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ACCRETIVE PERTURBATIONS AND ERROR ESTIMATES FOR THE TROTTER PRODUCT FORMULA[†]

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Abstract

We study the error bound estimate in the operator-norm topology for the exponential Trotter product formula in the case of accretive perturbations. Let A be a semibounded from below self-adjoint operator on a separable Hilbert space. Let B be a closed maximal accretive operator which is, together with B^*, Kato-small with respect to A with relative bounds less than one. We show that in this case the operator-norm error bound estimate for the exponential Trotter product formula is the same as for the self-adjoint B [12]:

$$\left\| \left(e^{-tA/n}e^{-tB/n}\right)^n - e^{-t(A+B)} \right\| \leq L\frac{\ln n}{n},\ n = 2, 3, \dots .$$

We verify that the operator $-(A + B)$ generates a holomorphic contraction semigroup. One gets a similar result when B is substituted by B^*.

Keywords : Semigroups, Trotter product formula, accretive operators, operator-norm estimates.
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[†]**To the memory of Tosio Kato**

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1 Introduction and Setup of the Problem

Let $-A$ and $-B$ be generators of strong continuous semigroups on some separable Hilbert space $\mathfrak{H}$. For those operators the convergence of the Trotter product formula

$$\tau - \lim_{n\to+\infty}(e^{-tA/n}e^{-tB/n})^n = e^{-tH}, \tag{1.1}$$

where H is the sum of the operators A and B defined in a suitable sense, was of interest for many years only with respect to the strong topology $\tau = s$, see [3], [4], [18]. A final result in this direction was obtained by Kato [9], [10] who has shown that the convergence in the strong topology always takes place if the operators A and B are self-adjoint and non-negative, or even more generally they may be m-sectorial. Here and below we follow the terminology of the Kato's book [8]. Moreover, he identified H as the form-sum of A and B and generalized the product formula (1.1) to the form in which the exponential functions are replaced by functions of a certain class which is often called the Kato-class. However, certain applications of the Trotter or the more general Trotter-Kato product formulæ require that

(a) the convergence in (1.1) is in the operator-norm topology or in stronger norms, for instance, in the trace- or the Hilbert-Schmidt-norm,

(b) error estimates in these norms, in particular, in operator-norm, are available,

(c) the convergence and the error estimates are valid not only for self-adjoint operators A and B.

Until now the problems (a) and (b) were solved in a satisfactory manner only for non-negative self-adjoint operators A and B. In papers [11]-[15] the conditions (partially necessary and sufficient) are found for convergence of the Trotter-Kato product formula in the operator-norm or in norms of symmetrically-normed ideals of compact operators, see also [5]. Error bound estimates in the operator-norm for non-negative self-adjoint operators were given in [6], [12], [13] and [17] and for the trace-norm in [7] and [15]. On the other hand there are only few results concerning the problem (c). The first result in this direction was that of Lie who has shown the convergence of the exponential product formula (1.1) for arbitrary matrices A and B. In fact, his proof provides the operator-norm error bound estimate for a couple of bounded operators A and B in a complete normed space:

$$\left\|(e^{-tA/n}e^{-tB/n})^n - e^{-tH}\right\| \le \frac{C}{n}, \quad n = 1, 2, \ldots, \tag{1.2}$$

where $H = A + B$, see [16]. So the Lie's result solves problems (a) - (c) for bounded operators in a Banach space. In [1] the problem (a) in a Hilbert space is solved in the operator-norm topology $\tau = \|\cdot\|$ for a class of unbounded m-sectorial operators A and B with semi-angles $\theta_A, \theta_B \in (0, \pi/2)$. A solution of the problem (b) in a Banach space was presented in [2] for particular domain conditions. Namely, let $-A$ be generator of a holomorphic contraction semigroup and let $-B$ be generator of a contraction semigroup satisfying the conditions: $\mathrm{dom}(B) \supseteq \mathrm{dom}(A^\alpha)$ for some $\alpha \in [0, 1)$ and $\mathrm{dom}(B^*) \supseteq \mathrm{dom}(A^*)$. then there is a constant C_α such that

$$\left\|\left(e^{-tB/n}e^{-tA/n}\right)^n - e^{-tH}\right\| \le C_\alpha \frac{(\ln(n))^{s(\alpha)}}{n^{1-\alpha}}, \quad n = 2, 3, \ldots, \tag{1.3}$$

uniformly in $t \in [0,T]$, $0 < T < +\infty$, where $H = A + B$ on $\mathrm{dom}(H) = \mathrm{dom}(A)$, and $s(\alpha = 0) = 2$, $s(\alpha \neq 0) = 1$. The condition $\mathrm{dom}(B) \supseteq \mathrm{dom}(A^\alpha)$ implies that B is relatively bounded with respect to A with the relative bound $a = 0$. Thus, comparing with the corresponding results in the self-adjoint case on a Hilbert space, see [12] and [13], the result (1.3) is not optimal. For instance in [12] it is proven that if $A \geq I$, $B \geq 0$ and B is relatively bounded with respect to A with $a < 1$, then there is a constant C such that

$$\left\| \left(e^{-tA/n}e^{-tB/n}\right)^n - e^{-tH} \right\| \leq C\frac{\ln(n)}{n}, \quad n = 2, 3, \ldots, \tag{1.4}$$

uniformly in $t \geq 0$, where $H = A + B$ on $\mathrm{dom}(H) = \mathrm{dom}(A)$.

In what follows we suppose that $A = A^*$ be a semibounded from below densely defined self-adjoint operator on the Hilbert space $\mathfrak{H}$ which generates a semigroup $\{U_A(t) = e^{-tA}\}_{t\geq 0}$. Without loss of generality one can suppose that $A \geq I$. Then it is known (see, e.g. the Kato's book [8]) that $U_A(t)$ is a contraction holomorphic semigroup of angle $\omega = \pi/2$, i.e. $\|U_A(t \geq 0)\| \leq 1$ and $U_A(t)$ has a holomorphic extension from $t \geq 0$ into the open sector of the complex plane: $S_{\omega=\pi/2} = \{z \in \mathbb{C} : z \neq 0 \text{ and } |\arg(z)| < \pi/2\}$.

About the generator B we suppose that :

(i) domain $\mathrm{dom}(B) \supseteq \mathrm{dom}(A)$ and there exists $a > 0$ such that

$$\|Bu\| \leq a\|Au\|, \; u \in \mathrm{dom}(A); \tag{1.5}$$

(ii) domain $\mathrm{dom}(B^*) \supseteq \mathrm{dom}(A)$ and there exists $a_* > 0$ such that

$$\|B^*u\| \leq a_*\|Au\|, \; u \in \mathrm{dom}(A); \tag{1.6}$$

(iii) B is a m-accretive (i.e. closed and maximal accretive) operator on $\mathfrak{H}$, i.e. for $\lambda > 0$ one has

$$\|(B + \lambda)^{-1}\| \leq \lambda^{-1}. \tag{1.7}$$

The latter implies that $\{U_B(t) = e^{-tB}\}_{t\geq 0}$ is a (non self-adjoint) contraction semigroup, but B is not necessarily sectorial: θ_B may be $\pi/2$.

Notice that under conditions (i)-(iii) the convergence of the Trotter product formula (1.1) is known, due to [3], [4], [18], only in the strong topology $\tau = s$. In our main theorem (see Section 3) we prove that under conditions (i)-(iii) and $a, a_* < 1$ there is a constant $L > 0$ such that uniformly in $t \geq 0$ one gets (cf (1.4)

$$\left\| \left(e^{-tA/n}e^{-tB/n}\right)^n - e^{-tH} \right\| \leq L\frac{\ln(n)}{n}\;, \; n = 1, 2, 3, \ldots \quad . \tag{1.8}$$

Here $H = A + B$ is defined on $\mathrm{dom}(H) = \mathrm{dom}(A)$. Similar result holds for B^* and H^*.

The paper is organized as follows. In Section 2 we prove some technical results, which have an interest in itself, and which are crucial for the proof of the main theorem, which is presented in Section 3. The proof of this main theorem (while inspired by) needs a considerable deviation from the line of reasoning known for the self-adjoint case. Finally, in Section 4 we make some remarks and comments.

2 Preliminaries

Let $-H$ be the generator of a semigroup $\{U_H(t) = e^{-tH}\}_{t\geq 0}$. The semigroup $U_H(t)$ is called a bounded holomorphic semigroup with angle $\omega \in (0, \pi/2]$ if

(α) $\{U(t)\}_{t\geq 0}$ is the restriction to the positive real axis of an analytic family of bounded operators $\{U(z)\}_{z\in S_\omega}$, $S_\omega = \{z \in \mathbb{C} : z \neq 0,\ |\arg z| < \omega\}$, obeying $U(z + z') = U(z)U(z')$, $z, z' \in S_\omega$, and

(β) for every $\theta \in (0, \omega)$ the family $\{U(z)\}_{z\in S_\omega}$ is uniformly bounded in the sector S_θ and $U(z)f \longrightarrow f$ as $z \longrightarrow 0$ in $z \in S_\theta$ for each $f \in \mathfrak{H}$.

It turns out that this is the case if and only if the spectrum $\sigma(H)$ of H is contained in the closed sector $\overline{S_{\pi/2-\omega}}$, i.e. $\sigma(H) \subseteq \overline{S_{\pi/2-\omega}}$, and for each $\theta \in [0, \omega)$ there is a constant $M_\theta > 0$ such that

$$\|(H + z)^{-1}\| \leq \frac{M_\theta}{|z|} \tag{2.1}$$

for $z \in S_{\pi/2+\theta}$, see e.g. [8, Ch.IX].

Theorem 2.1 *Let $A \geq I$ and let B be a closed accretive operator satisfying condition (i) with $a < 1$. Then the operator $-H = -(A + B)$ is the boundedly invertible generator of a contraction holomorphic semigroup of angle $\omega = \arccos a$, in the sense that $\|e^{-tH}\| \leq 1$ for $t \geq 0$.*

Proof. Our goal is to verify (2.1) for $z \in S_{\pi/2+\theta}$, $\theta \in (0, \omega)$, where $\omega = \arccos a < \pi/2$. To this end we use the representation

$$(H + z)f = \{I + BA^{-1}A(A + z)^{-1}\}(A + z)f, \qquad f \in \mathrm{dom}(H) = \mathrm{dom}(A). \tag{2.2}$$

Since

$$\|A(A + z)^{-1}\| \leq \sup_{\lambda\geq 1}\left|\frac{\lambda}{\lambda + z}\right| \leq \sup_{\lambda\geq 0}\left|\frac{\lambda}{\lambda + z}\right| \tag{2.3}$$

a straightforward computation shows that

$$\|A(A + z)^{-1}\| \leq \begin{cases} 1 \text{ for } \Re\mathrm{e}\, z \geq 0 \\ |z|/|\Im\mathrm{m}\, z| \text{ for } \Re\mathrm{e}\, z < 0,\ \Im\mathrm{m}\, z \neq 0 \end{cases} \tag{2.4}$$

For $z \in S_{\pi/2+\theta}$ and $\Re\mathrm{e}\, z < 0$, then

$$\frac{|z|}{|\Im\mathrm{m}\, z|} \leq \frac{1}{\cos\theta}. \tag{2.5}$$

Hence (2.4) leads to the estimate

$$\|A(A + z)^{-1}\| \leq \frac{1}{\cos\theta} \tag{2.6}$$

for $z \in S_{\pi/2+\theta}$ and $\Re\mathrm{e}\, z < 0$. If $\Re\mathrm{e}\, z \geq 0$ then (2.4) yields the estimate

$$\|A(A + z)^{-1}\| \leq 1 \leq \frac{1}{\cos\theta}. \tag{2.7}$$

Therefore the estimate (2.6) holds for any $z \in S_{\pi/2+\theta}$.

Using the condition (i) we find the estimate

$$\|BA^{-1}A(A+z)^{-1}\| \leq \|BA^{-1}\|\|A(A+z)^{-1}\| \leq \frac{a}{\cos\theta} < 1 \tag{2.8}$$

for $z \in S_{\pi/2+\theta}$. Hence the operator $I + B(A+z)^{-1}$ is invertible for $z \in S_{\pi/2+\theta}$ and we have the estimate

$$\|(I + B(A+z)^{-1})^{-1}\| \leq \frac{\cos\theta}{\cos\theta - a} \tag{2.9}$$

for $z \in S_{\pi/2+\theta}$. Then from (2.2) we obtain that $z \in S_{\pi/2+\theta} \subseteq \rho(-H)$ the resolvent set of the operator $-H$ and the representation

$$(H+z)^{-1} = (A+z)^{-1}(I + B(A+z)^{-1})^{-1}, \tag{2.10}$$

and the estimate

$$\|(H+z)^{-1}\| \leq \frac{\cos\theta}{\cos\theta - a}\|(A+z)^{-1}\| \tag{2.11}$$

for $z \in S_{\pi/2+\theta}$. Since A is self-adjoint, we have

$$\|(z+A)^{-1}\| \leq \frac{1}{\cos\theta}\frac{1}{|z|} \tag{2.12}$$

for any $z \in S_{\pi/2+\theta}$. Thus we conclude

$$\|(H+z)^{-1}\| \leq \frac{M_\theta}{|z|} \tag{2.13}$$

for all $z \in S_{\pi/2+\theta}$ with

$$M_\theta := \frac{1}{\cos\theta - a} \tag{2.14}$$

which shows that $-H$ is the generator of a holomorphic semigroup with angle $\omega = \arccos a$.

Since B is accretive and A is self-adjoint positive, $H = A + B$ is accretive and since $\lambda + H$ is boundedly invertible for $\lambda > 0$, H is m-accretive, i.e. $-H$ generates a contraction semigroup. Finally by the representation $H = (I + BA^{-1})A$ with $\|BA^{-1}\| \leq a < 1$, the operator H is boundedly invertible.

□

Remark: Since $\sigma(H) \subseteq S_{\pi/2-\omega}$ implies $\sigma(H^*) \subseteq S_{\pi/2-\omega}$, the characterisation (2.1) entails that $-H^*$ is also the generator of a holomorphic semigroup.

Below we denote by $\mathbb{D} = \{z \in \mathbb{C} : |z| \leq 1\}$ and $\mathrm{D}_{1/2} = \{z \in \mathbb{C} : |z - 1/2| \leq 1/2\}$, two discs in the complex plane $\mathbb{C}$.

Lemma 2.2 *Let $A \geq I$. Then for any $\tau > 0$*

$$\|(I - e^{-\tau A})(z - e^{-\tau A})^{-1}\| \leq \begin{cases} |z|^{-1} & z \in \mathbb{D} \setminus \mathrm{D}_{1/2} \\ |1-z|/|\Im\mathrm{m}\, z| & z \in \mathrm{D}_{1/2} \setminus [0,1] \end{cases} \tag{2.15}$$

Proof: We use the functional calculus for self-adjoint operators. Obviously, we have

$$\|(I - e^{-\tau A})(z - e^{-\tau A})^{-1}\| \leq \sup_{\lambda \geq 1}\left|\frac{1 - e^{-\tau\lambda}}{z - e^{-\tau\lambda}}\right| \leq \sup_{\lambda \geq 0}\left|\frac{1 - e^{-\lambda}}{z - e^{-\lambda}}\right|. \tag{2.16}$$

Let $z = x + iy$ and

$$m(\lambda) := \frac{1 - e^{-\lambda}}{|z - e^{-\lambda}|} = \frac{1 - e^{-\lambda}}{\sqrt{(x - e^{-\lambda})^2 + y^2}}, \quad \lambda \geq 0. \tag{2.17}$$

If $z \in \mathbb{D} \setminus \mathrm{D}_{1/2}$, then $m'(\lambda) \geq 0$ for $\lambda \geq 0$. Therefore $m(\lambda)$ is a non-decreasing function such that

$$\sup_{\lambda \geq 0} m(\lambda) = \lim_{\lambda \to +\infty} m(\lambda) = \frac{1}{|z|}, \tag{2.18}$$

which proves the first estimate (2.15). If $z \in \mathrm{D}_{1/2} \setminus [0, 1]$, then $m(\lambda)$ attains its maximum at λ_0 such that

$$e^{-\lambda_0} = \frac{\frac{1}{4} - (x - \frac{1}{2})^2 - y^2}{1 - x}. \tag{2.19}$$

Inserting (2.19) into (2.17) we obtain

$$m(\lambda_0) = \frac{|1 - z|}{|\Im\mathrm{m}\, z|}, \tag{2.20}$$

which yields

$$0 \leq m(\lambda) \leq \frac{|1 - z|}{|\Im\mathrm{m}\, z|}, \tag{2.21}$$

The inequality (2.21) verifies the second estimate in (2.15). □

Since for $A \geq I$ and an m-accretive B the operator

$$T(\tau) = e^{-\tau A} e^{-\tau B}, \qquad \tau > 0, \tag{2.22}$$

is a contraction, its spectrum $\sigma(T(\tau)) \subseteq \mathbb{D}$, $\tau > 0$. However, for B small relative to A we can show more. To this end we introduce the family of closed convex sets in $\mathbb{C}$, for $r \in [0, 1]$

$$\Sigma_r := \Sigma_r^0 \cup \Sigma_r^1, \tag{2.23}$$

where

$$\Sigma_r^0 := \{z \in \mathrm{D}_{1/2} : \ |\Im\mathrm{m}\, z| \leq r|1 - z|\} \tag{2.24}$$

and

$$\Sigma_r^1 := \{z \in \mathbb{D} \setminus \mathrm{D}_{1/2} : \ |z| \leq r\}, \tag{2.25}$$

see Figure 1. We remark that the family Σ_r is increasing with r: for $r < r'$ one gets $\Sigma_r \subset \Sigma_{r'}$.

On the other hand, we denote by R_r the decreasing family $\mathbb{D} \setminus \Sigma_r$.

Theorem 2.3 *Let $A \geq I$ and let B be an m-accretive operator satisfying the condition (ii) with $a_* < 1$. Then $\sigma(T(\tau)) \subseteq \Sigma_{a_*}$ for each $\tau > 0$. Moreover, for any $r \in (a_*, 1)$, one obtains the estimate*

$$\|(z - T(\tau))^{-1}\| \leq \frac{r}{r - a_*} \|(z - e^{-\tau A})^{-1}\|, \ z \in R_r = \mathbb{D} \setminus \Sigma_r. \tag{2.26}$$

Proof: One has to prove that each point $z \in \mathbb{D} \setminus \Sigma_{a_*} = R_{a_*}$ belongs to the resolvent set $\rho(T(\tau))$ of $T(\tau)$ for any $\tau > 0$. To this end we use the representation

$$z - T(\tau) = z - e^{-\tau A} + e^{-\tau A}(I - e^{-\tau B}). \tag{2.27}$$

If $\tau > 0$, then the operator $(I - e^{-\tau A})$ is invertible. Let

$$X(\tau, z) := (I - e^{-\tau A})(z - e^{-\tau A})^{-1} \tag{2.28}$$

and

$$Y(\tau) := (I - e^{-\tau A})^{-1} e^{-\tau A}(I - e^{-\tau B}). \tag{2.29}$$

Then one obviously gets the representation

$$z - T(\tau) = (z - e^{-\tau A})\{I + X(\tau, z)Y(\tau)\}. \tag{2.30}$$

For each $f \in \mathrm{dom}(B)$ one has

$$(I - e^{-\tau B})f = \int_0^\tau ds B e^{-sB} f. \tag{2.31}$$

Hence we get

$$A^{-1}(I - e^{-\tau B})f = \int_0^\tau ds A^{-1} B e^{-sB} f. \tag{2.32}$$

This leads to the estimate

$$\|A^{-1}(I - e^{-\tau B})\| \leq \tau a_* \tag{2.33}$$

Using for (2.29) the representation

$$Y(\tau) = (I - e^{-\tau A})^{-1} A e^{-\tau A} A^{-1}(I - e^{-\tau B}) \tag{2.34}$$

we obtain

$$\|Y(\tau)\| \leq \tau a_* \|(I - e^{-\tau A})^{-1} A e^{-\tau A}\|. \tag{2.35}$$

By the functional calculus for self-adjoint operators one verifies that

$$\tau \|(I - e^{-\tau A})^{-1} A e^{-\tau A}\| \leq 1 \tag{2.36}$$

for each $\tau > 0$ and by consequence

$$\|Y(\tau)\| \leq a_* \,. \tag{2.37}$$

Let $r > a_*$. To estimate $X(\tau, z)$ we have to consider two cases:

1. Let $z \in \mathrm{D}_{1/2} \cap R_r$. Then $|\Im\mathrm{m}\, z| > r|1 - z|$. Since $z \in \mathrm{D}_{1/2}$ by Lemma 2.2 we find

$$\|X(\tau, z)\| \leq \frac{|1 - z|}{|\Im\mathrm{m}\, z|}. \tag{2.38}$$

Hence we have

$$\|X(\tau, z)\| < \frac{1}{r} \tag{2.39}$$

for $z \in R_r \cap \mathrm{D}_{1/2}$ and $\tau > 0$.