Institute of Analysis, Leibniz University Hannover

Positivity in infinite-dimensional time-invariant systems

Positivity XII, Tunisia

June 3, 2025

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Motivation

PDE

For
$$s\in[0,1], au\geq 0$$
, consider
$$x_{\tau}(\tau,s)=x_s(\tau,s),$$

$$x(0,s)=x_0(s),$$

$$x(\tau,1)=0.$$

For $s\in[0,1], \tau\geq0$, consider $x_{\tau}(\tau,s)=x_{s}(\tau,s),$ $x(0,s)=x_{0}(s),$ $x(\tau,1)=0.$

Abstract Cauchy problem (ACP)

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$$X = \{f \in C[0,1]: f(1) = 0\},$$

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$$x_{\tau}(\tau,s)=x_s(\tau,s)+\int_0^1x(\tau,r)\;dr\cdot h(s),$$

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 where $h\in L^1(0,1)_+.$

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Linear time-invariant (LTI) system

$$\dot{x}(\tau) = Ax(\tau) + Bx(\tau), x(0) = x_0;$$

with

$$B: X \to \left\{ \begin{aligned} g &\in \mathcal{D}(0,1)': g = \partial f \\ \text{for some } f \in X \end{aligned} \right\}$$
$$x \mapsto \left(\int_0^1 x(r) \ dr \right) \cdot h.$$

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Each semigroup is associated to a unique generator:

$$D\left(A\right) = \left\{x \in X : \lim_{t \downarrow 0} \frac{T(t)x - x}{t} \text{ exists}\right\}, \qquad Ax := \lim_{t \downarrow 0} \frac{T(t)x - x}{t}.$$

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 $X_{-1} = \{g \in \mathcal{D}(0,1)' : g = \partial f \text{ for some } f \in X\}^{1}.$

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Fact: $(T(t))_{t\geq 0}$ extends to C_0 -semigroup $(T_{-1}(t))_{t\geq 0}$ on X_{-1} whose generator A_{-1} extends A.

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How does positivity help in obtaining automatic admissibility?

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 \rightarrow We first need to understand the order structure of X_{-1} !

Order on X_{-1}

Let A generate a positive C_0 -semigroup on a Banach lattice X. We define

$$X_{-1}\ni f\geq 0:\Leftrightarrow f\in X_{-1,+}:=\overline{\{f\in X: f\geq 0\}}^{\parallel\,\cdot\,\parallel_{-1}}.$$

$$X_{-1} \ni f \ge 0 : \Leftrightarrow f \in X_{-1,+} := \overline{\{f \in X : f \ge 0\}}^{\|\cdot\|_{-1}}.$$

On
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is associated with the system $\dot{x}(\tau) = Ax(\tau), x(0) = x_0$, where

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$$\begin{split} X_{-1} &= \{g \in \mathcal{D}(0,1)': g = \partial f \text{ for some } f \in X\}, \\ X_{-1,+} &= \{g \in \mathcal{D}(0,1)': g = \partial f \text{ for some increasing } f \in X\}. \end{split}$$

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$$X_{-1} \ni f \ge 0 : \Leftrightarrow f \in X_{-1,+} := \overline{\{f \in X : f \ge 0\}}^{\|\cdot\|_{-1}}.$$

On $X=\{f\in C[0,1]:f(1)=0\}$, the PDE

$$x_{\tau}(\tau, s) = x_{s}(\tau, s)$$
 $s \in [0, 1], \tau \ge 0,$
 $x(0, s) = x(s)$ $s \in [0, 1],$
 $x(\tau, 1) = 0$ $\tau \ge 0$

is associated with the system $\dot{x}(\tau) = Ax(\tau), x(0) = x_0$, where

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In general, X_{-1} is a ordered Banach space with a normal cone but not a Banach lattice.

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De-tour to order properties of X_{-1}

Let A: generate positive C_0 -semigroup on X (Banach lattice) with $0 \in \rho(A)$,

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Order properties of X preserved by X_{-1} :

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Order properties of span $X_{-1,+}$

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X has order continuous norm $\Rightarrow \operatorname{span} X_{-1,+}$ is also a Banach lattice!

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Is $\operatorname{span} X_{-1,+}$ a Banach lattice if X doesn't have order continuous norm?

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Some related results²

Let $k \in \mathbb{N}$ and $p \in (1, \infty)$. Then $\operatorname{span} W^{-k,p}(\Omega)_+$ is a KB-space if $\Omega = \mathbb{R}^d$ or (a,b).

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 \boldsymbol{B} is called zero-class C-admissible if

$$\Phi_{\tau}: u \mapsto \int_{0}^{\tau} T_{-1}(\tau - s)Bu(s) \, ds$$

satisfies $\lim_{\tau\downarrow 0} \|\Phi_{\tau}\|_{\mathrm{C}([0,\tau],U)\to X} = 0$.

 $\begin{array}{ll}A: \ \ {\rm generator}\ {\rm of}\ C_0\mbox{-semigroup}\\ (T(t))_{t\geq 0}\ \mbox{on Banach space}\ X\end{array}$

 $B:\ U \xrightarrow{\mathsf{bounded}} X_{-1}$ (Banach space U)

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Theorem (Batkai, Jacob, Voigt, & Wintermayr)

Sufficient: U=X is AM-space, $(T(t))_{t\geq 0}$ and B are positive, and $\mathbf{r}(A^{-1}B)<1$.

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On
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$$f \mapsto B_1 f := \int_0^1 f(s) \, ds \cdot \mu \quad \& \quad f \mapsto B_2 f := hf$$

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On $X = \{ f \in C[0,1] : f(1) = 0 \}$, consider

$$D(A) = \{ f \in C^1[0,1] : f(1) = f'(1) = 0 \}, \quad Af := f'.$$

Let μ : finite continuous positive Borel measure on (0,1) and $h \in L^1(0,1)$. Then

$$f \mapsto B_1 f := \int_0^1 f(s) \, ds \cdot \mu \quad \& \quad f \mapsto B_2 f := hf$$

lie in $\mathcal{L}(X,X_{-1})$, $B_1(B_X)\subseteq [-\mu,\mu]$ & $B_2(B_X)\subseteq [-\left|h\right|,\left|h\right|]$.

 ${\it B}$ is called zero-class C-admissible if

$$\Phi_{\tau}: u \mapsto \int_0^{\tau} T_{-1}(\tau - s) Bu(s) \, ds$$

satisfies $\lim_{\tau\downarrow 0} \|\Phi_{\tau}\|_{\mathrm{C}([0,\tau],U)\to X} = 0$.

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Thus, B_i is zero-class C-admissible $\Rightarrow A_{-1} + B_i$ generates C_0 -semigroup on X.

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$$\dot{x}(\tau) = Ax(\tau), \quad x(0) = x_0$$

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How does positivity help in obtaining automatic admissibility?

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When does positivity imply L^1 -admissibility?

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Sufficient: X: Banach lattice, Y: AL-space, and $(T(t))_{t\geq 0} \ \& \ C$: positive.

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Hence, C is L^1 -admissible.

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$$\exists \ \lambda : \left(G_{\big|_{\ker(\lambda - A_m)}} \right)^{-1} \in \mathcal{L}(\partial X, X)_+, \text{ and } \Phi : X \xrightarrow{\text{positive}} \partial X.$$

Let X: Banach lattice, U: AM-space, and suppose

 $A: \ ext{generator of positive} \ C_0 ext{-semigroup} \ (T(t))_{t\geq 0} \ ext{on} \ X \ ext{and} \ B: U \xrightarrow{ ext{positive}} X_{-1}.$ Wlog, $\{\lambda\in\mathbb{C}: \operatorname{Re}\lambda\geq 0\}\subseteq \rho(A).$

Theorem (Batkai, Jacob, Voigt, & Wintermayr)

If
$$U=X$$
 and $\operatorname{r}(A^{-1}B)<1$, then

$$D(A_B) := \{ f \in X : (A_{-1} + B)f \in X \}, \qquad A_B := (A_{-1} + B)_{|_X}$$

generates a positive C_0 -semigroup on X.

Theorem (Barbieri & Engel)

If $C: X \xrightarrow{\operatorname{positive}} U$ and $\operatorname{r}(CA^{-1}B) < 1$, then

$$D\left(A_{BC}\right):=\{f\in X:(A_{-1}+BC)f\in X\},\qquad A_{BC}:=\left(A_{-1}+BC\right)_{\big|_{X}}$$

generates a positive C_0 -semigroup on X.

Application: Let A_m : differential operator with maximal domain on a Banach lattice X, $G:D(A_m) \xrightarrow{\text{onto}} \partial X$ (AM-space with unit) such that

$$\exists \ \lambda : \left(G_{\big|_{\ker(\lambda - A_m)}} \right)^{-1} \in \mathcal{L}(\partial X, X)_+, \text{ and } \Phi : X \xrightarrow{\text{positive}} \partial X. \text{ If } A_m\big|_{\ker G} \text{ generates a positive semigroup on } X, \text{ then so does } A_m\big|_{\ker(G - \Phi)}.$$

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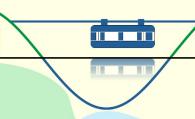


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ISem29 **Eventual Positivity**

Lecturers

Sahiba Arora Jochen Glück Ionathan Mui



Lectures

Oct 2025 -Feb 2026

Projects

Feb 2026 -Jun 2026

Workshop

8th - 12th Jun 2026



♥ Wuppertal