

Title	Maximal L_p -Regularity and R-sectorial Operators (Nonlinear evolution equations and applications)
Author(s)	Clement, Ph.
Citation	数理解析研究所講究録 (2001), 1197: 108-121
Issue Date	2001-04
URL	http://hdl.handle.net/2433/64871
Right	
Type	Departmental Bulletin Paper
Textversion	publisher

Maximal L_p -Regularity and R-sectorial Operators

Ph. Clément

Department of Applied Mathematical Analysis

TU Delft (デルフト工科大)

Mekelweg 4

NL-2628 CD Delft, The Netherlands

E-mail: Ph.P.J.E.Clement@its.tudelft.nl

February 8, 2001

Acknowledgment. This note is based on my lecture presented in the symposium "Nonlinear evolution equations and applications" at RIMS, October 2000. I would like to thank the organizing committee, especially Prof. A. Yagi for his invitation and kind hospitality.

1 R-boundedness and operator-valued multiplier theorems

Definition 1.1 Let $(X, \|\cdot\|)$ be a real or complex Banach space. A collection \mathcal{T} of bounded linear operators in X is said to be *R-bounded* (Randomized bounded) if there exists a constant $M \geq 0$ such that

$$\sum_{\varepsilon \in \{-1,1\}^N} \left\| \sum_{k=1}^N \varepsilon_k T_k x_k \right\|^2 \leq M^2 \sum_{\varepsilon \in \{-1,1\}^N} \left\| \sum_{k=1}^N \varepsilon_k x_k \right\|^2 \quad (1.1)$$

holds for all $\{T_k\}_{k=1}^N \subset \mathcal{T}$, all $\{x_k\}_{k=1}^N \subset X$ and all $N = 1, 2, \dots$. A constant $M \geq 0$ such that (1.1) holds is called an *R-bound* for \mathcal{T} and the smallest one is denoted by $\mathcal{R}_2(\mathcal{T})$. (If the collection \mathcal{T} is not R-bounded we set $\mathcal{R}_2(\mathcal{T}) = \infty$).

The first explicit definition of R-boundedness can be found in [2], although this notion was already used by J. Bourgain in [3]. For a systematic treatment of this notion see [4], [15].

Remarks

1. The notion of R-boundedness can be trivially extended to a family of operators acting from a Banach space X into a Banach space Y .
2. By taking $N = 1$ in (1.1) one finds that a R-bounded collection of operators is uniformly bounded.
3. A finite collection of bounded operators is R-bounded.

4. By using the generalized parallelogram law

$$\sum_{k=1}^N \|x_k\|^2 = \frac{1}{2^N} \sum_{\varepsilon \in \{-1,1\}^N} \left\| \sum_{k=1}^N \varepsilon_k x_k \right\|^2, \quad (1.2)$$

one shows that in a Hilbert space, the notion of R-boundedness and uniform boundedness are equivalent.

5. The RHS of (1.2) can be rewritten as $\left\| \sum_{k=0}^N \varepsilon_k x_k \right\|_{L_2(\Omega; X)}^2$, where $\{\varepsilon_k\}_{k=1}^\infty$ denotes a sequence of independent identically distributed symmetric $\{-1, 1\}$ -valued random variables defined on some probability space (Ω, F, P) . Accordingly condition (1.1) can be rewritten as

$$\left\| \sum_{k=1}^N \varepsilon_k T_k x_k \right\|_{L_2(\Omega; X)} \leq M \left\| \sum_{k=1}^N \varepsilon_k x_k \right\|_{L_2(\Omega; X)}. \quad (1.3)$$

In view of Kahane's inequality we can replace $L_2(\Omega; X)$ by $L_p(\Omega; X)$, $1 \leq p < \infty$, adjusting the constant M appropriately.

It appears that the notion of R-boundedness is useful in the context of multiplier theorems associated with unconditional Schauder decompositions.

Definition 1.2 A sequence $D = \{D_k\}_{k=1}^\infty$ of bounded linear projections in X is called a Schauder decomposition of X , if

$$D_k D_l = 0 \quad \text{whenever } k \neq l, \quad (1.4)$$

$$x = \sum_{k=1}^{\infty} D_k x \quad \text{for all } x \in X. \quad (1.5)$$

The decomposition is called unconditional if the series in (1.5) is unconditionally convergent for all $x \in X$.

We recall that if D is an unconditional Schauder decomposition of X , then there exists a constant $c_D > 0$ such that

$$c_D^{-1} \left\| \sum_{k=1}^n D_k x \right\| \leq \left\| \sum_{k=1}^n \varepsilon_k D_k x \right\|_{L_2(\Omega; X)} \leq c_D \left\| \sum_{k=1}^n D_k x \right\| , \quad (1.6)$$

holds for all $x \in X$ and all $n \geq 1$.

Let $D = \{D_k\}_{k=1}^{\infty}$ be a Schauder decomposition of X and let $L = \{L_k\}_{k=1}^{\infty}$ be a sequence of bounded linear operators such that L_k leaves $R(D_k)$, the range of D_k , invariant, for each $k \geq 1$, i.e.

$$L_k D_k = D_k L_k D_k, \quad k \geq 1 . \quad (1.7)$$

Let X_D be the linear subspace of X generated by the subspaces $\{R(D_k)\}_{k=1}^{\infty}$, i.e.

$$X_D := \bigcup_{k=1}^{\infty} R\left(\sum_{l=1}^k D_l\right) . \quad (1.8)$$

We observe that X_D is dense in X and that X_D is invariant under D_k , $k \geq 1$. We still denote the restriction of D_k to X_D by D_k and define

$$T_L x := \sum_{k=1}^{\infty} L_k D_k x , \quad (\text{finite sum}) , \quad (1.9)$$

for all $x \in X_D$. The operator T_L maps X_D into itself and commutes with D_k :

$$T_L D_k = D_k T_L , \quad k \geq 1 . \quad (1.10)$$

In case the decomposition D is unconditional, we obtain from (1.6), (1.9) and (1.10):

$$c_D^{-1} \|T_L x\| \leq \left\| \sum_{k=1}^{\infty} \varepsilon_k L_k D_k x \right\|_{L_2(\Omega; X)} \leq c_D \|T_L x\| , \quad (1.11)$$

for all $x \in X_D$. Since X_D is dense in X and X is complete, the operator T_L extends to a bounded linear operator on X iff T_L is bounded on X_L . In view of (1.11) we have the following characterization.

Theorem 1.1 ([4], [15]). *Let $D = \{D_k\}_{k=1}^{\infty}$, be an unconditional Schauder decomposition of the Banach space X and let $L = \{L_k\}_{k=1}^{\infty}$, be a sequence of bounded linear operators of X satisfying (1.7).*

Let X_D be the dense linear subspace of X defined by (1.8) and let T_L be the linear operator on X_L defined by (1.9).

Then the operator T_L is bounded iff there exists a constant $M > 0$ such that

$$\left\| \sum_{k=1}^n \varepsilon_k L_k x_k \right\|_{L_2(\Omega; X)} \leq M \left\| \sum_{k=1}^n \varepsilon_k x_k \right\|_{L_2(\Omega; X)} \quad (1.12)$$

holds, for all $x_k \in R(D_k)$, $k \geq 1$ and all $n \geq 1$.

If this condition is fulfilled then the norm of T_L satisfies

$$\|T_L\| \leq c_D^2 M \quad (1.13)$$

In particular if the collection L is R -bounded with constant $R_2(L)$, then (1.12) holds with $M = R_2(L)$.

Proof: If (1.12) holds and $x = \sum_{k=1}^n D_k x$ for some $n \geq 1$ we have $\|T_L x\| \leq c_D \left\| \sum_{k=1}^n \varepsilon_k L_k D_k x \right\|_{L_2(\Omega; X)} \leq c_D M \left\| \sum_{k=1}^n \varepsilon_k D_k x \right\|_{L_2(\Omega; X)} \leq c_D^2 M \left\| \sum_{k=1}^n D_k x \right\| = c_D^2 M \|x\|$, where we have used (1.11) and (1.6).

Conversely if T_L is bounded, we have for all $x_k \in R(D_k)$, $k = 1, \dots, n$ and all $n \geq 1$,

$$\begin{aligned} & \left\| \sum_{k=1}^n \varepsilon_k L_k x_k \right\|_{L_2(\Omega; X)} = \\ & \left\| \sum_{k=1}^n \varepsilon_k L_k D_k x \right\|_{L_2(\Omega; X)} \leq c_D \|T_L x\| \\ & \leq c_D \|T_L\| \|x\| = c_D \|T_L\| \left\| \sum_{k=1}^n D_k x \right\| \\ & c_D^2 \|T_L\| \left\| \sum_{k=1}^n \varepsilon_k D_k x \right\|_{L_2(\Omega; X)} = \\ & c_D^2 \|T_L\| \left\| \sum_{k=1}^n \right\|_{L_2(\Omega; X)} \quad , \end{aligned}$$

where $x = \sum_{k=1}^n D_k x_k$ and with the use of (1.6), (1.11).

2 Operator-valued Marcinkiewicz and Mikhlin multiplier theorems

Let $(X, \|\cdot\|)$ be a complex Banach space and let $L^p(0, 1; X)$, $1 \leq p < \infty$ denote the usual complex Banach space equipped with the norm

$$\|u\|_p := \left(\int_0^1 \|u(t)\|^p dt \right)^{1/p} .$$

Let $N = 0, 1, 2, \dots$ and let

$$\begin{aligned} F_N u & := \sum_{k=-N}^N e_k \otimes \hat{u}(k), \quad \text{where } u \in L^p(0, 1; X) \quad , \\ e_k(t) & := e^{2\pi k i t}; \quad t \in [0, 1], \quad k \in \mathbb{Z} \quad , \\ \hat{u}(k) & := \int_0^1 e^{-2\pi k i t} u(t) dt, \quad k \in \mathbb{Z} \quad , \\ (e_k \otimes \hat{u}(k))(t) & := e_k(t) \hat{u}(k), \quad t \in [0, 1] \quad . \end{aligned}$$

As is well-known, the Banach-valued version of Fejér's theorem holds, that is, the sequence of Cesaro means of the sequence $\{F_N u\}_{N=0}^{\infty}$ converges to u in $L^p(0, 1; X)$ for every $u \in L^p(0, 1; X)$ and every $1 \leq p < \infty$.

It follows in particular that the vector space of trigonometric polynomials

$$T(X) := \text{span}_{k \in \mathbb{Z}} \{e_k\}$$

is dense in $L^p(0, 1; X)$, $p \geq 1$. It is also known that the sequence $\{F_N u\}_{N=0}^{\infty}$ converges to u in $L^p(0, 1; X)$ for every $u \in L^p(0, 1; X)$ iff the Riesz projection P defined on $T(X)$ by

$$Pu := \sum_{k \geq 0} e_k \otimes \hat{u}(k)$$

is bounded in the $L^p(0, 1; X)$ norm.

This is the case when $1 < p < \infty$ and $X = \mathbb{C}$ [11] or more generally iff X has the UMD property.

Under these conditions the sequence of bounded projections $\{E_k\}_{k=0}^{\infty}$ in $L^p(0, 1; X)$ defined by $E_0 := F_0$ and $E_k := F_k - F_{k-1}$, $k > 0$ is a Schauder decomposition of the space $L^p(0, 1; X)$. When $X = \mathbb{C}$, this decomposition is unconditional iff $p = 2$. In remarkable papers Paley and Littlewood [10], [11] showed that the dyadic blocking of $\{E_k\}_{k=0}^{\infty}$ defined by $D_k := F_{2^k} - F_{2^{k-1}}$, $k = 1, 2, \dots$, $D_0 := F_1$, is unconditional. This property has been extended to the case X is UMD by Bourgain [3]. A detailed proof of this fact can be found in Venni [12]. A careful analysis of this proof shows that the notion of R-boundedness (which is not mentioned explicitly) plays an important role. This has been the starting

point of [4].

In view of Theorem 1.1 a sequence $\{L_k\}_{k=0}^\infty$ of bounded linear operators in $L^p(0, 1; X)$, $1 < p < \infty$ satisfying (1.7) and (1.12) induces a bounded linear operator T_L satisfying (1.13).

In particular condition (1.7) is satisfied when the operators $\{L_k\}_{k=0}^\infty$ are diagonal operators of the form:

$$\begin{aligned} L_0 u &:= \sum_{l=-1}^1 e_l \otimes M_l \hat{u}(l) \quad , \\ I_k u &:= \sum_{2^{k-1} < |l| \leq 2^k} e_l \otimes M_l \hat{u}(l) \quad , \quad k = 1, 2, \dots \quad , \end{aligned}$$

where $\{M_l\}_{l \in \mathbb{Z}}$ is a family of bounded operators in $L^p(0, 1; X)$. In a recent work Arendt and Bu [1] found an interesting sufficient condition on the sequence $\{M_l\}_{l \in \mathbb{Z}}$ for the family $\{L_k\}_{k=0}^\infty$ to be R-bounded, namely

$$R_M := R(\{M_l\}_{l \in \mathbb{Z}} \text{ and } \{l(M_{l+1} - M_l); l \in \mathbb{Z}\}) < \infty \quad (2.1)$$

This leads to the following

Theorem 2.1 (*Arendt-Bu*)

Let $u \in L^p(0, 1; X)$, $1 < p < \infty$, X UMD space.

Let $\{\hat{u}(k)\}_{k \in \mathbb{Z}}$ be the sequence of Fourier-coefficients of u and let $\{M_l\}_{l \in \mathbb{Z}}$ be a sequence of bounded linear operators in X . Then if the condition (2.1) holds, then the sequence $\{M_k \hat{u}(k)\}_{k \in \mathbb{Z}}$ is the sequence of Fourier coefficients of a (unique) function $v \in L^p(0, 1; X)$ and there exists a constant $c > 0$ depending only on $p \in (1, \infty)$ and X such that

$$\|v\|_{L^p(0,1;X)} \leq c R_M \|u\|_{L^p(0,1;X)} \quad . \quad (2.2)$$

Remark

Theorem 2.1 is a simplified version of a more involved Marcinkiewicz type theorem due to Štrkalj and Weis [13], which is a discrete version of the following operator-valued Mihlin type theorem due to Weis [14].

Theorem 2.2 (*Weis '99*)

Let $1 < p < \infty$ and X be a UMD space.

Let $M \in C^1(\mathbb{R} \setminus \{0\}; \mathcal{L}(X))$. Then M is the symbol of a bounded operator in $L^p(\mathbb{R}; X)$ if the collections $\{M(\rho); \rho \in \mathbb{R} \setminus \{0\}\}$ and $\{\rho M'(\rho); \rho \in \mathbb{R} \setminus \{0\}\}$ are R -bounded in $\mathcal{L}(X)$.

Comments

This remarkable theorem is the first operator-valued multiplier theorem in $L^p(\mathbb{R}; X)$, $1 < p < \infty$ where X is not isomorphic to a Hilbert space. Another proof can be found in [5]. It should be mentioned that the content of [4] has been made available to Professor L. Weis in December '98.

3 Converse theorems, R -sectoriality and L_p -Maximal Regularity

In this section we shall present some results showing that the R -boundedness of the "multipliers" is a necessary condition and that this notion naturally leads to the notion of R -sectoriality.

Theorem 3.1 (Weis '99) [14]

Let $(X, \|\cdot\|)$ be a complex Banach space (not necessarily UMD) and let $M \in C^1(\mathbb{R} \setminus \{0\}; \mathcal{L}(X))$.

If M is the symbol of a bounded operator in $L^p(\mathbb{R}; X)$, $1 < p < \infty$ then the family $\{M(\rho); \rho \in \mathbb{R} \setminus \{0\}\}$ is R -bounded.

Remarks

1. Another proof of this result can be found in [5].
2. An analogue of this result in the discrete case has been established by Arendt and Bu [1], namely if $\{M_l\}_{l \in \mathbb{Z}}$ is a "multiplier" in $L^p(0, 1; X)$ then the family $\{M_l\}_{l \in \mathbb{Z}}$ is R -bounded in $\mathcal{L}(X)$.

An application of Theorem 3.1 leads to the following L^p -maximal regularity theorem.

Theorem 3.2 Let $(X, \|\cdot\|)$ be a complex Banach space and let $A : D(A) \subset X \rightarrow X$ be a sectorial operator with spectral angle $\omega_A < \pi/2$, and let $1 \leq p < \infty$.

If there exists a constant $M > 0$ such that

$$\|u'\|_{L^p(\mathbb{R}; X)} + \|Au\|_{L^p(\mathbb{R}; X)} \leq M\|u' + Au\|_{L^p(\mathbb{R}; X)} \quad (3.1)$$

for every $u \in W^{1,p}(\mathbb{R}; X) \cap L^p(\mathbb{R}; D(A))$, then the family

$$\{\rho(i\rho + A)^{-1}; \rho \in \mathbb{R} \setminus \{0\}\} \quad (3.2)$$

is R -bounded.

Conversely if $1 < p < \infty$ and X is UMD, then condition (3.1) is also sufficient for (3.2) to hold.

Comments

1. The characterization of L_p -maximal regularity for abstract differential equations in a UMD space has been obtained independently by Kalton and Weis (see [14]).
2. The characterization in the case $X = L^q(\Omega; \mu)$, $1 \leq q < \infty$ has been presented in a seminar in Delft, December '98 by Professor L. Weis in terms of a square-function estimate:

There exists a constant $C > 0$ such that for all $f \in L^q(L^2)$

$$\left\| \left(\int_{\mathbb{R}} |tR(it, A)f(t)|^2 dt \right)^{1/2} \right\|_X \leq C \left\| \left(\int_{\mathbb{R}} |f(t)|^2 dt \right)^{1/2} \right\|_X .$$

This notion is in this special case equivalent to condition (3.2).

3. It is natural to call a sectorial operator A , R-sectorial if in the definition of sectoriality, the notion of uniform boundedness is replaced by R-boundedness. See [5], [14] for definitions and examples of R-sectorial operators and [8] for examples of sectorial operators which are not R-sectorial in $L^q([0, 1])$, $1 < q < \infty$, $q \neq 2$.
4. As is shown in [1] Theorem 2.1 and its partial converse are strong enough to characterize L_p -maximal regularity in UMD spaces.

Concluding remarks

It appears that the notion of R-boundedness is an appropriate notion for operator-valued multiplier theorems. Applications of this notion has been made by B. de Pagter,

F. Sukochev and H. Witvliet to Schur type multipliers [6]. We recall that in Theorem 1.1, the R-boundedness of the family $\{L_k\}_{k=1}^{\infty}$ is in general only a sufficient condition for the boundedness of the operator T_L . Examples where the family $\{L_k\}_{k=0}^{\infty}$ in Theorem 1.1 is not R-bounded and the operator T_L is bounded can be found in [15].

References

- [1] W. Arendt and Shangquan Bu. The operator-valued Marcinkiewicz multiplier theorem and maximal regularity. Technical Report 5, Ulmer Seminare, 2000.
- [2] E. Berkson and T.A. Gillespie. Spectral decompositions and harmonic analysis on UMD spaces. *Studia Math.*, 112(1):13–49, 1994.
- [3] J. Bourgain. Vector-valued singular integrals and the H^1 - BMO duality. In J.-A. Chao and W.A. Woyczyński, editors, *Probability Theory and Harmonic Analysis*, pages 1–19. Marcel Dekker, Inc. New York and Basel, 1986.
- [4] Ph. Clément, B. de Pagter, F.A. Sukochev, and H. Witvliet. Schauder decomposition and multiplier theorems. *Studia Math.*, 138(2):135–163, 2000.
- [5] Ph. Clément and J. Prüss. An operator-valued transference principle and maximal regularity on vector-valued L_p -spaces. In Lumer and Weis, editors, *Evolution Equations and Their Applications in Physics and Life Sciences*, pages 67–88. Marcel Dekker, 2000.

- [6] B. de Pagter, F. Sukochev, and H. Witvliet. Double operator integrals. preprint, 2000.
- [7] B. de Pagter and H. Witvliet. Unconditional decompositions and UMD spaces. Ecole d'Été (June 1998) 16, Publications Mathématiques de l'UFR Sciences et Techniques de Besançon, 1998.
- [8] N.J. Kalton and G. Lancien. A solution to the problem of the L^p -maximal regularity. *Math. Z.* (to appear).
- [9] J.E. Littlewood and R.F. Paley. Theorems on Fourier series and power series, (I). *Jour. London Math. Soc.*, 6:230–233, 1931.
- [10] J.E. Littlewood and R.F. Paley. Theorems on Fourier series and power series, (II). *Proc. London Math. Soc.*, 42:52–89, 1936.
- [11] M. Riesz. Sur les fonctions conjuguées. *Math. Zeitschr.*, 27:218–244, 1927.
- [12] A. Venni. Banach spaces with the Hilbert transform property. Dipartimento di Matematica, Università di Bologna.
- [13] Z. Štrkalj and L. Weis. On operator-valued Fourier multiplier theorems. preprint, 2000.
- [14] L. Weis. A new approach to maximal L_p -regularity. In Lumer and Weis, editors, *Evolution Equations and Their Applications in Physics and Life Sciences*, pages 195–214. Marcel Dekker, 2000.

- [15] H. Witvliet. *Unconditional Schauder Decompositions and Multiplier Theorems*. PhD thesis, TU Delft, 2000.