARY. *Let  $X$  be a separable Banach space and  $A$  a closed linear operator with dense domain  $D(A) \subset X$  and such that  $-A$  is a generator of an analytic semi-group. Then the following conditions are equivalent:*

- (i)  $X$  does not contain a complemented copy of  $c_0$ .
- (ii) If  $\text{CP}_A$  is  $L_\infty$ -regular, then  $A$  is bounded.

If  $X$  is not separable, the problem is open, namely:

QUESTION. *If  $X$  is not separable and contains  $c_0$ , does there exist an operator  $A$  such that  $-A$  is a generator of an analytic semi-group which is unbounded and such that  $CP_A$  is  $L_\infty$ -regular?*

Let us mention that if  $X$  is the space  $l_\infty$ , then, since in  $l_\infty$ , all continuous semi-groups have bounded generators (this is an unpublished result of M. Talagrand), the answer to the previous question is no in this case.

To finish with this notion, let us mention that the same results are true with the  $C$ -regularity instead of the  $L_\infty$ -regularity. In fact, in the original paper [B], it was written with the  $C$ -regularity which introduces simply an easy argument of approximation.

### III. $L_1$ -regularity

In this part, using Baillon's construction, mentioned in Part II, we are going to prove that it is equivalent to say that  $X$  does not contain a complemented copy of  $l_1$  and that the  $L_1$ -regularity of  $CP_A$  implies that  $A$  is bounded.

PROPOSITION 1. *Let  $A$  be a closed linear operator with dense domain  $D(A) \subset X$  and such that  $-A$  is a generator of an analytic semi-group. Suppose that  $X$  does not contain a complemented copy of  $l_1$ . Then, if there exists a constant  $C > 0$  such that, for all  $f \in L_1([0, T]; X) = L_1(X)$ ,*

$$\left\| A \int_0^t S(t-s)f(s) ds \right\|_{L_1(X)} \leq C \|f\|_{L_1(X)}$$

then  $A$  is bounded.

*Proof.* We recall, as in [B], that if  $-A$  is a generator of an analytic semi-group, then there exists a constant  $C'$  such that

$$(*) \quad \|tAS(t)\| \leq C' \quad \text{for all } t > 0; \text{ cf. [P].}$$

Moreover, if  $A$  is not bounded, then

$$(**) \quad \overline{\lim}_{t \rightarrow 0} \|tAS(t)\| \geq \frac{1}{e}; \text{ cf. [H] and [Y].}$$

We are going to proceed by duality and use Baillon's result [B] on the  $C$ -regularity:

Let  $A$  be an unbounded operator such that  $-A$  is a generator of an analytic semi-group, satisfying the inequality of  $L_1$ -regularity above and let

$A^*$  be the adjoint of  $A$ , defined on

$$D(A^*) = \{y^* \in X^*, x \rightarrow \langle Ax, y^* \rangle \text{ is bounded on } D(A)\}.$$

In general,  $A^*$  is not a generator of a continuous semi-group. However, as it is shown in [C], there is a closed subspace  $X^0$  of  $X^*$ , defined by

$$X^0 = \left\{x^* \in X^* / \lim_{t \rightarrow 0} \|S^*(t)x^* - x^*\| = 0\right\}$$

which is stable by  $S^*(t)$  and  $A^*$  and such that the restriction of  $S^*(t)$  to  $X^0$ , noted  $S^0(t)$  and called the *dual semi-group* of  $S(t)$ , is a continuous semi-group on  $X^0$  with generator  $A^0$  which is the restriction of  $A^*$  to  $D(A^* \cap X^0)$ .

Moreover, it is easy to see that  $S^0(t)$  is an analytic semi-group on  $X^0$  and that  $A^0$  is not bounded on  $X^0$ .

LEMMA 2. *If  $A$  is as above, let  $0 < t_n < t_{n-1} < \dots < t_1 < t_0 = T$ ,  $\varepsilon_i = \pm 1$  for all  $i = 0, 1, \dots, n$  and  $y_i^0 \in X^0$  for  $i = 0, 1, \dots, n$  be given. Then, for all  $g \in L_\infty([0, T]; X^0) = L_\infty(X^0)$ , such that  $\forall t \in [0, T], g(t) = \sum_{i=0}^n \varepsilon_i S(t_i - t)^0 y_i^0 \mathbf{1}_{[t_{i+1}, t_i]}(t)$ , we have*

$$\text{Sup}_{s \in [0, T]} \left\| \int_s^T A^0 S(t-s)^0 g(t) dt \right\|_{X^*} \leq C \|g\|_{L_\infty(X^*)}$$

*Proof.* Let  $g$  be as above. Then, for all  $t \in [0, T], g(t)$  is in  $D(A^0)$ . Thus, if  $f$  belongs to  $L_1(X)$ , we can write

$$\begin{aligned} & \left| \int_0^T \left\langle f(s), \int_s^T A^0 S(t-s)^0 g(t) dt \right\rangle ds \right| \\ &= \left| \int_0^T \int_s^T \langle f(s), A^0 S(t-s)^0 g(t) \rangle dt ds \right| \\ &= \left| \int_0^T \int_0^t \langle f(s), A^0 S(t-s)^0 g(t) \rangle ds dt \right| \\ &= \left| \int_0^T \int_0^t \langle S(t-s)f(s), A^0 g(t) \rangle ds dt \right| \\ &= \left| \int_0^T \left\langle \int_0^t S(t-s)f(s) ds, A^0 g(t) \right\rangle dt \right| \\ &= \left| \int_0^T \left\langle A \int_0^t S(t-s)f(s) ds, g(t) \right\rangle dt \right| \\ &\leq C \|g\|_{L_\infty(X^*)} \|f\|_{L_1(X)} \end{aligned}$$

by Fubini's theorem and the hypothesis of Proposition 1.

Thus, for all  $s \in [0, T]$  we have

$$\left\| \int_s^T A^0 S(t-s)^0 g(t) dt \right\|_{X^*} \leq C \|g\|_{L_\infty(X^*)}$$

LEMMA 3. *With the same hypothesis on  $A$ ,  $X^0$  contains  $c_0$ .*

*Proof.* We follow Baillon's proof in [B]: Take  $t_0 = T > t_1 > \dots > t_n > \dots > 0$  such that for all  $i \in \mathbb{N}$ ,  $t_{i+1} \leq t_i/2^{i+1}$ , and  $y_i^0 \in X^0$ ,  $i \in \mathbb{N}$  such that  $\|y_i^0\| \leq 1$  and  $\|t_i A^0 S(t_i)^0 y_i^0\| \geq 1/2e$ . This is possible by (\*) and (\*\*).

Then, taking  $g$  as above in Lemma 2, we get

$$\begin{aligned} \left\| \int_0^T A^0 S(t)^0 g(t) dt \right\|_{X^*} &= \left\| \int_0^T \sum_{i=0}^n \varepsilon_i A^0 S(t_i)^0 y_i^0 \mathbf{1}_{[t_{i+1}, t_i]}(t) dt \right\|_{X^*} \\ &= \left\| \sum_{i=0}^n \varepsilon_i (t_i - t_{i+1}) A^0 S(t_i)^0 y_i^0 \right\| \\ &\geq \left\| \sum_{i=0}^n \varepsilon_i t_i A^0 S(t_i)^0 y_i^0 \right\| - \left\| \sum_{i=0}^n \varepsilon_i t_{i+1} A^0 S(t_i)^0 y_i^0 \right\| \end{aligned}$$

Note that  $\|g\|_{L_\infty(X^*)} \leq K$  and

$$\left\| \sum_{i=0}^n \varepsilon_i t_{i+1} A^0 S(t_i)^0 y_i^0 \right\| \leq \frac{C'}{2} + \frac{C'}{4} + \dots + \frac{C'}{2^{n+1}} \leq C'.$$

Thus, by Lemma 2, we get

$$\left\| \sum_{i=0}^n \varepsilon_i t_i A^0 S(t_i)^0 y_i^0 \right\| \leq C' + CK$$

Since the sequence  $u_i^0 = t_i A^0 S(t_i)^0 y_i^0$ ,  $i \in \mathbb{N}$  is bounded in  $X^0$  and does not converge to 0 in norm, this inequality proves by Bessaga-Pelczynski's theorem, [BP], that it contains a subsequence which is equivalent to the unit vector basis of  $c_0$ . This proves Lemma 3.

*End of the proof of Proposition 1.* If  $A$  is unbounded and  $CP_A$  is  $L_1$ -regular, then, by Lemmas 2 and 3,  $X^0$  (and also  $X^*$ ) contains  $c_0$  and thus  $X$  contains a complemented copy of  $l_1$ , by [LT, p. 103]. This proves Proposition 1.

PROPOSITION 4. *If  $X$  contains a complemented copy of  $l_1$ , then there exists an unbounded operator  $A$  on  $X$  such that  $CP_A$  is  $L_1$ -regular.*

*Proof.* Let  $(e_n)_{n \in \mathbb{N}}$  be the unit vector basis of  $l_1$  and define  $A$  by:  $A(e_n) = \lambda_n e_n$ , where  $(\lambda_n)_{n \in \mathbb{N}}$  is a sequence of positive numbers, tending to  $+\infty$ . Then  $A$  is unbounded on  $l_1$  and  $CP_A$  is  $L_1$ -regular: indeed, if  $(f_n)_{n \in \mathbb{N}}$  is in  $L_1(l_1)$  and  $u(t) = ((u_n(t)))_{n \in \mathbb{N}}$  is the mild solution of  $CP_A$ , by Fubini's theorem we can write

$$\begin{aligned} \int_0^T \|Au(t)\|_{l_1} dt &= \int_0^T \sum_{n=0}^{+\infty} \left| \lambda_n e^{-\lambda_n t} \int_0^t e^{\lambda_n s} f_n(s) ds \right| dt \\ &\leq \sum_{n=0}^{+\infty} \int_0^T \left( \int_s^T \lambda_n e^{-\lambda_n t} dt \right) e^{\lambda_n s} |f_n(s)| ds \\ &= \sum_{n=0}^{+\infty} \int_0^T (e^{-\lambda_n s} - e^{-\lambda_n T}) e^{\lambda_n s} |f_n(s)| ds \\ &\leq \sum_{n=0}^{+\infty} \int_0^T |f_n(s)| ds \\ &= \int_0^T \sum_{n=0}^{+\infty} |f_n(s)| ds \\ &= \|(f_n)_{n \in \mathbb{N}}\|_{L_1(l_1)} \end{aligned}$$

We can consider the operator  $A = A \oplus I_Y$  where  $Y$  is a supplementary of  $l_1$  in  $X$ . Then it is clear that  $A$  is suitable.

Propositions 1 and 4 together give the announced result.

**THEOREM 5.** *Let  $A$  be a closed linear operator with dense domain  $D(A) \subset X$  and such that  $-A$  is a generator of an analytic semi-group. Then the following conditions are equivalent:*

- (i)  $X$  does not contain a complemented copy of  $l_1$
- (ii) If  $CP_A$  is  $L_1$ -regular, then  $A$  is bounded.

**IV. A remark on diagonal operators on  $l_p, 1 \leq p < +\infty$  or  $c_0$**

In this part, we examine diagonal operators  $A$  on  $l_p, 1 \leq p < +\infty$  or  $c_0$ , in terms of  $L_p$ -regularity, for  $1 \leq p \leq +\infty$ .

Let us consider the linear operator  $A$  on  $l_p, 1 \leq p < +\infty$  or  $c_0$  which is defined on the unit vector basis  $(e_n)_{n \in \mathbb{N}}$  by

$$A(e_n) = z_n e_n$$

where  $(z_n)_{n \in \mathbb{N}}$  is a sequence of complex numbers which lies in a sector  $D_\phi, 0 \leq \phi < \pi/2$  defined by  $D_\phi = \{z \in \mathbb{C}, \arg(z) \leq \phi\}$ .

Then we have:

**THEOREM 6.** *On  $c_0, CP_A$  is  $L_\infty$ - and  $L_2$ -regular and if  $A$  is unbounded, it is not  $L_1$ -regular.*

*On  $l_1, CP_A$  is  $L_1$ - and  $L_2$ -regular and if  $A$  is unbounded, it is not  $L_\infty$ -regular.*

On  $l_p$ ,  $1 < p < +\infty$ ,  $CP_A$  is  $L_2$ -regular and if  $A$  is unbounded, it is not  $L_1$ - and  $L_\infty$ -regular.

*Proof.* On  $c_0$ , the  $L_\infty$ -regularity of  $CP_A$  is obvious and was mentioned in [B] in the case where  $z_n \geq 0$  for all  $n \in \mathbb{N}$ . Theorem 5 proves that if  $A$  is not bounded, then  $CP_A$  is not  $L_1$ -regular.

Let us prove the  $L_2$ -regularity; we have to show that there is a constant  $C$  such that, for all  $(f_n)_{n \in \mathbb{N}} \in L_2(c_0)$ ,

$$\int_0^T \left| \text{Sup}_{n \in \mathbb{N}} z_n e^{-z_n t} \int_0^t e^{z_n s} f_x(s) ds \right|^2 dt \leq C^2 \int_0^T \left| \text{Sup}_{n \in \mathbb{N}} f_n(t) \right|^2 dt$$

Let  $f(t) = \text{Sup}_{n \in \mathbb{N}} |f_n(t)| = \|f_n(t)\|_{c_0}$  and  $\lambda_n = \text{Re } z_n$ . Then,  $f$  belongs to  $L_2$  and, changing  $C$  into  $C/\cos \phi$ , it is sufficient to prove

$$\int_0^T \left( \text{Sup}_{n \in \mathbb{N}} \lambda_n e^{-\lambda_n t} \int_0^t e^{\lambda_n s} f(s) ds \right)^2 dt \leq C^2 \int_0^T f(t)^2 dt$$

Let us call  $f_\lambda$  the function defined by

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

Then, setting  $\mu = \lambda t$ , for  $t > 0$  and  $\lambda > 0$  we can write

$$\begin{aligned} f_\lambda(t) &= \frac{\mu}{t} \int_0^t e^{-\frac{\mu}{t}(t-s)} f(s) ds \\ &= \frac{\mu}{t} \int_0^t e^{\frac{\mu}{t}u} f(t-u) du \\ &\leq \frac{\mu}{t} \sum_{k=0}^{+\infty} \int_{kt/\mu}^{(k+1)t/\mu} e^{-\frac{\mu}{t}u} f(t-u) du \\ &\leq \frac{\mu}{t} \sum_{k=0}^{+\infty} e^{-k} \int_{kt/\mu}^{(k+1)t/\mu} f(t-u) du \\ &\leq e \frac{\mu}{t} \sum_{k=0}^{+\infty} e^{-k} \int_0^{kt/\mu} f(t-u) du \\ &= e \frac{\mu}{t} \sum_{k=0}^{+\infty} e^{-k} \int_{t-(k/\mu)t}^t f(s) ds \\ &= e \sum_{k=0}^{+\infty} k e^{-k} \left( \frac{\mu}{kt} \int_{t-(k/\mu)t}^t f(s) ds \right) \\ &\leq e \sum_{k=0}^{+\infty} k e^{-k} (M_- f(t)) \end{aligned}$$

where

$$M_-f(t) = \text{Sup}_{x>0} \frac{1}{x} \int_{t-x}^t f(s) ds.$$

It is well known that the *maximal unilateral function*  $M_-$  of Littlewood-Paley is bounded on  $L_p$  for  $1 < p \leq +\infty$ ; cf. [S]. So there exists a constant  $C$  such that

$$\begin{aligned} \int_0^T \left( \text{Sup}_{n \in \mathbb{N}} \lambda_n e^{-\lambda_n t} \int_0^t e^{\lambda_n s} f(s) ds \right)^2 dt &\leq \left( e \sum_{k=0}^{+\infty} k e^{-k} \right) \|M_-(f)\|_{L_2}^2 \\ &\leq C^2 \left( e \sum_{k=0}^{+\infty} k e^{-k} \right)^2 \|f\|_{L_2}^2 \end{aligned}$$

This proves the  $L_2$ -regularity of  $\text{CP}_A$  on  $c_0$ .

This computation is also a consequence of Theorem 2 of [S, p. 63].

On  $l_1$ , the  $L_1$ -regularity is proved in Proposition 4 if  $z_n \geq 0$ . The proof of the general case is similar. Theorem 8 proves that if  $A$  is not bounded, the  $\text{CP}_A$  is not  $L_\infty$ -regular.

To prove the  $L_2$ -regularity, we proceed by duality, as in Proposition 1. We have to prove that there exists a constant  $C$  such that, for all  $(f_n)_{n \in \mathbb{N}} \in L_2(l_1)$ ,

$$\int_0^T \left( \sum_{n=0}^{+\infty} \left| z_n e^{-z_n t} \int_0^t e^{z_n s} f_n(s) ds \right| \right)^2 dt \leq C^2 \int_0^T \left( \sum_{n=0}^{+\infty} |f_n(t)| \right)^2 dt$$

Define  $f$  by

$$f(t) = \sum_{n=0}^{+\infty} |f_n(t)| = \|(f_n)_{n \in \mathbb{N}}\|_{l_1}$$

and, as before, set  $\lambda_n = \text{Re } z_n$ . Then,  $f$  belongs to  $L_2$  and, again changing  $C$  into  $C/\cos \phi$ , it is sufficient to show that

$$\int_0^T \left( \sum_{n=0}^{+\infty} \lambda_n e^{-\lambda_n t} \int_0^t e^{\lambda_n s} f(s) ds \right)^2 dt \leq C^2 \int_0^T f(t)^2 dt$$

Let  $g(t)$  belong to  $L_2$ . Then we can write, for all  $\lambda > 0$ ,

$$\int_0^T \left\langle \lambda e^{-\lambda t} \int_0^t e^{\lambda s} f(s) ds, g(t) \right\rangle dt = \int_0^T \left\langle f(s), \lambda \int_s^T e^{\lambda(s-t)} g(t) dt \right\rangle ds$$

As in the case of  $c_0$ , if we replace  $t$  by  $u = s - t$  and  $\lambda$  by  $\mu = \lambda(T - s)$ , a similar computation easily gives that for  $s < T$ ,

$$g_\lambda(s) = \lambda \int_s^T e^{\lambda(s-t)} g(t) dt \leq \sum_{k=0}^{+\infty} (k + 1) e^{-(k+1)} \times \left( \frac{\mu}{(k + 1)(T - s)} \int_s^{s + ((k+1)(T-s)/\mu)} g(t) dt \right) \leq \sum_{k=0}^{+\infty} (k + 1) e^{-(k+1)} M_+ g(s)$$

where

$$M_+ g(s) = \sup_{x>0} \frac{1}{x} \int_s^{s+(1/x)} g(t) dt.$$

As before, the maximal unilateral function  $M_+$  of Littlewood-Paley is bounded on  $L_p$  for  $1 < p \leq +\infty$  [S] and this prove that there is a constant  $C$  such that

$$\|g_\lambda\|_{L_2} \leq C \sum_{k=0}^{+\infty} (k + 1) e^{-(k+1)} \|g\|_{L_2}$$

Thus, the inequalities of duality, proved above imply that

$$\int_0^T \left( \sum_{n=0}^{+\infty} \lambda_n e^{-\lambda_n t} \int_0^t e^{\lambda_n s} f(s) ds \right)^2 dt \leq C^2 \left( \sum_{k=0}^{+\infty} (k + 1) e^{-(k+1)} \right)^2 \int_0^T f(t)^2 dt$$

which proves the  $L_2$ -regularity of  $CP_A$ .

On  $l_p$ , the  $L_2$ -regularity of  $CP_A$  is a result of interpolation: the operator  $f \rightarrow Au$ , where  $u$  is the mild solution of  $CP_A$  is bounded on  $L_1(l_1)$  and on  $L_\infty(c_0)$  since  $CP_A$  is  $L_1$ -regular on  $l_1$  and  $L_\infty$ -regular on  $c_0$ . Thus, by interpolation, it is bounded on  $L_p(l_p)$ , which gives the  $L_p$ -regularity on  $l_p$  and thus the  $L_2$ -regularity as mentioned before. Since,  $l_p$  is U.M.D. for  $1 < p < +\infty$  and the unit vector basis is 1-unconditional, this result appears also as a consequence of Dore and Venni's theorem [DV].

If  $A$  is not bounded, then theorem 5 implies that  $CP_A$  is not  $L_1$ - or  $L_\infty$ -regular on  $l_p$ .

QUESTION. It would be interesting to know if the methods of Theorem 6 give an answer to the  $L_2$ -regularity of  $CP_A$  on  $l_p$ ,  $1 \leq p < +\infty$  or  $c_0$  for non-diagonal and unbounded operators  $A$ .

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