

On the convergence of nonlinear semi-groups II

By Isao MIYADERA¹⁾

(Received Oct. 2, 1968)

§ 1. Introduction.

Let X be a Banach space and let $\{T(\xi); \xi \geq 0\}$ be a family of (nonlinear) operators from X into itself satisfying the following conditions:

- (i) $T(0) = I$ (the identity) and $T(\xi + \eta) = T(\xi)T(\eta)$ for $\xi, \eta \geq 0$.
- (ii) For each $x \in X$, $T(\xi)x$ is strongly continuous in $\xi \geq 0$.
- (iii) There is a constant $\omega \geq 0$ such that

$$\|T(\xi)x - T(\xi)y\| \leq e^{\omega\xi} \|x - y\|$$

for $x, y \in X$ and $\xi \geq 0$.

We call such a family $\{T(\xi); \xi \geq 0\}$ simply *nonlinear semi-group of local type*. In particular, if $\omega = 0$, it is called a *nonlinear contraction semi-group*. We define the *infinitesimal generator* A_0 of $\{T(\xi); \xi \geq 0\}$ by

$$(1.1) \quad A_0x = \lim_{\delta \rightarrow 0^+} \delta^{-1}(T(\delta) - I)x$$

and the *weak infinitesimal generator* A' by

$$(1.2) \quad A'x = w\text{-}\lim_{\delta \rightarrow 0^+} \delta^{-1}(T(\delta) - I)x,$$

where the notation "*w-lim*" means the weak limit in X .

Throughout this paper it is assumed that the dual X^* of X is uniformly convex. Our purpose is to prove the following theorem.

THEOREM 1. *Let $\{T^{(k)}(\xi); \xi \geq 0\}_{k=1,2,3,\dots}$ be a sequence of nonlinear semi-groups of local type satisfying the stability condition*

$$(1.3) \quad \|T^{(k)}(\xi)x - T^{(k)}(\xi)y\| \leq e^{\omega\xi} \|x - y\|$$

for $\xi \geq 0$, k and $x, y \in X$, where ω is a non-negative constant independent of x, y, ξ and k . Let $A^{(k)}$ be the weak infinitesimal generator of $\{T^{(k)}(\xi); \xi \geq 0\}$ and assume $R(I - h_k A^{(k)}) = X$ for some $h_k \in (0, 1/\omega)$, and define $Ax = \lim_k A^{(k)}x$.

Suppose that

- (a) $D(A)$ (the domain of A) is dense in X ,
- (b) $\overline{R(I - h_0 A)} = X$ for some $h_0 \in (0, 1/\omega)$,

¹⁾ This work was partially supported by National Science Foundation Grant GP-8555.

where $\overline{R(I-h_0A)}$ denotes the strong closure of the range $R(I-h_0A)$.

Then the strong closure \bar{A} of A , which is not necessarily single-valued, generates a nonlinear semi-group $\{T(\xi); \xi \geq 0\}$ of local type (in sense of Theorem 2); and for each $x \in X$

$$(1.4) \quad T(\xi)x = \lim_k T^{(k)}(\xi)x \quad \text{for } \xi \geq 0,$$

and the convergence is uniform with respect to ξ in every finite interval.

REMARKS. 1°. A multi-valued operator T is called to be the strong closure of A if $G(T) = \overline{G(A)}$, where the notation $G(\cdot)$ denotes the graph of operator; and we write $T = \bar{A}$.

2°. If $\{T^{(k)}(\xi); \xi \geq 0\}$ ($k=1, 2, 3, \dots$) are linear semi-groups (in this case, each $A^{(k)}$ becomes the infinitesimal generator and $R(I-h_k A^{(k)}) = X$ holds automatically), then \bar{A} is single-valued; and the theorem is a special case of Trotter's theorem (see [9]).

3°. If we omit the condition (a), then \bar{A} generates a nonlinear semi-group $\{T(\xi); \xi \geq 0\}$ of local type defined on $\overline{D(A)}$ and (1.4) holds on $\overline{D(A)}$.

4°. It is easy to see that

$$(A^{(k)}x - A^{(k)}y, F(x-y)) \leq \omega \|x-y\|^2 \quad \text{for } x, y \in D(A^{(k)}),$$

where F is the duality map from X into X^* , i. e., $A^{(k)} - \omega I$ is dissipative; and hence the condition $R(I-h_k A^{(k)}) = X$ shows that $A^{(k)} - \omega I$ is m -dissipative.²⁾ Conversely if $A^{(k)} - \omega I$ is single-valued m -dissipative with dense domain, then $A^{(k)}$ is the weak infinitesimal generator of a nonlinear semi-group $\{T^{(k)}(\xi); \xi \geq 0\}$ of local type with (1.3) (see T. Kato [2] and S. Oharu [8]).

5°. In the previous paper [6] we discussed the case of $R(I-h_0A) = X$ under slightly different conditions.

We use the recent results on nonlinear semi-groups generated by multi-valued m -dissipative operators, obtained by Y. Kōmura [4, 5], T. Kato [3], and M.G. Crandall and A. Pazy [1]. In §2 we shall explain a part of their results related to ours. The proof of Theorem 1 is given in §3.

§2. Generation of nonlinear semi-groups.

A multi-valued operator A with domain $D(A)$ and range $R(A)$ in X is said to be *dissipative* if

$$\operatorname{Re}(x' - y', F(x - y)) \leq 0 \quad \text{for any } x' \in Ax, y' \in Ay,$$

where F is the duality map from X into X^* . If A is dissipative and $R(I - \alpha_0 A)$

2) See (3.1).

$= X^{\text{co}}$ for some $\alpha_0 > 0$, it is called to be *m-dissipative*.

In this section we shall sketch a construction and some properties of nonlinear semi-groups generated by multi-valued *m-dissipative* operators ([1], [3], [4] and [5]).

Throughout this section let $\omega \geq 0$ and let $A - \omega I$ be *m-dissipative*. It is obtained that the set Ax is convex and weakly closed for each $x \in D(A)$. According to Kato [3] we define the canonical restriction A^0 of A by

$$(2.1) \quad A^0x = \{y' ; y' \in Ax \text{ and } \|y'\| = \inf \{\|x'\| ; x' \in Ax\}\}$$

for $x \in D(A)$. Since X is reflexive and Ax is weakly closed, $A^0x \neq \emptyset$ for $x \in D(A)$; so that A^0 is a multi-valued dissipative operator with $D(A^0) = D(A)$. In particular if X is strictly convex, then A^0 is single-valued.

From the dissipativity of $A - \omega I$ we get

$$\|x - y - \alpha(x' - y')\| \geq (1 - \alpha\omega) \|x - y\|$$

for $x' \in Ax, y' \in Ay$ and $\alpha \in (0, 1/\omega)$; and hence for each $\alpha \in (0, 1/\omega)$ $(I - \alpha A)^{-1}$ exists as a single-valued operator defined on X and

$$(2.2) \quad \|(I - \alpha A)^{-1}x - (I - \alpha A)^{-1}y\| \leq (1 - \alpha\omega)^{-1} \|x - y\|$$

for $x, y \in X$. If we put

$$J_n = (I - n^{-1}A)^{-1} \quad \text{and} \quad A_n = n(J_n - I)$$

for $n > \omega$, then

$$(2.3) \quad A_nx \in AJ_nx \quad \text{for } x \in X,$$

$$(2.4) \quad \begin{cases} \|A_nx - A_ny\| \leq \frac{2n - \omega}{1 - n^{-1}\omega} \|x - y\| \\ \text{Re}(A_nx - A_ny, F(x - y)) \leq \omega(1 - n^{-1}\omega)^{-1} \|x - y\|^2 \end{cases}$$

for $x, y \in X$,

$$(2.5) \quad \|A_nx\| \leq (1 - n^{-1}\omega)^{-1} \|Ax\| \quad \text{for } x \in D(A),$$

where $\|Ax\| = \inf \{\|x'\| ; x' \in Ax\}$ (we note that $\|x'\| = \|Ax\|$ for all $x' \in A^0x$), and

$$(2.6) \quad \lim_{n \rightarrow \infty} J_nx = x \quad \text{for } x \in \overline{D(A)}.$$

It follows from (2.4) that each A_n generates a nonlinear semi-group $\{T_n(\xi); \xi \geq 0\}$ of local type satisfying

$$(2.7) \quad \|T_n(\xi)x - T_n(\xi)y\| \leq \exp\left(-\frac{\omega\xi}{1 - n^{-1}\omega}\right) \|x - y\|$$

for $x, y \in X$ and $\xi \geq 0$, and

3) It is known that $R(I - \alpha_0A) = X$ implies $R(I - \alpha A) = X$ for all $\alpha > 0$, if A is dissipative.

$$(2.8) \quad \left\{ \begin{array}{l} \text{for each } x \in X, T_n(\xi)x \in C^1([0, \infty); X)^{4)} \text{ and} \\ (d/d\xi)T_n(\xi)x = A_n T_n(\xi)x \text{ for } \xi \geq 0 \end{array} \right.$$

(for example, see the proof of Theorem 4.1 in [6]).

Notice that

$$(2.9) \quad \|A_n T_n(\xi)x\| \leq e^{c_n \xi} \|A_n x\| \leq e^{c_n \xi} d_n \|Ax\|$$

for $x \in D(A)$ and $\xi \geq 0$, where $c_n = \omega(1 - n^{-1}\omega)^{-1}$ and $d_n = (1 - n^{-1}\omega)^{-1}$.

Let $x \in D(A)$ and let $z_{mn}(\xi) = T_n(\xi)x - T_m(\xi)x$. We shall now estimate $z_{mn}(\xi)$. Note that $c_n \leq 2\omega$ and $d_n \leq 2$ for $n > 2\omega$. In the following let m and n be integers such that $m, n > 2\omega$. From (2.9)

$$(2.10) \quad \begin{aligned} \|z_{mn}(\eta)\| &\leq \int_0^\eta \|A_n T_n(\tau)x - A_m T_m(\tau)x\| d\tau \\ &\leq 4e^{2\omega\eta} \|Ax\| \eta, \end{aligned}$$

$$(2.11) \quad \begin{aligned} \|z_{mn}(\eta) - u_{mn}(\eta)\| &\leq n^{-1} \|A_n T_n(\eta)x\| + m^{-1} \|A_m T_m(\eta)x\| \\ &\leq \left(\frac{1}{n - \omega} + \frac{1}{m - \omega} \right) e^{2\omega\eta} \|Ax\| \end{aligned}$$

for $\eta \geq 0$, where $u_{mn}(\eta) = J_n T_n(\eta)x - J_m T_m(\eta)x$; and hence

$$(2.12) \quad \|u_{mn}(\eta)\| \leq \left(\frac{1}{n - \omega} + \frac{1}{m - \omega} \right) e^{2\omega\eta} \|Ax\| + \|z_{mn}(\eta)\|.$$

Since $\text{Re}(A_n T_n(\eta)x - A_m T_m(\eta)x, F(u_{mn}(\eta))) \leq \omega \|u_{mn}(\eta)\|^2$ by (2.3),

$$\begin{aligned} &\text{Re}(A_n T_n(\eta)x - A_m T_m(\eta)x, F(z_{mn}(\eta))) \\ &\leq \text{Re}(A_n T_n(\eta)x - A_m T_m(\eta)x, F(z_{mn}(\eta)) - F(u_{mn}(\eta))) + \omega \|u_{mn}(\eta)\|^2 \\ &\leq 4e^{2\omega\eta} \|Ax\| \|F(z_{mn}(\eta)) - F(u_{mn}(\eta))\| + \omega \|u_{mn}(\eta)\|^2; \end{aligned}$$

hence

$$(2.13) \quad \left\{ \begin{array}{l} \|z_{mn}(\xi)\|^2 = \int_0^\xi (d/d\eta) \|z_{mn}(\eta)\|^2 d\eta \\ = 2 \int_0^\xi \text{Re}(A_n T_n(\eta)x - A_m T_m(\eta)x, F(z_{mn}(\eta))) d\eta^{5)} \\ \leq 8e^{2\omega\xi} \|Ax\| \int_0^\xi \|F(z_{mn}(\eta)) - F(u_{mn}(\eta))\| d\eta \\ + 2\omega \int_0^\xi \|u_{mn}(\eta)\|^2 d\eta. \end{array} \right.$$

It follows from (2.12) and (2.13) that

4) $C^1([0, \infty); X)$ denotes the set of all strongly continuously differentiable X -valued functions on $[0, \infty)$.

5) See T. Kato [2; Lemma 1.3].

$$\begin{aligned} \|z_{mn}(\xi)\|^2 &\leq 8e^{2\omega\xi} \|Ax\| \int_0^\xi \|F(z_{mn}(\eta)) - F(u_{mn}(\eta))\| d\eta \\ &\quad + 4\omega \left(\frac{1}{n-\omega} + \frac{1}{m-\omega}\right)^2 e^{4\omega\xi} \|Ax\|^2 \xi + 4\omega \int_0^\xi \|z_{mn}(\eta)\|^2 d\eta. \end{aligned}$$

Consequently for any fixed $\beta > 0$ we have

$$\|z_{mn}(\xi)\|^2 \leq K_{mn}(\beta) + 4\omega \int_0^\xi \|z_{mn}(\eta)\|^2 d\eta$$

for $\xi \in [0, \beta]$, where

$$\begin{aligned} K_{mn}(\beta) &= 8e^{2\omega\beta} \|Ax\| \int_0^\beta \|F(z_{mn}(\eta)) - F(u_{mn}(\eta))\| d\eta \\ &\quad + 4\omega \left(\frac{1}{n-\omega} + \frac{1}{m-\omega}\right)^2 e^{4\omega\beta} \|Ax\|^2 \beta. \end{aligned}$$

From this integral inequality we get

$$(2.14) \quad \|z_{mn}(\xi)\| \leq \sqrt{K_{mn}(\beta)} e^{2\omega\xi} \quad \text{for } \xi \in [0, \beta].$$

Since F is uniformly continuous on any bounded set of X (see [2; Lemma 1.2]), (2.10) and (2.11) show that $K_{mn}(\beta) \rightarrow 0$ as $m, n \rightarrow \infty$. Therefore it follows from (2.14) that

$$(2.15) \quad \lim_{m,n} \|T_n(\xi)x - T_m(\xi)x\| = 0 \quad \text{uniformly in } \xi \in [0, \beta].$$

By (2.7), the above (2.15) holds good for each $x \in \overline{D(A)}$.

Now we define $\{T(\xi); \xi \geq 0\}$ by

$$(2.16) \quad T(\xi)x = \lim_n T_n(\xi)x \quad \text{for } \xi \geq 0 \text{ and } x \in \overline{D(A)}.$$

It is clear that $\{T(\xi); \xi \geq 0\}$ is a nonlinear semi-group of local type defined on $\overline{D(A)}$ such that

$$\|T(\xi)x - T(\xi)y\| \leq e^{\omega\xi} \|x - y\|$$

for $x, y \in \overline{D(A)}$ and $\xi \geq 0$. The following results are due to T. Kato [3].

THEOREM 2. (I) *The above $\{T(\xi); \xi \geq 0\}$ is a unique semi-group of local type satisfying the following conditions;*

(a) *for each $x \in D(A)$, $T(\xi)x$ is strongly absolutely continuous on every finite interval,*

(b) *for each $x \in D(A)$ ($= D(A^0)$), $T(\xi)x \in D(A)$ for all $\xi \geq 0$ and*

$$(d/d\xi)T(\xi)x \in A^0T(\xi)x \subset AT(\xi)x \quad \text{for a. e. } \xi,$$

where $(d/d\xi)T(\xi)x$ denotes the strong derivative of $T(\xi)x$.

(II) *In particular if X is uniformly convex, then*

(c) *for each $x \in D(A)$*

$$D^+T(\xi)x = A^0T(\xi)x \quad \text{for all } \xi \geq 0$$

and $A^0T(\xi)x$ is strongly right-hand continuous in $\xi \geq 0$, where $D^+T(\xi)x$ denotes the strong right-hand derivative of $T(\xi)x$,

(d) for each $x \in D(A)$ the strong derivative $(d/d\xi)T(\xi)x = A^0T(\xi)x$ exists and is strongly continuous except at a countable number of values ξ .

REMARKS. 1°. In case of $\omega = 0$ (i. e., A is m -dissipative), the above results have been given by T. Kato [3] (in this case, of course, $\{T(\xi); \xi \geq 0\}$ is a nonlinear contraction semi-group). And his results can be extended to our case (i. e., $A - \omega I$ ($\omega \geq 0$) is m -dissipative).

2°. In (I), if A is single-valued (so that $A^0 = A$), then it is known that A is the weak infinitesimal generator of $\{T(\xi); \xi \geq 0\}$ and for each $x \in D(A)$ $AT(\xi)x$ is weakly continuous in $\xi \geq 0$ (see T. Kato [2] and S. Oharu [8]).

§ 3. Proof of Theorem 1.

For $x, y \in D(A^{(k)})$ $\text{Re}(A^{(k)}x - A^{(k)}y, F(x - y))$

$$= \lim_{\xi \rightarrow 0^+} (\xi^{-1}[T^{(k)}(\xi)x - x] - \xi^{-1}[T^{(k)}(\xi)y - y], F(x - y)) \leq \omega \|x - y\|^2;$$

this shows that $A^{(k)} - \omega I$ are dissipative. Moreover it follows from the assumption $R(I - h_k A^{(k)}) = X$ that $R(I - \alpha_k(A^{(k)} - \omega I)) = X$ for each k , where $\alpha_k = h_k(1 - h_k\omega)^{-1}$. Thus we have

$$(3.1) \quad A^{(k)} - \omega I \text{ are } m\text{-dissipative.}$$

Fix k . From the arguments in § 2, for each $n > \omega$

$$(3.2) \quad \begin{cases} J_n^{(k)} = (I - n^{-1}A^{(k)})^{-1} \text{ exists and} \\ \|J_n^{(k)}x - J_n^{(k)}y\| \leq (1 - n^{-1}\omega)^{-1}\|x - y\| \quad \text{for } x, y \in X, \end{cases}$$

and if we put

$$(3.3) \quad A_n^{(k)} = n(J_n^{(k)} - I) (= A^{(k)}J_n^{(k)}, \text{ because } A^{(k)} \text{ is single-valued}),$$

then

$$(3.4) \quad \begin{cases} A_n^{(k)} \text{ is the infinitesimal generator of a nonlinear semi-group} \\ \{T_n^{(k)}(\xi); \xi \geq 0\} \text{ of local type such that } \|T_n^{(k)}(\xi)x - T_n^{(k)}(\xi)y\| \\ \leq \exp\left(\frac{\omega\xi}{1 - n^{-1}\omega}\right)\|x - y\| \text{ for } x, y \in X \text{ and } \xi \geq 0; \end{cases}$$

and for each $x \in \overline{D(A^{(k)})}$

$$(3.5) \quad T^{(k)}(\xi)x = \lim_n T_n^{(k)}(\xi)x \quad \text{for } \xi \geq 0.$$

Let $x \in D(A^{(k)})$ and put

$$z_{mn}^{(k)}(\eta) = T_n^{(k)}(\eta)x - T_m^{(k)}(\eta)x \quad \text{for } \eta \geq 0,$$

where m and n are integers such that $m, n > 2\omega$.

From (2.10), (2.12) and (2.14)

$$(3.6) \quad \|z_{mn}^{(k)}(\eta)\| \leq 4e^{2\omega\eta} \|A^{(k)}x\| \eta \quad \text{for } \eta \geq 0,$$

$$(3.7) \quad \|z_{mn}^{(k)}(\eta) - u_{mn}^{(k)}(\eta)\| \leq \left(\frac{1}{n-\omega} + \frac{1}{m-\omega}\right) e^{2\omega\eta} \|A^{(k)}x\|$$

for $\eta \geq 0$, where $u_{mn}^{(k)}(\eta) = J_n^{(k)} T_n^{(k)}(\eta)x - J_m^{(k)} T_m^{(k)}(\eta)x$, and

$$(3.8) \quad \|z_{mn}^{(k)}(\xi)\| \leq \sqrt{K_{mn}^{(k)}(\beta)} e^{2\omega\xi} \quad \text{for } \xi \in [0, \beta],$$

where

$$(3.9) \quad K_{mn}^{(k)}(\beta) = 8e^{2\omega\beta} \|A^{(k)}x\| \int_0^\beta \|F(z_{mn}^{(k)}(\eta)) - F(u_{mn}^{(k)}(\eta))\| d\eta \\ + 4\omega \left(\frac{1}{n-\omega} + \frac{1}{m-\omega}\right)^2 e^{4\omega\beta} \|A^{(k)}x\|^2 \beta.$$

(We note that $\| \|A^{(k)}x\| \| = \|A^{(k)}x\|$ because $A^{(k)}$ is single-valued.)

From the above estimations we have the following

LEMMA 1. Let $\beta > 0$. For each $x \in D(A)$ the convergence (3.5) is uniform with respect to k and $\xi \in [0, \beta]$.

PROOF. Let $x \in D(A)$. Since $\lim_k A^{(k)}x = Ax$, there exist k_0 and $M > 0$ such that $x \in D(A^{(k)})$ and $\|A^{(k)}x\| \leq M$ for $k \geq k_0$. It follows from (3.6) and (3.7) that the set

$$B = \{z_{mn}^{(k)}(\eta), u_{mn}^{(k)}(\eta); \eta \in [0, \beta], k \geq k_0 \text{ and } m, n > 2\omega\}$$

is bounded. Since F is uniformly continuous on B , for every $\varepsilon > 0$ there is $\delta = \delta_\varepsilon > 0$ such that $z, u \in B$ and $\|z - u\| < \delta$ imply $\|F(z) - F(u)\| < 2^{-1}K\varepsilon^2$, where $K = (8e^{2\omega\beta}M\beta)^{-1}$. Choose an integer $N (= N_\varepsilon)$ such that $N > 2\omega$ and $2(N - \omega)^{-1}e^{2\omega\beta}M \leq \min(\delta, \varepsilon/\sqrt{8\omega\beta})$.

Let $m, n > N$. By (3.7)

$$\|z_{mn}^{(k)}(\eta) - u_{mn}^{(k)}(\eta)\| < 2(N - \omega)^{-1}e^{2\omega\beta}M \leq \delta$$

for $\eta \in [0, \beta]$ and $k \geq k_0$, so that

$$\|F(z_{mn}^{(k)}(\eta)) - F(u_{mn}^{(k)}(\eta))\| < 2^{-1}K\varepsilon^2$$

for $\eta \in [0, \beta]$ and $k \geq k_0$. Hence

$$8e^{2\omega\beta} \|A^{(k)}x\| \int_0^\beta \|F(z_{mn}^{(k)}(\eta)) - F(u_{mn}^{(k)}(\eta))\| d\eta \\ \leq 8e^{2\omega\beta} M\beta 2^{-1}K\varepsilon^2 = \varepsilon^2/2,$$

and

$$4\omega \left(\frac{1}{n-\omega} + \frac{1}{m-\omega}\right)^2 e^{4\omega\beta} \|A^{(k)}x\|^2 \beta \\ \leq 4\omega \left(\frac{2}{N-\omega} e^{2\omega\beta} M\right)^2 \beta \leq \varepsilon^2/2.$$

Consequently $K_{mn}^{(k)}(\beta) \leq \varepsilon^2$ for $k \geq k_0$. Therefore it follows from (3.8) that

$$(3.10) \quad \sup_{\xi \in [0, \beta], k \geq k_0} \|T_n^{(k)}(\xi)x - T_m^{(k)}(\xi)x\| \leq e^{2\omega\beta}\varepsilon \quad \text{for } n, m > N.$$

Q. E. D.

Since $A^{(k)} - \omega I$ are dissipative (see (3.1)), the limit operator $A - \omega I$ is also dissipative. Combining this and $\overline{R(I - h_0 A)} = X$ (the assumption (b)) we have the following

LEMMA 2. For each $n > \omega$

$$(3.11) \quad \begin{cases} (I - n^{-1}A)^{-1} \text{ has a unique extension } J_n \text{ defined on } X \\ \text{such that } \|J_n x - J_n y\| \leq (1 - n^{-1}\omega)^{-1} \|x - y\| \text{ for } x, y \in X, \end{cases}$$

and

$$(3.12) \quad \overline{A} - \omega I \text{ is } m\text{-dissipative and } J_n = (I - n^{-1}\overline{A})^{-1}.$$

PROOF. At first we remark that

$$(3.13) \quad \overline{R(I - n^{-1}A)} = X \quad \text{for all } n > \omega \quad (\text{see S. Oharu [7; Lemma 4]}).$$

From the dissipativity of $A - \omega I$, for each $n > \omega$ $(I - n^{-1}A)^{-1}$ exists and

$$\|(I - n^{-1}A)^{-1}x - (I - n^{-1}A)^{-1}y\| \leq (1 - n^{-1}\omega) \|x - y\|$$

for $x, y \in R(I - n^{-1}A)$. Thus (3.11) follows from (3.13).

We shall now prove (3.12). Let $m, n > \omega$. For $x \in R(I - m^{-1}A)$

$$(I - n^{-1}A)(I - m^{-1}A)^{-1}x = (1 - m/n)(I - m^{-1}A)^{-1}x + (m/n)x,$$

so that

$$(I - m^{-1}A)^{-1}x = (I - n^{-1}A)^{-1}\{(1 - m/n)(I - m^{-1}A)^{-1}x + (m/n)x\}$$

i. e.,

$$J_m x = J_n \{(1 - m/n)J_m x + (m/n)x\}$$

for $x \in R(I - m^{-1}A)$. From $\overline{R(I - m^{-1}A)} = X$ we have

$$(3.14) \quad J_m x = J_n \{(1 - m/n)J_m x + (m/n)x\} \quad \text{for all } x \in X.$$

Consequently

$$(3.15) \quad R(J_n) = R(J_m),$$

$$(3.16) \quad n(x - J_n^{-1}x) = m(x - J_m^{-1}x) \quad \text{for } x \in D,$$

where D is the set $R(J_n)$ independent of $n > \omega$ and J_n^{-1} are multi-valued mappings defined by $J_n^{-1}x = \{y; J_n y = x\}$ (see S. Oharu [7; Lemma 6]).

Define \tilde{A} by

$$(3.17) \quad \tilde{A}x = n(x - J_n^{-1}x) \quad \text{for } x \in D.$$

It is easy to see that $\tilde{A} \supset A$ (i. e., $D \supset D(A)$ and $\tilde{A}x \ni Ax$ for $x \in D(A)$) and the graph $G(\tilde{A})$ of \tilde{A} is closed. Hence $G(\tilde{A}) \supset \overline{G(A)}$. Moreover $G(\tilde{A}) \subset \overline{G(A)}$. In fact, let $y \in \tilde{A}x$. There is $x' \in X$ such that $x = J_n x'$ and $y = n(x - x')$. Since

$\overline{R(I-n^{-1}A)} = X$, there exists a sequence $\{x_k\}$ in $D(A)$ such that $(I-n^{-1}A)x_k \rightarrow x'$ as $k \rightarrow \infty$. Hence

$$\begin{aligned} x_k &= J_n(I-n^{-1}A)x_k \rightarrow J_n x' = x, & \text{and} \\ Ax_k &\rightarrow n(x-x') = y. \end{aligned}$$

Thus $G(\tilde{A}) = \overline{G(A)}$ i.e., $\tilde{A} = \bar{A}$ (the strong closure of A). And then we get $J_n = (I-n^{-1}\bar{A})^{-1}$.

Finally we shall prove that $\bar{A} - \omega I$ is m -dissipative. For $x' \in \bar{A}x$ and $y' \in \bar{A}y$ there exist $\{x_k\}$ and $\{y_k\}$ in $D(A)$ such that $x_k \rightarrow x$, $Ax_k \rightarrow x'$ and $y_k \rightarrow y$, $Ay_k \rightarrow y'$. Since $\text{Re}((A-\omega I)x_k - (A-\omega I)y_k, F(x_k - y_k)) \leq 0$, it follows from the continuity of F that

$$\text{Re}((x' - \omega x) - (y' - \omega y), F(x - y)) \leq 0.$$

This shows that $\bar{A} - \omega I$ is dissipative. From $R(I-n^{-1}\bar{A}) = X$ for $n > \omega$ we have $R(I-\alpha(\bar{A}-\omega I)) = X$ for $\alpha > 0$. Thus $\bar{A} - \omega I$ is m -dissipative. Q. E. D.

REMARK. The above lemma is also true for multi-valued operators; i.e., if $A - \omega I$ is multi-valued dissipative and if $\overline{R(I-h_0A)} = X$ for some $h_0 \in (0, 1/\omega)$, then $\overline{R(I-hA)} = X$ for all $h \in (0, 1/\omega)$, and (3.11) and (3.12) hold good.

By Lemma 2 and Theorem 2, \bar{A} generates a nonlinear semi-group $\{T(\xi); \xi \geq 0\}$ ⁶⁾ of local type; and for each $x \in X$

$$(3.18) \quad T(\xi)x = \lim_n T_n(\xi)x$$

uniformly with respect to ξ in every finite interval, where $\{T_n(\xi); \xi \geq 0\}$ is a nonlinear semi-group of local type generated by $A_n = n(J_n - I)$ and

$$(3.19) \quad \|T_n(\xi)x - T_n(\xi)y\| \leq \exp\left(\frac{\omega\xi}{1-n^{-1}\omega}\right) \|x-y\|$$

for $x, y \in X$ and $\xi \geq 0$.

We shall show

$$(3.20) \quad \lim_k J_n^{(k)}x = J_nx \quad \text{for } x \in X \text{ and } n.$$

In fact, for $y = (I-n^{-1}A)x$

$$\begin{aligned} \|J_n^{(k)}y - J_ny\| &= \|J_n^{(k)}y - J_n^{(k)}(I-n^{-1}A^{(k)})x\| \\ &\leq (1-n^{-1}\omega)^{-1} \|y - (I-n^{-1}A^{(k)})x\| \\ &= n^{-1}(1-n^{-1}\omega)^{-1} \|A^{(k)}x - Ax\| \rightarrow 0 \text{ as } k \rightarrow \infty. \end{aligned}$$

Then (3.20) follows from $\overline{R(I-n^{-1}A)} = X$ (see (3.13)). Hence

$$(3.21) \quad \lim_k A_n^{(k)}x = A_nx \quad \text{for } x \in X \text{ and } n.$$

6) From the assumption (a) ($D(A)$ is dense in X), $\{T(\xi); \xi \geq 0\}$ is defined on X .

Since each A_n is Lipschitz continuous uniformly in $x \in X$ (see (2.4)), we have

$$(3.22) \quad R(I-hA_n) = X \quad \text{for sufficiently small } h > 0.$$

(This is really true for $h \in (0, (1/\omega) - n^{-1})$.)

Consequently, by Theorem 2.3 in [6], for each n we have

$$(3.23) \quad \sup_{0 \leq \xi \leq \beta} \|T_n^{(k)}(\xi)x - T_n(\xi)x\| \rightarrow 0 \quad (\text{as } k \rightarrow \infty)$$

for any $\beta > 0$ and $x \in X$.

We can now prove the convergence (1.4). Let $\beta > 0$ be arbitrarily fixed, and let $x \in D(A)$. From Lemma 1 and (3.18), for each $\varepsilon > 0$ there is an integer $N (= N_\varepsilon)$ such that

$$\begin{aligned} \sup_{0 \leq \xi \leq \beta} \|T^{(k)}(\xi)x - T_n^{(k)}(\xi)x\| &< \varepsilon/2 && \text{for } n > N \text{ and } k, \\ \sup_{0 \leq \xi \leq \beta} \|T_n(\xi)x - T(\xi)x\| &< \varepsilon/2 && \text{for } n > N. \end{aligned}$$

Thus for $n > N$ and k

$$\sup_{0 \leq \xi \leq \beta} \|T^{(k)}(\xi)x - T(\xi)x\| < \varepsilon + \sup_{0 \leq \xi \leq \beta} \|T_n^{(k)}(\xi)x - T_n(\xi)x\|.$$

Going $k \rightarrow \infty$, it follows from (3.23) that

$$(3.24) \quad \sup_{0 \leq \xi \leq \beta} \|T^{(k)}(\xi)x - T(\xi)x\| \rightarrow 0 \quad \text{as } k \rightarrow \infty.$$

Finally, by the stability condition (1.3) and $\overline{D(A)} = X$, (3.24) holds good for every $x \in X$. This completes the proof of Theorem 1.

Georgetown University, Washington, D. C.
and
Waseda University, Tokyo

References

- [1] M. G. Crandall and A. Pazy, Nonlinear semi-groups of contractions and dissipative sets, to appear.
- [2] T. Kato, Nonlinear semi-groups and evolution equations, J. Math. Soc. Japan, 19 (1967), 508-520.
- [3] T. Kato, Remarks on nonlinear accretive operators in Banach spaces (Address), Symposium on Nonlinear Functional Analysis, Chicago, April 1968.
- [4] Y. Kōmura, Nonlinear semi-groups in Hilbert space, J. Math. Soc. Japan, 19 (1967), 493-507.
- [5] Y. Kōmura, Differentiability of nonlinear semi-groups, J. Math. Soc. Japan, 21 (1969), 375-402.
- [6] I. Miyadera, On the convergence of nonlinear semi-groups, to appear in Tôhoku Math. J., 21 (1969).
- [7] S. Oharu, Note on the representation of semi-groups of nonlinear operators, Proc. Japan Acad., 42 (1966), 1149-1154.
- [8] S. Oharu, Nonlinear semi-groups in Banach space, to appear.
- [9] H. F. Trotter, Approximation of semi-groups of operators, Pacific J. Math., 8 (1958), 887-919.