

BEHAVIOUR OF TRAJECTORIES OF C_0 -SEMI-GROUPS (II) S. Zaidman¹

Résumé

Dans ce travail, on fournit une extension de quelques définitions et propriétés simples dans la théorie des systèmes dynamiques qui s'applique dans une étude des trajectoires complètes des semi-groupes de classe C_0 dans un espace de Banach.

Introduction

In this paper we extend some simple definitions and properties of dynamical systems theory (as exposed in [5]) in order to cover (complete) trajectories of strongly continuous semi-groups of linear operators in a Banach space. For some previous work on the same or on similar, related topics we refer to [1], [6], [3], [4].

1. Let us consider a Banach space X , then a C_0 -semi-group of linear operators in X , $S(t)$, $t \in [0, \infty) \rightarrow L(X; X)$ (see [2], [7] for definitions and main properties).

A rest-point for $S(t)$ is an element $x \in X$ such that $S(t)x = x$, $\forall t \geq 0$. Remark that the set of all rest-point of $S(t)$ is a closed set in X .

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We first state the following

THEOREM 1. *Let $x \in X$ with following property: for any $\delta > 0$, there is an $y \in X$, such that $\|y-x\| < \delta$ and $\|S(t)y-x\| < \delta$, $\forall t > 0$. Then x is a rest-point for $S(t)$. (Compare with Theorem 2.10 in [5]; the present result is "almost" identical.)*

COROLLARY. *Let us assume that $x = \lim_{t \rightarrow \infty} S(t)\bar{y}$, for $\bar{y} \in X$. Then x is a rest-point for $S(t)$.*

Let us give now the following

DEFINITION. A (complete) trajectory of the semi-group $S(t)$ is a function $x(\sigma)$, $\mathbb{R} \rightarrow X$, verifying the (functional) relation $x(\sigma) = S(\sigma-t)x(t)$ for any $t \in \mathbb{R}$ and $\forall \sigma \geq t$.

Any complete trajectory is a (strongly) continuous function, $\mathbb{R} \rightarrow X$. The following is true:

PROPOSITION 1. *A point $\bar{x} \in X$ is a rest-point for $S(t)$ if and only if the function $x(t)$, $\mathbb{R} \rightarrow X$, given by $x(t) = \bar{x}$, $\forall t \in \mathbb{R}$ is a complete trajectory of $S(t)$.*

PROOF. i) Assume that $S(t)\bar{x} = \bar{x}$, $\forall t \in \mathbb{R}^+$. Then, for $a \in \mathbb{R}$, $\tau \geq 0$, $x(a+\tau) = \bar{x}$ and $S(\tau)x(a) = S(\tau)\bar{x} = \bar{x}$, $\forall \tau \geq 0$. Therefore $x(a+\tau) = S(\tau)x(a)$, $a \in \mathbb{R}$, $\tau \geq 0$. If $a + \tau = \sigma$, we get $x(\sigma) = S(\sigma-a)x(a)$, $\forall \sigma \geq a$, $\forall a \in \mathbb{R}$.

ii) Let us assume that $x(t) = \bar{x}$, $\forall t \in \mathbb{R}$ is a trajectory of $S(t)$. It results that $x(a+\tau) = S(\tau)x(a)$, $\forall a \in \mathbb{R}$, $\forall \tau \geq 0$. Therefore $\bar{x} = S(\tau)\bar{x}$, $\forall \tau \geq 0$, as requested.

2. We say that a subset of X , say $A \subset X$ is invariant under $S(t)$ if $S(t)a \in A$ $\forall a \in A$, $\forall t \in \mathbb{R}^+$. It is immediate that closure of invariant sets is again an invariant set. Remark also

PROPOSITION 2. Any complete trajectory of the semi-group $S(t)$ is an invariant set in X .

Let $x(t)$, $R \rightarrow X$ be a complete trajectory of $S(t)$. Let be $y = x(\bar{t})$, \bar{t} given in R . Then $S(t)y = S(t)x(\bar{t}) = x(t+\bar{t})$, $\forall t \geq 0$, as requested.

As usual, a point $y \in X$ is an ω -limit point of a complete trajectory $x(t)$ of a C_0 -semi-group if $\exists (t_n)_1^\infty$ - a monotone increasing sequence of reals convergent to $+\infty$, such that $\lim_{n \rightarrow \infty} x(t_n) = y$. Also, $z \in X$ is an α -limit point of the complete trajectory $x(t)$, when $\exists (t'_n)_1^\infty$ - a monotone decreasing sequence of reals convergent to $-\infty$, such that $\lim_{n \rightarrow \infty} x(t'_n) = z$. One denotes:

$$\Omega x(\cdot) = \{\text{set of all } \omega\text{-limit points for } x(t)\};$$

$$Ax(\cdot) = \{\text{set of all } \alpha\text{-limit points for } x(t)\}.$$

We state the following:

THEOREM 2. For any complete trajectory $x(t)$ of a C_0 -semi-group $S(t)$, both sets $Ax(\cdot)$ and $\Omega x(\cdot)$ are closed and invariant.

We give a proof for $Ax(\cdot)$ only. Take therefore an element $y \in Ax(\cdot)$: there exists a decreasing sequence of reals, convergent to $-\infty$, $(t'_n)_1^\infty$, such that $y = \lim_{n \rightarrow \infty} x(t'_n)$. For any $\bar{t} \in R^+$ we have $S(\bar{t})y = \lim_{n \rightarrow \infty} S(\bar{t})x(t'_n) = \lim_{n \rightarrow \infty} x(\bar{t}+t'_n)$. But $(\bar{t}+t'_n)_1^\infty$ is also a decreasing sequence convergent to $-\infty$, thus $S(\bar{t})y \in Ax(\cdot)$ as requested. Let now $y \in \overline{Ax(\cdot)}$; there is a sequence $(y_n)_1^\infty \subset Ax(\cdot)$, $y_n \rightarrow y$ as $n \rightarrow \infty$. Also, $\forall n = 1, 2, \dots$, there exists a decreasing sequence convergent to $-\infty$, $(t_n^k)_{k=1}^\infty$, such that $\lim_{k \rightarrow \infty} x(t_n^k) = y_n$, $n = 1, 2, \dots$. Choose now $t_1^{k_1} < -1$ such that $\|x(t_1^{k_1}) - y_1\| < \frac{1}{2}$. Then take $t_2^{k_2} < \min(t_1^{k_1}, -2)$, such that $\|x(t_2^{k_2}) - y_2\| < \frac{1}{2^2}$. Also $t_3^{k_3} < \min(t_2^{k_2}, -3)$, such that $\|x(t_3^{k_3}) - y_3\| < \frac{1}{2^3}$, and so on.

The sequence $(\tau_n)_1^\infty = (t_n^k)_{n=1}^\infty$ is obviously a decreasing sequence convergent to $-\infty$. Furthermore,

$$\|x(\tau_n) - y\| \leq \|x(\tau_n) - y_n\| + \|y_n - y\| < \frac{1}{2^n} + \|y_n - y\| \rightarrow 0$$

as $n \rightarrow \infty$. This proves Theorem 2.

Remark that $\Omega x(\cdot) \subset \overline{\{x(t)\}_{t \in \mathbb{R}^+}}$, $Ax(\cdot) \subset \text{closure } \{x(t)\}_{t \in \mathbb{R}^-}$. Also, if the set $\{x(t)\}_{t \in \mathbb{R}^+}$ is relatively compact, $\Omega x(\cdot)$ is a non-void compact set in X , and if $\{x(t)\}_{t \in \mathbb{R}^-}$ is relatively compact, $Ax(\cdot)$ is also a non-void compact set in X . We see that if $x(t) = \bar{x}$, $\forall t \in \mathbb{R}$, $\Omega x(\cdot) = Ax(\cdot) = \{\bar{x}\}$; if $x(t) \rightarrow \bar{x}$ as $t \rightarrow -\infty$, then $Ax(\cdot) = \{\bar{x}\}$ and \bar{x} is a rest-point for $S(t)$. This last assertion because, $\forall t \geq 0$, $S(t)\bar{x} = \lim_{n \rightarrow \infty} S(t)x(t_n) = \lim_{n \rightarrow \infty} x(t+t_n) = \bar{x}$, $\{t_n\}_1^\infty$ being any sequence decreasing to $-\infty$.

We have also

PROPOSITION 3. Let $x(t)$, $\mathbb{R} \rightarrow X$ be a periodic complete trajectory of $S(t)$ — i.e. $\exists \omega > 0$ such that $x(t+\omega) = x(t)$, $\forall t \in \mathbb{R}$ —. Then $Ax(\cdot) = \Omega x(\cdot) = \{x(t)\}_{t \in \mathbb{R}}$. (Cf. [5], Th. 3.04.)

PROOF. i) Let $y = x(t_0)$. Then $y = x(t_0 \pm n\omega)$, $n = 1, 2, \dots$; thus $y \in \Omega x(\cdot) \cap Ax(\cdot)$.

ii) Let, say, $y \in Ax(\cdot)$; then $y = \lim_{n \rightarrow \infty} x(t_n)$, where $t_n \downarrow -\infty$. We write $t_n = k_n \omega + t'_n$ where k_n is a convenient integer and $0 \leq t'_n < \omega$: we may assume that $t'_n \rightarrow t_0 \in [0, \omega]$. Then $x(t_n) = x(t'_n) \rightarrow x(t_0)$. Therefore $y = x(t_0)$.

Let us give now the following

DEFINITION. A C_0 -semi-group $S(t)$ has the backward uniqueness property if any two complete trajectories having the same value for $t = t_0 \in \mathbb{R}$ coincide for any other t . (Compare [8], page 248.)

Our last result is

PROPOSITION 4. Let us assume that $S(t)$ has the backward uniqueness property and that $x(t)$ is a trajectory such that $x(t_1) = x(t_2)$ for a couple $t_1 \neq t_2$. Then $x(t)$ is a periodic trajectory with period $t_2 - t_1$.

First observe that for any fixed $a \in \mathbb{R}$, $y_a(t) = x(t+a)$ is again a complete trajectory of $S(t)$; (we have $x(t+\tau) = S(\tau)x(t)$, $\forall \tau \geq 0$, $t \in \mathbb{R}$; therefore $y_a(t+\tau) = x(t+\tau+a) = S(\tau)x(t+a) = S(\tau)y_a(t)$, $\forall \tau \geq 0$, $t \in \mathbb{R}$). In particular, for $a = t_2 - t_1$, $x(t+t_2-t_1)$ is complete trajectory of $S(t)$, as well as $x(t)$. For $t = t_1$, the first equals $x(t_2)$, the second equals $x(t_1) = x(t_2)$. Therefore $x(t+t_2-t_1) = x(t)$, $\forall t \in \mathbb{R}$.

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