142 Lecture 11

**Proposition 11.4.4.** Let  $\{T(t): t \geq 0\}$  be a  $C_0$ -semigroup. The family of operators  $\{T(t)^*: t \geq 0\}$  is a  $C_0$ -semigroup whose generator is  $L^*$ .

*Proof.* The semigroup law is immediately checked. Let us prove the strong continuity. Recall that by (11.1.1) we have  $||T(t)|| = ||T(t)^*|| \le Me^{\omega t}$ , where we may assume  $\omega > 0$ . First, notice that  $T(t)^*x \to x$  weakly for every  $x \in X$  as  $t \to 0$ . Indeed, by the strong continuity of T(t) we have  $\langle T(t)^*x, y \rangle = \langle x, T(t)y \rangle \to \langle x, y \rangle$  as  $t \to 0$  for every  $y \in X$ . From the estimate

$$\left| \int_0^t \langle T(s)^* x, y \rangle \, ds \right| \le \frac{M}{\omega} (e^{\omega t} - 1) \|x\| \, \|y\|$$

and the Riesz Theorem we get the existence of  $x_t \in X$  such that

$$\frac{1}{t} \int_0^t \langle T(s)^* x, y \rangle \, ds = \langle x_t, y \rangle \qquad \forall \ y \in X.$$

Therefore, for t > 0 and 0 < h < t we infer

$$\begin{split} |\langle T(h)^*x_t - x_t, y \rangle| &= |\langle x_t, T(h)y \rangle - \langle x_t, y \rangle| \\ &= \left| \frac{1}{t} \int_0^t \langle T(s)^*x, T(h)y \rangle \, ds - \frac{1}{t} \int_0^t \langle T(s)^*x, y \rangle \, ds \right| \\ &= \left| \frac{1}{t} \int_0^t \langle T(s+h)^*x, y \rangle \, ds - \frac{1}{t} \int_0^t \langle T(s)^*x, y \rangle \, ds \right| \\ &= \left| \frac{1}{t} \int_t^{t+h} \langle T(s)^*x, y \rangle \, ds - \frac{1}{t} \int_0^h \langle T(s)^*x, y \rangle \, ds \right| \\ &\leq \frac{1}{t} \|x\| \|y\| \frac{M}{\omega} \left[ (e^{\omega(t+h)} - e^{\omega t}) + (e^{\omega h} - 1) \right]. \end{split}$$

Taking the supremum on ||y|| = 1, we deduce

$$\lim_{h \to 0} ||T(h)^* x_t - x_t|| = 0.$$
(11.4.7)

Since by linearity and an  $\varepsilon/3$  argument the set where (11.4.7) holds is a weakly closed subspace Y, containing  $x_t$  for all t > 0. Since for any  $x \in X$ ,  $x_t \to x$  weakly as  $t \to 0$ , we conclude that Y = X and that  $T(t)^*$  is strongly continuous. Denoting by A its generator, for  $x \in D(L)$  and  $y \in D(A)$  we have

$$\langle Lx,y\rangle = \lim_{t\to 0} \langle t^{-1}(T(t)-I)x,y\rangle = \lim_{t\to 0} \langle x,t^{-1}(T(t)^*-I)y\rangle = \langle x,Ay\rangle,$$

so that  $A \subset L^*$ . Conversely, for  $y \in D(L^*)$ ,  $x \in D(L)$  we have

$$\langle x, T(t)^* y - y \rangle = \langle T(t)x - x, y \rangle = \int_0^t \langle LT(s)x, y \rangle \, ds$$
$$= \int_0^t \langle T(s)x, L^* y \rangle \, ds = \int_0^t \langle x, T(s)^* L^* y \rangle \, ds.$$

We deduce

$$T(t)^* y - y = \int_0^t T(s)^* L^* y \, ds,$$

whence, dividing by t and letting  $t \to 0$  we get  $Ay = L^*y$  for every  $y \in D(L^*)$  and consequently  $L^* \subset A$ .