A CHARACTERIZATION OF THE GENERATORS OF ANALYTIC $C_0$-SEMIGROUPS IN THE CLASS OF SCALAR TYPE SPECTRAL OPERATORS

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To my beloved grandmothers, Polina Khokhmovich-Ryklina and Berta Krasnova-Ryklina

In the class of scalar type spectral operators in a complex Banach space, a characterization of the generators of analytic $C_0$-semigroups in terms of the analytic vectors of the operators is found.

1. Introduction

Let $A$ be a linear operator in a Banach space $X$ with norm $\| \cdot \|$,  

$$C^\infty (A) \triangleq \bigcap_{n=0}^{\infty} D(A^n), \quad (1.1)$$

and $0 \leq \beta < \infty$.

The sets of vectors 

$$\mathcal{E}^{|\beta|} (A) \triangleq \{ f \in C^\infty (A) \mid \exists \alpha > 0, \exists c > 0 : \| A^n f \| \leq c \alpha^n [n!]^\beta, \ n = 0, 1, \ldots \},$$

$$\mathcal{E}^{(\beta)} (A) \triangleq \{ f \in C^\infty (A) \mid \forall \alpha > 0 \exists c > 0 : \| A^n f \| \leq c \alpha^n [n!]^\beta, \ n = 0, 1, \ldots \} \quad (1.2)$$

are called the $\beta$th-order Gevrey classes of the operator $A$ of Roumieu’s and Beurling’s types, respectively.

In particular, $\mathcal{E}^{(1)} (A)$ and $\mathcal{E}^{(1)} (A)$ are, correspondingly, the celebrated classes of analytic and entire vectors [6, 17].

Obviously,

$$\mathcal{E}^{(1)} (A) \subseteq \mathcal{E}^{[1]} (A). \quad (1.3)$$

In [7, 8] and later in [19, 20], it was established that, for a selfadjoint nonpositive operator $A$ in a complex Hilbert space $H$, 

$$\mathcal{E}^{(1)} (A) = \bigcup_{t>0} R(e^{tA}), \quad \mathcal{E}^{[1]} (A) = \bigcap_{t>0} R(e^{tA}), \quad (1.4)$$
where $R(\cdot)$ is the range of an operator, the exponentials understood in the sense of the operational calculus (o.c.) for normal operators

$$e^{tA} := \int_C e^{t\lambda} dE_A(\lambda), \quad t > 0,$$

$E_A(\cdot)$ is the operator’s resolution of the identity (see, e.g., [3, 18]).

In [9], it was proved that the second equality in (1.4) holds in a more general case, namely, when $A$ generates an analytic $C_0$-semigroup $\{e^{tA} \mid t \geq 0\}$ in a complex Banach space $X$.

Later, in [12], it was demonstrated that, in the class of normal operators in a complex Hilbert space, each of the equalities (1.4) characterizes the generators of the analytic semigroups.

The purpose of the present paper is to stretch out the results of [12] to the case of scalar type spectral operators in a complex Banach space.

It is absolutely fair of the reader to anticipate that abandoning the comforts of a Hilbert space would inevitably require introducing new approaches and techniques.

2. Preliminaries

Henceforth, unless specified otherwise, $A$ is a scalar type spectral operator in a complex Banach space $X$ with norm $\| \cdot \|$ and $E_A(\cdot)$ is its spectral measure (s.m.) (the resolution of the identity), the operator’s spectrum $\sigma(A)$ being the support for the latter [1, 4].

Note that, in a Hilbert space, the scalar type spectral operators are those similar to the normal ones [21].

For such operators, there has been developed an o.c. for complex-valued Borel measurable functions on $\mathbb{C}$ [1, 4], $F(\cdot)$ being such a function, a new scalar type spectral operator,

$$F(A) = \int_C F(\lambda) dE_A(\lambda),$$

is defined as follows:

$$F(A)f := \lim_{n \to \infty} F_n(A)f, \quad f \in D(F(A)),$$

$$D(F(A)) := \left\{ f \in X \mid \lim_{n \to \infty} F_n(A)f \text{ exists} \right\},$$

$D(\cdot)$ is the domain of an operator, where

$$F_n(\cdot) := F(\cdot)\chi_{\{\lambda \in \mathbb{C} \mid |F(\lambda)| \leq n\}}(\cdot), \quad n = 1, 2, \ldots,$$

$\chi_\alpha(\cdot)$ is the characteristic function of a set $\alpha$, and

$$F_n(A) := \int_C F_n(\lambda) dE_A(\lambda), \quad n = 1, 2, \ldots,$$
being the integrals of bounded Borel measurable functions on \( \mathbb{C} \), are bounded scalar type spectral operators on \( X \) defined in the same manner as for normal operators (see, e.g., [3, 18]).

The properties of the s.m., \( E_A(\cdot) \), and the o.c. underlying the entire subsequent argument are exhaustively delineated in [1, 4]. We just observe here that, due to its strong countable additivity, the s.m. \( E_A(\cdot) \) is bounded, that is, there is an \( M > 0 \) such that, for any Borel set \( \delta \),

\[
\|E_A(\delta)\| \leq M,
\]  

(2.5)

see [2].

Observe that, in (2.5), the notation \( \| \cdot \| \) was used to designate the norm in the space of bounded linear operators on \( X \). We will adhere to this rather common economy of symbols in what follows, adopting the same notation for the norm in the dual space \( X^* \) as well.

With \( F(\cdot) \) being an arbitrary complex-valued Borel measurable function on \( \mathbb{C} \), for any \( f \in D(F(A)) \), \( g^* \in X^* \) and arbitrary Borel sets \( \delta \subseteq \sigma \), we have (see [2])

\[
\int_{\sigma} |F(\lambda)| \, d\nu(f,g^*,\lambda) 
\]

\[
\leq 4 \sup_{\delta \subseteq \sigma} \left| \int_{\delta} F(\lambda) d\langle E_A(\lambda)f,g^*\rangle \right| 
\]

\[
= 4 \sup_{\delta \subseteq \sigma} \left| \int_{\sigma} \chi_{\delta}(\lambda) F(\lambda) d\langle E_A(\lambda)f,g^*\rangle \right| \quad \text{(by the properties of the o.c.)} 
\]

\[
= 4 \sup_{\delta \subseteq \sigma} \left| \left\langle \int_{\sigma} \chi_{\delta}(\lambda) F(\lambda) dE_A(\lambda)f,g^* \right\rangle \right| \quad \text{(by the properties of the o.c.)} 
\]

\[
= 4 \sup_{\delta \subseteq \sigma} \left| \langle E_A(\delta) E_A(\sigma) F(A) f \rangle \right| \quad \text{(by (2.5))} 
\]

\[
\leq 4 \sup_{\delta \subseteq \sigma} \|E_A(\delta) E_A(\sigma) F(A) f\| \|g^*\| 
\]

\[
\leq 4 \sup_{\delta \subseteq \sigma} \|E_A(\delta)\| \|E_A(\sigma) F(A) f\| \|g^*\| 
\]

\[
\leq 4M \|E_A(\sigma) F(A) f\| \|g^*\| . 
\]

For the reader’s convenience, we reformulate here Proposition 3.1 of [14], heavily relied upon in what follows, which allows to characterize the domains of the Borel measurable functions of a scalar type spectral operator in terms of positive measures (see [14] for a complete proof).

**Proposition 2.1** [14]. Let \( A \) be a scalar type spectral operator in a complex Banach space \( X \) and let \( F(\cdot) \) be a complex-valued Borel measurable function on \( \mathbb{C} \). Then, \( f \in D(F(A)) \) if and only if the following hold:

(i) for any \( g^* \in X^* \),

\[
\int_{\mathbb{C}} |F(\lambda)| \, d\nu(f,g^*,\lambda) < \infty, 
\]  

(2.7)
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(ii)

\[
\sup_{\{g^* \in X^*|\|g^*\|=1\}} \int_{\{\lambda \in \mathbb{C}||F(\lambda)||>n\}} |F(\lambda)| \|F(\lambda)\| d\nu(f, g^*, \lambda) \longrightarrow 0 \quad \text{as } n \longrightarrow \infty.
\] (2.8)

As was shown in [13], a scalar type spectral operator \(A\) in a complex Banach space \(X\) generates an analytic \(C_0\)-semigroup, if and only if, for some real \(\omega\) and \(0 < \theta \leq \pi/2\),

\[
\sigma(A) \subseteq \{\lambda \in \mathbb{C} | \|\arg(\lambda - \omega)\| \geq \frac{\pi}{2} + \theta\},
\] (2.9)

where \(\arg \cdot\) is the principal value of the argument from the interval \((-\pi, \pi]\) (see [15] for generalizations), in which case the semigroup consists of the exponentials

\[
e^{tA} = \int_{\mathbb{C}} e^{t\lambda} dE_A(\lambda), \quad t \geq 0.
\] (2.10)

It is also to be noted that, according to [16], for a scalar type spectral operator \(A\) in a complex Banach space \(X\),

\[
\mathcal{E}^{(1)}(A) \supseteq \bigcup_{t>0} D(e^{t|A|}), \quad \mathcal{E}^{(1)}(A) \supseteq \bigcap_{t>0} D(e^{t|A|}),
\] (2.11)

the inclusions turning into equalities provided the space \(X\) is reflexive.

3. The principal statement

**Theorem 3.1.** Let \(A\) be a scalar type spectral operator in a complex Banach space \(X\). Then, each of equalities (1.4), the operator exponentials \(e^{tA}, t > 0\), defined in the sense of the o.c. for scalar type spectral operators, is necessary and sufficient for \(A\) to be the generator of an analytic \(C_0\)-semigroup.

**Proof**

**Necessity.** We consider the general of \(A\) being a generator of an analytic \(C_0\)-semigroup \(\{e^{tA} | t \geq 0\}\) in a complex Banach space \(X\), without the assumption of \(A\) being a scalar type spectral operator.

First, note that the inclusions

\[
\mathcal{E}^{(1)}(A) \supseteq \bigcup_{t>0} R(e^{tA}), \quad \mathcal{E}^{(1)}(A) \supseteq \bigcap_{t>0} R(e^{tA}),
\] (3.1)
immediately follow from the estimate
\[ \left\| A^n e^{tA} \right\| \leq e^{\omega t} \frac{M^n}{t^n} n!, \quad n = 1, 2, \ldots, t > 0 \tag{3.2} \]
with some positive \( \omega \) and \( M \), known for analytic \( C_0 \)-semigroups (see, e.g., [11]).

We show now that the inverse inclusions hold even in a more general case, when \( A \) generates a \( C_0 \)-semigroup \( \{ e^{tA} \mid t \geq 0 \} \) not necessarily analytic.

Let \( f \) be an analytic (entire) vector of the operator \( A \), then, for some (any) \( \delta > 0 \), the power series
\[ \sum_{n=0}^{\infty} \frac{(-A)^n f}{n!} \lambda^n \tag{3.3} \]
converges whenever \( |\lambda| < \delta \).

Formally designating the series by \( e^{\lambda(-A)} f \) and differentiating it termwise, with the closedness of \( A \) in view, we obtain
\[ e^{\lambda(-A)} f \in D(A), \quad \frac{d}{d\lambda} e^{\lambda(-A)} f = -A e^{\lambda(-A)} f, \quad |\lambda| < \delta. \tag{3.4} \]

Considering that for any \( g \in D(A) \),
\[ \frac{d}{dt} e^{tA} g = Ae^{tA} g = e^{tA} Ag, \quad t \geq 0, \tag{3.5} \]
(see [5, 10]), we have, for all \( 0 \leq t < \delta \),
\[ \frac{d}{dt} e^{tA} e^{t(-A)} f = \frac{d}{dt} e^{As} e^{t(-A)} f \big|_{s=t} + e^{At} \frac{d}{dt} e^{t(-A)} f \\
= Ae^{tA} e^{t(-A)} f + e^{At} (-A e^{t(-A)} f) \\
= Ae^{At} e^{-At} f - Ae^{At} e^{-At} f = 0. \tag{3.6} \]

This implies that, for all \( 0 \leq t < \delta \),
\[ e^{tA} e^{t(-A)} f = e^{As} e^{t(-A)} f \big|_{s=0} = f. \tag{3.7} \]

Therefore,
\[ \mathcal{E}^{(1)}(A) \subseteq \bigcup_{t>0} R(e^{At}) \left( \mathcal{E}^{(1)}(A) \subseteq \bigcap_{t>0} R(e^{At}) \right). \tag{3.8} \]

**Sufficiency.** We prove this part by contrapositive.
As was noted in Section 2, for a scalar type spectral operator $A$, its being the generator of an analytic $C_0$-semigroup is equivalent to inclusion (2.9) with some real $\omega$ and $0 < \theta \leq \pi/2$.

Hence, as is easily seen, the negation of the fact that $A$ generates an analytic $C_0$-semigroup implies that for any $b > 0$, the set

$$\{ \lambda \in \mathbb{C} | \mathrm{Re} \lambda \leq -b | \mathrm{Im} \lambda | \}$$

is unbounded.

In particular, for any natural $n$, the set

$$\{ \lambda \in \mathbb{C} | \mathrm{Re} \lambda \leq -\frac{1}{n^2} | \mathrm{Im} \lambda | \}$$

is unbounded.

Hence, we can choose a sequence of points of the complex plane $\{ \lambda_n \}_{n=1}^{\infty}$ in the following way:

$$\lambda_n \in \sigma(A), \quad n = 1, 2, \ldots ;$$

$$\mathrm{Re} \lambda_n > -\frac{1}{n^2} | \mathrm{Im} \lambda |, \quad n = 1, 2, \ldots ;$$

$$\lambda_0 := 0, \quad | \lambda_n | > \max \{ n, | \lambda_{n-1} | \}, \quad n = 1, 2, \ldots .$$

The latter, in particular, implies that the points $\lambda_n$ are distinct:

$$\lambda_i \neq \lambda_j, \quad i \neq j.$$

Since the set

$$\{ \lambda \in \mathbb{C} | \mathrm{Re} \lambda > -\frac{1}{n^2} | \mathrm{Im} \lambda | \}$$

is open in $\mathbb{C}$ for any $n = 1, 2, \ldots$, there exists such an $\varepsilon_n > 0$ that this set contains together with the point $\lambda_n$ the open disk centered at $\lambda_n$:

$$\Delta_n = \{ \lambda \in \mathbb{C} | | \lambda - \lambda_n | < \varepsilon_n \},$$

that is, for any $\lambda \in \Delta_n$,

$$\mathrm{Re} \lambda > -\frac{1}{n^2} | \mathrm{Im} \lambda |,$n = 1, 2, \ldots ;$$

$$| \lambda | > \max \{ n, | \lambda_{n-1} | \} .$$

Moreover, since the points $\lambda_n$ are distinct, we can regard that the radii of the disks, $\varepsilon_n$, are chosen to be small enough so that

$$0 < \varepsilon_n < \frac{1}{n}, \quad n = 1, 2, \ldots ;$$

$$\Delta_i \cap \Delta_j = \emptyset, \quad i \neq j \quad \text{(the disks are pairwise disjoint).}$$
Note that, by the properties of the s.m., the latter implies that the subspaces $E_A(\Delta_n)X$, $n = 1,2,\ldots$, are nontrivial, since $\Delta_n \cap \sigma(A) \neq \emptyset$ and $\Delta_n$ is open and
\[ E_A(\Delta_i)E_A(\Delta_j) = 0, \quad i \neq j. \quad (3.17) \]
Thus, choosing a unit vector $e_n$ in each subspace $E_A(\Delta_n)X$, we obtain a vector sequence such that
\[ E_A(\Delta_i)e_j = \delta_{ij}e_i \quad (3.18) \]
($\delta_{ij}$ is the Kronecker delta symbol).

The latter, in particular, implies that the vectors $\{e_1,e_2,\ldots\}$ are linearly independent and that
\[ d_n := \text{dist}(e_n,\text{span}(\{e_k \mid k \in \mathbb{N}, k \neq n\})) > 0, \quad n = 1,2,\ldots \quad (3.19) \]
Furthermore,
\[ d_n \not\rightarrow 0 \quad n \rightarrow \infty. \quad (3.20) \]
Indeed, assuming the opposite, $d_n \rightarrow 0$ as $n \rightarrow \infty$, would imply that, for any $n = 1,2,\ldots$, there is an $f_n \in \text{span}(\{e_k \mid k \in \mathbb{N}, k \neq n\})$ such that $\|e_n - f_n\| < d_n + 1/n$, whence $e_n = E_A(\Delta_n)(e_n - f_n) \rightarrow 0$, which is a contradiction.

Therefore, there is a positive $\varepsilon$ such that
\[ d_n \geq \varepsilon, \quad n = 1,2,\ldots \quad (3.21) \]
As follows from the Hahn-Banach theorem, for each $n = 1,2,\ldots$, there is an $e_n^* \in X^*$ such that
\[ \|e_n^*\| = 1, \quad \langle e_i,e_j^* \rangle = \delta_{ij}d_i. \quad (3.22) \]
Let
\[ g^* := \sum_{n=1}^{\infty} \frac{1}{n^2}e_n^*. \quad (3.23) \]
On one hand, for any $n = 1,2,\ldots$, \[ v(e_n,g^*,\Delta_n) \geq |\langle E_A(\Delta_n)e_n,g^* \rangle| \quad (\text{by (3.18)}) \]
\[ = |\langle e_n,g^* \rangle| = \frac{d_n}{n^2} \quad \text{(by (3.21))} \]
\[ \geq \frac{\varepsilon}{n^2}. \]
On the other hand, for any $n = 1, 2, \ldots$,

$$
\nu(e_n, g^*, \Delta_n) \quad (\delta \text{ being an arbitrary Borel subset of } \Delta_n, \ [2])
$$

$$
\leq 4 \sup_{\delta} | \langle E_A(\delta) e_n, g^* \rangle | \leq 4 \sup_{\delta} ||E_A(\delta)|| ||e_n|| ||g^*|| \quad \text{(by (2.5))} \quad (3.25)
$$

$$
\leq 4M ||g^*||.
$$

Concerning the sequence of the real parts, $\{\Re \lambda_n\}_{n=1}^\infty$, there are two possibilities: it is either bounded below, or not. We consider each of them separately.

First, assume that the sequence $\{\Re \lambda_n\}_{n=1}^\infty$ is bounded below, that is, there is such an $\omega > 0$ that

$$
\Re \lambda_n \geq \omega, \quad n = 1, 2, \ldots \quad (3.26)
$$

Observe that this fact immediately implies that the operators $e^{-tA}$, $t > 0$, are bounded and, thus, defined on the entire $X$ $[1, 4]$.

Therefore, $R(e^{tA}) = D(e^{-tA}) = X$, $t > 0$.

Let

$$
f := \sum_{n=1}^{\infty} \frac{1}{n^2} e_n. \quad (3.27)
$$

As can be easily deduced from (3.17),

$$
E_A(\Delta_n) f = \frac{1}{n^2} e_n, \quad n = 1, 2, \ldots,
$$

$$
E_A \left( \bigcup_{n=1}^{\infty} \Delta_n \right) f = f. \quad (3.28)
$$

For an arbitrary $t > 0$, we have

$$
\int_C e^{t|\lambda|} d\nu(f, g^*, \lambda) \quad \text{by (3.28);} \quad \text{by (3.28);}
$$

$$
= \int_C e^{t|\lambda|} d\nu \left( E_A \left( \bigcup_{n=1}^{\infty} \Delta_n \right) f, g^*, \lambda \right) \quad \text{(by the properties of the o.c.)}
$$

$$
= \int_{\bigcup_{n=1}^{\infty} \Delta_n} e^{t|\lambda|} d\nu(E_A(\Delta_n) f, g^*, \lambda)
$$

$$
= \sum_{n=1}^{\infty} \int_{\Delta_n} e^{t|\lambda|} d\nu(E_A(\Delta_n) f, g^*, \lambda) \quad \text{(by (3.28))}
$$

$$
= \sum_{n=1}^{\infty} \frac{1}{n^2} \int_{\Delta_n} e^{t|\lambda|} d\nu(e_n, g^*, \lambda) \quad \text{for } \lambda \in \Delta_n, \ (by \ (3.15), |\lambda| \geq n)
$$

$$
\geq \sum_{n=1}^{\infty} \frac{1}{n^2} e^{t n} \nu(f, g^*, \Delta_n) \quad \text{(by (3.24))}
$$

$$
\geq \sum_{n=1}^{\infty} \frac{\epsilon e^{t n}}{n^4} = \infty.
$$
This, by [14, Proposition 3.1], implies that
\[ f \notin \bigcup_{r>0} D(e^{r|A|}). \]  
(3.30)

Then, by (2.11), moreover,
\[ f \notin \mathcal{C}^{(1)}(A). \]  
(3.31)

Therefore, equalities (1.4) do not hold.

Now, suppose that the sequence \( \{\text{Re}\lambda_n\}_{n=1}^{\infty} \) is unbounded below, that is, there is a subsequence \( \{\text{Re}\lambda_{n(k)}\}_{k=1}^{\infty} \) \( (k \leq n(k)) \) such that
\[ \text{Re}\lambda_{n(k)} \rightarrow -\infty \quad \text{as } k \rightarrow \infty. \]  
(3.32)

Without the loss of generality, we can regard that
\[ \text{Re}\lambda_{n(k)} \leq -k, \quad k = 1, 2, \ldots \]  
(3.33)

Let
\[ f := \sum_{k=1}^{\infty} e^{k\text{Re}\lambda_{n(k)}} e_{n(k)}. \]  
(3.34)

Similarly to (3.17), we have
\[ E_A(\Delta_{n(k)}) f = e^{k\text{Re}\lambda_{n(k)}} e_{n(k)}, \quad n = 1, 2, \ldots, \]  
\[ E_A \left( \bigcup_{n=1}^{\infty} \Delta_{n(k)} \right) f = f. \]  
(3.35)

For any \( t > 0 \) and an arbitrary \( g^* \in X^* \),
\[
\int_{\mathbb{C}} e^{-t\text{Re}\lambda} dv(f, g^*, \lambda) \\
= \int_{\bigcup_{k=1}^{\infty} \Delta_{n(k)}} e^{-t\text{Re}\lambda} dv(f, g^*, \lambda) \quad \text{(by the properties of the o.c.)} \\
= \sum_{k=1}^{\infty} \int_{\Delta_{n(k)}} e^{t|\lambda|} dv(E_A(\Delta_{n(k)}) f, g^*, \lambda) \quad \text{(by (3.35))} \\
= \sum_{k=1}^{\infty} e^{k\text{Re}\lambda_{n(k)}} \int_{\Delta_{n(k)}} e^{-t\text{Re}\lambda} dv(e_{n(k)}, g^*, \lambda) \quad \text{(by (3.16))} \\
\leq \sum_{k=1}^{\infty} e^{k\text{Re}\lambda_{n(k)}} e^{t(-\text{Re}\lambda_{n(k)}+1)} v(e_{n(k)}, g^*, \Delta_{n(k)}) \quad \text{(by (3.25))} \\
\leq 4M ||g^*||t^{\infty} \sum_{k=1}^{\infty} e^{(k-t)\text{Re}\lambda_{n(k)}} < \infty.
\]
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Indeed, for $\lambda \in \Delta_n(k)$, by (3.16), $-\Re \lambda = -\Re \lambda_n(k) + (\Re \lambda_n(k) - \Re \lambda) \leq -\Re \lambda_n(k) + |\lambda_n(k) - \lambda| \leq -\Re \lambda_n(k) + \varepsilon_n(k) \leq -\Re \lambda_n(k) + 1$ and for all natural $k$'s large enough so that $k - t \geq 1$, due to (3.33),

$$e^{(k-t)\Re \lambda_n(k)} \leq e^{-k}.$$ (3.37)

Similarly, for any $t > 0$,

$$\sup_{\{g^* \in X^* \|g^*\| = 1\}} \int_{\{\lambda \in \mathbb{C} \mid e^{-t\Re \lambda} > n\}} e^{-t\Re \lambda} dv(f, g^*, \lambda)$$

$$= \sup_{\{g^* \in X^* \|g^*\| = 1\}} e^t \sum_{k=1}^{\infty} e^{k\Re \lambda_n(k)} \int_{\{\lambda \in \Delta_n(k) \mid e^{-t\Re \lambda} > n\}} e^{-t\Re \lambda} dv(e_n(k), g^*, \lambda)$$

$$\leq e^t \sum_{k=1}^{\infty} e^{(k-t)\Re \lambda_n(k)} \sup_{\{g^* \in X^* \|g^*\| = 1\}} \nu(f, g^*, \{\lambda \in \Delta_n(k) \mid e^{-t\Re \lambda} > n\}) \text{ (by (2.6))}$$

$$\leq e^t \sum_{k=1}^{\infty} e^{(k-t)\Re \lambda_n(k)} \sup_{\{g^* \in X^* \|g^*\| = 1\}} 4M\|E_A(\{\lambda \in \Delta_n(k) \mid e^{-t\Re \lambda} > n\}) f\| \|g^*\|$$

(by the strong continuity of the s.m. $\rightarrow 0$ as $n \rightarrow \infty$).

(3.38)

According to [14, Proposition 3.1], (3.36) and (3.38) imply that

$$f \in \bigcap_{t>0} D(e^{-tA}) = \bigcap_{t>0} R(e^{tA}).$$ (3.39)

However, for an arbitrary $t > 0$, we have

$$\int_{\mathbb{C}} e^{t|\lambda|} dv(f, g^*, \lambda)$$

$$= \sum_{k=1}^{\infty} e^{k\Re \lambda_n(k)} \int_{\Delta_n(k)} e^{t|\lambda|} dv(e_n(k), g^*, \lambda) \text{ (by the properties of the o.c. and (3.35))}$$

$$\geq \sum_{k=1}^{\infty} e^{k\Re \lambda_n(k)} e^{-tn(k)^2(\Re \lambda_n(k) + 1)} dv(e_n(k), g^*, \Delta_n(k)) \text{ (by (3.15) and (3.16))}$$

$$= \sum_{k=1}^{\infty} e^{-tn(k)^2} e^{(tn(k)^2 - k)(-\Re \lambda_n(k))} dv(e_n(k), g^*, \Delta_n(k)) \text{ (by (3.24))}$$

$$\geq \sum_{k=1}^{\infty} e^{-tn(k)^2} e^{(tn(k)^2 - k)(-\Re \lambda_n(k))} \frac{e}{n(k)^2} = \infty.$$ (3.40)
Indeed, for $\lambda \in \Delta_n(k)$, by (3.15) and (3.16), $|\lambda| \geq |\text{Im} \lambda| \geq -n(k)^2 \text{Re} \lambda \geq -n(k)^2 (\text{Re} \lambda_n(k) + |\text{Re} \lambda - \text{Re} \lambda_n(k)|) \geq -n(k)^2 (\text{Re} \lambda_n(k) + 1)$, and for all natural $k$’s large enough so that $tn(k)^2 - k > 0$, due to (3.33), we have

$$e^{-tn(k)^2} e^{(tn(k)^2 - k)(-\text{Re} \lambda_n(k))} \frac{e}{n(k)^2} \geq \frac{e^{-tn(k)^2 - kn(k)}}{n(k)^2} \rightarrow \infty, \quad \text{as } k \rightarrow \infty. \quad (3.41)$$

Whence, by [14, Proposition 3.1], we infer that $f \not\in \bigcup_{t>0} D(e^{t|A|})$. Then, by (2.11), moreover $f \not\in \mathcal{E}^{(1)}(A)$. Therefore, equalities (1.4) do not hold in this case either.

With all the possibilities concerning $\{\text{Re} \lambda_n\}_{n=1}^\infty$ having been analyzed, we conclude that the sufficiency part has been proved by contrapositive. \qed

References

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As a multidisciplinary field, financial engineering is becoming increasingly important in today’s economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems).

This special issue will include (but not be limited to) the following topics:

- **Computational methods**: artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning
- **Application fields**: asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects**: decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

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