

Green's formula.

Let  $\beta \in L^\infty(\partial\Omega)$ . We define the Laplacian  $\Delta^\beta$  with Robin boundary conditions as follows. Let

$$D(\Delta^\beta) := \{u \in H^1(\Omega) : \Delta u \in L^2(\Omega), \quad \partial_\nu u + \beta u = 0\}$$

$$\Delta^\beta u := \Delta u.$$

We call  $\Delta^\beta$  briefly the Robin-Laplacian. Note that for  $\beta=0$ , we obtain Neumann boundary conditions, and  $\Delta^0 := \Delta^0$  is the Neumann Laplacian.

The following result is valid.

Theorem 4.3. Assume that  $\Omega \subset \mathbb{R}^d$  is bounded, open, connected with Lipschitz boundary and let  $\beta \in L^\infty(\partial\Omega)$ . Then  $\Delta^\beta$  generates a positive, irreducible, holomorphic semigroup

$$T = (T(t))_{t \geq 0} \quad \text{on } C(\bar{\Omega})$$

Moreover,  $T(t)$  is compact for all  $t > 0$ .

Irreducibility has strong consequences. One has  $\sigma(\Delta^\beta) = \sigma_p(\Delta^\beta) \subset \mathbb{R}$ .

Denote by  $s(\Delta^\beta)$  the spectral bound of  $\Delta$ . Thus  $s(\Delta^\beta)$  is the largest eigenvalue of  $\Delta^\beta$ .

It is the unique eigenvalue with a positive eigenfunction

$$0 < u_0 \in D(\Delta^\beta)$$

The eigenfunction  $u_0$  is strictly positive; i.e. there exists  $\delta > 0$

such that  $u(x) \geq \delta > 0$  for all  $x \in \bar{\Omega}$ .

The spectral bound  $s(\Delta^B)$  determines the asymptotic behavior of the semigroup  $T$ . In fact, the following follows from B-III Proposition 3.5.

Corollary 4.4. There exist a strictly positive Borel measure  $\mu$  on  $\bar{\Omega}$ ,  $M > 0$  and  $\varepsilon > 0$  such that

$$\langle \mu, u_0 \rangle = 1 \text{ and}$$

$$\| T(t) - e^{s(A)t} P \| \leq M e^{-\varepsilon t}$$

for all  $t \geq 0$ , where  $P \in L(C(\bar{\Omega}))$  is given by

$$Pf = \langle \mu, f \rangle u_0.$$

The theorem says that the semigroup converges in the operator norm to the rank-1-projection  $T$  exponentially fast -

## Elliptic operators in divergence form

The preceding results extend to elliptic operators in divergence form for bounded measurable coefficients:

Let  $\Omega \subset \mathbb{R}^d$  be open and bounded.

Let  $a_{k,\ell}, b_k, r_k, c_0 \in L^\infty(\Omega)$ ,

$k, \ell = 1, \dots, d$  such that for

some  $\alpha > 0$

$$\sum_{k,\ell=1}^d a_{k,\ell}(x) \xi_k \overline{\xi_\ell} \geq \alpha |\xi|^2$$

for all  $x \in \Omega, \xi \in \mathbb{R}^d$ , where

$$|\xi|^2 = \xi_1^2 + \dots + \xi_d^2.$$

Let  $H_{loc}^1(\Omega) := \{v \in L^2_{loc}(\Omega) : D_k v \in L^2_{loc}(\Omega), k=1, \dots, d\}$ .

Define  $A : H_{loc}^1(\Omega) \rightarrow C_c^\infty(\Omega)^d$

by

$$\begin{aligned} \langle Au, v \rangle = & \sum_{k, \ell=1}^d D_k(a_{k\ell} D_\ell v) + \sum_{k=1}^d D_k(b_k v) \\ & + \sum_{k=1}^d c_k D_k v v + r_0 v. \end{aligned}$$

We define  $A_0$  as the part of  $A$  in  $C_0(\Omega)$ ; i.e.

$$D(A_0) := \{u \in C_0(\Omega) \cap H_0^1(\Omega) : Au \in C_0(\Omega)\}$$

$$A_0 u := Au.$$

Then the Theorem 4.1 holds with  $\Delta_0$  replaced by  $A_0$ . It is remarkable that Dirichlet regularity of  $\Omega$  is the right boundary condition again. This is due to fundamental results of Stampacchia and co-authors. We refer to

Arendt and Bénilan 1999 for  
a proof of the following result.

Theorem 4.4. Assume that  $\Omega \subset \mathbb{R}^d$   
is a bounded, open, connected  
Dirichlet regular set. Then  $A_0$   
generates a positive, irreducible,  
holomorphic semigroup  $T = (T(t))_{t \geq 0}$   
on  $C_0(\Omega)$ . Moreover,  $T(t)$  is com-  
pact for all  $t > 0$ .

Also the results for Robin  
boundary conditions Theorem 4.3  
and 4.4 can be extended  
for elliptic operators in diver-  
gence form on  $C_0(\Omega)$ ; see

Elliptic operators in non-divergence

form on  $C_0(\mathbb{R})$

To Do

The Dirichlet-to-Neumann

operator on  $C(\partial\Omega)$

for this guy  
irreducibility  
is very  
surprising

## References for Notes to B-II 2025

W. Arendt, A.F.M. ter Elst,

J. Glück : Strict positivity for  
the principal eigenfunction of  
elliptic operators with various  
boundary conditions.

Adv. Nonlinear Stud. 2020;  
20(3) 633–650

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