

and denote by  $\delta$  its generator.

Then  $D_0 = \{ f \in C_0(\mathbb{R}^n) \cap C^1(\mathbb{R}^n) : \lim_{\|x\| \rightarrow \infty} \|(\text{grad } f)(x)\| = 0 \}$  is a core of  $\delta$  and

$$(3.21) \quad (\delta f)(x) = ((\text{grad } f)(x) | F(x)) \quad \text{for all } f \in D_0, x \in \mathbb{R}^n,$$

where  $(\cdot | \cdot)$  denotes the scalar product in  $\mathbb{R}^n$

Proof. Let  $f \in D_0$ . Then  $g = f - (\text{grad } f | F) \in C_0(\mathbb{R}^n)$  and  $(R(1, \delta)g)(x) = \int_0^\infty e^{-t} f(\phi(t, x)) dt - \int_0^\infty e^{-t} ((\text{grad } f)(\phi(t, x)) | F(\phi(t, x))) dt = f(x)$  by integrating by parts. Hence  $f \in D(\delta)$  and  $f - \delta f = g$ ; i.e.  $\delta f = (\text{grad } f | F)$ . This proves (3.21).

Next we show  $T_0(t)D_0 \subset D_0$  for all  $t \geq 0$ , which implies that  $D_0$  is a core of  $\delta$  by A-I, Thm.1.9 (or A-II, Cor.1.34).

Since  $F \in C^1(\mathbb{R}^n, \mathbb{R}^n)$ , it follows that  $\phi \in C^1(\mathbb{R} \times \mathbb{R}^n, \mathbb{R}^n)$  (see e.g., [Hirsch-Smale (1974), 15.2]). Moreover for each  $x \in \mathbb{R}^n$ ,  $\frac{d}{dt} (D\phi_t(x)) = DF(\phi_t(x)) \cdot D\phi_t(x)$  and  $D\phi_0(x) = \text{Id}$ , (see [Hirsch-Smale (1974), p. 300]; here  $\text{Id} \in L(\mathbb{R}^n)$  denotes the identity operator. Hence  $D\phi_t(x) = \text{Id} + \int_0^t DF(\phi_s(x)) \cdot D\phi_s(x) ds$ . Consequently  $\|D\phi_t(x)\| \leq 1 + \int_0^t M \cdot \|D\phi_s(x)\| ds$  for all  $t \geq 0$  and  $x \in \mathbb{R}^n$ ; where  $M := \sup_{x \in \mathbb{R}^n} \|DF(x)\| < \infty$  by hypothesis. Hence by Gronwall's inequality,  $\|D\phi_t(x)\| \leq e^{Mt}$  ( $t \geq 0$ ) for all  $x \in \mathbb{R}^n$ . Now let  $f \in D_0$ ,  $t \geq 0$ . Then  $[\text{grad } (f \circ \phi_t)](x) = [(\text{grad } f)(\phi_t(x))] \cdot D\phi_t(x)$ . Hence  $\|[\text{grad } (f \circ \phi_t)](x)\| \leq e^{Mt} \|(\text{grad } f)(\phi_t(x))\|$ , and so  $\lim_{\|x\| \rightarrow \infty} \|[\text{grad } (f \circ \phi_t)](x)\| \leq e^{Mt} \lim_{\|x\| \rightarrow \infty} \|(\text{grad } f)(\phi_t(x))\| = 0$ . Thus  $f \circ \phi_t \in D_0$  for all  $t \geq 0$ . □

As a second class of examples we consider derivations on  $C_0(a, b)$ . Eventually we will determine all derivations on  $C_0(a, b)$ , which are generators of a group. We start by looking at differential operators of first order. Let  $-\infty \leq a < b \leq \infty$  and let  $m : (a, b) \rightarrow \mathbb{R}$  be a continuous function. We consider the operator  $\delta_m$  on  $C_0(a, b)$  given by

$$(\delta_m f)(x) = \begin{cases} m(x) f'(x) & \text{if } m(x) \neq 0 \\ 0 & \text{otherwise} \end{cases}$$

with domain  $D(\delta_m) = \{ f \in C_0(a, b) : f \text{ is differentiable in } x \text{ if } m(x) \neq 0 \text{ and } \delta_m f \in C_0(a, b) \}$ .

Note that  $\delta_m$  is a derivation on  $C_0(a, b)$ .