

Abstract aspects of asymptotic analysis

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Introduction

In the present paper we offer a formal treatment of some simplest classes of the asymptotic methods. Our result is summarized in Theorem 4.5 below. It tells when a given element admits an asymptotic expansion, and also shows the canonical way to derive its expansion.

In many branches of mathematics, various asymptotic methods provide powerful tools, often exhibiting a strong resemblance. This leads one to a suspicion that there be a common structure in these methods of analysis. For instance, in many classes of asymptotic analysis, an asymptotic expansion is just one into homogeneous parts, as a formal series expansion. Thus, for such classes, a speculation may be done that there be an action of the multiplicative group \mathbf{R}_+ of positive real numbers. We actually observe such \mathbf{R}_+ -actions exist in several standard examples as discussed in §7.

We thus begin by introducing the notion of a differentiable \mathbf{R}_+ -action G in a multiplicatively convex Fréchet algebra A (see §1). However, most formal constructions below will be carried out without referring to the algebra structure of A . The assumption of A being an algebra is mainly to reflect some important cases. The differentiable \mathbf{R}_+ -action in A leads us to define a scale $\{B^\rho; \rho \in \mathbf{R}\}$ of Fréchet spaces, and the spaces I^μ , $\mu \in \mathbf{C}$, of G -homogeneous elements (see §2). We then construct the analogues of the spaces of formal series, C^μ , from I^μ 's. We can thus introduce the notions of developable elements and their developments, as generalizations of elements admitting asymptotic expansions and their expansions. The spaces D^μ of developable elements are shown to be Fréchet spaces. The mappings α^μ , assigning to each element in D^μ its development in C^μ , are then continuous (see §3). Sufficient conditions on surjectivity of α^μ will be discussed in §5. Of course, in such a general situation, α^μ are not necessarily surjective (see Example 7.5). The spaces D^μ are characterized in terms of the boundary behavior of the differentiable \mathbf{R}_+ -action. This permits us to write down the mappings α^μ as a variant of the Taylor expansion (see §4, Theorem 4.5 in particular). We supplement in §6 the cases when A is a Fréchet Montel space.

There are asymptotic classes of practical importance where the groups \mathbf{R}_+^2 or \mathbf{R}_+^3 act. Such classes will be discussed elsewhere.

We add a notational remark here. We write \mathbf{C} and \mathbf{R} , respectively, for the fields of complex and real numbers. \mathbf{Z} stands for the ring of rational integers. We write \mathbf{R}^+ and \mathbf{Z}^+ , respectively, for the sets of non-negative reals and non-negative integers. Thus, the superscripted $+$ means the non-negative part. On the other hand, we show by the subscripted $+$ the positive part. In particular, \mathbf{R}_+ is the multiplicative group of positive reals. Embedding \mathbf{R}_+ in \mathbf{R} , we see that the closure of \mathbf{R}_+ in \mathbf{R} coincides with \mathbf{R}^+ . In this sense, we may write $\overline{\mathbf{R}_+} = \mathbf{R}^+$, $-$ denoting the closure operation.

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§ 1. A differentiable \mathbf{R}_+ -action.

Let A be a locally multiplicatively convex topological algebra over \mathbf{C} . Namely, A is topologized by a system of semi-norms Σ such that the (separately continuous) multiplication \cdot in A satisfies the following relation:

$$(1.1) \quad p(f \cdot g) \leq p(f)p(g), \quad f, g \in A, p \in \Sigma.$$

We assume for simplicity that A is unitary, $1 \in A$. For more details about locally multiplicatively convex topological algebras, we refer to Michael [7].

DEFINITION 1.1. Let X be a locally convex topological vector space over \mathbf{C} . A family of linear operators $G = \{G_t; t \in \mathbf{R}_+\}$ in X is called a differentiable \mathbf{R}_+ -action in X if the following three conditions are fulfilled:

$$(1.2) \quad \text{For any compact set } K \text{ in } \mathbf{R}_+ \text{ and any continuous semi-norm } p \text{ on } X \\ \text{there exists a continuous semi-norm } q \text{ on } X \text{ such that } p(G_t f) \leq q(f) \\ \text{for any } f \in X \text{ and } t \in K.$$

$$(1.3) \quad \text{For any } f \in X, G_t f \text{ is strongly differentiable in } t.$$

$$(1.4) \quad \text{For any } t, s \in \mathbf{R}_+, G_t G_s = G_s G_t = G_{ts} \text{ and } G_1 = id.$$

This definition is supplemented by the following when A is a locally multiplicatively convex topological algebra.

DEFINITION 1.2. A family of linear operators $G = \{G_t; t \in \mathbf{R}_+\}$ in A is called a differentiable \mathbf{R}_+ -action in A if G satisfies (1.2), (1.3), (1.4) (X replaced by A), and

$$(1.5) \quad \text{For any } t \in \mathbf{R}_+, G_t \text{ is multiplicative, that is, } G_t(f \cdot g) = G_t f \cdot G_t g \\ \text{for any } f, g \in A \text{ and } G_t 1 = 1.$$

From now on we assume that A is a multiplicatively convex Fréchet algebra, that is, a locally multiplicatively convex topological algebra whose underlying linear space is Fréchet. We fix a system of semi-norms $\{p_n; n \in \mathbf{Z}^+\}$ in A satisfying (1.1) and $p_n(f) \leq p_{n+1}(f)$ for any $f \in A$. Some of the discussions below are actually done under weaker assumptions on A . In particular, a few results hold good without the algebra structure of A . Note that in Definition 1.2 the requirement (1.2) is in fact a consequence of (1.3) and (1.4) since A is Fréchet (see Kōmura [6], Proposition 1.1). In this respect, we prepare the following

DEFINITION 1.3. A differentiable \mathbf{R}_+ -action G in A is said to be strong if G satisfies, instead of (1.2), the condition:

$$(1.6) \quad \text{For any } t_0 \in \mathbf{R}_+ \text{ and } n \in \mathbf{Z}^+ \text{ there exist } m \in \mathbf{Z}^+ \text{ and } c \in \mathbf{R}_+ \text{ such} \\ \text{that } p_n(G_t f) \leq c p_m(f) \text{ for any } f \in A \text{ and } t \geq t_0.$$

PROPOSITION 1.4. Let $t \in \mathbf{R}_+$ and set

$$(1.7) \quad E f = G_t^{-1} \left(t \frac{d}{dt} G_t f \right), \quad f \in A.$$

Then E is independent of t and a continuous linear operator in A . Furthermore, we have

$$(1.8) \quad E G_r = G_r E \quad \text{for all } r \in \mathbf{R}_+,$$

$$(1.9) \quad E(f \cdot g) = E f \cdot g + f \cdot E g, \quad f, g \in A.$$

PROOF. Let $H_s = G_t$ for $t = e^s, s \in \mathbf{R}$. Then $H = \{H_s; s \in \mathbf{R}\}$ is a locally equi-continuous group of linear operators in A . This is a consequence of (1.2), (1.3) and (1.4). Let E_1 be the infinitesimal generator of H . Then E_1 is a closed linear operator (Kōmura [6], Proposition 1.4.) and defined on all of A , thus is continuous. Since $\frac{d}{ds} H_s = t \frac{d}{dt} G_t$ for $t = e^s$, we have $E = E_1$. (1.8) is then immediate and (1.9) follows from (1.7) and (1.5). Q. E. D.

DEFINITION 1.5. We call E the Euler field of the differentiable \mathbf{R}_+ -action G .

Let $\mu \in \mathbf{C}$. $f \in A$ is called G -homogeneous of degree μ if

$$(1.10) \quad G_t f = t^\mu f \quad \text{for all } t \in \mathbf{R}_+.$$

PROPOSITION 1.6. (Euler). Let $f \in A$. f is G -homogeneous of degree μ if and only if

$$(1.11) \quad E f = \mu f.$$

PROOF. (1.7) and (1.10) immediately imply (1.11). On the other hand, we have $E G_t f = \mu G_t f$ from (1.11) via (1.8). Now by (1.7), $t \frac{d}{dt} G_t f = \mu G_t f$, or

equivalently, $\frac{d}{dt}(t^{-\mu}G_t f)=0$.

Q. E. D.

§ 2. The asymptotic class.

Let G be a differentiable \mathbf{R}_+ -action in a multiplicatively convex Fréchet algebra A . For $\rho \in \mathbf{R}$, we denote by B^ρ the totality of $f \in A$ such that for any $a \in \mathbf{R}_+$ the set

$$(2.1) \quad \{t^{-\rho}G_t f; t \geq a\} \text{ is bounded in } A.$$

By virtue of (1.2), it is enough to assume (2.1) only for $a=1$.

PROPOSITION 2.1. *Let ρ, σ be any real numbers. Then*

$$(2.2) \quad B^\rho \text{ is a Fréchet space.}$$

$$(2.3) \quad \text{If } \rho \leq \sigma, \text{ then } B^\rho \subset B^\sigma \text{ with the continuous injection.}$$

$$(2.4) \quad \text{The mapping } M_{\rho, \sigma}: B^\rho \times B^\sigma \ni (f, g) \rightarrow f \cdot g \in B^{\rho+\sigma} \text{ is bilinear continuous.}$$

PROOF. A system of semi-norms in B^ρ is given by

$$(2.5) \quad p_n^\rho(f) = \sup_{t \geq 1} p_n(t^{-\rho}G_t f), \quad n \in \mathbf{Z}^+, f \in B^\rho.$$

We prove the completeness B^ρ . Let $f_j, j \in \mathbf{Z}^+$, be a Cauchy sequence in B^ρ . Then since $p_n(f_j - f_k) \leq p_n^\rho(f_j - f_k)$ for any $n \in \mathbf{Z}^+$, $\{f_j\}$ is a Cauchy sequence in A . Let f be the limit of $\{f_j\}$ in A . It suffices to show that $f \in B^\rho$, for B^ρ and its eventual completion are both embedded in A . Take any $n \in \mathbf{Z}^+$ and set

$$\phi_j(t) = p_n(t^{-\rho}G_t f_j), \quad j \in \mathbf{Z}^+.$$

Since, by the triangle inequality,

$$|\phi_j(t) - \phi_k(t)| \leq p_n^\rho(f_j - f_k),$$

we see that $\{\phi_j(t)\}$ is a Cauchy sequence in $C_b[1, +\infty)$, the Banach space of uniformly bounded continuous functions on $t \geq 1$. Thus, there is a $\phi(t) \in C_b[1, +\infty)$ such that $\phi_j(t) \rightarrow \phi(t)$ in $C_b[1, +\infty)$. On the other hand, for each $t \geq 1$, $t^{-\rho}G_t f_j \rightarrow t^{-\rho}G_t f$ in A . Therefore, $\phi(t) = p_n(t^{-\rho}G_t f)$ and $f \in B^\rho$. Other assertions of the proposition are obvious. Q. E. D.

In view of (2.3), we write $B^{-\infty} = \bigcap_{\rho \in \mathbf{R}} B^\rho$.

PROPOSITION 2.2. $B^{-\infty}$ is a multiplicatively convex Fréchet algebra.

PROOF. That $B^{-\infty}$ is a Fréchet space is obvious. A system of semi-norms in $B^{-\infty}$ is given by

$$(2.6) \quad p_n^{-m}(f), \quad n, m \in \mathbf{Z}^+, f \in B^{-\infty},$$

by virtue of (2.3) and (2.5). Then

$$p_n^{-m}(f \cdot g) \leq p_n^{-m/2}(f) p_n^{-m/2}(g) \leq p_n^{-m}(f) p_n^{-m}(g)$$

because of (1.5).

Q. E. D.

PROPOSITION 2.3. *If the differentiable \mathbf{R}_+ -action is strong, then $B^\rho = A$ for $\rho \geq 0$.*

PROOF. Obvious from (1.6) and (2.1).

Q. E. D.

PROPOSITION 2.4. *$f \in B^\rho$ if and only if*

$$(2.7) \quad p_n \left(\left(\frac{d}{dt} \right)^k G_t f \right) \leq C_{n,k} t^{\rho-k}, \quad t \geq 1,$$

for all $n, k \in \mathbf{Z}^+$ with some positive constants $C_{n,k}$.

PROOF. (2.7) for $k=0$ is just the requirement (2.1). We observe that the Euler field E preserves B^ρ by virtue of (1.8). By the induction, we have

$$(2.8) \quad \left(\frac{d}{dt} \right)^k G_t f = t^{-k} \sum_{j=1}^k a_j^k E^j G_t f, \quad f \in A, k \in \mathbf{Z}^+ \setminus 0,$$

$$(2.9) \quad a_k^k = 1, \quad a_1^k = (-1)^{k-1} (k-1)!, \quad a_j^k = -(k-1) a_j^{k-1} + a_{j-1}^{k-1}$$

for $j=2, \dots, k-1$.

(2.7) now follows from (2.8).

Q. E. D.

Let us denote by Γ^μ the totality of G -homogeneous elements of degree μ . Let $M_{\mu,\nu}$ be the mapping, defined by restricting the multiplication in A , as (2.4).

PROPOSITION 2.5. *Let μ, ν be any complex numbers. Then*

$$(2.10) \quad \Gamma^\mu \text{ is a closed subspace of } A \text{ and of } B^\rho, \rho > \operatorname{Re} \mu.$$

$$(2.11) \quad \Gamma^\mu \cap \Gamma^\nu = \{0\} \text{ if } \mu \neq \nu.$$

$$(2.12) \quad M_{\mu,\nu} \text{ is bilinear continuous from } \Gamma^\mu \times \Gamma^\nu \text{ to } \Gamma^{\mu+\nu}.$$

PROOF. Obvious.

Q. E. D.

PROPOSITION 2.6. *$\Gamma^0 \neq \{0\}$. If G is strong, $\Gamma^\mu = \{0\}$ for $\operatorname{Re} \mu > 0$.*

PROOF. $1 \in \Gamma^0$ by (1.5). Let $f \in \Gamma^\mu$ for $\operatorname{Re} \mu > 0$. Then $G_t f = t^\mu f$, while, by (1.6), $p_n(G_t f) \leq c p_m(f)$ for $t \geq 1$ if G is strong. The last assertion also follows from the equi-continuity of G_t , $t \geq 1$ (see Yosida [11], Chapter [IX]).

Q. E. D.

We end this section with a few words on the differentiable \mathbf{R}_+ -action in $B^{-\infty}$. Namely, we have

PROPOSITION 2.7. *The differentiable \mathbf{R}_+ -action G induces in $B^{-\infty}$ a differentiable \mathbf{R}_+ -action which is strong.*

PROOF. That G acts as a differentiable \mathbf{R}_+ -action in $B^{-\infty}$ is obvious. We verify that it is strong. Let $r \in \mathbf{R}_+$ and $f \in B^{-\infty}$. Then, for $n, m \in \mathbf{Z}^+$,

$$\begin{aligned} p_n^{-m}(G_r f) &= \sup_{t \geq 1} t^m p_n(G_t G_r f) \\ &= r^{-m} \sup_{t \geq 1} (rt)^m p_n(G_{tr} f). \end{aligned}$$

Thus,

$$(2.13) \quad p_n^{-m}(G_r f) \leq r^{-m} p_n^{-m}(f) \quad \text{for } r \geq 1. \quad \text{Q. E. D.}$$

By the construction of $B^{-\infty}$, it is clear that for any $\mu \in \mathbf{C}$, $\mu - E$ is injective in $B^{-\infty}$. We can say a little more.

PROPOSITION 2.8. *For any $\mu \in \mathbf{C}$, $\mu - E$ has a continuous inverse in $B^{-\infty}$.*

PROOF. Let $f \in B^{-\infty}$. We solve the equation

$$(2.14) \quad \mu g - E g = f$$

in $B^{-\infty}$. By (1.7), we then have

$$\mu G_s g - s \frac{d}{ds} G_s g = G_s f,$$

or, equivalently,

$$\frac{d}{ds} (s^{-\mu} G_s g) = -s^{-\mu-1} G_s f.$$

Hence, (2.14) is solved by

$$(2.15) \quad g = \int_1^{\infty} s^{-\mu} G_s f \, ds/s.$$

Now we verify that $g \in B^{-\infty}$. For any $t \in \mathbf{R}_+$,

$$G_t g = \int_1^{\infty} s^{-\mu} G_{st} f \, ds/s.$$

Therefore, for $m \in \mathbf{Z}^+$, $m > -\operatorname{Re} \mu$, and $n \in \mathbf{Z}^+$,

$$\begin{aligned} p_n(G_t g) &\leq \int_1^{\infty} s^{-\rho} p_n(G_{st} f) \, ds/s, \quad \rho = \operatorname{Re} \mu, \\ &\leq p_n^{-m}(f) \int_1^{\infty} s^{-\rho} (st)^{-m} \, ds/s \\ &\leq t^{-m} (\rho + m)^{-1} p_n^{-m}(f). \end{aligned}$$

That is,

$$(2.16) \quad p_n^{-m}(g) \leq (m + \operatorname{Re} \mu)^{-1} p_n^{-m}(f)$$

for $m + \operatorname{Re} \mu > 0$.

Q. E. D.

COROLLARY 2.9. *Let $P(E)$ be any non-trivial polynomial in E with complex coefficients. Then $P(E)$ is an isomorphism of $B^{-\infty}$.*

§ 3. The formal asymptotic class.

We keep the assumptions and notations of § 2. Let $\mu \in \mathbf{C}$, and set

$$(3.1) \quad C^\mu = \prod_{j \in \mathbf{Z}^+} \Gamma^{\mu-j}.$$

Since $\Gamma^{\mu-j}$ are Fréchet spaces (see (2.10)), C^μ carries a natural Fréchet structure (see, e. g., Treves [9], p. 94). A system of semi-norms in C^μ is given by

$$(3.2) \quad q_{n,N}^\mu(f_*) = \sum_{j=0}^N p_n^{\mu-j}(f_j), \quad n, N \in \mathbf{Z}^+, p = \operatorname{Re} \mu,$$

for $f_* = (f_0, \dots, f_j, \dots) \in C^\mu$. Furthermore, C^μ is canonically identified with a closed subspace of $C^{\mu+1}$.

Let $f_* = (f_0, \dots, f_j, \dots) \in C^\mu$, $g_* = (g_0, \dots, g_k, \dots) \in C^\nu$, $f_j \in \Gamma^{\mu-j}$, $g_k \in \Gamma^{\nu-k}$, $j, k \in \mathbf{Z}^+$. We define

$$(3.3) \quad N_{\mu,\nu}(f_*, g_*) = (h_0, \dots, h_l, \dots)$$

by

$$(3.4) \quad h_l = \sum_{j+k=l} f_j \cdot g_k, \quad l \in \mathbf{Z}^+.$$

Then $N_{\mu,\nu}$ is a continuous bilinear mapping from $C^\mu \times C^\nu$ to $C^{\mu+\nu}$. Summarizing, we have shown

PROPOSITION 3.1. *Let μ, ν be any complex numbers. Then*

$$(3.5) \quad C^\mu \text{ is a Fréchet space.}$$

$$(3.6) \quad C^\mu \text{ is a closed subspace of } C^{\mu+1}.$$

$$(3.7) \quad N_{\mu,\nu} \text{ is bilinear continuous from } C^\mu \times C^\nu \text{ to } C^{\mu+\nu}.$$

$$(3.8) \quad C^\mu \cap C^\nu = \{0\} \text{ if } \mu - \nu \in \mathbf{Z}.$$

PROOF. (3.8) follows from (3.1) and (2.11). Q. E. D.

COROLLARY 3.2. *Let C be the strict inductive limit of C^j , $j \in \mathbf{Z}$. Then C is a locally multiplicatively convex topological algebra. $N_{j,k}$, $j, k \in \mathbf{Z}$, is the restriction to $C^j \times C^k$ of the multiplication of C .*

PROOF. Immediate from the definition of the strict inductive limit (see, e. g., Treves [9], Chapter 13). Q. E. D.

DEFINITION 3.3. An element $f \in A$ is said to be developable if there is an element $f_* = (f_0, \dots, f_j, \dots) \in C^\mu$ such that for any $N \in \mathbf{Z}^+$

$$(3.9) \quad f - \sum_{j < N} f_j \in B^{\rho-N}, \quad \rho = \operatorname{Re} \mu.$$

This f_* is called a development of f .

By virtue of (2.11), if f is developable, then its development f_* is uniquely determined.

Let us denote by D^μ the totality of developable elements f with their developments $f_*(f_0, \dots, f_j, \dots) \in C^\mu$. Let $\alpha_N^\mu, N \in \mathbf{Z}^+$, be the mapping

$$(3.10) \quad \alpha_N^\mu : D^\mu \ni f \rightarrow (f_0, \dots, f_{N-1}, f - \sum_{j < N} f_j) \in \prod_{j < N} \Gamma^{\mu-j} \times B^{\rho-N},$$

where $\rho = \operatorname{Re} \mu$. We decompose $\alpha_N^\mu = \pi_N^\mu \times \varepsilon_N^\mu$, π_N^μ and ε_N^μ being respectively the projections to the first product space and to the last factor. We equip D^μ with the coarsest topology rendering all α_N^μ continuous. Then D^μ is a Fréchet space, continuously embedded in B^ρ , $\rho = \operatorname{Re} \mu$. A system of semi-norms in D^μ is given by

$$(3.11) \quad q_{n,N}^\mu(\pi_N^\mu(f)) \quad \text{and} \quad p_n^{\rho-N}(\varepsilon_N^\mu(f)), \quad f \in D^\mu, \\ n, N \in \mathbf{Z}^+, \rho = \operatorname{Re} \mu.$$

Furthermore, D^μ is a closed subspace of $D^{\mu+1}$. Let $M_{\mu,\nu}$ be the mapping defined by the restriction of the multiplication in A . Then it is immediately seen that $M_{\mu,\nu}$ is continuous from $D^\mu \times D^\nu$ to $D^{\mu+\nu}$. Thus, we have shown

PROPOSITION 3.4. *Let μ, ν be any complex numbers. Then*

$$(3.12) \quad D^\mu \text{ is a Fréchet space.}$$

$$(3.13) \quad D^\mu \text{ is a closed subspace of } D^{\mu+1}.$$

$$(3.14) \quad M_{\mu,\nu} \text{ is continuous bilinear from } D^\mu \times D^\nu \text{ to } D^{\mu+\nu}.$$

$$(3.15) \quad D^\mu \cap D^\nu = B^{-\infty} \text{ if } \mu - \nu \in \mathbf{Z}.$$

PROOF. (3.15) follows from (3.8) and (3.9). Q. E. D.

COROLLARY 3.5. *For any $k \in \mathbf{Z}^+$,*

$$(3.16) \quad D^\mu = \sum_{j < k} \Gamma^{\mu-j} + D^{\mu-k}$$

as a topological direct sum, and $\sum_{j < k} \Gamma^{\mu-j}$ and $D^{\mu-k}$ are closed subspaces of D^μ .

PROOF. The mapping ε_k^μ is continuous from D^μ onto $D^{\mu-k}$ and $(\varepsilon_k^\mu)^2 = \varepsilon_k^\mu$. Furthermore, $\sum_{j < k} \Gamma^{\mu-j} = (id - \varepsilon_k^\mu)D^\mu$. Q. E. D.

Since $B^{-\infty} = \bigcap_{k \in \mathbf{Z}^+} D^{\mu-k}$, $B^{-\infty}$ is a closed subspace of D^μ . However, in general, $B^{-\infty}$ has no topological complement in D^μ (see Examples in §7).

Note that if $\Gamma^\mu = \{0\}$, then $D^\mu = D^{\mu-j}$ for some $j \in \mathbf{Z}^+$ if $\Gamma^{\mu-j} \neq \{0\}$ and $\Gamma^{\mu-k} = \{0\}$ for $k < j$. If such j does not exist, then $D^\mu = B^{-\infty}$.

DEFINITION 3.6. We denote by α^μ the mapping which assigns to each element of D^μ its development in C^μ .

Then we have the following

PROPOSITION 3.7. *Let μ, ν be any complex numbers. Then*

$$(3.17) \quad \alpha^\mu \text{ is continuous linear from } D^\mu \text{ to } C^\mu.$$

$$(3.18) \quad \alpha^\mu \circ M_{\mu, \nu} = N_{\mu, \nu} \circ (\alpha^\mu \times \alpha^\nu).$$

$$(3.19) \quad \ker \alpha^\mu = B^{-\infty}.$$

PROOF. Obvious.

Q. E. D.

PROPOSITION 3.8. *Let D be the strict inductive limit of D^j , $j \in \mathbf{Z}$. Then D is a locally multiplicatively convex topological algebra. $M_{j, k}$, $j, k \in \mathbf{Z}$, in (3.14), is the restriction to $D^j \times D^k$ of the multiplication of D . Furthermore, $B^{-\infty}$ is a closed ideal of D . There is a continuous algebra homomorphism α from D to C , whose restriction to D^j coincides with α^j , and $\ker \alpha = B^{-\infty}$.*

PROOF. Obvious from the definitions.

Q. E. D.

§ 4. A characterization of the spaces D^μ .

We keep the previous assumptions and notations. In particular, recall that \mathbf{R}^+ is the set of non-negative reals so that \mathbf{R}^+ is the closure of \mathbf{R}_+ in \mathbf{R} .

For $k \in \mathbf{Z}^+$, we denote by $\mathcal{E}^k(\mathbf{R}^+; A)$ the totality of A -valued functions $u(s)$ defined on \mathbf{R}_+ , strongly continuously differentiable in \mathbf{R}_+ up to k -times such that $\lim_{s \rightarrow 0} \left(\frac{d}{ds}\right)^j u(s)$ exist for $j=0, \dots, k$. In other words, $u(s) \in \mathcal{E}^k(\mathbf{R}^+; A)$ if and only if $u(s)$ is the restriction to \mathbf{R}_+ of an A -valued function defined in a neighborhood of \mathbf{R}^+ , strongly continuously differentiable up to k -times. We set

$$\mathcal{E}^\infty(\mathbf{R}^+; A) = \bigcap_{k \in \mathbf{Z}^+} \mathcal{E}^k(\mathbf{R}^+; A).$$

$\mathcal{E}^\infty(\mathbf{R}^+; A)$ is naturally a multiplicatively convex Fréchet algebra.

Namely, (1.1) is fulfilled by the system $\{p_{n, k, l}; n, k, l \in \mathbf{Z}^+\}$ of semi-norms in $\mathcal{E}^\infty(\mathbf{R}^+; A)$. Here we set, for $u \in \mathcal{E}^\infty(\mathbf{R}^+; A)$,

$$(4.1) \quad p_{n, k, l}(u) = \sup_{0 \leq s \leq l, 0 \leq j \leq k} 2^{k+j} p_n \left(\left(\frac{d}{ds} \right)^j u(s) \right).$$

Note that for any $r \in \mathbf{R}_+$ and $u \in \mathcal{E}^\infty(\mathbf{R}^+; A)$

$$(4.2) \quad (G_r u)(s) = G_r u(s)$$

defines a differentiable \mathbf{R}_+ -action in $\mathcal{E}^\infty(\mathbf{R}^+; A)$, commuting with the differentiation and multiplication by s .

Let $A_j = A$, $j \in \mathbf{Z}^+$, be a countable family of copies of A . We set $A^\sim = \prod_{j \in \mathbf{Z}^+} A_j$ with the product topology. Then A^\sim is a Fréchet space. For

$u \in \mathcal{E}^\infty(\mathbf{R}^+; A)$, let $\tau(u) \in A^\sim$ by

$$(4.3) \quad \begin{aligned} \tau(u) &= (u_0, \dots, u_j, \dots), \\ u_j &= \lim_{s \rightarrow 0} \left(\frac{d}{ds} \right)^j u(s) / j!, \quad j \in \mathbf{Z}^+. \end{aligned}$$

PROPOSITION 4.1. τ is continuous linear from $\mathcal{E}^\infty(\mathbf{R}^+; A)$ onto A^\sim .

PROOF. That τ is continuous linear is obvious. We verify the surjectivity of τ . Let $\phi \in C^\infty(\mathbf{R})$ such that $\phi(s) = 1$ for $s < 1/2$ and $\phi(s) = 0$ for $s > 1$. Let us set

$$C_{j,k} = \sup_{0 \leq s \leq 1} \left| \left(\frac{d}{ds} \right)^k (s^j \phi(s)) \right|, \quad j, k \in \mathbf{Z}^+.$$

Let $a_j \in A$, $j \in \mathbf{Z}^+$, be given. We can choose by the diagonal procedure an increasing sequence $\{r_j; j \in \mathbf{Z}^+\}$ of positive numbers such that for each n , $k \in \mathbf{Z}^+$,

$$(4.4) \quad \sum_{j \geq k} (r_j)^{k-j} C_{j,k} p_n(a_j) \text{ converges.}$$

Let

$$u(s) = \sum_{j \in \mathbf{Z}^+} \phi(sr_j) s^j a_j.$$

Then, for each n , $k \in \mathbf{Z}^+$,

$$\begin{aligned} p_n \left(\sum_{j \geq k} \left(\frac{d}{ds} \right)^k (\phi(sr_j) s^j) a_j \right) \\ \leq \sum_{j \geq k} (r_j)^{k-j} C_{j,k} p_n(a_j) \end{aligned}$$

for all $s \geq 0$. Thus, by (4.4), we see $u(s) \in \mathcal{E}^\infty(\mathbf{R}^+; A)$. Furthermore,

$$\left(\frac{d}{ds} \right)^j u(s) |_{s=0} = j! a_j. \quad \text{Q. E. D.}$$

For each $\mu \in \mathbf{C}$, let us denote by F^μ the totality of $s^\mu G_s^{-1} f$, $f \in A$, such that $s^\mu G_s^{-1} f \in \mathcal{E}^\infty(\mathbf{R}^+; A)$.

PROPOSITION 4.2. For each $\mu \in \mathbf{C}$, F^μ is a closed subspace of $\mathcal{E}^\infty(\mathbf{R}^+; A)$.

PROOF. Let $u_j(s) = s^\mu G_s^{-1} f_j \in F^\mu$, $j \in \mathbf{Z}^+$. Assume $u_j(s)$ converge to $u(s)$ in $\mathcal{E}^\infty(\mathbf{R}^+; A)$. Then since $u_j(s)$ is a Cauchy sequence in $\mathcal{E}^\infty(\mathbf{R}^+; A)$, f_j is a Cauchy sequence in B^ρ , $\rho = \operatorname{Re} \mu$, in view of (4.1) and (2.5). Thus, there is an $f \in B^\rho$ to which f_j converges in B^ρ and so in A . In particular, for each $s \in \mathbf{R}_+$, $u(s) = s^\mu G_s^{-1} f$ and $s^\mu G_s^{-1} f \in \mathcal{E}^\infty(\mathbf{R}^+; A)$. Q. E. D.

Note that $u(s) \in F^\mu$ if and only if $u(s) \in \mathcal{E}^\infty(\mathbf{R}^+; A)$ and

$$G_r u(s) = r^\mu u(sr^{-1})$$

for all $r \in \mathbf{R}_+$. This also proves Proposition 4.2.

Now we study behaviors of $G_s^{-1}f, f \in A$, in $\mathcal{E}^\infty(\mathbf{R}^+; A)$.

LEMMA 4.3. Set

$$(4.5) \quad u(s; f) = G_s^{-1}f, \quad f \in A.$$

Then for $k \in \mathbf{Z}^+ \setminus 0$, we have

$$(4.6) \quad \left(\frac{d}{ds}\right)^k u(s; f) = \sum_{j=1}^k b_j^k s^{-j-k} \left(\frac{d}{dr}\right)^j G_r f|_{r=s^{-1}},$$

$$(4.7) \quad b_k^k = (-1)^k, \quad b_1^k = (-1)^k k!, \quad b_j^k = -\{(k+j-1)b_j^{k-1} + b_{j-1}^k\}, \\ 2 \leq j \leq k-1.$$

Furthermore,

$$(4.8) \quad u(s; af + bg) = au(s; f) + bu(s; g), \quad a, b \in \mathbf{C}, \quad f, g \in A.$$

$$(4.9) \quad u(s; f \cdot g) = u(s; f) \cdot u(s; g).$$

$$(4.10) \quad G_r u(s; f) = u(s; G_r f) = u(sr^{-1}; f), \quad r \in \mathbf{R}_+.$$

PROOF. Obvious.

Q. E. D.

COROLLARY 4.4. Let $f \in B^{\rho-j}, j \in \mathbf{Z}^+$. Then

$$(4.11) \quad p_n \left(\left(\frac{d}{ds}\right)^k (s^\rho u(s; f)) \right) \leq C_{n,k} s^{j-k}$$

for $0 < s \leq 1, n, k \in \mathbf{Z}^+, C_{n,k}$ being positive constants independent of s .

PROOF. This follows immediately from (4.6) and (2.7).

Q. E. D.

In particular, if $j \geq 1, s^\rho u(s; f)$ vanishes to the $(j-1)$ -th order at $s=0$ when $f \in B^{\rho-j}$. Thus, $s^\mu u(s; f) \in \mathcal{E}^{j-1}(\mathbf{R}^+; A)$ if $f \in B^{\rho-j}, \rho = \text{Re } \mu$. On the other hand, if $f \in \Gamma^{\mu-j}, j \in \mathbf{Z}^+$, then $s^\mu u(s; f) = s^j u(1; f)$, so $s^\mu u(s; f) \in \mathcal{E}^\infty(\mathbf{R}^+; A)$.

Now we are ready to state and prove our main result. For each $\mu \in \mathbf{C}$, we define a mapping i^μ from D^μ to F^μ by

$$(4.12) \quad i^\mu(f) = s^\mu G_s^{-1}f, \quad f \in D^\mu.$$

Thus, $i^\mu(f) = s^\mu u(s; f)$ in the above notation. Recall that D^μ is the space of developable elements.

THEOREM 4.5. i^μ is an isomorphism of D^μ onto F^μ . Furthermore,

$$(4.13) \quad \alpha^\mu = \tau \circ i^\mu.$$

PROOF. Let $f \in D^\mu$. Then $\alpha^\mu(f) = (f_0, \dots, f_j, \dots) \in C^\mu, f_j \in \Gamma^{\mu-j}$, and for any $N \in \mathbf{Z}^+, f - \sum_{j < N} f_j \in B^{\rho-N}, \rho = \text{Re } \mu$. But since

$$s^\mu u(s; f) = \sum_{j < N} s^j u(1; f) + s^\mu u(s; f - \sum_{j < N} f_j)$$

and $s^\mu u(s; f - \sum_{j < N} f_j) \in \mathcal{E}^{N-1}(\mathbf{R}^+; A)$, we have

$$s^\mu u(s; f) \in \mathcal{E}^\infty(\mathbf{R}^+; A).$$

Thus, i^μ is defined on all of D^μ . i^μ is clearly injective. i^μ is continuous in view of (4.1) and (3.11). (4.13) is then immediate. Now let $f \in A$ be such that $s^\mu u(s; f) \in \mathcal{E}^\infty(\mathbf{R}^+; A)$. Let us set

$$(4.14) \quad f_j = \left(\frac{d}{ds}\right)^j (s^\mu u(s; f))|_{s=0} / j!, \quad j \in \mathbf{Z}^+,$$

and for any $N \in \mathbf{Z}^+$

$$v_N(s; f) = s^\mu u(s; f) - \sum_{j < N} s^j f_j.$$

Then, since $s^\mu u(s; f) \in \mathcal{E}^\infty(\mathbf{R}^+; A)$,

$$(4.15) \quad p_n\left(\left(\frac{d}{ds}\right)^k v_N(s; f)\right) \leq C_{n, N, k} \min(1, s^{N-k}), \quad 0 < s \leq 1,$$

for any $n, k \in \mathbf{Z}^+$, $C_{n, N, k}$ some positive constants. On the other hand, since $G_r, r \in \mathbf{R}_+$, define a differentiable \mathbf{R}_+ -action in $\mathcal{E}^\infty(\mathbf{R}^+; A)$, commuting with the differentiation and multiplication by s , and since $G_r s^\mu u(s; f) = r^\mu (sr^{-1})^\mu u(sr^{-1}; f)$, we have

$$\begin{aligned} G_r v_N(s; f) &= G_r s^\mu u(s; f) - \sum_{j < N} s^j G_r f_j \\ &= s^\mu u(s; G_r f) - \sum_{j < N} r^{\mu-j} s^j f_j. \end{aligned}$$

Hence, we have $G_r f_j = r^{\mu-j} f_j$, or $f_j \in \Gamma^{\mu-j}$. Furthermore,

$$v_N(s; f) = s^\mu u(s; f - \sum_{j < N} f_j),$$

and (4.15) now implies

$$p_n(G_t(f - \sum_{j < N} f_j)) \leq C_{n, N} t^{\rho-N}, \quad t \geq 1, \quad \rho = \operatorname{Re} \mu$$

for $n \in \mathbf{Z}^+$ with some positive constants $C_{n, N}$. That is,

$$f - \sum_{j < N} f_j \in B^{\rho-N},$$

thus completing the proof. Q. E. D.

The above theorem gives a characterization of developable elements. However, in practice, to check the conditions $s^\mu G_s^{-1} f \in \mathcal{E}^\infty(\mathbf{R}^+; A)$ for $f \in A$ is essentially equivalent to give the development of f . Also compare with Wasow [10], Chapter III, § 9, p. 39.

§ 5. The surjectivity of the mapping α^μ .

We keep the notations and assumptions of the previous sections. We first note the following observation.

PROPOSITION 5.1. α^μ is surjective if and only if $F^\mu + \ker \tau$ is a closed subspace of $\mathcal{E}^\infty(\mathbf{R}^+; A)$.

PROOF. If α^μ is surjective, then $\tau(F^\mu) = C^\mu$ by Theorem 4.5. Since C^μ is a closed subspace of A^\sim , $\tau^{-1}(C^\mu) = F^\mu + \ker \tau$ is closed. On the other hand, if $F^\mu + \ker \tau$ is closed, then $\mathcal{C}(F^\mu + \ker \tau) = \tau^{-1}(\mathcal{C}\tau(F^\mu))$ is open. Thus, $\mathcal{C}\tau(F^\mu)$ is open since τ is an open mapping. The set $\bigcup_{N \in \mathbf{Z}^+} \prod_{j < N} I^{\mu-j}$ being dense in C^μ , $\tau(F^\mu) = C^\mu$, proving the surjectivity of α^μ in view of (4.13). Q. E. D.

The trouble here is that we have few informations on closedness of $F^\mu + \ker \tau$. In fact, it happens that even if $F^\mu \cap \ker \tau = \{0\}$, $F^\mu + \ker \tau$ is not a closed subspace of $\mathcal{E}^\infty(\mathbf{R}^+; A)$.

For practical purposes, it is thus desirable and often more interesting to give conditions assuring a direct proof of the surjectivity of the mapping α^μ .

DEFINITION 5.2. An element $e \in A$ is called a convergence factor for the differentiable \mathbf{R}_+ -action G if the following two conditions are fulfilled :

(5.1) There is a positive number κ such that

$$p_n(G_t e) \leq C_n \min(1, t^\kappa)$$

for all $n \in \mathbf{Z}^+$ and $t \in \mathbf{R}_+$ with some constants $C_n > 0$.

(5.2)
$$p_n(1 - G_t e) \leq C_{n,N} t^{-N}$$

for all $N, n \in \mathbf{Z}^+, t \geq 1$, with some constants $C_{n,N} > 0$.

The requirement (5.1) implies that $G_r e \in B^0$ for any $r \in \mathbf{R}_+$. (5.2) means that $1 - e \in B^{-\infty}$, whence $1 - G_r e \in B^{-\infty}$ for any $r \in \mathbf{R}_+$. Furthermore note that it follows from (5.1)

(5.3)
$$p_n(t^{-\kappa} G_t e) \leq C_n$$

for all $n \in \mathbf{Z}^+$ and $t \in \mathbf{R}_+$.

The following proposition shows that there are cases without convergence factors.

PROPOSITION 5.3. Let G be a strong differentiable \mathbf{R}_+ -action. If there is a convergence factor e for G , then $B^{-\infty}$ is dense in A .

PROOF. Let $f \in A$. Then $f - G_r^{-1} e \cdot f \in B^{-\infty}$ for any $r \geq 1$. By (5.3), $G_r^{-1} e \cdot f \rightarrow 0$ as $r \rightarrow +\infty$. Q. E. D.

PROPOSITION 5.4. Let $e \in A$ satisfy (5.3). Then for any $f \in B^0$ and $r \geq 1$, we have

(5.4)
$$p_n^{0+\kappa}(r^\kappa G_r^{-1} e \cdot f) \leq C_n p_n^0(f), \quad n \in \mathbf{Z}^+.$$

Here $p_n^0, p_n^{0+\kappa}$ are semi-norms defined by (2.5).

PROOF. By (1.1) and (1.5), we have

$$\begin{aligned}
p_n^{\rho+\kappa}(r^\kappa G_r^{-1}e \cdot f) &= \sup_{t \geq 1} t^{-\rho-\kappa} p_n(G_t(r^\kappa G_r^{-1}e \cdot f)) \\
&\leq \sup_{t \geq 1} t^{-\rho-\kappa} p_n(r^\kappa G_{tr-1}e) p_n(G_t f) \\
&\leq \sup_{t \geq 1} p_n(t^{-\kappa} r^\kappa G_{tr-1}e) \sup_{t \geq 1} p_n(t^{-\rho} G_t f) \\
&\leq C_n p_n^\rho(f). \qquad \text{Q. E. D.}
\end{aligned}$$

The following proposition gives a sufficient condition for the surjectivity of α^μ . Its proof is a variant of classical ones (cf. §7).

PROPOSITION 5.5. *If there is a convergence factor e for the differentiable \mathbf{R}_+ -action G , then, for any $\mu \in \mathbf{C}$, the mapping α^μ is surjective.*

PROOF. Let $f_j \in \Gamma^{\mu-j}$, $j \in \mathbf{Z}^+$ be given. We show that there is an $f \in D^\mu$ such that for any $N \in \mathbf{Z}^+$

$$(5.5) \quad f - \sum_{j < N} f_j \in B^{\rho-N}, \quad \rho = \operatorname{Re} \mu.$$

In view of Proposition 5.4, we can, by applying the diagonal process, choose an increasing sequence $r_j \geq 1$, $j \in \mathbf{Z}^+$, such that for any $m \in \mathbf{Z}^+$ the set

$$(5.6) \quad \{2^j G_{r_j}^{-1}e \cdot f_j; j \geq m\} \text{ is bounded in } B^{\rho-m+\kappa}.$$

Let $w_j = G_{r_j}^{-1}e$, $j \in \mathbf{Z}^+$, and $f = \sum_{j \in \mathbf{Z}^+} w_j \cdot f_j$. Then since

$$f = \sum_{j < M+1} w_j \cdot f_j + \sum_{j \geq M+1} w_j \cdot f_j,$$

and if we take $M =$ the integral part of κ , then by (5.6) and (5.1), we see $f \in B^\rho$. Furthermore, for any $N \in \mathbf{Z}^+$, since

$$f - \sum_{j < N} f_j = \sum_{j < N} (w_j - 1) \cdot f_j + \sum_{j=N}^{N+M} w_j \cdot f_j + \sum_{j \geq N+M+1} w_j \cdot f_j,$$

(5.5) holds good in view of (5.6), (5.1) and (5.2). Q. E. D.

Essentially the same proof gives the following

COROLLARY 5.6. *Assume that there be a convergence factor for the differentiable \mathbf{R}_+ -action. Let $f_j \in B^{m_j}$, $j \in \mathbf{Z}^+$, be given. Here m_j is a decreasing sequence tending to $-\infty$. Then there is an $f \in B^{m_0}$ such that for any $N \in \mathbf{Z}^+$*

$$f - \sum_{j < N} f_j \in B^{m_N}.$$

This f is uniquely determined up to the terms in $B^{-\infty}$.

§ 6. The case when A is a Montel space.

In practical cases, A is often a Montel space. We supplement the properties of the spaces $B^\rho, \Gamma^\mu, C^\mu, D^\mu$ under the additional hypothesis that A is a Montel space, keeping the assumptions and notations of the previous section.

The following proposition is then most fundamental.

PROPOSITION 6.1. *Let ρ, σ be any real numbers with $\rho < \sigma$. Let $I_{\sigma, \rho}: B^\rho \rightarrow B^\sigma$ be the inclusion mapping (2.3). If A is a Montel space, then $I_{\sigma, \rho}$ maps every bounded set in B^ρ to a relatively compact set in B^σ .*

PROOF. Let W be a bounded set in B^ρ . Thus, there is a sequence $C_n, n \in \mathbb{Z}^+$, of positive constants such that

$$(6.1) \quad p_n(t^{-\rho} G_t f) \leq C_n, \quad f \in W, \quad t \geq 1.$$

Fix an $n \in \mathbb{Z}^+$ and set

$$(6.2) \quad \phi_f(t) = p_n(t^{-\sigma} G_t f), \quad f \in W.$$

$\phi_f(t)$ are continuous functions of $t \geq 1$, and $\phi_f(t) \geq 0$. Since $\rho < \sigma$, (6.1) implies

$$(6.3) \quad |\phi_f(t)| \leq C_n, \quad t \geq 1, \quad f \in W.$$

Furthermore, for any $\varepsilon > 0$, there exists a $t_0 \geq 1$ such that

$$(6.4) \quad |\phi_f(t)| < \varepsilon, \quad t \geq t_0, \quad f \in W.$$

On the other hand, it follows from (2.8) that

$$\frac{d}{dt}(t^{-\sigma} G_t f) = -\sigma t^{-\sigma-1} G_t f + t^{-\sigma-1} G_t E f,$$

whence

$$p_n\left(\frac{d}{dt}(t^{-\sigma} G_t f)\right) \leq C'_n, \quad t \geq 1, \quad f \in W,$$

with a constant independent of t and f . Thus, for $t \geq 1, t+h \geq 1$,

$$(6.5) \quad |\phi_f(t+h) - \phi_f(t)| \leq \int_t^{t+h} p_n\left(\frac{d}{ds}(s^{-\sigma} G_s f)\right) ds \\ \leq C'_n |h|$$

for all $f \in W$. (6.3), (6.4) and (6.5) imply, by the Ascoli-Arzelà theorem, that $\phi_f(t), f \in W$, form a relatively compact set in the Banach space $C_b[1, +\infty)$ (see the proof of Proposition 2.1). Since A is Montel, and W is bounded in A , there is a sequence $f_j \in W$ converging in A to a $g \in A$. We may assume $\phi_{f_j}(t)$ converge to a $\phi(t)$ in $C_b[1, +\infty)$. Then $\phi(t) = \phi_g(t)$ or $g \in B^\sigma$. Similarly

we see $g \in B^{\sigma'}$ for any $\sigma' > \rho$. Now the same argument applied to $\{f_j - g\}$ implies that $\{f_j - g\}$ converges in B^{ρ} . Q. E. D.

COROLLARY 6.2. *Let A be Montel. For any bounded set W in B^{ρ} , $\rho \in \mathbf{R}$, the topologies induced on W from all B^{σ} , $\sigma > \rho$, and from A coincide.*

PROOF. Immediate from Proposition 6.1. Q. E. D.

COROLLARY 6.3. *If A is Montel, then so is $B^{-\infty}$.*

PROOF. Immediate from (2.6) and Proposition 6.1. Q. E. D.

COROLLARY 6.4. *If A is a Montel space, then so is Γ^{μ} for each $\mu \in \mathbf{C}$.*

PROOF. Since Γ^{μ} is a closed subspace of A , B^{ρ} , $\rho > \operatorname{Re} \mu$, the topologies induced by all B^{ρ} , $\rho > \operatorname{Re} \mu$, to Γ^{μ} coincide. The corollary now follows from Proposition 6.1. Q. E. D.

COROLLARY 6.5. *If A is a Montel space, then so is C^{μ} for each $\mu \in \mathbf{C}$.*

PROOF. C^{μ} is the product of Montel spaces $\Gamma^{\mu-j}$. Q. E. D.

COROLLARY 6.6. *If A is a Montel space, then so is D^{μ} for each $\mu \in \mathbf{C}$.*

PROOF. This follows from Proposition 6.1, Corollary 6.4 and (3.11). Q. E. D.

COROLLARY 6.7. *If A is a Montel space, then so are the spaces C and D .*

PROOF. C and D are strict inductive limits of Montel spaces. Q. E. D.

§ 7. Some standard examples.

We illustrate our theory by five standard examples. The mappings α^{μ} are surjective except in the last example. All examples also fall in the situation of § 6.

EXAMPLE 7.1. (The classical Taylor expansion). Let $A = \mathcal{E}(\mathbf{R}^n)$, the ring of \mathbf{C} -valued C^{∞} functions on the n -dimensional Euclid space \mathbf{R}^n . We equip $\mathcal{E}(\mathbf{R}^n)$ with its standard multiplicatively convex Fréchet algebra structure (see Michael [7], Proposition 2.4, h), p. 48). Namely, (1.1) is satisfied by the following system of semi-norms in $\mathcal{E}(\mathbf{R}^n)$:

$$(7.1) \quad p_{j,k}(f) = \sup_{|x| \leq j, |\alpha| \leq k} 2^{|\alpha|+k} |\partial_x^{\alpha} f(x)|$$

for $f \in \mathcal{E}(\mathbf{R}^n)$, $j, k \in \mathbf{Z}^+$. Here $\alpha = (\alpha_1, \dots, \alpha_n) \in (\mathbf{Z}^+)^n$, $|\alpha| = \alpha_1 + \dots + \alpha_n$, $\partial_x^{\alpha} = \partial^{|\alpha|} / (\partial x_1)^{\alpha_1} \dots (\partial x_n)^{\alpha_n}$ and $|x| = (x_1^2 + \dots + x_n^2)^{1/2}$ for $x = (x_1, \dots, x_n) \in \mathbf{R}^n$.

The multiplicative group \mathbf{R}_+ acts on \mathbf{R}^n by

$$g_t : \mathbf{R}^n \ni x \rightarrow t^{-1}x \in \mathbf{R}^n, \quad t \in \mathbf{R}_+.$$

For $f \in \mathcal{E}(\mathbf{R}^n)$, we set

$$(G_t f)(x) = f(g_t x), \quad t \in \mathbf{R}_+.$$

Then $G = \{G_t; t \in \mathbf{R}_+\}$ is immediately seen to be a differentiable \mathbf{R}_+ -action in $\mathcal{E}(\mathbf{R}^n)$. Furthermore, G is strong. Thus, $B^{\rho} = \mathcal{E}(\mathbf{R}^n)$ for $\rho \geq 0$. For $\rho < 0$, we

have $f \in B^\rho$ if and only if

$$|(\partial_x^\alpha f)(x)| \leq C \min(1, |x|^{-\rho-|\alpha|})$$

for $|x| \leq l, |\alpha| \leq m, l, m \in \mathbf{Z}^+, C$ being some positive constant depending only on l, m . Therefore,

$$B^{-j} = \{f \in \mathcal{E}(\mathbf{R}^n); (\partial_x^\alpha f)(0) = 0 \text{ for } |\alpha| \leq j-1\}$$

for $j \in \mathbf{Z}^+$ and $B^{-j+\theta} = B^{-j}$ for $0 \leq \theta < 1$. $B^{-\infty}$ is thus the set of flat functions at $x=0$.

Furthermore, $\Gamma^\mu = \{0\}$ for non-real μ and also for $\mu > 0$. If $j \in \mathbf{Z}^+$, then

$$\Gamma^{-j} = \text{the totality of homogeneous polynomials of degree } j,$$

and $\Gamma^{-j+\theta} = \{0\}$ when $0 < \theta < 1$. For $j \in \mathbf{Z}^+$,

$$C^{-j} = \left\{ \sum_{k=j}^{\infty} \sum_{|\alpha|=k} a_\alpha x^\alpha; a_\alpha \in \mathbf{C} \right\}$$

with the topology of simple convergence of the coefficients (see Treves [9], Example III, p. 91.) Here $x^\alpha = x_1^{\alpha_1} \cdots x_n^{\alpha_n}$ for $\alpha = (\alpha_1, \dots, \alpha_n) \in (\mathbf{Z}^+)^n$ and $x = (x_1, \dots, x_n) \in \mathbf{R}^n$. If $\theta \in \mathbf{C}, 0 < \text{Re } \theta < 1$ or $\text{Im } \theta \neq 0, C^{-j-\theta} = \{0\}$.

Every element of $\mathcal{E}(\mathbf{R}^n)$ is developable, and thus, $D^{-j} = B^{-j}, j \in \mathbf{Z}^+$. Other D^μ spaces reduce to $B^{-\infty}$. Developments of elements in D^{-j} are nothing but their classical Taylor expansions at the origin. The mappings α^{-j} are surjective. There is no convergence factor for the differentiable \mathbf{R}_+ -action (in the sense of Definition 5.2). The surjectivity of α^{-j} can be proved in an analogous way to the proof of Proposition 4.1. For another proof, see Treves ([9], Theorem 38.1). A proof is also given at the end of the following Example 7.2. The space $B^{-\infty}$ has no topological complement in D^{-j} (see Glaeser [3], IV. Prolongement de Whitney et prolongateur, p. 130).

EXAMPLE 7.2. Let $A^\wedge = \mathcal{E}(\mathbf{R}^n \setminus \{0\})$, the ring of \mathbf{C} -valued C^∞ functions on $\mathbf{R}^n \setminus \{0\}$ with the standard multiplicatively convex Fréchet algebra structure. Namely, (1.1) is satisfied by the following system of semi-norms in $\mathcal{E}(\mathbf{R}^n \setminus \{0\})$:

$$\hat{p}_{j,k}(f) = \sup_{j^{-1} \leq |x| \leq j, |\alpha| \leq k} 2^{|\alpha|+k} |\partial_x^\alpha f(x)|$$

for $f \in \mathcal{E}(\mathbf{R}^n \setminus \{0\}), j, k \in \mathbf{Z}^+, j > 0$. The multiplicative group \mathbf{R}_+ acts on $\mathbf{R}^n \setminus \{0\}$ by

$$\hat{g}_t: \mathbf{R}^n \setminus \{0\} \ni x \rightarrow t^{-1}x \in \mathbf{R}^n \setminus \{0\}, \quad t \in \mathbf{R}_+.$$

For $f \in \mathcal{E}(\mathbf{R}^n \setminus \{0\})$, we set

$$(\hat{G}_t f)(x) = f(\hat{g}_t x), \quad t \in \mathbf{R}_+.$$

Then $\hat{G} = \{\hat{G}_t; t \in \mathbf{R}_+\}$ is a differentiable \mathbf{R}_+ -action in $\mathcal{E}(\mathbf{R}^n \setminus \{0\})$. In the present

example, we write $\hat{B}^\rho, \hat{\Gamma}^\mu, \hat{C}^\mu, \hat{D}^\mu$ etc. instead of $B^\rho, \Gamma^\mu, C^\mu, D^\mu$ etc. to avoid any possible confusion with the previous example.

For $\rho \in \mathbf{R}, f \in \hat{B}^\rho$ if and only if

$$|(\partial_x^\alpha f)(x)| \leq C |x|^{-\rho-|\alpha|}$$

for $0 < |x| \leq l, |\alpha| \leq m, \alpha \in (\mathbf{Z}^+)^m, l, m \in \mathbf{Z}^+, C$ being a positive constant depending only on l, m . In particular, for $\rho < 0, f \in \hat{B}^\rho$ vanishes to the order $p-1$ at $x=0$ if p is the integral part of $-\rho$. Hence, $\hat{B}^{-\infty}$ coincides with the set of C^∞ functions on \mathbf{R}^n vanishing to the infinite order at $x=0$ (compare with Example 7.1).

Note the diffeomorphism $\mathbf{R}^n \setminus \{0\} \cong \mathbf{S}^{n-1} \times \mathbf{R}_+$. Then $\hat{\Gamma}^0$ coincides with $\mathcal{E}(\mathbf{S}^{n-1})$, the space of C^∞ functions on \mathbf{S}^{n-1} . For each $\mu \in \mathbf{C}, \hat{\Gamma}^\mu$ is isomorphic to $\hat{\Gamma}^0$ and $f \in \hat{\Gamma}^\mu$ if and only if $|x|^\mu f \in \hat{\Gamma}^0$. Hence, for $\mu \in \mathbf{C}$,

$$\hat{C}^\mu = \{ |x|^{-\mu} \sum_{j=0}^\infty a_j(x) |x|^j; a_j \in \hat{\Gamma}^0 \}$$

with the product topology. There is a convergence factor for the differentiable \mathbf{R}_+ -action \hat{G} , namely, $e(x) \in C_0^\infty(\mathbf{R}^n)$ such that $e(x)=1$ in a neighborhood of $x=0$. Now let us compare with the previous example. Then $B^{-\infty} = \hat{B}^{-\infty}$ and for $j \in \mathbf{Z}^+, B^{-j} \subset \hat{B}^{-j}$ and Γ^{-j} is a closed (in fact finite dimensional) subspace of $\hat{\Gamma}^{-j}$. Thus, C^{-j} is a closed subspaces of \hat{C}^{-j} . Furthermore, if $f_j \in B^{-j}, j \in \mathbf{Z}^+$, then there is an $f \in \hat{B}^0$ such that $f - \sum_{j < k} f_j \in \hat{B}^{-k}$ (Corollary 5.6). This f belongs to $\mathcal{E}(\mathbf{R}^n)$ since the elements in \hat{B}^{-k} are differentiable at $x=0$ up to $(k-1)$ -times. Then by the same reason $f - \sum_{j < k} f_j \in B^{-k}$. Therefore we give a proof of the surjectivity of α in Example 7.1 by using a convergence factor in the present example.

EXAMPLE 7.3. (The algebra of symbols). Let X be a paracompact C^∞ manifold of dimension n , and U a principal \mathbf{R}_+ -bundle over X . U is thus a cone bundle over X (see Boutet de Monvel [1], Hörmander [5]). Since \mathbf{R}_+ is contractible, U is trivial, $U = X \times \mathbf{R}_+$. Let $A = S(U)$, the ring of \mathbf{C} -valued C^∞ functions on U with the standard (multiplicatively convex) Fréchet (algebra) structure as defined in a similar way to (7.1). We denote by g_t the \mathbf{R}_+ -action on U , that is,

$$g_t : U \ni (x, r) \rightarrow (x, tr) \in U, \quad t \in \mathbf{R}_+.$$

For $p \in S(U)$, we set

$$(G_t p)(x, r) = p(g_t(x, r)), \quad t \in \mathbf{R}_+.$$

Then $G = \{G_t; t \in \mathbf{R}_+\}$ is a differentiable \mathbf{R}_+ -action in $S(U)$. In this case, we write $S^\rho, \rho \in \mathbf{R}$, instead of B^ρ . Then $S^\rho \ni p$ if and only if

$$|A\partial_r^k p(x, r)| \leq Cr^{\mu-k}, \quad \partial_r = \partial/\partial r,$$

for $x \in K$, $r \geq r_0$, $k \in \mathbf{Z}^+$, A any differential operator on X , r_0 any positive number, K any compact subset of X , and C a positive constant depending only on K , r_0 , k and A . $p \in \Gamma^\mu$ if and only if

$$p(x, tr) = t^\mu p(x, r), \quad t \in \mathbf{R}_+, \mu \in \mathbf{C}.$$

Therefore, Γ^0 is isomorphic to $\mathcal{E}(X)$ and $p \in \Gamma^\mu$ if and only if $r^{-\mu}p \in \Gamma^0$. C^μ is the totality of formal sums $\sum_{j=0}^\infty p_j$ with p_j homogeneous of degree $\mu - j$. If p is developable, its development is just the usual asymptotic expansion (see Hörmander [4], [5], for instance). Thus, developable elements are essentially classical symbols. A convergence factor $e(x, r)$ for the differentiable \mathbf{R}_+ -action is given by $e(x, r) = e(r) \in S(U)$ such that $e(r) = 1$ for $r > 1$ and $e(r) = 0$ for $r < 1/2$.

Let $V = X \times \mathbf{R}^+$ and consider $\mathcal{E}(V)$, the space of C^∞ functions on V . Recall that \mathbf{R}^+ is the set of non-negative reals. Thus, $f \in \mathcal{E}(V)$ if and only if f is a restriction to $X \times \mathbf{R}^+$ of a C^∞ function defined on a neighborhood of $X \times \mathbf{R}^+$ in $X \times \mathbf{R}$. In the customary notations, $S^\rho \cap \mathcal{E}(V)$ is written as $S_{1,0}^\rho(U)$ (see Hörmander [4]). In applications to the theory of pseudo-differential operators, $p \in S_{1,0}^\rho(U)$ is usually understood as vanishing near the zero section. It is well-known that many important symbols admit asymptotic expansions (classical symbols), that is, developable in our terminology.

EXAMPLE 7.4. (The classical asymptotic expansion in an open sector). Let Σ be an open sector in $\mathbf{C} \setminus \{0\}$, given by

$$z \in \mathbf{C}, \quad z \neq 0, \quad |\arg z| < p$$

for some positive p . Let $A = \mathcal{O}(\Sigma)$, the ring of holomorphic functions on Σ with the standard (multiplicatively convex) Fréchet (algebra) structure. Namely, for any compact subset K of Σ ,

$$p_K(f) = \sup_{z \in K} |f(z)|, \quad f \in \mathcal{O}(\Sigma),$$

is a semi-norm satisfying (1.1). The multiplicative group \mathbf{R}_+ acts on Σ by

$$g_t : \Sigma \ni z \rightarrow tz \in \Sigma, \quad t \in \mathbf{R}_+.$$

For $f \in \mathcal{O}(\Sigma)$, we set

$$(G_t f)(z) = f(g_t z), \quad t \in \mathbf{R}_+.$$

Then $G = \{G_t; t \in \mathbf{R}_+\}$ is a differentiable \mathbf{R}_+ -action in $\mathcal{O}(\Sigma)$. For $\rho \in \mathbf{R}$, we write O^ρ instead of B^ρ . Then $f \in O^\rho$ if and only if

$$|f(z)| \leq C|z|^\rho$$

for all $z \in \Sigma$ such that $|\arg z| \leq p_0$, $|z| \geq q_0$, p_0, q_0 any positive numbers and $p_0 < p$. C is a positive constant depending only on p_0 and q_0 . Thus, in the classical notation, $O^\rho = O(z^\rho)$ (see, e. g., Erdelyi [2], Olver [8], Wasow [10]).

$$\Gamma^\mu = \{az^\mu; a \in \mathbf{C}\}, \quad \mu \in \mathbf{C},$$

where $z^\mu = \exp(\mu \log z)$. C^μ is the totality of the formal series

$$z^\mu \sum_{j=0}^{\infty} a_j z^{-j}, \quad a_j \in \mathbf{C},$$

with the topology of simple convergence of the coefficients (see Treves [9], Example III, p. 91). If f is developable, then its development is the classical asymptotic expansion of f (see, e. g., Erdelyi [2], Olver [8], Wasow [10]).

A convergence factor for the differentiable \mathbf{R}_+ -action is given by

$$e(z) = 1 - e^{-z^\lambda}$$

with $0 < \lambda < \pi/2p$ (compare with Olver [8], p. 22, Wasow [10], p. 42). Note that the above construction is also valid for holomorphic functions on Σ with values in any multiplicatively convex Fréchet algebra.

EXAMPLE 7.5. Let $A = \mathcal{O}(\mathbf{C}^n)$, the ring of entire analytic functions on \mathbf{C}^n , equipped with the standard multiplicatively convex Fréchet algebra structure. The group \mathbf{R}_+ acts in \mathbf{C}^n by

$$g_t: \mathbf{C}^n \ni z \rightarrow t^{-1}z \in \mathbf{C}^n, \quad t \in \mathbf{R}_+.$$

Then

$$(G_t f)(z) = f(g_t z), \quad f \in \mathcal{O}(\mathbf{C}^n), \quad t \in \mathbf{R}_+,$$

determines a strong differentiable \mathbf{R}_+ -action in $\mathcal{O}(\mathbf{C}^n)$. For $\rho \geq 0$, $B^\rho = \mathcal{O}(\mathbf{C}^n)$, $f \in B^{-j}$, $j \in \mathbf{Z}^+$, if and only if f vanishes to the j -th order at $z=0$.

$B^{-j+\theta} = B^{-j+1}$ for $0 < \theta \leq 1$. $B^{-\infty} = \{0\}$. For $j \in \mathbf{Z}^+$, Γ^{-j} is the totality of homogeneous polynomials of degree j . Other Γ^μ 's reduce to $\{0\}$. Thus $D^{-j} = B^{-j}$ for $j \in \mathbf{Z}^+$ and other D^μ spaces reduce to $\{0\}$. The mappings α^{-j} are nothing but the Taylor expansion at $z=0$. Clearly α^{-j} are not surjective.

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