

RESEARCH ARTICLE

Abstract Volterra Relation

A. Viselter and S. Kantorovitz*

Communicated by Jerome A. Goldstein

Abstract

The abstract Volterra relation is the relation $VD(S) \subseteq D(S)$, $SV - VS \subseteq V^2$, satisfied by a closed operator S and a bounded operator V over some complex Banach space X . Results of several articles of the second author are extended from the case of S bounded to the general case. These include results on similarity, quasi-affinity, C^n -classification, and growth of related semigroups.

Keywords: Volterra commutation relation, semigroups of operators, holomorphic semigroups, boundary group, similarity, quasi affinity, fractional powers of operators.

AMS Classification: 47D03.

Introduction

This article deals with various settings of the abstract Volterra relation, which is the relation

$$VD(S) \subseteq D(S), \quad SV - VS \subseteq V^2,$$

satisfied by a closed operator S and a bounded operator V over some complex Banach space X .

Our first case is of an unbounded Volterra systems, which is a system $\{S_n, V_n: 1 \leq n \leq N\}$, in which for all n , the pair (S_n, V_n) satisfies the Volterra relation, plus a few additional requirements. This setting is motivated by the classical example, in which $X = L^p([0, \infty)^N)$ (for $1 < p < \infty$ fixed), $S_n: f(x) \mapsto x_n f(x)$, and V_n is the “weighted Volterra operator”

$$(V_n f)(x) = \int_0^{x_n} e^{-\varepsilon(x_n - t)} f(x_1, \dots, x_{n-1}, t, x_{n+1}, \dots, x_N) dt$$

for some $\varepsilon > 0$ (see Example 4.2). For $\zeta \in \mathbb{C}^N$, we set $T_\zeta := S + \sum_{n=1}^N \zeta_n V_n$, where $S = \sum_{n=1}^N S_n$. The operators iT_ζ generate a C_0 -group, denoted by $T_\zeta(\cdot)$. Among our results in this case, we prove that for fixed $t \in \mathbb{R}$, $T_\zeta(t)$ is an entire function of $\zeta \in \mathbb{C}^N$; we find an upper bound for the growth of $\|T_\zeta(t)\|$; we prove that for $\alpha, \zeta \in \mathbb{C}^N$ with $Re(\alpha) = Re(\zeta)$, T_α and T_ζ are similar, and that

*This paper is based on the first author’s master’s thesis, written under the direction of the second author at Bar Ilan University, Israel, in 2004.

T_ζ is of class $C^{n+m_1+\dots+m_N}$ for S of class C^n and $\zeta \in \mathbb{C}^N$ with $(\forall 1 \leq k \leq N)$ $|Re(\zeta_k)| \leq m_k$.

In our second case, based on two alternative standing hypothesis, S is a closed operator, $V \in B(X)$ is injective and (S, V) satisfy the Volterra relation. Moreover, $-A := -V^{-1}$ either satisfies $(0, \infty) \subseteq \rho(-A)$ and $\sup_{\lambda > 0} \|\lambda R(\lambda; -A)\| < \infty$, or is the generator of a uniformly bounded C_0 -semigroup. The former is motivated by Example 4.3, in which $X = L^p(0, \infty)$ ($1 \leq p < \infty$ fixed), $S: f(x) \mapsto -xf(x)$, and $A = \varepsilon I - \frac{d}{dx}$ for some $\varepsilon > 0$ (with a suitable domain of definition). Instead of using similarity, we use the weaker relation of quasi-affinity (B is a quasi-affine transform of A if $QA \subseteq BQ$ for some injective $Q \in B(X)$). We prove that for $\frac{1}{2} \leq \alpha < 1$ or $0 < \alpha < 1$, respectively, and $t \geq 0$, \tilde{S} is a quasi-affine transform of $\tilde{S} + tV^\alpha$, and $\tilde{S} - tV^\alpha$ is a quasi-affine transform of \tilde{S} , where V^α is Balakrishnan's fractional power and \tilde{S} is either a restriction of S to some known manifold of X or S itself, respectively. In addition, for all $\zeta, \beta \in \mathbb{C}$ with $1 < Re(\beta)$, $S + \zeta V^\beta$ is similar to S . Following the first case, we also extend this one to unbounded Volterra systems.

1. Preliminaries

Throughout this paper, X will denote a complex Banach space.

Let S be a closed operator over X with domain $D(S)$, and $V \in B(X)$ such that

$$VD(S) \subseteq D(S). \quad (1.1)$$

When this is the case, the Lie product operator $[S, V] := SV - VS$ satisfies $D([S, V]) = D(S)$. When (1.1) is true, we say that S and V satisfy the *abstract Volterra relation* if

$$[S, V] \subseteq V^2.$$

The reader of this article is assumed to be familiar with the basic theory of semigroups of operators, that can be found in the first chapters of [5]. The second chapter of this article is based on the results of [6], chapter 11 and [9], that are generalized in the spirit of [7]. The third chapter is a generalization of [8].

We begin with some preliminaries concerning regular semigroups.

Notation 1.1. For $\zeta \in \mathbb{C}$, we use the notations $\xi = Re(\zeta)$, $\eta = Im(\zeta)$.

Definition 1.2. A *regular* semigroup is a C_0 -semigroup holomorphic in \mathbb{C}^+ , which is bounded in the rectangle $Q := \{\zeta \in \mathbb{C}: 0 < \xi \leq 1, |\eta| \leq 1\}$. We set

$$\nu := \sup_{\zeta \in Q} \log \|V(\zeta)\|.$$

Then $0 \leq \nu < \infty$.

Theorem 1.3. *Let $V(\cdot)$ be a regular semigroup. Then for each $\eta \in \mathbb{R}$, $V(\xi + i\eta)$ converges strongly as $\xi \rightarrow 0^+$ to a bounded operator, $V(i\eta)$, with the following properties:*

- (1) $\{V(i\eta) : \eta \in \mathbb{R}\}$ is a C_0 -group.
- (2) $V(i\eta)$ commutes with $V(\zeta)$ for all $\eta \in \mathbb{R}$, $\zeta \in \mathbb{C}^+$.
- (3) $V(\xi + i\eta) = V(\xi)V(i\eta)$ for all $\xi > 0$, $\eta \in \mathbb{R}$.
- (4) $V(\cdot)$ is of exponential type $\leq \nu$, that is, there exists a constant $K > 0$ such that $\|V(\zeta)\| \leq Ke^{\nu|\zeta|}$ for all $\zeta \in \overline{\mathbb{C}^+}$.

Proof. Theorem 17.9.1 from [4].

Definition 1.4. ([4], page 235) Let $V(\cdot)$ be a regular semigroup. The *Nörlund function* of $V(\cdot)$, $\gamma(\cdot)$, is given by

$$(\forall \xi > 0) \quad \gamma(\xi) := \limsup_{|\eta| \rightarrow \infty} |\eta|^{-1} \log \|V(\xi + i\eta)\|.$$

Let (α_0, α_1) be the largest α -interval such that the equation

$$\gamma(\xi) = \frac{\pi}{2\alpha}$$

has a (necessarily unique) solution for all $0 \leq \alpha_0 < \alpha < \alpha_1 \leq \infty$. The symbols α_0, α_1 will be used in this sense in the rest of the paper.

Lemma 1.5. *Let $V(\cdot)$ be a regular semigroup with $\alpha_1 > 1$. Set $V = V(1)$. Then every (bounded) operator commuting with V commutes with $V(\zeta)$ for all $\zeta \in \overline{\mathbb{C}^+}$.*

Proof. Lemma 2.3 from [9].

Corollary 1.6. *Let $V_i(\cdot)$, $i = 1, 2$ be two regular semigroups with $\alpha_1 > 1$. Set $V_i = V_i(1)$, $i = 1, 2$, and assume that V_1, V_2 commute. Then $V_1(\zeta)$ commutes with $V_2(\lambda)$ for all $\zeta, \lambda \in \overline{\mathbb{C}^+}$.*

We next present some of the basics of Balakrishnan’s fractional powers theory.

Definition 1.7. ([1], (2.1)) Let A be a closed operator over X . Suppose that $(0, \infty) \subseteq \rho(-A)$ and that there exists an $M < \infty$ such that for all $\lambda > 0$,

$$\|\lambda R(\lambda; -A)\| \leq M.$$

In this case we define, for each $\alpha \in \mathbb{C}$ with $0 < \operatorname{Re}(\alpha) < 1$ and $x \in D(A)$,

$$J^\alpha x := \frac{\sin \pi \alpha}{\pi} \int_0^\infty \lambda^{\alpha-1} R(\lambda; -A) A x \, d\lambda$$

(we take the principal value of λ^α , so that λ^α is positive for positive λ).

The operator J^α (with domain $D(A)$) is well-defined, since it is easily seen that the integral above converges absolutely.

This definition can be extended to all α such that $Re(\alpha) > 0$ (see [1], (2.2), (2.3) and (2.4)), to form a family of operators, J^α , $Re(\alpha) > 0$, such that for $0 < Re(\alpha) < 1$, $D(J^\alpha) = D(A)$, and for $n - 1 \leq Re(\alpha) < n$, $n \geq 2$, $D(J^\alpha) = D(A^n)$.

By Lemma 2.1 from [1], J^α is closable for all $\alpha \in \mathbb{C}$ with $Re(\alpha) > 0$, which allows us to define ([1], (2.7))

$$A^\alpha := \overline{J^\alpha}.$$

If A is bounded, $J^\alpha = A^\alpha$ are bounded for all α with $Re(\alpha) > 0$. For more basic properties of the fractional powers, we refer the reader to [1].

We recall that a C_0 -semigroup, $T(\cdot)$, is called *uniformly bounded* if there exists an $M < \infty$ such that for all $t \geq 0$, $\|T(t)\| \leq M$.

We use Balakrishnan's fractional powers under two alternative standing hypothesis:

Standing Hypothesis 1.8. Let X be a complex Banach space.

- (1) A is a closed, densely defined operator, such that $(0, \infty) \subseteq \rho(-A)$ and there exists an $M < \infty$ with

$$(\forall \lambda > 0) \quad \|\lambda R(\lambda; -A)\| \leq M.$$

- (2) $-A$ is the generator of a uniformly-bounded C_0 -semigroup.

Note that (1) means that the assumptions of Definition 1.7 are satisfied by A , plus the fact that A is densely-defined. Moreover, by the Hille-Yoshida Theorem, (2) is more restrictive than (1).

Theorem 1.9. Assume that A satisfies the assumptions of Standing Hypothesis 1.8, (1). Then:

- (1) For $0 < \alpha \leq \frac{1}{2}$, $-A^\alpha$ generates a C_0 -semigroup holomorphic in some sector of \mathbb{C} , that contains the positive real axis.
- (2) For $0 < \alpha \leq \frac{1}{2}$, $(0, \infty) \subseteq \rho(-A^\alpha)$, and for all $\mu > 0$, $x \in X$,

$$(\mu I + A^\alpha)^{-1}x = \frac{\sin \pi \alpha}{\pi} \int_0^\infty R(\lambda; -A) \frac{\lambda^\alpha}{\mu^2 - 2\mu\lambda^\alpha \cos \pi \alpha + \lambda^{2\alpha}} x d\lambda$$

(the integrand is of class $L^1(0, \infty)$).

Suppose that $V \in B(X)$ is injective, such that $A = V^{-1}$. Then:

- (3) For $\alpha \in \mathbb{C}^+$, V^α is injective, and $A^\alpha = (V^\alpha)^{-1}$.

- (4) Let $\alpha \in \mathbb{C}^+$. Assume that $T \in B(X)$ is such that $T, R(\mu; A)$ commute for some $\mu \in \rho(A)$. Then $TA^\alpha \subseteq A^\alpha T$.

If A satisfies the assumptions of Standing Hypothesis 1.8, (2), then (1) and (2) above are true for all $0 < \alpha < 1$, and:

- (5) J^α is closed; in particular, $A^\alpha = J^\alpha$.

Proof. Lemma 3.5, Theorem 5.1, Lemma 6.3 and the beginning of its proof in [1]; the discussion after the proof of Theorem 5.1.2 and Corollaries 5.1.12, (ii) and 5.2.2 in [2]; and the discussion on page 260 and Theorem 1, page 263 in [11].

The following lemma will be used repeatedly in the 3rd chapter.

Lemma 1.10. Let $V, C \in B(X)$ be commuting operators, and let S be a closed operator with domain $D(S)$. Suppose that $VD(S) \subseteq D(S)$ and that $[S, V] \subseteq C$. Then for all $\lambda \in \rho(V)$,

$$R(\lambda; V)D(S) \subseteq D(S)$$

and

$$[S, R(\lambda; V)] \subseteq CR(\lambda; V)^2.$$

Proof. This is the case (a) \Rightarrow (b) in Lemma 12.1 from [6].

2. Unbounded Volterra systems

2.1. General theory

Definition 2.1. An Unbounded Volterra System over a Banach space X is a system $\{S_n, V_n: n = 1, \dots, N\}$, such that:

- (1) For each $n = 1, \dots, N$, iS_n is the generator of the C_0 -group $S_n(t)$.
- (2) For each $1 \leq k, l \leq N$, $t \in \mathbb{R}$, $S_k(t)S_l(t) = S_l(t)S_k(t)$.
- (3) Denote by iS the generator of the C_0 -group $S(t) = S_1(t) \cdots S_N(t)$; then $S = \sum_{n=1}^N S_n$ (defined on $D(S) = \bigcap_{n=1}^N D(S_n)$).
- (4) For each $1 \leq n \leq N$, $V_n \in B(X)$.
- (5) For each $1 \leq k, l \leq N$, $[V_k, V_l] = 0$, $V_k D(S_l) \subseteq D(S_l)$ and $[S_l, V_k] \subseteq \delta_{lk} V_k^2$.

Comment 2.2. The fact that $S(t)$ as defined above is indeed a C_0 -group is a result of 1,2. In this case, it is easy to prove that $\sum_{n=1}^N S_n \subseteq S$. We require equality.

Notation 2.3. For each $\zeta = (\zeta_1, \dots, \zeta_N) \in \mathbb{C}^N$, $0 \leq j \leq N$, we set $T_{\zeta,j} := S + \sum_{k=1}^j \zeta_k V_k$. Let $T_{\zeta,j}(\cdot)$ be the C_0 -group generated by $iT_{\zeta,j}$ (see Theorem 1.38 from [5]). We also set $T_\zeta := T_{\zeta,N}$, $T_\zeta(\cdot) := T_{\zeta,N}(\cdot)$.

Lemma 2.4. Let $S(t)$ be a C_0 -group, whose generator is iS , and let $\{V_n: 1 \leq n \leq N\} \subseteq B(X)$ be such that for each $1 \leq k, l \leq N$, $V_k D(S) \subseteq D(S)$, $[S, V_k] \subseteq V_k^2$, and $[V_k, V_l] = 0$. Then for each $1 \leq n \leq N$, $\rho(V_n)$ contains $i\mathbb{R} \setminus \{0\}$, and if $A \cup B = \{1, 2, \dots, N\}$ and $A \cap B = \emptyset$,

$$(\forall K \in \mathbb{Z}^N, t \in \mathbb{R}) \quad T_K(t) = \prod_{n \in A} (I - itV_n)^{-K_n} S(t) \prod_{n \in B} (I + itV_n)^{K_n}$$

and

$$\|T_K(t)\| \leq \|S(t)\| \prod_{n=1}^N (1 + |t| \|V_n\|)^{|K_n|}.$$

Proof. We will prove by induction on j ($j \leq n$) that if $A \cup B = \{1, \dots, j\}$ and $A \cap B = \emptyset$, then for each $K \in \mathbb{Z}^N$ (equivalently, $K \in \mathbb{Z}^j$),

$$T_{K,j}(t) = \prod_{n \in A} (I - itV_n)^{-K_n} S(t) \prod_{n \in B} (I + itV_n)^{K_n}.$$

For $j = 0$, the proof is trivial, since $T_{\zeta,0} = S$, and so $T_{\zeta,0}(\cdot) = S(\cdot)$. We assume that the claim above is true for some $1 \leq j < N$, and prove its validity for $j + 1$: let $K = (K_1, \dots, K_{j+1})$ be in \mathbb{Z}^{j+1} , and set $S' := T_{K,j}$. Observe that S' actually doesn't depend on K_{j+1} , but only on K_1, \dots, K_j . According to the properties of S, V_1, \dots, V_N , the pair (S', V_{j+1}) satisfies the assumptions of Theorem 1.3 from [9] (used here with $A = -I$ in its notations); therefore, $\rho(V_{j+1})$ contains $i\mathbb{R} \setminus \{0\}$, and since $S' + K_{j+1} V_{j+1} = T_{K,j+1}$, $iT_{K,j+1}$ generates the C_0 -group $T_{K,j+1}(t)$, and we have $T_{K,j+1}(t) = T_{K,j}(t)(I + itV_{j+1})^{K_{j+1}} = (I - itV_{j+1})^{-K_{j+1}} T_{K,j}(t)$. If A, B are as above, and if we assume (without loss of generality) that $j + 1 \in B$, then by the induction assumption (when setting $A' = A, B' = B \setminus \{j + 1\}$) and the first equality in the equation above, we have

$$\begin{aligned} T_{K,j+1}(t) &= \prod_{n \in A'} (I - itV_n)^{-K_n} S(t) \prod_{n \in B'} (I + itV_n)^{K_n} (I + itV_{j+1})^{K_{j+1}} \\ &= \prod_{n \in A} (I - itV_n)^{-K_n} S(t) \prod_{n \in B} (I + itV_n)^{K_n}. \end{aligned}$$

This concludes the proof of the first statement of the Lemma.

To prove the second, set $A := \{1 \leq n \leq N: K_n < 0\}$, $B := \{1 \leq n \leq N: K_n \geq 0\}$. By the first statement, for all $K \in \mathbb{Z}^N$, $\|T_K(t)\| = \|\prod_{n \in A} (I - itV_n)^{|K_n|} S(t) \prod_{n \in B} (I + itV_n)^{|K_n|}\| \leq \|S(t)\| \prod_{n=1}^N (1 + |t| \|V_n\|)^{|K_n|}$, and the proof is complete. ■

Lemma 2.5. *Under the assumptions of an Unbounded Volterra System, for all $\zeta \in \mathbb{C}^N$, $K \in \mathbb{Z}^N$ and $t \in \mathbb{R}$,*

$$T_{\zeta+K}(t) = T_{\zeta}(t) \prod_{n=1}^N (I + itV_n)^{K_n} = \prod_{n=1}^N (I - itV_n)^{-K_n} T_{\zeta}(t).$$

Proof. Let $\zeta \in \mathbb{C}^N$ be given. By using Lemma 2.4 with T_{ζ} instead of S , and noting that for each $K \in \mathbb{Z}^N$, $T_{\zeta} + \sum_{n=1}^N K_n V_n = T_{\zeta+K}$, we have the wanted equality (by first setting $A = \emptyset, B = \{1, 2, \dots, N\}$, then the opposite). ■

Definition 2.6. ([3], page 224) Let G be an open set in \mathbb{C}^N . A function f defined on G with values in X is said to be *analytic* on G if f is continuous, and the first partial derivatives $\partial f / \partial z_i$, $i = 1, 2, \dots, N$, exist at every point of G .

Lemma 2.7. *Under the assumptions of an Unbounded Volterra System, for all $t \in \mathbb{R}$ fixed, $T_{\zeta}(t)$ is an entire function of $\zeta \in \mathbb{C}^N$; moreover, for t in a neighborhood of 0,*

$$(\forall \zeta \in \mathbb{C}^N) \quad T_{\zeta}(t) = S(t) \prod_{n=1}^N (I + itV_n)^{\zeta_n} = \prod_{n=1}^N (I - itV_n)^{-\zeta_n} S(t).$$

Proof. Let $M, \omega \geq 0$ be such that $\|S(t)\| \leq M e^{\omega|t|}$ for each $t \in \mathbb{R}$.

We will prove inductively that for each j , $0 \leq j \leq N$, $T_{\zeta,j}(t)$ is an entire function of the variable $(\zeta_1, \dots, \zeta_j) \in \mathbb{C}^j$ for every $t \in \mathbb{R}$ fixed, that $\|T_{\zeta,j}(t)\| \leq M \cdot \exp(\omega|t| + M|t| \sum_{k=1}^j |\zeta_k| \|V_k\|)$ for each $t \in \mathbb{R}$, $\zeta \in \mathbb{C}^N$ (or $\zeta = (\zeta_1, \dots, \zeta_j) \in \mathbb{C}^j$, equivalently), and that there exists a neighborhood of zero such that for each t in the neighborhood and $\zeta \in \mathbb{C}^N$,

$$T_{\zeta,j}(t) = S(t) \prod_{k=1}^j (I + itV_k)^{\zeta_k} = \prod_{k=1}^j (I - itV_k)^{-\zeta_k} S(t).$$

In particular, those exponentials make sense.

For $j = 0$, since $T_{\zeta,0}(t) = S(t)$, the claims are obvious.

We assume that the claims above are true for some j , $0 \leq j < N$, and prove their validity for $j + 1$. By Definition 2.1, the pair $(T_{\zeta,j}, V_{j+1})$ satisfies the assumptions of Corollary 11.6 from [6] for every fixed $\zeta \in \mathbb{C}^N$. Applying that Corollary (and its proof's inner results), one gets the equality $T_{\zeta,j+1} = \sum_{m=0}^{\infty} U_m(t)(i\zeta_{j+1})^m$, when for each $m \in \mathbb{N}, t \in \mathbb{R}, x \in X$,

$$U_0(t) := T_{\zeta,j}(t), \quad U_m(t)x := \int_0^t T_{\zeta,j}(t-s)V_{j+1}U_{m-1}(s)x \, ds$$

(actually, the functions $\{U_m\}_{m=0}^\infty$ from \mathbb{R} to $B(X)$ depend on $(\zeta_1, \dots, \zeta_j)$, and the precise notation should be $U_{(\zeta_1, \dots, \zeta_j), m}(t)$).

By the induction assumption, since $T_{\zeta, j}$ is an entire function of $(\zeta_1, \dots, \zeta_j) \in \mathbb{C}^j$ for every $t \in \mathbb{R}$ fixed, each of the functions $U_m(t)$ ($m = 0, 1, \dots$) is an entire function of $(\zeta_1, \dots, \zeta_j) \in \mathbb{C}^j$ for every $t \in \mathbb{R}$ fixed. Moreover,

$$\|U_m(t)\| \leq M(M\|V_{j+1}\| |t|)^m \cdot e^{\omega|t| + M|t| \sum_{k=1}^j |\zeta_k| \|V_k\|} / m!$$

(here, $\omega + M \sum_{k=1}^j |\zeta_k| \|V_k\|$ replaces ω in the Corollary). Therefore, for every $t \in \mathbb{R}$ fixed, $\limsup_{m \rightarrow \infty} \|U_m(t)\|^{1/m} = 0$ uniformly for $(\zeta_1, \dots, \zeta_j)$ in every bounded subset of \mathbb{C}^j (since $\sqrt[m]{m!} \rightarrow \infty$ as $m \rightarrow \infty$), and so the series $\sum_{m=0}^\infty U_m(t)(i\zeta_{j+1})^m$ converges uniformly for $(\zeta_1, \dots, \zeta_j)$ in every bounded subset of \mathbb{C}^{j+1} . Thus, $T_{\zeta, j+1}(t)$ is an entire function of the variable $(\zeta_1, \dots, \zeta_j, \zeta_{j+1})$ for every $t \in \mathbb{R}$ fixed. Moreover, by the estimate of $\|U_m(t)\|$ above (and the power-series representation $\exp(a) = \sum_{m=0}^\infty a^m / m!$),

$$\|T_{\zeta, j+1}(t)\| \leq M \cdot e^{\omega|t| + M|t| \sum_{k=1}^{j+1} |\zeta_k| \|V_k\|}.$$

By the induction hypothesis and Corollary 11.6 from [6], there exists a neighborhood of zero such that for all t in that neighborhood and $\zeta \in \mathbb{C}^N$,

$$\begin{aligned} T_{\zeta, j+1}(t) &= T_{\zeta, j}(t)(I + itV_{j+1})^{\zeta_{j+1}} = S(t) \prod_{k=1}^{j+1} (I + itV_k)^{\zeta_k} \\ &= (I - itV_{j+1})^{-\zeta_{j+1}} T_{\zeta, j}(t) = \prod_{k=1}^{j+1} (I - itV_k)^{-\zeta_k} S(t), \end{aligned}$$

as wanted. ■

Definition 2.8. An Unbounded Volterra System $\{S_k, V_k: k = 1, \dots, N\}$ over a Banach space X is said to be *regular* if for each $1 \leq n \leq N$, $V_n(\cdot)$ is a regular C_0 -semigroup with $\alpha_1 > 1$, such that $V_n = V_n(1)$.

In a regular system, the boundary groups $V_n(i\eta)$ exist, and there are positive finite constants ν_n and K_n such that $\|V_n(i\eta)\| \leq K_n \exp(\nu_n |\eta|)$ for all $n = 1, \dots, N$ and $\eta \in \mathbb{R}$. It follows that there exist positive finite constants ν, K such that $\|V_n(i\eta)\| \leq K e^{\nu |\eta|}$ for all n, η .

Theorem 2.9. Let $\{S_k, V_k: k = 1, \dots, N\}$ be an unbounded regular Volterra system, let $\alpha, \zeta \in \mathbb{C}^N$ be such that $\operatorname{Re}(\alpha) = \operatorname{Re}(\zeta)$, and denote $i\eta = \alpha - \zeta$. For $\theta \in \mathbb{R}^N$, we define $Q_\theta = \prod_{n=1}^N V_n(i\theta_n)$. Then

$$T_\alpha = Q_\eta^{-1} T_\zeta Q_\eta$$

(that is, T_α and T_ζ are similar when $\operatorname{Re}(\alpha) = \operatorname{Re}(\zeta)$).

Proof. Define, for each $\theta \in \mathbb{R}^N$, $0 \leq j \leq N$, $Q_{\theta,j} := \prod_{n=1}^j V_n(i\theta_n)$ ($Q_{\theta,0} = I$). We will prove inductively that $T_{\alpha,j} = Q_{\eta,j}^{-1}T_{\zeta,j}Q_{\eta,j}$ for all $0 \leq j \leq N$. For $j=0$, the claim is obvious. We assume that $T_{\alpha,j} = Q_{\eta,j}^{-1}T_{\zeta,j}Q_{\eta,j}$ for some $0 \leq j < N$, and prove it for $j + 1$. The properties of an Unbounded Volterra System imply that the pair $(T_{\alpha,j}, V_{j+1})$ satisfies the assumptions of Corollary 11.13 from [6]. Since $Re(\alpha) = Re(\zeta)$ implies that $Re(\alpha_{j+1}) = Re(\zeta_{j+1})$, we get that

$$T_{\alpha,j+1} = T_{\alpha,j} + \alpha_{j+1}V_{j+1} = V_{j+1}^{-1}(i\eta_{j+1})(T_{\alpha,j} + \zeta_{j+1}V_{j+1})V_{j+1}(i\eta_{j+1}).$$

But by the induction assumption, $T_{\alpha,j} = Q_{\eta,j}^{-1}T_{\zeta,j}Q_{\eta,j}$. Moreover, $\zeta_{j+1}V_{j+1}$ commutes with $Q_{\eta,j}$, $Q_{\eta,j}^{-1}$ (by Definition 2.1, (5) and Lemma 1.5), and so $\zeta_{j+1}V_{j+1} = Q_{\eta,j}^{-1}(\zeta_{j+1}V_{j+1})Q_{\eta,j}$, and in conclusion,

$$\begin{aligned} T_{\alpha,j+1} &= V_{j+1}^{-1}(i\eta_{j+1})Q_{\eta,j}^{-1}(T_{\zeta,j} + \zeta_{j+1}V_{j+1})Q_{\eta,j}V_{j+1}(i\eta_{j+1}) \\ &= Q_{\eta,j+1}^{-1}T_{\zeta,j+1}Q_{\eta,j+1}, \end{aligned}$$

as wanted. Finally, the last step of the induction ($j=N$) gives us

$$T_{\alpha} = T_{\alpha,N} = Q_{\eta,N}^{-1}T_{\zeta,N}Q_{\eta,N} = Q_{\eta}^{-1}T_{\zeta}Q_{\eta}. \quad \blacksquare$$

By Lemma 11.14 from [6], we thus have:

Corollary 2.10. *Let $\zeta, \alpha \in \mathbb{C}^N$ be such that $Re(\zeta) = Re(\alpha)$, and denote $i\eta = \alpha - \zeta$. Then*

$$(\forall t \in \mathbb{R}) \quad T_{\alpha}(t) = Q_{-\eta}T_{\zeta}(t)Q_{\eta}.$$

The following theorem plays a fundamental role in the proof of Theorem 2.15.

Theorem 2.11. (the ‘‘Three Lines Theorem’’) *Let f be a function of a complex variable z with values in X (we set $x = Re(z)$, $y = Im(z)$). Suppose that f is defined, analytic and bounded in the strip $x_0 \leq x \leq x_1$, $-\infty < y < \infty$. For $x_0 \leq x \leq x_1$, define*

$$M(x) := \sup_{-\infty < y < \infty} \|f(x + iy)\|.$$

Then $\log M(x)$ is a convex function (of the real variable x).

Proof. Theorem 3 from [3], chapter VI.10.1, page 520.

Notation 2.12. For $\zeta \in \mathbb{C}^N$, we shall set $\xi = Re(\zeta)$, $\eta = Im(\zeta)$, and use the ℓ^1 norm $|\zeta| = \sum_{n=1}^N |\zeta_n|$.

The following lemma illustrates our usage of the ‘‘3-Lines Theorem’’ in the proof of Theorem 2.15.

Lemma 2.13. *Let $m \in \mathbb{Z}^N$. Define $\pi := \{\zeta \in \mathbb{C}^N : (\forall 1 \leq k \leq N) \ m_k \leq \xi_k \leq m_k + 1\}$, and let $\phi: \pi \rightarrow X$ be an analytic bounded function. For all ξ , $m_k \leq \xi_k \leq m_k + 1$ ($\forall k$), set $M(\xi) := \sup_{\eta \in \mathbb{R}^N} \|\phi(\xi + i\eta)\|$. Assume that there exist constants $\nu \in \mathbb{R}$, $a, b_1, \dots, b_N \geq 0$ such that*

$$M(\delta) \leq a \cdot e^{\nu \sum_{k=1}^N \delta_k^2} \prod_{k=1}^N b_k^{|\delta_k|}$$

for all $\delta = (\delta_1, \dots, \delta_N) \in \mathbb{R}^N$ with $\delta_k \in \{m_k, m_k + 1\}$, $k = 1, 2, \dots, N$. Then for all $\zeta \in \pi$,

$$M(\xi) \leq a \cdot e^{\nu \sum_{k=1}^N (\xi_k^2 + \frac{1}{4})} \prod_{k=1}^N b_k^{|\xi_k|}.$$

Proof. Let $\xi_1 \in \mathbb{R}$ be such that $m_1 \leq \xi_1 \leq m_1 + 1$, and let $0 \leq t \leq 1$ be such that $\xi_1 = tm_1 + (1-t)(m_1 + 1)$. Notice that when this is the case, then $|\xi_1| = t|m_1| + (1-t)|m_1 + 1|$ (since $m_1 \in \mathbb{Z}$). We apply the “3-Lines Theorem” for $\phi(\cdot, m_2, \dots, m_N)$, $x = m_1$, $y = m_1 + 1$, and get

$$\begin{aligned} M(\xi_1, m_2, \dots, m_N) &\leq M(m_1, \dots, m_N)^t \cdot M(m_1 + 1, m_2, \dots, m_N)^{1-t} \\ &\leq a^{t+(1-t)} \cdot e^{\nu t \sum_{k=1}^N m_k^2} \cdot e^{\nu(1-t)[(m_1+1)^2 + \sum_{k=2}^N m_k^2]} \\ &\quad \cdot \prod_{k=1}^N b_k^{t|m_k|} b_1^{(1-t)|m_1+1|} \cdot \prod_{k=2}^N b_k^{(1-t)|m_k|} \\ &= a \cdot e^{\nu[tm_1^2 + (1-t)(m_1+1)^2 + \sum_{k=2}^N m_k^2]} \cdot b_1^{|\xi_1|} \cdot \prod_{k=2}^N b_k^{|\xi_k|}. \end{aligned}$$

But

$$\begin{aligned} tm_1^2 + (1-t)(m_1 + 1)^2 &= tm_1^2 + (1-t)(m_1^2 + 2m_1 + 1) \\ &= tm_1^2 + m_1^2 + 2m_1 + 1 - tm_1^2 - 2tm_1 - t \\ &= m_1^2 + 2m_1 + 1 - 2tm_1 - t \\ &= (m_1 + 1 - t)^2 - t^2 + t \\ &\leq (m_1 + 1 - t)^2 + \frac{1}{4} = \xi_1^2 + \frac{1}{4} \end{aligned}$$

(since $-t^2 + t \leq 1/4$ for all $t \in \mathbb{R}$). Thus,

$$M(\xi_1, m_2, \dots, m_N) \leq a \cdot e^{\nu(\xi_1^2 + \frac{1}{4} + \sum_{k=2}^N m_k^2)} b_1^{|\xi_1|} \prod_{k=2}^N b_k^{|\xi_k|}.$$

Let $\xi_2 \in \mathbb{R}$ be such that $m_2 \leq \xi_2 \leq m_2 + 1$, and let $0 \leq t \leq 1$ be such that $\xi_2 = tm_2 + (1-t)(m_2 + 1)$. We use again the “3-Lines Theorem” for

$\phi(\xi_1, \cdot, m_3, \dots, m_N)$, $x = m_2$, $y = m_2 + 1$, and continue inductively. The last step would give us the lemma's statement. ■

Remark 2.14. In the proof above we didn't use the fact that ϕ is an analytic function on π , but only that it is analytic in each one of the variables ζ_1, \dots, ζ_N separately. The *continuity* of ϕ was not used.

Theorem 2.15. Let $\{S_k, V_k: k=1, \dots, N\}$ be an Unbounded Regular Volterra System. There exists a constant $H > 0$, independent of t, ζ , such that

$$(\forall t \in \mathbb{R}, \zeta \in \mathbb{C}^N) \quad \|T_\zeta(t)\| \leq H \cdot \|S(t)\| \prod_{n=1}^N (1 + |t| \|V_n\|)^{|\xi_n|} \cdot e^{2\nu|\eta|}.$$

Proof. Fix $t \in \mathbb{R}$, and define $\phi_t: \mathbb{C}^N \rightarrow B(X)$ by $\phi_t(\zeta) := e^\nu \sum_{k=1}^N \xi_k^2 T_\zeta(t)$ for each $\zeta \in \mathbb{C}^N$ (recall that ν is such that there exists a constant K , independent of n, η , with $\|V_n(i\eta)\| \leq K e^{\nu|\eta|}$ for all n, η). For convenience, throughout the following proof we will use “ \sum ” instead of “ $\sum_{k=1}^N$ ”.

By Theorem 2.9 with ζ, ξ instead of α, ζ respectively,

$$\begin{aligned} (\forall \zeta \in \mathbb{C}^N) \quad \|\phi_t(\zeta)\| &\leq e^\nu \sum (\xi_k^2 - \eta_k^2) \|Q_{-\eta}\| \|T_\xi(t)\| \|Q_\eta\| \\ &\leq K^{2N} e^\nu \sum (\xi_k^2 - \eta_k^2 + 2|\eta_k|) \|T_\xi(t)\| \\ &\leq K^{2N} e^\nu \sum (\xi_k^2 + 1) \|T_\xi(t)\|. \end{aligned} \tag{2.1}$$

By Lemma 2.7, ϕ_t is an *entire* function over \mathbb{C}^N . In particular, ϕ_t is *bounded* in every “poly-strip” of the form $\{\zeta \in \mathbb{C}^N: (\forall 1 \leq k \leq N) \quad m_k - 1 \leq \xi_k \leq m_k\}$, when $m_k \in \mathbb{Z}$ for all $1 \leq k \leq N$ (the entireness of $T_\zeta(t)$ implies that $T_\xi(t)$ is bounded on the compact set $\{\xi: (\forall k) \mu_k - 1 \leq \xi_k \leq m_k\}$ in \mathbb{R}^N ; the rest follows directly from (2.1)).

Moreover, by Lemma 2.4,

$$\|\phi_t(m_1 + i\eta_1, \dots, m_N + i\eta_N)\| \leq K^{2N} e^\nu \sum (m_k^2 + 1) \|S(t)\| \prod_{k=1}^N (1 + |t| \|V_k\|)^{|m_k|}.$$

By Lemma 2.13 (with $a = K^{2N} e^{\nu N} \|S(t)\|$, $b_k = 1 + |t| \|V_k\|$), for ζ in every poly-strip of the above form, hence for every $\zeta \in \mathbb{C}^N$,

$$\|\phi_t(\zeta)\| \leq K^{2N} e^\nu \sum (\xi_k^2 + \frac{5}{4}) \|S(t)\| \prod_{k=1}^N (1 + |t| \|V_k\|)^{|\xi_k|}. \tag{2.2}$$

Thus, for all $\xi \in \mathbb{R}^N$,

$$\|T_\xi(t)\| = e^{-\nu} \sum \xi_k^2 \|\phi_t(\xi)\| \leq K^{2N} e^{\frac{5}{4}\nu N} \|S(t)\| \prod_{k=1}^N (1 + |t| \|V_k\|)^{|\xi_k|}.$$

The theorem now follows from this and Theorem 2.9 (by taking $H := K^{4N} e^{\frac{5}{4}\nu N}$). ■

2.2. C^n classification

The following theorem is based on an extension of the term C^n -classification for *unbounded* operators, taken from [6], Section 11.19.

Theorem 2.16. *If S is of class C^n , then T_ζ is of class $C^{n+m_1+m_2+\dots+m_N}$ for all $\zeta \in \pi_{m_1, \dots, m_N} := \{z \in \mathbb{C}^N : (\forall 1 \leq k \leq N) |Re(z_k)| \leq m_k\}$.*

Proof. Fix a $\zeta \in \pi_{m_1, \dots, m_N}$. We prove inductively that for each $0 \leq j \leq N$, $T_{\zeta, j}$ is of class $C^{n+m_1+\dots+m_j}$. For $j = 0$, the claim is obvious (since $T_{\zeta, 0} = S$ is of class C^n). Assume that the claim is true for some $0 \leq j < N$. The pair $(T_{\zeta, j}, V_{j+1})$ satisfies the assumptions of Standing Hypothesis 11.10, [6]; thus, by Theorem 11.20 from [6], since $T_{\zeta, j}$ is of class $C^{n+m_1+\dots+m_j}$ and $|Re(\zeta_{j+1})| \leq m_{j+1}$, $T_{\zeta, j+1} = T_{\zeta, j} + \zeta_{j+1}V_{j+1}$ is of class $C^{n+m_1+\dots+m_j+m_{j+1}}$, as wanted. The last step of the induction ($j = N$) gives the wanted result. ■

3. Quasi-affinity and the unbounded Volterra relation

Let S, V satisfy the assumptions of Standing Hypothesis 11.10, [6]. By the discussion preceding Theorem 12.6 on page 102 from [6], restricted to the case $\zeta_1 = \zeta \in \mathbb{C}$, $\zeta_2 = \zeta_3 = \dots = 0$, $\alpha_1 = \alpha$, $Re(\alpha) \geq 1$, $\alpha \neq 1$, we conclude that $S + \zeta V(\alpha)$ is similar to S . The case $\alpha = 1$ is exactly the case of Corollary 11.13 from [6]. Hence, $S + \zeta V$ is similar to S if $Re(\zeta) = 0$. These results pose the question of similarity of the perturbations $S + \zeta V(\alpha)$ and S when $0 \leq Re(\alpha) < 1$. This question is partially answered in [8], for S bounded. In the setting of [8], it is not assumed that V can be embedded in a regular semigroup as before. Instead, Balakrishnan's fractional powers theory is used. In this chapter, the results of this article are generalized to the case of S unbounded, and to the case of unbounded Volterra systems.

Definition 3.1. [8] A quasi-affinity between the Banach spaces X, Y is a bounded linear operator $Q: X \rightarrow Y$ which is injective and has a dense range. A quasi-affine operator over a Banach space X is an injective operator $Q: X \rightarrow X$.

Note that a quasi-affine operator Q over a Banach space X is a quasi-affinity between X and $\overline{range Q}$.

Definition 3.2. Let A, B be unbounded operators. We say that B is a quasi-affine transform of A if $B \supseteq QAQ^{-1}$ for some quasi-affine operator, Q , over X .

(Equivalently, $QA \subseteq BQ$, or, if A, B are bounded, $QA = BQ$).

We begin with the following extension of Theorem 3.3.2 in [4] to an infinite interval.

Lemma 3.3. *Let X be a Banach space, and let $f: (0, \infty) \rightarrow X$ be a continuous function. Let S be a closed operator over X such that $Im(f) \subseteq D(S)$, $S \circ f$ is also continuous, and $f, S \circ f \in L^1(0, \infty)$. Then $\int_0^\infty f(\lambda) d\lambda \in D(S)$, and*

$$S \int_0^\infty f(\lambda) d\lambda = \int_0^\infty (S \circ f)(\lambda) d\lambda.$$

Proof. Fix $0 < a < b < \infty$. Over the (finite) interval $[a, b]$, the continuous functions $f, S \circ f$ are Riemann-integrable. Let $\{I_n\}$ be Riemann sums for the integral $\int_a^b f(\lambda) d\lambda$ (converging to it). Each I_n is a linear combination of a finite number of values of f in $[a, b]$. Therefore, for each $n \in \mathbb{N}$, $I_n \in D(S)$, and by the linearity of S and the continuity of $S \circ f$, $\{SI_n\}$ converges to $\int_a^b (S \circ f)(\lambda) d\lambda$. Since S is closed, we have $\int_a^b f(\lambda) d\lambda \in D(S)$, and

$$S \int_a^b f(\lambda) d\lambda = \int_a^b (S \circ f)(\lambda) d\lambda.$$

But $f, S \circ f \in L^1(0, \infty)$, and therefore $\int_a^b f(\lambda) d\lambda \rightarrow \int_0^\infty f(\lambda) d\lambda$ and $S \int_a^b f(\lambda) d\lambda = \int_a^b (S \circ f)(\lambda) d\lambda \rightarrow \int_0^\infty (S \circ f)(\lambda) d\lambda$ as $a \rightarrow 0^+, b \rightarrow \infty$. Again, since S is closed, $\int_0^\infty f(\lambda) d\lambda \in D(S)$ and

$$S \int_0^\infty f(\lambda) d\lambda = \int_0^\infty (S \circ f)(\lambda) d\lambda. \quad \blacksquare$$

3.1. Quasi affinity

We shall assume that the following hypothesis is true throughout the following subsection.

Standing Hypothesis 3.4. Let X be a complex Banach space, and let S, V be such that:

- (1) S is a closed operator over X , $V \in B(X)$ is injective, $VD(S) \subseteq D(S)$ and $[S, V] \subseteq V^2$.
- (2) $A := V^{-1}$ is densely defined, $(0, \infty) \subseteq \rho(-A)$ and there exists a constant $M < \infty$ such that

$$(\forall \lambda > 0) \quad \|\lambda R(\lambda; -A)\| \leq M.$$

Remark 3.5. A consequence of (2) is that for each $\lambda > 0$, $\lambda \in \rho(-V)$ and $\|\lambda R(\lambda; -V)\| \leq M + 1$.

Lemma 3.6. *Let α be such that $0 < Re(\alpha) < 1$ and $x \in D(S)$. Then $V^\alpha x \in D(S)$, and*

$$SV^\alpha x = \frac{\sin \pi \alpha}{\pi} \int_0^\infty \lambda^{\alpha-1} SR(\lambda; -V)Vx d\lambda.$$

Proof. We use Lemma 3.3. By Standing Hypothesis 3.4, (1), $Vx \in D(S)$, thus, by Lemma 1.10 (with $C = V^2$) and Remark 3.5, $R(\lambda; -V)Vx \in D(S)$ for all $\lambda > 0$. The function $\lambda^{\alpha-1}R(\lambda; -V)Vx$ is surely a continuous function of $\lambda > 0$. Moreover, by the second statement of Lemma 1.10,

$$g(\lambda) := \lambda^{\alpha-1}SR(\lambda; -V)Vx = \lambda^{\alpha-1}[R(\lambda; -V)SVx + V^2R(\lambda; -V)^2Vx]$$

for all $\lambda > 0$. Thus, by Remark 3.5,

$$\|g(\lambda)\| \leq \lambda^{\alpha-2}(M+1)\|SVx\| + \lambda^{\alpha-3}(M+1)^2\|V^3x\|$$

(we used the commutativity of V , $R(\lambda; -V)$ for all $\lambda \in \rho(-V)$). Thus, $g \in L^1(1, \infty)$. On the other hand, by Lemma 1.10,

$$\begin{aligned} g(\lambda) &= \lambda^{\alpha-1}S[I - \lambda R(\lambda; -V)]x \\ &= \lambda^{\alpha-1}[Sx - \lambda R(\lambda; -V)Sx - \lambda V^2R(\lambda; -V)^2x] \\ &= \lambda^{\alpha-1}[Sx - \lambda R(\lambda; -V)Sx - \lambda(I - \lambda R(\lambda; -V))^2x], \end{aligned}$$

and so

$$\|g(\lambda)\| \leq \lambda^{\alpha-1}[\|Sx\| + (M+1)\|Sx\| + \lambda(1+1+M)^2\|x\|].$$

Hence, $g \in L^1(0, 1)$. In conclusion, $g \in L^1(0, \infty)$. Therefore, by Lemma 3.3, $V^\alpha x \in D(S)$, and

$$SV^\alpha x = \frac{\sin \pi \alpha}{\pi} \int_0^\infty \lambda^{\alpha-1}SR(\lambda; -V)Vx \, d\lambda. \quad \blacksquare$$

Lemma 3.7. *Let α be such that $0 < \operatorname{Re}(\alpha) < 1$. Then $D([S, V^\alpha]) = D(S)$, and*

$$[S, V^\alpha] \subseteq \alpha V^{\alpha+1}.$$

Proof. Since $[S, V^\alpha] = SV^\alpha - V^\alpha S$, it is clear that $D([S, V^\alpha]) \subseteq D(S)$. By Lemma 3.6, the opposite is also true, and we have $D([S, V^\alpha]) = D(S)$. Moreover, since $R(\lambda; -V)V = I - \lambda R(\lambda; -V)$, for $x \in D(S)$,

$$\begin{aligned} \frac{\pi}{\sin \pi \alpha} [S, V^\alpha]x &= \int_0^\infty \lambda^{\alpha-1}[SR(\lambda; -V)Vx - R(\lambda; -V)VSx] \, d\lambda \\ &= \int_0^\infty \lambda^{\alpha-1}[Sx - \lambda SR(\lambda; -V)x - Sx + \lambda R(\lambda; -V)Sx] \, d\lambda \\ &= \int_0^\infty \lambda^\alpha [R(\lambda; -V), S]x \, d\lambda. \end{aligned}$$

Therefore, by Lemma 1.10,

$$\frac{\pi}{\sin \pi \alpha} [S, V^\alpha]x = \int_0^\infty \lambda^\alpha R(\lambda; -V)^2 V^2 x \, d\lambda.$$

Since $\frac{d}{d\lambda}R(\lambda; -V) = -R(\lambda; -V)^2$, integrating by parts gives

$$\frac{\pi}{\sin \pi\alpha} [S, V^\alpha]x = [-\lambda^\alpha R(\lambda; -V)V^2x]_{\lambda=0}^\infty + \int_0^\infty \alpha \lambda^{\alpha-1} R(\lambda; -V)V^2x. \quad (3.1)$$

Regarding the first factor in (3.1),

$$\|\lambda^\alpha R(\lambda; -V)V^2x\| = \|\lambda^\alpha(I - \lambda R(\lambda; -V))Vx\| \leq \lambda^\alpha(1 + 1 + M)\|Vx\| \rightarrow 0$$

as $\lambda \rightarrow 0^+$, and

$$\|\lambda^\alpha R(\lambda; -V)V^2x\| \leq \lambda^{\alpha-1}(M + 1)\|V^2x\| \rightarrow 0$$

as $\lambda \rightarrow \infty$. Hence, by the boundedness of V , (3.1) becomes

$$\begin{aligned} [S, V^\alpha]x &= \frac{\sin \pi\alpha}{\pi} \alpha \int_0^\infty \lambda^{\alpha-1} R(\lambda; -V)V^2x \, d\lambda \\ &= \frac{\sin \pi\alpha}{\pi} \alpha V \int_0^\infty \lambda^{\alpha-1} R(\lambda; -V)Vx \, d\lambda = \alpha VV^\alpha x = \alpha V^{\alpha+1}x, \end{aligned}$$

that is, $[S, V^\alpha] \subseteq \alpha V^{\alpha+1}$, as wanted. ■

Corollary 3.8. *Let α be such that $Re(\alpha) > 0$. Then $D([S, V^\alpha]) = D(S)$, and*

$$[S, V^\alpha] \subseteq \alpha V^{\alpha+1}.$$

In other words, the conclusion of Lemma 3.7 is true for all $\alpha \in \mathbb{C}^+$.

Proof. First, we assume that $Re(\alpha) = 1$. Obviously, $D([S, V^\alpha]) \subseteq D(S)$. Let $x \in D(S)$ and let $(\alpha_n)_\mathbb{N}$ be a sequence in $\{z \in \mathbb{C}: 0 < Re(z) < 1\}$ such that $\lim_{n \rightarrow \infty} \alpha_n = \alpha$. Since V is bounded, the function $\mathbb{C}^+ \ni \alpha \mapsto V^\alpha y$ is analytic for all $y \in X$ (see Lemma 2.2 in [1]), thus continuous, and so $\lim_{n \rightarrow \infty} V^{\alpha_n}x = V^\alpha x$. For each $n \in \mathbb{N}$, one can apply Lemma 3.7 to get that $V^{\alpha_n}x \in D(S)$, and

$$SV^{\alpha_n}x = V^{\alpha_n}Sx + \alpha_n V^{\alpha_n+1}x \rightarrow V^\alpha Sx + \alpha V^{\alpha+1}x$$

as $n \rightarrow \infty$. Since S is closed, we conclude that $V^\alpha x \in D(S)$ and $SV^\alpha x = V^\alpha Sx + \alpha V^{\alpha+1}x$, as wanted.

We now turn to the remaining case. Assume $Re(\alpha) > 1$. Let β, n be such that $n \in \mathbb{N}$, $0 < Re(\beta) \leq 1$ and $\alpha = n + \beta$ ($n = [Re(\alpha)]$ if $Re(\alpha) \notin \mathbb{N}$, otherwise $n = Re(\alpha) - 1$). As before, $D([S, V^\alpha]) \subseteq D(S)$. Let $x \in D(S)$. Then $V^\alpha x = V^{n+\beta}x = V^n V^\beta x \in D(S)$ by the first part of Lemma 3.6. Moreover, by the identity $[S, V^n] \subseteq nV^{n+1}$ (easily proven by induction) and Lemma 3.7,

$$\begin{aligned} SV^\alpha x &= SV^n V^\beta x = V^n SV^\beta x + nV^{n+1}V^\beta x \\ &= V^n V^\beta Sx + \beta V^n V^{\beta+1}x + nV^{n+\beta+1}x = V^\alpha Sx + \alpha V^{\alpha+1}x, \end{aligned}$$

as wanted. ■

Theorem 3.9. For all $\beta \in \mathbb{C}$ with $\operatorname{Re}(\beta) > 1$ and for all $\zeta \in \mathbb{C}$, $S + \zeta V^\beta$ is similar to S . More specifically,

$$S + \zeta V^\beta = e^{(-\zeta/(\beta-1))V^{\beta-1}} S e^{(\zeta/(\beta-1))V^{\beta-1}}.$$

Proof. By Corollary 3.8,

$$[S, V^{\beta-1}/(\beta-1)] \subseteq V^\beta.$$

The theorem's statement now follows from Corollary 12.2, [6] with $S, V^{\beta-1}/(\beta-1), V^\beta$ replacing S, V, C respectively. ■

Corollary 3.10. Let α be such that $0 < \operatorname{Re}(\alpha) < 1$. Then

$$[S, A^\alpha] \subseteq -\alpha V^{1-\alpha}.$$

Proof. We use the identity $A^\alpha = (V^\alpha)^{-1}$ (c.f. Theorem 1.9, (3)). Let $x \in D([S, A^\alpha])$, that is, $x \in D(S)$, $x \in D(A^\alpha)$, $Sx \in D(A^\alpha)$ and $A^\alpha x \in D(S)$. Set $y = A^\alpha x$ (equivalently, $x = V^\alpha y$). Then $y, V^\alpha y \in D(S)$, $SV^\alpha y \in D(A^\alpha)$, and by Lemma 3.7,

$$\begin{aligned} [S, A^\alpha]x &= SA^\alpha x - A^\alpha Sx = Sy - A^\alpha SV^\alpha y = A^\alpha (V^\alpha Sy - SV^\alpha y) \\ &= -A^\alpha [S, V^\alpha]x = -\alpha A^\alpha V^{\alpha+1}y = -\alpha A^\alpha V^\alpha V y \\ &= -\alpha V y = -\alpha V^{1-\alpha} V^\alpha A^\alpha x = -\alpha V^{1-\alpha} x. \end{aligned} \quad \blacksquare$$

Notation 3.11. For $\frac{1}{2} \leq \alpha < 1$, set $A_\alpha := -A^{1-\alpha}/(1-\alpha)$, and denote by $T_\alpha(\cdot)$ the C_0 -semigroup generated by A_α (see Theorem 1.9, (1)).

Notation 3.12. For any two linear operators A, S over X , we use the notation $d_A S := [A, S]$.

By Corollary 3.10, $d_{A_\alpha} S \equiv [A_\alpha, S] \subseteq V^\alpha$.

Lemma 3.13. Let $x \in D([S, A_\alpha])$. Then for all $\frac{1}{2} \leq \alpha < 1$, $\mu > 0$, $R(\mu; -A_\alpha)x \in D(S)$ and $SR(\mu; -A_\alpha)x \in D(A_\alpha)$.

Proof. Since $R(\mu; -A_\alpha) = (1-\alpha)R((1-\alpha)\mu; -A^{1-\alpha})$, it is sufficient to prove the above when $R(\mu; -A_\alpha)$ is replaced by $R(\mu; -A^\alpha)$ and $0 < \alpha \leq \frac{1}{2}$. Fix $0 < \alpha \leq \frac{1}{2}$, $\mu > 0$ and $x \in D(S)$. By Theorem 1.9, (2), $(0, \infty) \subseteq \rho(-A^\alpha)$, and for all $\mu > 0$, $x \in X$,

$$R(\mu; -A^\alpha)x = \frac{\sin \pi \alpha}{\pi} \int_0^\infty \frac{\lambda^\alpha}{\mu^2 - 2\mu\lambda^\alpha \cos \pi \alpha + \lambda^{2\alpha}} R(\lambda; -A)x \, d\lambda.$$

By the identity

$$(\forall \lambda > 0) \quad R(\lambda; -A) = \lambda^{-1} V R(\lambda^{-1}; -V), \quad (3.2)$$

Standing Hypothesis 3.4, (1) and Lemma 1.10, for all $x \in D(S)$, $R(\lambda; -A)x \in D(S)$ and

$$\begin{aligned}
 SR(\lambda; -A)x &= \lambda^{-1}SVR(\lambda^{-1}; -V)x \\
 &= \lambda^{-1}[VS + V^2]R(\lambda^{-1}; -V)x \\
 &= \lambda^{-1}[VR(\lambda^{-1}; -V)Sx - VV^2R(\lambda^{-1}; -V)^2x + V^2R(\lambda^{-1}; -V)x] \\
 &= R(\lambda; -A)Sx + \lambda^{-1}V^2R(\lambda^{-1}; -V)[I - VR(\lambda^{-1}; -V)]x \\
 &= R(\lambda; -A)Sx + \lambda^{-1}V^2R(\lambda^{-1}; -V)[I - I + \lambda^{-1}R(\lambda^{-1}; -V)]x \\
 &= R(\lambda; -A)Sx + [\lambda^{-1}VR(\lambda^{-1}; -V)]^2x \\
 &= R(\lambda; -A)Sx + R(\lambda; -A)^2x.
 \end{aligned} \tag{3.3}$$

(note that $[S, -V] \subseteq -V^2$, hence $[S, R(\lambda; -V)] \subseteq -V^2R(\lambda; -V)^2$).

Denote the scalar factor of $R(\lambda; -A)$ in the integral above by $f(\lambda)$, and set $g(\lambda) = f(\lambda)SR(\lambda; -A)x$. Let C_1 be such that for $\lambda > 0$ *large enough*, $|f(\lambda)| \leq C_1\lambda^{-\alpha}$. Thus, for such λ , by (3.3),

$$\|g(\lambda)\| \leq C_1\lambda^{-\alpha-1}M[\|Sx\| + \lambda^{-1}M\|x\|].$$

Therefore $g(\lambda) \in L^1(1, \infty)$. There exists also a constant C_2 such that for $\lambda > 0$ *small enough*, $|f(\lambda)| \leq C_2\lambda^\alpha$. By (3.2) and Remark 3.5, $\|R(\lambda; -A)\| \leq (M + 1)\|V\|$ for all $\lambda > 0$; Hence, for such λ , by (3.3),

$$\|g(\lambda)\| \leq C_2\lambda^\alpha(M + 1)\|V\|[\|Sx\| + (M + 1)\|V\|\|x\|],$$

and we have $g(\lambda) \in L^1(0, 1)$. In conclusion, $g(\lambda) \in L^1(0, \infty)$, and by Lemma 3.3, $R(\mu; -A^\alpha)x \in D(S)$, and

$$SR(\mu; -A^\alpha)x = \frac{\sin \pi\alpha}{\pi} \int_0^\infty \frac{\lambda^\alpha}{\mu^2 - 2\mu\lambda^\alpha \cos \pi\alpha + \lambda^{2\alpha}} SR(\lambda; -A)x \, d\lambda.$$

Now, assume that $x \in D([S, A^\alpha])$. We want to show that $SR(\mu; -A^\alpha)x \in D(A^\alpha)$. Again, Lemma 3.3 is used. By (3.3), $g(\lambda)$ is a continuous function of $\lambda > 0$, and $SR(\lambda; -A)x \in R(\lambda; -A)X = D(A) \subseteq D(A^\alpha)$. Moreover, by Theorem 1.9, (4) and Corollary 3.10,

$$\begin{aligned}
 A^\alpha SR(\lambda; -A)x &= A^\alpha R(\lambda; -A)Sx + A^\alpha R(\lambda; -A)^2x \\
 &= R(\lambda; -A)A^\alpha Sx + R(\lambda; -A)^2A^\alpha x \\
 &= R(\lambda; -A)SA^\alpha x + \alpha R(\lambda; -A)V^{1-\alpha}x + R(\lambda; -A)^2A^\alpha x.
 \end{aligned}$$

Set $h(\lambda) = f(\lambda)A^\alpha SR(\lambda; -A)x$. Then for $\lambda > 0$ large enough,

$$\|h(\lambda)\| \leq C_1\lambda^{-\alpha-1}M[\|SA^\alpha x\| + \alpha\|V^{1-\alpha}x\| + \lambda^{-1}M\|A^\alpha x\|],$$

thus $h(\lambda) \in L^1(1, \infty)$, and for $\lambda > 0$ small enough,

$$\|h(\lambda)\| \leq C_2 \lambda^\alpha (M+1) \|V\| [\|SA^\alpha x\| + \alpha \|V^{1-\alpha} x\| + (M+1) \|V\| \|A^\alpha x\|],$$

hence $h(\lambda) \in L^1(0, 1)$. In conclusion, $h(\lambda) \in L^1(0, \infty)$, and by Lemma 3.3, $SR(\mu; -A^\alpha)x \in D(A^\alpha)$. ■

Notation 3.14. For $\frac{1}{2} \leq \alpha < 1$ fixed, set

$$\mathcal{D} = \{x \in D(d_{A_\alpha} S) : A_\alpha x \in D(d_{A_\alpha} S)\}.$$

Lemma 3.15. For all $\frac{1}{2} \leq \alpha < 1$, $t \geq 0$, $\overline{S|_{\mathcal{D}}}$ is a quasi-affine transform of $\overline{S|_{\mathcal{D}}} + tV^\alpha$ and $\overline{S|_{\mathcal{D}}} - tV^\alpha$ is a quasi-affine transform of $\overline{S|_{\mathcal{D}}}$. More specifically, $T_\alpha(t)$ is a quasi-affinity, and

$$T_\alpha(t)(\overline{S|_{\mathcal{D}}} + tV^\alpha) \subseteq \overline{S|_{\mathcal{D}}} T_\alpha(t),$$

$$T_\alpha(t)\overline{S|_{\mathcal{D}}} \subseteq (\overline{S|_{\mathcal{D}}} - tV^\alpha) T_\alpha(t).$$

Proof. The idea is to use Lemma 12.12 from [6]. First, by Theorem 1.9, (1) and the discussion preceding Remark 2.4 in [8], $T_\alpha(t)$ is 1-1 (meaning, quasi-affine) for all $t \geq 0$, and by Corollary 3.10,

$$d_{A_\alpha} S \equiv [A_\alpha, S] \subseteq V^\alpha.$$

Claim 1. $\mathcal{D} = D(d_{A_\alpha}^2 S)$.

The inclusion ' \supseteq ' is surely true. To prove the opposite, we notice that it is enough to prove that if $x \in D(d_{A_\alpha} S)$ then $(d_{A_\alpha} S)x \in D(A_\alpha)$. But by Corollary 3.10, $(d_{A_\alpha} S)x = V^\alpha x \in D(A_\alpha)$ by Theorem 1.9, (4).

By Theorem 1.9, (4), for all $x \in D(d_{A_\alpha}^2 S)$, $(d_{A_\alpha}^2 S)x = A_\alpha V^\alpha x - V^\alpha A_\alpha x = 0$.

Claim 2. \mathcal{D} is $R(\lambda; -A_\alpha)$ -invariant for all $\lambda > 0$.

To prove the claim, let $x \in \mathcal{D}$, $\lambda > 0$ be given. Surely $R(\lambda; -A_\alpha)x \in D(A_\alpha)$. By Lemma 3.13, $R(\lambda; -A_\alpha)x \in D(S)$ and $SR(\lambda; -A_\alpha)x \in D(A_\alpha)$. Moreover, $A_\alpha R(\lambda; -A_\alpha)x = x - \lambda R(\lambda; -A_\alpha)x \in D(S)$, and we have $R(\lambda; -A_\alpha)x \in D(d_{A_\alpha} S)$. Hence, $A_\alpha R(\lambda; -A_\alpha)x = x - \lambda R(\lambda; -A_\alpha)x \in D(d_{A_\alpha} S)$ as well, and in conclusion, $R(\lambda; -A_\alpha)x \in \mathcal{D}$.

By Lemma 12.12, [6] with $-A_\alpha, S, V^\alpha$ replacing A, S, C respectively, we have

$$T_\alpha(t)(\overline{S|_{\mathcal{D}} + t(V^\alpha)|_{\mathcal{D}}}) \subseteq S|_{\mathcal{D}} T_\alpha(t).$$

But V^α is bounded, and so $\overline{S|_{\mathcal{D}} + t(V^\alpha)|_{\mathcal{D}}} = \overline{S|_{\mathcal{D}}} + tV^\alpha$. Hence,

$$T_\alpha(t)(\overline{S|_{\mathcal{D}}} + tV^\alpha) \subseteq \overline{S|_{\mathcal{D}}} T_\alpha(t).$$

For the second equality in the statement of the theorem, define $S_\alpha = S - tV^\alpha$. Since V, V^α commute (this is trivial from the definition of V^α and the boundedness of V), $[S_\alpha, V] \subseteq V^2$, meaning- Standing Hypothesis 3.4 is satisfied by the pair (S_α, V) , and so, if we set

$$\mathcal{D}' := \{x \in D(d_{A_\alpha} S_\alpha) : A_\alpha x \in D(d_{A_\alpha} S_\alpha)\},$$

then what we have proved so far gives

$$\begin{aligned} T_\alpha(t)\overline{S|_{\mathcal{D}'}} &= T_\alpha(t)(\overline{S|_{\mathcal{D}'} - t(V^\alpha)|_{\mathcal{D}'}} + tV^\alpha) \subseteq (\overline{S|_{\mathcal{D}'} - t(V^\alpha)|_{\mathcal{D}'}})T_\alpha(t) \\ &= (\overline{S|_{\mathcal{D}'} - tV^\alpha})T_\alpha(t), \end{aligned}$$

and the desired conclusion follows from the fact that $\mathcal{D} \subseteq \mathcal{D}'$, which is easily verified (note that $x \in D(A_\alpha) \Rightarrow$ there exists a $y \in X$ such that $x = V^{1-\alpha}y$, hence $V^\alpha x = V^\alpha V^{1-\alpha}y = V^{1-\alpha}(V^\alpha y) \in D(A_\alpha)$; see Theorem 1.9, (3)). ■

As a result, we have the following

Theorem 3.16. *Suppose that \mathcal{D} is a core for S . Then for all $\frac{1}{2} \leq \alpha < 1$ and $t \geq 0$, S is a quasi-affine transform of $S + tV^\alpha$ and $S - tV^\alpha$ is a quasi-affine transform of S . More specifically, $T_\alpha(t)$ is a quasi-affinity, and*

$$T_\alpha(t)(S + tV^\alpha) \subseteq ST_\alpha(t),$$

$$T_\alpha(t)S \subseteq (S - tV^\alpha)T_\alpha(t).$$

3.2. Limits of similarities

We shall assume that the following hypothesis is true throughout the following subsection.

Standing Hypothesis 3.17. Let X be a complex Banach space, and let S, V be such that:

- (1) S is a closed operator over X , $V \in B(X)$ is injective, $VD(S) \subseteq D(S)$, and $[S, V] \subseteq V^2$.
- (2) $-A := -V^{-1}$ generates a uniformly bounded C_0 -semigroup, $T(\cdot)$ ($\|T(t)\| \leq M < \infty$ for all $t > 0$).

By the Hille-Yoshida Theorem, in this case we have $(0, \infty) \subseteq \rho(-A)$ and

$$\|[\lambda R(\lambda; -A)]^n\| \leq M$$

for all $\lambda > 0, n \in \mathbb{N}$. Therefore, Standing Hypothesis 3.17 is more restrictive than Standing Hypothesis 3.4.

Notation 3.18. For $\varepsilon > 0$, we set $A_\varepsilon := R(\varepsilon; -V)$.

Lemma 3.19. For all $x \in D(S)$, $\alpha \in \mathbb{C}$ with $0 < \operatorname{Re}(\alpha) < 1$, and $\varepsilon > 0$, we have $A_\varepsilon^{1-\alpha}x \in D(S)$ and

$$SA_\varepsilon^{1-\alpha}x = \frac{\sin \pi\alpha}{\pi} \int_0^\infty \lambda^{-\alpha} SR(\lambda; -A_\varepsilon)A_\varepsilon x d\lambda.$$

Proof. Fix $x \in D(S)$, $0 < \operatorname{Re}(\alpha) < 1$, $\varepsilon > 0$. By (19) from [8], for all $\lambda > 0$,

$$R(\lambda; -A_\varepsilon)A_\varepsilon x = \lambda^{-1}R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right)x \in D(S) \quad (3.4)$$

(cf. Lemma 1.10). For all $\lambda > 0$, set $f(\lambda) := \lambda^{-\alpha}SR(\lambda; -A_\varepsilon)A_\varepsilon x$. By (3.4) and Lemma 1.10, for all $\lambda > 0$,

$$\begin{aligned} f(\lambda) &= \lambda^{-\alpha-1} \left[R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right)Sx - V^2R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right)^2x \right] \\ &= \lambda^{-\alpha-1} \left[R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right)Sx - \left(I - \frac{1+\lambda\varepsilon}{\lambda}R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right)\right)^2x \right]. \end{aligned} \quad (3.5)$$

By the first equality in (3.5),

$$\begin{aligned} \|f(\lambda)\| &\leq \lambda^{-\alpha-1} \left[\frac{\lambda}{1+\lambda\varepsilon}(1+M)\|Sx\| + \|V\|^2 \frac{\lambda^2}{(1+\lambda\varepsilon)^2}(1+M)^2\|x\| \right] \\ &\leq \lambda^{-\alpha}[(1+M)\|Sx\| + \|V\|^2\lambda(1+M)^2\|x\|], \end{aligned}$$

and so $f \in L^1(0, 1)$. Moreover, by the second equality in (3.5),

$$\|f(\lambda)\| \leq \lambda^{-\alpha-1} \left[\frac{\lambda}{1+\lambda\varepsilon}\|Sx\| + (1+1+M)^2\|x\| \right].$$

For all $\lambda > 0$, $\frac{\lambda}{1+\lambda\varepsilon} \leq \frac{1}{\varepsilon}$, and so

$$\|f(\lambda)\| \leq \lambda^{-\alpha-1} \left[\frac{1}{\varepsilon}\|Sx\| + (2+M)^2\|x\| \right].$$

Thus $f \in L^1(1, \infty)$. In conclusion, $f \in L^1(0, \infty)$. Hence, by Lemma 3.3, $A_\varepsilon^{1-\alpha}x \in D(S)$ and

$$SA_\varepsilon^{1-\alpha}x = \frac{\sin \pi\alpha}{\pi} \int_0^\infty \lambda^{-\alpha} SR(\lambda; -A_\varepsilon)A_\varepsilon x d\lambda. \quad \blacksquare$$

Lemma 3.20. For all $\alpha \in \mathbb{C}$ with $0 < \operatorname{Re}(\alpha) < 1$, $\varepsilon > 0$,

$$[A_\varepsilon^{1-\alpha}, S] \subseteq (1-\alpha)A_\varepsilon^{2-\alpha}V^2.$$

Proof. By Lemma 3.19, $D([A_\varepsilon^{1-\alpha}, S]) = D(S)$. Fix $x \in D(S)$. By (3.4),

$$A_\varepsilon^{1-\alpha}x = \frac{\sin \pi\alpha}{\pi} \int_0^\infty \lambda^{-\alpha-1} R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right) x \, d\lambda.$$

By Lemma 1.10, $[S, R(\mu; -V)] \subseteq -R(\mu; -V)^2V^2$. Thus, by (3.4) and Lemma 3.19,

$$\begin{aligned} [A_\varepsilon^{1-\alpha}, S]x &= \frac{\sin \pi\alpha}{\pi} \int_0^\infty \lambda^{-1-\alpha} \left[R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right), S \right] x \, d\lambda \\ &= \frac{\sin \pi\alpha}{\pi} \int_0^\infty \lambda^{-1-\alpha} R\left(\frac{1+\lambda\varepsilon}{\lambda}; -V\right)^2 V^2 x \, d\lambda \\ &= \frac{\sin \pi\alpha}{\pi} \int_0^\infty \lambda^{-\alpha+1} R(\lambda; -A_\varepsilon)^2 A_\varepsilon^2 V^2 x \, d\lambda \\ &= \frac{\sin \pi\alpha}{\pi} \int_0^\infty -\lambda^{-\alpha+1} \frac{d}{d\lambda} R(\lambda; -A_\varepsilon) A_\varepsilon^2 V^2 x \, d\lambda. \end{aligned}$$

We integrate by parts: by Lemma 3.1 from [8],

$$\|\lambda^{-\alpha+1} R(\lambda; -A_\varepsilon) A_\varepsilon^2 V^2 x\| \leq \lambda^{-\alpha} M \|A_\varepsilon^2 V^2 x\| \rightarrow 0$$

as $\lambda \rightarrow \infty$, and

$$\begin{aligned} \|\lambda^{-\alpha+1} R(\lambda; -A_\varepsilon) A_\varepsilon^2 V^2 x\| &= \|\lambda^{-\alpha+1} [I - \lambda R(\lambda; -A_\varepsilon)] A_\varepsilon V^2 x\| \\ &\leq \lambda^{1-\alpha} (1 + M) \|A_\varepsilon V^2 x\| \rightarrow 0 \end{aligned}$$

as $\lambda \rightarrow 0^+$. Hence,

$$\begin{aligned} \frac{\pi}{\sin \pi\alpha} [A_\varepsilon^{1-\alpha}, S]x &= [-\lambda^{-\alpha+1} R(\lambda; -A_\varepsilon) A_\varepsilon^2 V^2 x]_{\lambda=0}^\infty \\ &\quad + (1 - \alpha) \int_0^\infty \lambda^{-\alpha} R(\lambda; -A_\varepsilon) A_\varepsilon^2 V^2 x \, d\lambda \\ &= \frac{\pi}{\sin \pi\alpha} (1 - \alpha) A_\varepsilon^{1-\alpha} A_\varepsilon V^2 x = \frac{\pi}{\sin \pi\alpha} (1 - \alpha) A_\varepsilon^{2-\alpha} V^2 x. \end{aligned}$$

Thus $[A_\varepsilon^{1-\alpha}, S] \subseteq (1 - \alpha) A_\varepsilon^{2-\alpha} V^2$. ■

Since $A_\varepsilon^{1-\alpha}$, $A_\varepsilon^{2-\alpha} V^2$ commute, Corollary 12.2 from [6] gives:

Corollary 3.21. For each $\alpha \in \mathbb{C}$ with $0 < \operatorname{Re}(\alpha) < 1$, $\varepsilon > 0$ and $\zeta \in \mathbb{C}$, $S + \zeta A_\varepsilon^{2-\alpha} V^2$ is similar to S . Moreover,

$$S + \zeta A_\varepsilon^{2-\alpha} V^2 = e^{(\zeta/(1-\alpha))A_\varepsilon^{1-\alpha}} S e^{-(\zeta/(1-\alpha))A_\varepsilon^{1-\alpha}}.$$

Notation 3.22. For $0 < \alpha < 1$, set $A_\alpha := -A^{1-\alpha}/(1-\alpha)$ (do not confuse with A_ε !), and denote by $T_\alpha(\cdot)$ the C_0 -semigroup generated by A_α (see Theorem 1.9).

By Theorem 3.4 from [8], we get the following

Theorem 3.23. For all $0 < \alpha < 1$, $t \geq 0$, S is a quasi-affine transform of $S + tV^\alpha$ and $S - tV^\alpha$ is a quasi-affine transform of S . Moreover,

$$T_\alpha(t)(S + tV^\alpha) \subseteq ST_\alpha(t)$$

and

$$T_\alpha(t)S \subseteq (S - tV^\alpha)T_\alpha(t).$$

Proof. Applying $\exp[-\zeta A_\varepsilon^{1-\alpha}/(1-\alpha)]$ to both sides of the result of Corollary 3.21 with $0 < \alpha < 1$ and $t > 0$, and applying Theorem 3.4 from [8], we obtain $T_\alpha(t)(S + tV^\alpha) \subseteq ST_\alpha(t)$. For the second result, set $S_\alpha := S - tV^\alpha$. Since (S_α, V) satisfies the assumptions of Standing Hypothesis 3.17, we can apply the first result to it; the second result follows. ■

3.3. Quasi affinity in unbounded Volterra systems

We generalize Theorems 3.9 and 3.23 to the case of Unbounded Volterra Systems. The generalization of Theorem 3.9 will assume the following.

Standing Hypothesis 3.24. Let X be a complex Banach space, $N \in \mathbb{N}$ be given, and let the pairs $(S_1, V_1), (S_2, V_2), \dots, (S_N, V_N)$ satisfy the assumption of Standing Hypothesis 3.4, such that for all $0 \leq k, l \leq N$, $k \neq l$, we have $V_l D(S_k) \subseteq D(S_k)$, $[S_k, V_l] \subseteq 0$ and $[V_l, V_k] = 0$. We set $S := \sum_{n=1}^N S_n$.

Theorem 3.25. Let $\beta \in \mathbb{C}^N$ be such that $1 < \operatorname{Re}(\beta_n)$ for all $1 \leq n \leq N$, and let $\zeta = (\zeta_1, \dots, \zeta_N) \in \mathbb{C}^N$ be given. Then $S + \sum_{n=1}^N \zeta_n V_n^{\beta_n}$ is similar to S . More specifically,

$$S + \sum_{n=1}^N \zeta_n V_n^{\beta_n} = e^{-Q} S e^Q$$

where

$$Q := \sum_{n=1}^N \frac{\zeta_n V_n^{\beta_n - 1}}{\beta_n - 1}.$$

Proof. For $0 \leq j \leq N$, set $S_j := S + \sum_{n=1}^j \zeta_n V_n^{\beta_n}$, $Q_j := \sum_{n=1}^j \frac{\zeta_n V_n^{\beta_n - 1}}{\beta_n - 1}$. We will prove inductively that for all such j , $S_j = e^{-Q_j} S e^{Q_j}$. The case $j = 0$ is trivial. Assume the result for some j , $0 \leq j < N$. The pair (S_j, V_{j+1}) satisfies the assumptions of Standing Hypothesis 3.4. This is true since by the induction hypothesis, $D(S_j) = D(S)$, and since V_{j+1} commutes with V_n^γ for

all $1 \leq n \leq j$, $Re(\gamma) > 0$ (because V_{j+1}, V_n commute). Therefore, the results of Theorem 3.9 can be used. We thus have

$$\begin{aligned} S_{j+1} &= S_j + \zeta_{j+1} V_{j+1}^{\beta_{j+1}} = e^{-(\zeta_{j+1}/(\beta_{j+1}-1))V_{j+1}^{\beta_{j+1}}} S_j e^{(\zeta_{j+1}/(\beta_{j+1}-1))V_{j+1}^{\beta_{j+1}}} \\ &= e^{-Q_{j+1}} S e^{Q_{j+1}}. \end{aligned}$$

The theorem now follows by taking $j = N$. ■

Standing Hypothesis 3.26. We assume the same as in Standing Hypothesis 3.24, only that the pairs $(S_1, V_1), \dots, (S_N, V_N)$ satisfy the assumptions of Standing Hypothesis 3.17 (instead of 3.4).

Notation 3.27. For all $1 \leq n \leq N$, we set $A_n := V_n^{-1}$, and denote the C_0 -semigroup whose generator is $-A_n$ by $T_n(\cdot)$. For $0 < Re(\alpha) < 1$, denote by $T_{\alpha,n}(\cdot)$ the C_0 -semigroup generated by $-A_n^{1-\alpha}/(1-\alpha)$.

Under this hypothesis, we get the following generalization of Theorem 3.23:

Theorem 3.28. *Let $\alpha, t \in \mathbb{R}^N$ be such that $0 < \alpha_n < 1$, $t_n > 0$ for all $n = 1, \dots, N$. Then S is a quasi-affine transform of $S + \sum_{n=1}^N t_n V_n^{\alpha_n}$ and $S - \sum_{n=1}^N t_n V_n^{\alpha_n}$ is a quasi-affine transform of S . More specifically,*

$$Q \left(S + \sum_{n=1}^N t_n V_n^{\alpha_n} \right) \subseteq SQ$$

and

$$QS \subseteq \left(S - \sum_{n=1}^N t_n V_n^{\alpha_n} \right) Q$$

for

$$Q := \prod_{n=1}^N T_{\alpha_n,n}(t_n).$$

Proof. For each $1 \leq n \leq N$, $T_{\alpha_n,n}(t_n)$ is 1-1, and therefore Q is a quasi-affinity. For $0 \leq j \leq N$, define $Q_j := \prod_{n=1}^j T_{\alpha_n,n}(t_n)$. We will prove inductively that for all such j ,

$$Q_j \left(S + \sum_{n=1}^j t_n V_n^{\alpha_n} \right) \subseteq SQ_j$$

and

$$Q_j S \subseteq \left(S - \sum_{n=1}^j t_n V_n^{\alpha_n} \right) Q_j.$$

For $j = 0$, $IS \subseteq SI$ trivially (an empty sum is regarded as 0, an empty product as I). We assume the result for j , $0 \leq j < N$, and prove it for $j + 1$. The pair $(S + \sum_{n=1}^j t_n V_n^{\alpha_n}, V_{j+1})$ satisfies the assumptions of Standing Hypothesis 3.17, and so, by Theorem 3.23,

$$\begin{aligned} T_{\alpha_{j+1}, j+1}(t_{j+1}) & \left(S + \sum_{n=1}^{j+1} t_n V_n^{\alpha_n} \right) \\ & = T_{\alpha_{j+1}, j+1}(t_{j+1}) \left(S + \sum_{n=1}^j t_n V_n^{\alpha_n} + t_{j+1} V_{j+1}^{\alpha_{j+1}} \right) \\ & \subseteq \left(S + \sum_{n=1}^j t_n V_n^{\alpha_n} \right) T_{\alpha_{j+1}, j+1}(t_{j+1}). \end{aligned}$$

Hence, by the induction's assumption, we have

$$\begin{aligned} Q_{j+1} \left(S + \sum_{n=1}^{j+1} t_n V_n^{\alpha_n} \right) & = Q_j T_{\alpha_{j+1}, j+1}(t_{j+1}) \left(S + \sum_{n=1}^{j+1} t_n V_n^{\alpha_n} \right) \\ & \subseteq Q_j \left(S + \sum_{n=1}^j t_n V_n^{\alpha_n} \right) T_{\alpha_{j+1}, j+1}(t_{j+1}) \\ & \subseteq S Q_j T_{\alpha_{j+1}, j+1}(t_{j+1}) = S Q_{j+1}. \end{aligned}$$

In the same manner,

$$Q_{j+1} S \subseteq \left(S - \sum_{n=1}^{j+1} t_n V_n^{\alpha_n} \right) Q_{j+1}.$$

The theorem now follows by taking $j = N$. ■

As for Q above, the order of the multiplication doesn't really matter, as seen in the following lemma.

Lemma 3.29. *For all $1 \leq k, l \leq N$, $t_1, t_2 > 0$, $0 < \alpha, \beta < 1$, $T_{\alpha, 1}(t_1)$ and $T_{\beta, 2}(t_2)$ commute (cf. Notation 3.27).*

Proof. *Step I:* For all $\lambda \in \rho(-A_k)$, $\mu \in \rho(-A_l)$, $R(\lambda; -A_k)$ and $R(\mu; -A_l)$ commute.

To prove this, write $R(\lambda; -A_k) = \lambda^{-1} V_k R(\lambda^{-1}; -V_k)$ for $\lambda \neq 0$ and $R(0; -A_k) = -V_k$. Doing the same for l , the step follows immediately from the commutativity of V_k, V_l (see Standing Hypothesis 3.24).

Step II: $T_k(t_1)$ commutes with $T_l(t_2)$.

This follows from the first step and the formula

$$T_i(t) = s - \lim_{n \rightarrow \infty} \left[\frac{n}{t} R\left(\frac{n}{t}; -A_i\right) \right]^n$$

for $i = k, l$ and $t > 0$ (cf. Theorem 1.36 from [5]).

Step III: $T_{\alpha,1}(t_1)$ and $T_{\beta,2}(t_2)$ commute.

This follows from the second step, formula (2) in page 260, [11], and the discussion that follows. ■

Of course, the results of Lemma 3.29 are still true for $\frac{1}{2} \leq \alpha, \beta < 1$ if we assume only Standing Hypothesis 3.24.

4. Examples

Theorem 4.1. *Fix an $N \in \mathbb{N}$. For all $\varepsilon > 0$, $\zeta \in \mathbb{C}^+$, $1 \leq n \leq N$ and a locally integrable function on $[0, \infty)^N$, f , we define, for all $x = (x_1, \dots, x_N) \in [0, \infty)^N$,*

$$(J_{\varepsilon,n}^\zeta f)(x) := \Gamma(\zeta)^{-1} \int_0^{x_n} e^{-\varepsilon(x_n-t)} (x_n - t)^{\zeta-1} f(x_1, \dots, x_{n-1}, t, x_{n+1}, \dots, x_N) dt.$$

Then for all $1 < p < \infty$, we have the following results:

- (1) $J_{\varepsilon,n}^\zeta$ is a (well-defined) bounded operator over $L^p([0, \infty)^N)$.
- (2) $(J_{\varepsilon,n}^\zeta)_{\zeta \in \mathbb{C}^+}$ is a regular C_0 -semigroup over $L^p([0, \infty)^N)$.
- (3) Fix $\pi/2 < \nu < \pi$. Then the boundary group $(J_{\varepsilon,n}^{i\eta})_{\eta \in \mathbb{R}}$ satisfies

$$(\forall \eta \in \mathbb{R}) \quad \|J_{\varepsilon,n}^{i\eta}\| \leq C_{\nu,p,n} \cdot e^{\nu|\eta|},$$

where $C_{\nu,p,n}$ is a constant, independent of ε, η .

Proof. The theorem follows from Theorem 8.3 in [6] by a simple usage of the Fubini-Tonelli Theorems.

We are now ready to present the following example to the results of Chapter 2.

Example 4.2. Fix $N \in \mathbb{N}$, $1 < p < \infty$, $\varepsilon > 0$. Denote $X := L^p([0, \infty)^N)$. For each $1 \leq n \leq N$, define the C_0 -group $S_n(\cdot)$ by

$$(\forall t \in \mathbb{R}, f \in X, x \in [0, \infty)^N) \quad (S_n(t)f)(x) := e^{itx_n} f(x).$$

Then for all n , $S_n(\cdot)$ is surely a C_0 -group over X , whose generator is iS_n , where

$$D(S_n) = \{f \in X: x_n f(x) \in X\},$$

and for all $f \in D(S_n)$, $(S_n f)(x) = x_n f(x)$. For each $1 \leq n \leq N$, define $V_n := J_{\varepsilon, n} = J_{\varepsilon, n}^1$. We shall prove that $\{S_n, V_n: 1 \leq n \leq N\}$ satisfies the assumption of Definition 2.1: (1), (2) and (4) follow immediately. We verify (3) as follows: first, note that

$$(S(t)f)(x) = e^{it(x_1 + \dots + x_N)} f(x)$$

(for all $f \in X, x \in [0, \infty)^N$). Denote the generator of $S(\cdot)$ by iS . The same argument as above gives that $D(S) = \{f \in X: (x_1 + \dots + x_N)f(x) \in X\}$, and that if $f \in D(S)$, then $(Sf)(x) = (x_1 + \dots + x_N)f(x)$ for all x . Surely, $\bigcap_{n=1}^N D(S_n) \subseteq D(S)$. The reversed inclusion follows since for each $f \in X, x \in [0, \infty)^N, 1 \leq n \leq N$,

$$|x_n f(x)| = x_n |f(x)| \leq (x_1 + \dots + x_N) |f(x)| = |(x_1 + \dots + x_N)f(x)|,$$

thus $x_n f(x) \in X$, and so $f \in D(S_n)$.

We verify next Condition (5) in Definition 2.1. Let $1 \leq k, l \leq N$ and $f \in D(S_k)$ be given. Then for each $x \in [0, \infty)^N$,

$$x_k(J_{\varepsilon, l} f)(x) = \int_0^{x_l} e^{-\varepsilon(x_l - t)} x_k f(x_1, \dots, x_{l-1}, t, x_{l+1}, \dots, x_N) dt.$$

Now, if $k \neq l$, then (by the definition of $J_{\varepsilon, l}$) $x_k(J_{\varepsilon, l} f)(x) = (J_{\varepsilon, l} S_k f)(x) \in X$. Hence, $V_l D(S_k) \subseteq D(S_k)$, and $[S_k, V_l] \subseteq 0$. Else, if $k = l$, we have

$$\begin{aligned} x_k(J_{\varepsilon, k} f)(x) &= \int_0^{x_k} e^{-\varepsilon(x_k - t)} t f(x_1, \dots, x_{k-1}, t, x_{k+1}, \dots, x_N) dt \\ &\quad + \int_0^{x_k} e^{-\varepsilon(x_k - t)} (x_k - t) f(x_1, \dots, x_{k-1}, t, x_{k+1}, \dots, x_N) dt \\ &= (J_{\varepsilon, k} S_k f)(x) + (J_{\varepsilon, k}^2 f)(x). \end{aligned}$$

Thus $V_k D(S_k) \subseteq D(S_k)$ and $[S_k, V_k] \subseteq V_k^2$. Finally, the commutativity of V_k, V_l follows immediately from Fubini's Theorem.

Our next step will be showing that $\{S_n, V_n: 1 \leq n \leq N\}$ is a *regular* unbounded Volterra system. Fix $1 \leq n \leq N$. By Theorem 4.1, (2), $(J_{\varepsilon, n}^\zeta)_{\zeta \in \mathbb{C}^+}$ is a regular C_0 -semigroup. Thus, it is sufficient to show that $\alpha_1 > 1$. Let $\gamma_n(\cdot)$ be the Nörlund function of V_n . Fix $\pi/2 < \nu < \pi$. Then by Definition 1.4 and Theorem 4.1, for all $\xi > 0$,

$$\begin{aligned} \gamma_n(\xi) &= \limsup_{|\eta| \rightarrow \infty} |\eta|^{-1} \log \|V_n(\xi + i\eta)\| \\ &\leq \limsup_{|\eta| \rightarrow \infty} |\eta|^{-1} (\log \|V_n(\xi)\| + \log \|V_n(i\eta)\|) \\ &\leq \limsup_{|\eta| \rightarrow \infty} |\eta|^{-1} \log (C_{\nu, p, n} e^{\nu|\eta|}) = \nu. \end{aligned}$$

Therefore, if the equation $\gamma_n(\xi) = \frac{\pi}{2\alpha}$ has a ξ -solution, then $\frac{\pi}{2\alpha} \leq \nu$; by letting $\nu \rightarrow \frac{\pi}{2}^+$, we obtain $\alpha \geq 1$. Hence, $1 \leq \alpha_0 < \alpha_1$, and the proof is complete.

For $\zeta \in \mathbb{C}^N$, let $T_\zeta(\cdot)$ be the C_0 -group generated by $i(S + \sum_{n=1}^N \zeta_n J_{\varepsilon,n})$. Then by the results of the 2nd chapter, if $Re(\alpha) = Re(\zeta)$ then $S + \sum_{n=1}^N \alpha_n J_{\varepsilon,n}$ is similar to $S + \sum_{n=1}^N \zeta_n J_{\varepsilon,n}$ (Theorem 2.9). Moreover,

$$\|S(t)\| = 1 \tag{4.1}$$

for all $t \in \mathbb{R}$, and so there exists a constant $H > 0$ with

$$\|T_{\xi+i\eta}(t)\| \leq H \prod_{n=1}^N (1 + |t||J_{\varepsilon,n}|)^{|\xi_n|} e^{2\nu|\eta|}$$

for all $\xi, \eta, t \in \mathbb{R}$ (where ν is as in the paragraph following Definition 2.8).

In order to use Theorem 2.16, we first show that S is of class C (that is, C^0), using the notations and definitions of [6], Section 11.19. By (4.1), $S(\cdot)$ is temperate. Now, fix a $\varphi \in C_c^\infty$. Let $\psi \in \mathcal{S}$ such that $\varphi = \tilde{\psi}$. We need to show the existence of a constant B , independent of φ , with $\|\tau(\varphi)\| \leq B\|\varphi\|_U$ ($\|\cdot\|_U$ is the supremum norm). To do that, let $f \in L^p([0, \infty)^N)$ be given. Then for all $x \in [0, \infty)^N$,

$$\begin{aligned} (\tau(\varphi)f)(x) &= \int_{\mathbb{R}} (S(t)f)(x) \cdot \psi(t) dt = \int_{\mathbb{R}} e^{it(x_1 + \dots + x_N)} f(x) \cdot \psi(t) dt \\ &= \varphi(x_1 + \dots + x_N) f(x). \end{aligned}$$

Thus $\|\tau(\varphi)f\|_p \leq \|\varphi\|_U \|f\|_p$, hence $\|\tau(\varphi)\| \leq \|\varphi\|_U$.

Therefore, by Theorem 2.16, if $|\zeta_k| \leq m_k$ ($m_k \in \mathbb{N}$) for all $1 \leq k \leq N$, then $S + \sum_{n=1}^N \zeta_n J_{\varepsilon,n}$ is of class $C^{m_1 + \dots + m_N}$.

We now bring an example to the results of Chapter 3.

Example 4.3. Fix $1 \leq p < \infty$, and set $X = L^p(0, \infty)$. Define A to be the derivation operator, $A = \frac{d}{dx}$, over the domain

$$D(A) = \{f \in X: f \text{ is absolutely continuous, and } f' \in X\}.$$

It is a well-known fact that $\sigma(A) = \{\lambda: Re(\lambda) \leq 0\}$, and that for λ satisfying $Re(\lambda) > 0$, we have

$$(\forall f \in X, x \in [0, \infty)) \quad (R(\lambda; A)f)(x) = \int_0^\infty e^{-\lambda t} f(x+t) dt.$$

Moreover, A is the generator of the contractive C_0 -semigroup $(T(t)f)(x) = f(x+t)$, defined over X (c.f. [3], pages 629-630). This motivates us to define, for $\varepsilon > 0$ fixed, $A(\varepsilon) := \varepsilon I - A$. Also define S by

$$(Sf)(x) = -xf(x)$$

$(\forall x \in [0, \infty))$ for each $f \in X$ that satisfies $xf(x) \in X$.

By the Hille-Yoshida Theorem, A (and so $A(\varepsilon)$) is densely-defined, and for all $\lambda > 0$,

$$\|\lambda R(\lambda; A)\| \leq 1.$$

Let $\lambda > 0$ be given. Then $\lambda I + A(\varepsilon) = (\lambda + \varepsilon)I - A$, thus $\lambda \in \rho(-A(\varepsilon))$, and

$$\|\lambda R(\lambda; -A(\varepsilon))\| = \|\lambda R(\lambda + \varepsilon; A)\| \leq \frac{\lambda}{\lambda + \varepsilon} \leq 1.$$

Meaning, the second requirement in Standing Hypothesis 3.4 is satisfied (with $A(\varepsilon)$ replacing A). We now prove the first one. Set $V(\varepsilon) = A(\varepsilon)^{-1}$. For all $f \in X$, by Fubini's Theorem,

$$\begin{aligned} (V(\varepsilon)^2 f)(x) &= \int_0^\infty e^{-\varepsilon t} \left(\int_0^\infty e^{-\varepsilon s} f(x+t+s) ds \right) dt \\ &= \iint_{[0, \infty) \times [0, \infty)} e^{-\varepsilon(t+s)} f(x+t+s) ds dt. \end{aligned}$$

We use the change of variables $u := t + s$, $v := t - s$ to obtain that

$$(V(\varepsilon)^2 f)(x) = \int_0^\infty e^{-\varepsilon u} u f(x+u) du.$$

If we assume now that $f \in D(S)$, then

$$\begin{aligned} -x(V(\varepsilon)f)(x) &= -x \int_0^\infty e^{-\varepsilon t} f(x+t) dt = \int_0^\infty e^{-\varepsilon t} [-(x+t)f(x+t)] dt \\ &\quad + \int_0^\infty e^{-\varepsilon t} t f(x+t) dt = (V(\varepsilon)Sf)(x) + (V(\varepsilon)^2 f)(x) \in X. \end{aligned}$$

This proves that $V(\varepsilon)D(S) \subseteq D(S)$. In conclusion, S is a closed operator over X , $V(\varepsilon) \in B(X)$ is injective, $V(\varepsilon)D(S) \subseteq D(S)$ and $[S, V(\varepsilon)] \subseteq V(\varepsilon)^2$. The requirements of Standing Hypothesis 3.4 are hereby satisfied by the pair $(S, V(\varepsilon))$, and so the results of Theorem 3.9 and Lemma 3.15 are true. That is, for all β with $Re(\beta) > 1$ and for all $\zeta \in \mathbb{C}$,

$$S + \zeta V(\varepsilon)^\beta = e^{(-\zeta/(\beta-1))V(\varepsilon)^{\beta-1}} S e^{(\zeta/(\beta-1))V(\varepsilon)^{\beta-1}}$$

and for all $\frac{1}{2} \leq \alpha < 1$, if we denote by $T_{\varepsilon, \alpha}(\cdot)$ the C_0 -semigroup generated by $A_{\varepsilon, \alpha} := -A(\varepsilon)^{1-\alpha}/(1-\alpha)$ and $\mathcal{D} := \{x \in D(d_{A_{\varepsilon, \alpha}} S) : A_{\varepsilon, \alpha} x \in D(d_{A_{\varepsilon, \alpha}} S)\}$, then for all $t \geq 0$, $T_{\varepsilon, \alpha}(t)$ is quasi-affine, and

$$T_{\varepsilon, \alpha}(t) \overline{S|_{\mathcal{D}} + tV(\varepsilon)^\alpha} \subseteq \overline{S|_{\mathcal{D}}} T_{\varepsilon, \alpha}(t),$$

$$T_{\varepsilon, \alpha}(t) \overline{S|_{\mathcal{D}}} \subseteq \overline{S|_{\mathcal{D}} - tV(\varepsilon)^\alpha} T_{\varepsilon, \alpha}(t).$$

This example can easily be extended to the case of an unbounded Volterra system, satisfying Standing Hypothesis 3.24, where $X = L^p([0, \infty)^N)$ ($N \in \mathbb{N}$ and $1 \leq p < \infty$ are fixed), and the operators S_n, A_n are defined by

$$(S_n f)(x) = -x_n f(x), \quad A_n = \frac{\partial}{\partial x_n} \quad n = 1, 2, \dots, N$$

(with the suitable domains of definition).

References

- [1] Balakrishnan, A. V., *Fractional powers of closed operators and semigroups generated by them*, Pacific J. Math. **10** (1960), 419–437.
- [2] Carracedo, C. M., and M. S. Alix, “The Theory of Fractional Powers of Operators”, North-Holland Mathematics Studies, no. 187, 2001.
- [3] Dunford, N., and J. T. Schwartz, “Linear Operators”, Part I, Interscience Publishers, New York, 1958.
- [4] Hille, E., and R. S. Phillips, “Functional Analysis and Semigroups”, Amer. Math. Soc. Colloquium Publ. 31, Providence, RI, 1957.
- [5] Kantorovitz, S., “Semigroups of Operators and Spectral Theory”, Pitman Research Notes in Math., no. 330, Longman, 1995.
- [6] Kantorovitz, S., “Spectral Theory of Banach Space Operators”, Lecture Notes in Math., Vol. 1012, Springer, Berlin-Heidelberg-New York, 1983.
- [7] Kantorovitz, S., *Volterra systems of operators*, J. Math. Anal. and App. **133** (1988), 135–150.
- [8] Kantorovitz, S., and R. J. Hughes, *Quasi-affinity in certain classes of operators*, Bull. London Math. Soc. **19** (1987), 449–457.
- [9] Kantorovitz, S., and K. J. Pei, *Pairs of operators satisfying the Volterra commutation relation*, Indiana Univ. Math. J. **23** (1974), 1177–1197.
- [10] Rudin, W., “Functional Analysis”, McGraw-Hill, New York, 1973.
- [11] Yoshida, K., “Functional Analysis”, Springer-Verlag, New York, 1998.

Department of Mathematics
 Bar Ilan University
 52900 Ramat-Gan
 Israel
 viselta@macs.biu.ac.il

Department of Mathematics
 Bar Ilan University
 52900 Ramat-Gan
 Israel
 kantor@macs.biu.ac.il

Received July 16, 2006
 Online publication August 27, 2007