

PROBLEM 1

a) Let us firstly show that (i) implies (iii). Denote the closure of  $B$  by  $\overline{B}$ . Consider the sequence  $(f_n)$  such that  $f_n \in D(B)$  with  $f_n \rightarrow 0$  and  $Bf_n \rightarrow g$ . Since  $\overline{B}$  is the closure of  $B$  we also have that  $f_n \in D(\overline{B})$  and  $\overline{B}f_n = Bf_n \rightarrow g$ . As  $\overline{B}$  is closed,  $g = \overline{B}0 = 0$ , which completes the proof of this part.

Next we shall prove the implication (iii)  $\Rightarrow$  (ii). Suppose  $(f, g), (f, h)$  belong to  $\overline{\text{graph}B}$ . Then there exist sequences  $(f_n, g_n)$  and  $(\tilde{f}_n, h_n)$  in  $\text{graph}B$  such that  $(f_n, g_n) \rightarrow (f, g)$  and  $(\tilde{f}_n, h_n) \rightarrow (f, h)$ . Note that  $g_n = Bf_n$  and  $h_n = B\tilde{f}_n$  and thus  $f_n - \tilde{f}_n \rightarrow 0$  and  $B(f_n - \tilde{f}_n) \rightarrow g - h$ . By (iii) this means that  $g - h = 0$  or  $g = h$ .

It remains to show that (ii)  $\Rightarrow$  (i). To do this let us consider the operator  $A$  from (ii) and show that it is the closure of  $B$ , i.e.,  $B$  is closable and  $\overline{B} = A$ . It is clear that  $D(B) \subset D(A)$ . If we have  $f \in D(B)$  then  $(f, Af)$  belongs to  $\overline{\text{graph}B}$ . But  $(f, Bf)$  also belongs to  $\text{graph}B$ . By the statement of (ii) this yields  $Af = Bf$  for  $f \in D(B)$ . Thus  $A|_{D(B)} = B$ . And so the proof of equivalence of the assertions is finished.

b) The operator  $A$  is closed and thus it is one of the closed extensions of  $B$ . Consider another closed extension  $S$ . Then  $\text{graph}B \subset \text{graph}S$  and so  $\overline{\text{graph}B} \subset \overline{\text{graph}S}$ . But  $\text{graph}A = \overline{\text{graph}B}$  and as  $S$  is closed  $\overline{\text{graph}S} = \text{graph}S$ . Therefore  $\text{graph}A \subset \text{graph}S$ . This means that  $A$  is the smallest extension of  $B$ .

c) Suppose  $B$  is closable. Then by a) if we have  $f_n \in D(B)$  with  $f_n \rightarrow 0$  and  $Bf_n \rightarrow g$ , then  $g = 0$ . To show that  $\lambda - B$  for  $\lambda \in \mathbb{R}$  is closable, in view of a), it is enough to prove that if we have  $h_n \in D(\lambda - B)$  with  $h_n \rightarrow 0$  and  $(\lambda - B)h_n \rightarrow h$  then  $h = 0$ . Clearly,  $\lambda h_n \rightarrow 0$  and so  $Bh_n \rightarrow h$ . Observing that  $D(B) = D(\lambda - B)$  we immediately obtain that  $h = 0$ . Thus  $\lambda - B$  is closable. The reverse implication can be proved analogously.

To prove that  $\overline{\lambda - B} = \lambda - \overline{B}$  observe first that

$$D(\overline{\lambda - B}) = \overline{D(\lambda - B)} = \overline{D(B)} = D(\overline{B}) = D(\lambda - \overline{B}).$$

Then consider  $f \in \overline{D(B)}$ . Let  $h = (\overline{\lambda - B})f$  and  $g = (\lambda - \overline{B})f$ . We have to show that  $g = h$ . There exist a sequence  $(f_n)$  such that  $f_n \in D(B)$  and  $f_n \rightarrow f$ . Then  $(\lambda - B)f_n \rightarrow (\overline{\lambda - B})f = h$ . But also  $(\lambda - B)f_n = \lambda f_n - Bf_n \rightarrow (\lambda - \overline{B})f = g$ . Hence  $g = h$  and so  $\overline{\lambda - B} = \lambda - \overline{B}$ .

PROBLEM 2

Let us consider a finite sum:

$$\begin{aligned} \sum_{k=0}^N \frac{n^k}{k!} (n-k)^2 &= n^2 \sum_{k=0}^N \frac{n^k}{k!} - 2n^2 \sum_{k=1}^N \frac{n^{k-1}}{(k-1)!} + \sum_{k=1}^N \frac{(k-1+1)n^k}{(k-1)!} = \\ &= n^2 \sum_{k=0}^N \frac{n^k}{k!} - 2n^2 \sum_{k=1}^N \frac{n^{k-1}}{(k-1)!} + n^2 \sum_{k=2}^N \frac{n^{k-2}}{(k-2)!} + n \sum_{k=1}^N \frac{n^{k-1}}{(k-1)!} \end{aligned}$$

Now, using that  $\sum_{k=0}^{+\infty} \frac{n^k}{k!} = e^n$  and taking the limit  $N \rightarrow +\infty$ , we obtain that

$$\sum_{k=0}^{+\infty} \frac{n^k}{k!} (n-k)^2 = ne^n.$$

## PROBLEM 3

Suppose, contrary to our claim, that  $R(\lambda) = R(\lambda, B)$  and  $R(\mu) = R(\mu, \tilde{B})$  for different operators  $B$  and  $\tilde{B}$ . To be exact, assume that the operators  $B := \lambda - R(\lambda)^{-1}$  and  $\tilde{B} := \mu - R(\mu)^{-1}$  are different.

Since for  $\lambda, \mu > \omega$  the resolvent identity

$$R(\lambda, A_n) - R(\mu, A_n) = (\mu - \lambda)R(\lambda, A_n)R(\mu, A_n)$$

holds, by passing to the limit we obtain the equality

$$R(\lambda) - R(\mu) = (\mu - \lambda)R(\lambda)R(\mu)$$

or after rewriting

$$R(\lambda) = R(\mu)[1 - (\mu - \lambda)R(\mu)]^{-1} = [R(\mu)^{-1} - \mu + \lambda]^{-1}.$$

From this it follows that

$$B - \tilde{B} = \lambda - R(\lambda)^{-1} - \mu + R(\mu)^{-1} = 0.$$

Above contradiction completes the proof.

## PROBLEM 4

For each  $n \in \mathbb{N}$  the operator  $A_n$  is acting on elements of  $l_2$  as follows

$$A_n \mathbf{x} = (m_1 x_1, \dots, m_n x_n, 0, \dots)$$

where  $\mathbf{x} = (x_1, x_2, \dots)$  and a sequence  $m = (m_1, m_2, \dots) \subseteq \mathbb{C}$ . Such operators generate semigroups  $T_n$  with the same type  $(M, \omega)$  if  $\operatorname{Re} m_n < \omega$  for all  $n \in \mathbb{N}$  and the semigroup  $T_n$  generated by  $A_n$  is defined as follows

$$T_n(t) \mathbf{x} = (e^{m_1 t} x_1, \dots, e^{m_n t} x_n, x_{n+1}, \dots).$$

Let us firstly check the assertion (i).

Consider the operator  $A = M_m$ . Then

$$A \mathbf{x} - A_n \mathbf{x} = (0, \dots, 0, m_{n+1} x_{n+1}, \dots),$$

where the first  $n$  elements are zeros. Since  $\mathbf{x} \in l_2$ ,  $A_n \mathbf{x} \rightarrow A \mathbf{x}$  if there exists  $\omega_0$  such that for all  $n \in \mathbb{N}$ ,  $|m_n| < \omega_0$ . In our case  $D = X = l_2$ . It is obvious that  $(\lambda - A)D$  is  $X$  for  $\lambda > \omega$ .

To check (ii) note that

$$R(\lambda, A_n) \mathbf{x} = ((\lambda - m_1)^{-1} x_1, \dots, (\lambda - m_n)^{-1} x_n, \lambda^{-1} x_{n+1}, \dots)$$

and

$$\|R(\lambda, A_n)\| \leq \frac{1}{\lambda - \omega}.$$

Let us show that the limit  $\lim_{n \rightarrow \infty} R(\lambda, A_n)g$  for all  $g \in X$  and it is equal to  $R(\lambda)g = R(\lambda, A)g$ . For  $g \in X$  we can find  $f \in X$  such that  $g = (\lambda - A)f$ . Set  $g_n = (\lambda - A_n)f_n$ . By (i) we have  $A_n f \rightarrow A f$  and so  $g_n \rightarrow g$ . Consider the following difference

$$\begin{aligned} R(\lambda, A)g - R(\lambda, A_n)g &= R(\lambda, A)g - R(\lambda, A_n)(g - g_n) - R(\lambda, A_n)g_n \\ &= f - R(\lambda, A_n)(g - g_n) - f = -R(\lambda, A_n)(g - g_n). \end{aligned}$$

Since  $\|R(\lambda, A_n)\| \leq \frac{1}{\lambda - \omega}$  for all  $n \in \mathbb{N}$  the last expression tends to zero as  $n \rightarrow \infty$  and so

$$R(\lambda, A)g = \lim_{n \rightarrow \infty} R(\lambda, A_n)g.$$

For  $\lambda > \omega$  the operator  $R(\lambda) = R(\lambda, A)$  has dense range.

It remains to check (iii). The semigroup  $T$  generated by  $A$  is defined in the following way

$$T(t)\mathbf{x} = (e^{m_1 t}x_1, e^{m_2 t}x_2, \dots).$$

Let us fix an interval  $[0, t_0]$ . For  $t \in [0, t_0]$

$$T(t)\mathbf{x} - T_n(t)\mathbf{x} = (0, \dots, 0, (e^{m_{n+1}t} - 1)x_{n+1}, \dots).$$

Since  $|e^{m_k t} - 1| \leq 1 + e^{\omega t_0}$  and  $\mathbf{x} \in l_2$  for every  $\varepsilon > 0$  we can find  $N$  such that for all  $n > N$   $\|T(t)\mathbf{x} - T_n(t)\mathbf{x}\| < \varepsilon$ . Thus (iii) holds.

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