

Having a coercive solution to the Lyapunov inequality does not imply stability

Here we give an example of a strongly continuous semigroup which is not strongly stable, but the Lyapunov inequality

$$\langle Az, Lz \rangle + \langle Lz, Az \rangle < 0$$

has a coercive solution.

Example

Take the Hilbert space

$$Z = \left\{ f : [0, \infty) \mapsto \mathbb{C} \mid \int_0^\infty |f(x)|^2 [e^{-x} + 1] dx < \infty \right\}.$$

Its inner product is given by:

$$\langle f, g \rangle = \int_0^\infty f(x) \overline{g(x)} [e^{-x} + 1] dx.$$

Note that Z “is” $L^2(0, \infty)$.

As semigroup, we choose the shift:

$$\begin{aligned} (T(t)f)(x) &= \begin{cases} f(x-t) & x > t \\ 0 & x \in [0, t) \end{cases} \\ &= f(x-t)1_{[0, \infty)}(x-t). \end{aligned}$$

There holds

$$\begin{aligned} \|T(t)f\|^2 &= \int_0^\infty |f(x-t)1_{[0, \infty)}(x-t)|^2 [e^{-x} + 1] dx \\ &= \int_0^\infty |f(\xi)|^2 [e^{-(\xi+t)} + 1] d\xi \\ &\geq \int_0^\infty |f(\xi)|^2 d\xi \\ &\geq \frac{1}{2} \int_0^\infty |f(\xi)|^2 [e^{-\xi} + 1] d\xi \\ &= \frac{1}{2} \|f\|^2. \end{aligned}$$

Hence $(T(t))_{t \geq 0}$ is not strongly stable. The infinitesimal generator is given by

$$Af = -\frac{df}{dx}$$

with domain

$$D(A) = \left\{ f \in Z \mid f \text{ is absolutely continuous} \right. \\ \left. \frac{df}{dx} \in Z, \text{ and } f(0) = 0 \right\}.$$

Next we evaluate

$$\langle Az, z \rangle + \langle z, Az \rangle$$

for $z \in D(A)$ and $z \neq 0$.

For $A = -\frac{d}{dx}$ with boundary condition $z(0) = 0$, we find

$$\begin{aligned} \langle Az, z \rangle + \langle z, Az \rangle &= \int_0^\infty (-1) \frac{dz}{dx}(x) \overline{z(x)} [e^{-x} + 1] dx + \\ &\int_0^\infty z(x) (-1) \overline{\frac{dz}{dx}(x)} [e^{-x} + 1] dx \\ &= - \int_0^\infty \frac{d}{dx} (|z(x)|^2) [e^{-x} + 1] dx. \end{aligned}$$

Hence

$$\begin{aligned} \langle Az, z \rangle + \langle z, Az \rangle &= - [|z(x)|^2 [e^{-x} + 1]]_0^\infty + \\ &\int_0^\infty |z(x)|^2 [-e^{-x}] dx \\ &= 0 - \int_0^\infty |z(x)|^2 e^{-x} dx \\ &< 0. \end{aligned}$$

Concluding, we have constructed an infinitesimal generator A for which the semigroup is not strongly stable, but the Lyapunov inequality

$$\langle Az, z \rangle + \langle z, Az \rangle < 0, \quad z \in D(A), z \neq 0$$

holds. Note that $L = I$.

Remark

If the trajectories, $t \mapsto T(t)z_0$, are pre-compact, then this Lyapunov inequality implies strong stability.