

Asymptotic Strong Convergence of Nonlinear Contraction Semigroups

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Introduction

Let $S = \{S(t) : t \geq 0\}$ be a (nonlinear) contraction semigroup on a closed convex subset C of a Hilbert space H . In this note we study the asymptotic strong convergence of the orbits $S(t)x$ ($x \in C$) of S . In 1975 Bruck [5] discussed this problem for a nonlinear contraction semigroup S under the assumption that S is generated by the subdifferential $\partial\varphi$ of a proper lower semicontinuous convex functional φ , and that φ is even in the sense that $\varphi(x) = \varphi(-x)$ on its effective domain $\mathfrak{D}(\varphi) = \{x \in H : \varphi(x) < +\infty\}$. Since then a number of extended forms of Bruck's conditions for the asymptotic strong convergence have been obtained, for instance, in the works of [1], [4], [7], [8] and [10]. Here some other sufficient conditions on the generator A of S for the existence of strong limits of Cèsaro means $(1/t) \int_0^t S(\tau+h)x d\tau$ as well as those of orbits $S(t)x$ are investigated.

The present paper contains three results. The first result (Theorem 1) provides a sufficient condition for the strong convergence of the orbit of S generated by the subdifferential of a proper lower semicontinuous functional φ . This result extends the author's previous result in [10] and so involves the case in which φ is even. On the other hand, if S is generated by the subdifferential of φ which assumes a minimum in H and if there exists a real number $\lambda > \min \varphi$ such that the set $M_\mu = \{x \in D(\partial\varphi) : \varphi(x) \leq \lambda \text{ and } \|x\| \leq \mu\}$ is relatively compact for each $\mu > 0$, then it is proved that $S(t)x$ converges strongly to a minimum point of φ as $t \rightarrow \infty$. Our result involves this case as well. It turns out that Theorem 1 extends the above-mentioned two results which are of completely different types. The second result (Theorem 2) is concerned with the asymptotic strong convergence of the Cèsaro means of S as well as the orbits of S them-

selves. In this theorem an extended form of Gripenberg's condition [7] (that involves the oddness condition) is employed. Accordingly, our second result extends a result of Gripenberg in the case of Hilbert spaces. Moreover, in Assertion (2°) of Theorem 2, the strong convergence of the orbits of S is obtained under the so-called Tauberian condition, by applying a result due to Lorentz [9]. These results are stated in Section 1 along with some comments and the proofs of the theorems are given in section 2. Finally, in section 3, we discuss the linear perturbation problem for the proper lower semicontinuous *even* convex functionals. This problem was raised in [4] by H. Brezis and closely related to Theorem 1. Here we shall show (in Proposition 4) by presenting a counterexample that perturbations of linear functionals to *even* convex functionals are *not* necessarily possible as far as the asymptotic strong convergence is concerned.

§1. Main results.

Throughout this paper we assume that H is a real Hilbert space. Our first result is stated as follows:

THEOREM 1. *Let φ be a proper lower semicontinuous convex functional on H which assumes a minimum in H . Suppose that there exists a real number $\lambda > \min \varphi$, a Fréchet differentiable operator B in H and a continuous functional $\alpha: \mathfrak{R}(B) \times (0, \infty) \rightarrow (0, 1]$ satisfying the following conditions:*

(a) *The domain $\mathfrak{D}(B)$ of B contains the set $\{x \in \mathfrak{D}(\partial\varphi): \varphi(x) \leq \lambda\}$ and the inequality*

$$(1) \quad \varphi(x) \geq \varphi(Bx - \alpha_x(I - B)x)$$

holds for $x \in \mathfrak{D}(B)$ with $(I - B)x \neq 0$, where α_x denotes the value $\alpha(Bx, \|(B - I)x\|)$.

(b) *The set $\{Bx: x \in \mathfrak{D}(\partial\varphi), \varphi(x) \leq \lambda \text{ and } \|x\| \leq \mu\}$ is relatively compact for all $\mu > 0$.*

Then the solution $u(t) \equiv u(t, x)$ of the initial-value problem

$$(2) \quad \frac{d}{dt}u(t) \in -\partial\varphi(u(t)) \quad \text{a.e. } t \in (0, \infty), \quad u(0) = x$$

converges strongly to a minimum point (which may depend upon x) of φ as $t \rightarrow \infty$ for every initial value $x \in \text{cl}(\mathfrak{D}(\varphi)) = \text{cl}\{x \in H: \varphi(x) < +\infty\}$.

REMARK 1. Given an affine subspace X in H , suppose that the

inequality (1) holds with $B = \text{Proj}_X$ and $\alpha_x \equiv 1$. Then $\varphi(x) = \varphi(Bx - (I - B)x)$ for all $x \in \mathfrak{D}(\varphi)$, which means that φ is symmetric with respect to the affine subspace X . In particular, if φ is even, i.e., $\varphi(x) = \varphi(-x)$, then our conditions (a) and (b) hold with $B = \text{Proj}_{\{0\}} = 0$ and $\alpha_x \equiv 1$. In the case where B is a constant mapping $B(x) \equiv x_0$, Theorem 1 is reduced to the author's previous result [10] and is essentially contained in the work of Gripenberg [7].

Let A be a maximal monotone operator in H and S the contraction semigroup generated by $-A$.

We permit ourselves the common abbreviations, " $x_n \rightarrow x$ " and " $x_n \rightharpoonup x$ " in referring respectively to the strong convergence of $\{x_n\}$ to x and the weak convergence of $\{x_n\}$ to x .

We now introduce a condition for the operator A which is an extended form of Gripenberg's condition treated in [7]:

(i) There exist an element $z_0 \in A^{-1}(0)$ and a linear projection P with the following properties: For every $\varepsilon \in (0, 1)$, there exist constants $c_i = c_i(\varepsilon)$, $i = 1, 2, 3$, and

$$(3) \quad c_1\{(Py_1, x_1 - z_0) + (Py_2, x_2 - z_0)\} + c_2\{P(y_1 + y_2), x_1 + x_2 - 2z_0\} \\ + c_3\{(y_1, x_1 - z_0) + (y_2, x_2 - z_0)\} + (y_1 + y_2, x_1 + x_2 - 2z_0) \geq 0$$

holds for all $[x_j, y_j] \in A$ with $\|x_j\| \leq 1/\varepsilon$ and $\|(I - P)(x_j - z_0)\| \geq \varepsilon$, $j = 1, 2$.

Gripenberg treated the inequality (3) with $P = 0$. The inequality (3) may be regarded as an extension of the condition that $A \subset H \times H$ is symmetric with respect to $X \times \{0\}$ (i.e., $[x, y] \in A$ iff $[\text{Proj}_X x - (I - \text{Proj}_X)x, -y] \in A$), where X is an affine subspace of H with $z_0 \in X$. If $P = 0$ then $X = \{z_0\}$. In particular, if A is an odd mapping (i.e., $[x, y] \in A$ iff $[-x, -y] \in A$), then condition (i) holds with $P = 0$ and $X = \{0\}$. In this sense condition (i) is an extended form of the oddness condition for A .

Employing the above-mentioned condition (i), our second result is stated as follows:

THEOREM 2. Let $x_0 \in \text{cl}(\mathfrak{D}(A))$. (1°) Assume that condition (i) holds, and that

(ii) there exists a periodic function v with period ρ (i.e., $v(t + \rho) = v(t)$ for $t \geq 0$) such that $\lim_{t \rightarrow \infty} \|v(t) - z_0\|$ exists and $\lim_{t \rightarrow \infty} \|PS(t)x_0 - v(t)\| = 0$. Then we have

$$s\text{-}\lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t S(\tau + h)x_0 d\tau = z \in A^{-1}(0) \quad \text{uniformly in } h \in (0, \infty).$$

(2°) Suppose that $A^{-1}(0) \neq \emptyset$, and that condition (i) holds for a

compact linear projection P . Let

$$(iii) \quad s\text{-}\lim_{t \rightarrow \infty} \{S(t+h)x_0 - S(t)x_0\} = 0 \quad \text{for all } h > 0.$$

Then $S(t)x_0$ converges strongly to some point of $A^{-1}(0)$ as $t \rightarrow \infty$.

COROLLARY 3. Suppose that the graph of A is symmetric with respect to a closed affine subspace $X \times \{0\}$ of $H \times H$ in the sense that

$$(4) \quad [x, y] \in A \quad \text{iff} \quad [\text{Proj}_X x - (I - \text{Proj}_X)x, -y] \in A.$$

Then, for each $x \in \text{cl}(\mathfrak{D}(A))$, we have the convergence

$$s\text{-}\lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t S(\tau+h)x d\tau = z_x \in A^{-1}(0) \quad \text{uniformly in } h \in (0, \infty).$$

REMARK 2. Some sufficient conditions for (ii) to hold are in order.

(A) If $PS(t)x_0$ converges strongly to a point y as $t \rightarrow \infty$, then condition (ii) is automatically satisfied with $v(t) \equiv y$. In particular, if $P=0$, then $PS(t)x_0 \equiv 0$.

(B) Suppose that

(ii)' P is a compact linear projection, $A^{-1}(0) \neq \emptyset$ and $S(t+h)x_0 - S(t)x_0 \rightarrow 0$ as $t \rightarrow \infty$ for every $h > 0$.

Then it follows (see [6]) that $S(t)x_0$ converges weakly as $t \rightarrow \infty$, so that $PS(t)x_0$ converges strongly as $t \rightarrow \infty$.

(C) Assume:

(ii)'' A is demipositive (see [5]) and P is a compact linear projection. Then the weak convergence of $S(t)x_0$ as $t \rightarrow \infty$ is obtained as well.

(D) Suppose that

(ii)'' P is a compact linear projection, $A^{-1}(0) \neq \emptyset$ and

$$\lim_{t \rightarrow \infty} (\min \{\|y\| : y \in AS(t)x_0\}) \leq \lim_{t \rightarrow \infty} \left(\frac{1}{h} \|S(t+h)x_0 - S(t)x_0\| \right)$$

for every $h > 0$.

Then $S(t)x_0$ converges weakly as $t \rightarrow \infty$ (see [11; Theorem 10.5]).

REMARK 3. Assertion (2°) of Theorem 2 and Corollary 3 were obtained respectively in Gripenberg [6] and Baillon [1] in the case where $P=0$.

§2. Proof of theorems.

PROOF OF THEOREM 1. Let $x \in \text{cl}(\mathfrak{D}(\varphi))$ and let $u(t)$ be the associated solution of the equation (2). Let λ be a constant as mentioned in

Theorem 1. We recall that $u(t) \in \mathfrak{D}(\partial\varphi)$ for all $t > 0$ and that $\varphi(u(t))$ converges decreasingly to the minimum value of φ as $t \rightarrow \infty$. Thus there exists a point $t_0 > 0$ such that $\varphi(u(t)) \leq \lambda$ for all $t \geq t_0$. This means that $u(t) \in \mathfrak{D}(B)$ for all $t \geq t_0$. Moreover, since φ has a minimum point z in H , it follows from the definition of $\partial\varphi$ that

$$\frac{d}{dt} \|u(t) - z\|^2 = 2(u'(t), u(t) - z) \leq \{\varphi(z) - \varphi(u(t))\} \leq 0 \quad \text{a.e. } t \in (0, \infty).$$

From this we obtain $\|u(t)\| \leq \|u(t_0)\| + 2\|z\|$ for $t \geq t_0$, and so condition (b) implies that the set $\{Bu(t) : t \geq t_0\}$ is relatively compact in H .

Assume that $\liminf_{t \rightarrow \infty} \|(I - B)u(t)\| = 0$. Then there exists a sequence $\{t_n\}$ in $(0, \infty)$ such that $t_n \rightarrow \infty$ and $u(t_n) - Bu(t_n) \rightarrow 0$ as $n \rightarrow \infty$. On the other hand, the set $\{Bu(t) : t \geq t_0\}$ is relatively compact in H , so that there exists a subsequence $\{t_{n_j}\}$ of $\{t_n\}$ such that $\{Bu(t_{n_j})\}$ converges strongly. Therefore, the sequence $\{u(t_{n_j})\}$ converges strongly as $t_{n_j} \rightarrow \infty$. On the other hand, it is well-known (see [5]) that $u(t)$ converges weakly to a minimum point of φ as $t \rightarrow \infty$. Thus $u(t)$ converges strongly to a minimum point of φ as $t \rightarrow \infty$.

Next, assume that $\liminf_{t \rightarrow \infty} \|(I - B)u(t)\| \geq \varepsilon > 0$. Then there exists a point $T \geq t_0$ such that $\|(I - B)u(t)\| \geq \varepsilon/2$ for all $t \geq T$, so that the sets $\{Bu(t) : t \geq T\}$ and $\{\|(I - B)u(t)\| : t \geq T\}$ are relatively compact in H and $(0, \infty)$, respectively. Thus, it follows from the continuity of the functional α that

$$\delta \equiv \min \{\alpha(Bu(t), \|(I - B)u(t)\|) : t \geq T\} > 0$$

Moreover there exists a sequence $\{t_n\}$ such that $t_n \uparrow \infty$ and both $\{Bu(t_n)\}$ and $\{\|(I - B)u(t_n)\|\}$ converges as $n \rightarrow \infty$ in H and \mathbf{R} , respectively.

Fix an arbitrary point $t_n > T$ and define a functional $g : [T, t_n] \rightarrow \mathbf{R}$ by

$$g(t) = \frac{1 + \delta}{2} \{ \|Bu(t)\|^2 - \|Bu(t_n)\|^2 + \|(I - B)u(t)\|^2 - \|(I - B)u(t_n)\|^2 \} - \frac{\delta}{2} \|u(t) - u(t_n)\|^2.$$

Then, using the definition of subdifferential, we have

$$\begin{aligned} g'(t) &= (1 + \delta) \left\{ (u'(t), u(t) - Bu(t)) - \left(\frac{d}{dt} Bu(t), u(t) \right) \right\} - \delta (u'(t), u(t) - u(t_n)) \\ &= (u'(t), u(t) - Bu(t_n) + \delta(I - B)u(t_n)) + (1 + \delta) \frac{d}{dt} (u(t), Bu(t_n) - Bu(t)) \\ &\leq \varphi(Bu(t_n) - (I - B)u(t_n)) - \varphi(u(t)) + (1 + \delta) \frac{d}{dt} (u(t), Bu(t_n) - Bu(t)). \end{aligned}$$

On the other hand, one obtains

$$(5) \quad \varphi(Bu(t_n) - (I-B)u(t_n)) \leq \varphi(u(t_n)) \quad \text{for } t_n \geq t_1.$$

In fact, from the convexity of φ together with the inequality (1), it follows that for every $x \in \mathfrak{D}(\partial\varphi)$ with $(I-B)x \neq 0$ we have

$$\begin{aligned} \varphi(Bx) &= \varphi\left(\frac{\alpha}{1+\alpha}x + \frac{1}{1+\alpha}((1+\alpha)Bx - \alpha x)\right) \\ &\leq \frac{\alpha}{1+\alpha}\varphi(x) + \frac{1}{1+\alpha}\varphi((1+\alpha)Bx - \alpha x) \\ &\leq \frac{\alpha}{1+\alpha}\varphi(x) + \frac{1}{1+\alpha}\varphi(x) = \varphi(x), \end{aligned}$$

where $\alpha = \alpha(Bx, \|(I-B)x\|)$. Hence, if $0 \leq \delta \leq \alpha$, then

$$\begin{aligned} \varphi(Bx - \delta(I-B)x) &= \varphi\left(\frac{\alpha-\delta}{\alpha}Bx + \frac{\delta}{\alpha}(Bx - \alpha(I-B)x)\right) \\ &\leq \frac{\alpha-\delta}{\alpha}\varphi(Bx) + \frac{\delta}{\alpha}\varphi(Bx - \alpha(I-B)x) \\ &\leq \frac{\alpha-\delta}{\alpha}\varphi(x) + \frac{\delta}{\alpha}\varphi(x) = \varphi(x). \end{aligned}$$

Now, by virtue of the inequality (5) and the fact that $\varphi(u(t))$ is monotone nonincreasing, we have

$$g'(t) \leq (1+\delta)\frac{d}{dt}(u(t), Bu(t_n) - Bu(t)) \quad \text{a.e. } t \in [t_1, t_n].$$

Integrating both sides of this inequality over $[t_m, t_n]$ ($m < n$), we obtain

$$\begin{aligned} (6) \quad &\frac{1+\delta}{2}\{-\|Bu(t_m)\|^2 + \|Bu(t_n)\|^2 - \|(I-B)u(t_m)\|^2 + \|(I-B)u(t_n)\|^2\} \\ &+ \frac{\delta}{2}\|u(t_m) - u(t_n)\|^2 \\ &\leq -(1+\delta)(u(t_m), Bu(t_n) - Bu(t_m)). \end{aligned}$$

Let $n, m \rightarrow \infty$ in (6). Then the convergence of the sequences $\{Bu(t_n)\}$ and $\{\|(I-B)u(t_n)\|\}$ and the boundedness of $\{u(t_n)\}$ together yield that $\|u(t_m) - u(t_n)\| \rightarrow 0$. Thus $\{u(t_n)\}$ is a Cauchy sequence in H . Consequently, recalling that $u(t)$ converges weakly to a minimum point of φ as $t \rightarrow \infty$, we conclude that $u(t)$ converges strongly to a minimum point of φ as $t \rightarrow \infty$.

PROOF OF THEOREM 2. Let $x_0 \in \mathfrak{D}(A)$ and put $u(t) \equiv S(t)x_0$. We may assume without loss of generality that $z_0 = 0 \in A^{-1}(0)$. Then we have

$$\frac{d}{dt} \|u(t)\|^2 = 2(u'(t) - 0, u(t) - 0) \leq 0, \quad \text{and}$$

$$\frac{d}{dt} \|u(t+h) - u(t)\|^2 = 2(u'(t+h) - u'(t), u(t+h) - u(t)) \leq 0$$

for all $h > 0$ and a.e. $t \in (0, \infty)$. These relations imply that

$$(7) \quad \|u(t)\| \downarrow d_1 \quad \text{and} \quad \|u(t+h) - u(t)\| \downarrow \delta_h \quad \text{as} \quad t \rightarrow \infty$$

for some nonnegative numbers d_1 and δ_h .

Condition (ii) implies that $\|v(t)\| \equiv \text{const.}$ and

$$\|Pu(t)\| \rightarrow \|v(0)\| \quad \text{as} \quad t \rightarrow \infty.$$

Hence, by (7), we obtain the convergence

$$\|(I-P)u(t)\| \rightarrow d_2 \equiv (d_1^2 - \|v(0)\|^2)^{1/2} \quad \text{as} \quad t \rightarrow \infty.$$

At this point there are two cases to check. Suppose that $d_2 = 0$. In this case condition (ii) yields that $u(t) \rightarrow v(t)$ as $t \rightarrow \infty$, and hence $(1/t) \int_0^t u(\tau+h) d\tau$ converges strongly to $(1/\rho) \int_0^\rho v(\tau) d\tau (=z)$, uniformly for $h \in (0, \infty)$ as $t \rightarrow \infty$. Next, assume that $d_2 > 0$. Then there exists a constant $T \geq 0$ such that

$$\|(I-P)u(t)\| \geq \frac{d_2}{2} \quad \text{for} \quad t \geq T.$$

Put $\varepsilon = \min \{d_2/2, 1/\|u(0)\|\} > 0$. Since $[u(t), -u'(t)] \in A$ for a.e. t and

$$\|u(t)\| \leq \|u(0)\| \leq \frac{1}{\varepsilon} \quad \|(I-P)u(t)\| \geq \varepsilon \quad \text{for} \quad t \geq T,$$

we infer from (3) that

$$c_1 \left\{ \frac{d}{dt} \|Pu(t+h)\|^2 + \frac{d}{dt} \|Pu(t)\|^2 \right\} + c_2 \frac{d}{dt} \|Pu(t+h) + Pu(t)\|^2$$

$$+ c_3 \left\{ \frac{d}{dt} \|u(t+h)\|^2 + \frac{d}{dt} \|u(t)\|^2 \right\} + c_2 \frac{d}{dt} \|u(t+h) + u(t)\|^2 \leq 0$$

for every $h \geq 0$ and a.e. $t \in [T, \infty)$.

Integrate this inequality over $(j\rho, j\rho+k\rho)$ (where j and k are arbitrary positive integers with $j\rho \geq T$) to obtain

$$\begin{aligned}
& c_1\{\|Pu(h+(1+k)\rho)\|^2 - \|Pu(h+j\rho)\|^2 + \|Pu((j+k)\rho)\|^2 - \|Pu(j\rho)\|^2\} \\
& + c_2\{\|Pu(h+(j+k)\rho) + Pu((j+k)\rho)\|^2 - \|Pu(h+j\rho) + Pu(j\rho)\|^2\} \\
& + c_3\{\|u(h+(j+k)\rho)\|^2 - \|u(h+j\rho)\|^2 + \|u((j+k)\rho)\|^2 - \|u(j\rho)\|^2\} \\
& - \|u(h+(j+k)\rho) - u((j+k)\rho)\|^2 + \|u(h+j\rho) - u(j\rho)\|^2 + 2\|u(h+(j+k)\rho)\|^2 \\
& + 2\|u((j+k)\rho)\|^2 - 2\|u(h+j\rho)\|^2 - 2\|u(j\rho)\|^2 \leq 0
\end{aligned}$$

Moreover, we see from condition (ii) that

$$(10) \quad Pu(h+n\rho) \rightarrow v(h) \quad \text{as } n \rightarrow \infty \quad \text{for each } h \geq 0.$$

Let $k \rightarrow \infty$ in (9). Then, application of (7) and (10) yields

$$\begin{aligned}
\delta_k^2 & \leq \|u(h+j\rho) - u(j\rho)\|^2 \\
& \leq \delta_k^2 - c_1\{2\|v(h)\|^2 - \|Pu(h+j\rho)\|^2 - \|Pu(j\rho)\|^2\} \\
& \quad - c_2\{\|v(h) + v(0)\|^2 - \|Pu(h+j\rho) + Pu(j\rho)\|^2\} \\
& \quad - c_3\{2d_1^2 - \|u(h+j\rho)\|^2 - \|u(j\rho)\|^2\} - 4d_1^2 + 2\|u(h+j\rho)\|^2 + 2\|u(j\rho)\|^2.
\end{aligned}$$

Hence, (7) and (10) yield that $\lim_{j \rightarrow \infty} \|u(h+j\rho) - u(j\rho)\| = \delta_k$ uniformly in $h \geq 0$, so that the convergence $\lim_{t \rightarrow \infty} \|u(h+t) - u(t)\| = \delta_k$ holds uniformly in $h \geq 0$. Thus, by a result of Kobayasi and Miyadera [8] we have

$$s\text{-}\lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t S(\tau+h)x_0 d\tau = z \in A^{-1}(0) \quad \text{uniformly in } h \geq 0.$$

It is easy to see that this convergence also holds for $x_0 \in cl(\mathfrak{D}(A))$. Thus, we proved Assertion (1°).

By virtue of (A) and (B) of Remark 2, Assertion (2°) is a direct consequence of Assertion (1°) and Lorentz [9].

PROOF OF COROLLARY 3. Since A is a maximal monotone operator and $cl(\mathfrak{D}(A))$ is a convex subset of H , condition (4) yields that $\{\text{Proj}_X x : x \in cl(\mathfrak{D}(A))\} = X \cap cl(\mathfrak{D}(A)) \subset A^{-1}(0)$. Hence, for $x \in cl(\mathfrak{D}(A))$, $\text{Proj}_X S(t)x (= \text{Proj}_{X \cap cl(\mathfrak{D}(A))} S(t)x)$ converges strongly as $t \rightarrow \infty$. This is obtained in the same way as in the derivation of the convergence of $\text{Proj}_{A^{-1}(0)} S(t)x$ (cf., [10; Lemma 9.2]).

Fix an arbitrary point $z_0 \in X \cap cl(\mathfrak{D}(A))$ and define a linear projection P by $P = \text{Proj}_{X-z_0}$. Then, by (4), we have

$$\begin{aligned}
(y_1 - (-y_2), x_1 - (2Px_2 - x_2 + 2z_0 - 2Pz_0)) & \geq 0, \quad \text{and} \\
(y_2 - (-y_1), x_2 - (2Px_1 - x_1 + 2z_0 - 2Pz_0)) & \geq 0
\end{aligned}$$

for $[x_i, y_i] \in A$, $i=1, 2$. Here we have used the fact that $\text{Proj}_X x = \text{Proj}_{X-z_0}(x-z_0) + z_0 = Px - Pz_0 - z_0$. Summing up these inequalities, one

obtains

$$(y_1 + y_2, x_1 + x_2 - 2z_0) - (y_1 + y_2, Px_1 + Px_2 - 2Pz_0) \geq 0 .$$

Thus, condition (i) holds with $c_1 = c_3 = 0$ and $c_2 = -1$. Moreover, since $PS(t)x (= \text{Proj}_X x + Pz_0 + z_0)$ converges strongly as $t \rightarrow \infty$, it follows from (A) of Remark 2 that condition (ii) holds for each $x \in \text{cl}(\mathcal{D}(A))$.

Therefore, the assertion follows from Assertion (1°) of Theorem 2.

REMARK 4. The relationship between Theorems 1 and 2 may be stated as follows: If the operator B in Theorem 1 is a compact linear projection, then Theorem 1 can be derived from Assertion (2°) of Theorem 2 (cf., [7]).

§3. Linear perturbation to even convex functionals.

Assume that ψ is a proper l.s.c. even convex functional and let $f \in H$ be such that $\min_{z \in H} \{\psi(z) - (f, z)\}$ is achieved. Let $u(t)$ be the solution of $du/dt + \partial\psi(u) \ni f, u(0) = x$. Brezis raised in [3] the problem as to whether $u(t)$ converges strongly as $t \rightarrow \infty$.

In virtue of Theorem 1, $u(t)$ converges strongly if $\varphi \equiv \psi - f$ satisfies conditions (a) and (b) with $B = \text{Proj}_X$ and $X = \{rf : r \in \mathbb{R}\}$.

But, in general, $u(t)$ need not be strongly convergent, as stated below.

PROPOSITION 4. There exists a proper l.s.c. convex functional ψ and $f \in H$ such that (i) ψ is even; (ii) $\psi - f$ assumes a minimum in H ; but (iii) the solution $u(t)$ of the initial-value problem

$$du/dt + \partial\psi(u) \ni f, \quad u(0) = x$$

does not converge strongly as $t \rightarrow \infty$ for some $x \in \mathcal{D}(\psi)$.

The above-mentioned fact is asserted by the following example (which is motivated by that of Baillon):

EXAMPLE. We construct the aimed ψ and f in the space $H = l^2$. Let a_λ and b_λ be functionals on \mathbb{R}^2 defined by

$$a_\lambda(\xi, \eta) = -\frac{1}{2} \left(\frac{\pi}{2}\right)^2 \xi + \frac{\lambda}{2} \left(\frac{\pi}{2}\right)^{2-1} \eta ,$$

$$b_\lambda(\xi, \eta) = \begin{cases} [\tan^{-1} (|\xi|/|\eta|)]^2 \cdot (\xi^2 + \eta^2)^{1/2} + a_\lambda(|\xi|, |\eta|) & \text{if } \xi\eta \geq 0 \\ a_\lambda(\xi, \eta) & \text{if } \xi \leq 0 \text{ and } \eta \geq 0 \\ -a_\lambda(\xi, \eta) & \text{if } \xi \geq 0 \text{ and } \eta \leq 0 . \end{cases}$$

It is easy to check that a_λ is linear, while b_λ is even. We then demonstrate that $c_\lambda \equiv b_\lambda - a_\lambda$ is a nonnegative convex functional on R^2 provided that $\lambda \geq 1$. According to [1], c_λ is a convex functional on $R^+ \times R^+$ if $\lambda \geq 1$. On the other hand, c_λ is differentiable, on $R^2 \setminus \{0\}$ and

$$\text{grad } c_\lambda(\xi, 0) = 2a_\lambda \quad \text{for } \xi > 0.$$

Hence, from the defining inequality for the subdifferential, we have

$$c_\lambda(\xi, \eta) \geq 2a_\lambda(\xi, \eta), \quad (\xi, \eta) \in R^+ \times R^+.$$

But this inequality shows that $c_\lambda \geq 0$ on R^2 , and that c_λ is a convex functional on R^2 .

Now put

$$(11) \quad \lambda_i = \frac{\pi^2}{8} \frac{b}{b-1} b^i \quad (b = 1/\log 2), \quad i = 1, 2, 3, \dots,$$

and, for $\alpha = (\alpha_i)_{i \geq 1}$ ($\alpha_i > 0$), define f_α and ψ_α by

$$\begin{aligned} f_\alpha(x) &= \alpha_1 a_{\lambda_1}(x_1, x_2) + \dots + \alpha_n a_{\lambda_n}(x_n, x_{n+1}) + \dots \\ \psi_\alpha(x) &= \alpha_1 b_{\lambda_1}(x_1, x_2) + \dots + \alpha_n b_{\lambda_n}(x_n, x_{n+1}) + \dots, \end{aligned}$$

where $x = (x_i)_{i \geq 1} \in l^2$. Then, $\min(\psi_\alpha - f_\alpha) = 0$ and ψ_α is even for every $\alpha = (\alpha_i)_{i \geq 1}$.

Next, let $T_1 \geq 1, \dots, T_n \geq n, \dots$ and $\beta_1, \beta_2, \dots, \beta_n, \dots > 0$ be as in Lemma 6 of [2] and put $\varphi_\alpha \equiv \psi_\alpha - f_\alpha$ and $\varepsilon = 1/4$ in Lemma 6. Then, as is mentioned in [2], it follows that for every $n \geq 1$ one has

$$(12) \quad \|S_\alpha(T_i)x_1 - x_{i+1}\| \leq \varepsilon + \dots + \varepsilon^i \quad i = 1, 2, \dots, n$$

whenever $\alpha = (\alpha_i)_{i \geq 1}$ satisfies that $\alpha_i = \beta_i$, $i = 1, \dots, n$, where S_α refers the semigroup generated by $\partial\varphi_\alpha$ and $x_i \in l^2$ ($i \geq 1$) are as follows:

$$\begin{aligned} x_1 &= (1, 0, 0, \dots) \\ x_2 &= \left(0, \exp\left(-\frac{\pi^2}{8} \frac{1}{\lambda_1}\right), 0, 0, \dots\right) \\ x_i &= \left(0, 0, \dots, 0, \exp\left[-\frac{\pi^2}{8} \left(\frac{1}{\lambda_1} + \dots + \frac{1}{\lambda_{i-1}}\right)\right], 0, 0, \dots\right) \\ &\dots \end{aligned}$$

Since a_{λ_i} ($i \geq 1$) are linear functional on R^2 , so is f_α with $\mathfrak{D}(f_\alpha) \subset l^2$. But a sequence $\alpha' = (\alpha'_i)_{i \geq 1}$ of positive numbers can be chosen so that $D(f_{\alpha'}) = l^2$ and $f_{\alpha'} \in l^2$. Put

$$(13) \quad \alpha_1 = \min \{\beta_1, \alpha'_1\} \quad \text{and} \quad \alpha_i = \min \{\beta_i \alpha_{i-1}, \alpha'_i\} \quad \text{for} \quad i \geq 2.$$

Then, since $0 < \alpha_i \leq \alpha'_i$ for $i \geq 1$, we have $f_\alpha \in l^2$ again.

Finally, we show that the solution of the equation

$$du/dt + \partial\psi_\alpha(u) \ni f_\alpha, \quad u(0) = (1, 0, 0, \dots)$$

does not converge strongly as $t \rightarrow \infty$. According to the selection of T_i , β_i ($i \geq 1$) as mentioned in the proof of Lemma 6 of [2], we infer from (12) and (13) that

$$(14) \quad \|u(T'_n) - x_{n-1}\| \leq \varepsilon + \dots + \varepsilon^n \quad \text{for} \quad n \geq 1,$$

where $T'_n = (\beta_1/\alpha_1)T_1 + (\beta_2/\alpha_2)(T_2 - T_1) + \dots + (\beta_n/\alpha_n)(T_n - T_{n-1})$. Since $\varepsilon = 1/4$ and $\|x_n\| = \exp[-(\pi^2/8)((1/\lambda_1) + \dots + (1/\lambda_{n-1}))]$, the estimate (14) together with (11) yields

$$\liminf_{n \rightarrow \infty} \|u(T'_n)\| \geq \exp\left[-\frac{\pi^2}{8}\left(\frac{8}{\pi^2} \frac{b-1}{b} \frac{b}{b-1}\right)\right] - \frac{\varepsilon}{1-\varepsilon} = \frac{1}{2} - \frac{1}{3} = \frac{1}{6}.$$

Since $T'_n \geq T_n \geq n$, this means that $u(t)$ does not converge strongly to 0 as $t \rightarrow \infty$. On the other hand, $\varphi_\alpha(x) \equiv \psi_\alpha(x) - (f_\alpha, x) \geq 0$, and $\varphi_\alpha(x) = 0$ iff $x = 0$. Thus we infer with the aid of the result of [5] that $w\text{-}\lim_{t \rightarrow \infty} u(t) = 0$. Consequently, $u(t)$ does not converge strongly as $t \rightarrow \infty$.

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