# Approximation of solutions to some abstract Cauchy problems by means of Szász-Mirakjan-Kantorovich operators

#### Vita Leonessa

Department of Mathematics, Computer Science and Economics
University of Basilicata, Potenza, Italy
vita.leonessa@unibas.it

joint work with
Francesco Altomare and Mirella Cappelletti Montano
Department of Mathematics, University of Bari

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## Statement of the problem

Let A be a closed operator defined on a suitable domain D(A) of a certain Banach space  $(E, \|\cdot\|)$ .

It is well-known that if (A, D(A)) generates a  $C_0$ -semigroup  $(T(t))_{t\geq 0}$  on E, then the abstract Cauchy problem

$$\begin{cases} \frac{du}{dt}(t) = Au(t), & t \ge 0, \\ u(0) = u_0, & u_0 \in D(A) \end{cases}$$
 (ACP)

associated with (A, D(A)), admits a unique solution  $u:[0,+\infty[ \to E \text{ given}]$  by  $^1$ 

$$u(t) = T(t)(u_0)$$
 for every  $t \ge 0$  (1)

<sup>&</sup>lt;sup>1</sup>See, e.g., Chapter A-II in [R. Nagel (Ed.), One-parameter semigroups of positive operators, Lecture Notes in Math. **1184**, Springer-Verlag (Berlin, 1986)].

## Statement of the problem

Our general aim is to investigate the possibility to determine a suitable sequence  $(L_n)_{n\geq 1}$  of positive linear operators on E such that for every  $t\geq 0$  and for every sequence  $(\rho_n)_{n\geq 1}$  of positive integers such that  $\lim_{n\to\infty}\frac{\rho_n}{n}=t$ , one has

$$T(t)(f) = \lim_{n \to \infty} L_n^{\rho_n}(f) \qquad (f \in E), \tag{2}$$

where each  $L_n^{\rho_n}$  denotes the iterate of  $L_n$  of order  $\rho_n$ .

This technique, based on approximation theory, was developed by F. Altomare in the nineties  $^2$  and allows to obtain some qualitative properties of the semigroup, and hence of the solution to (ACP), by means of similar ones held by the operators  $L_n$  thanks to the representation formula (2).

<sup>&</sup>lt;sup>2</sup>[F. Altomare, *Approximation theory methods for the study of diffusion equations*, Approximation Theory, Proc. IDOMAT, 75 M-W- Müler, M. Felten, D.H. Mache Eds., Math. Res. 86 Akademie Verlag, Berlin, 1995, 9-26

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## A consequence of Trotter's theorem

## Proposition

Let (A,D(A)) be the generator of a  $C_0$ -semigroup  $(T(t))_{t\geq 0}$  on E for which there exist  $M\geq 1$  and  $\omega\in \mathbf{R}$  such that  $\|T(t)\|\leq Me^{\omega t}$   $(t\geq 0)$ . If D is a core for (A,D(A)) (i.e., a linear subspace of D(A) dense in D(A) for the graph norm  $\|u\|_A:=\|u\|+\|Au\|$   $(u\in D(A))$  and  $(L_n)_{n\geq 1}$  is a sequence of bounded linear operators on E such that

- (i)  $||L_n^k|| \leq Me^{\omega k/n}$  for every  $n, k \geq 1$ ;
- (ii)  $\lim_{n\to\infty} n(L_n(u)-u) = A(u)$  for every  $u\in D$ ,

then, for every  $u \in E$ ,

$$T(t)(u) = \lim_{n \to \infty} L_n^{\rho_n}(u)$$

where  $t \ge 0$  and  $(\rho_n)_{n\ge 1}$  is a sequence of positive integers such that  $\lim_{n\to\infty} \frac{\rho_n}{n} = t$ .

(See Thm 2.1 in [F. Altomare, V. L., S. Milella, *Cores for second-order differential operators on real intervals*, Commun. Appl. Anal. **13** (2009), no. 4, 477-496.])

$$\begin{split} &C([0,+\infty[):=\{f:[0,+\infty[\to\mathbf{R}\,|\,f\text{ continuous on }[0,+\infty[\}\\ &C^2([0,+\infty[):=\{f\in C([0,+\infty[)\,|\,f\text{ twice continuously derivable on }[0,+\infty[\}\\ \end{split}$$

$$(C_b([0,+\infty[),\|\cdot\|_\infty,\leq))$$
 Banach lattice

$$C_*([0, +\infty[) := \left\{ f \in C_b([0, +\infty[) \mid \text{ there exists } \lim_{x \to +\infty} f(x) \in \mathbf{R} \right\}$$

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Banach sublattices of  $C_b([0, +\infty[$ 

$$K([0,+\infty[):=\{f\in C([0,+\infty[)\,|\, \operatorname{Supp}(f) \text{ is compact}\}\}$$

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$$\mathcal{K}([0,+\infty[):=\{f\in\mathcal{C}([0,+\infty[)\,|\,\mathsf{Supp}(f)\ \mathsf{is\ compact}\}\ \mathcal{K}^2([0,+\infty[):=\{f\in\mathcal{K}([0,+\infty[)\,|\,f\ \mathsf{twice\ continuously\ derivable\ on\ }[0,+\infty[\}$$

Moreover, for every  $m \geq 1$ , set  $w_m(x) := (1 + x^m)^{-1}$   $(x \geq 0)$  and

$$E_m := \left\{ f \in C([0, +\infty[) \mid \sup_{x \ge 0} w_m(x) | f(x)| \in \mathbf{R} \right\}$$

$$(E_m, \| \cdot \|_m, \le) \text{ Banach lattice, where } \|f\|_m := \sup_{x \ge 0} w_m(x) |f(x)| \text{ } (f \in E_m)$$

$$E_m^* := \left\{ f \in E_m \mid \lim_{x \to +\infty} w_m(x) f(x) \in \mathbf{R} \right\}$$

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Banach sublattices of  $E_m$ 

Moreover, for every  $m \ge 1$ , set  $w_m(x) := (1 + x^m)^{-1}$   $(x \ge 0)$  and

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Banach sublattices of  $E_m$ 

## The class of second-order differential operators

For a fixed  $0 \le l \le 2$ , let  $V_l$  be the second-order differential operator defined by

$$V_{I}(u)(x) := xu''(x) + \frac{1}{2}u'(x) \quad (x > 0, u \in C^{2}(]0, +\infty[)).$$
 (3)

Note that, up to a change of variable, the operators in (3) are strictly connected with a backward equation of the type

$$\frac{\partial u}{\partial t}(x,t) = ax^{2-\rho} \frac{\partial^2 u}{\partial x^2}(x,t) + bx^{1-\rho} \frac{\partial u}{\partial x}(x,t), \quad x,t > 0,$$
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with p>0 and b>(1-p)a, that corresponds, for example, to the radial component of the N-dimensional Brownian motion  $(N\geq 1)$  or to a stochastic process that is the limit of a sequence of random walks.

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## Semigroups generated by $V_I$

It is known that such an operator, defined on a suitable domain of continuous functions on  $[0,+\infty[$ , as well as on weighted continuous functions on  $[0,+\infty[$ , generates a strongly continuous semigroup  $^3$ .

Moreover, it generates, in a suitable domain, a Feller semigroup also in  $L^p([0,+\infty[)])$ .

<sup>&</sup>lt;sup>3</sup>F. Altomare, S. Milella, *Degenerate differential equations and modified Szász-Mirakjan operators*, Rend. Circ. Mat. Palermo, **59** (2010), 227-250.

<sup>&</sup>lt;sup>4</sup>S. Fornaro, G. Metafune, D. Pallara, J. Prüss,  $L^p$ -theory for some elliptic and parabolic problems with first order degeneracy at the boundary, J. Math. Pures Appl., **87** (2007), 367-393.

# Szász-Mirakjan operators

Let

$$S([0,+\infty[):=\{f:[0,+\infty[
ightarrow \mathbf{R}\,|\, ext{ there exist } M\geq 0 ext{ and } lpha\in \mathbf{R} \}$$
 such that  $|f(x)|\leq M\mathrm{e}^{lpha x}\}$ 

In 1941 G.M. Mirakjan (see also, e.g., [J. Favard, 1944], [O. Szász, 1950]) introduced the Szász-Mirakjan operators

$$S_n(f)(x) := e^{-nx} \sum_{k=0}^{\infty} \frac{(nx)^k}{k!} f\left(\frac{k}{n}\right) \quad (n \ge 1, x \ge 0)$$
 (5)

defined for every function  $f \in S([0, +\infty[)$ .

# Szász-Mirakjan-Kantorovich operators

Let  $T([0,+\infty[)$  be the space of all functions  $f \in L^1_{loc}([0,+\infty[)$  such that  $F \in S([0,+\infty[)]$ , where

$$F(x) := \int_0^x f(t)dt \quad (x \ge 0).$$

In 1954 P.L. Butzer considered the so-called Szász-Mirakjan-Kantorovich operators defined by setting, for every  $n \ge 1$ ,  $f \in \mathcal{T}([0, +\infty[)$  and  $x \ge 0$ ,

$$K_n(f)(x) := e^{-nx} \sum_{k=0}^{\infty} \frac{(nx)^k}{k!} \left[ n \int_{\frac{k}{n}}^{\frac{k+1}{n}} f(t) dt \right]. \tag{6}$$

## Following an idea in

► F. Altomare, V. L., On a sequence of positive linear operators associated with a continuous selection of Borel measures, Mediterr. j. math. 3 (2006), 363-382,

we modify the  $K_n$ 's as follows.

Let  $(a_n)_{\geq 1}$  and  $(b_n)_{n\geq 1}$  be two sequences in [0,1] such that  $a_n < b_n$  for every  $n \geq 1$ . Then, for every  $n \geq 1$ ,  $f \in \mathcal{T}([0,+\infty])$  and  $x \geq 0$ ,

$$M_n(f)(x) := e^{-nx} \sum_{k=0}^{\infty} \frac{(nx)^k}{k!} \left[ \frac{n}{b_n - a_n} \int_{\frac{k+a_n}{n}}^{\frac{k+b_n}{n}} f(t) dt \right].$$
 (7)

Note that

$$\bigcup_{k=0}^{\infty} \left[ \frac{k+a_n}{n}, \frac{k+b_n}{n} \right] \subsetneq [0, +\infty]$$

Moreover, if  $a_n = 0$  and  $b_n = 1$   $(n \ge 1)$ , then  $M_n = K_n$ .

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Moreover, if  $a_n = 0$  and  $b_n = 1$   $(n \ge 1)$ , then  $M_n = K_n$ .

#### Observe that

$$S([0,+\infty[)\cap C([0,+\infty[)\subset T([0,+\infty[)$$

and, if  $m \ge 1$  and  $p \in [1, +\infty[$ ,

$$E_m \subset T([0,+\infty[) \text{ and } L^p([0,+\infty[) \subset T([0,+\infty[).$$

## About $M_n$ 's operators

- ► F. Altomare, M. Cappelletti Montano and V. L., *On a modification of Szász-Mirakjan-Kantorovich operators*, Results. Math. Vol. **63**, Issue 3 (2013), 837-863, DOI: 10.1007/s0025-012-0236-z.
- Approximation properties of  $(M_n)_{n\geq 1}$ 
  - on  $C_b([0,+\infty[), C_*([0,+\infty[), C_0([0,+\infty[)])])$
  - on  $E_m$ ,  $E_m^*$ ,  $E_m^0$
  - on  $L^p([0,+\infty[), 1 \le p < +\infty$
- Estimates of the rate of convergence
- M. Cappelletti Montano and V. L., Approximation of some Feller semigroups associated with a modification of Szász-Mirakjan-Kantorovich operators, Acta Math. Hunga., 139, Issue 3 (2013), 255-275, DOI: 10.1007/s10474-012-0267-7.

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- ①  $M_n(\mathbb{P}_m) \subset \mathbb{P}_m$  for every  $n \geq 1$ , where  $\mathbb{P}_m$  is the space of (the restriction to  $[0, +\infty[$  of) all polynomials of degree not greater than  $m, m \geq 1$ .
- ② Fix  $f \in C_b([0, +\infty[)$ , then f is increasing  $\iff M_n(f)$  is increasing for every  $n \ge 1$  f is convex  $\iff M_n(f)$  is convex for every  $n \ge 1$ .
- For every n ≥ 1, M ≥ 0 and α ∈ ]0,1] one has M<sub>n</sub>(Lip<sub>M</sub>α) ⊂ Lip<sub>M</sub>α, where Lip<sub>M</sub>α is the class of all continuous functions on [0, +∞[ that are Lipschitz continuous of order α (with Lipschitz constant M) on [0, +∞[.
- If  $f \in C_b([0, +\infty[)$  is convex and increasing (resp. convex and decreasing), then for every  $n \ge 1$

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  - f is convex  $\iff M_n(f)$  is convex for every  $n \ge 1$ .
- ⊙ For every  $n \ge 1$ ,  $M \ge 0$  and  $\alpha \in ]0,1]$  one has  $M_n(\text{Lip}_M \alpha) \subset \text{Lip}_M \alpha$ , where  $\text{Lip}_M \alpha$  is the class of all continuous functions on  $[0,+\infty[$  that are Lipschitz continuous of order  $\alpha$  (with Lipschitz constant M) on  $[0,+\infty[$ .
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- **1**  $M_n(\mathbb{P}_m)$  ⊂  $\mathbb{P}_m$  for every  $n \geq 1$ , where  $\mathbb{P}_m$  is the space of (the restriction to  $[0, +\infty[$  of) all polynomials of degree not greater than  $m, m \geq 1$ .
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- **⊙** For every  $n \ge 1$ ,  $M \ge 0$  and  $\alpha \in ]0,1]$  one has  $M_n(\text{Lip}_M \alpha) \subset \text{Lip}_M \alpha$ , where  $\text{Lip}_M \alpha$  is the class of all continuous functions on  $[0,+\infty[$  that are Lipschitz continuous of order  $\alpha$  (with Lipschitz constant M) on  $[0,+\infty[$ .
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- ② Fix  $f \in C_b([0, +\infty[)$ , then f is increasing  $\iff M_n(f)$  is increasing for every  $n \ge 1$ . f is convex  $\iff M_n(f)$  is convex for every  $n \ge 1$ .
- **⊙** For every  $n \ge 1$ ,  $M \ge 0$  and  $\alpha \in ]0,1]$  one has  $M_n(\text{Lip}_M \alpha) \subset \text{Lip}_M \alpha$ , where  $\text{Lip}_M \alpha$  is the class of all continuous functions on  $[0,+\infty[$  that are Lipschitz continuous of order  $\alpha$  (with Lipschitz constant M) on  $[0,+\infty[$ .
- If  $f \in C_b([0, +\infty[)$  is convex and increasing (resp. convex and decreasing), then for every  $n \ge 1$

$$f \leq M_n(f)$$
 on  $[0, +\infty[$  (resp.  $M_n(f) \leq f$  on  $[0, +\infty[)$ 

## Asymptotic formulas

Let  $(M_n)_{n\geq 1}$  be the sequence of operators given by

$$M_n(f)(x) := e^{-nx} \sum_{k=0}^{\infty} \frac{(nx)^k}{k!} \left[ \frac{n}{b_n - a_n} \int_{\frac{k+a_n}{n}}^{\frac{k+b_n}{n}} f(t) dt \right]$$

and from now on suppose that there exists

$$I:=\lim_{n\to\infty}(a_n+b_n)\in\mathbf{R}.$$

Clearly  $0 \le l \le 2$ . Then, considering

$$V_l(u)(x) := xu''(x) + \frac{l}{2}u'(x) \quad (x > 0, u \in C^2(]0, +\infty[)),$$

we get

# Asymptotic formulas

#### **Theorem**

Set  $m \ge 2$ . Then for every  $u \in C^2([0, +\infty[) \cap E_m^0$  such that u'' is uniformly continuous and bounded,

$$\lim_{n\to\infty} n(M_n(u)-u) = V_l(u) \quad \text{in } E_m^0. \tag{8}$$

In particular,

$$\lim_{n\to\infty} n(M_n(u)-u)=V_l(u) \quad \text{uniformly on compact subsets of } [0,+\infty[.$$

Further, for every  $u \in K^2([0, +\infty[),$ 

$$\lim_{n\to\infty} n(M_n(u)-u)=V_l(u) \quad \text{uniformly on } [0,+\infty[.$$

Consider two extensions of  $V_I$  associated with the following classical boundary conditions:

$$\lim_{x \to 0^+} V_I(u)(x) \in \mathbf{R} \quad \text{and} \quad \lim_{x \to +\infty} V_I(u)(x) = 0 \quad \text{if } I = 2$$
 (10)

or

$$\lim_{x \to 0^+} V_I(u)(x) = 0 \quad \text{and} \quad \lim_{x \to +\infty} V_I(u)(x) = 0 \quad \text{if } I < 2$$
 (11)

$$(V_I, D_0(V_I))$$
 where

$$D_0(V_I) := \{ u \in C_0([0, +\infty[) \cap C^2(]0, +\infty[) \mid u \text{ satisfies (10) or (11)} \}$$

$$(V_I, D_*(V_I))$$
 where

$$D_*(V_I) := \{ u \in C_*([0, +\infty[) \cap C^2(]0, +\infty[) \mid u \text{ satisfies (10) or (11)} \}.$$

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$$(V_I, D_*(V_I))$$
 where

$$D_*(V_I) := \{ u \in C_*([0, +\infty[) \cap C^2(]0, +\infty[) \mid u \text{ satisfies (10) or (11)} \}.$$

# Semigroups generated by $V_l$

## Proposition

The operators  $(V_I, D_0(V_I))$  and  $(V_I, D_*(V_I))$  generate Feller semigroups  $(T_0(t))_{t\geq 0}$  on  $C_0([0,+\infty[)$  and  $(T_*(t))_{t\geq 0}$  on  $C_*([0,+\infty[),$  respectively. Moreover, set  $D_1:=\{u\in K^2([0,+\infty[)|\lim_{x\to 0^+}u'(x)=0\}$  and  $S:=\{u\in C^2(]0,+\infty[)|u$  is constant on a neighborhood of  $+\infty\}$ . Then

- if I < 2 the space  $D_1$  is a core for  $(V_I, D_0(V_I))$  and the space generated by  $D_1 \cup S$  is a core for  $(V_I, D_*(V_I))$ ;
- ② if I=2 the space  $K^2([0,+\infty[)$  is a core for  $(V_I,D_0(V_I))$  and the space generated by  $K^2([0,+\infty[)\cup S$  is a core for  $(V_I,D_*(V_I))$ .

*Proof.* It is sufficient to apply Theorems 1, 3 and 4 in [F. Altomare, S. Milella, *Degenerate differential equations and modified Szász-Mirakjan operators*, Rend. Circ. Mat. Palermo, **59** (2010), 227-250].

For every  $u \in E_m^0 \cap C^2(]0, +\infty[)$  such that

$$\lim_{x \to 0^+} V_l(u)(x) = 0 \text{ and } \lim_{x \to +\infty} w_m(x) V_l(u)(x) = 0$$
 (12)

 $V_I(u)$  can be continuously extended on  $[0, +\infty[$  and its extension is on  $E_m^0$ . Let  $(W_I, D_m(W_I))$  such that

$$W_l(u)(x) = \begin{cases} V_l(u)(x) & \text{if } x > 0, \\ 0 & \text{if } x = 0, \end{cases}$$
 (13)

for every u belonging to

$$D_m(W_I) := \{ u \in E_m^0 \cap C^2(]0, +\infty[) \mid u \text{ satisfies (12)} \}$$

# Semigroups generated by $V_l$

### Proposition

The operator  $(W_l, D_m(W_l))$  is the generator of a strongly continuous semigroup  $(T_m(t))_{t\geq 0}$  on  $E_m^0$  such that  $\|T(t)\|_{E_m^0} \leq \mathrm{e}^{\omega_m t}$  for each  $t\geq 0$ ,  $\omega_m$  being

$$\omega_m := \sup_{x>0} \frac{2(m^2 - m)x^m + mlx^{m-1}}{2(1 + x^m)}.$$
 (14)

Moreover the set  $D_1 := \{ u \in K^2([0, +\infty[) \mid \lim_{x \to 0^+} u'(x) = 0 \} \text{ is a core for } (W_I, D_m(W_I)).$ 

*Proof.* It is sufficient to apply Theorems 2-4 in [F. Altomare, S. Milella, *Degenerate differential equations and modified Szász-Mirakjan operators*, Rend. Circ. Mat. Palermo, 59 (2010), 227-250].

## Approximation of the semigroup

Let  $(T_m(t))_{m\geq 1}$  be the  $C_0$ -semigroup generated by  $(W_l, D_m(W_l))$ . By means of  $\|M_n\|_{E_m^0}\leq 1+d_m/n$ , for every  $k,n\geq 1$ ,

$$\|M_n^k\|_{E_m^0} \leq \left(1 + \frac{d_m}{n}\right)^k \leq \mathrm{e}^{d_m \frac{k}{n}} \leq \mathrm{e}^{\max\{d_m, \omega_m\} \frac{k}{n}}.$$

Moreover,  $D_1 := \{u \in K^2([0, +\infty[) \mid \lim_{x \to 0^+} u'(x) = 0\} \text{ is a core for } (W_l, D_m(W_l)) \text{ and, for every } u \in D_1 \subset K^2([0, +\infty[),$ 

$$\lim_{n \to \infty} n(M_n(u) - u) = V_l(u)$$
 uniformly on  $[0, +\infty[$ 

and accordingly, in  $E_m^0$  (since  $\|\cdot\|_w \leq \|w\|_{\infty} \|\cdot\|_{\infty}$ ). On account of the consequence of Trotter's theorem  $\bullet$  we get that, if  $t \geq 0$  and  $(\rho_n)_{n\geq 1}$  is a sequence of positive integers such that  $\lim_{n\to\infty} \rho_n/n = t$ , for every  $f\in E_m^0$  we get

$$\lim_{n\to\infty}M_n^{\rho_n}(f)=T_m(t)\quad\text{in }E_m^0,$$

and hence uniformly on compact subsets of  $[0, +\infty[$ .

Let  $(T_m(t))_{m\geq 1}$  be the  $C_0$ -semigroup generated by  $(W_l, D_m(W_l))$ . By means of  $\|M_n\|_{E_m^0}\leq 1+d_m/n$ , for every  $k,n\geq 1$ ,

$$\|M_n^k\|_{E_m^0} \leq \left(1 + \frac{d_m}{n}\right)^k \leq \mathrm{e}^{d_m \frac{k}{n}} \leq \mathrm{e}^{\max\{d_m, \omega_m\} \frac{k}{n}}.$$

Moreover,  $D_1 := \{u \in K^2([0, +\infty[) \mid \lim_{x \to 0^+} u'(x) = 0\} \text{ is a core for } (W_l, D_m(W_l)) \text{ and, for every } u \in D_1 \subset K^2([0, +\infty[),$ 

$$\lim_{n\to\infty} n(M_n(u)-u) = V_I(u) \quad \text{uniformly on } \ [0,+\infty[,$$

and accordingly, in  $E_m^0$  (since  $\|\cdot\|_w \leq \|w\|_{\infty} \|\cdot\|_{\infty}$ ).

$$\lim_{n\to\infty}M_n^{\rho_n}(f)=T_m(t)\quad\text{in }E_m^0,$$

and hence uniformly on compact subsets of  $[0, +\infty[$ .

Let  $(T_m(t))_{m\geq 1}$  be the  $C_0$ -semigroup generated by  $(W_l, D_m(W_l))$ . By means of  $\|M_n\|_{E_m^0}\leq 1+d_m/n$ , for every  $k,n\geq 1$ ,

$$\|M_n^k\|_{E_m^0} \leq \left(1 + \frac{d_m}{n}\right)^k \leq \mathrm{e}^{d_m \frac{k}{n}} \leq \mathrm{e}^{\max\{d_m, \omega_m\} \frac{k}{n}}.$$

Moreover,  $D_1 := \{u \in K^2([0, +\infty[) \mid \lim_{x \to 0^+} u'(x) = 0\} \text{ is a core for } (W_l, D_m(W_l)) \text{ and, for every } u \in D_1 \subset K^2([0, +\infty[),$ 

$$\lim_{n\to\infty} n(M_n(u)-u) = V_I(u) \quad \text{uniformly on } \ [0,+\infty[,$$

and accordingly, in  $E_m^0$  (since  $\|\cdot\|_w \leq \|w\|_\infty \|\cdot\|_\infty$ ). On account of the consequence of Trotter's theorem • we get that, if  $t \geq 0$  and  $(\rho_n)_{n\geq 1}$  is a sequence of positive integers such that  $\lim_{n\to\infty} \rho_n/n = t$ , for every  $f\in E_m^0$  we get

$$\lim_{n\to\infty} M_n^{\rho_n}(f) = T_m(t) \quad \text{in } E_m^0,$$

and hence uniformly on compact subsets of  $[0, +\infty[$ .

Let  $(T_m)_{m\geq 1}$  be the  $C_0$ -semigroup generated by  $(W_l, D_m(W_l))$ . By means of  $\|M_n\|_{E_m^0} \leq 1 + d_m/n$ , for every  $k, n \geq 1$ ,

$$\|M_n^k\|_{E_m^0} \leq \left(1 + \frac{d_m}{n}\right)^k \leq e^{d_m \frac{k}{n}} \leq e^{\max\{d_m, \omega_m\} \frac{k}{n}}.$$

Moreover,  $D_1 := \{u \in K^2([0, +\infty[) \mid \lim_{x \to 0^+} u'(x) = 0\} \text{ is a core for } (W_l, D_m(W_l)) \text{ and, for every } u \in D_1 \subset K^2([0, +\infty[),$ 

$$\lim_{n\to\infty} n(M_n(u)-u) = V_I(u) \quad \text{uniformly on } \ [0,+\infty[,$$

and accordingly, in  $E_m^0$  (since  $\|\cdot\|_w \leq \|w\|_{\infty} \|\cdot\|_{\infty}$ ). On account of the consequence of Trotter's theorem • we get then, if  $t \geq 0$  and  $(\rho_n)_{n\geq 1}$  is a sequence of positive integers such that  $\lim_{n\to\infty} \rho_n/n = t$ , for every  $f\in E_m^0$  we get

$$\lim_{n\to\infty} M_n^{\rho_n}(f) = T_m(t) \quad \text{in } E_m^0$$

and hence uniformly on compact subsets of  $[0, +\infty[$ .

#### **Theorem**

Let  $(T_0(t))_{t\geq 0}$  (resp.,  $(T_*(t))_{t\geq 0}$ ) be the Feller semigroup generated by the operators  $(V_I,D_0(V_I))$  (resp.,  $(V_I,D_*(V_I))$ ). Then, if  $t\geq 0$  and  $(\rho_n)_{n\geq 1}$  is a sequence of positive integers such that  $\lim_{n\to\infty}\rho_n/n=t$ , for every  $f\in C_0([0,+\infty[)$ 

$$\lim_{n\to\infty}M_n^{
ho_n}(f)=T_0(t)$$
 uniformly on  $[0,+\infty[$ 

(resp., for every 
$$f \in C_*([0,+\infty[)$$

$$\lim_{n o\infty}M_n^{
ho_n}(f)=\mathit{T}_*(t)$$
 uniformly on  $[0,+\infty[)$ 

# Approximation of the solution of differential problems

Denote by (A, D(A)) one of the following operators considered above:

$$(W_I, D_m(W_I)), (V_I, D_0(V_I))$$
 or  $(V_I, D_*(V_I))$ 

and by  $(T(t))_{t\geq 0}$  the corresponding semigroup.

Consider the differential problem

$$\begin{cases}
\frac{\partial u}{\partial t}(x,t) = A(u(\cdot,t)), & x \ge 0, t \ge 0, \\
u(x,0) = u_0(x), & u_0 \in D(A), x \ge 0
\end{cases}$$
(15)

associated with (A, D(A)).

Then

$$u(x,t) = T(t)(u_0)(x) = \lim_{n \to \infty} M_n^{[nt]}(u_0)(x)$$
 (16)

where  $\rho_n = [nt]$  is the integer part of nt.

# Qualitative properties of the solution

- $u_0$  positive  $\Longrightarrow u(\cdot, t)$  positive for every  $t \ge 0$
- $u_0 \in \mathbb{P}_m \Longrightarrow u(\cdot,t) \in \mathbb{P}_{[nt]m}$
- $u_0$  increasing  $\Longrightarrow u(\cdot,t)$  increasing for every  $t\geq 0$
- $u_0$  convex  $\Longrightarrow u(\cdot, t)$  convex for every  $t \ge 0$
- $u_0 \in \text{Lip}_M \alpha \Longrightarrow u(\cdot, t) \in \text{Lip}_M \alpha$  for every  $t \ge 0$
- $u_0$  convex and increasing  $\Longrightarrow u_0 \le u(\cdot, t)$  for every  $t \ge 0$

Denote by  $e_1(t) = t \ (t \ge 0)$  and set

$$D_p^0 = \{ u \in L^p(]0, +\infty[) \cap W_{loc}^{2,p}(]0, +\infty[) \mid u', \sqrt{e_1}u', e_1u'' \in L^p(]0, +\infty[)$$
 and  $\lim_{x \to 0^+} u(x) = 0 \}.$ 

Then <sup>5</sup>

#### **Theorem**

If  $1 , the operator <math>(V_I, D_p^0)$  generates a Feller semigroup  $(T_p(t))_{t \geq 0}$  in  $L^p(]0, +\infty[)$ . Moreover  $D := \{u \in K^\infty(\mathbf{R}) \mid u(0) = 0\} \subset K^2([0, +\infty[))$  is a core for

( $V_l, D_p^0$ ), where  $K^\infty(\mathbf{R})$  is the space of all continuous real valued functions with compact support that are infinitely many times derivable on  $\mathbf{R}$ .

<sup>&</sup>lt;sup>5</sup>S. Fornaro, G. Metafune, D. Pallara, J. Prüss, *L<sup>p</sup>*-theory for some elliptic and parabolic problems with first order degeneracy at the boundary, J. Math. Pures Appl., 87 (2007), 367-393.

#### **Theorem**

Fix 
$$1 \le p < +\infty$$
. Then,  $M_n(L^p([0, +\infty[)) \subset L^p([0, +\infty[))$  and  $\|M_n\|_{L^p, L^p} \le (b_n - a_n)^{-1/p}$ .

Moreover, if  $(1/(b_n-a_n))_{n\geq 1}$  is bounded, then for every  $f\in L^p([0,+\infty[)$ 

$$\lim_{n\to\infty} M_n(f) = f \quad \text{in } L^p([0,+\infty[).$$

#### **Theorem**

Fix  $1 \le p < +\infty$  and assume that  $I := \lim_{n \to \infty} (a_n + b_n) \in \mathbf{R}$ . Then, for every  $v \in K^2([0, +\infty[),$ 

$$\lim_{n\to\infty} n(M_n(v)-v)=V_l(v) \quad \text{in } L^p([0,+\infty[).$$

# Proposition

Assume that either

(a)  $a_n = 0$  and  $b_n = 1$  for every  $n \ge 1$ 

or

- (b) the following properties hold true:
  - (i)  $0 < b_n a_n < 1$  for every  $n \ge 1$ ;
  - (ii) there exist  $\lim_{n\to\infty} a_n = 0$  and  $\lim_{n\to\infty} b_n = 1$ ;
  - (iii)  $M_1 := \sup_{n \ge 1} n(1 b_n + a_n) < +\infty.$

Then, for every  $p \ge 1$  there exists  $\tau_p \ge 0$ , depending on the sequences  $(a_n)_{n\ge 1}$  and  $(b_n)_{n\ge 1}$ , such that for every  $k\ge 1$  and  $n\ge 1$ ,

$$||M_n^k||_{L^p,L^p} \le e^{\frac{k}{n}\tau_p}.$$
 (17)

For example, fixed  $\alpha \geq 1$ ,

$$a_n:=rac{1}{2}\left(1+rac{1}{2n^lpha}-rac{nlpha}{n^lpha+1}
ight) \quad ext{and} \quad b_n:=rac{1}{2}\left(1+rac{1}{2n^lpha}+rac{nlpha}{n^lpha+1}
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## Proposition

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- (a)  $a_n = 0$  and  $b_n = 1$  for every  $n \ge 1$  or
- (b) the following properties hold true:
  - (i)  $0 < b_n a_n < 1$  for every  $n \ge 1$ ;
  - (ii) there exist  $\lim_{n\to\infty} a_n = 0$  and  $\lim_{n\to\infty} b_n = 1$ ;
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Then, for every  $p \ge 1$  there exists  $\tau_p \ge 0$ , depending on the sequences  $(a_n)_{n\ge 1}$  and  $(b_n)_{n\ge 1}$ , such that for every  $k\ge 1$  and  $n\ge 1$ ,

$$||M_n^k||_{L^p,L^p} \le e^{\frac{k}{n}\tau_p}.$$
 (17)

For example, fixed  $\alpha \geq 1$ ,

$$a_n:=\frac{1}{2}\left(1+\frac{1}{2n^\alpha}-\frac{n\alpha}{n^\alpha+1}\right)\quad\text{and}\quad b_n:=\frac{1}{2}\left(1+\frac{1}{2n^\alpha}+\frac{n\alpha}{n^\alpha+1}\right).$$

### **Theorem**

If  $t \geq 0$  and  $(\rho_n)_{n\geq 1}$  is a sequence of positive integers such that  $\lim_{n\to\infty}\rho_n/n=t$ , for every  $f\in L_p(]0,+\infty[)$ , 1< p<2,

$$\lim_{n \to \infty} M_n^{
ho_n}(f) = T_p(t)$$
 in  $L^p(]0, +\infty[)$ .

## References



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THANKS FOR YOUR ATTENTION

# Approximation results (on continuous function spaces)

#### **Theorem**

The following statements hold true:

- (a)  $M_n$  is a positive continuous linear operator from  $C_b([0,+\infty[)$  into itself and  $\|M_n\|_{C_b([0,+\infty[)}=1$ .
- (b)  $M_n(C_0([0,+\infty[)) \subset C_0([0,+\infty[) \text{ for every } n \geq 1.$

### Remark

$$M_n(1)=1$$
, then  $M_n(C_*([0,+\infty[))\subset C_*([0,+\infty[)$  for every  $n\geq 1$ .

### Theorem

The following statements hold true:

- (a) If  $f \in C_*([0,+\infty[)$  (in particular if  $f \in C_0([0,+\infty[))$ , then  $\lim_{n\to\infty} M_n(f) = f$  uniformly on  $[0,+\infty[$ .
- (b) If  $f \in C_b([0, +\infty[), then \lim_{n \to \infty} M_n(f) = f$  uniformly on compacts subsets of  $[0, +\infty[$ .

# Approximation results (on weighted continuous function spaces)

#### **Theorem**

Then, for every  $n, m \ge 1$ ,

- (a)  $M_n$  is a positive continuous linear operator from  $E_m$  into itself and  $||M_n||_{E_m} \le 1 + d_m/n$ , where  $d_m$  is a suitable positive constant.
- (b)  $M_n(E_m^0) \subset E_m^0$ .

## Remark

 $M_n(\mathbf{1}) = \mathbf{1}$ , then  $M_n(E_m^*) \subset E_m^*$ .

#### **Theorem**

The following statements hold true:

- (a) For every  $m \ge 1$ , if  $f \in E_m^*$  (in particular, if  $f \in E_m^0$ ), then  $\lim_{n \to \infty} M_n(f) = f$  in  $||\cdot||_m$ .
- (b) For every  $m \ge 1$ , if  $f \in E_m$ , then  $\lim_{n \to \infty} M_n(f) = f$  uniformly on compact subsets of  $[0, +\infty[$ .

# Approximation results (on $L^p$ -spaces $(p \ge 1)$ )

#### **Theorem**

Fix 
$$1 \le p < +\infty$$
. Then,  $M_n(L^p([0,+\infty[)) \subset L^p([0,+\infty[))$  and 
$$\|M_n\|_{L^p,L^p} \le (b_n-a_n)^{-1/p}.$$

Moreover, if  $(1/(b_n-a_n))_{n\geq 1}$  is bounded, then for every  $f\in L^p([0,+\infty[)$ 

$$\lim_{n\to\infty} M_n(f) = f \quad \text{in } L^p([0,+\infty[).$$

◆ back