Convergence Theorems for Positive Operator Semigroups

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Joint work with Moritz Gerlach (Universität Potsdam)

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Convergence of Semigroups

September 2017

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Linear evolution equations

Consider the initial value problem

$$\begin{cases} \dot{u}(t) = Au(t), \\ u(0) = u_0 \end{cases}$$

on a Banach space E.

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on a Banach space E. Here:

- $A: E \supseteq \operatorname{dom}(A) \to E$ is a linear operator.
- $u_0 \in E$ is an initial value.
- $u: [0, \infty) \to E$ is the function wanted.

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Example (The heat equation)

 $E = L^1(\Omega)$ for a "nice" domain $\Omega \subseteq \mathbb{R}^d$ and A is the Laplace operator (with boundary conditions).

Suppose that

$$\begin{cases} \dot{u}(t) = Au(t), \\ u(0) = u_0 \end{cases}$$

"has a solution" $u : [0, \infty) \to E$ for every $u_0 \in E$.

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For $t \ge 0$ we define a linear operator $T(t) : E \to E$ by $T(t)u_0 = u(t)$.

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For $t \ge 0$ we define a linear operator $T(t) : E \to E$ by $T(t)u_0 = u(t)$.

Properties:

(a)
$$T(0) = id_E$$
.
(b) $T(t+s) = T(t)T(s)$ for all $t, s \ge 0$.

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Definition

A family $(T(t))_{t\geq 0}$ of linear operators on E is called a *operator semigroup* if it fulfils (a) and (b).

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"has a solution" $u : [0, \infty) \to E$ for every $u_0 \in E$.

For $t \geq 0$ we define a linear operator $T(t): E \rightarrow E$ by $T(t)u_0 = u(t)$.

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$$T(0) = id_E$$
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(b) $T(t+s) = T(t)T(s)$ for all $t, s \ge 0$.

Example

For each matrix $A \in \mathbb{C}^{n \times n}$ the operator family $(e^{tA})_{t \ge 0}$ is a operator semigroup on \mathbb{C}^n .

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Consider a solution $u: [0, \infty) \to E$ of

$$\begin{cases} \dot{u}(t) = Au(t), \\ u(0) = u_0. \end{cases}$$

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Does u(t) converge as $t \to \infty$?

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Equivalently: Does $T(t)u_0$ converge as $t \to \infty$?

Definition

An operator semigroup $(T(t))_{t>0}$ is called...

(a) ... strongly convergent if $\lim_{t\to\infty} T(t)u_0$ exists for every $u_0 \in E$.

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Convergence of Semigroups

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Equivalently: Does $T(t)u_0$ converge as $t \to \infty$?

Definition

An operator semigroup $(T(t))_{t\geq 0}$ is called...

- (a) ... strongly convergent if $\lim_{t\to\infty} T(t)u_0$ exists for every $u_0 \in E$.
- (b) ... norm convergent if $\lim_{t\to\infty} T(t)$ exists with respect to the operator norm.

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Convergence of Semigroups

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Definition

An operator semigroup $(T(t))_{t\geq 0}$ on E is called **positive** if $T(t)f \geq 0$ for all $0 \leq f \in E$ and all $t \geq 0$.

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Interpretation: If $(T(t))_{t\geq 0}$ describes the solutions of

$$\begin{cases} \dot{u}(t) = Au(t), \\ u(0) = u_0, \end{cases}$$

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then positivity of $(T(t))_{t\geq 0}$ means that positive initial values lead to positive solutions.

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Example: If $(T(t))_{t\geq 0}$ describes the solutions of the heat equation

$$\begin{cases} \dot{u}(t) = \Delta u(t), \\ u(0) = u_0, \end{cases}$$

on $L^1(\Omega)$ (for "nice" $\Omega \subseteq \mathbb{R}^d$ and with "nice" boundary conditions),

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on $L^1(\Omega)$ (for "nice" $\Omega \subseteq \mathbb{R}^d$ and with "nice" boundary conditions), then $(\mathcal{T}(t))_{t\geq 0}$ is positive.

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Let $(T(t))_{t\geq 0}$ be a positive semigroup on E such that (a) $\sup_{t\geq 0} ||T(t)|| < \infty$.

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Theorem (Lotz 1986 [Lot86])

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(a)
$$\sup_{t\geq 0} \|T(t)\| < \infty$$
.

(b) $T(t_0)$ is a compact operator for some $t_0 \ge 0$.

Then $(T(t))_{t\geq 0}$ is norm convergent.

Example

The heat equation on $C(\overline{\Omega})$ (for bounded $\Omega \subseteq \mathbb{R}^d$ with Lipschitz boundary) with non-local Robin boundary conditions, compare [AKK, Thms A.1 and 6.3]

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Convergence of Semigroups

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- (a) $\sup_{t\geq 0} \|T(t)\| < \infty$.
- (b) $T(t_0)$ is an integral operator for some $t_0 \ge 0$.
- (c) $(T(t))_{t\geq 0}$ has a fixed point f_0 which is > 0 almost everywhere.

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(c) $(T(t))_{t\geq 0}$ has a fixed point f_0 which is > 0 almost everywhere.

Then $(T(t))_{t\geq 0}$ is strongly convergent.

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Example

The solution of the heat equation on $L^1(\Omega)$ with Neumann boundary conditions is strongly convergent

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Let $E = L^{p}(\Omega, \mu)$ (or, more generally, let E be a Banach lattice with order continuous norm).

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Example

The solution of the heat equation on $L^1(\Omega)$ with Neumann boundary conditions is strongly convergent for bounded $\Omega \subseteq \mathbb{R}^d$ even if the boundary of Ω is "rough"; see [Are08].

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Convergence of Semigroups

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Example

Models from mathematical biology, e.g. the dynamics of immune states [DdGKT].

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Example

If a network flow on a metric graph is buffered in at least one vertex, then the flow is strongly convergent.

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Convergence of Semigroups

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