Asymptotic behaviour of C_0 -semigroups with bounded local resolvents

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Abstract. Let $\{T(t)\}_{t\geq 0}$ be a C_0 -semigroup on a Banach space X with generator A, and let $H^{\infty}_{\mathbf{T}}$ be the space of all $x \in X$ such that the local resolvent $\lambda \mapsto R(\lambda, A)x$ has a bounded holomorphic extension to the right half-plane. For the class of integrable functions ϕ on $[0, \infty)$ whose Fourier transforms are integrable, we construct a functional calculus $\phi \mapsto T_{\phi}$, as operators on $H^{\infty}_{\mathbf{T}}$. We show that each orbit $T(\cdot)T_{\phi}x$ is bounded and uniformly continuous, and $T(t)T_{\phi}x \to 0$ weakly as $t \to \infty$, and we give a new proof that $||T(t)R(\mu, A)x|| = O(t)$. We also show that $||T(t)T_{\phi}x|| \to 0$ when \mathbf{T} is sun-reflexive, and that $||T(t)R(\mu, A)x|| = O(\ln t)$ when \mathbf{T} is a positive semigroup on a normal ordered space X and x is a positive vector in $H^{\infty}_{\mathbf{T}}$.

1. Introduction and preliminaries

This paper is concerned with the asymptotic behaviour of orbits $T(\cdot)Sx$, where $\mathbf{T} = \{T(t)\}_{t\geq 0}$ is a C_0 -semigroup on a complex Banach space X with generator A, x is a vector in X such that the local resolvent $R(\cdot, A)x$ has a bounded holomorphic extension to the right half-plane \mathbf{C}_+ , and S is an operator in one of various classes associated with \mathbf{T} . In [Ne1], it was shown that there is a constant c such that $\|T(t)R(\mu, A)x\| \leq c(1+t), t \geq 0$, and this gave a proof that

$$\inf \left\{ \omega \in \mathbf{R} : \text{for all } x \in D(A), \ \|T(t)x\| = O(e^{\omega t}) \text{ as } t \to \infty \right\}$$
$$\leq \inf \left\{ \omega \in \mathbf{R} : R(\lambda, A) \text{ exists whenever } \operatorname{Re}\lambda > \omega \text{ and } \sup_{\operatorname{Re}\lambda > \omega} \|R(\lambda, A)\| < \infty \right\},$$

an inequality originally established in [WW]. It remains an open question whether such orbits $T(\cdot)R(\mu, A)x$ are bounded in general, but it has been shown in [HN] (see

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also [Ne3, Chapter 4]) that $\lim_{t\to\infty} T(t)R(\mu, A)x = 0$ strongly (in norm) if X is Bconvex, and that, for $\alpha > 1$, $\lim_{t\to\infty} T(t)R(\mu, A)^{\alpha}x = 0$ weakly for arbitrary X, and strongly if X has the analytic Radon-Nikodým property (ARNP), in particular, if X is reflexive. When X has the ARNP, it was shown more generally in [Ch1] (see also [Ch2]) that $\lim_{t\to\infty} T(t)T_{\phi}x = 0$ whenever

$$T_{\phi}x := \int_0^\infty \phi(t)T(t)x\,dt$$

is an absolutely convergent integral. This was deduced as a consequence of general Tauberian theorems originating in work of Ingham [In].

Here, we extend these results in various directions. In Section 2, we show that it is possible to define $T_{\phi}x$ whenever $\phi \in L^1(\mathbf{R}_+)$ and its Fourier transform $\mathcal{F}\phi \in L^1(\mathbf{R})$ (and x has bounded local resolvent on \mathbf{C}_+), thereby creating a functional calculus on the space of such vectors. In Section 3 we give some general estimates for orbits $T(\cdot)T_{\phi}x$, thereby extending and sharpening results in [Ne1] and [HN]. In Section 4, we show that $\lim_{t\to\infty} T(t)T_{\phi}x = 0$ strongly if **T** is sun-reflexive, and indeed that this is also a case of a Tauberian theorem.

Throughout this paper, we shall let $\mathbf{R}_+ = [0, \infty)$ and $\mathbf{C}_+ = \{z \in \mathbf{C} : \text{Re}z > 0\}$. Given a locally integrable function $\phi : \mathbf{R}_+ \to \mathbf{C}$, we shall let $\hat{\phi}$ be the Laplace transform of ϕ :

$$\widehat{\phi}(z) = \int_0^\infty e^{-tz} \phi(t) \, dt$$

whenever this integral is absolutely convergent.

When $\phi \in L^1(\mathbf{R}_+)$, we shall let $\mathcal{F}\phi$ be the Fourier transform of ϕ (where ϕ is regarded as vanishing on $(-\infty, 0)$). For $a \ge 0$, we denote by $L^1_{a,\mathcal{F}}(\mathbf{R}_+)$ the space of all $\phi \in L^1(\mathbf{R}_+)$ such that $\|\phi\|_{a,1} := \int_0^\infty |\phi(t)| e^{at} dt < \infty$ and $\mathcal{F}\phi \in L^1(\mathbf{R})$. This is a linear subspace of $L^1(\mathbf{R}_+)$, and a Banach space with respect to the norm

$$\|\phi\|_{L^1_{a,\tau}(\mathbf{R}_+)} := \|\phi\|_{a,1} + \|\mathcal{F}\phi\|_1$$

It is even a commutative Banach algebra with respect to convolution. To see this, note that

$$\begin{split} \|\phi * \psi\|_{L^{1}_{a,\mathcal{F}}(\mathbf{R}_{+})} &= \|\phi * \psi\|_{a,1} + \|\mathcal{F}\phi \cdot \mathcal{F}\psi\|_{1} \\ &\leq \|\phi\|_{a,1} \|\psi\|_{a,1} + \|\mathcal{F}\phi\|_{1} \|\mathcal{F}\psi\|_{\infty} \\ &\leq \|\phi\|_{a,1} \|\psi\|_{a,1} + \|\mathcal{F}\phi\|_{1} \|\psi\|_{1} \\ &\leq \|\phi\|_{L^{1}_{a,\mathcal{F}}(\mathbf{R}_{+})} \|\psi\|_{a,1} \\ &\leq \|\phi\|_{L^{1}_{a,\mathcal{F}}(\mathbf{R}_{+})} \|\psi\|_{L^{1}_{a,\mathcal{F}}(\mathbf{R}_{+})}. \end{split}$$

When a = 0, we shall write $L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$ for $L^{1}_{0,\mathcal{F}}(\mathbf{R}_{+})$. By the Riemann-Lebesgue Lemma (applied to $\mathcal{F}\phi$), every function $\phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$ is continuous, vanishes at infinity, and satisfies $\phi(0) = 0$.

Throughout, X will be a complex Banach space, and we shall denote by $H^{\infty} = H^{\infty}(\mathbf{C}_+; X)$ the Banach space of all bounded holomorphic X-valued functions on \mathbf{C}_+ ,

with the norm

$$||F||_{H^{\infty}} = \sup_{z \in \mathbf{C}_{+}} ||F(z)||.$$

By the Phragmén-Lindelöf Principle,

$$||F||_{H^{\infty}} = \lim_{\alpha \to 0+} \sup_{s \in \mathbf{R}} ||F(\alpha + is)||.$$

We let $\mathbf{T} = \{T(t)\}_{t\geq 0}$ be a C_0 -semigroup with infinitesimal generator A on X. We shall denote the resolvent set of A by $\rho(A)$ and write $R(\mu, A)$ for the resolvent $(\mu I - A)^{-1}, \ \mu \in \rho(A)$. We shall frequently use the resolvent identity:

$$R(\lambda, A) = R(\mu, A) + (\mu - \lambda)R(\mu, A)R(\lambda, A).$$

We shall denote the growth bound of **T** by $\omega_0(\mathbf{T})$:

$$\omega_0(\mathbf{T}) = \lim_{t \to \infty} \frac{\ln \|T(t)\|}{t}$$

= $\inf \{ \omega \in \mathbf{R} : \text{there exists } M \text{ such that } \|T(t)\| \le M e^{\omega t}, t \ge 0 \}.$

We let $H^{\infty}_{\mathbf{T}}$ be the linear subspace of X consisting of all $x \in X$ whose local resolvent $\lambda \mapsto R(\lambda, A)x$ has a holomorphic extension to an element $F_x \in H^{\infty}$. The space $H^{\infty}_{\mathbf{T}}$ is a Banach space with respect to the norm

$$||x||_{H^{\infty}_{\mathbf{T}}} := ||x|| + ||F_x||_{H^{\infty}}.$$

Indeed, suppose (x_n) is a Cauchy sequence in $H^{\infty}_{\mathbf{T}}$. Then (x_n) is Cauchy in X, with limit x, say. Moreover, (F_{x_n}) is Cauchy in H^{∞} , say with limit $G \in H^{\infty}$. But for all $\lambda \in \mathbf{C}_+$ with $\operatorname{Re} \lambda > \omega_0(\mathbf{T})$,

$$G(\lambda) = \lim_{n \to \infty} F_{x_n}(\lambda) = \lim_{n \to \infty} R(\lambda, A) x_n = R(\lambda, A) x_n$$

and therefore G is a bounded holomorphic extension of the local resolvent $\lambda \mapsto R(\lambda, A)x$. It follows that $G = F_x$ and completeness of $H^{\infty}_{\mathbf{T}}$ is proved.

We will sometimes regard the mapping $x \mapsto F_x$ as an operator from $H^{\infty}_{\mathbf{T}}$ into H^{∞} ; as such it is linear and contractive.

2. The main estimate

For $x \in X$ and $\phi \in C_c(\mathbf{R}_+)$, the space of continuous functions with compact support in $\mathbf{R}_+ = [0, \infty)$, we define an element $T_{\phi} x \in X$ by

$$T_{\phi}x := \int_0^\infty \phi(t)T(t)x\,dt.$$

Proposition 2.1. For $x \in H^{\infty}_{\mathbf{T}}$ and $\phi \in C_c(\mathbf{R}_+)$,

$$\|T_{\phi}x\| \leq \liminf_{\alpha \to 0+} \liminf_{r \to \infty} \frac{1}{2\pi} \left\| \int_{\alpha - ir}^{\alpha + ir} F_x(z)\widehat{\phi}(\alpha - z) \, dz \right\|,$$

where the integral is along any path in \mathbf{C}_+ from $\alpha - ir$ to $\alpha + ir$.

Proof. By Cauchy's Theorem, we may assume that the integral is along the line segment from $\alpha - ir$ to $\alpha + ir$.

Take $\omega > \max(\omega_0(\mathbf{T}), 0)$. The Laplace transform $\widehat{\phi}(z)$ is defined for all $z \in \mathbf{C}$, and $(\mathcal{F}\phi)(s) = \widehat{\phi}(is)$. Take $0 < \alpha < \omega$ and $x^* \in X^*$. The functions $t \mapsto e^{-\omega t} \langle T(t)x, x^* \rangle$ and $t \mapsto e^{(\omega - \alpha)t} \overline{\phi(t)}$ belong to $L^2(\mathbf{R}_+)$, and their respective Fourier transforms are $s \mapsto \langle R(\omega + is, A)x, x^* \rangle$ and $s \mapsto \overline{\phi}(\alpha - \omega - is)$. By Plancherel's Theorem,

$$\int_{0}^{\infty} e^{-\alpha t} \langle T(t)x, x^{*} \rangle \phi(t) dt = \int_{0}^{\infty} e^{-\omega t} \langle T(t)x, x^{*} \rangle e^{(\omega-\alpha)t} \phi(t) dt$$

$$(2.1) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \langle R(\omega+is, A)x, x^{*} \rangle \widehat{\phi}(\alpha-\omega-is) ds.$$

Now consider the contour integral

$$\int \langle F_x(z), x^* \rangle \widehat{\phi}(\alpha - z) \, dz$$

around the rectangle with vertices $\alpha \pm ir$, $\omega \pm ir$, where r > 0. The integral along the bottom edge is

$$\int_{\alpha}^{\omega} \langle F_x(\xi - ir), x^* \rangle \widehat{\phi}(\alpha - \xi + ir) \, d\xi.$$

For $\alpha < \xi < \omega$,

$$\widehat{\phi}(\alpha - \xi + ir) = \int_0^\infty e^{-(\alpha - \xi)t} \phi(t) e^{-irt} \, dt \to 0$$

as $r \to \infty$, by the Riemann-Lebesgue Lemma. Moreover,

$$\begin{aligned} \left| \widehat{\phi}(\alpha - \xi + ir) \right| &\leq \int_0^\infty e^{\omega t} |\phi(t)| \, dt \\ \left| \langle F_x(\xi - ir), x^* \rangle \right| &\leq \|F_x\|_{H^\infty} \|x^*\|, \end{aligned}$$

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whenever r > 0, $\alpha < \xi < \omega$. By Lebesgue's Dominated Convergence Theorem,

$$\lim_{r \to \infty} \int_{\alpha}^{\omega} \langle F_x(\xi - ir), x^* \rangle \widehat{\phi}(\alpha - \xi + ir) \, d\xi = 0.$$

A similar argument shows that the integral along the top edge of the rectangle tends to 0 as $r \to \infty$. By Cauchy's Theorem,

$$\lim_{r \to \infty} \left\{ \int_{-r}^{r} \langle F_x(\omega + is), x^* \rangle \widehat{\phi}(\alpha - \omega - is) \, ds - \int_{-r}^{r} \langle F_x(\alpha + is), x^* \rangle \widehat{\phi}(-is) \, ds \right\} = 0$$

By (2.1),

$$\int_0^\infty e^{-\alpha t} \langle T(t)x, x^* \rangle \phi(t) \, dt = \lim_{r \to \infty} \frac{1}{2\pi} \int_{-r}^r \langle F_x(\alpha + is), x^* \rangle (\mathcal{F}\phi)(-s) \, ds,$$

 \mathbf{so}

$$\left\|\int_0^\infty e^{-\alpha t}\phi(t)T(t)x\,dt\right\| \le \liminf_{r\to\infty}\frac{1}{2\pi}\left\|\int_{-r}^r F_x(\alpha+is)(\mathcal{F}\phi)(-s)\,ds\right\|.$$

The result now follows by letting $\alpha \to 0+$.

Corollary 2.2. For all $x \in H^{\infty}_{\mathbf{T}}$ and $\phi \in C_c(\mathbf{R}_+)$ with $\mathcal{F}\phi \in L^1(\mathbf{R})$ we have

$$\|T_{\phi}x\| \le \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \|\mathcal{F}\phi\|_1$$

Lemma 2.3. Let $a \ge 0$ and $\phi \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$. There is a sequence (ϕ_n) in $L^1_{a,\mathcal{F}}(\mathbf{R}_+) \cap C_c(\mathbf{R}_+)$ such that $|\phi_n| \le |\phi|$ for all n and $\lim_{n\to\infty} \|\phi_n - \phi\|_{L^1_{a,\mathcal{F}}(\mathbf{R}_+)} = 0$.

Proof. Let $\psi \in C_c^{\infty}(\mathbf{R})$ be an arbitrary function satisfying $0 \le \psi \le 1$, $\psi(0) = 1$, and $\int_{-\infty}^{\infty} \psi(t) dt = 1$. Let $\psi_n(t) := \psi(t/n), t \in \mathbf{R}, n \ge 1$; $\phi_n := \phi \cdot \psi_n|_{\mathbf{R}_+}, n \ge 1$. Then $\phi_n \in C_c(\mathbf{R}_+)$ and $|\phi_n| \le |\phi|$.

Since each ψ_n belongs to the Schwartz space $\mathcal{S}(\mathbf{R})$, so does its Fourier transform $\mathcal{F}\psi_n$. In particular $\mathcal{F}\psi_n \in L^1(\mathbf{R})$, so $\phi_n \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$. Moreover, $\lim_{n\to\infty} \|\phi_n - \phi\|_{a,1} = 0$, and

$$\lim_{n \to \infty} \mathcal{F}\phi_n = (2\pi)^{-1} \lim_{n \to \infty} \mathcal{F}\phi * \mathcal{F}\psi_n = (2\pi)^{-1} \lim_{n \to \infty} \mathcal{F}\phi * n\mathcal{F}\psi(n \cdot) = \mathcal{F}\phi$$

in $L^1(\mathbf{R})$; cf. [Ka, Theorem VI.1.10]. Hence, $\lim_{n\to\infty} \|\phi_n - \phi\|_{L^1_{\sigma,\mathcal{T}}(\mathbf{R}_+)} = 0.$

The following result now follows easily from Corollary 2.2, Lemma 2.3 and the Dominated Convergence Theorem.

Proposition 2.4. For each $x \in H^{\infty}_{\mathbf{T}}$ the linear operator $T_x : \phi \mapsto T_{\phi}x$ from $L^1_{\mathcal{F}}(\mathbf{R}_+) \cap C_c(\mathbf{R}_+)$ to X has a unique extension to a bounded linear operator T_x from $L^1_{\mathcal{F}}(\mathbf{R}_+)$ into X. For each $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$ there exists a unique bounded linear operator $T_{\phi} : H^{\infty}_{\mathbf{T}} \to X$ given by $T_{\phi}x = T_x\phi$. Moreover

$$\|T_{\phi}x\| \le \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \|\mathcal{F}\phi\|_1$$

for all $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$. If $\int_0^\infty |\phi(t)| \, \|T(t)x\| \, dt < \infty$, then $T_\phi x = \int_0^\infty \phi(t)T(t)x \, dt$.

In Corollary 3.4, we will give a general formula for $T_{\phi}x$.

We will now consider the question whether T_{ϕ} maps $H_{\mathbf{T}}^{\infty}$ into $H_{\mathbf{T}}^{\infty}$. The main result will be Proposition 2.7, but we first make a simple observation.

If S is a bounded linear operator on X commuting with **T**, then S maps $H^{\infty}_{\mathbf{T}}$ into $H^{\infty}_{\mathbf{T}}$, with $\|Sx\|_{H^{\infty}_{\mathbf{T}}} \leq \|S\|_{\mathcal{L}(\mathcal{X})} \|x\|_{H^{\infty}_{\mathbf{T}}}$. In particular, this applies with $S = T_{\phi}$, where $\int_{0}^{\infty} |\phi(t)| \|T(t)\| dt < \infty$ and

$$T_{\phi}x = \int_0^\infty \phi(t)T(t)x\,dt.$$

Note that this is consistent with the definition of $T_{\phi}x$ for $\phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$, by Proposition 2.4. The following is an interesting example of this situation.

Example 2.5. Let $\alpha > 1$ and $\mu > \max(\omega_0(\mathbf{T}), 0)$, and define $\phi(t) := \Gamma(\alpha)^{-1}t^{\alpha-1}e^{-\mu t}, t \ge 0$. Then $\mathcal{F}\phi(s) = (\mu + is)^{-\alpha}, s \in \mathbf{R}$; thus $\mathcal{F}\phi \in L^1(\mathbf{R})$. Moreover, $T_{\phi}x = R(\mu, A)^{\alpha}x$, where $R(\mu, A)^{\alpha}$ is the negative fractional power of the sectorial operator $\mu I - A$ (see [Ne3, Appendix A1]).

Proposition 2.6. Let $x \in H^{\infty}_{\mathbf{T}}$ and $\lambda \in \mathbf{C}_+$. Then

- (1) $F_x(\lambda) \in H^{\infty}_{\mathbf{T}};$
- (2) $F_{F_x(\lambda)}(\mu) = \frac{F_x(\lambda) F_x(\mu)}{\mu \lambda}, \qquad \mu \in \mathbf{C}_+, \mu \neq \lambda;$
- (3) $\left\|F_{F_x(\lambda)}\right\|_{H^{\infty}} \leq \frac{4\|F_x\|_{H^{\infty}}}{\operatorname{Re}\lambda};$
- (4) The $H^{\infty}_{\mathbf{T}}$ -valued function $\lambda \mapsto F_x(\lambda)$ is holomorphic on \mathbf{C}_+ .

Proof. We first show that, for each $\lambda \in \mathbf{C}_+$, the function $\mu \mapsto G_{x,\lambda}(\mu) := R(\mu, A)F_x(\lambda)$ has a holomorphic extension to \mathbf{C}_+ and that this extension is bounded.

By the resolvent identity and analytic continuation, for all $\operatorname{Re}\mu > \max(0, \omega_0(\mathbf{T}))$, $\mu \neq \lambda$, we have

$$G_{x,\lambda}(\mu) = \frac{F_x(\lambda) - R(\mu, A)x}{\mu - \lambda}.$$

A holomorphic extension to C_+ is given by

$$G_{x,\lambda}(\mu) = \frac{F_x(\lambda) - F_x(\mu)}{\mu - \lambda}, \quad \mu \neq \lambda,$$

$$G_{x,\lambda}(\lambda) = -F'_x(\lambda).$$

For fixed $\mu \in \mathbf{C}_+$, the function $\lambda \mapsto G_{x,\lambda}(\mu) = G_{x,\mu}(\lambda)$ is holomorphic on \mathbf{C}_+ , so Cauchy's Integral Formula gives

(2.2)
$$G_{x,\lambda}(\mu) = \frac{1}{2\pi i} \int_{\gamma} \frac{F_x(z) - F_x(\mu)}{(\mu - z)(z - \lambda)} dz$$

for any contour γ in \mathbf{C}_+ around λ . Taking γ to be a circle with centre λ and radius r where $0 < r < \text{Re}\lambda$, we obtain

$$||G_{x,\lambda}(\mu)|| \le \frac{2||F_x||_{H^{\infty}}}{|r-|\lambda-\mu||}.$$

Letting $r \to 0$ if $|\lambda - \mu| \ge \text{Re}\lambda/2$ and $r \to \text{Re}\lambda$ otherwise,

$$\|G_{x,\lambda}(\mu)\| \le \frac{4\|F_x\|_{H^{\infty}}}{\operatorname{Re}\lambda}.$$

This establishes (1), (2) and (3).

If $|\lambda' - \lambda| < r < \text{Re}\lambda$, then applying (2.2) for λ and λ' , we obtain

$$\begin{aligned} \|G_{x,\lambda'}(\mu) - G_{x,\lambda}(\mu)\| &= \left\| \frac{\lambda' - \lambda}{2\pi i} \int_{|z-\lambda|=r} \frac{F_x(z) - F_x(\mu)}{(\mu - z)(z-\lambda)(z-\lambda')} \, dz \right\| \\ &\leq \frac{2|\lambda' - \lambda| \|F_x\|_{H^{\infty}}}{|r - |\lambda - \mu|| \left(r - |\lambda' - \lambda|\right)}. \end{aligned}$$

Letting $r = \text{Re}\lambda/3$ if $|\lambda - \mu| \ge \text{Re}\lambda/2$ and $r \to \text{Re}\lambda$ otherwise, it follows that

$$\|F_x(\lambda') - F_x(\lambda)\|_{H^{\infty}_{\mathbf{T}}} \le \|F_x(\lambda') - F_x(\lambda)\| + \frac{72|\lambda' - \lambda| \|F_x\|_{H^{\infty}}}{(\operatorname{Re}\lambda)^2}$$

whenever $|\lambda' - \lambda| < \text{Re}\lambda/6$. Thus F_x is continuous as an $H^{\infty}_{\mathbf{T}}$ -valued function, and holomorphic as an X-valued function. It follows from Cauchy's Theorem and Morera's Theorem that F_x is holomorphic as an $H^{\infty}_{\mathbf{T}}$ -valued function. \Box

Proposition 2.7. Let $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$ and $x \in H^{\infty}_{\mathbf{T}}$.

- (1) $\lambda \mapsto R(\lambda, A)T_{\phi}x$ has a holomorphic extension to \mathbf{C}_+ given by $\lambda \mapsto T_{\phi}(F_x(\lambda))$.
- (2) If $R(\cdot, A)^2 x$ has a bounded holomorphic extension G_x to \mathbf{C}_+ , then $T_{\phi} x \in H^{\infty}_{\mathbf{T}}$ and

$$||T_{\phi}x||_{H^{\infty}_{\mathbf{T}}} \leq \frac{1}{2\pi} ||\mathcal{F}\phi||_{1} \left(||F_{x}||_{H^{\infty}} + ||G_{x}||_{H^{\infty}} \right).$$

(3) If $\phi \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$ for some 0 < a < 1, then $T_{\phi}x \in H^{\infty}_{\mathbf{T}}$ and

$$\|T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} \leq \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \left(3\|\mathcal{F}\phi\|_1 + (4-2\ln a)\|\phi\|_{a,1}\right).$$

Proof. (1). By Proposition 2.6, F_x is a holomorphic map of \mathbf{C}_+ into $H^{\infty}_{\mathbf{T}}$. By Proposition 2.4, T_{ϕ} is a bounded linear map of $H^{\infty}_{\mathbf{T}}$ into X. Hence $T_{\phi}(F_x(\cdot)) : \mathbf{C}_+ \to X$ is holomorphic. For $\operatorname{Re} \lambda > \max(0, \omega_0(\mathbf{T}))$, the formula

$$T_{\phi}(F_x(\lambda)) = R(\lambda, A)T_{\phi}x$$

is valid for $\phi \in C_c(\mathbf{R}_+) \cap L^1_{\mathcal{F}}(\mathbf{R}_+)$ by definition of T_{ϕ} , and hence for all $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$ by density (Lemma 2.3) and continuity with respect to ϕ (Proposition 2.4).

(2). Since the derivative of $R(\cdot, A)x$ is $-R(\cdot, A)^2x$, $G_x = -F'_x$. Propositions 2.4 and 2.6 show that

$$\|T_{\phi}(F_{x}(\lambda))\| \leq \frac{1}{2\pi} \|\mathcal{F}\phi\|_{1} \|F_{F_{x}(\lambda)}\|_{H^{\infty}} \leq \frac{1}{2\pi} \|\mathcal{F}\phi\|_{1} \|F'_{x}\|_{H^{\infty}}.$$

Hence $T_{\phi}x \in H^{\infty}_{\mathbf{T}}$ and

$$\|T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} = \|T_{\phi}x\| + \sup_{\lambda \in \mathbf{C}_{+}} \|T_{\phi}(F_{x}(\lambda))\| \le \frac{1}{2\pi} \|\mathcal{F}\phi\|_{1} \left(\|F_{x}\|_{H^{\infty}} + \|G_{x}\|_{H^{\infty}}\right).$$

(3). Suppose that $0 < \text{Re}\lambda < a/2$. Consider first the case when $\phi \in C_c(\mathbf{R}_+) \cap L^1_{\mathcal{F}}(\mathbf{R}_+)$. By Proposition 2.6, and Proposition 2.1 with x replaced by $F_x(\lambda)$,

$$\|T_{\phi}(F_x(\lambda))\| \le \liminf_{\alpha \to 0+} \liminf_{r \to \infty} \frac{1}{2\pi} \left\| \int_{\gamma_{\alpha,r}} \left(\frac{F_x(\lambda) - F_x(z)}{z - \lambda} \right) \widehat{\phi}(\alpha - z) \, dz \right\|$$

where, for $0 < \alpha < a$ and $r > |\text{Im}\lambda| + 1$, we choose $\gamma_{\alpha,r}$ to be the path consisting of five line segments: γ_1 from $\alpha - ir$ to $\alpha + i(\text{Im}\lambda - 1)$; γ_2 from $\alpha + i(\text{Im}\lambda - 1)$ to $a + i(\text{Im}\lambda - 1)$; γ_3 from $a + i(\text{Im}\lambda - 1)$ to $a + i(\text{Im}\lambda + 1)$; γ_4 from $a + i(\text{Im}\lambda + 1)$ to $\alpha + i(\text{Im}\lambda + 1)$; γ_5 from $\alpha + i(\text{Im}\lambda + 1)$ to $\alpha + ir$. We use the following estimates

$$\begin{split} \|F_x(\lambda) - F_x(z)\| &\leq 2\|F_x\|_{H^{\infty}}, \qquad z \in \gamma_{\alpha,r}, \\ |\widehat{\phi}(\alpha - z)| &\leq \|\phi\|_{a,1}, \qquad z \in \gamma_2 \cup \gamma_3 \cup \gamma_4, \\ |z - \lambda| &\geq 1, \qquad z \in \gamma_1 \cup \gamma_2 \cup \gamma_4 \cup \gamma_5, \\ |z - \lambda| &\geq a - \operatorname{Re}\lambda, \qquad z = a + i(\operatorname{Im}\lambda + s) \in \gamma_3, |s| \leq a - \operatorname{Re}\lambda, \\ |z - \lambda| &\geq |s|, \qquad z = a + i(\operatorname{Im}\lambda + s) \in \gamma_3, a - \operatorname{Re}\lambda < |s| \leq 1. \end{split}$$

These give

$$\|T_{\phi}(F_{x}(\lambda))\| \leq \frac{\|F_{x}\|_{H^{\infty}}}{\pi} \left\{ \int_{-\infty}^{\infty} |\widehat{\phi}(-is)| \, ds + \left(2a + 2 + 2\int_{a-\operatorname{Re}\lambda}^{1} \frac{ds}{s}\right) \|\phi\|_{a,1} \right\}$$

$$(2.3) \leq \frac{\|F_{x}\|_{H^{\infty}}}{\pi} \left\{ \|\mathcal{F}\phi\|_{1} + \left(4 - 2\ln(a - \operatorname{Re}\lambda)\right) \|\phi\|_{a,1} \right\}.$$

This estimate remains valid for $\phi \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$ by density (Lemma 2.3) and continuity (Proposition 2.4).

For $\phi \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$, Propositions 2.4 and 2.6 give

$$\|T_{\phi}(F_{x}(\lambda))\| \leq \frac{1}{2\pi} \|\mathcal{F}\phi\|_{1} \|F_{F_{x}(\lambda)}\|_{H^{\infty}} \leq \frac{4}{\pi a} \|\mathcal{F}\phi\|_{1} \|F_{x}\|_{H^{\infty}},$$

for $\operatorname{Re} \lambda \geq a/2$. Now (2.3) shows that $T_{\phi} x \in H^{\infty}_{\mathbf{T}}$ and

$$\begin{aligned} \|T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} &= \|T_{\phi}x\| + \lim_{\alpha \to 0^{+}} \sup_{s \in \mathbf{R}} \|T_{\phi}(F_{x}(\alpha + is))\| \\ &\leq \frac{\|F_{x}\|_{H^{\infty}}}{2\pi} \left(3\|\mathcal{F}\phi\|_{1} + (4 - 2\ln a)\|\phi\|_{a,1}\right). \end{aligned}$$

Theorem 2.8. For a > 0, $\phi \mapsto T_{\phi}$ is a continuous Banach algebra homomorphism from $L^1_{a,\mathcal{F}}(\mathbf{R}_+)$ into $\mathcal{L}(H^{\infty}_{\mathbf{T}})$.

Proof. Proposition 2.7 shows that the map is a continuous linear map of $L^1_{a,\mathcal{F}}(\mathbf{R}_+)$ into $\mathcal{L}(H^{\infty}_{\mathbf{T}})$. It remains to prove that the map $\phi \mapsto T_{\phi}$ is an algebra homomorphism, i.e. that $T_{\psi*\phi}x = (T_{\psi} \circ T_{\phi})x$ for all $x \in H^{\infty}_{\mathbf{T}}$. But this is almost trivial for $\psi, \phi \in C_c(\mathbf{R}_+)$, and the general case follows by density and continuity via Lemma 2.3 and Proposition 2.4.

3. Applications to individual orbits

In this section, we apply the results of Section 2 to obtain information about orbits $T(\cdot)T_{\phi}x$. This is possible because $T(t)T_{\phi}x = T_{\phi_t}x$, where

$$\phi_t(s) = \begin{cases} \phi(s-t), & s > t, \\ 0, & 0 \le s < t. \end{cases}$$

For the proofs in this and the following section we want to recall some results concerning vector-valued holomorphic functions. Let

$$\begin{split} H^1_{\mathrm{loc}}(\mathbf{C}_+;X) &:= & \bigg\{ F:\mathbf{C}_+ \to X: F \text{ is holomorphic and for all } R > 0 \\ & \limsup_{\alpha \to 0} \int_{-R}^R \|F(\alpha + is)\| \; ds < \infty \bigg\}. \end{split}$$

Let $Y \subset X^*$ be a norming subspace in the sense that for each $x \in X$ one has $||x|| = \sup\{|\langle x, x^* \rangle| : x^* \in Y, ||x^*|| \le 1\}$. Note that if $Y \subset X^*$ is norming, then X can be identified in a natural way with a closed subspace of Y^* .

Let $F \in H^1_{\text{loc}}(\mathbf{C}_+; X)$. We say that a function $\widetilde{F} : \mathbf{R} \to Y^*$ is a boundary function for F if for each $x^* \in Y$

$$\lim_{\alpha \to 0^+} \langle F(\alpha + is), x^* \rangle = \langle x^*, \widetilde{F}(s) \rangle \quad \text{a.e.}(s).$$

If $F \in H^1_{\text{loc}}(\mathbf{C}_+; X)$ has a boundary function $\widetilde{F} : \mathbf{R} \to Y^*$, then for each $x^* \in Y$ the function $\langle \widetilde{F}(\cdot), x^* \rangle$ is the limit in $L^1_{\text{loc}}(\mathbf{R})$ of the functions $\langle F(\alpha+i\cdot), x^* \rangle$ as $\alpha \to 0^+$ (cf. [Du, Sections 2.3, 11.3]).

In the vector-valued case, boundary functions have been studied by Bukhvalov [Bu] (actually, he considered holomorphic functions on the disc, but the generalization to the right half plane by conformal mappings is standard [Ch2, Section 3]). When X

has the analytic Radon-Nikodým property (ARNP), every function $F \in H^1_{\text{loc}}(\mathbf{C}_+, X)$ has a boundary function $\tilde{F} : \mathbf{R} \to X$ such that $\lim_{\alpha \downarrow 0} \|F(\alpha + is) - \tilde{F}(s)\| = 0$ a.e. For general X, the following proposition was proved in [Bu, Theorems 2.3, 2.4]. For completeness, we give here a short direct proof in the case of bounded holomorphic functions, which will suffice for our application in Theorem 4.1.

Proposition 3.1. Let Y be a norming subspace of X^* . Then for each $F \in H^1_{loc}(\mathbf{C}_+; X)$ there exists a boundary function $\widetilde{F} : \mathbf{R} \to Y^*$.

Proof. We consider the case when $F \in H^{\infty}(\mathbf{C}_+; X)$ (see [Bu] for the general case). By the boundedness of $K = \{F(\lambda) : \lambda \in \mathbf{C}_+\}$ and the Banach-Alaoglu theorem, K is relatively weak*-compact as a subset of Y^* . For each $s \in \mathbf{R}$ let $\widetilde{F}(s) \in Y^*$ be a weak*-limit point of the net $\{F(\alpha + is) : \alpha \downarrow 0\}$.

Fix $x^* \in Y$. By the theory of (scalar) Hardy spaces (cf. [Du, Section 11.3]), we know that for almost all $s \in \mathbf{R}$ the scalar limit $\lim_{\alpha \to 0^+} \langle F(\alpha + is), x^* \rangle$ exists. By construction of \widetilde{F} we have

$$\lim_{\alpha \to 0^+} \langle F(\alpha + is), x^* \rangle = \langle x^*, \tilde{F}(s) \rangle \quad \text{a.e.}(s).$$

Thus \widetilde{F} is a boundary function of F.

The following Tauberian theorem is originally due to Ingham [In, Theorem I] with a somewhat stronger form of convergence to the boundary function. Actually, Ingham considered only the scalar-valued case which is all that we shall need in this section, but we will use the vector-valued case in Section 4. Our version of the theorem is proved in [Ch2, Prop. 1.3, Rem 1.4]. Note that in this theorem the boundary function of \hat{f} is assumed to be strongly (Bochner) measurable.

Theorem 3.2. Let $f : \mathbf{R}_+ \to X$ be uniformly continuous, and suppose that the Laplace transform \hat{f} of f has a boundary function in $L^1_{\text{loc}}(\mathbf{R}, X)$. Then $\lim_{t\to\infty} ||f(t)|| = 0.$

Our next result is a generalisation of [HN, Theorem 0.3].

Theorem 3.3. Let $x \in H^{\infty}_{\mathbf{T}}$ and $\phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$. Then the orbit $T(\cdot)T_{\phi}x$ is bounded and uniformly continuous, and

$$\lim_{t \to \infty} T(t)T_{\phi}x = 0 \quad weakly.$$

Proof. For $t \geq 0$, let

$$\phi_t(s) = \begin{cases} \phi(s-t), & s \ge t, \\ 0, & 0 < s < t. \end{cases}$$

Then $(\mathcal{F}\phi_t)(s) = e^{ist}(\mathcal{F}\phi)(s)$ and $T_{\phi_t}x = T(t)T_{\phi}x$. By Proposition 2.4,

$$||T(t)T_{\phi}x|| \leq \frac{1}{2\pi} ||F_x||_{H^{\infty}} ||\mathcal{F}\phi_t||_1 = \frac{1}{2\pi} ||F_x||_{H^{\infty}} ||\mathcal{F}\phi||_1,$$

and

$$\begin{aligned} \|T(t+h)T_{\phi}x - T(t)T_{\phi}x\| &\leq \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \|\mathcal{F}(\phi_{t+h} - \phi_t)\|_1 \\ &= \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \int_{-\infty}^{\infty} \left| \left(e^{ish} - 1\right) (\mathcal{F}\phi)(s) \right| \, ds \\ &\to 0 \end{aligned}$$

as $h \to 0$, uniformly in t, by the Dominated Convergence Theorem.

For the final statement, we first consider $\psi \in L^1_{\mathcal{F}}(\mathbf{R}_+) \cap C_c(\mathbf{R}_+)$. Let $x^* \in X^*$ and let $f(t) = \langle T(t)T_{\psi}x, x^* \rangle$. Then f is bounded and uniformly continuous, and $\widehat{f}(\lambda) = \langle R(\lambda, A)T_{\psi}x, x^* \rangle$ for $\operatorname{Re}\lambda > \max(0, \omega_0(\mathbf{T}))$. Since $T_{\psi}x \in H^{\infty}_{\mathbf{T}}$, it follows that \widehat{f} is bounded on \mathbf{C}_+ , and therefore has a boundary function in $L^{\infty}(\mathbf{R})$ by Proposition 3.1. By Theorem 3.2, $\lim_{t\to\infty} f(t) = 0$, so $\lim_{t\to\infty} T(t)T_{\psi}x = 0$ weakly.

Since

$$\|T(t)T_{\phi}x - T(t)T_{\psi}x\| \le \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \|\mathcal{F}(\phi_t - \psi_t)\|_1 = \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \|\mathcal{F}(\phi - \psi)\|_1,$$

it follows from Lemma 2.3 that $T(t)T_{\phi}x \to 0$ weakly.

There is an alternative proof of Theorem 3.3 which uses [HN, Theorem 0.3] and
an argument similar to the proof of [HN, Corollary 1.6]. On the other hand, we show
now that Theorem 3.3 includes [HN, Theorem 0.3] as a special case, and this enables
us to give a general formula for
$$T_{\phi}x$$
.

Corollary 3.4. Let $x \in H^{\infty}_{\mathbf{T}}$, $\mu > \max(\omega_0(\mathbf{T}), 0)$, and $\alpha > 1$. Then

- (1) $\lim_{t \to \infty} T(t)R(\mu, A)^{\alpha}x = 0$ weakly,
- (2) $\sup_{t \ge 0} \|T(t)R(\mu, A)^{\alpha}x\| \le c_{\alpha,\mu}\|F_x\|_{H^{\infty}}$, where

$$c_{\alpha,\mu} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{ds}{(\mu^2 + s^2)^{\alpha/2}} = \frac{\Gamma\left(\frac{\alpha - 1}{2}\right)}{2\sqrt{\pi}\Gamma\left(\frac{\alpha}{2}\right)\mu^{\alpha - 1}}.$$
(3) For $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$, $T_{\phi}x = (\mu I - A)^{\alpha} \left(\int_0^{\infty} \phi(t)T(t)R(\mu, A)^{\alpha}x \, dt\right)$

 $\mathsf{Proof.\,Parts}\ (1)\ \mathrm{and}\ (2)\ \mathrm{follow}\ \mathrm{from}\ \mathrm{Example}\ 2.5\ \mathrm{and}\ \mathrm{Theorem}\ 3.3\ (\mathrm{see}\ \mathrm{also}\ [\mathrm{HN},\ \mathrm{Theorem}\ 0.3]).$ The equality

$$R(\mu, A)^{\alpha} T_{\phi} x = \int_0^{\infty} \phi(t) T(t) R(\mu, A)^{\alpha} x \, dt$$

holds for $\phi \in C_c(\mathbf{R}_+) \cap L^1_{\mathcal{F}}(\mathbf{R}_+)$, and hence for $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$ by density (Lemma 2.3) and continuity (using Proposition 2.4 and (2)). Now (3) follows.

While Theorem 3.3 shows that the orbit $T(\cdot)T_{\phi}x$ is bounded in X for any $\phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)$, we can show that $||T(t)T_{\phi}x||_{H^{\infty}_{\mathbf{T}}}$ grows at most logarithmically if we make a slightly stronger assumption on ϕ .

Proposition 3.5. Let $x \in H^{\infty}_{\mathbf{T}}$ and $\phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$.

- (1) If $\phi \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$ for some 0 < a < 1, then $\|T(t)T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} \le 2(1+\ln t)\|F_x\|_{H^{\infty}}\|\phi\|_{L^1_{a,\mathcal{F}}(\mathbf{R}_+)}, \quad t \ge 1/a.$
- (2) If $R(\cdot, A)^2 x$ has a bounded holomorphic extension G_x to \mathbf{C}_+ , then

$$\|T(t)T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} \leq \frac{1}{2\pi} \|\mathcal{F}\phi\|_{1} \left(\|F_{x}\|_{H^{\infty}} + \|G_{x}\|_{H^{\infty}}\right), \quad t \geq 0.$$

Proof. Suppose that $\phi \in L^1_{a,\mathcal{F}}(\mathbf{R}_+)$. For $0 < \alpha \leq a$, $\|\phi_t\|_{\alpha,1} \leq e^{\alpha t} \|\phi\|_{a,1}$. By Proposition 2.7 (3),

$$\|T(t)T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} = \|T_{\phi_{t}}x\|_{H^{\infty}_{\mathbf{T}}} \le \frac{1}{2\pi} \|F_{x}\|_{H^{\infty}} \left(3\|\mathcal{F}\phi\|_{1} + (4-2\ln\alpha)e^{\alpha t}\|\phi\|_{a,1}\right).$$

For $t \ge 1/a$, we may put $\alpha = 1/t$, so

$$\|T(t)T_{\phi}x\|_{H^{\infty}_{\mathbf{T}}} \leq \frac{1}{2\pi} \|F_x\|_{H^{\infty}} \left(3\|\mathcal{F}\phi\|_1 + (4+2\ln t)e\|\phi\|_{a,1}\right).$$

This suffices to give (1).

The statement (2) is proved by applying Proposition 2.7 (2) with ϕ replaced by ϕ_t .

Now we will consider orbits $t \mapsto T(t)R(\mu, A)x$ for $x \in H^{\infty}_{\mathbf{T}}$. It was shown in [Ne1] that $||T(t)R(\mu, A)x||$ grows at most linearly, and it is an open problem whether these orbits are always bounded. The difficulty here is the fact that the Fourier transform of the function $\phi_{\mu}(t) = e^{-\mu t}$ does not belong to $L^{1}(\mathbf{R})$, so Theorem 3.3 and Proposition 3.5 are not applicable. Nevertheless we will show that the result of [Ne1] can be derived from the results of Section 2, and indeed strengthened to show that $||T(t)R(\mu, A)x||_{H^{\infty}_{\mathbf{T}}}$ grows at most linearly.

Theorem 3.6. Let $\mu \in \varrho(A)$. There exists a constant $c_{\mu} > 0$ such that

$$||T(t)R(\mu, A)x||_{H^{\infty}_{\mathbf{T}}} \le c_{\mu}(1+t)||x||_{H^{\infty}_{\mathbf{T}}}, \qquad x \in H^{\infty}_{\mathbf{T}}, t \ge 0.$$

Proof. Let $\omega > \max(1, \omega_0(\mathbf{T})), \ 0 < \alpha < 1 < t$, and

$$\phi(s) = \begin{cases} 0, & 0 \le s \le t - \alpha \\ 1 + \frac{s-t}{\alpha}, & t - \alpha < s \le t, \\ e^{-\omega(s-t)}, & s \ge t. \end{cases}$$

Then

$$(\mathcal{F}\phi)(s) = e^{-ist} \left(\frac{1}{\omega + is} + \frac{i}{s} + \frac{1 - e^{i\alpha s}}{\alpha s^2} \right),$$

 \mathbf{so}

$$\begin{split} \|\mathcal{F}\phi\|_{1} &\leq 2\|\phi\|_{1} + \int_{|s|\geq 1} \left|\frac{1}{\omega+is} + \frac{i}{s} + \frac{1-e^{i\alpha s}}{\alpha s^{2}}\right| ds \\ &\leq \frac{2}{\omega} + \alpha + \int_{1\leq |s|\leq \alpha^{-1}} \left(\left|\frac{1}{\omega+is}\right| + \left|\frac{i}{s} + \frac{1-e^{i\alpha s}}{\alpha s^{2}}\right|\right) ds \\ &\quad + \int_{|s|>\alpha^{-1}} \left(\left|\frac{1}{\omega+is} + \frac{i}{s}\right| + \frac{|1-e^{i\alpha s}|}{\alpha s^{2}}\right) ds \\ &\leq \frac{2}{\omega} + \alpha - 2\log\alpha + \int_{-1}^{1} \left|\frac{i}{r} + \frac{1-e^{ir}}{r^{2}}\right| dr + 2\alpha\omega + 2\int_{1}^{\infty} \frac{|1-e^{ir}|}{r^{2}} dr \\ &\leq \frac{2}{\omega} + (1+2\omega)\alpha - 2\log\alpha + 5. \end{split}$$

For 0 < a < 1,

$$\|\phi\|_{a,1} = \int_{t-\alpha}^t \left(1 + \frac{s-t}{\alpha}\right) e^{as} \, ds + \int_t^\infty e^{-\omega(s-t)} e^{as} \, ds \le e^{at} \left(\alpha + \frac{1}{\omega - a}\right).$$

Let $M_{\omega} = \sup_{s \ge 0} e^{-\omega s} \|T(s)\| < \infty$. By Proposition 2.7,

$$\begin{aligned} \|T(t)R(\omega,A)x\|_{H^{\infty}_{\mathbf{T}}} \\ &= \left\| \int_{0}^{\infty} \phi(s)T(s)x\,ds - \int_{t-\alpha}^{t} \left(1 + \frac{s-t}{\alpha}\right)T(s)x\,ds \right\|_{H^{\infty}_{\mathbf{T}}} \\ &\leq \frac{1}{2\pi} \|F_{x}\|_{H^{\infty}} (3\|\mathcal{F}\phi\|_{1} + (4-2\ln a)\|\phi\|_{a,1}) + \int_{t-\alpha}^{t} M_{\omega}e^{\omega s}\|x\|_{H^{\infty}_{\mathbf{T}}}\,ds \\ &\leq \kappa_{\omega}(a,\alpha,t)\|x\|_{H^{\infty}_{\mathbf{T}}}, \end{aligned}$$

where

$$\kappa_{\omega}(a,\alpha,t) = \frac{1}{2\pi} \left(\frac{6}{\omega} + 3\alpha + 6\alpha\omega - 6\log\alpha + 15 + (4-2\ln a)e^{at} \left(\alpha + \frac{1}{\omega - a} \right) \right) + \alpha M_{\omega} e^{\omega t}.$$

For $t \ge 1$, we may take $\alpha = e^{-\omega t}$ and a = 1/t, and we obtain

$$||T(t)R(\omega,A)x||_{H^{\infty}_{\mathbf{T}}} \leq \widetilde{\kappa}_{\omega}(t)||x||_{H^{\infty}_{\mathbf{T}}},$$

where

$$\widetilde{\kappa}_{\omega}(t) = \frac{1}{2\pi} \left(\frac{6}{\omega} + (3+6\omega)e^{-\omega t} + 6\omega t + 15 + (4+2\ln t)e\left(e^{-\omega t} + \frac{t}{\omega t - 1}\right) \right) + M_{\omega}.$$

Since $\sup_{0 \le t \le 1} \|T(t)R(\omega, A)\|_{\mathcal{L}(\mathcal{H}^{\infty}_{T})} \le \sup_{0 \le t \le 1} \|T(t)R(\omega, A)\|_{\mathcal{L}(\mathcal{X})} < \infty$, the result follows in the case when $\mu = \omega$.

For an arbitrary $\mu \in \varrho(A)$, the result now follows via the resolvent identity. \Box

Alboth [Al] has used the result of [Ne1] to study rapidly decaying orbits of **T**. In that context, it is important to know the asymptotic behaviour of the constant c_{ω} in Theorem 3.6 for large ω . Both the estimates in [Ne1] and those given above show that c_{ω} cannot grow faster than linearly.

Our next result improves the bound $c_{\mu}(1 + t)$ for $||T(t)R(\mu, A)x||$ for positive semigroups and positive x. Recall that an ordered Banach space X is said to be *normal* if there is a constant κ such that $||x|| \leq \kappa \max(||y_1||, ||y_2||)$ whenever $y_1 \leq x \leq y_2$.

Theorem 3.7. Suppose **T** is a positive semigroup on a normal ordered Banach space X. For all $\mu \in \varrho(A)$ there exists a constant $c_{\mu} > 0$ such that

$$||T(t)R(\mu, A)x|| \le c_{\mu}(1+\ln t)||x||_{H^{\infty}_{\mathbf{T}}},$$

whenever $t \geq 1$ and $0 \leq x \in H^{\infty}_{\mathbf{T}}$.

Proof. By the resolvent identity, without loss of generality we may assume that $\mu > \omega_0(\mathbf{T})$. Then $0 \leq R(\mu, A)x \in H^{\infty}_{\mathbf{T}}$.

Fix $t \geq 1$, and let

$$\phi(s) = (\chi_{(0,1)} * \chi_{(0,t)})(s) = \begin{cases} s, & 0 \le s \le 1, \\ 1, & 1 \le s \le t, \\ t+1-s, & t \le s \le t+1, \\ 0, & t+1 \le s. \end{cases}$$

Then

$$(\mathcal{F}\phi)(s) = -\left(\frac{1-e^{-is}}{s}\right)\left(\frac{1-e^{-ist}}{s}\right).$$

Hence

$$\begin{aligned} \|\mathcal{F}\phi\|_{1} &\leq 2\int_{2}^{\infty} \frac{4}{s^{2}} \, ds + \int_{-2}^{2} \left| \frac{1 - e^{-ist}}{s} \right| \, ds \\ &\leq 4 + 4\int_{0}^{2} \frac{|\sin(st/2)|}{s} \, ds \\ &\leq 4 + 4\int_{0}^{t} \frac{|\sin s|}{s} \, ds \leq 8 + 4\ln t. \end{aligned}$$

For $0 \leq y \in H^{\infty}_{\mathbf{T}}$,

$$0 \le \int_1^t T(s)y \, ds \le T_\phi y,$$

 \mathbf{SO}

$$\left\| \int_{1}^{t} T(s) y \, ds \right\| \leq \kappa \|T_{\phi} y\| \leq \frac{\kappa}{2\pi} \|F_{y}\|_{H^{\infty}} \, \|\mathcal{F}\phi\|_{1} \leq \frac{\kappa}{\pi} \|F_{y}\|_{H^{\infty}} (4 + 2\ln t).$$

Hence

$$\left\|\int_0^t T(s)y\,ds\right\| \le c(1+\ln t)\|y\|_{H^\infty_{\mathbf{T}}},$$

where $c = 4\kappa/\pi + \int_0^1 ||T(s)|| ds$. Applying this to y = x and $y = \mu R(\mu, A)x$ and using Proposition 2.6 and the identity $AR(\mu, A)x = \mu R(\mu, A)x - x$, it follows that there exists a constant $c'_{\mu} > 0$ such that

$$\left\| \int_0^t T(s) AR(\mu, A) x \, ds \right\| \le c'_{\mu} (1 + \ln t) \|x\|_{H^{\infty}_{\mathbf{T}}}, \qquad t \ge 1,$$

whenever $0 \leq x \in H^{\infty}_{\mathbf{T}}$. Hence, the identity

$$T(t)R(\mu, A)x = R(\mu, A)x + \int_0^t T(s)AR(\mu, A)x \, ds$$

implies

$$||T(t)R(\mu, A)x|| \le ||R(\mu, A)x|| + c'_{\mu}(1 + \ln t)||x||_{H^{\infty}_{\mathbf{T}}}, \quad t \ge 1.$$

In the proof above, we could choose ϕ to be any non-negative function in $L^1_{\mathcal{F}}(\mathbf{R}_+)$ such that $\phi \geq 1$ on [1, t]. We would conclude that $||T(t)R(\mu, A)x||$ grows no faster than a constant multiple of

$$\inf \left\{ \|\mathcal{F}\phi\|_1 : 0 \le \phi \in L^1_{\mathcal{F}}(\mathbf{R}_+), \phi \ge 1 \text{ on } [1,t] \right\}.$$

We do not know whether this quantity grows logarithmically in t.

4. The \odot -reflexive case

For a given C_0 -semigroup \mathbf{T} on a Banach space X let X^{\odot} be the maximal \mathbf{T}^* invariant subspace of X^* such that the restriction \mathbf{T}^{\odot} of \mathbf{T}^* to X^{\odot} is a C_0 -semigroup. Then X^{\odot} is the norm-closure of $D(A^*)$ in X^* . Replacing the norm on X by an equivalent norm, for example

$$||x||' = \sup_{t \ge 0} e^{-\omega t} ||T(t)x||$$

for some $\omega > \omega_0(\mathbf{T})$, we may assume that $\limsup_{t\to 0+} ||T(t)|| = 1$. Then X^{\odot} is a norming subspace of X^* . Using the C_0 -semigroup \mathbf{T}^{\odot} on X^{\odot} , one may form the space $X^{\odot \odot}$, and identify X in a natural way with a closed subspace of $X^{\odot \odot}$. Recall that \mathbf{T}

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is said to be \odot -reflexive if $X^{\odot \odot} = X$. We refer the reader to [Ne2, Section 1.3] for all these concepts and properties.

In this section we will present some individual stability results for \odot -reflexive semigroups. More generally, we will assume that the quotient space $X^{\odot \odot}/X$ is separable. For arbitrary semigroups on spaces with the ARNP, similar results have been obtained in [HN, Theorem 0.2] and [Ch2, Theorem 3.3].

Theorem 4.1. Let **T** be a C_0 -semigroup on X and assume that $X^{\odot \odot}/X$ is separable. Let $x \in H^{\infty}_{\mathbf{T}}$. If the orbit $T(\cdot)x$ is bounded and uniformly continuous, then

$$\lim_{t \to \infty} \|T(t)x\| = 0.$$

Proof. If Y is a closed **T**-invariant subspace of X, then $Y^{\odot \odot}/Y$ is canonically isomorphic to a closed subspace of $X^{\odot \odot}/X$ [Ne2, Lemma 6.1.7]. By passing to the closed linear span of the **T**-orbit of x, without loss of generality we may assume that X is separable. The separability of $X^{\odot \odot}/X$ then implies that also $X^{\odot \odot}$ is separable.

Since $F_x \in H^1_{\text{loc}}(\mathbf{C}_+; X)$, we may apply Proposition 3.1 with $Y = X^{\odot}$, and we find a boundary function $\widetilde{F_x} : \mathbf{R} \to X^{\odot*}$ such that for all $x^{\odot} \in X^{\odot}$

$$\lim_{\alpha \to 0} \langle F_x(\alpha + is), x^{\odot} \rangle = \langle x^{\odot}, \widetilde{F_x}(s) \rangle \quad \text{a.e.}(s).$$

Fix $\mu \in \rho(A)$. The resolvent identity and analytic continuation give

$$F_x(\lambda) = R(\mu, A)x + (\mu - \lambda)R(\mu, A)F_x(\lambda), \quad \lambda \in \mathbf{C}_+,$$

 \mathbf{SO}

$$\begin{split} \langle x^{\odot}, \widetilde{F_x}(s) \rangle &= \lim_{\alpha \to 0+} \langle F_x(\alpha + is), x^{\odot} \rangle \\ &= \langle R(\mu, A)x, x^{\odot} \rangle + \lim_{\alpha \to 0+} (\mu - (\alpha + is)) \langle F_x(\alpha + is), R(\mu, A^{\odot})x^{\odot} \rangle \\ &= \langle R(\mu, A)x, x^{\odot} \rangle + (\mu - is) \langle x^{\odot}, R(\mu, A^{\odot *}) \widetilde{F_x}(s) \rangle \quad \text{a.e.}(s). \end{split}$$

Thus

$$\widetilde{F_x}(s) = R(\mu, A)x + (\mu - is)R(\mu, A^{\odot *})\widetilde{F_x}(s) \in D(A^{\odot *}) \subseteq X^{\odot \odot} \quad \text{a.e}$$

Thus $\widetilde{F_x}$ is separably valued and weak*-measurable, hence strongly measurable by the weak*-version of Pettis's Theorem [DU, Corollary 4, p.42]. Therefore $T(\cdot)x$ is bounded and uniformly continuous and its Laplace transform admits a bounded, strongly measurable boundary function (we may regard these functions as having values in $X^{\odot \odot}$, or alternatively we may deduce from [Bu, Theorem 2.5] that the values of the boundary function lie in X). From Theorem 3.2, we obtain

$$\lim_{t \to \infty} \|T(t)x\| = 0$$

There is an alternative proof of Theorem 4.1 using arguments adapted from [HN]. Given $\omega > \max(0, \omega_0(\mathbf{T}))$, let

$$H(s) = (\omega + is)^{-1} R(\mu, A) \widetilde{F_x}(-is).$$

Then $H \in L^1(\mathbf{R}, X^{\odot \odot})$, so $\mathcal{F}H \in C_0(\mathbf{R}, X)$ by the Riemann-Lebesgue Lemma. A calculation similar to one following Theorem 1.2 in [HN] shows that, for $t \ge 0$,

$$(\mathcal{F}H)(t) = 2\pi T(t)R(\omega, A)R(\mu, A)x.$$

Thus, $\lim_{t\to\infty} ||T(t)R(\omega, A)R(\mu, A)x|| = 0$. The assumption that $T(\cdot)x$ is bounded and uniformly continuous can now be used as in the proof of [HN, Corollary 1.6] to obtain the result.

The separability assumption on $X^{\odot \odot}/X$ cannot be omitted from Theorem 4.1, as [HN, Example 1.7] shows. There, $X = C_0(\mathbf{R})$, **T** is the semigroup of left translations, and $X^{\odot \odot} = \text{BUC}(\mathbf{R})$ [Ne2, Example 1.3.9]. However, the theorem is true without the assumption if X has the ARNP. Then the bounded holomorphic function F_x has a strongly measurable boundary function with values in X [Bu], and the result follows directly from Theorem 3.2 (see also [HN, Theorem 2.2], [Ne3, Theorem 4.4.2]).

Corollary 4.2. Let $X^{\odot \odot}/X$ be separable and let $x \in H^{\infty}_{\mathbf{T}}$. Then for all $\phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$ we have

$$\lim_{t \to \infty} \|T(t)T_{\phi}x\| = 0.$$

Proof. Consider first $\psi \in C_c(\mathbf{R}_+) \cap L^1_{\mathcal{F}}(\mathbf{R}_+)$. Then $T_{\psi}x \in H^{\infty}_{\mathbf{T}}$, and it follows from Theorem 3.3 and Theorem 4.1 that $\lim_{t\to\infty} ||T(t)T_{\psi}x|| = 0$. Now the result follows by approximation, as in the proof of Theorem 3.3.

Combining this with Example 2.5 we obtain:

Corollary 4.3. Let $X^{\odot \odot}/X$ be separable and let $x \in H^{\infty}_{\mathbf{T}}$. Then for all $\alpha > 1$ and $\mu > \omega_0(\mathbf{T})$ we have

$$\lim_{t \to \infty} \|T(t)R(\mu, A)^{\alpha}x\| = 0.$$

Concluding this section we would like to remark that the \odot -reflexive case in Theorem 4.1 actually follows from a much more general result in Tauberian theory. If **T** is a \odot -reflexive semigroup, then $R(\mu, A)$ is weakly compact [Pa, Theorem 3.5], [Ne2, Theorem 2.5.2]. For $x \in H_{\mathbf{T}}^{\infty}$, the resolvent identity

$$F_x(z) = R(\mu, A)x + (\mu - z)R(\mu, A)F_x(z)$$

yields that $\{F_x(z) : z \in U\} \cap B(0, R)$ is relatively weakly compact in X for all bounded sets $U \subset \mathbf{C}_+$ and all R > 0.

Theorem 4.4. Let $f \in BUC(\mathbf{R}_+; X)$ be such that $\hat{f} \in H^1_{loc}(\mathbf{C}_+; X)$. If the set $\{\hat{f}(z): z \in U\} \cap B(0, R)$ is relatively weakly compact in X for all bounded sets $U \subset \mathbf{C}_+$ and all R > 0, then $\lim_{t\to\infty} ||f(t)|| = 0$.

Proof. Restricting to the closed linear span of $\{f(t) : t \in \mathbf{R}_+\}$ we may assume without loss of generality that the space X is separable. Let Y be a separable and norming subspace of X^* and let $(x_n^*)_{n \in \mathbf{N}} \subset Y$ be a dense sequence. By Proposition 3.1 we find a boundary function $\tilde{f} : \mathbf{R} \to Y^*$ for the Laplace transform \hat{f} and a set $N \subset \mathbf{R}$ of Lebesgue measure 0 such that for all $n \in \mathbf{N}$ and all $s \in \mathbf{R} \setminus N$

$$\lim_{\alpha \to 0} \langle \widehat{f}(\alpha + is), x_n^* \rangle = \langle x_n^*, \widetilde{f}(s) \rangle.$$

This and the assumption of weak compactness yield that $\tilde{f}(s) \in X$ for all $s \in \mathbf{R} \setminus N$. Since X is separable, the function \tilde{f} is strongly measurable with values in X by Pettis's Theorem.

The claim follows from Theorem 3.2.

5. Some extensions and questions

5.1. Extensions

The following three remarks describe some extensions of the results given above.

Remark 5.1. The functional calculus of Section 2 can be extended slightly. Let

$$L^1_*(\mathbf{R}) = \left\{ \psi \in L^1(\mathbf{R}) : \mathcal{F}\psi = 0 \text{ on } \mathbf{R}_+ \right\}.$$

It is easy to see that $L^1_*(\mathbf{R})$ is the closure in $L^1(\mathbf{R})$ of $\{\mathcal{F}\phi: \phi \in L^1_{\mathcal{F}}(\mathbf{R}_+)\}$. It follows from Corollary 2.2 that there is a unique continuous bilinear map:

$$(\psi, x) \in L^1_*(\mathbf{R}) \times H^\infty_{\mathbf{T}} \mapsto \psi(iA)x \in X$$

satisfying

$$(\mathcal{F}\phi)(iA)x = T_{\phi}x, \qquad \phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+}),$$
$$|\psi(iA)|| \leq \frac{1}{2\pi} \|F_{x}\|_{H^{\infty}} \|\psi\|_{1}, \qquad \psi \in L^{1}_{*}(\mathbf{R}), x \in H^{\infty}_{\mathbf{T}}$$

Since $T(t)\psi(iA)x = \psi^t(iA)x$, where $\psi^t(s) = e^{-ist}\psi(s)$, Theorem 3.3 and Corollary 4.2 remain valid when $T_{\phi}x$ is replaced by $\psi(iA)x$.

Remark 5.2. Another extension of the functional calculus is the following. Let $H^{\infty}_{\mathbf{T},k}$ be the space of all $x \in X$ such that the local resolvent $R(\cdot, A)x$ has a holomorphic extension F_x to \mathbf{C}_+ satisfying

$$\sup_{\lambda \in \mathbf{C}_+} \frac{\|F_x(\lambda)\|}{|(1+\lambda)^k|} =: \|F_x\|_{\infty,k} < \infty.$$

Equipped with the norm $||x||_{H^{\infty}_{\mathbf{T},k}} := ||x|| + ||F_x||_{\infty,k}$, this space is a Banach space.

Next, define the space

$$L^{1}_{a,\mathcal{F},k}(\mathbf{R}_{+}) := \{ \phi \in L^{1}_{a,\mathcal{F}}(\mathbf{R}_{+}) : \mathcal{F}\phi \in L^{1}(\mathbf{R}; (1+|t|)^{k} dt) \}.$$

Using the techniques developed in Section 2, it is not difficult to introduce a functional calculus from $L^1_{a,\mathcal{F},k}(\mathbf{R}_+)$ into $H^{\infty}_{\mathbf{T},k}$. With this functional calculus it is possible to prove similar results on individual stability as in Sections 3 and 4. For example, if $x \in H^{\infty}_{\mathbf{T},k}$ and $\phi \in L^1_{a,\mathcal{F},k}(\mathbf{R}_+)$, then the orbit $T(\cdot)T_{\phi}x$ is bounded and uniformly continuous, and weakly asymptotically stable (compare with Theorem 3.3).

Results of this type have been obtained in [HN], and we will not go into details.

Remark 5.3. For $1 , let <math>H^p_{\mathbf{T}}$ be the space of all $x \in X$ for which $R(\cdot, A)x$ has a holomorphic extension $F_x : \mathbf{C}_+ \to X$ such that

$$||F_x||_{H^p} := \sup_{\alpha>0} \left(\int_{\mathbf{R}} ||F_x(\alpha+is)||^p \, ds \right)^{1/p} < \infty.$$

It follows from a variant of Proposition 2.1 and Hölder's inequality that

$$||T_{\phi}x|| \le \frac{1}{2\pi} ||F_x||_{H^p} ||\mathcal{F}\phi||_{p'}$$

whenever $x \in H^p_{\mathbf{T}}$, $\phi \in C^{\infty}_c(\mathbf{R}_+)$ and $\mathcal{F}\phi \in L^{p'}(\mathbf{R})$ where $\frac{1}{p} + \frac{1}{p'} = 1$. As in Section 2, it is possible to define a functional calculus $(\phi, x) \mapsto T_{\phi}x$ when $x \in H^p_{\mathbf{T}}$, $\phi \in L^p(\mathbf{R}_+)$ and $\mathcal{F}\phi \in L^{p'}(\mathbf{R})$ (the Hausdorff-Young inequality shows that $T_{\phi}x$ is defined for all $\phi \in L^p(\mathbf{R}_+)$ when 1). As in Remark 1, one can extend this to a functional $calculus <math>(\psi, x) \mapsto \psi(iA)x$ when $x \in H^p_{\mathbf{T}}$, $\psi \in L^{p'}(\mathbf{R})$ and $\mathcal{F}\psi = 0$ on \mathbf{R}_+ (the two calculi coincide when $2 \leq p < \infty$). As in Theorem 3.3, the corresponding orbits of \mathbf{T} are bounded, uniformly continuous, and converge to 0 weakly (in norm if $X^{\odot \odot}/X$ is separable, as in Corollary 4.2). In particular, Example 2.5 provides the following counterpart to Corollary 3.4, (1) and (2).

Proposition 5.4. Let $x \in H^p_{\mathbf{T}}$, $\mu > \max(\omega_0(\mathbf{T}), 0)$ and $\alpha > 1/p'$. Then

(1) $\lim_{t \to \infty} T(t)R(\mu, A)^{\alpha}x = 0$ weakly,

(2)
$$\sup_{t \ge 0} \|T(t)R(\mu, A)^{\alpha}x\| \le \frac{\|F_x\|_{H^p}}{2\pi} \left(\int_{-\infty}^{\infty} \frac{ds}{(\mu^2 + s^2)^{\alpha p'/2}}\right)^{1/p'}.$$

This result can be compared with [HN, Theorem 0.1], where it is shown that $\lim_{t\to\infty} ||T(t)R(\mu, A)^{\alpha}x|| = 0$ if $x \in H^{\infty}_{\mathbf{T}}$ and X has Fourier type p'.

If **T** is a holomorphic semigroup, then $H^{\infty}_{\mathbf{T}} \subset H^{p}_{\mathbf{T}}$ for all p > 1, and it follows that $T(\cdot)R(\mu, A)^{\alpha}x$ is bounded whenever $x \in H^{\infty}_{\mathbf{T}}$ and $\alpha > 0$. Mark Blake [BI] has shown that this is also true when $\alpha = 0$ for some classes of semigroups, including holomorphic semigroups.

5.2. Open questions

The following questions remain open:

Problem 5.5. Let $x \in H^{\infty}_{\mathbf{T}}$ and $\phi \in L^{1}_{\mathcal{F}}(\mathbf{R}_{+})$. Is it always true that $T_{\phi}x \in H^{\infty}_{\mathbf{T}}$? See Proposition 2.7.

Problem 5.6. Let $x \in H^{\infty}_{\mathbf{T}}$. Is it always true that $T(\cdot)R(\mu, A)x$ is bounded in X (or better in $H^{\infty}_{\mathbf{T}}$)? See Theorem 3.6 and Remark 5.3 above. If not, is this true in the context of positive semigroups, as in Theorem 3.7?

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