# CESÁRO ERGODIC THEOREMS FOR WEAKLY Y-INTEGRABLE OPERATOR SEMIGROUPS\*\*

WANG SHENGWANG (王声望)\*

#### Abstract

Cesaro ergodic properties for weakly Y-integrable semigroups of operators on Banach spaces are studied and several equivalent conditions for ergodicity are examined. Results obtained considerably generalize early works on this subject by others.

### §1. Introduction

Let  $\{T(t): t>0\}$  be a semigroup of bounded linear operators on a complex Banach space X. One of the important subjects of studies for  $T(\cdot)$  concerns its Cesàro ergodic properties. When the semigroup  $T(\cdot)$  is strongly contonuous on  $(0,\infty)$ , remarkable results on this subject have been achieved in the past thirty years (cf. Hille and Phillips [3, Chapter 18], Dunford and Schwartz [1, VIII. 7], Masani [6], Eberlein [2], Lin et al. [5] and others). However, not every semigroup of interest is strongly continuous. For instance, the dual semigroup of a strongly continuous semigroups are no longer in general strongly continuous. To extend the Cesàro eagodic theory for strongly continuous semigroups to more general case, Shaw introduced a new class of semigroups which are called locally Y-integrable (see [7, 8] for details). But in Shaw's theory, he assumed that  $T(t)x\rightarrow x$  as  $t\rightarrow +0$  in certain topology. This is in fact an extension of  $C_0$ -semigroups.

The author and Lange<sup>[9]</sup> introduced another class of semigroups which are called weakly Y-integrable and include locally Y-integrable semigroups as a special case. In the present paper, we shall examine the Cesàro ergodic properties for the former kind of semigroups.

In what follows we shall use these notations:

 $\mathcal{N}(T)$  = the null space of the operator T;

 $\mathcal{R}(T)$  = the range of T;

D(T) = the domain of T.

Manuscript received October 15, 1990

<sup>\*</sup> Department of Mathematics, Nanjing University, Nanjing 210008, Jiangsu, China.

<sup>\*\*</sup> Project supported by National Natural Science Foundation of China.

Assume that Y is a closed subspace of the dual  $X^*$ , X and Y are reciprocal, that is,  $||x|| = \sup \{ |\langle x, y \rangle| / ||y|| : y \in Y, y \neq 0 \}$ 

for each  $x \in X$ . A semigroup  $\{T(t): t>0\}$  of bounded linear operators on X is called weakly Y-integrable if it satisfies:

- (W1) Y is invariant under  $T(t)^*$  for each t>0;
- (W2)  $T(\cdot)x$  is  $\sigma(X, Y)$  continuous on  $(0, \infty)$  for each  $x \in X$ ;
- (W3) (a) for each  $x \in X$  and  $y \in Y$ , the function  $\langle T(t)x, y \rangle$  of t is L-integrable on[0, 1]
- (b)  $\int_0^1 \langle T(t)x, y \rangle dt$  is  $\sigma(Y, X)$  continuous with respect to  $y \in Y$  for each  $x \in X$ and hence  $\sigma(X, Y)$  continuous with respect to  $x \in X$  for each  $y \in Y$  by [9];
- (W4) let  $X_0 = \bigcup \{T(\eta)X: \eta > 0\}$ . Then  $X_0$  is  $\sigma(X, Y)$  dense in X and  $\bigcap \{ \mathcal{N}(T(\eta)) \colon \eta > 0 \} = \{0\}.$

Condition (W3) seems to be a little complicated, but as shown in [9, Proposition. 3.5], if  $T(\cdot)$  satisfies (W1), (W2) and there exists a nonnegative Lintegrable function  $\varphi(\cdot)$  on [0, 1] such that

$$||T(t)|| \leq \varphi(t)$$
 (a. e. on [0, 1]), (1.1)

then (W3) holds, Clearly, if  $T(\cdot)$  is bounded in a neighborhood of t=0, then (1.1) holds. Therefore, what Shaw considered in [7, 8] was a very special case of

If  $T(\cdot)$  is a weakly Y-integrable semigroup on X, the resolvent  $R(\lambda)$  of  $T(\cdot)$ exists for every complex number  $\lambda$  with Re  $\lambda > \omega_0$ , where  $\omega_0$  is the type of  $T(\cdot)$ :

$$\omega_0 = \lim_{t \to \infty} \frac{1}{t} \log \|T(t)\|.$$

 $\omega_0 = \lim_{t \to \infty} \frac{1}{t} \log \|T(t)\|.$  Y is invariant under  $T(\cdot)^*$  and  $R(\lambda)^*$ ,  $R(\lambda)$  is injective.  $A_0$  is defined to be the

$$A_0x = Y - \lim_{t o + 0} \frac{[T(t) - I]x}{t}$$
, and  $Y = X$ 

whenever the limit on the right exists.  $A_0$  is closable with closure A, while Asatisfies  $D(A) = \mathcal{R}(R(\lambda))$  and

$$AR(\lambda)x = \lambda R(\lambda)x - x \tag{1.2}$$

for each  $x \in X$  and

$$R(\lambda) A x = \lambda R(\lambda) x - x \tag{1.3}$$

for each  $x \in D(A)$ .  $A_0$  and hence A is  $\sigma(X, Y)$  densely defined.

Y being invariant under  $T(\cdot)$ ,  $R(\cdot)$ , we denote

$$T(\cdot)'=T(\cdot)^*|Y;R(\cdot)'=R(\cdot)^*|Y$$

and call them for convenience the duals of  $T(\cdot)$ ,  $R(\cdot)$ , respectively. The reader can find in [9] all the mentioned properties.

## § 2. Dual Semigroups of Weakly Y-Integrable Semigroups

The objective of this section is to establish the relationship between  $T(\cdot)$  and its dual defined in § 1. We shall show that  $T(\cdot)$  is weakly Y-integrable on X if and only if  $T(\cdot)'$  is weakly X-integrable on Y. From our observation, one can easily see that the semigroup  $T(\cdot)$  and its dual are on completely symmetric footing.

**Theorem 2.1.** If  $T(\cdot)$  is a weakly Y-integrable semigroup on X, then  $T(\cdot)^r$  is a weakly X-integrable semigroup on Y.

Conversely, assume that  $\hat{T}(\cdot)$  is a weakly X-integrable semigroup on Y. Set  $T(\cdot) = [\hat{T}(\cdot)]^* | X$ , where X is viewed as a subspace of Y\*. Then  $T(\cdot)$  is a weakly Y-integrable semigroup on X such that  $\hat{T}(\cdot)$  is the dual of  $T(\cdot)$  in the sense defined in § 1.

**Proof** Assume that  $T(\cdot)$  is weakly Y-integrable. Since X, as a subspace of  $Y^*$ , is invariant under  $[T(\cdot)']^*$  and  $[T(\cdot)']^*|X=T(\cdot)$  by the equalities

$$\langle [T(t)']^*x, y \rangle = \langle x, T(t)'y \rangle = \langle T(t)x, y \rangle \tag{2.1}$$

for all  $x \in X$  and  $y \in Y$ , condition (W1) for  $T(\cdot)'$  is fulfilled.

From the second equality of (2.1), one can easily find that  $T(\cdot)'$  is  $\sigma(Y, X)$  continuous on  $(0, \infty)$ . Condition (W3) for  $T(\cdot)'$  follows from its symmetrical character between X and Y.

Let  $Y_0 = \bigcup \{ \mathscr{R}(T(\eta)') : \eta > 0 \}$ . It follows from [9, Proposition 4.2] that  $Y_0$  is  $\sigma(Y, X)$  dense in Y. Now assume that  $y \in Y$  satisfies  $T(\eta)'$  y = 0 for all  $\eta > 0$ . Then  $\langle T(\eta)x, y \rangle = \langle x, T(\eta)'y \rangle = 0$ 

for all  $\eta > 0$  and  $x \in X$ . Since  $X_0 = \bigcup \{ \mathcal{R}(T(\eta)) : \eta > 0 \}$  is  $\sigma(X, Y)$  dense in X, one has y = 0. Therefore

Condition (W4) for  $T(\cdot)'$  is thus satisfied.

The second conclusion follows in a routine way, We omit the details.

Theorem 2.1 and [9, Theorem 4.6] imply the existence and injectivity of the resolvent of  $T(\cdot)$  which is clearly equal to the dual  $R(\lambda)'$  of  $R(\lambda)$ , where  $\lambda$  satisfies Re  $\lambda > \omega_0$ . Accordingly, there exists a  $\sigma(Y, X)$  closed and densely defined linear operator A' such that

$$(2.2)$$

for all  $y \in Y$  and

(2.3)

(h) (h) (h) 
$$(A / (A / A) y = y (A / A) (A / A) y = y (A / A)$$
(2.3)

for all  $y \in D(A')$ . By definition, A' is the infinitesimal generator of  $T(\cdot)'$ .

**Remark.** (i) If  $T(\cdot)$  is weakly Y-integrable on X, then we may define the operator  $A'_0$  for  $T(\cdot)'$  in Y by

$$A'_0 y = X - \lim_{t \to +0} \frac{T(t)'y - y}{t},$$

whenever the limit on the right exists.  $A'_0$  is linear and closable with closure A' ([9, Theorem 4.6]).

(ii) It is clear that A' is the dual of A and vice versa.

For the purpose of latter use, we need the following Theorem.

**Theorem 2.2.** (i) If  $T(\cdot)$  satisfies conditions (W1), (W2) and (W3), then (a) for each t>0, the equality

$$\langle S(t) x, y \rangle = \int_0^t \langle T(s) x, y \rangle ds$$

defines a bounded linear operator S(t) on X such that Y is invariant under  $S(t)^*$ , and hence S(t) is  $\sigma(X, Y)$  continuous for each t>0;

- (b)  $S(\cdot)$  is continuous on  $(0, \infty)$  in the uniform operator topology and  $\sigma(X, Y)$  continuous at t=0;
- (ii) if  $T(\cdot)$  is weakly Y-integrable, then for each t>0 and  $x\in X$ ,  $S(t)x\in D(A)$  and

$$AS(t)x = (T(t) - I)x. (2.4)$$

If  $x \in D(A)$ , then

$$S(t)Ax = AS(t)x. (2.5)$$

**Proof** (i, a) follows from [9, Lemmas 2.3, 2.4] and the sufficiency of [9, Proposition 3.4].

- (i, b) The continuity of  $S(\cdot)$  in the uniform operator topology on  $(0, \infty)$  follows from the boundedness of  $T(\cdot)$  on every closed subinterval [a, b] of  $(0, \infty)$ , and the  $\sigma(X, Y)$  continuity of  $S(\cdot)$  at t=0 follows from the L-integrability of  $\langle T(\cdot)x, y \rangle$  on [0, 1] for each  $x \in X$  and  $y \in Y$ .
  - (ii) Assume that  $T(\cdot)$  is weakly Y-integrable. Let x be in  $D(A_0)$ . Then

$$\langle S(t) A_0 x, y \rangle = \int_0^t \langle T(s) A_0 x, y \rangle ds$$

$$= \int_0^t \frac{d}{ds} \langle T(s) x, y \rangle ds = \langle T(t) - I \rangle x, y \rangle \qquad (2.6)$$

for each  $y \in Y$ . On the other hand, for each  $x \in D(A_0)$ ,  $y \in D(A')$ ,  $Y \in D(A')$ 

$$\langle S(t) A_0 x, y \rangle = \int_0^t \langle A_0 T(s) x, y \rangle ds$$

$$= \int_0^t \langle T(s) x, A' y \rangle ds = \langle S(t) x, A' y \rangle. \tag{2.7}$$

Combining (2.6) and (2.7) gives for  $x \in D(A_0)$ ,  $y \in D(A')$ 

$$\langle S(t)x, A'y \rangle = \langle (T(t) - I)x, y \rangle,$$
 (2.8)

which asserts that  $\langle S(t)x, A'y \rangle$  is a  $\sigma(Y, X)$  continuous linear functional of

 $y \in D(A')$  for each fixed  $x \in D(A_0)$ . Since A is the dual of A' by Remark (ii) of Theorem 2.2, one has S(t)  $x \in D(A)$  and

$$\langle AS(t)x, y \rangle = \langle S(t)x, A'y \rangle.$$
 (2.9)

Applying [9, Theorem 4.6] to  $T(\cdot)'$  we assert that D(A') is  $\sigma(Y, X)$  dense in Y and hence separates points of X. So we have from (2.8) and (2.9)

$$AS(t)x = [T(t) - I]x$$
 (2.10)

for each  $x \in D(A_0)$ .

Now let  $x \in X$  be arbitrary. Then there exists a net  $\{x_{\alpha}\} \subset D(A_0)$  such that  $\{x_{\alpha}\} \to x$ . Passing to the limit in the following equality

$$AS(t)x_{\alpha}=[T(t)-I]x_{\alpha},$$

we see that (2.10) remains valid for each  $x \in X$  by the  $\sigma(X, Y)$  closedness of A and the  $\sigma(X, Y)$  continuity of S(t), T(t) for each t>0.

Finally, (2.6) and the properties of A, S(t), T(t) assert that

$$S(t) Ax = [T(t) - I] x$$

holds for each  $x \in D(A)$ . The proof of the theorem is complete.

### § 3. Ergodic Properties for Weakly Y-Integrable Semigroups

This section is devoted to Cesàro ergodic properties of weakly Y-integrable semigroups. Our results considerably generalize those of [2, 5, 6, 7] and will be used in the forthcoming papers by the author.

Let  $T(\cdot)$  be a weakly Y-integrable semigroup of operators on X. It has been shown in § 2 that the dual  $T(\cdot)'$  is a weakly X-integrable semigroup of operators on Y.

Under conditions (W1)—(W4) on  $T(\cdot)$ , the linear operator S(t) has remarkable properties listed in Theorem 2.3. The Cesàro average of  $T(\cdot)$  over (0, t] is suitably defined to be the operator  $t^{-1}S(t)$  and what we are interested in are the Cesàro ergodic properties of  $T(\cdot)$ , that is, the convergence of  $t^{-1}S(t)$  in certain topology as  $t \to \infty$ . Let  $P_S$  be the operator defined by  $P_S$   $x = S - \lim_{t \to \infty} t^{-1}S(t)x$  with the domain

 $D(P_s)$  consisting of all x for which the limit exists in the strong topology of X. Also let  $P_w$  and  $P_y$  be operators similarly defined with the limit replaced by the weak limit W-lim and the  $\sigma(X, Y)$  limit Y-lim.

To prove the main theorem of this section, we begin with two lemmas. It is well known that  $\mathcal{R}(\lambda R(\lambda) - I)$  and  $\mathcal{N}(\lambda R(\lambda) - I)$  are independent of the choice of  $\lambda$  with Re  $\lambda > \omega_0$ .

**Lemma 3.1.** For the weakly Y-integrable semigroup  $T(\cdot)$ , the following

assertions hold:

(i) 
$$\mathcal{N}(A) = \bigcap \{\mathcal{N}(T(t) - I): t > 0\} = \mathcal{N}(\lambda R(\lambda) - I);$$

(ii)  $\mathcal{R}(A) = \mathcal{R}(\lambda R(\lambda) - I)$ ;

(iii)  $\overline{\mathscr{R}(A)}^{Y} = \overline{\bigcup \{\mathscr{R}(T(t)-I): t>0\}^{Y}}$ , where  $\overline{E}^{Y}$  is the closure of the set E in the  $\sigma(X, Y)$  topology.

**Proof** We only claim (i). The proof of others will be omitted. Let  $x \in \cap \{\mathcal{N}(T(t)-I): t>0\}$ . Then T(t)x-x=0 for each t>0 and hence  $A_0x=0$  by the definition of  $A_0$ . A being the closure of  $A_0$ , one has Ax=0. So  $\mathcal{N}(T(t)-I)\subset \mathcal{N}(A)$ . Conversely, assume that  $x \in \mathcal{N}(A)$ . It follows from Theorem 2.2 (ii) that

$$[T(t)-I]x=S(t)Ax=0$$

for each t>0. Consequently,

$$\mathscr{N}(A) = \bigcap \{ \mathscr{N}(T(t) - I) : t > 0 \}. \tag{3.1}$$

Next, assume that  $x \in \bigcap \{ \mathcal{N}(T(t)-I): t>0 \}$ . Since the equality

$$\langle \lambda R(\lambda) x - x, y \rangle = \int_0^\infty \lambda e^{-\lambda t} \langle T(t) x - x, y \rangle dt = 0$$

holds for each  $y \in Y$ , one has  $\lambda R(\lambda)x - x = 0$  and hence  $x \in \mathcal{N}(\lambda R(\lambda) - I)$ . Thus the inclusion

$$\bigcap \{ \mathcal{N}(T(t) - I) \colon t > 0 \} \subset \mathcal{N}(\lambda R(\lambda) - I) \tag{3.2}$$

holds.

To prove the opposite inclusion of (3.2), let x be in  $\mathcal{N}(\lambda R(\lambda) - I)$ . The equalities  $\lambda R(\lambda)x = x$  and  $D(A) = \mathcal{R}(R(\lambda))$  imply that  $x \in D(A)$ . From (1.2), one has

$$R(\lambda) Ax = [\lambda R(\lambda) - I]x = 0.$$

The injectivity of  $R(\cdot)$  concludes that Ax=0 or equivalently,

$$\mathscr{N}(\lambda R(\lambda) - I) \subset \mathscr{N}(A). \tag{3.3}$$

(3.1)—(3.3) complete the proof of (i).

Since  $\mathcal{N}(A)$ ,  $\cap \{\mathcal{N}(T(t)-I): t>0\}$  and  $\mathcal{N}(\lambda R(\lambda)-I)$  are the same, we shall use the notation  $\mathcal{N}$  to denote them.

The following lemma is similar to [7, Lemma 3.1].

**Lemma 3. 2**<sup>[7]</sup>. (i) The operators  $P_s$ ,  $P_w$ ,  $P_y$  defined at the beginning of this section are projections with  $\mathcal{R}(P_s) = \mathcal{R}(P_w) = \mathcal{R}(P_y) = \mathcal{N}$ ;

(ii)  $\mathcal{N}(P_s)\subset\overline{\mathscr{R}(A)}$ , where " $\overline{E}$ " stands of the normal closure of the set E.

**Proof** We only sketch out the proof of (ii), that of (i) will be omitted, From Theorem 2.3, S(t) is bounded on every closed subinterval [a, b] of  $[0, \infty)$  and continuous on  $(0, \infty)$  in the uniform operator topology, so for each  $x \in X$  and t > 0, the Bochner integral on the right of

$$F(t)x=t^{-1}\int_0^t S(u)^n x du \qquad \text{i.i.d.} \text{ i.i.d.} \text{ i.i.d.}$$

exists and F(t) is a bounded linear operator on X for each t>0. Moreover, one can show that

$$AF(t)x = t^{-1}S(t)x - x.$$
 (3.5)

If x is in  $\mathcal{N}(P_S)$ , then  $S = \lim_{t \to \infty} t^{-1}S(t)x = P_S x = 0$ . Thus (3.5) implies

$$x = S - \lim_{t \to \infty} \left[ t^{-1} S(t) x - A F(t) x \right] \in \overline{\mathcal{R}(A)}. \tag{3.6}$$

(ii) holds.

Theorem 3. 3. For the weakly Y-integrable semigroup  $T(\cdot)$ , if  $\overline{\lim} t^{-1} |S(t)| < \infty$ (3.7)

holds, then the following statements are equivalent:

(i) for each  $x \in X$  and u > 0,

$$S - \lim_{t \to \infty} t^{-1}T(t)S(u)w = 0;$$
 (3.8)

(ii)  $\mathcal{N}(P_B) = \overline{\mathcal{R}(A)}$ ;

(iii) for each  $x \in D(A)$ ,

$$S - \lim_{t \to \infty} t^{-1}T(t)x = 0.$$
 (3.9)

Proof (i) $\Rightarrow$ (ii). Assume that (3.8) holds. To prove (ii), it suffices to show the opposite inclusion of Lemma 3.2 (ii). For each  $x \in X$ ,  $y \in Y$ , t > 0 and  $\lambda$  with Re  $\lambda > \max\{2\omega_0, 0\}$ , one has  $\langle t^{-1}S(t)[\lambda R(\lambda) - I]x, y \rangle$ 

$$\langle t^{-1}S(t) \left[ \lambda R(\lambda) - I \right] x, y \rangle$$

$$= \int_0^\infty \lambda e^{-\lambda u} \langle t^{-1}S(t) \left[ T(u) - I \right] x, y \rangle du$$

$$= \left[ \int_0^N + \int_N^\infty \right] \lambda e^{-\lambda u} \langle t^{-1}S(t) \left[ T(u) - I \right] x, y \rangle du.$$

We may choose N > 0 such that

$$\|T(u)-I\|\!\leqslant\!e^{\lambda u/2}$$

whenever u > N. (3.7) implies the existence of M > 0 such that  $t^{-1} ||S(t)|| \leq M$  whenever t is sufficiently large. Therefore we may choose N such that

$$\left| \int_{N}^{\infty} \lambda e^{-\lambda u} \langle t^{-1}S(t) [T(u) - I] x, y \rangle du \right|$$

$$\leq M \left( \int_{N}^{\infty} \lambda e^{-\lambda u/2} du \right) ||x|| ||y|| = 2 M e^{-\lambda N/2} ||x|| ||y|| < \varepsilon ||x|| ||y||,$$
(3.10)

where s>0 is given

Next, we consider the integral over [0, N]. At first, the equality

$$S(t)[T(u)-I]=[T(t)-I]S(u)$$

shown in [7, Lemma 2.3] and condition (i) give

$$S = \lim_{t \to \infty} t^{-1}S(t) \left[T(u) - I\right] x$$

$$= S - \lim_{t \to \infty} t^{-1} [T(t) - I] S(u) x = 0$$
 (3.11)

for each  $u \in [0, N]$  and  $x \in X$ . Secondly, the equality

$$t^{-1}T(t)S(u) = t^{-1}[S(t+u) - S(t)]$$

and (3.7) imply

$$||t^{-1}T(t)S(u)|| \leq t^{-1}[||S(t+u)|| + ||S(t)||]$$

$$\leq t^{-1}(t+u)M + M \leq 3M$$
(3.12)

whenever t is sufficiently large. (3.12) shows that the Lebesgue's dominated convergence theorem is applicable to the integral over [0, N] and leads to the following inequality by (3.11):

$$\left| \int_0^N \lambda e^{-\lambda u} \langle t^{-1} S(t) [T(u) - I] x, y \rangle du \right| \leq \varepsilon \|y\| \tag{3.13}$$

for each fixed  $x \in X$  whenever t is suffuciently large.

(3.10) and (3.13) assert that

$$|t^{-1}\langle S(t)\left[\lambda R(\lambda)-I\right]x,\;y\rangle|\leqslant \varepsilon(\|x\|+1)\|y\|$$

and hence

$$||t^{-1}S(t)[\lambda R(\lambda) - I]x| \leq \varepsilon(||x|| + 1)$$
(3.14)

for each fixed  $\alpha \in X$  whenever t is sufficiently large. (3.14) implies the following inclusion

$$\overline{\mathscr{R}[\lambda R(\lambda) - I]} \subset \mathscr{N}(P_s),$$

which together with Lemma 3.2 (ii) and Lemma 3.1 (ii) completes the argument (i)  $\Rightarrow$  (ii).

(ii) $\Rightarrow$ (iii). Let x be in D(A). It follows from the equality  $\mathcal{N}(P_s) = \overline{\mathcal{R}(A)}$  that

$$0 = P(Ax) = S - \lim_{t \to \infty} t^{-1}S(t)Ax = S - \lim_{t \to \infty} t^{-1}[T(t) - I]x.$$
 (3.15)

Therefore

$$S - \lim_{t \to \infty} t^{-1}T(t)x = 0.$$

Inclusion (iii) $\Rightarrow$ (i) is evident since  $\mathcal{R}(S(u)) \subset D(A)$ .

Corollary 3.1. Let  $T(\cdot)$  be as in Theorem 3.3. Then  $D(P_s)$  is the direct sum of  $\mathcal{N}(A)$  and  $\overline{\mathcal{R}(A)}$  or equivalently,  $\mathcal{R}(P_s) = \mathcal{N}(A)$ ,  $\mathcal{N}(P_s) = \overline{\mathcal{R}(A)}$  if and only if one of (3.8) and (3.9) holds.

Proof It suffices to verify the "only if" part. If  $D(P_s)$  is the direct sum of  $\mathcal{N}(A)$  and  $\overline{\mathcal{R}(A)}$ , then Lemma 3.2 together with the following equality

$$\mathcal{N}(A) \oplus \overline{\mathcal{R}(A)} = \mathcal{R}(P_S) \oplus \mathcal{N}(P_S)$$

concludes that  $\mathcal{N}(P_s) = \overline{\mathcal{R}(A)}$ . Hence (3.8) and (3.9) hold by Theorem 3.3.

Corollary 3.2. Let  $T(\cdot)$  be as in Theorem 3.3. If one of (i)—(iii) of Theorem 3.3 holds, then  $P_S = P_W$ .

**Proof** From Lemma 3.2 (i) and the evident inclusion  $\mathcal{N}(P_s) \subset \mathcal{N}(P_w)$ , it suffices to show that  $\mathcal{N}(P_w) \subset \mathcal{N}(P_s)$ . Let x be in  $\mathcal{N}(P_w)$ . Then

$$\begin{split} x &= W - \lim_{t \to \infty} \left[ x - t^{-1} S(t) x \right] \\ &= W - \lim_{t \to \infty} \left[ - A F(t) x \right] \in \overline{\mathcal{U}(A)} = \mathcal{N}(P_S). \end{split}$$

In the following we consider the locally integrable case and operator  $P_w$ . Under the condition (3.7) on S(t), it is easily seen that (3.10) and (3.12) remain valid for this case. Let  $x \in \mathcal{N}(P_w)$ . Then (3.6) becomes

$$x\!=\!W\!-\!\lim_{t\to\infty}\!\left[t^{-1}\!S\left(t\right)x\!-\!AF\left(t\right)x\right]\in\overline{\mathcal{R}(A)},$$

and Lemma 3.2 (ii) becomes

$$\mathscr{N}(P_{\mathsf{W}}) \subset \overline{\mathscr{R}(A)}. \tag{3.16}$$

As regards the replacement of condition (3.8), we shall use

$$W - \lim_{t \to \infty} t^{-1} T(t) S(u) x = 0 \tag{3.17}$$

for each  $x \in X$ . Then (3.11) becomes

$$W - \lim_{t \to \infty} t^{-1}S(t) [T(u) - I] x = 0$$

for each  $u \in [0, N]$  and  $x \in X$ . (3.13) thus becomes

$$\left| \int_{0}^{N} \lambda e^{-\lambda u} \langle t^{-1}S(t) [T(u) - I] x, y \rangle du \right| \leq s \tag{3.18}$$

for fixed  $x \in X$  and  $y \in X^*$  whenever t is sufficiently large. Therefore, one has from (3.10) and (3.18)

$$|\langle t^{-1}S(t) \lceil \lambda R(\lambda) - I \rceil x, y \rangle| \leq \varepsilon (\|x\| \|y\| + 1) \tag{3.19}$$

for fixed  $x \in X$  and  $y \in X^*$  whenever t is sufficiently large. (3.19) implies

$$\overline{\mathscr{R}[\lambda R(\lambda) - I]} \subset \mathscr{N}(P_{W}),$$

which together with (3.16) and Lemma 3.1 (ii) gives

$$\mathcal{N}(P_{\mathbf{w}}) = \overline{\mathcal{R}(\mathbf{A})}. \tag{3.20}$$

Next, assume that (3.20) holds. Then the following analogue of (3.15) is clear:

$$0 = P_W(Ax) = W - \lim_{t \to \infty} t^{-1} [T(t) - I] x = W - \lim_{t \to \infty} t^{-1} T(t) x$$
 (3.21)

for each  $x \in D(A)$ . Finally, (3.21) evidently implies (3.17). We summarize the above observation in

**Theorem 3.4.** For the locally integrable semi-group  $T(\cdot)$ , if (3.7) holds, then the following statements are equivalent:

(i) for each  $x \in X$  and u > 0,

$$W-\lim_{t\to\infty}t^{-1}T(t)S(u)x=0;$$

(ii) 
$$\mathcal{N}(P_{W}) = \overline{\mathcal{R}(A)};$$

日 1985年 安全**会社 2**群设建工厂

(iii) for each  $x \in D(A)$ ,

$$W-\lim_{t\to\infty}t^{-1}T(t)x=0. (3.22)$$

We say that the semigroup  $T(\cdot)$  is strongly (resp. weakly) Cesaro ergodic, if  $D(P_s)$  (resp.  $D(P_w)$ ) = X. Let(a), (b), (c) stand for (3.7), (3.8), (3.9), respectively,

and let(b'), (c') stand for (3.17), (3.22), respectively. Let (d) denote the condition that  $\mathcal{N}(A)$  separates  $\mathcal{R}(A)^{\perp}$ , that is,  $\mathcal{N}(A)^{\perp} \cap \mathcal{R}(A)^{\perp} = \{0\}$ , where the notation  $E^{\perp}$  denotes the annihilator of  $E \subset X$  in the dual  $X^*$ . Let (e) stand for the condition that for each  $x \in X$ , there exists a sequence  $\{t_n\} \to \infty$  such that  $W = \lim_{n \to \infty} t_n^{-1} S(t_n) x$ exists.

From Theorems 3.3, and 3.4, we may deduce the following theorem.

**Theorem 3.5.** Let  $T(\cdot)$  be a weakly Y-integrable (resp. locally integrable) semigroup. Then the following statements are equivalent:

- (i)  $T(\cdot)$  is strongly (resp. weakly) Cesàro ergodic;
- (ii) (a), one of (b) and (c) (resp. one of (b') and (c')), (d) hold;
- (iii) (a), one of (b) and (c) (resp. one of (b') and (c')), (e) hold.

**Proof** We complete the proof by showing the equivalences: (i)  $\Leftrightarrow$  (ii);  $(i) \Leftrightarrow (iii)$ . Only considered is the strong case.

 $(i) \Rightarrow (ii)$ . Condition (a) follows from the uniform boundedness principle. (b) and hence (c) follows from the following calculation, Lemma 3.2 and Theorem 3.3:

$$S-\lim_{t\to\infty}\,t^{-1}T\left(t\right)S\left(u\right)x=S-\lim_{t\to\infty}\left[T\left(u\right)-I\right]t^{-1}S\left(t\right)x=\left[T\left(u\right)-I\right]P_{S}x=0.$$

(d) follows from Lemma 3.2. Theorem 3.3 (ii) and  $D(P_s) = X$ .

(ii) $\Rightarrow$ (i). (a) implies that  $P_s$  is bounded. (b) or (c) and Lemma 3.2 imply that  $\mathscr{R}(P_{\mathcal{B}}) = \mathscr{N}(A), \ \mathscr{N}(P_{\mathcal{B}}) = \overline{\mathscr{R}(A)}$ (3.23)

and hence one has from (d) that

$$[\mathscr{R}(P_s) \oplus \mathscr{N}(P_s)]^{\perp} = [\mathscr{N}(A) \oplus \mathscr{R}(A)]^{\perp},$$

$$\mathscr{N}(A)^{\perp} \cap \mathscr{R}(A)^{\perp} = \{0\}.$$

graditional mark to be for the first of

Therefore,  $\mathscr{R}(P_s) \oplus \mathscr{N}(P_s) = X$ , that is,  $D(P_s) = X$ .

 $(i) \Rightarrow (iii)$ . Evident.

(iii) $\Rightarrow$ (i). Let  $x \in X$  be fixed and let  $x_1 = W - \lim_{n \to \infty} t_n^{-1} S(t_n) x$ . Then

$$(T(u)-I)x_1 = W - \lim_{n \to \infty} t_n^{-1} [T(u)-I]S(t_n)x$$

$$= W - \lim_{n \to \infty} t_n^{-1} [T(t_n)-I]S(u)x = 0$$

and hence  $x_1 \in \mathcal{N} = \mathcal{N}(A) = \mathcal{R}(P_S)$  by Lemma 3.1 and (3.23). On the other hand, (3.5) implies that

$$x-x_1=W-\lim_{n\to\infty}[-A\ F(t_n)x]\in\overline{\mathscr{M}(A)}$$

 $x-x_1=W-\lim_{n o\infty}[-A\;F(t_n)x]\in\overline{\mathscr{R}(A)}\,,$  or equivalently,  $x-x_1\in\mathscr{N}(P_S)$ . Therefore,

$$x = (x - x_1) + x_1 \in \mathcal{N}(P_S) \oplus \mathcal{R}(P_S) = D(P_S).$$

Since x is arbitrary, one has  $X = D(P_s)$ .

Remark. (i) If one compares Theorems 3.3, 3.4, 3.5 with the corresponding results of [2, 5, 6, 7, etc.], it is easily seen that our results are considerable generalizations of theirs. For instance, what we have obtained are equivalent conditions which, perhaps, first appear here.

- (ii) For the weakly Y-integrable semigroup  $T(\cdot)$ , it has been shown in Theorem 2.1 that  $T(\cdot)'$  is a weakly X-integrable semigroup on Y, Therefore, similar results of Theorems 3.3, 3.4, 3.5 hold for  $T(\cdot)'$ . Moreover, we may also consider the Cesàro ergodic properties for semigroups when X is reflexive.
- (iii) Left open is the question whether the equality  $P_s = P_w$  still holds under the conditions of Theorem 3.4.

#### References

- [1] Dunford, N. & Schwartz, J. T., Linear operators, Part I, Wiley, New York, 1967.
- [2] Eberlein, W. F., Mean ergodic flows, Adv. in Math., 21 (1976), 229-232.
- [3] Hille E. & Phillips, R. S. Functional analysis and semigroups, Amer. Math. Soc., Colleg. Publ., Vol. 31, Amer Math. Soc., Providence, R. I. 1957.
- [4] Köthe, C., Topological vector spaces I, Springer-Verlag, New york, Heidelberg, Berlin, 1979.
- [5] Lin, M., Montgomery, J.& Sine, R., Change of velocity and ergodicity in flows and in Markov semigroups, Z. Wahrscheinlichkei theorie Verw, Gebiete, 39 (1977), 197—244.
- [6] Masani, P., Ergodic theorems for locally integrable semigroups of continuous linear operators on a Banach space, Adv. in Math., 21 (1976), 202—228.
- [7] Shaw, S. Y., Ergodic properties of operator semigroups in general weak topologies, J. Funct. Anal., 49 (1982), 152—169.
- [8] Shaw S., Y. & Lin, S. C., On the equations Ax=q and SX-XT=Q, J. Funct. Anal., 77 (1988), 352—363.

and the compared being a first of the analysis of the first of the second the control of the control of the control of

- [9] Wang S. & Lange, R., A Hille-Yosida Theorem of weakly Y-integrable semigroups (Submitted).
- [10] Yosida, K., Functional Analysis, 3rd ed., Springer-Verlag, New York, 1971.