# ADJOINTS OF SEMIGROUPS ACTING ON VECTOR-VALUED FUNCTION SPACES

BY

# G. GREINER\*

Universität Tübingen
Auf der Morgenstelle 10, D-7400 Tübingen, Germany

AND

## J. M. A. M. VAN NEERVEN

Centre for Mathematics and Computer Science P.O. Box 4079, 1009 AB Amsterdam, The Netherlands

#### ABSTRACT

Let T(t) be the translation group on  $Y=C_0(\mathbb{R}\times K)=C_0(\mathbb{R})\otimes C(K)$ , K compact Hausdorff, defined by T(t)f(x,y)=f(x+t,y). In this paper we give several representations of the sun-dial  $Y^{\odot}$  corresponding to this group. Motivated by the solution of this problem, viz.  $Y^{\odot}=L^1(\mathbb{R})\otimes M(K)$ , we develop a duality theorem for semigroups of the form  $T_0(t)\otimes \mathrm{id}$  on tensor products  $Z\otimes X$  of Banach spaces, where  $T_0(t)$  is a semigroup on Z. Under appropriate compactness assumptions, depending on the kind of tensor product taken, we show that the sun-dial of  $Z\otimes X$  is given by  $Z^{\odot}\otimes X^*$ . These results are applied to determine the sun-dials for semigroups induced on spaces of vector-valued functions, e.g.  $C_0(\Omega;X)$  and  $L^p(\mu;X)$ .

# Introduction

Suppose  $\mu$  is a complex Borel measure of bounded variation on  $\mathbb{R}$ . For  $t \in \mathbb{R}$  define the measure  $\mu_t$  by  $\mu_t(A) = \mu(A+t)$ . Then a classical theorem due to Plessner [Pl] states that  $\lim_{t\to 0} \|\mu - \mu_t\| = 0$  if and only if  $\mu \ll m$ , where m

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denotes the Lebesgue measure on  $\mathbb{R}$ . In Section 2 of this paper we derive the following analogue of this result for vector-valued measures: let X be a Banach space and let  $\mu$  be an X-valued Borel measure of bounded variation on  $\mathbb{R}$ , then  $\lim_{t\to 0} \|\mu-\mu_t\|=0$  if and only if  $\mu\in L^1(\mu;X)$ . By the Radon-Nikodym theorem, the case  $X=\mathbb{C}$  reduces to Plessner's theorem.

In case  $X=Y^*$  is a dual space, this result can be restated in terms of the translation group in the following way: if T(t) denotes the translation group on  $C_0(\mathbb{R};Y)$  then  $L^1(\mathbb{R};Y^*)$  is the maximal space of strong continuity of the adjoint  $T^*(t)$  of T(t). Now both  $C_0(\mathbb{R};Y)$  and  $L^1(\mathbb{R};Y^*)$  can be written as certain tensor products, namely  $C_0(\mathbb{R};Y)=C_0(\mathbb{R})\tilde{\otimes}_{\varepsilon}Y$  and  $L^1(\mathbb{R};Y^*)=L^1(\mathbb{R})\tilde{\otimes}_{\pi}Y^*$  (the injective resp. projective tensor product), whereas the translation group on  $C_0(\mathbb{R};Y)$  can be regarded as the tensor product  $T_0(t)\otimes \mathrm{id}$ , with  $T_0(t)$  denoting translation on  $C_0(\mathbb{R})$ . This suggests the following question:

Given two Banach spaces Z, X, a strongly continuous semigroup  $T_0(t)$  on Z, with  $Z^{\odot}$  the maximal space of strong continuity of  $T_0^*(t)$ , when is it true that we have a formula like  $(Z \otimes X)^{\odot} = Z^{\odot} \otimes X^*$ ?

Here  $(Z \otimes X)^{\odot}$  is the maximal space of strong continuity of the adjoint of the induced semigroup  $T_0(t) \otimes \operatorname{id}$  on  $Z \otimes X$ . This question will be addressed in Section 3 for the injective and projective tensor product. These results can be applied to the vector-valued function spaces  $L^1(\mu; X)$  and  $C_0(\Omega; X)$ . In order to treat also  $L^p(\mu; X)$  for 1 we study in Section 4 the <math>l-tensor product.

# 1. Adjoint Semigroups

In this section we will recall some of the standard results on adjoint semigroups. Proofs can be found in [BB, P]. Let  $\{T_0(t)\}_{t\geq 0}$  (briefly,  $T_0(t)$ ) be a  $C_0$ -semigroup on a Banach space X. The adjoint  $T_0^*(t)$  of  $T_0(t)$  is the semigroup on  $X^*$  defined by  $T_0^*(t) := T_0(t)^*$ . From

$$|\langle T_0^*(t)x^* - T_0^*(s)x^*, x \rangle| \le ||x^*|| ||T_0(t)x - T_0(s)x||$$

one sees that the map  $t \mapsto T_0^*(t)x^*$  is weak\*-continuous for every  $x^* \in X^*$ . Hence if X is reflexive, then  $T_0^*(t)$  is weakly continuous and therefore strongly continuous. However in general  $T_0^*(t)$  is not strongly continuous and it makes sense to define the sun-dual  $X^{\odot}$  as the maximal subspace of  $X^*$  on which  $T_0^*(t)$  acts in a strongly continuous manner:

$$X^{\odot} = \{x^* \in X^* : \lim_{t \downarrow 0} \|T_0^*(t)x^* - x^*\| = 0\}.$$

 $X^{\odot}$  is a norm-closed, weak\*-dense subspace of  $X^*$ . In fact, one has

$$X^{\odot} = \overline{D(A_0^*)},$$

where  $A_0^*$  is the adjoint of the generator  $A_0$  of  $T_0(t)$ ; the closure is taken with respect to the norm-topology of  $X^*$ . Letting  $R(\lambda, A_0) = (\lambda - A_0)^{-1}$  be the resolvent of  $T_0(t)$ , then  $R(\lambda, A_0^*) = R(\lambda, A_0)^*$  and  $D(A_0^*) = R(\lambda, A_0^*)X^*$ . Clearly  $X^{\odot}$  is invariant under  $T_0^*(t)$ . By restricting  $T_0^*(t)$  to  $X^{\odot}$  one obtains a strongly continuous semigroup on  $X^{\odot}$ , which we will denote  $T_0^{\odot}(t)$ . Let  $A_0^{\odot}$  be its generator, then one can show that  $A_0^{\odot}$  is precisely the part of  $A_0^*$  in  $X^{\odot}$ .

PROPOSITION 1.1: Let  $k \geq 1$  and  $\lambda \in \varrho(A_0)$ . Then  $X^{\odot} = \overline{R(\lambda, A_0^*)^k X^*}$ .

In fact,  $R(\lambda, A_0^*)^k X^* = D((A_0^*)^k) \supset D((A_0^{\odot})^k)$  and the latter is norm-dense in  $X^{\odot}$  since  $A_0^{\odot}$  is a generator on  $X^{\odot}$ .

Starting from  $T_0^{\odot}(t)$  one can repeat the duality construction and define  $T_0^{\odot*}(t)$  and  $X^{\odot \odot} = (X^{\odot})^{\odot}$ . The canonical map  $j: X \to X^{\odot*}$ ,

$$\langle jx, x^{\odot} \rangle := \langle x^{\odot}, x \rangle$$

is an embedding mapping X into  $X^{\odot \odot}$ . In case  $jX = X^{\odot \odot}$  we say that X is sun-reflexive with respect to  $T_0(t)$ . It is well-known that this is the case if and only if  $R(\lambda, A_0)$  is weakly compact [Pa2].

The spectra of  $A_0$ ,  $A_0^*$  and  $A_0^{\odot}$  coincide, see e.g. [Na, A-III]. This will be used throughout this paper, as well as more or less obvious identities like  $R(\lambda, A_0)^*x^{\odot} = R(\lambda, A_0^{\odot})x^{\odot}$  ( $x^{\odot} \in X^{\odot}$ ), etc.

# 2. Translation in $C_0(\mathbb{R};X)$

Let X be a Banach space. On  $C_0(\mathbb{R};X)$  the translation group T(t) is defined by

$$T(t)f(s) = f(t+s), \qquad t \in \mathbb{R}.$$

In this section we prove in two different ways that the sun-dual on  $C_0(\mathbb{R}; X)$  with respect to T(t) is given by  $L^1(\mathbb{R}; X^*)$ .

Let  $M(\mathbb{R};X)$  denote the Banach space of all countably additive X-valued vector measures of bounded variation [DU]. If X is the scalar field we simply write  $M(\mathbb{R})$ . For  $\mu \in M(\mathbb{R};X)$  its variation  $|\mu| \in M(\mathbb{R})$  is defined by

$$|\mu|(E):=\sup_{\pi}\{\sum_{A\in\pi}\|\mu(E\cap A)\|\},$$

where the supremum is taken over all partitions  $\pi$  of  $\mathbb{R}$  into finitely many disjoint subsets. If  $\mu \in M(\mathbb{R}; X)$  then  $|\mu|$  is a finite positive measure in  $M(\mathbb{R})$ .

It is well-known (see [DU, pp. 181–182]) that the dual of  $C_0(\mathbb{R}; X)$  may be identified with  $M(\mathbb{R}; X^*)$  and we have

$$\|\int_{\mathbb{R}} f \ d\mu\| \le \int_{\mathbb{R}} \|f\| \ d|\mu|, \qquad f \in C_0(\mathbb{R}; X), \qquad \mu \in M(\mathbb{R}; X^*).$$

The space  $L^1(\mathbb{R};X)$  can be identified with a closed subspace of  $M(\mathbb{R};X)$  in the following way: for  $h \in L^1(\mathbb{R};X)$  define  $\mu_h \in M(\mathbb{R};X)$  by

$$\mu_h(E) := \int_E h \ d\mu.$$

LEMMA 2.1: Suppose  $\mu \in M(\mathbb{R}; X)$  and  $f \in C(\mathbb{R})$  with  $\lim_{t\to -\infty} f(t) = 0$ . Define

$$F(r) := \int_{-\infty}^{r} f(s) \ d\mu(s).$$

Then F is strongly measurable.

Proof: In order to apply Pettis' measurability theorem [DS], we must show that (i) F is weakly measurable, and (ii) F is essentially separably-valued.

To prove (i) first let m be a measure in  $M(\mathbb{R})$ . Then  $\tilde{F}$  defined by

$$\tilde{F}(r) := \int_{-\infty}^{r} f(s) \ dm(s)$$

is measurable. (To see this, we may assume that  $\mu$  and f are real-valued, split  $f = f_+ - f_-$  and  $m = m_+ - m_-$  and note that if f and m are positive then  $\tilde{F}$  is monotone, hence measurable). Using this we see that for any  $x^* \in X^*$  the function

$$r \mapsto \langle x^*, F(r) \rangle = \int_{-\infty}^{r} f(s) \ d\langle x^*, \mu \rangle(s)$$

is measurable. This proves (i).

To prove (ii) define

$$F_1(r) := \int_{-\infty}^{r} |f(s)| \ d|\mu|(s).$$

Since  $F_1$  is monotone,  $F_1$  is continuous except at a countable set E. For  $r_0 \notin E$ ,  $r \in \mathbb{R}$  we have

$$||F(r) - F(r_0)|| = ||\int_{r_0}^r f(s) \ d\mu(s)|| \le \int_{r_0}^r |f(s)| \ d|\mu|(s) = |F_1(r) - F_1(r_0)|.$$

From this it follows that F is continuous as well on  $\mathbb{R}\backslash E$ . Since moreover  $\mathbb{R}\backslash E$  is separable it follows that  $F(\mathbb{R}\backslash E)$  is separable. This proves (ii).

THEOREM 2.2: If T(t) is the translation group on  $C_0(\mathbb{R};X)$  then  $C_0(\mathbb{R};X)^{\odot} = L^1(\mathbb{R};X^*)$ .

Proof: First we prove that  $L^1(\mathbb{R}; X^*) \subset C_0(\mathbb{R}; X)^{\odot}$ . Let  $x^* \in X^*$  and  $f \in L^1(\mathbb{R})$ . Define  $f \otimes x^* \in L^1(\mathbb{R}; X^*)$  by

$$(f \otimes x^*)(s) = f(s)x^*.$$

Since translation is continuous on  $L^1(\mathbb{R})$  it is clear that  $f \otimes x^* \in C_0(\mathbb{R}; X)^{\odot}$ . Since the linear span of such functions is dense in  $L^1(\mathbb{R}; X^*)$ , the inclusion  $L^1(\mathbb{R}; X^*) \subset C_0(\mathbb{R}; X)^{\odot}$  follows. We now prove the reverse inclusion. Let A be the generator of T(t). Since  $C_0(\mathbb{R}; X)^{\odot} = \overline{D(A^*)}$  it suffices to prove the inclusion  $R(\lambda, A^*)M(\mathbb{R}; X^*) \subset L^1(\mathbb{R}; X^*)$ . For  $f \in C_0(\mathbb{R}; X)$ ,  $\mu \in M(\mathbb{R}; X^*)$  we have

$$\begin{split} \langle R(\lambda,A^*)\mu,f\rangle &= \langle \mu,R(\lambda,A)f\rangle = \int_{\mathbb{R}} \int_0^\infty e^{-\lambda t} f(s+t) \ dt \ d\mu(s) \\ &= \int_{\mathbb{R}} \int_s^\infty e^{\lambda(s-t)} f(t) \ dt \ d\mu(s) \\ &= \int_{\mathbb{R}} \int_{-\infty}^t e^{\lambda(s-t)} f(t) \ d\mu(s) \ dt \\ &= \int_{\mathbb{R}} f(t) F(t) \ dt, \end{split}$$

where

$$F(t) := e^{-\lambda t} \int_{-\infty}^{t} e^{\lambda s} d\mu(s).$$

We will show that  $F \in L^1(\mathbb{R}; X^*)$ . By Lemma 2.1, F is strongly measurable. But then we have

$$\begin{split} \| \int_{\mathbb{R}} F(t) \ dt \| &\leq \int_{\mathbb{R}} \| F(t) \| \ dt \\ &= \int_{\mathbb{R}} e^{-\lambda t} \| \int_{-\infty}^{t} e^{\lambda s} \ d\mu(s) \| \ dt \\ &\leq \int_{\mathbb{R}} \left[ \int_{s}^{\infty} e^{\lambda (s-t)} \ dt \right] \ d|\mu|(s) \\ &= \frac{1}{\lambda} |\mu|(\mathbb{R}) < \infty. \end{split}$$

This proves that  $F \in L^1(\mathbb{R}; X^*)$ . But since we had

$$\langle R(\lambda, A^*)\mu, f \rangle = \int_{\mathbb{R}} f(t)F(t) dt$$

for all f it is clear that  $F = R(\lambda, A^*)\mu$  and the proof is finished.

For  $\mu \in M(\mathbb{R}; X)$  and  $t \in \mathbb{R}$  we define  $\mu_t \in M(\mathbb{R}; X)$  by  $\mu_t(E) = \mu(E+t)$ , where  $E \subset \mathbb{R}$  is measurable. According to Theorem 2.2 we have, in case X is a dual space, that  $\|\mu_t - \mu\| \to 0$  as  $t \to 0$  if and only if  $\mu \in L^1(\mathbb{R}; X)$ . This easily extends to the case where X is an arbitrary Banach space.

COROLLARY 2.3: Let  $\mu \in M(\mathbb{R}; X)$ . Then  $\lim_{t\to 0} \|\mu_t - \mu\| = 0$  if and only if  $\mu \in L^1(\mathbb{R}; X)$ .

Proof: Suppose  $\|\mu_t - \mu\| \to 0$ . Regarding  $\mu$  as an  $X^{**}$ -valued vector measure, it follows from Theorem 2.2 that  $\mu \in L^1(\mathbb{R}; X^{**})$ . But since  $\mu$  takes its values in X, the same must be true for the density function  $h_{\mu}$  representing  $\mu$ . In fact, by the Lebesgue differentiation theorem [DU, III. 12.8] we have, for almost all s,

$$h_{\mu}(s) = \lim_{\epsilon \to 0} \frac{1}{\epsilon} \int_{s}^{s+\epsilon} h_{\mu}(\tau) \ d\tau = \lim_{\epsilon \to 0} \frac{1}{\epsilon} \mu(s, s+\epsilon).$$

Since  $\mu(s, s + \varepsilon) \in X$  for all  $\varepsilon$  it follows that  $h_{\mu}$  is X-valued. The converse assertion is clear.

In the scalar case it is well-known that  $C_0(\mathbb{R})^{\odot \odot} = BUC(\mathbb{R})$ , the Banach space of bounded, uniformly continuous functions on  $\mathbb{R}$ . As might be expected, in the vector-valued case we get  $C_0(\mathbb{R};X)^{\odot \odot} = BUC(\mathbb{R};X^{**})$ . This follows from Theorem 3.11 below.

We will now investigate the special case of Theorem 2.2 where X = C(K) with K compact Hausdorff (or  $X = C_0(\Omega)$  with  $\Omega$  locally compact Hausdorff). We have  $C_0(\mathbb{R}; C(K)) \simeq C_0(\mathbb{R} \times K)$ . The following lemma is more or less standard.

LEMMA 2.4: Suppose  $B \subset M(K)$  is separable. Then there is a positive  $\mu \in M(K)$  such that  $\nu \ll \mu$  for all  $\nu \in B$ .

Proof: Let  $(\nu_n)$  be a dense sequence in B and define

$$\mu := \sum_{n=1}^{\infty} \frac{|\nu_n|}{2^n ||\nu_n||}.$$

Then  $\nu_n \ll \mu$  for all n, so by closure also  $\nu \ll \mu$  for all  $\nu \in B$ .

Identifying  $C_0(\mathbb{R}; C(K))$  with  $C_0(\mathbb{R} \times K)$  the translation group from above is given by

$$T(t)f(x,y) = f(x+t,y).$$

The following result gives an alternative representation of the sun-dual of  $C_0(\mathbb{R} \times K)$  with respect to this group. Lebesgue measure on  $\mathbb{R}$  will be denoted by m;  $\mu_1 \otimes \mu_2$  denotes the product measure of two measures  $\mu_1, \mu_2$ .

Theorem 2.5:  $C_0(\mathbb{R} \times K)^{\odot} = \bigcup_{0 < \mu \in M(K)} L^1(\mathbb{R} \times K, m \otimes \mu).$ 

Proof: By Theorem 2.2 we have  $C_0(\mathbb{R} \times K)^{\odot} = L^1(\mathbb{R}; M(K))$ . But any  $f \in L^1(\mathbb{R}; M(K))$  is essentially separably valued. Therefore without loss of generality we may assume that  $\{f(t): t \in \mathbb{R}\}$  is a separable subset of M(K). By Lemma 2.4 there is a positive  $\mu \in M(K)$  such that  $f(t) \ll \mu$  for all f. By the Radon-Nikodym theorem we may regard f as an element of  $L^1(\mathbb{R}; L^1(K, \mu))$ . By the Fubini theorem, the latter is isometric to  $L^1(\mathbb{R} \times K, m \otimes \mu)$ . This proves the inclusion C. For the reverse inclusion, let  $\mu \geq 0$  and pick  $f \in L^1(\mathbb{R} \times K, m \otimes \mu)$ . Approximate f by a compactly supported  $\tilde{f}$  in  $C(\mathbb{R} \times K)$  and note that translation of  $\tilde{f}$  is continuous in the  $L^1$ -norm.

By Theorem 2.5, any  $\nu \in C_0(\mathbb{R} \times K)^{\odot}$  belongs to some  $L^1(\mathbb{R} \times K, m \otimes \mu)$  with  $\mu \geq 0$ . We will now give an explicit description of a possible choice for  $\mu$ . For  $\nu \in M(\mathbb{R} \times K)$  positive, define  $\pi \nu \in M(K)$  by  $\pi \nu(F) := \nu(\mathbb{R} \times F)$ . Then for  $f \in C(K)$  we have

$$\int_{K} f(y) \ d\pi \nu(y) = \int_{K} \int_{\mathbb{R}} f(y) \ d\nu(x,y).$$

We need the following lemma.

LEMMA 2.6: Let  $\lambda$ ,  $\mu$  and  $\nu$  be positive measures in  $M(\mathbb{R})$ , M(K) and  $M(\mathbb{R} \times K)$  respectively. If  $\nu \ll \lambda \otimes \mu$  then  $\nu \ll \lambda \otimes \pi \nu$ .

*Proof:* By assumption there is an  $h \in L^1(\mathbb{R} \times K, \lambda \otimes \mu)$ ,  $h \geq 0$  a.e., such that  $d\nu = h \ d(\lambda \otimes \mu)$ . Define

$$K_0 := \{ y \in K : \int_{\mathbb{R}} h(x, y) \ d\lambda(x) = 0 \};$$
  
 $K_1 := \{ y \in K : \int_{\mathbb{R}} h(x, y) \ d\lambda(x) > 0 \}.$ 

By the Fubini theorem,

$$\nu(\mathbb{R} \times K_0) = \int_{K_0} \int_{\mathbb{R}} h(x, y) \ d\lambda d\mu = 0.$$

Now suppose  $(\lambda \otimes \pi \nu)(A) = 0$ . We have to show that  $\nu(A) = 0$ . But we have

$$\begin{split} 0 &= (\lambda \otimes \pi \nu)(A) = \int_K \int_{\mathbb{R}} \chi_A(x,y) \ d\lambda(x) d(\pi \nu)(y) \\ &= \int_K \int_{\mathbb{R}} \int_{\mathbb{R}} \chi_A(x,y) h(z,y) \ d\lambda(x) d\lambda(z) d\mu(y) \\ &= \int_K \int_{\mathbb{R}} \chi_A(x,y) \Big( \int_{\mathbb{R}} h(z,y) \ d\lambda(z) \Big) \ d\lambda(x) d\mu(y) \\ &= \int_K \int_{\mathbb{R}} \chi_A(x,y) \Big( \int_{\mathbb{R}} h(z,y) \ d\lambda(z) \Big) \ d\lambda(x) d\mu(y). \end{split}$$

Since  $\int_{\mathbb{R}} h(z,y) \ d\lambda(z) > 0$  for  $y \in K_1$ , we see that  $A \cap (\mathbb{R} \times K_1)$  is a  $\lambda \otimes \mu$ -null set, hence also a  $\nu$ -null set (since by assumption  $\nu \ll \lambda \otimes \mu$ ). Therefore  $A \subset (A \cap (\mathbb{R} \times K_1)) \cup (\mathbb{R} \times K_0)$  is a  $\nu$ -null set.

Combination of Theorem 2.5 and Lemma 2.6 gives the following intrinsic characterization of those  $\nu$  belonging to  $C_0(\mathbb{R} \times K)^{\odot}$ .

THEOREM 2.7:  $\nu \in C_0(\mathbb{R} \times K)^{\odot}$  if and only if  $\nu \ll m \otimes \pi |\nu|$ .

One might wonder whether there is a more direct proof of Theorem 2.7. Indeed such a proof can be given. What may be more surprising is that it is possible to re-deduce Theorem 2.2 as a corollary from 2.7. Since we think that this approach is interesting in its own right, we will carry it out.

Direct proof of Theorem 2.7: If  $\nu \in L^1(\mathbb{R} \times K, m \otimes \pi | \nu |)$  then as in the proof of Theorem 2.5 we have  $\nu \in C_0(\mathbb{R} \times K)^{\odot}$ . The proof of the converse proceeds in two steps. For Borel measures  $\mu$  on  $\mathbb{R}$  and  $\nu$  on  $\mathbb{R} \times K$  define the 'convolution'  $\mu * \nu$  on  $\mathbb{R} \times K$  by

$$\int_{\mathbb{R}\times K} f\ d(\mu*\nu) = \int_{\mathbb{R}\times K} \int_{\mathbb{R}} f(x+t,y)\ d\mu(t)\ d\nu(x,y).$$

Now let  $\nu \in C_0(\mathbb{R} \times K)^{\odot}$ .

STEP 1: For T > 0 let  $m_{[0,T]}$  be the Borel measure on  $\mathbb{R}$  defined by  $m_{[0,T]}(E) = m(E \cap [0,T])$ . For  $f \in C_0(\mathbb{R} \times K)$  and T > 0 we have

$$\left\langle \frac{1}{T} \int_0^T T^*(t) \nu \ dt, f \right\rangle = \left\langle \nu, \frac{1}{T} \int_0^T T(t) f \ dt \right\rangle$$
$$= \frac{1}{T} \int_{\mathbb{R} \times K} \int_0^T f(x+t, y) \ dt \ d\nu(x, y)$$
$$= \frac{1}{T} \langle m_{[0,T]} * \nu, f \rangle.$$

This shows that the equality

$$\frac{1}{T} \int_0^T T^*(t) \nu \ dt = \frac{1}{T} m_{[0,T]} * \nu$$

holds. We claim that

$$m_{[0,T]} * \nu \ll m * |\nu|$$

Indeed, let E be measurable such that  $(m*|\nu|)(E) = 0$ . This means by definition that

$$\int_{\mathbb{R}\times K} \int_{\mathbb{R}} \chi_E(x+t,y) \ dm(t) \ d|\nu|(x,y) = 0.$$

It follows that

$$\int_{\mathbb{R}\times K} \int_0^T \chi_E(x+t,y) \ dt \ d|\nu|(x,y) = 0.$$

Hence

$$\chi_E(x+t,y) = 0, \qquad m_{[0,T]} \otimes |\nu| - \text{a.e.}$$

From this it is clear that also

$$\chi_E(x+t,y)=0, \qquad m_{[0,T]}\otimes \nu-\text{a.e.}$$

Rewriting this in terms of convolution, this is the same as  $(m_{[0,T]} * \nu)(E) = 0$ . Our claim is proved. By now we have shown that

$$\frac{1}{T} \int_0^T T^*(t) \nu \ dt \ll m * |\nu|.$$

Since by assumption

$$\lim_{T \downarrow 0} \frac{1}{T} \int_{0}^{T} T^{*}(t) \nu \ dt = \nu$$

strongly and since obviously  $\{\mu: \mu \ll m*|\nu|\}$  is closed, it follows that  $\nu \ll m*|\nu|$ .

STEP 2: We claim that  $m * |\nu| = m \otimes \pi |\nu|$ . Let  $\pi : \mathbb{R} \times K \to K$  be projection onto the second coordinate. We claim that the following equality holds:

$$\int_{\mathbb{R}\times K} f\circ\pi\ d|\nu| = \int_K f\ d\pi |\nu|.$$

Indeed, by the Riesz Representation Theorem the linear functional on C(K) defined by

$$f \mapsto \int_{\mathbb{R} \times K} f \circ \pi \ d|\nu|$$

is represented by some  $\mu \in C(K)^*$  and it is straightforward to check that  $\mu = \pi |\nu|$ . This proves the claim.

For  $A \subset \mathbb{R} \times K$  measurable, put

$$A_{y_1} := A \cap \{(x, y) \in \mathbb{R} \times K : y = y_1\}.$$

Using our claim and the translation invariance of the Lebesgue measure m we see

$$(m * |\nu|)(A) = \int_{\mathbb{R} \times K} \int_{\mathbb{R}} \chi_A(x+t,y) \ dm(t) \ d|\nu|(x,y)$$

$$= \int_{\mathbb{R} \times K} m(A-x)_y \ d|\nu|(x,y)$$

$$= \int_{\mathbb{R} \times K} m(A)_y \ d|\nu|(x,y)$$

$$= \int_K m(A)_y \ d\pi|\nu|(y)$$

$$= \int_K \int_{\mathbb{R}} \chi_A(t,y) \ dm(t) \ d\pi|\nu|(y)$$

$$= \int_{\mathbb{R} \times K} \chi_A(t,y) \ d(m \otimes \pi|\nu|)(t,y)$$

$$= (m \otimes \pi|\nu|)(A).$$

This shows that  $m * |\nu| = m \otimes \pi |\nu|$ . Combining this with Step 1 we see that  $\nu \ll m \otimes \pi |\nu|$  as was to be proved.

Second proof of Theorem 2.2: Let X be an arbitrary Banach space. By the Banach-Alaoglu theorem the dual unit ball  $K:=B_{X^*}$  is weak\*-compact. The map  $i:X\to C(K)$  defined by  $ix(x^*)=\langle x^*,x\rangle$  is an isometric embedding. Let  $\tilde{i}:C_0(\mathbb{R};X)\to C_0(\mathbb{R};C(K))=C_0(\mathbb{R}\times K)$  be the induced embedding. In this way we may regard  $C_0(\mathbb{R};X)$  as a closed, translation invariant subspace of  $C_0(\mathbb{R}\times K)$ . Let  $y^{\odot}\in C_0(\mathbb{R};X)^{\odot}$ . We must show:  $y^{\odot}\in L^1(\mathbb{R};X^*)$ . By the extension theorem for adjoint semigroups [Ne],  $y^{\odot}$  can be extended to an element  $\nu$  of  $C_0(\mathbb{R}\times K)^{\odot}$ . By Theorem 2.7 there is a density function  $g\in L^1(\mathbb{R}\times K,m\otimes\pi|\nu|)=L^1(\mathbb{R};L^1(K,\pi|\nu|))$  representing  $\nu$ . We claim that  $y^{\odot}=(\tilde{i})^*\nu$  can be regarded as an element of  $L^1(\mathbb{R};X^*)$ . To see this, let  $f\in C_0(\mathbb{R};X)$  be arbitrary

and note that

$$\begin{split} \int_{\mathbb{R}} f(\tau) \ dy^{\odot}(\tau) &= \langle y^{\odot}, f \rangle = \langle \nu, \tilde{i}(f) \rangle \\ &= \int_{\mathbb{R}} (\tilde{i}(f))(\tau) \ d\nu(\tau) = \int_{\mathbb{R}} g(\tau) \ (\tilde{i}(f))(\tau) \ d\tau \\ &= \int_{\mathbb{R}} g(\tau) \ i(f(\tau)) \ d\tau = \int_{\mathbb{R}} i^{*}(g(\tau)) \ f(\tau) \ d\tau. \end{split}$$

Hence  $y^{\odot}$  can be represented by  $\tilde{g}$ , defined by  $\tilde{g}(t) := i^*(g(t))$ . Since  $i^*(g(t)) \in X^*$  for all  $t \in \mathbb{R}$  we see that  $y^{\odot} \in L^1(\mathbb{R}; X^*)$  and the claim is proved.

# 3. The Injective and Projective Tensor Product

Throughout this section X and Z will denote non-zero Banach spaces. We assume either both to be real or complex.  $Z \otimes X$  denotes the algebraic tensor product (cf. [S1]).

The  $\pi$ -norm on  $Z \otimes X$ , often called the **projective** norm, is described most conveniently by its unit ball, which by definition is the convex closure of the set  $B_Z \otimes B_X$ , where  $B_Z$  and  $B_X$  are the unit balls of Z and X respectively. An analytic expression for the  $\pi$ -norm is given as follows:

$$||u||_{\pi} = \inf\{\sum_{i=1}^{n} ||z_{i}||, ||x_{i}|| : u = \sum_{i=1}^{n} z_{i} \otimes x_{i}\}, \quad u \in Z \otimes X.$$

The  $\pi$ -tensor product  $Z \tilde{\otimes}_{\pi} X$  is the completion of  $Z \otimes X$  with respect to this norm. Sometimes it is denoted by  $Z \hat{\otimes} X$ . The standard example for the  $\pi$ -tensor product is the following. Let Z be a space  $L^1(\mu)$ , where  $\mu$  is some positive measure and X an arbitrary Banach space. Then  $L^1(\mu) \tilde{\otimes}_{\pi} X$  can be identified in a canonical way with the space  $L^1(\mu, X)$  of all X-valued Bochner integrable functions.

An element  $u = \sum_{i=1}^n z_i \otimes x_i \in Z \otimes X$  can (algebraically) be identified with an operator  $T_u \in \mathcal{L}(Z^*, X)$  by the formula

$$T_{u}z^{*} = \sum_{i=1}^{n} \langle z^{*}, z_{i} \rangle x_{i}.$$

The  $\varepsilon$ - or injective norm on  $Z \otimes X$  is the norm induced by the operator norm

on  $\mathcal{L}(Z^*,X)$ . Thus for  $u=\sum_{i=1}^n z_i\otimes x_i$  the  $\varepsilon$ -norm is given by

$$||u||_{\epsilon} = \sup \left\{ \left\| \sum_{i=1}^{n} \langle z^*, z_i \rangle x_i \right\| : ||z^*|| \le 1 \right\}$$
$$= \sup \left\{ \left| \sum_{i=1}^{n} \langle z^*, z_i \rangle \langle x^*, x_i \rangle \right| : ||z^*|| \le 1 , ||x^*|| \le 1 \right\}.$$

The completion of  $Z \otimes X$  with respect to this norm is denoted by  $Z \tilde{\otimes}_{\varepsilon} X$ . It is called the  $\varepsilon$ - or injective tensor product of Z and Y. Some authors denote it by  $Z \check{\otimes} X$ . The standard example is as follows: let  $Z := C_0(\Omega)$ ,  $\Omega$  locally compact and X be an arbitrary Banach space. Then  $C_0(\Omega) \tilde{\otimes}_{\varepsilon} X$  can be identified with  $C_0(\Omega; X)$ .

It is well-known that dual spaces of tensor products can be identified with certain operator ideals. For  $u^* \in (Z\tilde{\otimes}_{\varepsilon}X)^*$  or  $u^* \in (Z\tilde{\otimes}_{\pi}X)^*$ , define  $T_{u^*} \in \mathcal{L}(Z,X^*)$  by

$$\langle u^*, u \rangle = \sum_{i=1}^n \langle T_{u^*} z_i, x_i \rangle,$$

where  $u = \sum_{i=1}^{n} z_i \otimes x_i \in Z \otimes X$ . In particular, the dual of  $Z \tilde{\otimes}_{\pi} X$  can be identified with the space  $\mathcal{L}(Z, X^*)$ . On the other hand, the dual of  $Z \tilde{\otimes}_{\varepsilon} X$  can be identified with the set of all **integral** operators  $Z \to X^*$  [DU], which we denote by  $\mathcal{L}^i(Z, X^*)$ .

A bounded linear operator  $T \in \mathcal{L}(Z)$  induces a linear operator  $T \otimes \mathrm{id} : Z \otimes X \to Z \otimes X$  by the formula

$$(T \otimes id)(z \otimes x) := Tz \otimes x.$$

The operator  $T \otimes \operatorname{id}$  is bounded for both the  $\varepsilon$ - and the  $\pi$ -norm. In fact, in both cases one has  $\|T \otimes \operatorname{id}\| = \|T\|$ . The unique continuous extensions to  $Z \tilde{\otimes}_{\varepsilon} X$  and  $Z \tilde{\otimes}_{\pi} X$  will be denoted by  $T \tilde{\otimes}_{\varepsilon} \operatorname{id}$  and  $T \tilde{\otimes}_{\pi} \operatorname{id}$  respectively.

LEMMA 3.1: 
$$\sigma(T \tilde{\otimes}_{\epsilon} id) = \sigma(T \tilde{\otimes}_{\pi} id) = \sigma(T)$$
.

*Proof*: We prove a slightly more general result: Suppose  $\|\cdot\|$  is a reasonable crossnorm (in the sense of [DU; Def. VIII.1.1]) on  $Z \otimes X$  with the additional property that every bounded linear operator  $T: Z \to Z$  extends to a bounded linear operator  $T\tilde{\otimes}$ id on the completion  $Z\tilde{\otimes}X$  of  $Z\otimes X$  with respect to  $\|\cdot\|$ . Then  $\sigma(T\tilde{\otimes}\mathrm{id}) = \sigma(T)$ .

 $\sigma(T \tilde{\otimes} id) \subset \sigma(T)$ : Suppose  $\lambda - T$  is invertible. Then  $(\lambda - T)^{-1} \tilde{\otimes} id$  is a bounded operator on  $Z \tilde{\otimes} X$  and it is obvious that on the dense subspace  $Z \otimes X$ ,

 $(\lambda - T)^{-1} \otimes id$  is a two-sided inverse for  $\lambda - (T \otimes id)$ . By density it follows that  $(\lambda - T)^{-1} \widetilde{\otimes} id = (\lambda - (T \widetilde{\otimes} id))^{-1}$ , so  $\lambda \in \varrho(T \widetilde{\otimes} id)$ .

 $\sigma(T) \subset \sigma(T \tilde{\otimes} id)$ : Suppose  $\lambda \in \sigma(T)$ . If  $\lambda \in \sigma_{ap}(T)$ , the approximate point spectrum of T (cf. [Na]), then by definition we can choose an approximate eigenvector  $(z_n)_{n=1}^{\infty}$ , i.e.,  $||z_n|| = 1$  for all n and

$$\lim_{n\to\infty} ||Tz_n - \lambda z_n|| = 0.$$

We claim that  $(z_n \otimes x)_{n=1}^{\infty}$  is an approximate eigenvector of  $T \tilde{\otimes} id$  for every norm-1 vector  $x \in X$ . Indeed, we have  $||z_n \otimes x|| = ||z_n|| ||x|| = 1$  and moreover

$$\|(T \tilde{\otimes} id)(z_n \otimes x) - \lambda(z_n \otimes x)\| = \|(Tz_n - \lambda z_n) \otimes x\|$$
$$= \|Tz_n - \lambda z_n\| \|x\| \to 0, \qquad n \to \infty.$$

Thus  $\lambda \in \sigma(T\tilde{\otimes}\mathrm{id})$ . If  $\lambda \in \sigma(T) \setminus \sigma_{ap}(T)$  then the range of  $\lambda - T$  cannot be dense. According to the Hahn-Banach theorem,  $\lambda \in \sigma_p(T^*)$ . Choose a norm-1 vector  $z^*$  such that  $T^*z^* = \lambda z^*$ . We claim that  $\lambda \in \sigma_p((T\tilde{\otimes}\mathrm{id})^*)$  with eigenvector  $z^* \otimes x^*$ , where  $x^* \neq 0$  is arbitrary in  $X^*$ . Indeed, for any  $z \otimes x$  we have

$$\langle (T\tilde{\otimes}id)^*(z^* \otimes x^*), z \otimes x \rangle = \langle z^* \otimes x^*, Tz \otimes x \rangle$$

$$= \langle z^*, Tz \rangle \langle x^*, x \rangle$$

$$= \langle T^*z^*, z \rangle \langle x^*, x \rangle$$

$$= \lambda \langle z^*, z \rangle \langle x^*, x \rangle$$

$$= \lambda \langle z^* \otimes x^*, z \otimes x \rangle.$$

The claim now follows from a density argument. Hence  $\lambda \in \sigma((T \tilde{\otimes} id)^*) = \sigma(T \tilde{\otimes} id)$ . The second inclusion is proved and the lemma follows.

Given a strongly continuous semigroup  $T_0(t)$  on Z with generator  $A_0$  then  $T(t):=T_0(t)\otimes \mathrm{id}$  extends to a one-parameter semigroup of bounded linear operators on  $Z\tilde{\otimes}_{\varepsilon}X$  and  $Z\tilde{\otimes}_{\pi}X$  respectively. In fact it is easy to see that it is strongly continuous as well. Moreover, spectrum and resolvent can be described. We state these facts in the following proposition, in which  $\tilde{\otimes}$  denotes either the  $\varepsilon$ - or the  $\pi$ -tensor product.

PROPOSITION 3.2: T(t) is a strongly continuous semigroup. If we denote its generator by A then  $\sigma(A) = \sigma(A_0)$ . For  $\lambda$  in the resolvent set we have  $R(\lambda, A) = R(\lambda, A_0) \tilde{\otimes} id$ .

Proof: By the spectral mapping formula (cf. [Na]) we have

$$\sigma(R(\lambda, A_0)) \setminus \{0\} = (\lambda - \sigma(A_0))^{-1}$$

and similarly for A. Hence, to prove the first assertion, we see that it suffices to show that  $\sigma(R(\lambda, A)) = \sigma(R(\lambda, A_0)\tilde{\otimes}id)$ , but this follows from the previous lemma. The second assertion is obvious (e.g. apply a density argument).

Our next aim is to give a description of the adjoints of T(t) and  $R(\lambda, A)$ . In order to do this, we identify the dual spaces of  $Z\tilde{\otimes}_{\pi}X$  and  $Z\tilde{\otimes}_{\varepsilon}X$  with  $\mathcal{L}(Z, X^*)$  and  $\mathcal{L}^i(Z, X^*)$  respectively. Given a bounded operator on Z, we want to determine the adjoint of  $S\tilde{\otimes}$ id, where  $\tilde{\otimes}$  is either  $\tilde{\otimes}_{\varepsilon}$  or  $\tilde{\otimes}_{\pi}$ . Given  $z\otimes x\in Z\otimes X$  and  $R\in\mathcal{L}(Z,X^*)$  or  $R\in\mathcal{L}^i(Z,X^*)$ , then

$$\langle R, (S\tilde{\otimes} id)(z \otimes x) \rangle = \langle R, (Sz) \otimes x \rangle = \langle RSz, x \rangle = \langle RS, z \otimes x \rangle.$$

This shows that we have  $(S\tilde{\otimes}id)^*(R) = RS$ . We summarize this observation in the following proposition.

PROPOSITION 3.3: The adjoint operators  $T^*(t)$  and  $R(\lambda, A)^* : \mathcal{L}(Z, X^*) \to \mathcal{L}(Z, X^*)$  are given as follows:

$$T^*(t)(S) = ST_0(t), \qquad S \in \mathcal{L}(Z, X^*);$$
  
 $R(\lambda, A)^*(S) = SR(\lambda, A_0), \qquad S \in \mathcal{L}(Z, X^*).$ 

The same assertions are valid for the  $\tilde{\otimes}_{\varepsilon}$  tensor product, with  $\mathcal{L}(Z, X^*)$  replaced by  $\mathcal{L}^{i}(Z, X^*)$ .

Let us recall that the integral operators form a two-sided operator ideal, i.e. given  $R \in \mathcal{L}^i(Z, X^*)$  and bounded linear operators  $S_1 \in \mathcal{L}(Z)$  and  $S_2 \in \mathcal{L}(X^*)$  then  $S_2 \circ R \circ S_1$  is integral as well and  $||S_2 \circ R \circ S_1||_i \leq ||S_2|| \cdot ||R||_i \cdot ||S_1||$ . Here  $||\cdot||_i$  is the norm induced by  $(Z \tilde{\otimes}_{\varepsilon} X)^*$ .

Both dual spaces  $\mathcal{L}(Z,X^*)$  and  $\mathcal{L}^i(Z,X^*)$  contain  $Z^*\otimes X^*$  as a subspace. In order to identify the closure of  $Z^*\otimes X^*$  with appropriate subspaces of  $\mathcal{L}(Z,X^*)$  and  $\mathcal{L}^i(Z,X^*)$  respectively we make for the rest of Section 3 the following assumption:

Assumption 3.4:  $Z^*$  has the approximation property (a.p.).

The classical Banach spaces  $\ell^p$ ,  $C_0(\Omega)$ ,  $L^p(\mu)$  satisfy Assumption 3.4.  $Z^*$  having the a.p. implies that the closure of  $Z^* \otimes X^*$  in  $\mathcal{L}^i(Z,X^*)$  can be identified with  $Z^*\tilde{\otimes}_{\pi}X^*$ . Operators belonging to this closure are called nuclear operators. Moreover, since  $Z^*$  has the a.p., so does Z [DU]. The latter implies that the closure of  $Z^* \otimes X^*$  in  $\mathcal{L}(Z,X^*)$ , which is  $Z^*\tilde{\otimes}_{\varepsilon}X^*$ , is precisely the set of all compact operators from Z into  $X^*$ .

Now we are going to show that in case of sun-reflexivity the sun-dual of the  $\varepsilon$ -tensor product can be described easily. We already noted in section 1 that a semigroup is sun-reflexive if and only if the resolvent of the generator is weakly compact.

THEOREM 3.5: Let Z be sun-reflexive with respect to  $T_0(t)$ . Then the sun-dual of the semigroup T(t) induced on  $Z\tilde{\otimes}_{\varepsilon}X$  is the closure in  $Z^*\tilde{\otimes}_{\pi}X^*$  of  $Z^{\odot}\otimes X^*$ .

Proof: Given  $z^* \in Z^*$  and  $x^* \in X^*$  then  $T^*(t)(z^* \otimes x^*) = (T_0^*(t)z^*) \otimes x^*$ . It follows that

$$||T^*(t)(z^* \otimes x^*) - z^* \otimes x^*|| = ||(T_0^*(t)z^* - z^*)|| \cdot ||x^*||.$$

This shows that if  $z^* \in Z^{\odot}$  then  $z^* \otimes x^* \in (Z \tilde{\otimes}_{\varepsilon} X)^{\odot}$ . Hence also the closed linear subspace of  $Z^* \tilde{\otimes}_{\pi} X^*$  generated by  $\{z^* \otimes x^* : z^* \in Z^{\odot}, x^* \in X^*\}$  is contained in  $(X \tilde{\otimes}_{\varepsilon} Z)^{\odot}$ .

To prove the reverse inclusion, we first claim that  $(Z\tilde{\otimes}_{\varepsilon}X)^{\odot}\subset Z^*\tilde{\otimes}_{\pi}X^*$ . For the rest of the proof we fix one  $\lambda\in\varrho(A_0)$ . For  $S\in(Z\tilde{\otimes}_{\varepsilon}X)^*=\mathcal{L}^i(Z,X^*)$  we have by Proposition 3.3  $R(\lambda,A)^*(S)=S\circ R(\lambda,A_0)$ . Since Z is sun-reflexive with respect to  $T_0(t)$ , it follows that  $R(\lambda,A_0)$  is weakly compact. From a theorem of Grothendieck (see [DU, Thm VIII.4.12]) it follows that  $S\circ R(\lambda,A_0)$  is nuclear. Thus  $R(\lambda,A)^*(S)\in Z^*\tilde{\otimes}_{\pi}X^*$  and by Proposition 1.1 the claim is proved.

Thus if we fix  $S \in \mathcal{L}^i(Z, X^*)$ , then for arbitrary  $\varepsilon > 0$  there exist  $z_i \in Z^*$ ,  $x_i \in X^*$  such that

$$||S \circ R(\lambda, A_0) - \sum_{i=1}^n z_i^* \otimes x_i^*||_i < \varepsilon.$$

It follows that

$$\left\| S \circ R(\lambda, A_0)^2 - \sum_{i=1}^n R(\lambda, A_0)^* z_i^* \otimes x_i^* \right\|_{i}$$

$$= \left\| \left( S \circ R(\lambda, A_0) - \sum_{i=1}^n z_i^* \otimes x_i^* \right) \circ R(\lambda, A_0) \right\|_{i} < \varepsilon \cdot \|R(\lambda, A_0)\|.$$

Since  $R(\lambda, A_0)^*z_i^* \in Z^{\odot}$  it follows that  $R(\lambda, A)^{*2}(S) = S \circ R(\lambda, A_0)^2$  is in the closed linear subspace of  $Z^* \tilde{\otimes}_{\pi} X^*$  generated by  $\{z^* \otimes x^* : z^* \in Z^{\odot}, x^* \in X^*\}$ . The conclusion now follows from Proposition 1.1.

We point out that the  $\pi$ -tensor product is not injective, i.e. given a subspace Y of  $Z^*$ , then in general  $Y \tilde{\otimes}_{\pi} X^*$  cannot be identified with the closed linear subspace of  $Z^* \tilde{\otimes}_{\pi} X^*$  generated by  $\{y \otimes x^* : y \in Y, x^* \in X^*\}$ . There are special cases where this is true, e.g. if Y is complemented in  $Z^*$  or if X is a  $C_0(\Omega)$ -space respectively. Thus we have the following corollary.

COROLLARY 3.6: If in addition  $Z^{\odot}$  is complemented in  $Z^*$  or  $X = C_0(\Omega)$ ,  $\Omega$  locally compact, then  $(Z\tilde{\otimes}_{\varepsilon}X)^{\odot} = Z^{\odot}\tilde{\otimes}_{\pi}X^*$ .

If  $T_0(t)$  is a positive semigroup on a Banach lattice Z whose dual has order continuous norm, then by a result of de Pagter (to be published),  $Z^{\odot}$  is a projection band in  $Z^*$ . This applies in particular to the case  $Z = C_0(\Omega)$  and we obtain:

COROLLARY 3.7: Suppose  $T_0(t)$  is a positive semigroup on  $C_0(\Omega)$ . Then there exists a measure space  $(\tilde{\Omega}, \tilde{\Sigma}, \tilde{\mu})$  such that  $C_0(\Omega; X)^{\odot} = L^1(\tilde{\mu}; X^*)$ .

Now we consider the case of the  $\pi$ -tensor product. We are looking for conditions, ensuring that the sun-dual of  $X \tilde{\otimes}_{\pi} Z$  can be identified with  $Z^{\odot} \tilde{\otimes}_{\varepsilon} X^*$ . In contrast to Theorem 3.5 now sun-reflexivity (weak compactness of the resolvent) is not sufficient as Example 3.10 below shows. If we require compactness of the resolvent however, then the sun-dual can be described in a nice way.

THEOREM 3.8: Assume that the generator of the semigroup  $T_0(t)$  on Z has compact resolvent, then for the semigroup induced on  $Z\tilde{\otimes}_{\pi}X$  we have  $(Z\tilde{\otimes}_{\pi}X)^{\odot} = Z^{\odot}\tilde{\otimes}_{\varepsilon}X^*$ .

Proof: As in the proof of Theorem 3.5 it can be shown that  $Z^{\odot} \tilde{\otimes}_{\varepsilon} X^*$  is contained in the sun-dual of  $Z \tilde{\otimes}_{\pi} X$ . To prove the converse inclusion we observe that  $R(\lambda, A_0)$  being compact implies that for  $\varepsilon > 0$  there exist  $z_i \in Z$  and  $z_i^* \in Z^*$  such that

$$||R(\lambda, A_0) - \sum_{i=1}^m z_i^* \otimes z_i|| < \varepsilon.$$

Thus given  $S \in \mathcal{L}(Z, X^*)$  then

$$\begin{aligned} & \left\| S \circ R(\lambda, A_0)^2 - \sum_{i=1}^m R(\lambda, A_0)^* z_i^* \otimes S z_i \right\| \\ & = \left\| S \circ \left( R(\lambda, A_0) - \sum_{i=1}^m z_i^* \otimes z_i \right) \circ R(\lambda, A_0) \right\| \\ & \leq \varepsilon \|S\| \|R(\lambda, A_0)\|. \end{aligned}$$

It follows that  $R(\lambda,A)^{*2}(S)$  can be approximated with respect to the operator norm by elements of  $Z^{\odot}\otimes X^*$ . Since the operator norm induces the  $\varepsilon$ -norm it follows that  $R(\lambda,A)^{*2}(S)\in Z^{\odot}\tilde{\otimes}_{\varepsilon}X^*$  for every  $S\in\mathcal{L}(Z,X^*)$ . Then from Proposition 1.1 we can conclude that  $(Z\tilde{\otimes}_{\pi}X)^{\odot}\subset Z^{\odot}\tilde{\otimes}_{\varepsilon}X^*$ .

The case  $Z = L^1(\mu)$  was already proved in [Pa1]. On spaces  $C_0(\Omega)$ ,  $\Omega$  locally compact, or spaces  $L^1(\mu)$ , a resolvent is weakly compact if and only it is compact (see [Pa2]). Therefore the following corollary is an immediate consequence of Theorem 3.8.

COROLLARY 3.9: Assume that Z is either a space  $L^1(\mu)$  or a space  $C_0(\Omega)$ ,  $\Omega$  locally compact. If the semigroup  $T_0(t)$  is sun-reflexive then

$$(Z\tilde{\otimes}_{\pi}X)^{\odot}=Z^{\odot}\tilde{\otimes}_{\varepsilon}X^{*}.$$

In general weak compactness of the resolvent is not enough in Theorem 3.8, as the following example shows.

Example 3.10: Consider the semigroup of translations on  $Z = L^p(\mathbb{R})$ . For  $1 we have <math>L^p(\mathbb{R})^{\odot} = L^p(\mathbb{R})^* = L^q(\mathbb{R})$  with 1/p + 1/q = 1 and the resolvent is weakly compact, Z being reflexive. Assuming that

$$(L^p(\mathbb{R})\tilde{\otimes}_\pi X)^{\odot} = L^q(\mathbb{R})\tilde{\otimes}_\epsilon X^* = \{T \in \mathcal{L}(L^p(\mathbb{R}), X^*) : T \text{ is compact } \}$$

then from Proposition 3.3 and Proposition 1.1 we conclude that  $S \circ R(\lambda, A_0)$  is compact for every  $S \in \mathcal{L}(L^p(\mathbb{R}), X^*)$ . Choosing  $X = L^q(\mathbb{R})$  and S the identity on  $L^p(\mathbb{R})$  shows that  $R(\lambda, A_0)$  has to be compact, which is not the case (for then  $A_0$  must have countable spectrum, but it is well-known that  $\sigma(A_0) = i\mathbb{R}$ ).

In case p=1 the resolvent of the translation group even fails to be weakly compact and the conclusion of Theorem 3.8 again does not hold, as we will now show.

THEOREM 3.11: If  $T_0(t)$  is the translation group on  $L^1(\mathbb{R})$  then  $L^1(\mathbb{R};X)^{\odot} = BUC(\mathbb{R};X^*)$ .

*Proof:* First we claim that  $R(\lambda, A_0)$  is representable [Pa1]. For almost all s we have

$$(R(\lambda, A_0)f)(s) = \int_0^\infty e^{-\lambda t} f(s+t) dt$$
$$= \int_{-\infty}^\infty e^{-\lambda(t-s)} \chi_{[s,\infty)}(t) f(t) dt.$$

Define  $g: \mathbb{R} \to L^1(\mathbb{R})$  by  $(g(t))(s) = e^{-\lambda(t-s)}\chi_{[s,\infty)}(t)$ . We have

$$||g(t)||_{L^{1}(\mathbb{R})} = \int_{-\infty}^{\infty} e^{-\lambda(t-s)} \chi_{[s,\infty)}(t) \ ds = \int_{-\infty}^{t} e^{-\lambda(t-s)} \ ds = \frac{1}{\lambda}.$$

Since also g is continuous as a map  $\mathbb{R} \to L^1(\mathbb{R})$ , hence in particular strongly measurable, this shows that  $g \in L^{\infty}(\mathbb{R}; L^1(\mathbb{R}))$  and our claim is proved. From Proposition 2.2 in [Pa1] we deduce that  $L^1(\mathbb{R}; X)^{\odot} \subset L^{\infty}(\mathbb{R}; X^*)$ . Let  $h \in L^1(\mathbb{R}; X)^{\odot}$ . We claim that h is continuous. Let  $\phi_n$  be any continuous function with compact support such that  $\phi_n(t) = 1$  for all  $t \in [-n, n]$ . Clearly it suffices to prove that  $h\phi_n$  is continuous for all n. Since each  $h\phi_n$  is compactly supported and since obviously  $h \in L^1(\mathbb{R}; X)^{\odot}$  implies  $h\phi_n \in L^1(\mathbb{R}; X)^{\odot}$ , we may consider  $h\phi_n$  as an element of  $L^1([-N_n, N_n]; X)^{\odot}$  for some  $N_n$  large enough. Since  $L^1([-N_n, N_n])$  is  $\odot$ -reflexive with respect to translation (see e.g. [HPh]) we have by Theorem 3.9 that

$$\begin{split} L^1([-N_n,N_n];X)^{\odot} &= L^1([-N_n,N_n])^{\odot} \tilde{\otimes}_{\varepsilon} X^* \subset C([-N_n,N_n]) \tilde{\otimes}_{\varepsilon} X^* \\ &= C([-N_n,N_n];X^*). \end{split}$$

Hence  $h\phi_n \in C([-N_n,N_n];X^*)$ . This proves that  $L^1(\mathbb{R};X)^{\odot} \subset C(\mathbb{R};X^*)$ . But then we must have that actually  $h \in BUC(\mathbb{R};X^*)$ : h is bounded as an element of  $L^{\infty}(\mathbb{R};X^*)$ , and uniformly continuous since otherwise the map  $t\mapsto T^*(t)h$  is easily seen not to be norm-continuous. This shows  $L^1(\mathbb{R};X)^{\odot} \subset BUC(\mathbb{R};X^*)$ . The reverse inclusion holds trivially.

This theorem is the  $L^1$ -analogue of Theorem 2.2. Now in general it is not true that

$$BUC(\mathbb{R};X)=BUC(\mathbb{R})\tilde{\otimes}_{\varepsilon}X$$

holds. In fact, any function in  $BUC(\mathbb{R})\tilde{\otimes}_{\varepsilon}X$  must have relatively compact range whereas it is easy to construct functions in  $BUC(\mathbb{R}; C_0(\mathbb{R}))$  not having relatively compact range. Just let  $f \in C_0(\mathbb{R})$  be any non-zero function. Then the set of translates  $\{T(t)f: t \in \mathbb{R}\}$  is not relatively compact, so by defining F(t) = T(t)f we obtain an  $F \in BUC(\mathbb{R}; C_0(\mathbb{R}))$  which does not have relatively compact range.

Remark 3.12: (a) The above examples show that for translation on  $Z = L^p(\mathbb{R})$ ,  $1 \le p < \infty$  the conclusion of Theorem 3.8 does not hold for every X.

In fact, let Z be any fixed Banach space and let  $T_0(t)$  be a  $C_0$ -semigroup on Z with generator  $A_0$ . We claim that if for every X the formula  $(Z\tilde{\otimes}_{\pi}X)^{\odot}=Z^{\odot}\tilde{\otimes}_{\varepsilon}X^*$  holds, then  $R(\lambda,A_0)$  must be compact. Take  $X=Z^*$ . Let  $X=Z^*$  and assume  $(Z\tilde{\otimes}_{\pi}X)^{\odot}=Z^{\odot}\tilde{\otimes}_{\varepsilon}X^*$ . Then  $R(\lambda,A)^*(T)=T\circ R(\lambda,A_0)$  is a compact operator for every  $T\in (Z\tilde{\otimes}_{\pi}X)^*=\mathcal{L}(Z,X^*)=\mathcal{L}(Z,Z^{**})$ . In particular, letting  $T:Z\to Z^{**}$  be the canonical embedding, it follows that  $R(\lambda,A_0)$  itself is compact. See also [Pa1], where  $X=l^{\infty}$  is taken.

(b) Concerning 3.5 the situation is different and weak compactness of  $R(\lambda, A_0)$  is not necessary in order that  $(Z \tilde{\otimes}_{\varepsilon} X)^{\odot} = \overline{Z^{\odot} \otimes X^*}^{Z^* \tilde{\otimes}_{\pi} X^*}$  holds for every Banach space X. In fact, an inspection of the proof of Theorem 3.5 shows that a necessary and sufficient condition for this is that  $T \circ R(\lambda, A_0)$  is nuclear for every operator  $T \in \mathcal{L}^i(Z, X^*)$ . An example of a semigroup without weakly compact resolvent but satisfying this condition (by Theorem 2.2!) is translation in  $C_0(\mathbb{R})$ .

By combining 3.5 and 3.8 one can under suitable assumptions describe the bi-sun-dual of the  $\varepsilon$ - and the  $\pi$ -tensor product. In order to apply 3.5 and 3.8 we formally need the assumption that  $Z^{\odot*}$  has the a.p. The proof below however shows that it suffices to have that  $Z^*$  has the a.p.

For  $L^1(\mu)\tilde{\otimes}_{\pi}X$  the following result was first proved by de Pagter (unpublished). PROPOSITION 3.13: Suppose  $R(\lambda, A_0)$  is compact. Then:

- (i)  $(Z\tilde{\otimes}_{\pi}X)^{\odot \odot}$  is the closure in  $Z^{\odot *}\tilde{\otimes}_{\pi}X^{**}$  of  $Z\otimes X^{**}$ . If either Z is complemented in  $Z^{\odot *}$  or X is an  $L^{1}(\mu)$ -space then  $(Z\tilde{\otimes}_{\pi}X)^{\odot \odot}=Z\tilde{\otimes}_{\pi}X^{**}$ .
- (ii) If either  $Z^{\odot}$  is complemented in  $Z^*$  or  $X = C_0(\Omega)$ ,  $\Omega$  locally compact Hausdorff, then  $(Z \tilde{\otimes}_{\varepsilon} X)^{\odot \odot} = Z \tilde{\otimes}_{\varepsilon} X^{**}$ .

Proof: First we prove (ii). By Corollary 3.6 we have  $(Z\hat{\otimes}_{\varepsilon}X)^{\odot} = Z^{\odot}\hat{\otimes}_{\pi}X^*$ . The conclusion now follows from Theorem 3.8 in case  $Z^{\odot*}$  has the a.p. However, inspection of the proof of Theorem 3.8 shows that the a.p. was needed for showing that  $R(\lambda, A_0)$  could be approximated by finite rank operators in the

uniform operator topology. Hence what we must show in the present case is that  $R(\lambda, A_0^{\odot})$  can be approximated by finite rank operators. That this is true when  $Z^*$  has the a.p., i.e. under Assumption 3.4 (regardless whether  $Z^{\odot}*$  has the a.p.), is shown by the following argument. Fix  $\lambda \in \varrho(A_0)$ . Since  $Z^*$  has the a.p.,  $R(\lambda, A_0)$  is the uniform limit of finite rank operators  $\Phi_n \in Z^* \otimes Z$ . Then for  $\mu \in \varrho(A_0)$ ,  $R(\lambda, A_0)R(\mu, A_0)$  is the uniform limit of  $\Phi_n R(\mu, A_0)$ . Since  $R(\mu, A_0)^*Z^* \subset Z^{\odot}$  it follows that  $\Phi_n R(\mu, A_0) \in Z^{\odot} \otimes Z$ . Moreover,

$$||R(\lambda, A_0)^* R(\mu, A_0)^* - (\Phi_n R(\mu, A_0))^*|| = ||R(\mu, A_0) R(\lambda, A_0) - \Phi_n R(\mu, A_0)||,$$

hence  $\mu R(\lambda, A_0^{\odot}) R(\mu, A_0^{\odot}) = \mu R(\lambda, A_0)^* R(\mu, A_0)^* |_{Z^{\odot}}$  is the uniform limit of  $\mu \Phi_n R(\mu, A_0)^* |_{Z^{\odot}} \in Z \otimes Z^{\odot} \subset Z^{\odot *} \otimes Z^{\odot}$ . Since

$$R(\lambda, A_0^{\odot}) = \lim_{\mu \to \infty} \mu R(\lambda, A_0^{\odot}) R(\mu, A_0^{\odot})$$

in the uniform operator topology (this follows from the resolvent equation for  $A_0^{\odot}$ ), we can conclude that  $R(\lambda, A_0^{\odot})$  can be approximated by finite rank operators. As we noted above, from these considerations we can conclude that

$$(Z^{\odot} \tilde{\otimes}_{\pi} X^{*})^{\odot} = Z^{\odot} \tilde{\otimes}_{\epsilon} X^{**},$$

and since  $R(\lambda, A_0)$  is compact we have  $Z^{\odot \odot} = Z$ , and (ii) is proved.

The first assertion of (i) is proved by a similar argument. Now suppose that Z is complemented in  $Z^{\odot*}$ . Then trivially every  $T \in \mathcal{L}(Z, X^*)$  admits an extension to an operator in  $\mathcal{L}(Z^{\odot*}, X^*)$ . Also, if X is an  $L^1(\mu)$ -space, then  $X^*$  is injective [LT] and this again implies that every  $T \in \mathcal{L}(Z, X^*)$  admits an extension to an operator in  $\mathcal{L}(Z^{\odot*}, X^*)$ . In other words, in either case the natural map (induced by restriction  $\pi: Z^{\odot*} \to Z$ )

$$\pi:\mathcal{L}(Z^{\odot*},X^*)\to\mathcal{L}(Z,X^*)$$

is surjective. But since  $\mathcal{L}(Y, X^*) = (Y \tilde{\otimes}_{\pi} X)^*$  this shows that the canonical inclusion map

$$j: Z\tilde{\otimes}_{\pi}X \to Z^{\odot *}\tilde{\otimes}_{\pi}X$$

is an embedding. Applying this to  $X^{**}$  instead of X (and noting that  $X^{***}$  is an  $L^1(\mu)$ -space if  $X^*$  is) we obtain that  $Z\tilde{\otimes}_{\pi}X^{**}$  can be regarded as a closed subspace of  $Z^{\odot *}\tilde{\otimes}_{\pi}X^{**}$  and this proves the second assertion.

## 4. The ℓ-Tensor Product

It is not possible to identify the space  $L^p(\mu; X)$ ,  $1 , with either a <math>\varepsilon$ - or a  $\pi$ -tensor product. In this case the so-called *l*-tensor product solves the problem. It was introduced about 1970 by Chaney, Fremlin, Levin and Schaefer [Ch, Fr1, S3]. In order to define it, first of all one has to introduce the class of cone absolutely summing operators. The following result is taken from [S2, IV.3].

PROPOSITION 4.1: Let Z be a Banach lattice, X a Banach space. For a bounded linear map  $T: Z \to X$  the following are equivalent:

- (i)  $\exists C > 0$  such that for every  $0 \le f_1, ..., f_n \in \mathbb{Z}$ ,  $\sum_{i=1}^n ||Tf_i|| \le C ||\sum_{i=1}^n f_i||$ ;
- (ii) For every positive sequence  $(f_i)$  in Z such that  $\sum_{i=1}^{\infty} f_i$  converges, the sum  $\sum_{i=1}^{\infty} ||Tf_i||$  converges;
- (iii) There is an  $L^1(\mu)$ -space such that T admits a factorization  $Z \xrightarrow{T_1} L^1(\mu) \xrightarrow{T_2} X$  with  $T_1 \geq 0$ ;
- (iv)  $\exists 0 \le \phi \in Z^*$  such that for all  $f \in Z$ ,  $||Tf|| \le \langle \phi, |f| \rangle$ ;
- (v) The set  $\{T^*x^*: ||x^*|| \le 1\}$  is order bounded in  $Z^*$ .

Definition 4.2:  $T: Z \to X$  is called **cone absolutely summing** (c.a.s.) if one of the equivalent assertions of Proposition 4.1 is satisfied. The set of all c.a.s operators is denoted by  $\mathcal{L}^l(Z,X)$ . For  $T \in \mathcal{L}^l(Z,X)$  define

 $||T||_{l} := \inf\{C : (i) \text{ in Proposition 4.1 holds with constant } C\}.$ 

 $\mathcal{L}^{l}(Z,X)$  is a Banach space and contains the finite-rank operators. If X is a Banach lattice then  $\mathcal{L}^{l}(Z,X)$  is a Banach lattice as well.

The *l*-nuclear operators  $\mathcal{N}^l(Z,X)$  are defined as the closure of the finite rank operators in  $\mathcal{L}^l(Z,X)$ .

As a subspace of  $\mathcal{L}(Z,X)$ ,  $\mathcal{L}^l(Z,X)$  has the following ideal property: given  $T \in \mathcal{L}^l(Z,X)$ ,  $R \in \mathcal{L}(X)$  and  $S \in \mathcal{L}(Z)$  such that its modulus |S| exists, then  $R \circ T \circ S \in \mathcal{L}^l(Z,X)$  and

$$||R \circ T \circ S||_{l} \leq ||R|| \, ||T||_{l} \, || \, |S| \, ||.$$

Let  $u = \sum_{i=1}^n z_i \otimes x_i$ . By the formula  $T_u z^* := \sum_{i=1}^n \langle z^*, z_i \rangle x_i$  we regard  $Z \otimes X$  as a linear subspace of  $\mathcal{L}^l(Z^*, X)$ . On  $Z \otimes X$  we define the l-norm  $\|\cdot\|_l$  to be the norm induced by  $\mathcal{L}^l(Z^*, X)$ . The Banach space  $Z \tilde{\otimes}_l X$  is defined to be the completion of  $Z \otimes X$  with respect to the l-norm. In this way  $Z \tilde{\otimes}_l X$  can be identified with the closure of  $Z \otimes X$  in the space  $\mathcal{L}^l(Z^*, X)$ .

In this way  $Z^* \tilde{\otimes}_l X$  can be identified with the closure of  $Z^* \otimes X$  in  $\mathcal{L}^l(Z^{**}, X)$ . Now elements  $u = \sum_{i=1}^n z_i^* \otimes x_i \in Z^* \otimes X$  can also be identified with an operator  $\tilde{T}_u : Z \to X$  (rather than  $Z^{**} \to X$ ), by

$$\tilde{T}_{u}(z) = \sum_{i=1}^{n} \langle z_{i}^{*}, z \rangle x_{i}.$$

The following proposition states that indeed  $Z^* \tilde{\otimes}_l X$  becomes in this way the closure of  $Z^* \otimes X$  in  $\mathcal{L}^l(Z,X)$ . In fact, the  $\mathcal{L}^l(Z,X)$ -closure of  $Z^* \otimes X$  is precisely  $\mathcal{N}^l(Z,X)$ .

Proposition 4.3:  $Z^* \tilde{\otimes}_l X$  can be identified isometrically with  $\mathcal{N}^l(Z,X)$ .

Proof: By definition,  $\mathcal{N}^l(Z,X)$  is the closure of the finite rank operators in  $\mathcal{L}^l(Z,X)$ . Regarding a finite rank operator  $Z \to X$  as an element of  $Z^* \otimes X$  as above, we see that  $\mathcal{N}^l(Z,X)$  is the closure of  $Z^* \otimes X$  in  $\mathcal{L}^l(Z,X)$ . On the other hand, by definition  $Z^* \tilde{\otimes}_l X$  is the  $\mathcal{L}^l(Z^{**},X)$ -closure of  $Z^* \otimes X$ . Therefore it suffices to show that the  $\mathcal{L}^l(Z,X)$ -norm and the  $\mathcal{L}^l(Z^{**},X)$ -norm agree on  $Z^* \otimes X$ . To this end, let  $u \in Z^* \otimes X$  be given. On the one hand, we can consider u as a c.a.s. map  $T_u: Z^{**} \to X$ . This map is also c.a.s. as a map  $Z^{**} \to X^{**}$  and

$$||T_u||_{\mathcal{L}^1(Z^{\bullet\bullet},X)}=||T_u||_{\mathcal{L}^1(Z^{\bullet\bullet},X^{\bullet\bullet})}.$$

On the other hand we may regard u as a c.a.s. map  $\tilde{T}_u:Z\to X$ . In this case  $\tilde{T}_u^{**}:Z^{**}\to X^{**}$  is c.a.s. [S2, IV Cor. 3.8] and

$$\|\tilde{T}_u\|_{\mathcal{L}^1(Z,X)} = \|\tilde{T}_u^{**}\|_{\mathcal{L}^1(Z^{**},X^{**})}.$$

But clearly as maps  $Z^{**} \to X^{**}$  we have  $T_u = \tilde{T}_u^{**}$ , so combining the two above equalities gives the desired result.

The map  $j: L^p(\mu) \otimes X \to L^p(\mu; X)$ ,  $1 \leq p < \infty$ , defined by  $j(f \otimes x)(t) = f(t)x$  extends to an isometric isomorphism from  $L^p(\mu) \tilde{\otimes}_l X$  onto  $L^p(\mu; X)$ . In a similar way one has  $C_0(\Omega) \tilde{\otimes}_l X = C_0(\Omega; X)$ . This is summarized in the following proposition [S2, IV.7 Examples 1,4].

PROPOSITION 4.4: One has  $L^p(\mu; X) = L^p(\mu) \tilde{\otimes}_l X$ ,  $1 \leq p < \infty$ , and  $C_0(\Omega; X) = C_0(\Omega) \tilde{\otimes}_l X$ .

One of the surprising properties of the *l*-tensor product is that the dual is given by the same class of operators which is used to define it (the *l*-norm is 'self-dual').

More precisely, one has [S2, IV.7.4]

$$(Z\tilde{\otimes}_l X)^* = \mathcal{L}^l(Z, X^*).$$

Now we want to describe the sun-dual of  $Z \tilde{\otimes}_l X$  with respect to semigroups induced by a semigroup on one of the factors. Since (in contrast to the  $\varepsilon$ - and  $\pi$ -tensor product) the l-tensor product is not symmetric (even when X is a Banach lattice as well) we have to distinguish the two cases where  $T_0(t)$  is given on Z or on X.

First we consider the case where we are given a  $C_0$ -semigroup  $T_0(t)$  on X with generator  $A_0$ . As in Section 3,  $\mathrm{id}\otimes T_0(t) := \mathrm{id}_Z \otimes T_0(t)$  extends to a  $C_0$ -semigroup on  $Z\tilde{\otimes}_l X$ .

Theorem 4.5: Each of the following conditions implies  $(Z \tilde{\otimes}_l X)^{\odot} = Z^* \tilde{\otimes}_l X^{\odot}$ :

- (i)  $R(\lambda, A_0)$  is compact;
- (ii)  $R(\lambda, A_0)$  is weakly compact and Z does not contain a sublattice isomorphic to  $\ell^1$ .

*Proof:* The inclusion  $\supset$  can be proved as in 3.5.

For  $T \in \mathcal{L}^{l}(Z, X^{*})$  one has as in Proposition 3.3 that

$$R(\lambda, A)^*(T) = R(\lambda, A_0)^* \circ T.$$

Hence to prove the converse inclusion by Proposition 4.3 we have to show that  $R(\lambda, A_0)^* \circ T$  is l-nuclear as a mapping  $Z \to X^{\odot}$ .

(i) Since  $T: Z \to X^*$  is c.a.s, by Proposition 4.1(iii) T has a factorization

$$Z \stackrel{T_1}{\to} L^1(\mu) \stackrel{T_2}{\to} X$$

with  $T_1 \geq 0$ . Hence  $R(\lambda, A_0)^* \circ T$  factorizes as

$$Z \stackrel{T_1}{\to} L^1(\mu) \stackrel{T_2'}{\to} X,$$

with  $T_2' = R(\lambda, A_0)^* \circ T_2$  compact and taking values in  $X^{\odot}$ . Thus by [S2, Prop. IV.8.2]  $R(\lambda, A_0)^* \circ T : Z \to X^{\odot}$  is l-nuclear.

(ii) By a result due to Schlotterbeck–Lotz (personal communication), if Y is reflexive and Z contains no sublattice isomorphic to  $\ell^1$ , then  $\mathcal{N}^l(Z,Y) = \mathcal{L}^l(Z,Y)$ . Since by assumption  $R(\lambda,A_0)^*:X^*\to X^\odot$  is weakly compact, by a well-known result of Davis–Figiel–Johnson–Pelczynski [DFJP] there exists a reflexive space Y such that  $R(\lambda,A_0)^*$  admits the factorization

$$X^* \xrightarrow{R_1} Y \xrightarrow{R_2} X^{\odot}$$
.

Since T is c.a.s., the operator  $R_1 \circ T : Z \to Y$  is c.a.s. as well and we conclude that  $R_1 \circ T$  is l-nuclear. Then  $R(\lambda, A_0)^* \circ T = R_2 \circ R_1 \circ T$  is l-nuclear as well.

Note that both  $Z = C_0(\Omega)$  and  $Z = L^p(\mu)$ ,  $1 do not contain <math>\ell^1$  as a sublattice.

Now we will discuss the case where we are given a  $C_0$ -semigroup  $T_0(t)$  on Z. In general for a bounded linear operator T on Z, the operator  $T \otimes \operatorname{id}$  does not admit an extension to a bounded operator on  $Z \tilde{\otimes}_l X$ . If however T possesses a modulus |T|, then the extension exists and

$$||T \tilde{\otimes}_l \mathrm{id}|| \leq |||T|||$$
.

Therefore in order to be sure that  $T_0(t)\otimes$  id admits an extension to a  $C_0$ semigroup  $T(t)=T_0(t)\tilde{\otimes}_l$  id of bounded operators on  $Z\tilde{\otimes}_l X$ , we will assume that  $T_0(t)$  is a positive semigroup (see [Na]). Then for  $\lambda$  sufficiently large  $R(\lambda, A_0)$  is positive, hence  $R(\lambda, A_0)\otimes$  id extends to a bounded linear operator on  $Z\tilde{\otimes}_l X$ . One easily shows that this extension equals  $R(\lambda, A)$ , the resolvent of the generator A of T(t). Similarly as in Proposition 3.3 one has that  $R(\lambda, A)^*$  considered as an operator on  $\mathcal{L}^l(Z, X^*) = (Z\tilde{\otimes}_l X)^*$  is given by

$$R(\lambda, A)^*(T) = T \circ R(\lambda, A_0).$$

In order to be able to identify  $(Z\tilde{\otimes}_l X)^{\odot}$  with  $Z^{\odot}\tilde{\otimes}_l X^*$  we need a certain compactness property of  $R(\lambda, A_0)$  which we will describe next.

Definition 4.6: An operator  $T \in \mathcal{L}(Z)$  is called r-compact if its modulus |T| exists and there is a sequence of finite rank operators  $\Phi_n \in Z^* \otimes Z$  such that

$$\lim_{n\to\infty} \| |T - \Phi_n| \| = 0.$$

The adjoint of an r-compact operator is r-compact again. Since  $||T|| \le |||T|||$ , every r-compact operator is compact. In case  $Z = L^1(\mu)$  or  $Z = C_0(\Omega)$  the converse is true (see [S2]). For  $Z = L^2(\mu)$  the situation is different. In [Fr2] an example is given of a positive compact operator on  $L^2(\mu)$  which is not r-compact. However, in  $L^2(\mu)$  every Hilbert-Schmidt operator is r-compact.

Note that a sufficient condition for r-compactness for a positive T is the existence of a positive sequence  $\Phi_n$  of finite rank operators satisfying  $0 \le \Phi_n \le T$  and  $||T - \Phi_n|| \to 0$ . This is a convenient criterion to check, e.g., whether kernel operators are r-compact.

THEOREM 4.7: Suppose  $T_0(t)$  is a positive  $C_0$ -semigroup on a Banach lattice Z whose resolvent  $R(\lambda, A_0)$  is r-compact for sufficiently large  $\lambda$ . Then  $(Z\tilde{\otimes}_l X)^{\odot}$  is the closure in  $Z^*\tilde{\otimes}_l X^*$  of  $Z^{\odot}\otimes X^*$ . If  $Z^{\odot}$  is a sublattice of  $Z^*$  then  $(Z\tilde{\otimes}_l X)^{\odot}=Z^{\odot}\tilde{\otimes}_l X^*$ .

Proof: As before, we will show that  $R(\lambda,A)^{2*}(\mathcal{L}^l(Z,X^*)) \subset \overline{\operatorname{span}}(Z^{\odot} \otimes X^*)$ , the closure taken in  $Z^* \tilde{\otimes}_l X^*$ . By assumption there are finite rank operators  $\Phi_n$  satisfying  $\| |R(\lambda,A_0) - \Phi_n| \| \to 0$ . Given  $T \in \mathcal{L}^l(Z,X^*)$  it follows that

$$||R(\lambda, A)^{2*}(T) - T \circ \Phi_n \circ R(\lambda, A_0)||_l = ||T \circ (R(\lambda, A_0) - \Phi_n) \circ R(\lambda, A_0)||_l$$

$$\leq ||T||_l || ||R(\lambda, A_0) - \Phi_n| || ||R(\lambda, A_0)||$$

$$\to 0.$$

Moreover if  $\Phi_n = \sum_{i=1}^m z_i^* \otimes z_i$  then  $T \circ \Phi_n \circ R(\lambda, A_0) = \sum_{i=1}^m R(\lambda, A_0)^* z_i^* \otimes T z_i \in Z^{\odot} \otimes X^*$  and the first part of the theorem is proved. The additional statement is a consequence of the left-injectivity of the l-tensor product in the sense that if  $Z_1$  is a sublattice of  $Z_2$ , then  $Z_1 \tilde{\otimes}_l X$  can be identified with a closed subspace of  $Z_2 \tilde{\otimes}_l X$  (see [S2]).

By the result of de Pagter mentioned after 3.6, the second statement of 4.7 applies to the case where  $Z^*$  has order continuous norm.

COROLLARY 4.8: Suppose Z is a Banach lattice with  $Z^*$  having order continuous norm and let  $T_0(t)$  be a positive semigroup on Z. If  $R(\lambda, A_0)$  is r-compact for sufficiently large  $\lambda$ , then  $(Z\tilde{\otimes}_l X)^{\odot \odot} = Z\tilde{\otimes}_l X^{**}$ .

*Proof:* Since  $R(\lambda, A_0)$  is r-compact, hence compact, we have  $Z^{\odot \odot} = Z$ . Now since  $Z^*$  has order continuous norm, by the result of de Pagter  $Z^{\odot}$  is a projection

band in  $Z^*$ . Hence we can apply Theorem 4.7 to find that  $(Z \tilde{\otimes}_l X)^{\odot} = Z^{\odot} \tilde{\otimes}_l X^*$ . Moreover, the canonical embedding  $Z \to Z^{\odot*}$  factorizes as  $Z \to Z^{**} \to Z^{\odot*}$  where the second map is the adjoint of the inclusion map  $i:Z^{\odot} \to Z^*$ . But since  $Z^{\odot}$  is a band,  $i^*$  is a lattice homomorphism. Combining this with the embedding  $Z \to Z^{**}$  it follows that  $Z^{\odot\odot} = Z$  is a sublattice of  $Z^{\odot*}$ . Hence we can apply 4.7 to the positive semigroup  $T_0^{\odot}(t)$  on  $Z^{\odot}$ . Note that this semigroup has r-compact resolvent as well. Indeed,  $R(\lambda, A_0)^*: Z^* \to Z^*$  is r-compact and  $Z^{\odot}$  is complemented in  $Z^*$  by a positive projection.

Weak compactness is not sufficient for the conclusion of Theorem 4.7 to hold: take any uniformly continuous semigroup on  $L^p(\mu)$ ,  $1 and note that in general <math>L^p(\mu; X)^* = (L^p(\mu) \tilde{\otimes}_l X)^* \neq L^q(\mu) \tilde{\otimes}_l X^* = L^q(\mu; X^*)$ .

Remark 4.9: An inspection of the proof of Theorem 4.7 shows that the assumption of r-compactness of the resolvent can be weakened to the following assumption:  $T \circ R(\lambda, A_0)$  is l-nuclear for every  $T \in \mathcal{L}^l(Z, X^*)$ . This condition is satisfied when e.g.  $Z = L^p(\mu)$   $(1 and the resolvent <math>R(\lambda, A_0)$  is represented by a positive measurable kernel k, i.e.,

$$(R(\lambda,A_0)f)(x)=\int k(x,y)f(y)\;d\mu(y) \qquad ext{for $\mu$-a.a. } x,$$

where k satisfies the condition

$$\sup_{x} \int k(x,y)^{q} d\mu(y) < \infty, \qquad \frac{1}{p} + \frac{1}{q} = 1.$$

This can be seen as follows. If  $T \in \mathcal{L}^l(L^p(\mu), X^*)$  then by 4.1(iv) there exists a function  $\phi \in L^q(\mu)$ ,  $\phi \geq 0$  such that  $||Tf|| \leq \langle \phi, |f| \rangle$  for all  $f \in L^p(\mu)$ . Thus T has an extension to a bounded operator on  $L^1(\phi d\mu)$ , which we denote by  $T_1$ . Let  $i: L^p(\mu) \to L^1(\phi d\mu)$  be the canonical embedding. Then  $i \circ R(\lambda, A_0)$  is also represented by k. In order to show that  $i \circ R(\lambda, A_0)$  is l-nuclear we have to verify that  $k \in L^q(\mu) \tilde{\otimes}_l L^1(\phi d\mu) = L^q(\mu; L^1(\phi d\mu))$ . By Jensen's inequality,

$$\begin{split} \int \left| \int k(x,y)\phi(x) \ d\mu(x) \right|^q d\mu(y) &\leq \int \int k(x,y)^q \phi(x)^q d\mu(x) d\mu(y) \\ &= \int \left( \int k(x,y)^q d\mu(y) \right) \phi(x)^q d\mu(x) \\ &\leq \left( \sup_x \int k(x,y)^q d\mu(y) \right) \cdot \|\phi\|_q^q. \end{split}$$

Thus  $k \in L^q(\mu; L^1(\phi d\mu))$  and hence  $i \circ R(\lambda, A_0)$  is l-nuclear. Then  $T \circ R(\lambda, A_0) = T_1 \circ i \circ R(\lambda, A_0)$  is l-nuclear as well.

This criterion can be used for the translation group on  $L^p(\mathbb{R})$   $(1 . In this case <math>R(\lambda, A_0)$  is given by

$$(R(\lambda, A_0)f)(x) = \int_{-\infty}^{\infty} e^{\lambda(x-y)} f(y) \ dy,$$

so  $k(x,y) = e^{\lambda(x-y)}\chi_{(x,\infty)}$ . Hence for each x,

$$\int_{\mathbb{R}} k(x,y)^q \ dy = \int_x^{\infty} e^{\lambda q(x-y)} \ dy = \frac{1}{\lambda q}.$$

Therefore we obtain:

THEOREM 4.10: Let  $T_0(t)$  be the translation group on  $L^p(\mathbb{R})$ ,  $1 . Then <math>L^p(\mathbb{R}; X)^{\odot} = L^q(\mathbb{R}; X^*)$ .

This example shows that the criterion from Remark 4.9 is weaker that the one of Theorem 4.7: for the translation group on  $L^p(\mathbb{R})$  the resolvent is not compact and therefore certainly not r-compact.

We close with an application of Theorems 4.5 and 4.7 to vector valued  $L^{p}(\mu)$ spaces.

THEOREM 4.11: Consider a space  $L^p(\mu)$ , 1 , and an arbitrary Banach space <math>X.

(i) Given a  $C_0$ -semigroup  $T_0(t)$  on X which is sun-reflexive, then the induced semigroup on  $L^p(\mu; X)$  is sun-reflexive as well. Moreover,

$$L^p(\mu, X)^{\odot} = L^q(\mu; X^{\odot}).$$

(ii) Given a positive  $C_0$ -semigroup on  $L^p(\mu)$  with r-compact resolvent, then for the semigroup induced on  $L^p(\mu;X)$  we have  $L^p(\mu;X)^{\odot} = L^q(\mu;X^*)$  and  $L^p(\mu;X)^{\odot \odot} = L^p(\mu;X^{**})$ .

Proof: (i)  $\ell^1$  does not embed into the reflexive space  $L^p(\mu)$ . (ii) Since  $L^p(\mu)$  is reflexive,  $L^p(\mu)^{\odot} = L^q(\mu)$  is a sublattice of  $L^q(\mu)$ .

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