

group on I (see A-I, 3.2). Now let I be a closed ideal of E .

(ii) \rightarrow (i). If I is T -invariant then $A|_I$ generates a semigroup on I . The restrictions $K|_I$ and $M|_I$ of K and M respectively are bounded linear operators on I . (Note that each closed ideal is invariant for M , cf. C-I, Sec. 8.) Thus $B|_I = A|_I + M|_I + K|_I$ with domain $D(A|_I) = D(A) \cap I = D(B) \cap I$ is the generator of a semigroup on I . It follows that I is invariant for the semigroup generated by B .

(i) \rightarrow (ii). Without loss of generality we assume $M \geq 0$. Then we have $0 \leq T(t) \leq S(t)$ for all $t \geq 0$. It follows that I is T -invariant. Thus for $x \in D(A) \cap I = D(B) \cap I$ we have $Kx = Bx - Ax - Mx$. This shows that $K(D(B) \cap I) \subset I$. Since $B|_I$ is a generator $D(B) \cap I$ is dense in I . Then by continuity we have $KI \subset I$; i.e., I is K -invariant. \square

Next we consider some concrete examples.

Examples 3.4. (a) Suppose that on $E = L^p(\mu)$ ($1 \leq p < \infty$) the semigroup $(T(t))$ is given by

$$(3.1) \quad (T(t)f)(x) = \int_X k(t, x, y) f(y) d\mu(y) \quad (x \in X, t > 0)$$

for some measurable function $k: \mathbb{R}_+ \times X \times X \rightarrow \mathbb{R}_+$.

Then $(T(t))$ is irreducible if and only if for any two measurable sets M and N with $0 < \mu(M) < \infty$, $0 < \mu(N) < \infty$, $\mu(M \cap N) = 0$ there exist $t_0 > 0$ such that $\int_M \int_N k(t_0, x, y) d\mu(x) d\mu(y) > 0$

(b) Consider the first derivative on \mathbb{R} , \mathbb{R}_+ or $\mathbb{R}_{2\pi} \cong \Gamma$ as operator on the corresponding L^p -space (with respect to the Lebesgue measure.) Then the statements made in B-III, Ex. 3.4(c) are true. The same is true for B-III, Ex. 3.5(e) and (f) (second order differential operator) when the corresponding L^p -spaces are considered.

(c) Let $E = L^1[-1, 0]$ and for $g \in L^\infty$ consider the operator A_g given by

$$(3.2) \quad A_g f := f', \quad D(A_g) := \{f \in W^1[-1, 0] : f(0) = \int_{-1}^0 f(x) g(x) dx\}$$

If $g \geq 0$ then A_g generates a positive semigroup. In case there exist $\epsilon > 0$ such that g vanishes a.e. on $[-1, -1+\epsilon]$, then

$I := \{f \in L^1 : f|_{[-1+\epsilon, 0]} = 0\}$ is a non-trivial closed ideal which is invariant under the semigroup. It is not difficult to see that the condition on g stated above is also necessary for $(T(t))$ to be reducible (i.e., not irreducible.)