

## UNIFORMLY $\gamma$ —RADONIFYING FAMILIES OF OPERATORS AND THE STOCHASTIC WEISS CONJECTURE

BERNHARD H. HAAK AND JAN VAN NEERVEN

*Abstract.* We introduce the notion of uniform  $\gamma$ -radonification of a family of operators, which unifies the notions of  $R$ -boundedness of a family of operators and  $\gamma$ -radonification of an individual operator. We study the properties of uniformly  $\gamma$ -radonifying families of operators in detail and apply our results to the stochastic abstract Cauchy problem

$$dU(t) = AU(t)dt + BdW(t), \quad U(0) = 0.$$

Here,  $A$  is the generator of a strongly continuous semigroup of operators on a Banach space  $E$ ,  $B$  is a bounded linear operator from a separable Hilbert space  $H$  into  $E$ , and  $W_H$  is an  $H$ -cylindrical Brownian motion. When  $A$  and  $B$  are simultaneously diagonalisable, we prove that an invariant measure exists if and only if the family

$$\{\sqrt{\lambda}R(\lambda, A)B : \lambda \in S_\vartheta\}$$

is uniformly  $\gamma$ -radonifying for some/all  $0 < \vartheta < \frac{\pi}{2}$ , where  $S_\vartheta$  is the open sector of angle  $\vartheta$  in the complex plane. This result can be viewed as a partial solution of a stochastic version of the Weiss conjecture in linear systems theory.

*Mathematics subject classification (2010):* Primary: 47B10, Secondary: 35R15, 47D06, 60H15, 93B28.

*Keywords and phrases:* Uniformly  $\gamma$ -radonifying families of operators,  $R$ -boundedness, Laplace transforms, stochastic evolution equations, invariant measures, stochastic Weiss conjecture.

### REFERENCES

- [1] W. ARENDT AND S. BU, *The operator-valued Marcinkiewicz multiplier theorem and maximal regularity*, Math. Z. **240** (2002), no. 2, 311–343.
- [2] E. BERKSON AND T. A. GILLESPIE, *Spectral decompositions and harmonic analysis on UMD spaces*, Studia Math. **112** (1994), no. 1, 13–49.
- [3] V. I. BOGACHEV, *Gaussian Measures*, Mathematical Surveys and Monographs, vol. 62, American Mathematical Society, Providence, RI, 1998.
- [4] J. BOURGAIN, *Vector-valued singular integrals and the  $H^1$ -BMO duality*, Probability Theory and Harmonic Analysis (Cleveland, Ohio, 1983), Monogr. Textbooks Pure Appl. Math., vol. 98, Dekker, New York, 1986, pp. 1–19.
- [5] P. CLÉMENT, B. DE PAGTER, F. A. SUKOCHEV, AND H. WITVLIET, *Schauder decompositions and multiplier theorems*, Studia Math. **138** (2000), no. 2, 135–163.
- [6] M. COWLING, I. DOUST, A. MCINTOSH, AND A. YAGI, *Banach space operators with a bounded  $H^\infty$  functional calculus*, J. Austral. Math. Soc. Ser. A **60** (1996), no. 1, 51–89.
- [7] R. DENK, M. HIEBER, AND J. PRÜSS,  *$R$ -boundedness, Fourier multipliers and problems of elliptic and parabolic type*, Mem. Amer. Math. Soc. **166** (2003), no. 788.
- [8] J. DETWEILER, J. M. A. M. VAN NEERVEN, AND L. WEIS, *Space-time regularity of solutions of the parabolic stochastic Cauchy problem*, Stoch. Anal. Appl. **24** (2006), no. 2, 843–869.
- [9] S. DIAZ AND F. MAYORAL, *On compactness in spaces of Bochner integrable functions*, Acta Math. Hungar. **83** (1999), no. 3, 231–239.
- [10] J. DIESTEL, H. JARCHOW, AND A. TONGE, *Absolutely Summing Operators*, Cambridge Studies in Advanced Mathematics, vol. 43, Cambridge University Press, Cambridge, 1995.

- [11] J. DIESTEL, W. M. RUESS, AND W. SCHACHERMAYER, *On weak compactness in  $L^1(\mu, X)$* , Proc. Amer. Math. Soc. **118** (1993), no. 2, 447–453.
- [12] M. GIRARDI AND L. WEIS, *Operator-valued Fourier multiplier theorems on Besov spaces*, Math. Nachr. **251** (2003), 34–51.
- [13] B. H. HAAK, *Kontrolltheorie in Banachräumen und quadratische Abschätzungen*, Ph.D. thesis, Karlsruhe, 2004.
- [14] B. H. HAAK AND P. C. KUNSTMANN, *Admissibility of unbounded operators and wellposedness of linear systems in Banach spaces*, Integral Eq. Operator Th. **55** (2006), 497–533.
- [15] B. H. HAAK, J. M. A. M. VAN NEERVEN, AND M. C. VERAAR, *A stochastic Datko-Pazy theorem*, J. Math. Anal. Appl. **329** (2007), no. 2, 1230–1239.
- [16] J. HOFFMANN-JØRGENSEN, *Sums of independent Banach space valued random variables*, Studia Math. **52** (1974), 159–186.
- [17] T. P. HYTÖNEN, *Littlewood-Paley-Stein theory for semigroups in UMD spaces*, Rev. Mat. Iberoam. **23** (2007), no. 3, 973–1009.
- [18] T. P. HYTÖNEN AND L. WEIS, *An operator-valued  $T_b$  theorem*, J. Functional Anal. **234** (2006), 420–463.
- [19] B. JACOB AND J. R. PARTINGTON, *The Weiss conjecture on admissibility of observation operators for contraction semigroups*, Integral Eq. Operator Th. **40** (2001), no. 2, 231–243.
- [20] B. JACOB AND H. ZWART, *Exact observability of diagonal systems with a one-dimensional output operator*, Int. J. Appl. Math. Comput. Sci. **11** (2001), no. 6, 1277–1283.
- [21] M. JUNGE, C. LE MERDY, AND Q. XU, *Calcul fonctionnel et fonctions carrées dans les espaces  $L_p$  non commutatifs*, C. R. Math. Acad. Sci. Paris **337** (2003), no. 2, 93–98.
- [22] C. KAISER AND L. WEIS, *Wavelet transform for functions with values in UMD spaces*, Studia Math. **186** (2008), no. 2, 101–126.
- [23] N. J. KALTON, P. C. KUNSTMANN, AND L. WEIS, *Perturbation and interpolation theorems for the  $H^\infty$ -calculus with applications to differential operators*, Math. Ann. **336** (2006), 747–801.
- [24] N. J. KALTON AND L. WEIS, *Euclidian structures*, In preparation.
- [25] N. J. KALTON AND L. WEIS, *The  $H^\infty$ -calculus and square function estimates*, In preparation.
- [26] P. C. KUNSTMANN AND L. WEIS, *Maximal  $L_p$ -regularity for parabolic equations, Fourier multiplier theorems and  $H^\infty$ -functional calculus*, Functional Analytic Methods for Evolution Equations, Lecture Notes in Math., vol. 1855, Springer, Berlin, 2004, pp. 65–311.
- [27] S. KWAPIEŃ, *On Banach spaces containing  $c_0$* , Studia Math. **52** (1974), 187–188, A supplement to the paper by J. Hoffmann-Jørgensen: “Sums of independent Banach space valued random variables” (Studia Math. **52** (1974), 159–186).
- [28] C. LE MERDY, *The Weiss conjecture for bounded analytic semigroups*, J. London Math. Soc. (2) **67** (2003), no. 3, 715–738.
- [29] C. LE MERDY, *On square functions associated to sectorial operators*, Bull. Soc. Math. France **132** (2004), no. 1, 137–156.
- [30] V. LINDE AND A. PIETSCH, *Mappings of Gaussian measures of cylindrical sets in Banach spaces*, Teor. Veroyatnost. i Primenen. **19** (1974), 472–487, English translation in: Theory Probab. Appl. **19** (1974), 445–460.
- [31] A. MCINTOSH, *Operators which have an  $H^\infty$  functional calculus*, Miniconference on operator theory and partial differential equations (North Ryde, 1986), Proc. Centre Math. Anal. Austral. Nat. Univ., vol. 14, Austral. Nat. Univ., Canberra, 1986, pp. 210–231.
- [32] J. M. A. M. VAN NEERVEN, *Compactness in vector-valued Banach function spaces*, Positivity **11** (2007), no. 3, 461–467.
- [33] J. M. A. M. VAN NEERVEN,  *$\gamma$ -radonifying operators — a survey*, The AMSI-ANU Workshop on Spectral Theory and Harmonic Analysis, Proc. Centre Math. Appl. Austral. Nat. Univ., vol. 44, Austral. Nat. Univ., Canberra, 2010, pp. 1–61.
- [34] J. M. A. M. VAN NEERVEN, M. C. VERAAR, AND L. WEIS, *Stochastic integration in UMD Banach spaces*, Ann. Probab. **35** (2007), no. 4, 1438–1478.
- [35] J. M. A. M. VAN NEERVEN, M. C. VERAAR, AND L. WEIS, *Stochastic evolution equations in UMD Banach spaces*, J. Funct. Anal. **255** (2008), no. 4, 940–993.
- [36] J. M. A. M. VAN NEERVEN AND L. WEIS, *Stochastic integration of functions with values in a Banach space*, Studia Math. **166** (2005), no. 2, 131–170.

- [37] J. M. A. M. VAN NEERVEN AND L. WEIS, *Weak limits and integrals of Gaussian covariances in Banach spaces*, Probab. Math. Statist. **25** (2005), no. 1, 55–74.
- [38] J. M. A. M. VAN NEERVEN AND L. WEIS, *Invariant measures for the linear stochastic Cauchy problem and  $R$ -boundedness of the resolvent*, J. Evolution Equ. **6** (2006), no. 2, 205–228.
- [39] A.L. NEIDHARDT, *Stochastic integrals in 2-uniformly smooth Banach spaces*, Ph. D. thesis, University of Wisconsin, 1978.
- [40] B. DE PAGTER, H. WITVLIET, AND F. A. SUKOCHEV, *Double operator integrals*, J. Funct. Anal. **192** (2002), no. 1, 52–111.
- [41] G. PISIER, *The Volume of Convex Bodies and Banach Space Geometry*, Cambridge Tracts in Mathematics, vol. 94, Cambridge University Press, Cambridge, 1989.
- [42] B. RUSSO AND H. A. DYE, *A note on unitary operators in  $C^*$ -algebras*, Duke Math. J. **33** (1966), 413–416.
- [43] N. TOMCZAK-JAEGERMANN, *Banach-Mazur Distances and Finite-Dimensional Operator Ideals*, Pitman Monographs and Surveys in Pure and Applied Mathematics, vol. 38, Longman Scientific & Technical, Harlow, 1989.
- [44] M. C. VERAAR AND J. ZIMMERSCHIED, *Non-autonomous stochastic Cauchy problems in Banach spaces*, Studia Math. **185** (2008), no. 1, 1–34.
- [45] L. WEIS, *Operator-valued Fourier multiplier theorems and maximal  $L_p$ -regularity*, Math. Ann. **319** (2001), no. 4, 735–758.
- [46] G. WEISS, *Admissibility of unbounded control operators*, SIAM J. Control Optim. **27** (1989), no. 3, 527–545.
- [47] G. WEISS, *Two conjectures on the admissibility of control operators*, “Estimation and Control of Distributed Parameter Systems” (Vorau, 1990), Internat. Ser. Numer. Math., vol. 100, Birkhäuser, Basel, 1991, pp. 367–378.
- [48] GEORGE WEISS, *Admissibility of input elements for diagonal semigroups on  $l_2$* , Systems Control Lett. **10** (1988), no. 1, 79–82.
- [49] GEORGE WEISS, *Admissible observation operators for linear semigroups*, Israel J. Math. **65** (1989), no. 1, 17–43.
- [50] D. V. WIDDER, *Functions harmonic in a strip*, Proc. Amer. Math. Soc. **12** (1961), 67–72.
- [51] R. M. YOUNG, *An Introduction to Nonharmonic Fourier Series*, first ed., Academic Press Inc., San Diego, CA, 2001.