

C_0 -semi-groups associated with evolutionary equations.

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01.10.18, Kazimierz Dolny, Poland

- 1 Motivation: Initial values and histories
- 2 Evolutionary equations
- 3 Initial value problems for evolutionary equations

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We consider different types of diff. eq. on Hilbert space H :

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- If $\ker(M_0) \neq \{0\}$ \rightsquigarrow Differential-algebraic equation. **What are admissible initial values?**

Examples cont.

- Let $M_0, M_1 \in L(H)$ and $A : \text{dom}(A) \subseteq H \rightarrow H$ dd, closed, linear.

$$(\partial_t M_0 + M_1 \tau_h + A)u = 0 \text{ on }]0, \infty[$$

$$u(t) = g(t) \text{ on } [h, 0].$$

What are admissible histories?

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What are admissible histories?

- M_0, A as above and $k \in L_1(\mathbb{R}_{\geq 0})$.

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What are admissible histories?

Common framework: Evolutionary equations.

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The setting

Definition

Let $\nu \geq 0$ and H HS. Define

$$L_{2,\nu}(\mathbb{R}; H) := \left\{ f : \mathbb{R} \rightarrow H; f \text{ meas.}, \int_{\mathbb{R}} \|f(t)\|^2 \exp(-2\nu t) dt < \infty \right\}$$

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Moreover, define

$$\partial_{t,\nu} : H_{\nu}^1(\mathbb{R}; H) \subseteq L_{2,\nu}(\mathbb{R}; H) \rightarrow L_{2,\nu}(\mathbb{R}; H), u \mapsto u'$$

with

$$H_{\nu}^1(\mathbb{R}; H) := \left\{ u \in L_{2,\nu}(\mathbb{R}; H); u' \in L_{2,\nu}(\mathbb{R}; H) \text{ as distribution} \right\}.$$

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Remark

If $\nu > 0$, then $0 \in \rho(\partial_{t,\nu})$ with $\|\partial_{t,\nu}^{-1}\| = \frac{1}{\nu}$ and

$$\partial_{t,\nu}^{-1} f = \int_{-\infty}^{(\cdot)} f(s) ds.$$

Definition

For $\varphi \in C_c(\mathbb{R}; H)$ define

$$(\mathcal{L}_\nu \varphi)(t) := \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} e^{-(it+\nu)s} \varphi(s) ds \quad (t \in \mathbb{R}).$$

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Theorem (Plancharel)

\mathcal{L}_ν extends to unitary operator $\mathcal{L}_\nu : L_{2,\nu}(\mathbb{R}; H) \rightarrow L_2(\mathbb{R}; H)$.

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Moreover

$$\partial_{t,\nu} = \mathcal{L}_\nu^*(im + \nu)\mathcal{L}_\nu,$$

where $m f = (t \mapsto tf(t))$ with

$$\text{dom}(m) := \{f \in L_2(\mathbb{R}; H); (t \mapsto tf(t)) \in L_2(\mathbb{R}; H)\}.$$

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Let $M : \mathbb{C}_{\operatorname{Re} > \nu_0} \rightarrow L(H)$ bdd, analytic. For $\nu > \nu_0$ set

$$M(i m + \nu) : L_2(\mathbb{R}; H) \rightarrow L_2(\mathbb{R}; H), u \mapsto (t \mapsto M(it + \nu)u(t))$$

as well as

$$M(\partial_{t,\nu}) := \mathcal{L}_\nu^* M(i m + \nu)\mathcal{L}_\nu.$$

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Theorem

Let $\nu > \nu_0$. Then $M(\partial_{t,\nu})$ is causal, that is

$$\operatorname{spt} u \subseteq \mathbb{R}_{\geq a} \Rightarrow \operatorname{spt} M(\partial_{t,\nu})u \subseteq \mathbb{R}_{\geq a}.$$

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$$\operatorname{spt} u \subseteq \mathbb{R}_{\geq a} \Rightarrow \operatorname{spt} M(\partial_{t,\nu})u \subseteq \mathbb{R}_{\geq a}.$$

Moreover, for $u \in L_{2,\nu} \cap L_{2,\mu}$:

$$M(\partial_{t,\nu})u = M(\partial_{t,\mu})u.$$

Examples revisited

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Let $M : \mathbb{C}_{\text{Re} > \nu_0} \rightarrow L(H)$ analytic, bdd and $A : \text{dom}(A) \subseteq H \rightarrow H$ bdd, closed, linear.

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Then

$$\mathcal{S}_\nu := \overline{(\partial_{t,\nu} M(\partial_{t,\nu}) + A)^{-1}} \in L(L_{2,\nu}(\mathbb{R}; H))$$

for each $\nu > \nu_0$.

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for each $\nu > \nu_0$. Moreover, \mathcal{S}_ν is causal and $\mathcal{S}_\nu = \mathcal{S}_\mu$ on $L_{2,\nu} \cap L_{2,\mu}$.

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$$\begin{aligned}(\partial_{t,\nu} M(\partial_{t,\nu}) + A)u &= 0 \text{ on }]0, \infty[\\ u &= g \text{ on }]-\infty, 0]\end{aligned}\tag{1}$$

for given $g :]-\infty, 0] \rightarrow H$.

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Heuristics: Assume $u \in H^1_\nu(\mathbb{R}; H) \hookrightarrow C(\mathbb{R}; H)$ (Sobolev) and decompose $u = v + g$ with $v := \mathbb{1}_{\mathbb{R}_{>0}} u$.

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Evolutionary eq. for v :

$$(\partial_{t,\nu} M(\partial_{t,\nu}) + A)v = \delta_0 x - \mathbf{1}_{\mathbb{R}_{>0}} \partial_{t,\nu} M(\partial_{t,\nu}) g$$

and $u = v + g \in H_\nu^1(\mathbb{R}; H)$.

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Definition

Define

$$\text{His}_\nu := \{g; \exists x \in H : \mathcal{S}_\nu(\delta_0 x - \mathbb{1}_{\mathbb{R}_{>0}} \partial_{t,\nu} M(\partial_{t,\nu})g) + g \in H_\nu^1\}$$

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Remark

If $g \in \text{His}_\nu$, then x is uniquely determined and given by

$$\begin{aligned} x &= (M(\partial_{t,\nu})\mathbf{1}_{\mathbb{R}_{>0}}g(0-))(0+) \\ &= (M(\partial_{t,\nu})g)(0-) - (M(\partial_{t,\nu})g)(0+) \\ &=: \Gamma g. \end{aligned}$$

For $g \in \text{His}_\nu$ set $v := \mathcal{S}_\nu(\delta_0 x - \mathbb{1}_{\mathbb{R}_{>0}} \partial_{t,\nu} M(\partial_{t,\nu})g)$ and $u := v + g$.

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Theorem (T.'18)

Define $D_\nu := \{(g(0-), g) ; g \in \text{His}_\nu\}$ and

$$T(t) : D_\nu \subseteq IV_\nu \times \text{His}_\nu \rightarrow IV_\nu \times \text{His}_\nu$$

for $t \geq 0$ with

$$T(t)(g(0-), g) := (u(t), \mathbb{1}_{\mathbb{R}_{\leq t}} u).$$

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Then $T(t) \xrightarrow{t \rightarrow 0^+} T(0) = \text{id}_{D_\nu}$ strongly and

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For $g \in \text{His}_\nu$ set $v := \mathcal{S}_\nu(\delta_0 x - \mathbb{1}_{\mathbb{R}_{>0}} \partial_{t,\nu} M(\partial_{t,\nu})g)$ and $u := v + g$.

Theorem (T.'18)

Define $D_\nu := \{(g(0-), g); g \in \text{His}_\nu\}$ and

$$T(t) : D_\nu \subseteq IV_\nu \times \text{His}_\nu \rightarrow IV_\nu \times \text{His}_\nu$$

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Remark

Note: $T(t)$ **not** bounded and D_ν **not** closed! Hille-Yosida condition yields boundedness of $T(t)$ and extension to C_0 -sg on $\overline{D_\nu}$.

Example (DAEs)

Assume $A = 0$ and $M(z) = M_0 + z^{-1}M_1$ for $M_0, M_1 \in L(H)$.

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Moreover, assume well-posedness condition and $\text{ran}(M_0)$ closed.
Then

$$\begin{aligned} \text{IV}_\nu &= \{u_0 \in H; M_1 u_0 \in \text{ran}(M_0)\} \\ \text{His}_\nu &= \{g; g(0-) \in \text{IV}_\nu\}. \end{aligned}$$

This coincides with the *consistent initial values* for DAEs in finite dimensions.

Theorem (T.'18)

The following are equivalent:

- ❶ $\text{His}_\nu = \{g; g(0-) \in \text{IV}_\nu\}$,
- ❷ $M(z) = M_0 + z^{-1}M_1$ for some $M_0, M_1 \in L(H)$.

Thank you for your attention!



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