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On α -times integrated C -semigroups
and the abstract Cauchy problem

by

CHUNG-CHENG KUO (Taipei) and SEN-YEN SHAW (Chung-Li)

Abstract. This paper is concerned with α -times integrated C -semigroups for $\alpha > 0$ and the associated abstract Cauchy problem: $u'(t) = Au(t) + \frac{t^{\alpha-1}}{\Gamma(\alpha)}x$, $t > 0$; $u(0) = 0$. We first investigate basic properties of an α -times integrated C -semigroup which may not be exponentially bounded. We then characterize the generator A of an exponentially bounded α -times integrated C -semigroup, either in terms of its Laplace transforms or in terms of existence of a unique solution of the above abstract Cauchy problem for every x in $(\lambda - A)^{-1}C(X)$.

0. Introduction. Let A be a closed linear operator with domain $D(A)$ and range $R(A)$ in a Banach space X . The *abstract Cauchy problem* associated with A is the initial value problem

$$\text{ACP}(f, x) \quad \begin{cases} u'(t) = Au(t) + f(t), & t > 0, \\ u(0) = x, \end{cases}$$

where $f \in C([0, \infty); X)$. Let $[D(A)]$ denote the Banach space $D(A)$ with the graph norm $\|x\|_A = \|x\| + \|Ax\|$ for $x \in D(A)$. A function u is a (*strong*) *solution* of $\text{ACP}(f, x)$ if $u \in C^1((0, \infty); X) \cap C([0, \infty); [D(A)])$ and satisfies $\text{ACP}(f, x)$. It is well known that the ACP is closely related to the theory of semigroups (see e.g. [5]).

Recently Li and Shaw ([8]–[10]) introduced exponentially bounded n -times integrated C -semigroups and studied their connection with the ACP. It was proved [8] that if A is the generator of an exponentially bounded n -times integrated C -semigroup $S(\cdot)$, then $\text{ACP}(0, x)$ has a unique solution for every initial value $x \in C(D(A^{n+1}))$. In particular, for the simplest case $n = 0$, i.e. A is the generator of an exponentially bounded C -semigroup,

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the function $C^{-1}S(t)x$ is the unique solution of $ACP(0, x)$ for every $x \in C(D(A))$.

However, as is shown by an example in Section 1, a general n -times integrated C -semigroup may not be exponentially bounded. In this paper we attempt to investigate a more general class of operator families, namely α -times integrated C -semigroups, where α may be any nonnegative number.

In Section 1, some basic properties of nondegenerate α -times integrated C -semigroups are proved. If A is the generator of such a semigroup with $\alpha > 0$ (resp. $\alpha = 0$), then $u(t; x) = C^{-1}S(t)x$ is the unique strong solution of $ACP(j_{\alpha-1}(\cdot)x, 0)$ (resp. $ACP(0, x)$) for every value from $C(D(A))$ (Proposition 1.5). Here $j_{\alpha-1}(t)$ denotes $t^{\alpha-1}/\Gamma(\alpha)$ for $\alpha > 0$ and 0 for $\alpha = 0$. Section 2 is devoted to nondegenerate α -times ($\alpha > 0$) integrated C -semigroups which are exponentially bounded. In this case, $ACP(j_{\alpha-1}(\cdot)x, 0)$ is solvable for every x from the set $(\lambda - A)^{-1}C(X)$ (Theorem 2.4), which is larger than $C(D(A))$ in general, and is equal to the latter when $\lambda \in \rho(A)$, the resolvent set of A (see [16, Proposition 1.4]). We also prove a characterization of an exponentially bounded α -times integrated C -semigroup in terms of its Laplace transform (Theorem 2.3).

Conversely, if $C \in B(X)$ is an injection and A is a closed linear operator satisfying: (a) A commutes with C ; (b) $\lambda - A$ is injective and $R(C) \subset D((\lambda - A)^{-1})$ for some real λ ; (c) $ACP(j_{\alpha-1}(\cdot)x, 0)$ (resp. $ACP(0, x)$) for the case $\alpha = 0$) has a unique strong solution for every initial value $x \in (\lambda - A)^{-1}C(X)$, then $C^{-1}AC$ is the generator of an α -times integrated C -semigroup (Theorem 3.2). This extends Theorem 3.1 of [16] from the case $\alpha = 0$ to cases $\alpha > 0$. Since $C^{-1}AC = A$ when $\rho(A) \neq \emptyset$ [16, Proposition 1.4], it follows that a closed linear operator A with $\rho(A) \neq \emptyset$ is the generator of an α -times integrated C -semigroup if and only if A commutes with C and $ACP(j_{\alpha-1}(\cdot)x, 0)$ (resp. $ACP(0, x)$) for the case $\alpha = 0$) has a unique strong solution for every $x \in C(D(A))$ (Corollary 3.4). This extends Corollary 2.2 of [16] from the case $\alpha = 0$ to cases $\alpha > 0$. We also characterize the generator of an exponentially bounded C -semigroup in terms of the ACP (see Theorem 3.5).

Further characterizations of generators in terms of the unique existence of strong and weak solutions of $ACP(f, x)$ will be established in [7]. An extension of Theorem 3.2 to the case that $\lambda - A$ is not injective is also proved there.

1. Some basic properties of α -times integrated C -semigroups.

Let X be a Banach space and let $B(X)$ be the set of all bounded linear operators from X into itself. Let $C \in B(X)$ and let $\alpha > 0$. A family $\{S(t) : t \geq 0\}$ in $B(X)$ is called an α -times integrated C -semigroup (see [8]–[10] for the case $\alpha = n \in \mathbb{N}$) if

$$(1.1) \quad S(\cdot)x : [0, \infty) \rightarrow X \text{ is continuous for each } x \in X;$$

$$(1.2) \quad S(t)S(s)x = (1/\Gamma(\alpha))\left[\int_0^{s+t} - \int_0^s - \int_0^t\right](t+s-r)^{\alpha-1}S(r)Cx \, dr \text{ for } x \in X \text{ and } t, s \geq 0, S(0) = 0 \text{ and } CS(\cdot) = S(\cdot)C.$$

It is called a (0-times integrated) C -semigroup (see [3], [4], [11], [15], [16]) if

$$(1.2') \quad S(0) = C \text{ and } S(t)S(s) = S(t+s)C \text{ for all } t, s \geq 0.$$

$S(\cdot)$ is said to be *nondegenerate* if

$$(1.3) \quad S(t)x = 0 \text{ for all } t > 0 \text{ implies } x = 0.$$

$S(\cdot)$ is said to be *exponentially bounded* if

$$(1.4) \quad \text{there are constants } M, w > 0 \text{ such that } \|S(t)\| \leq Me^{wt} \text{ for all } t \geq 0.$$

When $C = I$, an α -times integrated C -semigroup reduces to an α -times integrated semigroup (see [1], [14] for the case $\alpha = n \in \mathbb{N}$ and [6], [12] and [13] for the case $\alpha \in \mathbb{R}_+$), and a C -semigroup is a classical C_0 -semigroup. In general, an α -times integrated C -semigroup may not be exponentially bounded. For example, let $\{S(t) : t \geq 0\}$ be the family of linear operators on $X = L^2(\mathbb{R})$ defined by

$$(S(t)f)(s) = \frac{1}{\Gamma(\alpha)} \left[\int_0^t (t-r)^{\alpha-1} e^{rs} \, dr \right] e^{-s^2} f(s).$$

It is clear that $S(\cdot)$ is an α -times integrated C -semigroup with $(Cf)(s) = e^{-s^2} f(s)$ for all $s \in \mathbb{R}$, $f \in X$ and

$$\begin{aligned} \|S(t)\| &= \sup_{s \in \mathbb{R}} \left[\frac{1}{\Gamma(\alpha)} \int_0^t (t-r)^{\alpha-1} e^{rs} e^{-s^2} \, dr \right] \\ &= \sup_{s \in \mathbb{R}} \left[\frac{1}{\Gamma(\alpha)} \int_0^t (t-r)^{\alpha-1} e^{r^2/4} e^{-(s-r/2)^2} \, dr \right] \\ &\geq \sup_{s \geq 0} \left[\frac{1}{\Gamma(\alpha)} \int_{t/2}^t (t-r)^{\alpha-1} e^{r^2/4} e^{-(s-r/2)^2} \, dr \right] \\ &\geq \sup_{s \geq 0} \left[\frac{1}{\Gamma(\alpha)} e^{t^2/4^2} \int_{t/2}^t (t-r)^{\alpha-1} e^{-(s-r/2)^2} \, dr \right] \\ &\geq \sup_{s \geq 3t/8} \left[\frac{1}{\Gamma(\alpha)} e^{t^2/4^2} \int_{t/2}^t (t-r)^{\alpha-1} e^{-(s-t/4)^2} \, dr \right] \\ &\geq \sup_{s \geq 3t/8} \left[\frac{1}{\Gamma(\alpha)} e^{t^2/4^2} \frac{(t/2)^\alpha}{\alpha} e^{-(s-t/4)^2} \right] \end{aligned}$$

$$\begin{aligned} &= \frac{1}{\Gamma(\alpha+1)} e^{t^2/4^2} \left(\frac{t}{2}\right)^\alpha e^{-(t/8)^2} \\ &\geq \frac{1}{\Gamma(\alpha+1)} e^{3t^2/8^2} \quad \text{for all } t \geq 2. \end{aligned}$$

Under the assumption that $S(\cdot)$ is nondegenerate, one can define its generator.

DEFINITION 1.1. Let $\alpha \geq 0$. The (integral) generator A of a nondegenerate α -times integrated C -semigroup $S(\cdot)$ is defined as

$$(1.5) \quad x \in D(A) \text{ and } Ax = y \Leftrightarrow S(t)x - \frac{t^\alpha}{\Gamma(\alpha+1)}Cx = \int_0^t S(s)y ds \quad \text{for all } t \geq 0.$$

The assumption that $S(\cdot)$ is nondegenerate implies that C is injective and the operator A is well defined. It is also clear that A is linear and closed.

In what follows, we use the notations

$$j_{-1}(t) \equiv 0; \quad j_\beta(t) = \frac{t^\beta}{\Gamma(\beta+1)} \quad \text{for } \beta > -1.$$

We shall need the following lemma which is originally proved in [13, Proposition 2.6] for the case $C = I$. Since C is injective, the same proof works for the general case.

LEMMA 1.2. Let A be the generator of an α -times integrated C -semigroup $S(\cdot)$ and let $T > 0$. If $u \in C([0, T]; X)$ satisfies

$$(1.6) \quad u(t) = A \int_0^t u(s) ds \quad \text{for all } 0 \leq t \leq T,$$

then $u \equiv 0$ on $[0, T]$.

PROPOSITION 1.3. Let $\alpha \geq 0$. The generator A of an α -times integrated C -semigroup $S(\cdot)$ satisfies

- (1.7) $S(t)x \in D(A)$ and $AS(t)x = S(t)Ax$ for all $x \in D(A)$ and $t \geq 0$;
- (1.8) $\int_0^t S(r)x dr \in D(A)$ and $A \int_0^t S(r)x dr = S(t)x - j_\alpha(t)Cx$ for all $x \in X$ and $t \geq 0$;
- (1.9) $S(\cdot)$ is uniquely determined by A ;
- (1.10) $C^{-1}AC = A$.

Proof. (1.7) follows from the commutativity of the family $S(\cdot)$ and the definition of A . To prove (1.8), it suffices to show that

$$(1.11) \quad \begin{aligned} \frac{d}{ds} S(s) \int_0^t S(r)x dr &= S(s)(S(t)x - j_\alpha(t)Cx) \\ &\quad + j_{\alpha-1}(s)C \int_0^t S(r)x dr. \end{aligned}$$

For this, we define $\tilde{S}(t) := \int_0^t S(r) dr$. Then $\tilde{S}(\cdot)$ is an $\alpha+1$ -times integrated C -semigroup. It follows that $\tilde{S}(\cdot)\tilde{S}(t)x \in C^1([0, \infty); X)$ for each $t \geq 0$ and

$$\begin{aligned} S(t)\tilde{S}(s)x + j_\alpha(s)\tilde{S}(t)Cx &= \frac{d}{dt} \tilde{S}(t)\tilde{S}(s)x + j_\alpha(s)\tilde{S}(t)Cx \\ &= \frac{1}{\Gamma(\alpha)} \left(\int_0^{t+s} - \int_0^t - \int_0^s \right) (t+s-r)^{\alpha-1} \tilde{S}(r)Cx dr. \end{aligned}$$

Since this function is symmetric in s and t , it follows that

$$S(s)\tilde{S}(t)x + j_\alpha(t)\tilde{S}(s)Cx = S(t)\tilde{S}(s)x + j_\alpha(s)\tilde{S}(t)Cx.$$

Hence

$$\frac{d}{ds} S(s)\tilde{S}(t)x = S(t)S(s)x + j_{\alpha-1}(s)\tilde{S}(t)Cx - j_\alpha(t)S(s)Cx.$$

(1.9) is a direct consequence of Lemma 1.2. To prove (1.10), we first show $A \subset C^{-1}AC$. Let $x \in D(A)$. Then by (1.2) and the definition of A , we have $S(t)Cx - j_\alpha(t)C^2x = C(S(t)x - j_\alpha(t)Cx) = C \int_0^t S(r)Ax dr = \int_0^t S(r)CAx dr$, or equivalently $Cx \in D(A)$ and $ACx = CAx \in R(C)$. That is, $A \subset C^{-1}AC$. To show the inclusion $C^{-1}AC \subset A$, let $x \in D(C^{-1}AC)$. We have $Cx \in D(A)$ and $ACx \in R(C)$. By the commutativity of C and $S(\cdot)$ and by the definition of generator, we have

$$\begin{aligned} C[S(t)x - j_\alpha(t)Cx] &= S(t)Cx - j_\alpha(t)C^2x = \int_0^t S(r)ACx dr \\ &= \int_0^t S(r)CC^{-1}ACx dr = C \int_0^t S(r)C^{-1}ACx dr. \end{aligned}$$

Since C is injective, this implies $x \in D(A)$ and $Ax = C^{-1}ACx$. Consequently, $A = C^{-1}AC$.

REMARK. (1.8) shows that a nondegenerate α -times integrated C -semigroup is an example of a $K(t)$ -evolution operator with $K(t) = j_{\alpha-1}(t)C$ (see [2] for results on this class).

PROPOSITION 1.4. Let A be the generator of an α -times integrated C -semigroup $S(\cdot)$ with $\alpha > 0$ (resp. $\alpha = 0$), and let

$$C^1 = \{x \in X : S(\cdot)x \text{ is continuously differentiable on } [0, \infty)\}.$$

Then

- (1) $S(t)C^1 \subset D(A)$ for all $t \geq 0$;
- (2) for $x \in C^1$, $u(\cdot) = S(\cdot)x$ is the unique solution of $\text{ACP}(j_{\alpha-1}(\cdot)Cx, 0)$ (resp. $\text{ACP}(0, Cx)$).

In particular, (2) holds for all $x \in D(A)$.

Proof. Let $x \in C^1$ and $t > 0$. Differentiating the equation in (1.8), we have $S(t)x \in D(A)$ and

$$AS(t)x = \frac{d}{dt}S(t)x - j_{\alpha-1}(t)Cx.$$

The uniqueness of solution of $ACP(j_{\alpha-1}(\cdot)Cx, 0)$ (resp. $ACP(0, Cx)$) for the case $\alpha = 0$ is obvious from Lemma 1.2. Finally, the definition of A implies that $D(A) \subset C^1$ so that (2) holds for all $x \in D(A)$.

PROPOSITION 1.5. Let $S(\cdot)$ be an α -times integrated C -semigroup with $\alpha > 0$ (resp. $\alpha = 0$). If $S(\cdot)x \in R(C)$ and $C^{-1}S(\cdot)x$ is continuously differentiable on $[0, \infty)$, then $C^{-1}S(\cdot)x \in D(A)$, and $u(\cdot) = C^{-1}S(\cdot)x$ is the unique solution of $ACP(j_{\alpha-1}(\cdot)x, 0)$ (resp. $ACP(0, x)$). This holds in particular for $x \in C(D(A))$.

Proof. The uniqueness is obvious and hence we only need to show that $u(\cdot) = C^{-1}S(\cdot)x$ is a solution of $ACP(j_{\alpha-1}(\cdot)x, 0)$. Clearly, $S(\cdot)x = CC^{-1}S(\cdot)x$ is continuously differentiable on $[0, \infty)$. By Proposition 1.4 we have

$$\begin{aligned} C \frac{d}{dt}C^{-1}S(t)x &= \frac{d}{dt}S(t)x = AS(t)x + j_{\alpha-1}(t)Cx \\ &= ACC^{-1}S(t)x + j_{\alpha-1}(t)Cx. \end{aligned}$$

Hence $C^{-1}S(t)x \in D(C^{-1}AC) = D(A)$ and

$$\begin{aligned} \frac{d}{dt}C^{-1}S(t)x &= (C^{-1}AC)C^{-1}S(t)x + j_{\alpha-1}(t)x \\ &= AC^{-1}S(t)x + j_{\alpha-1}(t)x. \end{aligned}$$

2. Exponentially bounded α -times integrated C -semigroups

LEMMA 2.1. Let A be the generator of an α -times integrated C -semigroup $S(\cdot)$. For $\lambda > 0$, let D_λ denote the set of all those $x \in X$ for which $L_\lambda x = \int_0^\infty e^{-\lambda t}S(t)x dt$ exists and $\int_0^\infty e^{-\lambda t} \|\int_0^t S(s)x ds\| dt < \infty$. Then

- (i) $L_\lambda D_\lambda \subset D(A)$ and $(\lambda - A)\lambda^\alpha L_\lambda x = Cx$ for $x \in D_\lambda$;
- (ii) $S(t)L_\lambda D_\lambda \subset R(C)$, and $C^{-1}S(\cdot)L_\lambda x$ is continuously differentiable on $[0, \infty)$ for $x \in D_\lambda$.

Proof. (i) Integration by parts yields

$$e^{-\lambda\tau} \int_0^\tau S(s)x ds = \int_0^\tau e^{-\lambda t}S(t)x dt - \lambda \int_0^\tau e^{-\lambda t} \int_0^t S(s)x ds dt,$$

which converges as $\tau \rightarrow \infty$ if $x \in D_\lambda$. This and $\int_0^\infty e^{-\lambda t} \|\int_0^t S(s)x ds\| dt < \infty$

imply that $e^{-\lambda\tau} \int_0^\tau S(s)x ds \rightarrow 0$ as $\tau \rightarrow \infty$. Therefore we have

$$L_\lambda x = \lambda \int_0^\infty e^{-\lambda t} \int_0^t S(r)x dr dt.$$

From (1.8) and the closedness of A we deduce that $\lambda^{\alpha+1} \int_0^\tau e^{-\lambda t} \int_0^t S(r)x dr dt \in D(A)$ and

$$\begin{aligned} \lambda^{\alpha+1} A \int_0^\tau e^{-\lambda t} \int_0^t S(r)x dr dt &= \lambda^{\alpha+1} \int_0^\tau e^{-\lambda t} (S(t)x - j_\alpha(t)Cx) dt \\ &\rightarrow \lambda^{\alpha+1} L_\lambda x - Cx \end{aligned}$$

as $\tau \rightarrow \infty$. Hence the closedness of A implies that $L_\lambda x \in D(A)$ and $\lambda^\alpha AL_\lambda x = \lambda^{\alpha+1} L_\lambda x - Cx$ for $x \in D_\lambda$. Consequently, $(\lambda - A)\lambda^\alpha L_\lambda x = Cx$ for $x \in D_\lambda$.

(ii) By (1.2) we have, for $x \in D_\lambda$,

$$\begin{aligned} S(t)L_\lambda x &= \int_0^\infty e^{-\lambda s} S(t)S(s)x ds \\ &= C \frac{1}{\Gamma(\alpha)} \int_0^\infty e^{-\lambda s} \left[\int_0^{s+t} - \int_0^s - \int_0^t \right] (t+s-r)^{\alpha-1} S(r)Cx dr ds, \end{aligned}$$

from which it is clear that $S(t)L_\lambda x \in R(C)$ and $C^{-1}S(\cdot)L_\lambda x$ is continuously differentiable.

The next proposition generalizes Theorem 3.1 of [1], where the case $\alpha \in \mathbb{N}$, $C = I$ was proven.

PROPOSITION 2.2. Let $\alpha > 0$, and let $\{S(t) : t \geq 0\} \subset B(X)$ be a strongly continuous function such that $\|S(t)\| \leq Me^{wt}$ for some $M > 0$, $w \geq 0$ and all $t \geq 0$. For $\lambda > w$ define

$$R_\lambda x = \lambda^\alpha L_\lambda x = \lambda^\alpha \int_0^\infty e^{-\lambda t} S(t)x dt \quad \text{for } x \in X.$$

Then $\{R_\lambda : \lambda > w\}$ is a C -pseudo-resolvent, i.e.

$$(\lambda - \mu)R_\mu R_\lambda = R_\mu C - R_\lambda C \quad \text{for } \lambda, \mu > w,$$

if and only if $S(\cdot)$ satisfies

$$S(t)S(s)x = \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t+s-r)^{\alpha-1} S(r)Cx dr$$

for $x \in X$ and $t, s \geq 0$.

Proof. Interchanging the order of integrations we obtain the following equalities:

$$\begin{aligned} & \int_0^\infty e^{-\lambda s} \int_0^s (t+s-r)^{\alpha-1} S(r) Cx \, dr \, ds \\ &= \int_0^\infty \int_r^\infty e^{-\lambda s} (t+s-r)^{\alpha-1} ds S(r) Cx \, dr \\ &= \int_0^\infty e^{-\lambda r} \int_0^\infty e^{-\lambda s'} (t+s')^{\alpha-1} ds' S(r) Cx \, dr \\ &= e^{\lambda t} \int_t^\infty e^{-\lambda s} s^{\alpha-1} ds \lambda^{-\alpha} R_\lambda Cx, \end{aligned}$$

$$\begin{aligned} & \int_0^\infty e^{-\mu t} \int_0^\infty e^{-\lambda s} \int_0^s (t+s-r)^{\alpha-1} S(r) Cx \, dr \, ds \, dt \\ &= \lambda^{-\alpha} \int_0^\infty e^{-(\mu-\lambda)t} \int_t^\infty e^{-\lambda s} s^{\alpha-1} ds \, dt R_\lambda Cx \\ &= \lambda^{-\alpha} \int_0^\infty \left(\int_0^s e^{-(\mu-\lambda)t} dt \right) e^{-\lambda s} s^{\alpha-1} ds R_\lambda Cx \\ &= \frac{\Gamma(\alpha) \lambda^{-\alpha}}{\lambda - \mu} (\mu^{-\alpha} - \lambda^{-\alpha}) R_\lambda Cx, \end{aligned}$$

$$\begin{aligned} & \int_0^\infty e^{-\lambda s} \int_t^{t+s} (t+s-r)^{\alpha-1} S(r) Cx \, dr \, ds \\ &= \int_t^\infty \int_{r-t}^\infty e^{-\lambda s} (t+s-r)^{\alpha-1} ds S(r) Cx \, dr \\ &= \int_t^\infty e^{\lambda(t-r)} \left(\int_0^\infty e^{-\lambda s'} s'^{\alpha-1} ds' \right) S(r) Cx \, dr \\ &= \Gamma(\alpha) \lambda^{-\alpha} \int_t^\infty e^{-\lambda(r-t)} S(r) Cx \, dr, \end{aligned}$$

$$\begin{aligned} & \int_0^\infty e^{-\mu t} \int_0^\infty e^{-\lambda s} \int_t^{t+s} (t+s-r)^{\alpha-1} S(r) Cx \, dr \, ds \, dt \\ &= \Gamma(\alpha) \lambda^{-\alpha} \int_0^\infty e^{-\mu t} \int_t^\infty e^{-\lambda(r-t)} S(r) Cx \, dr \, dt \end{aligned}$$

$$\begin{aligned} &= \Gamma(\alpha) \lambda^{-\alpha} \int_0^\infty e^{-\lambda r} \left(\int_0^r e^{(\lambda-\mu)t} dt \right) S(r) Cx \, dr \\ &= \frac{\Gamma(\alpha) \lambda^{-\alpha}}{\lambda - \mu} (\mu^{-\alpha} R_\mu Cx - \lambda^{-\alpha} R_\lambda Cx). \end{aligned}$$

Combining these equalities we obtain

$$\begin{aligned} & \int_0^\infty e^{-\mu t} \int_0^\infty e^{-\lambda s} \left[S(t) S(s) x \right. \\ & \quad \left. - \frac{1}{\Gamma(\alpha)} \left(\int_t^{t+s} - \int_0^s \right) (t+s-r)^{\alpha-1} S(r) Cx \, dr \right] ds \, dt \\ &= \lambda^{-\alpha} \mu^{-\alpha} [R_\mu R_\lambda x - (\lambda - \mu)^{-1} (R_\mu Cx - R_\lambda Cx)] \end{aligned}$$

for all $x \in X$ and $s, t \geq 0$. The conclusion now follows from the uniqueness theorem for Laplace transforms.

Proposition 2.2 can be applied to prove the following characterization of an exponentially bounded α -times integrated C -semigroup, in terms of its Laplace transform. The case of n -times integrated C -semigroup was proved in [8, 9].

THEOREM 2.3. *Let $C \in B(X)$ be an injection. A strongly continuous function $S(\cdot)$ satisfying (1.4) is an α -times integrated C -semigroup with generator A if and only if $CS(\cdot) = S(\cdot)C$, $C^{-1}AC = A$, and $\lambda - A$ is injective, $R(C) \subset R(\lambda - A)$, and*

$$(2.1) \quad \lambda^\alpha L_\lambda (\lambda - A) \subset \lambda^\alpha (\lambda - A) L_\lambda = C$$

for each $\lambda > w$.

Proof. When $S(\cdot)$ is an exponentially bounded α -times integrated C -semigroup, for large λ the set D_λ as defined in Lemma 2.1 is clearly equal to X . Then Lemma 2.1 together with (1.7) yields that for each $\lambda > w$, $\lambda - A$ is injective, $R(C) \subset R(\lambda - A)$, $L_\lambda \in B(X)$, $R(L_\lambda) \subset D(A)$, and (2.1) holds.

Conversely, (2.1) implies

$$\begin{aligned} R_\mu C - R_\lambda C &= R_\mu C - CR_\lambda = R_\mu (\lambda - A) R_\lambda - R_\mu (\mu - A) R_\lambda \\ &= (\lambda - \mu) R_\mu R_\lambda, \end{aligned}$$

so that, by Proposition 2.2, $S(\cdot)$ is an α -times integrated C -semigroup. Since $\lambda - A$ and C are injective, it is seen from (2.1) that $S(\cdot)$ is nondegenerate. Let B be its generator. Then the "only if" part of the theorem asserts that $C^{-1}BC = B$, and for each $\lambda > w$, $\lambda - B$ is injective, $R(C) \subset R(\lambda - B)$, and $R_\lambda (\lambda - B) \subset (\lambda - B) R_\lambda = C$. If $x \in D(A)$, then $Cx = R_\lambda (\lambda - A)x \in D(B)$ and $(\lambda - B)Cx = (\lambda - B)R_\lambda (\lambda - A)x = C(\lambda - A)x$, so that $x \in D(C^{-1}BC) =$

$D(B)$ and $Ax = C^{-1}BCx = Bx$. Hence $A \subset B$. By symmetry we also have $B \subset A$. This completes the proof.

We obtain the following theorem by applying Proposition 1.5, Lemma 2.1(ii), and Theorem 2.3.

THEOREM 2.4. *Let $\alpha > 0$ (resp. $\alpha = 0$) and A be the generator of an exponentially bounded α -times integrated C -semigroup $S(\cdot)$ with $\|S(t)\| \leq Me^{wt}$ for some $M, w > 0$ and all $t \geq 0$, and let $\lambda > w$. Then for each $x \in (\lambda - A)^{-1}CX = \lambda^\alpha L_\lambda X$, $u(\cdot) = C^{-1}S(\cdot)x$ is the unique solution of $\text{ACP}(j_{\alpha-1}(\cdot)x, 0)$ (resp. $\text{ACP}(0, x)$ for the case $\alpha = 0$). Moreover, $\|u(t)\| = O(e^{wt})$ and $\|u'(t)\| = O(e^{wt})$ as $t \rightarrow \infty$.*

Note that this theorem extends the particular case $x \in C(D(A))$ of Proposition 1.5 to exponentially bounded α -times integrated C -semigroups because it is shown in the following lemma of Tanaka and Miyadera [16, Proposition 1.4] that $C(D(A)) \subset (\lambda - A)^{-1}CX$ in general. This lemma will also be needed in Section 3.

LEMMA 2.5. *Let $\lambda \in \mathbb{R}$ and let A be a closed linear operator satisfying*

- (a) $Cx \in D(A)$ and $ACx = CAx$ for $x \in D(A)$;
- (b) $\lambda - A$ is injective and $D((\lambda - A)^{-1}) \supset R(C)$.

Then

- (i) $C(D(A)) \subset C(D(C^{-1}AC)) \subset (\lambda - A)^{-1}CX$;
- (ii) $C(D(A)) = (\lambda - A)^{-1}CX$ if and only if $\lambda \in \rho(A)$;
- (iii) $C^{-1}AC = A$ if $\rho(A) \neq \emptyset$.

3. The abstract Cauchy problem. In this section we try to characterize the generator of an α -times integrated C -semigroup in terms of the unique existence of a strong solution of $\text{ACP}(j_{\alpha-1}(\cdot)x, 0)$.

LEMMA 3.1. *For all $\alpha > 0$ and $s, t \geq 0$ we have*

$$(3.1) \quad \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t+s-r)^{\alpha-1} r^{\alpha-1} dr = 0.$$

Proof. Since $S(t) = j_\alpha(t)$ is an α -times integrated semigroup on \mathbb{R} , using (1.2) and integration by parts one has

$$\begin{aligned} j_\alpha(t)j_\alpha(s) &= \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t+s-r)^{\alpha-1} j_\alpha(r) dr \\ &= \frac{1}{\Gamma(\alpha+1)} \frac{1}{\Gamma(\alpha+1)} \left[3t^\alpha s^\alpha + \alpha \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t+s-r)^{\alpha} r^{\alpha-1} dr \right], \end{aligned}$$

so that

$$-t^\alpha s^\alpha = \alpha \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t+s-r)^{\alpha} r^{\alpha-1} dr.$$

Differentiation with respect to t yields

$$-\alpha t^{\alpha-1} s^\alpha = -\alpha s^\alpha t^{\alpha-1} + \alpha^2 \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t+s-r)^{\alpha-1} r^{\alpha-1} dr$$

and hence (3.1).

THEOREM 3.2. *Let $\alpha > 0$ (resp. $\alpha = 0$) and $\lambda \in \mathbb{R}$, and let A be a closed linear operator satisfying*

- (a) $Cx \in D(A)$ and $ACx = CAx$ for $x \in D(A)$;
- (b) $\lambda - A$ is injective and $D((\lambda - A)^{-1}) \supset R(C)$;
- (c) $\text{ACP}(j_{\alpha-1}(\cdot)x, 0)$ (resp. $\text{ACP}(0, x)$ for the case $\alpha = 0$) has a unique solution for each $x \in (\lambda - A)^{-1}C(X)$.

Then there exists an α -times integrated C -semigroup $S(\cdot)$ on X with generator $C^{-1}AC$.

We shall need the next lemma.

LEMMA 3.3. *If (c) holds, then it also holds when $\alpha - 1$ is replaced by α .*

Proof. For any $x \in (\lambda - A)^{-1}C(X)$, (c) implies there is a solution u of $\text{ACP}(j_{\alpha-1}(\cdot)x, 0)$ (resp. $\text{ACP}(0, x)$ for the case $\alpha = 0$). Then $v(t) := \int_0^t u(r) dr$ is a solution of $\text{ACP}(j_\alpha(\cdot)x, 0)$. That the solution v is unique follows from the uniqueness of solution of $\text{ACP}(0, 0) = \text{ACP}(j_{\alpha-1}(\cdot)0, 0)$, which is guaranteed by (c).

Proof of Theorem 3.2. We denote the unique solution of $\text{ACP}(j_{\alpha-1}(\cdot)x, 0)$ by $u(t; x)$ and define the operator $S(t) : X \rightarrow X$ for $t \geq 0$ by

$$(3.2) \quad S(t)x = (\lambda - A)u(t; (\lambda - A)^{-1}Cx) \quad \text{for } x \in X.$$

Then $S(0) = 0$ and $S(\cdot)x : [0, \infty) \rightarrow X$ is continuous for $x \in X$. Now, the uniqueness of solution implies that $S(\cdot)$ is linear, $Cu(t; (\lambda - A)^{-1}Cx) = u(t; (\lambda - A)^{-1}C^2x)$ and so $CS(\cdot) = S(\cdot)C$.

Let $C([0, \infty); [D(A)])$ be the Fréchet space with the quasi-norm

$$\|v\| := \sum_{k=1}^{\infty} \frac{\|v\|_k}{2^k(1 + \|v\|_k)} \quad \text{for } v \in C([0, \infty); [D(A)]),$$

where $\|v\|_k = \max_{t \in [0, t_k]} |v(t)|_A$, $k \in \mathbb{N}$, $\{t_k\}$ being an increasing sequence in $(0, \infty)$ with $\lim t_k = \infty$. Consider the linear map $\eta : X \rightarrow C([0, \infty); [D(A)])$ given by $\eta(x) = u(\cdot; (\lambda - A)^{-1}Cx)$. We show that η is a closed linear operator.

In fact, let $x_n \rightarrow x$ in X and $\eta(x_n) \rightarrow v$ in $C([0, \infty); [D(A)])$. Then

$$u(t; (\lambda - A)^{-1}Cx_n) = \int_0^t Au(r; (\lambda - A)^{-1}Cx_n) dr + j_\alpha(t)(\lambda - A)^{-1}Cx_n.$$

Letting $n \rightarrow \infty$ we obtain $v(t) = \int_0^t Av(r)dr + j_\alpha(t)(\lambda - A)^{-1}Cx$ for all $t \geq 0$. Thus $v(\cdot)$ is a solution of $ACP(j_{\alpha-1}(\cdot)(\lambda - A)^{-1}Cx, 0)$. Therefore, from the uniqueness of solution it follows that $v(\cdot) = u(\cdot; (\lambda - A)^{-1}Cx) = \eta(x)$. We have shown that η is closed. By the closed graph theorem, η is continuous from X into $C([0, \infty); [D(A)])$. This shows that $S(\cdot)$ is a strongly continuous function into bounded linear operators on X .

To show that $S(\cdot)$ is an α -times integrated C -semigroup, we first consider the case $\alpha \geq 1$. For fixed $x \in X$ and $s \geq 0$ we define

$$v_s(t) = \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-1} u(r; (\lambda - A)^{-1}C^2x) dr, \quad t \geq 0.$$

Then

$$\begin{aligned} Av_s(t) &= \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-1} Au(r; (\lambda - A)^{-1}C^2x) dr \\ &= \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-1} \left[u'(r; (\lambda - A)^{-1}C^2x) \right. \\ &\quad \left. - \frac{r^{\alpha-1}}{\Gamma(\alpha)} (\lambda - A)^{-1}C^2x \right] dr \\ &= \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-1} u'(r; (\lambda - A)^{-1}C^2x) dr, \end{aligned}$$

by Lemma 3.1.

For $\alpha = 1$ we have

$$Av_s(t) = u(t + s; (\lambda - A)^{-1}C^2x) - u(t; (\lambda - A)^{-1}C^2x) - u(s; (\lambda - A)^{-1}C^2x)$$

and

$$\frac{dv_s(t)}{dt} = u(t + s; (\lambda - A)^{-1}C^2x) - u(t; (\lambda - A)^{-1}C^2x).$$

For the case $\alpha > 1$, using integration by parts we have

$$\begin{aligned} Av_s(t) &= -j_{\alpha-1}(t)u(s; (\lambda - A)^{-1}C^2x) - j_{\alpha-1}(s)u(t; (\lambda - A)^{-1}C^2x) \\ &\quad + \frac{1}{\Gamma(\alpha-1)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-2} u(r; (\lambda - A)^{-1}C^2x) dr \end{aligned}$$

and

$$\begin{aligned} \frac{dv_s(t)}{dt} &= -j_{\alpha-1}(s)u(t; (\lambda - A)^{-1}C^2x) \\ &\quad + \frac{1}{\Gamma(\alpha-1)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-2} u(r; (\lambda - A)^{-1}C^2x) dr. \end{aligned}$$

It follows that for all $\alpha \geq 1$ and $t \geq 0$,

$$\begin{aligned} \frac{dv_s(t)}{dt} &= Av_s(t) + j_{\alpha-1}(t)u(s; (\lambda - A)^{-1}C^2x) \\ &= Av_s(t) + j_{\alpha-1}(t)Cu(s; (\lambda - A)^{-1}Cx). \end{aligned}$$

The uniqueness of solution implies that $v_s(t) = u(t; Cu(s; (\lambda - A)^{-1}Cx))$ and hence

$$\begin{aligned} \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-1} S(r)Cx dr \\ &= \frac{1}{\Gamma(\alpha)} \left(\int_0^{s+t} - \int_0^s - \int_0^t \right) (t + s - r)^{\alpha-1} (\lambda - A)u(r; (\lambda - A)^{-1}C^2x) dr \\ &= (\lambda - A)v_s(t) = (\lambda - A)u(t; Cu(s; (\lambda - A)^{-1}Cx)) \\ &= (\lambda - A)u(t; (\lambda - A)^{-1}C(\lambda - A)u(s; (\lambda - A)^{-1}Cx)) \\ &= (\lambda - A)u(t; (\lambda - A)^{-1}CS(s)x) \\ &= S(t)S(s)x \quad \text{for all } t, s \geq 0. \end{aligned}$$

Now we turn to the case $0 \leq \alpha < 1$. The hypothesis (c) and Lemma 3.3 imply that $v_x(t) := \int_0^t u(r; (\lambda - A)^{-1}Cx) dr$ is the unique solution of $ACP(j_\alpha(\cdot)(\lambda - A)^{-1}Cx, 0)$. Let $\tilde{S}(\cdot)$ be defined by $\tilde{S}(t)x = (\lambda - A)v_x(t)$ for $x \in X$ and $t \geq 0$. The previous argument has shown that $\tilde{S}(\cdot)$ is an $(\alpha + 1)$ -times integrated C -semigroup on X . In particular, $\tilde{S}(t)x$ is continuous for all $x \in X$. Since $S(t)x = (\lambda - A)u(t; (\lambda - A)^{-1}Cx)$ is continuous for all $x \in X$, the closedness of A implies that

$$\tilde{S}(t)x = (\lambda - A) \int_0^t u(r; (\lambda - A)^{-1}Cx) dr = \int_0^t S(r)x dr \in C^1([0, \infty); X).$$

Then an easy computation shows that $S(\cdot)$ is an α -times integrated C -semigroup.

In order to show that $S(\cdot)$ is nondegenerate, suppose $S(t)x = 0$ for $t > 0$. Then by the injectivity of $\lambda - A$ we have $u(t; (\lambda - A)^{-1}Cx) = 0$ for $t > 0$, so that

$$\begin{aligned} 0 &= \frac{d}{dt}u(t; (\lambda - A)^{-1}Cx) \\ &= Au(t; (\lambda - A)^{-1}Cx) + j_{\alpha-1}(t)(\lambda - A)^{-1}Cx \\ &= j_{\alpha-1}(t)(\lambda - A)^{-1}Cx \end{aligned}$$

and hence $x = 0$, because $(\lambda - A)^{-1}$ and C are injective.

Having shown that $S(\cdot)$ is a nondegenerate α -times integrated C -semigroup on X , we next show that $C^{-1}AC$ is the generator of $S(\cdot)$. Let B be the generator of $S(\cdot)$ and let $x \in D(C^{-1}AC)$. Easy computations show that both $u(t; (\lambda - A)^{-1}Cx) - j_{\alpha}(t)(\lambda - A)^{-1}Cx$ and $\int_0^t u(s; (\lambda - A)^{-1}C(C^{-1}AC)x) ds$ are solutions of the Cauchy problem $\text{ACP}(j_{\alpha}(\cdot)(\lambda - A)^{-1}C(C^{-1}AC)x, 0)$. Then the uniqueness of solution of $\text{ACP}(0, 0) = \text{ACP}(j_{\alpha-1}(\cdot)0, 0)$ implies

$$u(t; (\lambda - A)^{-1}Cx) - j_{\alpha}(t)(\lambda - A)^{-1}Cx = \int_0^t u(s; (\lambda - A)^{-1}C(C^{-1}AC)x) ds.$$

Hence

$$\begin{aligned} S(t)x - j_{\alpha}(t)Cx &= (\lambda - A)[u(t; (\lambda - A)^{-1}Cx) - j_{\alpha}(t)(\lambda - A)^{-1}Cx] \\ &= (\lambda - A) \int_0^t u(s; (\lambda - A)^{-1}C(C^{-1}AC)x) ds \\ &= \int_0^t (\lambda - A)u(s; (\lambda - A)^{-1}C(C^{-1}AC)x) ds \\ &= \int_0^t S(s)C^{-1}ACx ds \quad \text{for all } t \geq 0. \end{aligned}$$

Consequently, $x \in D(B)$ and $Bx = C^{-1}ACx$, or equivalently $C^{-1}AC \subset B$.

To prove the converse, let $x \in D(B)$. We have

$$\begin{aligned} (\lambda - A)[u(t; (\lambda - A)^{-1}Cx) - j_{\alpha}(t)(\lambda - A)^{-1}Cx] \\ &= S(t)x - j_{\alpha}(t)Cx = \int_0^t S(r)Bx dr \\ &= \int_0^t (\lambda - A)u(r; (\lambda - A)^{-1}CBx) dr \\ &= (\lambda - A) \int_0^t u(r; (\lambda - A)^{-1}CBx) dr. \end{aligned}$$

Since $\lambda - A$ is injective, it follows that

$$u(t; (\lambda - A)^{-1}Cx) - j_{\alpha}(t)(\lambda - A)^{-1}Cx = \int_0^t u(r; (\lambda - A)^{-1}CBx) dr,$$

so that $Au(t; (\lambda - A)^{-1}Cx) = u(t; (\lambda - A)^{-1}CBx) \in D(A)$. We also have

$$\begin{aligned} &\int_0^t Au(r; (\lambda - A)^{-1}CBx) dr \\ &= \int_0^t \left[\frac{d}{dr}u(r; (\lambda - A)^{-1}CBx) - j_{\alpha-1}(r)(\lambda - A)^{-1}CBx \right] dr \\ &= u(t; (\lambda - A)^{-1}CBx) - j_{\alpha}(t)(\lambda - A)^{-1}CBx \in D(A). \end{aligned}$$

From these facts, it follows that

$$\begin{aligned} j_{\alpha}(t)Cx &= S(t)x - \int_0^t S(r)Bx dr \\ &= (\lambda - A)u(t; (\lambda - A)^{-1}Cx) \\ &\quad - \int_0^t (\lambda - A)u(r; (\lambda - A)^{-1}CBx) dr \in D(A) \end{aligned}$$

and

$$\begin{aligned} Aj_{\alpha}(t)Cx &= A \left[\lambda u(t; (\lambda - A)^{-1}Cx) - u(t; (\lambda - A)^{-1}CBx) \right. \\ &\quad \left. - \lambda \int_0^t u(r; (\lambda - A)^{-1}CBx) dr \right. \\ &\quad \left. + u(t; (\lambda - A)^{-1}CBx) - j_{\alpha}(t)(\lambda - A)^{-1}CBx \right] \\ &= \lambda Au(t; (\lambda - A)^{-1}Cx) - \lambda \int_0^t Au(r; (\lambda - A)^{-1}CBx) dr \\ &\quad - j_{\alpha}(t)A(\lambda - A)^{-1}CBx \\ &= \lambda Au(t; (\lambda - A)^{-1}Cx) - \lambda [u(t; (\lambda - A)^{-1}CBx) \\ &\quad - j_{\alpha}(t)(\lambda - A)^{-1}CBx] - j_{\alpha}(t)A(\lambda - A)^{-1}CBx \\ &= j_{\alpha}(t)CBx \quad \text{for all } t \geq 0. \end{aligned}$$

That shows $B \subset C^{-1}AC$.

COROLLARY 3.4. *Let A be a closed linear operator with nonempty resolvent set. Then the following are equivalent:*

- (i) A is the generator of an α -times integrated C -semigroup $\{S(t) : t \geq 0\}$ with $\alpha > 0$ (resp. $\alpha = 0$).
- (ii) A satisfies the conditions:
- $Cx \in D(A)$ and $ACx = CAx$ for all $x \in D(A)$;
 - The $ACP(j_{\alpha-1}(\cdot)Cx, 0)$ (resp. $ACP(0, Cx)$ for the case $\alpha = 0$) has a unique solution $u(t; Cx)$ for every $x \in D(A)$.

In this case, $u(t; Cx) = S(t)x$ for $t \geq 0$.

Proof. The implication (i) \Rightarrow (ii) is a direct consequence of Propositions 1.3 and 1.4. We show (ii) \Rightarrow (i). Since $C(D(A)) = (\lambda - A)^{-1}C(X)$ for $\lambda \in \rho(A)$ and $C^{-1}AC = A$ (Lemma 2.5(ii), (iii)), it follows from Theorem 3.2 that A is the generator of an α -times integrated C -semigroup.

A characterization of exponentially bounded α -times integrated C -semigroup in terms of the ACP is given by

THEOREM 3.5. *Let A be a closed linear operator in X . Then the following are equivalent:*

- A is the generator of an exponentially bounded α -times integrated C -semigroup $S(\cdot)$ with $\|S(t)\| \leq Me^{wt}$ for $t \geq 0$, where $M, w > 0$ are fixed.
- A satisfies the conditions:
 - $C^{-1}AC = A$;
 - for some $\lambda \in \mathbb{R}$, $\lambda - A$ is injective and $D((\lambda - A)^{-1}) \supset R(C)$;
 - for every $x \in (\lambda - A)^{-1}C(X)$, $ACP(j_{\alpha-1}(\cdot)x, 0)$ has a unique solution $u(t; x)$ such that $\|u(t; x)\|$ and $\|u'(t; x)\|$ are $O(e^{wt})$ as $t \rightarrow \infty$.

Proof. The implication (i) \Rightarrow (ii) follows from Theorem 2.4 and Proposition 1.3, eq. (1.10). In order to show the converse, by Theorem 3.2, it suffices to show that $\{S(t) : t \geq 0\}$ defined by (3.2) is exponentially bounded. From condition (c) we deduce that

$\|e^{-wt}Au(t; (\lambda - A)^{-1}Cx)\| = \|e^{-wt}[u'(t; (\lambda - A)^{-1}Cx) - j_{\alpha-1}(t)(\lambda - A)^{-1}Cx]\|$
and $\|e^{-wt}u(t; (\lambda - A)^{-1}Cx)\|$ are bounded for $x \in X$ as $t \rightarrow \infty$. Thus, by the uniform boundedness principle, we have

$$\begin{aligned} & \sup_{t \geq 0} \|e^{-wt}S(t)\| \\ &= \sup_{t \geq 0} \sup_{\|x\|=1} \|\lambda e^{-wt}u(t; (\lambda - A)^{-1}Cx) - e^{-wt}Au(t; (\lambda - A)^{-1}Cx)\| < \infty. \end{aligned}$$

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assumption in Theorem 3.2 that $\lambda - A$ be injective is not necessary, and when $\lambda - A$ is not injective, condition (b) in Theorem 3.2 can be replaced by $R(C) \subset R(\lambda - A)$.

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