

1. On the Infinitesimal Generators and the Asymptotic Behavior of Nonlinear Contraction Semi-Groups

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1. Introduction. Throughout this paper, let X be a Banach space, $A: D(A)(\subset X) \rightarrow X$ be a dissipative operator satisfying range condition

(R) $R(I-tA) \supset \overline{D(A)}$ (the closure of $D(A)$) for every $t > 0$, where I denotes the identity, $J_t = (I-tA)^{-1}$ for $t > 0$, $\hat{D}(A) = \{x \in \overline{D(A)} : \lim_{t \rightarrow 0^+} \|J_t x - x\|/t < \infty\}$, and let $\{T(t) : t \geq 0\}$ be the nonlinear contraction semi-group on $\overline{D(A)}$ generated by A , i.e., $T(t)x = \lim_{\lambda \rightarrow 0^+} J_{\lambda}^{[t/\lambda]} x$ for $x \in \overline{D(A)}$ and $t \geq 0$, where $[\]$ denotes the Gaussian bracket (see [2]). We define $|Ax|$, $d(0, R(A))$, $\|Ax\|$ and A^0 by $|Ax| = \lim_{t \rightarrow 0^+} \|J_t x - x\|/t$ for $x \in \hat{D}(A)$, $d(0, R(A)) = \inf \{\|x\| : x \in R(A) \text{ (the range of } A)\}$, $\|Ax\| = \inf \{\|y\| : y \in Ax\}$ for $x \in D(A)$ and $A^0 x = \{y \in Ax : \|y\| = \|Ax\|\}$, respectively.

The purpose of this paper is to prove the following theorems.

Theorem 1. *Suppose that X^* (the dual of X) has Fréchet differentiable norm. Then we have the following: (i) For each $x \in \hat{D}(A)$, $\lim_{t \rightarrow 0^+} t^{-1}(T(t)x - x)$ and $\lim_{t \rightarrow 0^+} t^{-1}(J_t x - x)$ both exist and are equal. Define A^* by $A^* x = \lim_{t \rightarrow 0^+} t^{-1}(T(t)x - x)$ for $x \in \hat{D}(A)$. Then A^* is the infinitesimal generator of $\{T(t) : t \geq 0\}$. (ii) $(\overline{A})^0$ is single-valued, $D((\overline{A})^0) = D(\overline{A}) = \hat{D}(A)$ and $(\overline{A})^0 = A^*$, where \overline{A} denotes the closure of A .*

Theorem 2. *Suppose that X^* has Fréchet differentiable norm. Then we have the following: (i) There exists an $x_0 \in X$ such that $\lim_{t \rightarrow \infty} t^{-1}T(t)x = \lim_{t \rightarrow \infty} t^{-1}J_t x = x_0$ for all $x \in \overline{D(A)}$. (ii) x_0 is the unique point of least norm in $\overline{R(A)}$.*

Theorem 1 generalizes Plant's results [6, Theorems 2 and 5]. Plant proved (i) in Theorem 1 under the assumption that X is uniformly convex, and (ii) under the assumption that X is uniformly convex and X^* is strictly convex. Theorem 2 generalizes Reich's result [7, Theorem 3.3]. Reich proved (i) and (ii) in Theorem 2 under the assumption that X is uniformly convex, or X^* has Fréchet differentiable norm and X is (UG).

2. Lemmas. The following was proved in [1]:

Lemma 1. $\hat{D}(A) = \{x \in \overline{D(A)} : \lim_{t \rightarrow 0^+} \|T(t)x - x\|/t < \infty\}$, and $\lim_{t \rightarrow 0^+} \|T(t)x - x\|/t = |Ax|$ ($\equiv \lim_{t \rightarrow 0^+} \|J_t x - x\|/t$) for every $x \in \hat{D}(A)$.

The following lemma is due to Plant [6, (2.10)].

Lemma 2. Let $x \in \overline{D(A)}$. Then for every $s, t > 0$

$$\|T(s)x - J_t x\| \leq (1-s/t)\|J_t x - x\| + (2/t) \int_0^s \|T(r)x - x\| dr.$$

Lemma 3. Let $x \in \overline{D(A)}$. Then $\lim_{t \rightarrow \infty} \|T(t)x\|/t = \lim_{t \rightarrow \infty} \|J_t x\|/t = d(0, R(A))$.

Proof. It is known that $\lim_{t \rightarrow \infty} \|J_t x\|/t = d(0, R(A))$ (see [7, Lemma 2.1]). Let $v \in R(A)$. Then there is a $u \in D(A)$ such that $v \in Au$. Since $u = J_\lambda(u - \lambda v)$ for $\lambda > 0$ and each J_λ is a contraction (i.e., $\|J_\lambda y - J_\lambda z\| \leq \|y - z\|$ for $y, z \in D(J_\lambda)$), we have

$$(1) \quad \|J_i^2 x - u\| \leq \|J_i^{i-1} x - u\| + \lambda \|v\| \quad \text{for } \lambda > 0 \text{ and } i \geq 1.$$

Let $t > \lambda > 0$ and add (1) for $i = 1, 2, \dots, [t/\lambda]$. Then $\|J_\lambda^{[t/\lambda]} x - u\| \leq \|x - u\| + t\|v\|$. Letting $\lambda \rightarrow 0+$, we have that $\|T(t)x - u\| \leq \|x - u\| + t\|v\|$ for $t > 0$ and then $\limsup_{t \rightarrow \infty} \|T(t)x\|/t \leq \|v\|$. Hence $\limsup_{t \rightarrow \infty} \|T(t)x\|/t \leq d(0, R(A))$. By Lemma 2 and $\|J_t x - x\| - \|T(s)x - x\| \leq \|T(s)x - J_t x\|$,

$$\|T(s)x - x\| \geq (s/t)\|J_t x - x\| - (2/t) \int_0^s \|T(r)x - x\| dr$$

for $t, s > 0$. Letting $t \rightarrow \infty$, $\|T(s)x - x\| \geq d(0, R(A))s$ for $s > 0$ and hence $\liminf_{s \rightarrow \infty} \|T(s)x\|/s \geq d(0, R(A))$. This completes the proof.

3. Proof of Theorems. It is known that X^* has Fréchet differentiable norm if and only if X is reflexive, and strictly convex and has the following property (A). (See [3].)

(A) If $w\text{-}\lim_{n \rightarrow \infty} x_n = x$ and $\lim_{n \rightarrow \infty} \|x_n\| = \|x\|$, then $\lim_{n \rightarrow \infty} x_n = x$.

Here $w\text{-}\lim_{n \rightarrow \infty} x_n$ denotes the weak limit of $\{x_n\}$.

Let $x \in D(A)$, and let $f(\cdot) : (0, \infty) \rightarrow X^*$ be a function such that $f(t) \in F(t^{-1}(J_t x - x))$ for $t > 0$, where $F(u) = \{u^* \in X^* : (u, u^*) = \|u\|^2 = \|u^*\|^2\}$ for $u \in X$ and (u, u^*) denotes the value of u^* at u . By the resolvent identity, $\|J_t x - J_s x\| = \|J_s((s/t)x + (1-s/t)J_t x) - J_s x\| \leq (1-s/t)\|J_t x - x\|$ for $t > s > 0$. Combining this with $\text{Re}(J_s x - x, f(t)) \geq \|J_t x - x\|^2/t - \|J_s x - J_t x\| \|J_t x - x\|/t$, we have that $\text{Re}(s^{-1}(J_s x - x), f(t)) \geq \|J_t x - x\|^2/t^2$ for $t > s > 0$, where $\text{Re}(u, u^*)$ denotes the real part of (u, u^*) . By $\text{Re}(T(\sigma)x - x, f(t)) \geq \|J_t x - x\|^2/t - \|T(\sigma)x - J_t x\| \|J_t x - x\|/t$ and Lemma 2,

$$\text{Re}(\sigma^{-1}(T(\sigma)x - x), f(t))$$

$$\geq \|J_t x - x\|^2/t^2 - (2/t^2)\|J_t x - x\| (1/\sigma) \int_0^\sigma \|T(r)x - x\| dr$$

for $t, \sigma > 0$. Consequently we have

$$\text{Re}(s^{-1}(J_s x - x) + \sigma^{-1}(T(\sigma)x - x), f(t))$$

$$(2) \quad \geq 2\|J_t x - x\|^2/t^2 - (2/t^2)\|J_t x - x\| (1/\sigma) \int_0^\sigma \|T(r)x - x\| dr$$

for $t > s > 0$ and $\sigma > 0$.

Proof of Theorem 1. (i) Let $x \in \hat{D}(A)$, and let $\{s_k\}$ and $\{\sigma_k\}$ be sequences of positive numbers such that $s_k \rightarrow 0$ and $\sigma_k \rightarrow 0$ as $k \rightarrow \infty$. Since X is reflexive and $\lim_{s \rightarrow 0+} \|T(s)x - x\|/s = \lim_{s \rightarrow 0+} \|J_s x - x\|/s = \|Ax\| < \infty$ by Lemma 1, there exist $u, v \in X$ and $\{k_i\}, \{k'_i\}$ (subsequences of

$\{k\}$ such that $w\text{-}\lim_{i \rightarrow \infty} s_{k_i}^{-1}(J_{s_{k_i}}x - x) = u$ and $w\text{-}\lim_{i \rightarrow \infty} \sigma_{k'_i}^{-1}(T(\sigma_{k'_i})x - x) = v$. Putting $s = s_{k_i}$, $\sigma = \sigma_{k'_i}$ in (2) and letting $i \rightarrow \infty$, we have

$$(3) \quad \operatorname{Re}(u+v, f(t)) \geq 2 \|J_t x - x\|^2 / t^2 \quad \text{for } t > 0.$$

Since X^* is reflexive and $\|f(t)\| = \|J_t x - x\|/t$, there exists an $f \in X^*$ and a sequence $\{t_n\}$, $t_n > 0$, with $\lim_{n \rightarrow \infty} t_n = 0$ such that $w\text{-}\lim_{n \rightarrow \infty} f(t_n) = f$. Therefore by (3)

$$(4) \quad \operatorname{Re}(u+v, f) \geq 2 \|Ax\|^2.$$

Noting that $\|u\| \leq \|Ax\|$, $\|v\| \leq \|Ax\|$ and $\|f\| \leq \|Ax\|$, it follows from (4) that $\|u+v\| = \|u\| + \|v\|$ and $\|u\| = \|v\| = \|Ax\|$. So, by strict convexity of X , we have that $u = v$. Consequently, $w\text{-}\lim_{s \rightarrow 0^+} s^{-1}(J_s x - x)$ and $w\text{-}\lim_{\sigma \rightarrow 0^+} \sigma^{-1}(T(\sigma)x - x)$ both exist and $w\text{-}\lim_{s \rightarrow 0^+} s^{-1}(J_s x - x) = w\text{-}\lim_{\sigma \rightarrow 0^+} \sigma^{-1}(T(\sigma)x - x) = v$. Moreover,

$$\lim_{s \rightarrow 0^+} \|J_s x - x\|/s = \lim_{\sigma \rightarrow 0^+} \|T(\sigma)x - x\|/\sigma = \|Ax\| = \|v\|.$$

Since X has the property (A), we obtain $\lim_{s \rightarrow 0^+} s^{-1}(J_s x - x) = v = \lim_{\sigma \rightarrow 0^+} \sigma^{-1}(T(\sigma)x - x)$. It follows from Lemma 1 that A^* is the infinitesimal generator of $\{T(t) : t \geq 0\}$. (The infinitesimal generator A_0 of the semi-group is defined by $A_0 z = \lim_{h \rightarrow 0^+} h^{-1}(T(h)z - z)$ whenever the limit exists.) (ii) Note that \bar{A} is a closed dissipative operator and $(I - t\bar{A})^{-1}x = J_t x$ for $x \in D(\bar{A})$ and $t > 0$. Since $\|J_t x - x\|/t = \|(I - t\bar{A})^{-1}x - x\|/t \leq \|\bar{A}x\|$ for $x \in D(\bar{A})$ and $t > 0$, we have that $D((\bar{A})^0) \subset D(\bar{A}) \subset \hat{D}(A)$. Let $x \in \hat{D}(A)$. Then $t^{-1}(J_t x - x) \in A J_t x \subset \bar{A} J_t x$ for $t > 0$,

$$\lim_{t \rightarrow 0^+} J_t x = x \quad \text{and} \quad \lim_{t \rightarrow 0^+} t^{-1}(J_t x - x) = A^* x.$$

The closedness of \bar{A} implies that $x \in D(\bar{A})$ and $A^* x \in \bar{A}x$. But $\|A^* x\| \leq \|\bar{A}x\|$ by $\|J_t x - x\|/t \leq \|\bar{A}x\|$. Consequently, $x \in D((\bar{A})^0)$ and $A^* x \in (\bar{A})^0 x$. Therefore $D((\bar{A})^0) = D(\bar{A}) = \hat{D}(A)$ and $A^* \subset (\bar{A})^0$. To show that $(\bar{A})^0 = A^*$, let $x \in D((\bar{A})^0)$ and $z \in (\bar{A})^0 x$. Since $t^{-1}(J_t x - x) \in \bar{A} J_t x$, the dissipativity of \bar{A} implies

$$\|J_t x - x - \lambda(t^{-1}(J_t x - x) - z)\| \geq \|J_t x - x\| \quad \text{for } \lambda > 0 \text{ and } t > 0.$$

Put $\lambda = t/2$. Then we have $\|t^{-1}(J_t x - x) + z\| \geq 2 \|J_t x - x\|/t$ for $t > 0$. Letting $t \rightarrow 0^+$, $\|A^* x + z\| \geq 2 \|A^* x\|$ and hence $\|A^* x + z\| = 2 \|A^* x\| = \|A^* x\| + \|z\|$. By strict convexity of X , $z = A^* x$. This completes the proof.

Remark 1. The proof of Theorem 1 (i) shows that if X is reflexive and strictly convex, then for every $x \in \hat{D}(A)$ $w\text{-}\lim_{t \rightarrow 0^+} t^{-1}(T(t)x - x)$ and $w\text{-}\lim_{t \rightarrow 0^+} t^{-1}(J_t x - x)$ both exist and are equal.

Proof of Theorem 2. Put $d = d(0, R(A)) (=d(0, \bar{R}(\bar{A})))$ and let $x \in \bar{D}(\bar{A})$. (i) Since $\|f(t)\| = \|J_t x - x\|/t \rightarrow d$ as $t \rightarrow \infty$ (by Lemma 3), there exists an $f \in X^*$ and a sequence $\{t_n\}$ with $\lim_{n \rightarrow \infty} t_n = \infty$ such that $w\text{-}\lim_{n \rightarrow \infty} f(t_n) = f$. By (2) we get

$$(5) \quad \operatorname{Re}(s^{-1}(J_s x - x) + \sigma^{-1}(T(\sigma)x - x), f) \geq 2d^2 \quad \text{for } s, \sigma > 0.$$

Let $\{s_k\}$ and $\{\sigma_k\}$ be sequences such that $s_k \rightarrow \infty$ and $\sigma_k \rightarrow \infty$ as $k \rightarrow \infty$. Since $\lim_{s \rightarrow \infty} \|T(s)x - x\|/s = \lim_{s \rightarrow \infty} \|J_s x - x\|/s = d$ by Lemma 3, there

exist $u, v \in X$ and $\{k_i\}, \{k'_i\}$ (subsequences of $\{k\}$) such that $w\text{-}\lim_{i \rightarrow \infty} S_{k_i}^{-1}(J_{S_{k_i}}x - x) = u$ and $w\text{-}\lim_{i \rightarrow \infty} \sigma_{k'_i}^{-1}(T(\sigma_{k'_i})x - x) = v$. Then by (5) we have that $\text{Re}(u + v, f) \geq 2d^2$. Using the same argument in the proof of Theorem 1, we see that $\lim_{t \rightarrow \infty} t^{-1}T(t)x$ and $\lim_{t \rightarrow \infty} t^{-1}J_t x$ both exist and are equal. Put $x_0 = \lim_{t \rightarrow \infty} t^{-1}J_t x$. Since $T(t)$ and J_t are contractions, $\lim_{t \rightarrow \infty} t^{-1}T(t)z = \lim_{t \rightarrow \infty} t^{-1}J_t z = x_0$ for all $z \in \overline{D(A)}$. (ii) It is easy to see that x_0 is a point of least norm in $\overline{R(A)}$. We now prove the uniqueness. Let $y \in D(A)$ and $z \in Ay$. Since A is dissipative, $\|J_t x - y - \lambda(t^{-1}(J_t x - x) - z)\| \geq \|J_t x - y\|$ for $\lambda, t > 0$. Put $\lambda = t/2$. Then we have $\|t^{-1}J_t x + z + t^{-1}(x - 2y)\| \geq 2\|J_t x - y\|/t$ for $t > 0$. Letting $t \rightarrow \infty$, $\|x_0 + z\| \geq 2d$. Consequently, $\|x_0 + w\| \geq 2d$ for every $w \in \overline{R(A)}$. In particular, let $w \in \overline{R(A)}$ and $\|w\| = d$. Then $\|x_0 + w\| = \|x_0\| + \|w\| = 2d$. By strict convexity of X , $w = x_0$. This completes the proof.

Remark 2. It follows from the proof of Theorem 2 (i) that if X is reflexive and strictly convex then there exists an $x_0 \in X$ such that $w\text{-}\lim_{t \rightarrow \infty} t^{-1}T(t)x = w\text{-}\lim_{t \rightarrow \infty} t^{-1}J_t x = x_0$ for every $x \in \overline{D(A)}$.

Corollary ([4]). Let C be a closed convex subset of X , $T: C \rightarrow C$ be a contraction and $x \in C$. (i) If X^* has Fréchet differentiable norm, then $\{n^{-1}T^n x\}$ is convergent to the unique point of least norm in $\overline{R(T-I)}$. (ii) If X is reflexive and strictly convex, then $\{n^{-1}T^n x\}$ is weakly convergent.

Proof. Put $A = T - I$. Then A is a dissipative operator satisfying (R). Let $\{T(t): t \geq 0\}$ be the contraction semi-group generated by A . It is known that $\|T(n)x - T^n x\| \leq \sqrt{n} \|Tx - x\|$ for $n \geq 1$ (see [5]). Now, the results follow from Theorem 2 and Remark 2.

Added in Proof. 1. Recently Prof. Reich informed me that he has obtained (i) in Theorems 1 and 2, and (ii) under an additional assumption that X is smooth. (See S. Reich "A note on the asymptotic behavior of nonlinear semigroups and the range of accretive operators, MRC Technical Summary Report # 2198 (1981)".)

2. Let \tilde{A} be a maximal dissipative operator in $\overline{D(A)}$ such that $\tilde{A} \supset A$. If X is reflexive and strictly convex then $(\tilde{A})^0$ is the weak infinitesimal generator of $\{T(t): t \geq 0\}$.

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