ON AN ABSTRACT EVOLUTION EQUATION
WITH A SPECTRAL OPERATOR
OF SCALAR TYPE

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It is shown that the weak solutions of the evolution equation $y'(t) = Ay(t)$, $t \in [0, T)$ ($0 < T \leq \infty$), where $A$ is a spectral operator of scalar type in a complex Banach space $X$, defined by Ball (1977), are given by the formula $y(t) = e^{tA}f$, $t \in [0, T)$, with the exponentials understood in the sense of the operational calculus for such operators and the set of the initial values, $f$'s, being $\bigcap_{0 \leq t < T} D(e^{tA})$, that is, the largest possible such a set in $X$.

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1. Introduction. Consider the evolution equation

$$y'(t) = Ay(t), \quad t \in [0, T) \quad (0 < T \leq \infty),$$

in a complex Banach space $X$ with a spectral operator $A$ of scalar type [2, 5].

Following [1], by a weak solution of (1.1) with a densely defined linear operator $A$ in a Banach space $X$, we understand a vector function $y : [0, T) \to X$ that satisfies the following conditions:

(a) $y(\cdot)$ is strongly continuous on $[0, T]$;
(b) for any $g^* \in D(A^*)$,

$$\frac{d}{dt} \langle y(t), g^* \rangle = \langle y(t), A^* g^* \rangle, \quad 0 \leq t < T,$$

where $D(\cdot)$ is the domain of an operator, $A^*$ is the operator adjoint to $A$, and $\langle \cdot, \cdot \rangle$ is the pairing between the space $X$ and its dual $X^*$.

Note that the weak solutions thus defined are not expected to satisfy (1.1) in the classical plug-in sense, that is, when the requirements of $y(\cdot)$, being strongly differentiable and taking values exclusively in $D(A)$, are presupposed implicitly.

It is also readily seen that the notion of a weak solution of (1.1) is more general than that of the classical one.

When the operator $A$ is closed, the classical solutions of (1.1) are precisely those of its weak solutions that are strongly differentiable (see [1] for details).

The purpose of the present paper is to stretch out [8, Theorem 3.1] which states that the general weak solution of (1.1) with a normal operator $A$ in a complex Hilbert space is of the form

$$y(t) = e^{tA}f, \quad t \in [0, T), \quad f \in \bigcap_{0 \leq t < T} D(e^{tA}),$$

(1.3)
the exponentials being understood in the sense of the operational calculus for such operators \([4, 9]\), to the more general case of a spectral operator of scalar type (scalar operator) in a complex Banach space.

Note for that matter that, in a Hilbert space, the scalar operators are the operators similar to normal ones \([10]\).

The latter result suggests that the weak solutions of (1.1), with the set of their initial values \(\bigcap_{0 \leq t < T} D(e^{tA})\) being the largest such a set, most inherently represent the exponential nature of the equation, more so than their classical fellows.

Observe that the same state of affairs is the case when \(A\) generates a \(C_0\)-semigroup of bounded linear operators \(\{e^{tA} \mid t \geq 0\}\) in a Banach space \([6]\), the classical and weak solutions being the orbits \(e^{tA}f\) with the initial value sets \(D(A)\) and \(X = \bigcap_{0 \leq t < T} D(e^{tA})\), respectively, \([1]\).

As is to be expected, the departure from a Hilbert space, immediately depriving us of its powerful inner product techniques, causes certain challenges to be faced in the following generalization endeavor of ours.

2. Preliminaries. Hereafter, unless specifically stated otherwise, \(A\) is a scalar operator in a complex Banach space \(X\) with a norm \(\| \cdot \|\) and \(E_A(\cdot)\) is its spectral measure (resolution of the identity) \([2, 5]\). Borel sets of the complex plane that has as its values bounded projection operators on \(X\) and enjoys a number of distinctive properties \([2, 5]\).

For such operators, there is an operational calculus for Borel measurable functions on the spectrum \([2, 5]\).

If \(F(\cdot)\) is a Borel measurable function on the spectrum of \(A\), \(\sigma(A)\), a new scalar operator

\[
F(A) = \int_{\sigma(A)} F(\lambda) dE_A(\lambda)
\]  

is defined as follows:

\[
F(A)f := \lim_{n \to \infty} F_n(A)f, \quad f \in D(F(A)),
\]

\[
D(F(A)) := \left\{ f \in X \mid \lim_{n \to \infty} F_n(A)f \text{ exists} \right\},
\]  

(2.2)

where

\[
F_n(\cdot) := F(\cdot) \chi_{\{\lambda \in \sigma(A) \mid |F(\lambda)| \leq n\}}(\cdot), \quad n = 1, 2, \ldots,
\]  

(2.3)

\(\chi_\alpha(\cdot)\) is the characteristic function of a set \(\alpha\), and

\[
F_n(A) := \int_{\sigma(A)} F_n(\lambda) dE_A(\lambda), \quad n = 1, 2, \ldots,
\]  

(2.4)

being the integrals of bounded Borel measurable functions on \(\sigma(A)\), are bounded scalar operators on \(X\) defined in the same way as for normal operators (e.g., \([4, 9]\)).

In particular,

\[
A = \int_{\sigma(A)} \lambda dE_A(\lambda).
\]  

(2.5)
Note that, if $F(\cdot)$ is a function analytic on an open set $U$ such that $E(U) = I$ (I is the identity operator) and $\{e_n\}_{n=1}^\infty$ is an arbitrary sequence of bounded Borel sets whose closures are contained in $U$ and $E_A(\bigcup_{n=1}^\infty e_n) = I$, the operator $F(A)$ can also be defined as follows [5]:

\[
D(F(A)) := \left\{ f \in X | \lim_{n \to \infty} F(A|E_A(e_n)X)E_A(e_n)f \text{ exists} \right\},
\]

\[
F(A)f := \lim_{n \to \infty} F(A|E_A(e_n)X)E_A(e_n)f, \quad f \in D(F(A)),
\] (2.6)

where $P|Y$ is the restriction of an operator $P$ to a subspace $Y$.

The properties of the spectral measure, $E_A(\cdot)$, and the operational calculus for scalar operators underlying the entire argument to follow, are exhaustively delineated in [2, 5].

Here, we single out one of them, which is a real cornerstone for the statement of the next section: the spectral measure is bounded, that is, there is an $M > 0$ such that

\[
\|E_A(\delta)\| \leq M \text{ for any Borel set } \delta.
\] (2.7)

Note that here the same notation as for the norm in $X$, $\| \cdot \|$, is used to designate the norm in the space of bounded linear operators on $X$, $L(X)$. We do so henceforth for the operator norm as well as for the norm in the dual space $X^*$, such an economy of symbols being a rather common practice.

On account of compactness, the terms spectral measure and operational calculus for spectral operators will be abbreviated to s.m. and o.c., respectively.

3. A characterization of the domain of a scalar operator. As is well known [4, 9], for a normal operator $A$ with a spectral measure $E_A(\cdot)$ in a complex Hilbert space $H$ with an inner product $(\cdot, \cdot)$, the domain of the operator $F(A)$, $F(\cdot)$ being a complex-valued Borel measurable function on $\sigma(A)$, can be characterized in terms of positive measures:

\[
f \in D(F(A)) \text{ if and only if } \int_{\sigma(A)} |F(\lambda)|^2 d(E(\lambda)f, f) < \infty.
\] (3.1)

Our purpose here is to obtain an analogue of such a description for scalar operators.

Before we proceed, we agree to use the notation $v(f, g^*, \cdot)$, $f \in X$ and $g^* \in X^*$, for the total variation of the complex-valued Borel measure $(E_A(\cdot), f, g^*)$.

**Proposition 3.1.** Let $F(\cdot)$ be a complex-valued Borel measurable function on the spectrum of a scalar operator $A$. Then $f \in D(F(A))$ if and only if

(i) for any $g^* \in X^*$,

\[
\int_{\sigma(A)} |F(\lambda)| d\nu (f, g^*, \lambda) < \infty;
\] (3.2)
(ii) \[
\sup_{\{g^* \in X^* \mid \|g^*\| = 1\}} \int_{\{\lambda \in \sigma(A) \mid |F(\lambda)| > n\}} |F(\lambda)| \, dv(f, g^*, \lambda) \rightarrow 0 \quad \text{as } n \rightarrow \infty. \quad (3.3)
\]

**Proof**

"**Only if**" part. Let \(f \in D(F(A))\). Then, by the properties of the o.c. [5],

\[
\int_{\sigma(A)} F(\lambda) \, d\langle E_A(\lambda)f, g^* \rangle = \langle F(A)f, g^* \rangle, \quad g^* \in X^*, 
\]

whence condition (i) follows immediately (e.g., [3]).

To prove (ii), note first that, the positive Borel measure

\[
\int |F(\lambda)| \, dv(f, g^*, \lambda)
\]

being the total variation of the complex-valued measure

\[
\int F(\lambda) \, d\langle E_A(\lambda)f, g^* \rangle,
\]

where the dots can be replaced by an arbitrary Borel set we have the estimate [3]

\[
\int_\alpha |F(\lambda)| \, dv(f, g^*, \lambda) \leq 4 \sup_{\beta \subseteq \alpha} \left| \int_\beta F(\lambda) \, d\langle E_A(\lambda)f, g^* \rangle \right|,
\]

where \(\alpha\) and \(\beta\) are Borel sets.

Henceforth, let \(\delta_n := \{\lambda \in \sigma(A) \mid |F(\lambda)| > n\}, n = 1, 2, \ldots\), and let \(\beta\) be a Borel set. By (3.7),

\[
\sup_{\{g^* \in X^* \mid \|g^*\| = 1\}} \int_{\delta_n} |F(\lambda)| \, dv(f, g^*, \lambda)
\]

\[\leq 4 \sup_{\{g^* \in X^* \mid \|g^*\| = 1\}} \sup_{\beta \subseteq \delta_n} \left| \int_{\delta_n} F(\lambda)X_\beta(\lambda) \, d\langle E_A(\lambda)f, g^* \rangle \right| \quad \text{by the properties of the o.c.}
\]

\[= 4 \sup_{\{g^* \in X^* \mid \|g^*\| = 1\}} \sup_{\beta \subseteq \delta_n} \left| \int_{\delta_n} F(\lambda) X_\beta(\lambda) \, dE_A(\lambda)f, g^* \right| \quad \text{by the properties of the o.c. and definitions (2.2), (2.3), and (2.4)}
\]

\[= 4 \sup_{\{g^* \in X^* \mid \|g^*\| = 1\}} \sup_{\beta \subseteq \delta_n} |\langle E_A(\beta)(F(A)f - F_n(A)f), g^* \rangle| \]

\[\leq 4 \sup_{\beta \subseteq \delta_n} \|E_A(\beta)\| \|F(A)f - F_n(A)f\| \quad \text{by (3.7)}
\]

\[\leq 4M \|F(A)f - F_n(A)f\| \rightarrow 0 \quad \text{as } n \rightarrow \infty.
\]
“If” part. Let $f \in X$ be a vector satisfying conditions (i) and (ii). Then, for any natural $m$ and $n$ ($m < n$), we have, as follows from the Hahn-Banach theorem,

\[
\|F_n(A)f - F_m(A)f\| = \sup_{\|g^*\|=1} \left| \langle F_n(A)f - F_m(A)f, g^* \rangle \right| \quad \text{by (2.3), (2.4)}
\]

\[
= \sup_{\|g^*\|=1} \left| \left( \int_{\sigma(A)} F(\lambda) dE_A(\lambda) f, g^* \right) - \left( \int_{\sigma(A)} F(\lambda) dE_A(\lambda) f, g^* \right) \right| \quad \text{by condition (i)}
\]

\[
= \sup_{\|g^*\|=1} \left| \left( \int_{\sigma(A)} F(\lambda) dE_A(\lambda) f, g^* \right) - \left( \int_{\sigma(A)} F(\lambda) dE_A(\lambda) f, g^* \right) \right| \quad \text{by condition (i)}
\]

\[
\leq \sup_{\|g^*\|=1} \left| \int_{\sigma(A)} F(\lambda) d\langle E_A(\lambda) f, g^* \rangle \right|
\]

\[
+ \sup_{\|g^*\|=1} \left| \int_{\sigma(A)} F(\lambda) d\langle E_A(\lambda) f, g^* \rangle \right|
\]

\[
\leq \sup_{\|g^*\|=1} \int_{\sigma(A)} |F(\lambda)| d\langle f, g^*, \lambda \rangle
\]

\[
+ \sup_{\|g^*\|=1} \int_{\sigma(A)} |F(\lambda)| d\langle f, g^*, \lambda \rangle \to 0 \quad \text{as } m, n \to \infty, \text{ by (ii).}
\]

Thus, $\{F_n(A)f\}_{n=1}^\infty$ is a Cauchy sequence converging in the Banach space $X$, which implies that $f$ belongs to $D(F(A))$.

4. The principal statement. The following lemma consists of three easy to prove statements, which become handy when engaging dual space techniques.

**Lemma 4.1.** (i) For any Borel set $\delta$, $E_A(\delta)^*$ is a bounded projection operator in the dual space $X^*$.

(ii) For any bounded Borel set $\delta$,

\[
E_A^*(\delta)X^* \subseteq D(A^*)
\]

(iii) For any Borel set $\delta$,

\[
E_A^*(\delta)A^* \subseteq A^* E_A^*(\delta),
\]

where $P \subseteq Q$ means that an operator $Q$ is an extension of an operator $P$. 

\(\square\)
Proof. (i) Immediately follows from the properties of conjugates.

(ii) Let $\delta$ be a bounded Borel set. For any $g^* \in X^*$, consider the following linear functional:

$$D(A) \ni f \mapsto \langle Af, E_A^*(\delta) g^* \rangle.$$ (4.3)

We have

$$\langle Af, E_A^*(\delta) g^* \rangle = \langle E_A(\delta) Af, g^* \rangle, \quad f \in D(A), \ g^* \in X^*. \quad (4.4)$$

By the properties of s.m., $E_A(\delta) A \subset AE_A(\delta)$ and $E_A(\delta) X \subset D(A)$. By the closed graph theorem, the closed linear operator $AE_A(\delta)$ defined on the entire space $X$ is bounded and so is $E_A(\delta) A$ (note that the operator $AE_A(\delta)$ is the closure of $E_A(\delta) A$). Whence the boundedness of functional (4.3) follows immediately.

Therefore, $E_A^*(\delta) g^* \in D(A^*)$ and

$$\langle Af, E_A^*(\delta) g^* \rangle = \langle f, A^* E_A^*(\delta) g^* \rangle.$$ (4.5)

(iii) By the properties of s.m., $E_A(\delta) A \subset AE_A(\delta)$, which immediately implies that

$$E_A^*(\delta) A^* \subset (AE_A(\delta))^* \subset (E_A(\delta) A)^* = E_A(\delta)$$ is bounded $= A^* E_A(\delta)^*$. \hfill (4.6)

Theorem 4.2. A vector function $y : [0, T) \rightarrow X$ is a weak solution of (1.1) on the interval $[0, T)$ ($0 < T \leq +\infty$) if and only if there is a vector $f \in \bigcap_{0 \leq t < T} D(e^{tA})$ such that

$$y(t) = e^{tA} f, \quad t \in [0, T). \quad (4.7)$$

Proof. “Only if” part. Let $y(\cdot)$ be a weak solution of (1.1) on the interval $[0, T)$ and

$$\Delta_n := \{ \lambda \in \sigma(A) \mid |\lambda| \leq n \}, \ n = 1, 2, \ldots.$$ 

Consider the following sequence of vector functions:

$$y_n(t) = E_A(\Delta_n) y(t), \quad t \in [0, T), \ n = 1, 2, \ldots.$$ (4.8)

The strong continuity of the functions $y_n(\cdot)$’s on $[0, T)$ follows from that of $y(\cdot)$ the boundedness of the projections $E_A(\Delta_n)$’s.
Further, for any natural \(n\) and each \(g^* \in X^*\),

\[
\frac{d}{dt} (y_n(t), g^*) = \frac{d}{dt} (E_A(\Delta_n)y(t), g^*) = \frac{d}{dt} (y(t), E_A^*(\Delta_n)g^*)
\]

since by Lemma 4.1 \(E_A^*(\Delta_n)g^* \in D(A^*)\) and \(y(\cdot)\) is a weak solution of (1.1)

\[
= \langle y(t), A^*E_A^*(\Delta_n)g^* \rangle \quad \text{by Lemma 4.1,}
\]

\[
A^*E_A^*(\Delta_n) = A^* [E_A^*(\Delta_n)]^2 = E_A^*(\Delta_n)A^*E_A^*(\Delta_n)
\]

(4.9)

\[
= \langle y(t), E_A^*(\Delta_n)A^*E_A^*(\Delta_n)g^* \rangle = \langle E_A(\Delta_n)y(t), A^*E_A^*(\Delta_n)g^* \rangle
\]

by the properties of s.m., \(\Delta_n\) being bounded,

\[AE_A(\Delta_n) \in \mathcal{L}(X)\] and is the closure of \(E_A(\Delta_n)A\),

hence, \(A^*E_A^*(\Delta_n) = (E_A(\Delta_n)A)^* = (AE_A(\Delta_n))^*\)

\[
= \langle y_n(t), (AE_A(\Delta_n))^*g^* \rangle, \quad t \in [0, T).
\]

Thus, for any natural \(n\), \(y_n(\cdot)\) is a weak solution of the equation

\[
y'(t) = AE_A(\Delta_n)y(t), \quad 0 \leq t < T,
\]

(4.10)

which, since the operator \(AE_A(\Delta_n)\) is bounded, implies [1] that

\[
y_n(t) = e^{tAE_A(\Delta_n)}y_n(0) = e^{tAE_A(\Delta_n)}E_A(\Delta_n)f, \quad 0 \leq t < T,
\]

(4.11)

where \(f := y(0)\).

Since \(A|E_A(\Delta_n) \subseteq AE_A(\Delta_n), n = 1, 2, \ldots, e^{tA|E_A(\Delta_n)X} \subseteq e^{tAE_A(\Delta_n)}, 0 \leq t < T, n = 1, 2, \ldots\) (all the operators are bounded).

Hence, for \(0 \leq t < T\) and \(n = 1, 2, \ldots,\)

\[
e^{tA|E_A(\Delta_n)X}E_A(\Delta_n)f = e^{tAE_A(\Delta_n)}E_A(\Delta_n)f = E_A(\Delta_n)y(t).
\]

(4.12)

Since \(\{\Delta_n\}_{n=1}^{\infty}\) is an increasing sequence of bounded Borel sets such that \(\bigcup_{n=1}^{\infty} \Delta_n = \mathbb{C}, \lim_{n \to \infty} E_A(\Delta_n)y(t) = y(t), 0 \leq t < T.\)

Whence, by definition (2.6), we infer that \(f \in \bigcap_{0\leq t < T} D(e^{tA})\) and \(y(t) = e^{tA}f, 0 \leq t < T.\)

“\(\text{If}\)” PART. Consider an arbitrary segment \([a, b] \subseteq [0, T)\) \((0 \leq a < b < T)\).

Let \(\delta_n := \{\lambda \in \sigma(A) \mid \text{Re}\lambda \leq \ln n/b, n = 1, 2, \ldots\} \quad \text{and}

\[
A_n := AE_A(\delta_n), \quad n = 1, 2, \ldots
\]

(4.13)

Since, by the properties of s.m., \(\sigma(A_n) \subseteq \{\lambda \in \mathbb{C} \mid \text{Re}\lambda \leq \ln n/b\}, n = 1, 2, \ldots,\) the operator \(A_n\) generates the \(C_0\)-semigroup of linear bounded operators, which consists of its exponentials \(\{e^{tA_n} \mid t \geq 0\} [7] .\)
Then [1], for any $f \in X$ and $g^* \in X^*$,

$$\langle e^{tA_n}f, g^* \rangle - \langle f, g \rangle = \int_0^t \langle e^{sA_n}f, A_n^*g^* \rangle \, ds, \quad 0 \leq t < T. \quad (4.14)$$

We show that, for any $f \in \bigcap_{0 \leq t < T} D(e^{tA})$, the sequence of vector functions $e^{tA}f$ converges to $e^{A}f$ uniformly on $[a, b]$.

Thus, for $f \in \bigcap_{0 \leq t < T} D(e^{tA})$,

$$\sup_{a \leq t \leq b} \left\| e^{tA}f - e^{tA_n}f \right\| \quad \text{as follows from the Hahn-Banach theorem,}$$

$$\sup_{a \leq t \leq b} \left\{ \sup_{\|g^*\| = 1} |\langle e^{tA}f - e^{tA_n}f, g^* \rangle|, \right\}$$

by the properties of the o.c.

$$= \sup_{a \leq t \leq b} \sup_{\|g^*\| = 1} \left| \int_{\sigma(A)} \left[ e^{t\lambda} - e^{t\lambda_{\delta_n}(\lambda)} \right] d\langle E_A(f, g^*) \rangle \right|$$

$$= \sup_{a \leq t \leq b} \sup_{\|g^*\| = 1} \int_{[\lambda \in \sigma(A) | \Re \lambda > \ln n/b]} \left| e^{t\lambda} - 1 \right| d\nu(f, g^*, \lambda) \quad (4.15)$$

since, under the restrictions on $t$ and $\lambda$, $t \Re \lambda \geq 0$

$$\leq 2 \sup_{\|g^*\| = 1} \int_{[\lambda \in \sigma(A) | \Re \lambda > \ln n/b]} 2e^{tR \Re \lambda} d\nu(f, g^*, \lambda)$$

$$\leq 2 \sup_{\|g^*\| = 1} \int_{[\lambda \in \sigma(A) | \Re \lambda > \ln n/b]} e^{bR \Re \lambda} d\nu(f, g^*, \lambda)$$

$$= 2 \sup_{\|g^*\| = 1} \int_{[\lambda \in \sigma(A) | \|e^{b\lambda}|| > n]} |e^{b\lambda}| d\nu(f, g^*, \lambda) \rightarrow 0 \quad \text{as } n \rightarrow \infty,$$

by Proposition 3.1, since $f \in D(e^{bA})$, in particular.

Because $[a, b) \subset [0, T)$ is an arbitrary segment, the latter implies that the function $e^{A}f$ is strongly continuous on $[0, T)$ for any $f \in \bigcap_{0 \leq t < T} D(e^{tA})$.

Furthermore, for any $g^* \in D(A^*)$,

$$\|A^*g^* - A_n^*g^*\| = \|A^*g^* - (AE_A(\delta_n))^*g^*\| = \|A^*g^* - E_A^*(\delta_n)A^*g^*\|$$

$$= \|E_A([\lambda \in \sigma(A) | \Re \lambda > \ln n/b])A^*g^*\| \rightarrow 0 \quad \text{as } n \rightarrow \infty, \quad (4.16)$$

$$\{\lambda \in \sigma(A) | \Re \lambda > \ln n/b\}$$

being a decreasing sequence of Borel sets with empty intersection.

It is not difficult to make sure now that, for any $0 \leq t < T$, $f \in \bigcap_{0 \leq t < T} D(e^{tA})$, and $g^* \in D(A^*)$,

$$\sup_{0 \leq s \leq t} \left| \langle e^{sA_n}f, A_n^*g^* \rangle - \langle e^{sA}f, A^*g^* \rangle \right| \rightarrow 0 \quad \text{as } n \rightarrow \infty. \quad (4.17)$$
Passing to the limit in (4.14) as \( n \to \infty \), for any \( f \in \bigcap_{0 \leq t < T} D(e^{tA}) \) and \( g^* \in D(A^*) \), we obtain:

\[
\langle e^{tA}f, g^* \rangle - \langle f, g \rangle = \int_0^t \langle e^{sA}f, Ag^* \rangle \, ds, \quad 0 \leq t < T.
\]  

(4.18)

Whence

\[
\frac{d}{dt} \langle e^{tA}f, g^* \rangle = \langle e^{tA}f, Ag^* \rangle, \quad 0 \leq t < T.
\]  

(4.19)

\[\square\]

REFERENCES


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