

Spectral aspects of eventually positive C_0 -semigroups

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Joint work with Jochen Glück (Universität Passau)

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$$\dot{u}(t) = Au(t) \quad (t \geq 0), \quad u(0) = u_0;$$

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Example (Finite Dimensions)

On $E = \mathbb{R}^4$, let

$$A = \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \end{bmatrix}.$$

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Then $e^{tA} = \sum_{k=0}^{\infty} \frac{t^k A^k}{k!} \geq 0$ for all $t \geq 0$.

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Nevertheless, $e^{tA} \geq 0$ for all $t \geq 2$.¹

¹Noutsos and Tsatsomeros (2008)

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On $E = L^2(0, 1)$, consider $A : u \mapsto u''$ with

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On $E = L^2(0, 1)$, consider $A : u \mapsto u''$ with

$$D(A) = \{u \in H^2(0, 1) : u(0) = u(1) \text{ and } u'(0) = u'(1)\}.$$

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Then $\exists t_0 > 0 : e^{tA} \geq 0$ for all $t \geq t_0$ (but not for small t).¹

¹Daners and Glück (Jun 2018)

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Example (Dirichlet-to-Neumann)

Let $\Omega \subseteq \mathbb{R}^2$: unit disk and Δ_D : Dirichlet Laplacian on $L^2(\Omega)$.

For $g \in L^2(\partial\Omega)$ and $\lambda \in \mathbb{R} \setminus \sigma(\Delta_D)$, we solve,

$$\Delta f = \lambda f \quad \text{in } \Omega, \quad f = g \quad \text{on } \partial\Omega.$$

Let $E = L^2(\partial\Omega)$ and for smooth f , define $D_\lambda : g \mapsto \frac{\partial f}{\partial \nu}$.

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For large λ : $e^{-tD_\lambda} \geq 0$ for all $t \geq 0$.

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For certain λ : $e^{-tD_\lambda} \geq 0$ for all large t but not for small t .¹

¹Daners (2014)

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Even more examples:

- D. Daners, J. Glück, and J. B. Kennedy (Jan & Sep 2016)
- D. Daners and J. Glück (Jun 2018)
- F. Gregorio and D. Mugnolo (2020)
- R. Denk, M. Kunze, and D. Ploß (2021)

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Definitions

A C_0 -semigroup $(e^{tA})_{t \geq 0}$ on a Banach lattice E is called

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A C_0 -semigroup $(e^{tA})_{t \geq 0}$ on a Banach lattice E is called

- **positive** if

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- **(uniformly) eventually positive** if

$$\exists t_0 \geq 0 \quad \forall f \geq 0 \quad \forall t \geq t_0 : e^{tA} f \geq 0.$$

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Proposition

Let $(e^{tA})_{t \geq 0}$ be a C_0 -semigroup on a Banach lattice E . Then for each $f \in E$,

$$\mathcal{R}(\lambda, A)f = \int_0^\infty e^{-\lambda s} e^{sA} f ds$$

for all $\operatorname{Re} \lambda > \omega_0(A)$.

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Let $(e^{tA})_{t \geq 0}$ be a positive C_0 -semigroup on a Banach lattice E .

Then $s(A) = \omega_0(A)$ when

- E is a Hilbert space.
- $E = L^p(\Omega, \Sigma, \mu)$ for σ -finite measure spaces (Ω, Σ, μ) .
- $E = C(K)$ or $E = C_0(\Omega)$.

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- E is a Hilbert space.
- $E = L^1(\Omega, \Sigma, \mu)$ with $\mu \geq 0$.
- $E = C(K)$ and A is real.

Let $(e^{tA})_{t \geq 0}$ be a C_0 -semigroup on a Banach lattice E .

Theorem¹

If $(e^{tA})_{t \geq 0}$ is positive and bounded, then $\sigma(A) \cap i\mathbb{R}$ is empty or cyclic, i.e., $i\beta \in \sigma(A) \cap i\mathbb{R} \Rightarrow in\beta \in \sigma(A) \cap i\mathbb{R}$ for all $n \in \mathbb{N}$.

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Theorem²

Suppose $(e^{tA})_{t \geq 0}$ is eventually positive and for each $f \in E$, the orbit $\{e^{tA}f : t \geq 0\}$ is relatively compact in weak topology.

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If $i\beta \in i\mathbb{R}$ is an eigenvalue of A , then so is $in\beta$ for all $n \in \mathbb{N}$.

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Application³: Let $E = L^2(0, 1)$, $A : u \mapsto u'''$ with periodic boundary conditions.

²Glück (2016), A. and Glück (2021)

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Application³: Let $E = L^2(0, 1)$, $A : u \mapsto u'''$ with periodic boundary conditions. Then $(e^{tA})_{t \geq 0}$ is not eventually positive!

²Glück (2016), A. and Glück (2021)

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Let $(e^{tA})_{t \geq 0}$ be an **eventually norm continuous** C_0 -semigroup on a Banach lattice E .

Theorem

Suppose $(e^{tA})_{t \geq 0}$ is positive, $s(A) = 0$, and $(e^{tA})_{t \geq 0}$ is bounded.

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Suppose $(e^{tA})_{t \geq 0}$ is positive, $s(A) = 0$, and $(e^{tA})_{t \geq 0}$ is bounded.

Then $\sigma(A) \cap i\mathbb{R} = \{0\}$.

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If E is reflexive and $(e^{tA})_{t \geq 0}$ is positive and bounded, then $\lim_{t \rightarrow \infty} e^{tA} f$ exists for all $f \in E$.

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Proof: Cyclicity + the ABLV theorem¹.

¹Arendt and Batty (1988), Lyubich and Vū (1988)

Let $(e^{tA})_{t \geq 0}$ be an **eventually norm continuous** C_0 -semigroup on a Banach lattice E .

Theorem (Strong Convergence)¹

If E is reflexive and $(e^{tA})_{t \geq 0}$ is **uniformly eventually positive** and bounded, then $\lim_{t \rightarrow \infty} e^{tA} f$ exists for all $f \in E$.

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Proof: Relies heavily on a cyclicity result for single operators² + the ABLV theorem.

¹A. and Glück (2021)

²Glück (2017)

Let $(e^{tA})_{t \geq 0}$ be an **eventually norm continuous** C_0 -semigroup on a Banach lattice E .

Theorem (Operator norm convergence)¹

Suppose $(e^{tA})_{t \geq 0}$ is positive, $s(A) = 0$, and

- 0 is a first order pole of the resolvent $\mathcal{R}(\cdot, A)$.

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Let $\Omega \subseteq \mathbb{R}^d$ be a bounded domain and $E = L^p(\Omega)$, $p \in (1, \infty)$.
Consider compact sets $K_n \subseteq K_{n+1} \subseteq \Omega$ such that $\Omega = \bigcup_n K_n$.

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Let $(e^{tA})_{t \geq 0}$ be a C_0 -semigroup on E such that

(a) $(e^{tA})_{t \geq 0}$ is eventually norm continuous and $s(A) = 0$.

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- (a) $(e^{tA})_{t \geq 0}$ is eventually norm continuous and $s(A) = 0$.
- (b) $0 \in \sigma(A)$ and $\sigma(A) \cap i\mathbb{R}$ contains only poles of the resolvent.

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- (c) $\forall f \geq 0 \forall n \in \mathbb{N} \exists t_0 \geq 0 \exists c > 0 : \mathbb{1}_{K_n} e^{tA} f \geq c \mathbb{1} \forall t \geq t_0$.

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Then e^{tA} converges uniformly as $t \rightarrow \infty$.

Selected references

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