

TWO EXPONENTIAL FORMULAS FOR α -TIMES INTEGRATED SEMIGROUPS ($\alpha \in \mathbb{R}^+$)

FIKRET VAJZOVIĆ AND RAMIZ VUGDALIĆ

ABSTRACT. In this paper X is a Banach space, $(S(t))_{t \geq 0}$ is non-degenerate α -times integrated, exponentially bounded semigroup on X ($\alpha \in \mathbb{R}^+$), $M \geq 0$ and $\omega_0 \in \mathbb{R}$ are constants such that $\|S(t)\| \leq Me^{\omega_0 t}$ for all $t \geq 0$, γ is any positive constant greater than ω_0 , Γ is the Gamma-function, (C, β) -lim is the Cesàro- β limit. Here we prove that

$$\lim_{n \rightarrow \infty} \frac{1}{\Gamma(\alpha)} \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s}\right)^{n+1} R^{n+1} \left(\frac{n+1}{s}, A\right) x ds = S(T)x,$$

for every $x \in X$, and the limit is uniform in $T > 0$ on any bounded interval. Also we prove that

$$S(t)x = \frac{1}{2\pi i} (C, \beta) - \lim_{\omega \rightarrow \infty} \int_{\gamma-i\omega}^{\gamma+i\omega} e^{\lambda t} \frac{R(\lambda, A)x}{\lambda^\alpha} d\lambda,$$

for every $x \in X$, $\beta > 0$ and $t \geq 0$.

1. INTRODUCTION

Once integrated exponentially bounded semigroups of operators on a Banach space were introduced and investigated in [1], [2], [3], [7] and studied by Arendt, Kellermann, Hieber, Thieme and many others. The n -times integrated exponentially bounded semigroups of operators, $n \in \mathbb{N}$, on a Banach space were introduced and investigated in [4] by Neubrander. The α -times integrated exponentially bounded semigroups of operators, $\alpha \in \mathbb{R}^+$, on a Banach space were investigated in [9], by Mijatović, Pilipović and Vajzović. Some exponential formulas for C_0 -semigroups of operators on a Banach

2000 *Mathematics Subject Classification.* 47D06, 47D60, 47D62.

Key words and phrases. C_0 -semigroup, α -times integrated exponentially bounded semigroup, exponential formula, Banach space, linear operator.

Research is partially supported by the grant 04-39-3265-2/03 (11.12.2003.) of Federal Ministry of Education and Science, Bosnia and Herzegovina.

space X are given and proved in [6]. These formulas are the motivation for our further analysis.

2. PRELIMINARIES FROM THE THEORY OF α -TIMES INTEGRATED SEMIGROUP ($\alpha \in \mathbb{R}^+$)

We refer to [9] for the notion of α -times integrated semigroups ($\alpha \in \mathbb{R}^+$). We denote by X a Banach space with the norm $\|\cdot\|$; $L(X) = L(X, X)$ is the space of bounded linear operators from X into X .

Definition 2.1. Let $(S(t))_{t \geq 0}$ be a strongly continuous family of operators in $L(X)$ and $\alpha \in \mathbb{R}^+$. Then, $(S(t))_{t \geq 0}$ is called an α -times integrated semigroup if $S(0) = 0$ and the following holds

$$S(t)S(s) = \frac{1}{\Gamma(\alpha)} \left[\int_t^{t+s} (t+s-r)^{\alpha-1} S(r) dr - \int_0^s (t+s-r)^{\alpha-1} S(r) dr \right],$$

for every $t, s \geq 0$. $(S(t))_{t \geq 0}$ is called non-degenerate if $S(t)x = 0$ for all $t \geq 0$ implies $x = 0$. If there exist constants $M \geq 0$ and $\omega \in \mathbb{R}$ such that $\|S(t)\| \leq Me^{\omega t}$ for all $t \geq 0$, then $(S(t))_{t \geq 0}$ is called an α -times integrated, exponentially bounded semigroup.

Theorem 2.1. Let $\alpha \in \mathbb{R}^+$, $S : [0, \infty) \rightarrow L(X)$ be a strongly continuous family, exponentially bounded at infinity (i.e. it satisfies $\|S(t)\| \leq Me^{\omega t}$ for $t \geq 0$ and some constants $M \geq 0$ and $\omega \in \mathbb{R}$), and $R(\lambda) = \lambda^\alpha \int_0^\infty e^{-\lambda t} S(t) dt$, $\operatorname{Re} \lambda > \omega$. Then, $R(\lambda)$, $\operatorname{Re} \lambda > \omega$, is a pseudoresolvent (i.e. it satisfies the resolvent equation $R(\lambda) - R(\mu) = (\mu - \lambda)R(\lambda)R(\mu)$) if and only if

$$S(t)S(s) = \frac{1}{\Gamma(\alpha)} \left[\int_t^{t+s} (t+s-r)^{\alpha-1} S(r) dr - \int_0^s (t+s-r)^{\alpha-1} S(r) dr \right],$$

for every $t, s \geq 0$.

Let $(S(t))_{t \geq 0}$ be an α -times integrated semigroup, $\alpha \in \mathbb{R}^+$. Let $R(\lambda) = \lambda^\alpha \int_0^\infty e^{-\lambda t} S(t) dt$, $\operatorname{Re} \lambda > \omega$. Here we take the branch of the function λ^α for which $1^\alpha := 1$. Then, by the resolvent equation, $\operatorname{Ker} R(\lambda)$ is independent of $\operatorname{Re} \lambda > \omega$. Hence, by the uniqueness theorem, $R(\lambda)$ is injective if and only if $(S(t))_{t \geq 0}$ is non-degenerate. In this case there exists a unique operator A satisfying $(\omega, \infty) \subset \rho(A)$ ($\rho(A)$ is the resolvent set of A) such that $R(\lambda) = (\lambda I - A)^{-1}$ for all λ with $\operatorname{Re} \lambda > \omega$. This operator is called the generator of $(S(t))_{t \geq 0}$.

Definition 2.2. Let $\alpha \in \mathbb{R}^+$. An operator A is the generator of an α -times integrated, exponentially bounded semigroup $(S(t))_{t \geq 0}$ if and only if $(a, \infty) \subset \rho(A)$ for some $a \in \mathbb{R}$ and $R(\lambda, A)x = \lambda^\alpha \int_0^\infty e^{-\lambda t} S(t)x dt$, $x \in X$, $\operatorname{Re} \lambda > a$.

The following theorems (exponential formulas) hold for C_0 - semigroups (see [6]).

Theorem 2.2. *Let $T(t), t \geq 0$, be a C_0 - semigroup on X . If A is the infinitesimal generator of $T(t), t \geq 0$, then*

$$T(t)x = \lim_{n \rightarrow \infty} \left(I - \frac{t}{n} A \right)^{-n} x = \lim_{n \rightarrow \infty} \left[\frac{n}{t} R \left(\frac{n}{t}, A \right) \right]^n x,$$

for every $x \in X, t \geq 0$, and the limit is uniform on any bounded interval $[a, b] \subset [0, \infty)$.

Theorem 2.3. *Let $T(t), t \geq 0$, be a C_0 - semigroup on X such that $\|T(t)\| \leq M e^{\omega t}$ for all $t \geq 0$ (for suitable constants $M \geq 1$ and $\omega \geq 0$). If A is the infinitesimal generator of $T(t), t \geq 0$, then*

$$T(t)x = (C, 1) - \lim_{\omega \rightarrow \infty} \frac{1}{2\pi i} \int_{\gamma-i\omega}^{\gamma+i\omega} e^{\lambda t} R(\lambda, A) x d\lambda,$$

for every $x \in X, t \geq 0, \gamma > \omega$. Here $(C, 1) - \lim$ means the Cesàro - 1 limit.

We generalize these theorems for α -times integrated semigroups ($\alpha \in \mathbb{R}^+$).

3. EXPONENTIAL FORMULAS FOR α -TIMES INTEGRATED SEMIGROUPS ($\alpha \in \mathbb{R}^+$)

First of all, we need two lemmas.

Lemma 3.1. *Let $\alpha \in \mathbb{R}$. Then,*

$$\sum_{k=0}^n (-1)^k \binom{n}{k} (n-k)! \binom{\alpha}{n-k} \sum_{i=0}^k \binom{k}{i} i! \binom{\alpha+i-1}{i} a^{k-i} = (-1)^n a^n$$

for all $n \in \mathbb{N}$ and for all $a \in \mathbb{R}$.

Proof. Let $n \in \mathbb{N}$ be fixed and $a \in \mathbb{R}$. The expression on the left side of the equation designate with $A(n)$. Obviously, $A(n)$ is a polynomial of degree n in the variable a , i.e., $A(n) = \sum_{l=0}^n A_l a^l$. Using the substitution $k - i = l$, we obtain for every $l \in \{0, 1, 2, \dots, n\}$:

$$\begin{aligned} A_l &= \sum_{k=l}^n (-1)^k \binom{n}{k} (n-k)! \binom{\alpha}{n-k} \binom{k}{k-l} (k-l)! \binom{\alpha+k-l-1}{k-l} \\ &= \frac{n!}{l!} \sum_{k=l}^n (-1)^k \binom{\alpha}{n-k} \binom{\alpha+k-l-1}{k-l}. \end{aligned}$$

The substitution $k - l = s$, leads us to the next equality

$$A_l = (-1)^l \frac{n!}{l!} \sum_{s=0}^{n-l} (-1)^s \binom{\alpha}{n-l-s} \binom{\alpha+s-1}{s}, \quad l \in \{0, 1, 2, \dots, n\}.$$

For $l = n$ we have that $A_n = (-1)^n$. We want to prove that $A_l = 0$ for $l = 0, 1, 2, \dots, n-1$. If we take $n-l = m$, then we need to prove that

$$\sum_{s=0}^m (-1)^s \binom{\alpha}{m-s} \binom{\alpha+s-1}{s} = 0, \quad \text{for } m = 1, 2, \dots, n.$$

Consider now the Taylor's series of the functions x^α and $x^{-\alpha}$ in a neighborhood of $x = 1$. We have

$$x^\alpha = \sum_{k=0}^{\infty} \binom{\alpha}{k} (x-1)^k$$

and

$$x^{-\alpha} = \sum_{k=0}^{\infty} (-1)^k \binom{\alpha+k-1}{k} (x-1)^k, \quad x \in (0, 2).$$

These series converge absolutely on the interval $(0, 2)$. Therefore, for all $x \in (0, 2)$ we have

$$\begin{aligned} 1 \equiv x^\alpha \cdot x^{-\alpha} &= \sum_{k=0}^{\infty} \binom{\alpha}{k} (x-1)^k \cdot \sum_{k=0}^{\infty} (-1)^k \binom{\alpha+k-1}{k} (x-1)^k \\ &= 1 + \sum_{m=1}^{\infty} a_m (x-1)^m, \end{aligned}$$

where $a_m = \sum_{s=0}^m (-1)^s \binom{\alpha}{m-s} \binom{\alpha+s-1}{s}$. Hence, $a_m = 0$ for all $m = 1, 2, \dots$ \square

Lemma 3.2. *If Γ is the Gamma - function, then*

$$\lim_{n \rightarrow \infty} \frac{(n+1)^\alpha}{n!} \Gamma(n+1-\alpha) = 1.$$

Proof. Let $n_0 > \alpha$, $n_0 \in \mathbb{N}$ and $n > n_0$. Then

$$\begin{aligned} &\frac{(n+1)^\alpha \Gamma(n+1-\alpha)}{n!} = \\ &= \frac{(n+1)^\alpha}{n!} (n-\alpha)(n-\alpha-1)\dots(n_0-\alpha) \Gamma(n_0-\alpha) \\ &= \frac{(n+1)^\alpha (n-\alpha)(n-\alpha-1)\dots(n_0-\alpha) \Gamma(n_0-\alpha)}{n!} (n-n_0)^{n_0-\alpha} (n-n_0)! \end{aligned}$$

$$= \left(\frac{n+1}{n-n_0} \right)^\alpha \frac{(n-\alpha)(n-\alpha-1)\dots(n_0-\alpha)\Gamma(n_0-\alpha)}{(n-n_0)^{n_0-\alpha}(n-n_0)!} \frac{(n-n_0)^{n_0}}{n(n-1)\dots(n-n_0+1)}.$$

All of the factors on the right side converges to 1 as $n \rightarrow \infty$. Therefore,

$$\lim_{n \rightarrow \infty} \frac{(n+1)^\alpha}{n!} \Gamma(n+1-\alpha) = 1.$$

□

Theorem 3.1. *Let $(S(t))_{t \geq 0}$ be non-degenerate α -times integrated, exponentially bounded semigroup on a Banach space X ($\alpha \in \mathbb{R}^+$), and let A be its generator. Then*

$$\lim_{n \rightarrow \infty} \frac{1}{\Gamma(\alpha)} \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s} \right)^{n+1} R^{n+1} \left(\frac{n+1}{s}, A \right) x ds = S(T)x,$$

for every $x \in X$, and the limit is uniform in $T > 0$ on any bounded interval $[a, b] \subset [0, \infty)$.

Remark 3.1. In particular, for $\alpha = 1$, the assertion of this theorem was recently proved in [8].

Proof. It is well known that

$$R(\lambda, A) = (\lambda I - A)^{-1} = \lambda^\alpha \int_0^\infty e^{-\lambda t} S(t) dt. \tag{1}$$

Since

$$\begin{aligned} \frac{d^n}{d\lambda^n} \left[\lambda^\alpha \int_0^\infty e^{-\lambda t} S(t) dt \right] &= \\ &= \sum_{k=0}^n \binom{n}{k} (n-k)! \binom{\alpha}{n-k} (-1)^k \lambda^{\alpha-n+k} \int_0^\infty t^k e^{-\lambda t} S(t) dt, \end{aligned}$$

by putting $\lambda = \frac{n+1}{s}$, it follows from (1) that

$$\begin{aligned} \frac{d^n}{d\lambda^n} [R(\lambda, A)]_{\lambda=\frac{n+1}{s}} &= \sum_{k=0}^n \binom{n}{k} (n-k)! \binom{\alpha}{n-k} \\ &\cdot (-1)^k \left(\frac{n+1}{s} \right)^{\alpha-n+k} \int_0^\infty t^k e^{-\frac{n+1}{s}t} S(t) dt. \end{aligned} \tag{2}$$

But,

$$\frac{d^n}{d\lambda^n} R(\lambda, A) = (-1)^n n! R^{n+1}(\lambda, A), \quad n \in \mathbb{N}, \quad \lambda \in \rho(A), \quad (3)$$

and therefore from (2), and (3) it follows that

$$\begin{aligned} R^{n+1} \left(\frac{n+1}{s}, A \right) &= \frac{(-1)^n}{n!} \sum_{k=0}^n \binom{n}{k} (n-k)! \binom{\alpha}{n-k} \\ &\quad \cdot (-1)^k \left(\frac{n+1}{s} \right)^{\alpha-n+k} \int_0^\infty t^k e^{-\frac{n+1}{s}t} S(t) dt. \end{aligned} \quad (4)$$

Consider now the integral

$$\begin{aligned} I &= \frac{1}{\Gamma(\alpha)} \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s} \right)^{n+1} R^{n+1} \left(\frac{n+1}{s}, A \right) ds \\ &= \frac{(-1)^n}{n! \Gamma(\alpha)} \sum_{k=0}^n \binom{n}{k} (n-k)! \binom{\alpha}{n-k} (-1)^k \int_0^\infty t^k S(t) \cdot \\ &\quad \cdot \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s} \right)^{\alpha+k+1} e^{-\frac{n+1}{s}t} ds dt. \end{aligned} \quad (5)$$

First of all, consider the inside integral I_{int} . By substituting $(n+1)\frac{t}{s} = u$, we have

$$\begin{aligned} I_{\text{int}} &= \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s} \right)^{\alpha+k+1} e^{-\frac{n+1}{s}t} ds \\ &= \frac{n+1}{t^{\alpha+k}} \int_{(n+1)t/T}^\infty (Tu - (n+1)t)^{\alpha-1} u^k e^{-u} du. \end{aligned}$$

The substitution $u - \frac{(n+1)t}{T} = z$ gives

$$\begin{aligned} I_{\text{int}} &= \frac{n+1}{t^{\alpha+k}} \int_0^\infty z^{\alpha-1} T^{\alpha-1} \left(z + \frac{(n+1)t}{T} \right)^k e^{-z - \frac{(n+1)t}{T}} dz \\ &= \frac{(n+1)T^{\alpha-k-1}}{t^{\alpha+k} e^{(n+1)t/T}} \int_0^\infty z^{\alpha-1} e^{-z} [Tz + (n+1)t]^k dz. \end{aligned}$$

Using the binomial formula and the next property of the Gamma - function:

$$\Gamma(\alpha + i) = i! \binom{\alpha + i - 1}{i} \Gamma(\alpha),$$

we obtain

$$\begin{aligned}
 I_{\text{int}} &= \frac{(n+1)T^{\alpha-k-1}}{t^{\alpha+k}e^{(n+1)t/T}} \sum_{i=0}^k \binom{k}{i} [(n+1)t]^{k-i} T^i \int_0^{\infty} z^{\alpha+i-1} e^{-z} dz \\
 &= \frac{(n+1)T^{\alpha-1}}{t^{\alpha+k}e^{(n+1)t/T}} \sum_{i=0}^k \binom{k}{i} \left[\frac{(n+1)t}{T} \right]^{k-i} \Gamma(\alpha+i) \\
 &= \frac{(n+1)T^{\alpha-1}\Gamma(\alpha)}{t^{\alpha+k}e^{(n+1)t/T}} \sum_{i=0}^k \binom{k}{i} i! \binom{\alpha+i-1}{i} \left[\frac{(n+1)t}{T} \right]^{k-i}.
 \end{aligned} \tag{6}$$

Now (5), and (6) imply

$$\begin{aligned}
 I &= \frac{(-1)^n}{n!} \sum_{k=0}^n \binom{n}{k} (n-k)! \binom{\alpha}{n-k} (-1)^k (n+1)T^{\alpha-1} \\
 &\int_0^{\infty} t^{-\alpha} e^{-(n+1)t/T} S(t) \sum_{i=0}^k \binom{k}{i} i! \binom{\alpha+i-1}{i} \left(\frac{(n+1)t}{T} \right)^{k-i} dt \\
 &= \frac{(-1)^n (n+1)T^{\alpha-1}}{n!} \int_0^{\infty} t^{-\alpha} e^{-(n+1)t/T} S(t) \sum_{k=0}^n \binom{n}{k} (n-k)! \\
 &\cdot \binom{\alpha}{n-k} (-1)^k \sum_{i=0}^k \binom{k}{i} i! \binom{\alpha+i-1}{i} \left(\frac{(n+1)t}{T} \right)^{k-i} dt.
 \end{aligned} \tag{7}$$

By Lemma 3.1 and (7), we obtain for $a = \frac{(n+1)t}{T}$:

$$\begin{aligned}
 I &= \frac{(-1)^n (n+1)T^{\alpha-1}}{n!} \int_0^{\infty} t^{-\alpha} e^{-(n+1)t/T} S(t) (-1)^n \left(\frac{(n+1)t}{T} \right)^n dt \\
 &= \frac{(n+1)^{n+1} T^{\alpha-n-1}}{n!} \int_0^{\infty} t^{n-\alpha} e^{-(n+1)t/T} S(t) dt.
 \end{aligned} \tag{8}$$

Using the substitution $\frac{(n+1)t}{T} = z$, we have further

$$I = \frac{(n+1)^{n+1} T^{\alpha-n-1}}{n!} \int_0^{\infty} \left(\frac{Tz}{n+1} \right)^{n-\alpha} e^{-z} S\left(\frac{zT}{n+1} \right) \frac{T}{n+1} dz. \tag{9}$$

Hence, we have that

$$\begin{aligned} I &= \frac{1}{\Gamma(\alpha)} \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s}\right)^{n+1} R^{n+1} \left(\frac{n+1}{s}, A\right) ds = \\ &= \frac{(n+1)^\alpha}{n!} \int_0^\infty S\left(\frac{zT}{n+1}\right) z^{n-\alpha} e^{-z} dz. \end{aligned} \quad (10)$$

Fix $\varepsilon > 0$ and choose $\delta \in (0, T)$ such that for

$$(n+1) \left(1 - \frac{\delta}{T}\right) < z < (n+1) \left(1 + \frac{\delta}{T}\right), \quad T > 0, \quad n \in \mathbb{N},$$

we have

$$\left\| S\left(\frac{zT}{n+1}\right) x - S(T)x \right\| < \varepsilon, \quad x \in X.$$

Put for $x \in X$, $T > 0$, $n \in \mathbb{N}$:

$$J = \frac{(n+1)^\alpha}{n!} \int_0^\infty \left[S\left(\frac{zT}{n+1}\right) x - S(T)x \right] e^{-z} z^{n-\alpha} dz = J_1 + J_2 + J_3, \quad (11)$$

where

$$\begin{aligned} J_1 &= \frac{(n+1)^\alpha}{n!} \int_0^{(n+1)(1-\frac{\delta}{T})} \left[S\left(\frac{zT}{n+1}\right) x - S(T)x \right] e^{-z} z^{n-\alpha} dz, \\ J_2 &= \frac{(n+1)^\alpha}{n!} \int_{(n+1)(1-\frac{\delta}{T})}^{(n+1)(1+\frac{\delta}{T})} \left[S\left(\frac{zT}{n+1}\right) x - S(T)x \right] e^{-z} z^{n-\alpha} dz, \\ J_3 &= \frac{(n+1)^\alpha}{n!} \int_{(n+1)(1+\frac{\delta}{T})}^\infty \left[S\left(\frac{zT}{n+1}\right) x - S(T)x \right] e^{-z} z^{n-\alpha} dz. \end{aligned}$$

We will estimate each of these integrals. We have

$$\|J_1\| \leq \frac{(n+1)^\alpha}{n!} \int_0^{(n+1)(1-\frac{\delta}{T})} \left\| S\left(\frac{zT}{n+1}\right) x - S(T)x \right\| e^{-z} z^{n-\alpha} dz.$$

We know that $(S(t))_{t \geq 0}$ is an exponentially bounded family of operators, i.e. there exist constants $M \geq 0$ and $\omega_0 \in \mathbb{R}$ such that $\|S(t)\| \leq M e^{\omega_0 t}$, for all $t \geq 0$. Therefore,

$$\|J_1\| \leq \frac{(n+1)^\alpha}{n!} M \|x\| \int_0^{(n+1)(1-\frac{\delta}{T})} \left[e^{\frac{\omega_0 z T}{n+1}} + e^{\omega_0 T} \right] e^{-z} z^{n-\alpha} dz = S_1 + S_2,$$

where

$$S_1 = \frac{(n+1)^\alpha}{n!} M \|x\| \int_0^{(n+1)(1-\frac{\delta}{T})} e^{-z(1-\frac{\omega_0 T}{n+1})} z^{n-\alpha} dz$$

and

$$S_2 = \frac{(n+1)^\alpha}{n!} M \|x\| e^{\omega_0 T} \int_0^{(n+1)(1-\frac{\delta}{T})} e^{-z} z^{n-\alpha} dz.$$

Let us estimate S_1 . Take $z \frac{n+1-\omega_0 T}{n+1} = u$. Then the integral S_1 becomes

$$\begin{aligned} S_1 &= \frac{(n+1)^\alpha}{n!} M \|x\| \int_0^{(n+1-\omega_0 T)(1-\frac{\delta}{T})} e^{-u} \left(\frac{n+1}{n+1-\omega_0 T} u \right)^{n-\alpha} \frac{n+1}{n+1-\omega_0 T} du \\ &= \frac{(n+1)^{n+1} M \|x\|}{n!(n+1-\omega_0 T)^{n-\alpha+1}} \int_0^{(n+1-\omega_0 T)(1-\frac{\delta}{T})} e^{-u} u^{n-\alpha} du. \end{aligned}$$

The function $f(u) = e^{-u} u^{n-\alpha}$ ($u \in \mathbb{R}$) takes its maximum value at the point $u = n - \alpha$. For sufficiently large n and fixed δ , $n - \alpha$ is greater than $(n+1-\omega_0 T)(1-\frac{\delta}{T})$. Note, the function f is increasing in the interval $[0, (n+1-\omega_0 T)(1-\frac{\delta}{T})]$. Using these facts, we obtain

$$\begin{aligned} S_1 &\leq \frac{(n+1)^{n+1} M \|x\|}{n!(n+1-\omega_0 T)^{n-\alpha+1}} (n+1-\omega_0 T) \left(1 - \frac{\delta}{T} \right) \\ &\cdot \frac{\left[(n+1-\omega_0 T) \left(1 - \frac{\delta}{T} \right) \right]^{n-\alpha}}{e^{(n+1-\omega_0 T)(1-\frac{\delta}{T})}} = \frac{(n+1)^{n+1} M \|x\| \left(1 - \frac{\delta}{T} \right)^{n-\alpha+1}}{n! e^{(n+1-\omega_0 T)(1-\frac{\delta}{T})}}. \end{aligned}$$

For large n , Stirling's formula implies

$$\begin{aligned} S_1 &\leq \frac{e^n (n+1)^{n+1} M \|x\| \left(1 - \frac{\delta}{T} \right)^{n-\alpha+1}}{n^n \sqrt{2\pi n} \cdot e^{n(1-\frac{\delta}{T})} e^{(1-\omega_0 T)(1-\frac{\delta}{T})}} \\ &= \frac{M \|x\|}{\sqrt{2\pi} \left(1 - \frac{\delta}{T} \right)^{\alpha-1} e^{(1-\omega_0 T)(1-\frac{\delta}{T})}} \left(1 + \frac{1}{n} \right)^n \frac{n+1}{\sqrt{n}} \left[\left(1 - \frac{\delta}{T} \right) e^{\frac{\delta}{T}} \right]^n. \end{aligned}$$

The function $g(x) = (1-x)e^x$, $x \in \mathbb{R}$, attains the global maximum 1 at the point $x = 0$. Since $0 < \delta < T$, we have $(1-\frac{\delta}{T}) e^{\frac{\delta}{T}} < 1$ and $\left[(1-\frac{\delta}{T}) e^{\frac{\delta}{T}} \right]^n \rightarrow 0$

as $n \rightarrow \infty$. Also, $\frac{n+1}{\sqrt{n}} \left[\left(1 - \frac{\delta}{T}\right) e^{\frac{\delta}{T}} \right]^n \rightarrow 0$ as $n \rightarrow \infty$. So we obtain that $S_1 \rightarrow 0$ as $n \rightarrow \infty$, and the limit is uniform in $T > 0$ on any bounded interval.

Let us estimate $S_2 = \frac{(n+1)^\alpha}{n!} M \|x\| e^{\omega_0 T} \int_0^{(n+1)(1-\frac{\delta}{T})} e^{-z} z^{n-\alpha} dz$.

The function $f(z) = e^{-z} z^{n-\alpha}$ ($z \in \mathbb{R}$) takes its maximum at the point $z = n - \alpha$. For sufficiently large n and fixed δ , $n - \alpha$ belongs to the interval

$$\left[(n+1) \left(1 - \frac{\delta}{T}\right), (n+1) \left(1 + \frac{\delta}{T}\right) \right].$$

Hence, the function f is increasing in the interval $[0, (n+1)(1 - \frac{\delta}{T})]$. Thus,

$$\begin{aligned} S_2 &\leq \frac{(n+1)^\alpha}{n!} M \|x\| e^{\omega_0 T} (n+1) \left(1 - \frac{\delta}{T}\right) \frac{[(n+1)(1 - \frac{\delta}{T})]^{n-\alpha}}{e^{(n+1)(1-\frac{\delta}{T})}} \\ &= \frac{M \|x\| e^{\omega_0 T} \left(1 - \frac{\delta}{T}\right)^{1-\alpha} (n+1)^{n+1}}{e^{1-\frac{\delta}{T}}} \frac{1}{n! e^n} \left[\left(1 - \frac{\delta}{T}\right) e^{\frac{\delta}{T}} \right]^n. \end{aligned}$$

Using Stirling's formula, for sufficiently large n , we obtain

$$\begin{aligned} S_2 &\leq \frac{M \|x\| e^{\omega_0 T} \left(1 - \frac{\delta}{T}\right)^{1-\alpha} (n+1)^{n+1}}{e^{1-\frac{\delta}{T}}} \frac{(n+1)^{n+1}}{n^n \sqrt{2\pi n}} \left[\left(1 - \frac{\delta}{T}\right) e^{\frac{\delta}{T}} \right]^n \\ &= \frac{M \|x\| e^{\omega_0 T} \left(1 - \frac{\delta}{T}\right)^{1-\alpha}}{\sqrt{2\pi} \cdot e^{1-\frac{\delta}{T}}} \left(1 + \frac{1}{n}\right)^n \frac{n+1}{\sqrt{n}} \left[\left(1 - \frac{\delta}{T}\right) e^{\frac{\delta}{T}} \right]^n. \end{aligned}$$

So we obtain that $S_2 \rightarrow 0$ as $n \rightarrow \infty$, and the limit is uniform in $T > 0$ on any bounded interval. Hence,

$$\|J_1\| \rightarrow 0 \quad \text{as } n \rightarrow \infty. \quad (12)$$

Now, we will estimate the integral J_2 .

$$\begin{aligned} \|J_2\| &\leq \frac{(n+1)^\alpha}{n!} \int_{(n+1)(1-\frac{\delta}{T})}^{(n+1)(1+\frac{\delta}{T})} \left\| S\left(\frac{zT}{n+1}\right) x - S(T)x \right\| e^{-z} z^{n-\alpha} dz \\ &< \varepsilon \frac{(n+1)^\alpha}{n!} \int_{(n+1)(1-\frac{\delta}{T})}^{(n+1)(1+\frac{\delta}{T})} e^{-z} z^{n-\alpha} dz \\ &< \varepsilon \frac{(n+1)^\alpha}{n!} \int_0^\infty e^{-z} z^{n-\alpha} dz = \varepsilon \frac{(n+1)^\alpha}{n!} \Gamma(n+1-\alpha). \end{aligned}$$

From Lemma 3.2 we see that $\lim_{n \rightarrow \infty} \frac{(n+1)^\alpha}{n!} \Gamma(n+1-\alpha) = 1$. This implies $\|J_2\| \leq \varepsilon$ for large n . Because ε is an arbitrary small number we conclude that

$$\|J_2\| \rightarrow 0 \quad \text{as } n \rightarrow \infty. \quad (13)$$

Let us estimate the integral J_3 .

$$\begin{aligned} \|J_3\| &\leq \frac{(n+1)^\alpha}{n!} \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} \left\| S\left(\frac{zT}{n+1}\right)x - S(T)x \right\| e^{-z} z^{n-\alpha} dz \\ &\leq \frac{(n+1)^\alpha}{n!} M \|x\| \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} \left(e^{\frac{\omega_0 z T}{n+1}} + e^{\omega_0 T} \right) e^{-z} z^{n-\alpha} dz = S_3 + S_4, \end{aligned}$$

where

$$\begin{aligned} S_3 &= \frac{(n+1)^\alpha}{n!} M \|x\| \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} e^{-z(1-\frac{\omega_0 T}{n+1})} z^{n-\alpha} dz \quad \text{and} \\ S_4 &= \frac{(n+1)^\alpha}{n!} M \|x\| e^{\omega_0 T} \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} e^{-z} z^{n-\alpha} dz. \end{aligned}$$

Let us estimate S_3 . Take $z \frac{n+1-\omega_0 T}{n+1} = u$. Then the integral S_3 becomes

$$\begin{aligned} S_3 &= \frac{(n+1)^\alpha}{n!} M \|x\| \int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u} \left(\frac{n+1}{n+1-\omega_0 T} u \right)^{n-\alpha} \frac{n+1}{n+1-\omega_0 T} du \\ &= \frac{(n+1)^{n+1} M \|x\|}{n!(n+1-\omega_0 T)^{n-\alpha+1}} \int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u} u^{n-\alpha} du. \end{aligned}$$

Consider the integral

$$\int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u} u^{n-\alpha} du.$$

We have

$$\int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u} u^{n-\alpha} du = \int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u(1-\eta)} e^{-\eta u} u^{n-\alpha} du, \quad \text{for } 0 < \eta < 1.$$

The function $h(u) = e^{-u\eta}u^{n-\alpha}$, $u \in \mathbb{R}$, has a maximum at the point $u = \frac{n-\alpha}{\eta}$. This maximum equals $h\left(\frac{n-\alpha}{\eta}\right) = \frac{e^{-(n-\alpha)}(n-\alpha)^{n-\alpha}}{\eta^{n-\alpha}}$. Thus, we obtain

$$\begin{aligned} \int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u}u^{n-\alpha} du &= \int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u(1-\eta)}e^{-u\eta}u^{n-\alpha} du \\ &< \frac{e^{-(n-\alpha)}(n-\alpha)^{n-\alpha}}{\eta^{n-\alpha}} \int_{(n+1-\omega_0 T)(1+\frac{\delta}{T})}^{\infty} e^{-u(1-\eta)} du \\ &= \frac{e^{-(n-\alpha)}(n-\alpha)^{n-\alpha}}{\eta^{n-\alpha}} \cdot \frac{e^{(\eta-1)(n+1-\omega_0 T)(1+\frac{\delta}{T})}}{1-\eta}. \end{aligned}$$

Using Stirling's formula, for sufficiently large n , we obtain

$$\begin{aligned} S_3 &\leq \frac{(n+1)^{n+1}e^n M \|x\|}{n^n \sqrt{2\pi n} (n+1-\omega_0 T)^{n-\alpha+1}} \frac{e^{-(n-\alpha)}(n-\alpha)^{n-\alpha}}{\eta^{n-\alpha}} \frac{e^{(\eta-1)(n+1-\omega_0 T)(1+\frac{\delta}{T})}}{1-\eta} \\ &= \frac{M \|x\| e^\alpha \eta^\alpha}{(1-\eta)\sqrt{2\pi n} \cdot e^{(1-\omega_0 T)(1+\frac{\delta}{T})(1-\eta)}} \left(\frac{n+1}{n}\right)^\alpha \left(\frac{n+1}{n+1-\omega_0 T}\right)^{n-\alpha+1} \\ &\quad \cdot \left(\frac{n-\alpha}{n}\right)^{n-\alpha} \frac{1}{\eta^n e^{n(1+\frac{\delta}{T})(1-\eta)}}. \end{aligned}$$

Notice that $\left(\frac{n+1}{n}\right)^\alpha \rightarrow 1$, $\left(\frac{n+1}{n+1-\omega_0 T}\right)^{n-\alpha+1} \rightarrow e^{\omega_0 T}$ and $\left(\frac{n-\alpha}{n}\right)^{n-\alpha} \rightarrow e^{-\alpha}$, as $n \rightarrow \infty$.

If we can prove that $\eta^n e^{n(1+\frac{\delta}{T})(1-\eta)} \rightarrow \infty$ as $n \rightarrow \infty$, then $S_3 \rightarrow 0$ as $n \rightarrow \infty$. Since

$$\eta^n e^{n(1+\frac{\delta}{T})(1-\eta)} = e^{n[\ln \eta + (1+\frac{\delta}{T})(1-\eta)]},$$

it is enough to choose η such that

$$\ln \eta + \left(1 + \frac{\delta}{T}\right)(1-\eta) > 0.$$

Since, $\ln \eta = \ln(1 + (\eta - 1))$ and $\frac{\eta-1}{\eta} < \ln(1 + (\eta - 1)) < \eta - 1$, we obtain

$$\ln \eta + \left(1 + \frac{\delta}{T}\right)(1-\eta) > \frac{\eta-1}{\eta} + \left(1 + \frac{\delta}{T}\right)(1-\eta) = (1-\eta) \left(1 + \frac{\delta}{T} - \frac{1}{\eta}\right).$$

But, the last inequality holds for $\frac{1}{1+\frac{\delta}{T}} < \eta < 1$. Hence, by choosing $\eta \in$

$\left(\frac{1}{1+\frac{\delta}{T}}, 1\right)$, we can conclude that $S_3 \rightarrow 0$ as $n \rightarrow \infty$. Moreover, the limit is uniform in $T > 0$ on any bounded interval.

Let us estimate

$$S_4 = \frac{(n+1)^\alpha}{n!} M \|x\| e^{\omega_0 T} \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} e^{-z} z^{n-\alpha} dz.$$

If $\psi \in \left(\frac{1}{1+\frac{\delta}{T}}, 1\right)$, then $\psi^n e^{n(1+\frac{\delta}{T})(1-\psi)} \rightarrow \infty$ as $n \rightarrow \infty$. Since

$$\begin{aligned} \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} e^{-z} z^{n-\alpha} dz &= \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} e^{-z(1-\psi)} e^{-z\psi} z^{n-\alpha} dz \\ &< \frac{e^{-(n-\alpha)} (n-\alpha)^{n-\alpha}}{\psi^{n-\alpha}} \int_{(n+1)(1+\frac{\delta}{T})}^{\infty} e^{-z(1-\psi)} dz \\ &= \frac{e^{-(n-\alpha)} (n-\alpha)^{n-\alpha}}{\psi^{n-\alpha}} \cdot \frac{e^{(\psi-1)(n+1)(1+\frac{\delta}{T})}}{1-\psi}, \end{aligned}$$

we conclude that

$$S_4 < \frac{(n+1)^\alpha}{n!} M \|x\| e^{\omega_0 T} \frac{e^{-(n-\alpha)} (n-\alpha)^{n-\alpha}}{\psi^{n-\alpha}} \cdot \frac{e^{(\psi-1)(n+1)(1+\frac{\delta}{T})}}{1-\psi}.$$

Using Stirling's formula, for sufficiently large n , we obtain

$$S_4 < \frac{M \|x\| e^{\omega_0 T} e^{\alpha\psi} \alpha}{(1-\psi)\sqrt{2\pi n} \cdot e^{(1+\frac{\delta}{T})(1-\psi)}} \left(\frac{n+1}{n}\right)^\alpha \left(\frac{n-\alpha}{n}\right)^{n-\alpha} \frac{1}{\psi^n e^{n(1+\frac{\delta}{T})(1-\psi)}}.$$

We know that $\left(\frac{n+1}{n}\right)^\alpha \rightarrow 1$, $\left(\frac{n-\alpha}{n}\right)^{n-\alpha} \rightarrow e^{-\alpha}$ and $\psi^n e^{n(1+\frac{\delta}{T})(1-\psi)} \rightarrow \infty$, as $n \rightarrow \infty$. Hence, $S_4 \rightarrow 0$ as $n \rightarrow \infty$, and, therefore

$$\|J_3\| \rightarrow 0 \quad \text{as } n \rightarrow \infty. \tag{14}$$

This limit is uniform in $T > 0$ on any bounded interval. Finally, by (11), (12), (13), and (14) we conclude that

$$J = \frac{(n+1)^\alpha}{n!} \int_0^\infty \left[S\left(\frac{zT}{n+1}\right) x - S(T)x \right] e^{-z} z^{n-\alpha} dz \rightarrow 0, \quad \text{as } n \rightarrow \infty. \tag{15}$$

Since, by Lemma 3.2, $\lim_{n \rightarrow \infty} \frac{(n+1)^\alpha}{n!} \Gamma(n+1-\alpha) = 1$, using (10), and (15) we obtain

$$\lim_{n \rightarrow \infty} \frac{1}{\Gamma(\alpha)} \int_0^T (T-s)^{\alpha-1} \left(\frac{n+1}{s}\right)^{n+1} \left[R\left(\frac{n+1}{s}, A\right) \right]^{n+1} x ds$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)^\alpha}{n!} \int_0^\infty S\left(\frac{zT}{n+1}\right) x \cdot e^{-z} z^{n-\alpha} dz = S(T)x,$$

for every $x \in X$, and this limit is uniform in $T > 0$. \square

Definition 3.1. Let $f(\omega)$ be a function on $[0, \infty)$ with values in a complex Banach space X , such that for every $\lambda > 0$, $e^{-\lambda\omega} f(\omega) \in L([0, \infty), X)$ ($L([0, \infty), X)$ is the space of linear bounded functions from $[0, \infty)$ into X). Then, for $\beta > 0$, the Cesàro- β limit of the function $f(\omega)$ as $\omega \rightarrow \infty$ is defined as follows

$$(C, \beta) - \lim_{\omega \rightarrow \infty} f(\omega) := \lim_{T \rightarrow \infty} \frac{\beta}{T^\beta} \int_0^T (T - \omega)^{\beta-1} f(\omega) d\omega.$$

The next result is well-known (for example, see [6]).

Theorem 3.2. *If for some $\alpha \geq 0$: $(C, \alpha) - \lim_{\omega \rightarrow \infty} f(\omega) = a$, then for every $\beta > \alpha$ $(C, \beta) - \lim_{\omega \rightarrow \infty} f(\omega) = a$.*

Lemma 3.3. *Let $0 < \beta < 1$ and $s \geq \pi$. Then*

$$\int_0^1 (1-u)^{\beta-1} \sin(su) du \leq \frac{M_1}{s^\beta} \quad (M_1 - \text{some constant}).$$

Proof. Obviously,

$$\begin{aligned} \int_0^1 (1-u)^{\beta-1} \sin(su) du &= \int_0^1 \frac{\sin(1-v)s}{v^{1-\beta}} dv \\ &= \sin s \int_0^1 \frac{\cos(vs)}{v^{1-\beta}} dv - \cos s \int_0^1 \frac{\sin(vs)}{v^{1-\beta}} dv. \end{aligned}$$

Therefore, it is sufficient to prove that

$$\left| \int_0^1 \frac{\cos(vs)}{v^{1-\beta}} dv \right| \leq \frac{K_1}{s^\beta} \quad \text{and} \quad \left| \int_0^1 \frac{\sin(vs)}{v^{1-\beta}} dv \right| \leq \frac{K_2}{s^\beta},$$

where K_1 and K_2 are some constants.

Both of these integrals can be estimated in a similar manner. Therefore, we estimate only $\int_0^1 \frac{\sin(vs)}{v^{1-\beta}} dv$. We have

$$\int_0^1 \frac{\sin(vs)}{v^{1-\beta}} dv = \int_0^{\pi/s} \frac{\sin(vs)}{v^{1-\beta}} dv + \sum_{k=1}^{k_0-1} \int_{k\pi/s}^{(k+1)\pi/s} \frac{\sin(vs)}{v^{1-\beta}} dv + \int_{k_0\pi/s}^1 \frac{\sin(vs)}{v^{1-\beta}} dv, \quad (16)$$

where k_0 is a natural number such that $\frac{k_0\pi}{s} \leq 1 < \frac{(k_0+1)\pi}{s}$. Since

$$\sup_{s \in (0, \pi]} \left| s^\beta \int_0^1 (1-u)^{\beta-1} \sin(su) du \right| < \infty,$$

it is enough to assume that $s \geq \pi$ and that k_0 is an odd natural number.

Obviously,

$$\left| \int_{k_0\pi/s}^1 \frac{\sin(vs)}{v^{1-\beta}} dv \right| \leq \int_{k_0\pi/s}^1 \frac{dv}{v^{1-\beta}} \leq \int_{k_0\pi/s}^{(k_0+1)\pi/s} \frac{dv}{v^{1-\beta}} \leq \frac{1}{\left(\frac{k_0\pi}{s}\right)^{1-\beta}} \cdot \frac{\pi}{s}.$$

Hence, it follows that

$$\left| \int_{k_0\pi/s}^1 \frac{\sin(vs)}{v^{1-\beta}} dv \right| \leq \left(\frac{\pi}{s}\right)^\beta. \quad (17)$$

Similarly,

$$\left| \int_0^{\pi/s} \frac{\sin(vs)}{v^{1-\beta}} dv \right| \leq \int_0^{\pi/s} \frac{dv}{v^{1-\beta}} = \frac{1}{\beta} \left(\frac{\pi}{s}\right)^\beta. \quad (18)$$

Further, we have

$$\begin{aligned} \sum_{k=1}^{k_0-1} \int_{k\pi/s}^{(k+1)\pi/s} \frac{\sin(vs)}{v^{1-\beta}} dv &= \sum_{k=1}^{k_0-1} \int_0^{\pi/s} \frac{\sin s\left(v + \frac{k\pi}{s}\right)}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}} dv \\ &= \sum_{k=1}^{k_0-1} (-1)^k \int_0^{\pi/s} \frac{\sin(vs)}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}} dv \\ &= \int_0^{\pi/s} \sin(vs) \sum_{k=1}^{k_0-1} \frac{(-1)^k}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}} dv. \end{aligned}$$

Therefore we have

$$\sum_{k=1}^{k_0-1} \int_{k\pi/s}^{(k+1)\pi/s} \frac{\sin(vs)}{v^{1-\beta}} dv = \int_0^{\pi/s} \sin(vs) \sum_{k=1}^{k_0-1} \frac{(-1)^k}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}} dv. \quad (19)$$

Now we will estimate the sum $\sum_{k=1}^{k_0-1} \frac{(-1)^k}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}}$. Clearly

$$\left| \sum_{k=1}^{k_0-1} \frac{(-1)^k}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}} \right| = \sum_{i=0}^{i_0} \left[\frac{1}{\left(v + (2i+1)\frac{\pi}{s}\right)^{1-\beta}} - \frac{1}{\left(v + (2i+2)\frac{\pi}{s}\right)^{1-\beta}} \right],$$

where $i_0 = \frac{k_0-3}{2}$.

Using Lagrange's mean value formula we obtain (for some $\theta \in (0, 1)$) :

$$\begin{aligned} \left| \sum_{k=1}^{k_0-1} \frac{(-1)^k}{\left(v + \frac{k\pi}{s}\right)^{1-\beta}} \right| &= (1-\beta) \frac{\pi}{s} \sum_{i=0}^{i_0} \frac{1}{\left(v + (2i+1)\frac{\pi}{s} + \theta\frac{\pi}{s}\right)^{2-\beta}} \\ &\leq (1-\beta) \frac{\pi}{s} \sum_{i=0}^{i_0} \frac{1}{\left((2i+1)\frac{\pi}{s}\right)^{2-\beta}} \\ &= (1-\beta) \left(\frac{\pi}{s}\right)^{\beta-1} \sum_{i=0}^{i_0} \frac{1}{(2i+1)^{2-\beta}} \\ &\leq (1-\beta) \left(\frac{\pi}{s}\right)^{\beta-1} \sum_{i=0}^{\infty} \frac{1}{(2i+1)^{2-\beta}}. \end{aligned}$$

This inequality combined with (19) gives

$$\left| \sum_{k=1}^{k_0-1} \int_{k\pi/s}^{(k+1)\pi/s} \frac{\sin(vs)}{v^{1-\beta}} dv \right| \leq (1-\beta) \left(\frac{\pi}{s}\right)^{\beta} \sum_{i=0}^{\infty} \frac{1}{(2i+1)^{2-\beta}}.$$

The assertion of our lemma now follows from (17) and (18). \square

Theorem 3.3. *Let $(S(t))_{t \geq 0}$ be an α -times integrated, exponentially bounded semigroup defined on a Banach space X ($\alpha \in \mathbb{R}^+$). Let $M \geq 0$ and $\omega_0 \in \mathbb{R}$ satisfy $\|S(t)\| \leq Me^{\omega_0 t}$, for all $t \geq 0$. Let $0 < \beta < 1$. If $\gamma > \max(\omega_0, 0)$, $x \in X$ and $t \geq 0$, then we have*

$$S(t)x = \frac{1}{2\pi i} (C, \beta) - \lim_{\omega \rightarrow \infty} \int_{\gamma-i\omega}^{\gamma+i\omega} e^{\lambda t} \frac{R(\lambda, A)x}{\lambda^\alpha} d\lambda,$$

and the limit is uniform in t on any bounded interval $[a, b] \subset [0, \infty)$.

Proof. Let $\gamma > \max(\omega_0, 0)$. By Definition 3.1, for any fixed $x \in X$, $t \geq 0$ we have

$$\begin{aligned} & \frac{1}{2\pi i}(C, \beta) - \lim_{\omega \rightarrow \infty} \int_{\gamma-i\omega}^{\gamma+i\omega} e^{\lambda t} \frac{R(\lambda, A)x}{\lambda^\alpha} d\lambda \\ &= \lim_{T \rightarrow \infty} \frac{\beta}{T^\beta} \int_0^T (T-\omega)^{\beta-1} d\omega \frac{1}{2\pi i} \int_{\gamma-i\omega}^{\gamma+i\omega} e^{\lambda t} \frac{R(\lambda, A)x}{\lambda^\alpha} d\lambda \\ &= \lim_{T \rightarrow \infty} \frac{\beta}{T^\beta} \int_0^T (T-\omega)^{\beta-1} d\omega \frac{1}{2\pi} \int_{-\omega}^{\omega} e^{(\gamma+i\tau)t} \frac{R(\gamma+i\tau, A)x}{(\gamma+i\tau)^\alpha} d\tau. \end{aligned} \quad (20)$$

We interchange the order of integration and obtain the expression :

$$\begin{aligned} & \lim_{T \rightarrow \infty} \frac{\beta}{2\pi T^\beta} \left[\int_{-T}^0 e^{(\gamma+i\tau)t} \frac{R(\gamma+i\tau, A)x}{(\gamma+i\tau)^\alpha} d\tau \int_{-\tau}^T (T-\omega)^{\beta-1} d\omega \right. \\ & \quad \left. + \int_0^T e^{(\gamma+i\tau)t} \frac{R(\gamma+i\tau, A)x}{(\gamma+i\tau)^\alpha} d\tau \int_{\tau}^T (T-\omega)^{\beta-1} d\omega \right] \\ &= \lim_{T \rightarrow \infty} \frac{1}{2\pi} \left[\int_{-T}^0 \left(1 + \frac{\tau}{T}\right)^\beta e^{(\gamma+i\tau)t} \frac{R(\gamma+i\tau, A)x}{(\gamma+i\tau)^\alpha} d\tau \right. \\ & \quad \left. + \int_0^T \left(1 - \frac{\tau}{T}\right)^\beta e^{(\gamma+i\tau)t} \frac{R(\gamma+i\tau, A)x}{(\gamma+i\tau)^\alpha} d\tau \right]. \end{aligned}$$

Because $\frac{R(\gamma+i\tau, A)x}{(\gamma+i\tau)^\alpha} = \int_0^\infty e^{-(\gamma+i\tau)s} S(s)x ds$, we obtain

$$\begin{aligned} & \lim_{T \rightarrow \infty} \frac{1}{2\pi} \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{(\gamma+i\tau)t} d\tau \int_0^\infty e^{-(\gamma+i\tau)s} S(s)x ds = \\ &= \lim_{T \rightarrow \infty} \frac{1}{2\pi} \left[\int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{(\gamma+i\tau)t} d\tau \int_0^\infty e^{-(\gamma+i\tau)s} (S(s)x - S(t)x) ds \right. \\ & \quad \left. + S(t)x \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{(\gamma+i\tau)t} d\tau \int_0^\infty e^{-(\gamma+i\tau)s} ds \right]. \end{aligned} \quad (21)$$

We will prove that the limit given in (21) equals $S(t)x$. If we put

$$I_1 = \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{(\gamma+i\tau)t} d\tau \int_0^\infty e^{-(\gamma+i\tau)s} ds = \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta \frac{e^{(\gamma+i\tau)t}}{\gamma+i\tau} d\tau,$$

and

$$I_2 = \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{(\gamma+i\tau)t} d\tau \int_0^\infty e^{-(\gamma+i\tau)s} (S(s)x - S(t)x) ds,$$

then, it suffices to prove that $I_1 \rightarrow 2\pi$ and $I_2 \rightarrow 0$, as $T \rightarrow \infty$. We have

$$\begin{aligned} I_1 &= \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta \frac{e^{(\gamma+i\tau)t}}{\gamma+i\tau} d\tau = \int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \left[\frac{e^{(\gamma+i\tau)t}}{\gamma+i\tau} + \frac{e^{(\gamma-i\tau)t}}{\gamma-i\tau} \right] d\tau \\ &= e^{\gamma t} \int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{2\gamma \cos(\tau t) + 2\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau. \end{aligned}$$

Now we will show that

$$\int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \rightarrow \int_0^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau$$

and

$$\int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\cos(\tau t)}{\gamma^2 + \tau^2} d\tau \rightarrow \int_0^\infty \frac{\cos(\tau t)}{\gamma^2 + \tau^2} d\tau, \quad (22)$$

as $T \rightarrow \infty$. Let $J(T) = \int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau$ and $J = \int_0^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau$. Fix $\eta > 0$ and after that select a natural number N_0 such that for all $N, N' \geq N_0$ the following relation holds: $\left| \int_N^{N'} \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| < \frac{\eta}{3}$. Then we obtain $\left| \int_N^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| \leq \frac{\eta}{3}$ for every $N \geq N_0$.

If $T > N_0$, then we have

$$\begin{aligned} J(T) - J &= \int_0^{N_0} \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau + \int_{N_0}^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \\ &\quad - \int_0^{N_0} \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau - \int_{N_0}^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau. \end{aligned} \quad (23)$$

Further, we have

$$|J(T) - J| \leq \left| \int_0^{N_0} \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau - \int_0^{N_0} \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| + \left| \int_{N_0}^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| + \left| \int_{N_0}^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right|. \quad (24)$$

The function $f(\tau) = \left(1 - \frac{\tau}{T}\right)^\beta$ is decreasing on the interval $[N_0, T]$. Therefore, by the second mean value theorem of integral calculus, we obtain

$$\int_{N_0}^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau = \left(1 - \frac{N_0}{T}\right)^\beta \int_{N_0}^\xi \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau,$$

where $\xi \in [N_0, T]$. Then we have

$$\left| \int_{N_0}^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| = \left(1 - \frac{N_0}{T}\right)^\beta \left| \int_{N_0}^\xi \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| < \frac{\eta}{3} \left(1 - \frac{N_0}{T}\right)^\beta < \frac{\eta}{3}.$$

This, together with (24) shows that

$$|J(T) - J| \leq \left| \int_0^{N_0} \left[\left(1 - \frac{\tau}{T}\right)^\beta - 1 \right] \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right| + \frac{2\eta}{3},$$

for $T > N_0$. Further, it follows that

$$\begin{aligned} |J(T) - J| &\leq \int_0^{N_0} \left| \left(1 - \frac{\tau}{T}\right)^\beta - 1 \right| \cdot \left| \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} \right| d\tau + \frac{2\eta}{3} \\ &= \int_0^{N_0} \left[1 - \left(1 - \frac{\tau}{T}\right)^\beta \right] \cdot \left| \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} \right| d\tau + \frac{2\eta}{3} \\ &\leq \left[1 - \left(1 - \frac{N_0}{T}\right)^\beta \right] \int_0^{N_0} \left| \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} \right| d\tau + \frac{2\eta}{3}. \end{aligned}$$

It is clear that $1 - \left(1 - \frac{N_0}{T}\right)^\beta \rightarrow 0$ as $T \rightarrow \infty$. Therefore, one can find $T_0 \geq N_0$ such that

$$\left[1 - \left(1 - \frac{N_0}{T}\right)^\beta\right] \int_0^{N_0} \left| \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} \right| d\tau < \frac{\eta}{3}$$

for every $T > T_0$. Hence, for every $T > T_0$ we have $|J(T) - J| < \eta$. Because $\eta > 0$ is an arbitrary real number, we conclude that $J(T) \rightarrow J$ as $T \rightarrow \infty$. By the same method, it can be proved that

$$\int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{\cos(\tau t)}{\gamma^2 + \tau^2} d\tau \rightarrow \int_0^\infty \frac{\cos(\tau t)}{\gamma^2 + \tau^2} d\tau \quad \text{as } T \rightarrow \infty.$$

It is well known that

$$\int_0^\infty \frac{\gamma \cos(\tau t)}{\gamma^2 + \tau^2} d\tau = \frac{\pi}{2} e^{-\gamma t} \quad \text{and} \quad \int_0^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau = \frac{\pi}{2} e^{-\gamma t}.$$

Therefore,

$$\begin{aligned} I_1 &= e^{\gamma t} \int_0^T \left(1 - \frac{\tau}{T}\right)^\beta \frac{2\gamma \cos(\tau t) + 2\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \\ &\rightarrow 2e^{\gamma t} \left[\int_0^\infty \frac{\gamma \cos(\tau t)}{\gamma^2 + \tau^2} d\tau + \int_0^\infty \frac{\tau \sin(\tau t)}{\gamma^2 + \tau^2} d\tau \right] = 2\pi \end{aligned}$$

as $T \rightarrow \infty$. Now we will show that

$$I_2 = \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{(\gamma+i\tau)t} d\tau \int_0^\infty e^{-(\gamma+i\tau)s} (S(s)x - S(t)x) ds \rightarrow 0 \quad \text{as } T \rightarrow \infty.$$

We interchange the order of integration and obtain

$$I_2 = \int_0^\infty e^{\gamma(t-s)} (S(s)x - S(t)x) \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{i\tau(t-s)} d\tau ds.$$

For any $\varepsilon > 0$ we can find $\delta = \delta(\varepsilon)$, $0 < \delta < 1$ and $0 < \delta < t$, such that $\|S(s)x - S(t)x\| < \varepsilon$ for all $s \in [t - \delta, t + \delta]$. Now, $I_2 = J_1(T) + J_2(T) + J_3(T)$, where

$$J_1(T) = \int_0^{t-\delta} e^{\gamma(t-s)} (S(s)x - S(t)x) ds \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{i\tau(t-s)} d\tau,$$

$$J_2(T) = \int_{t-\delta}^{t+\delta} e^{\gamma(t-s)} (S(s)x - S(t)x) ds \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{i\tau(t-s)} d\tau$$

$$J_3(T) = \int_{t+\delta}^{\infty} e^{\gamma(t-s)} (S(s)x - S(t)x) ds \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{i\tau(t-s)} d\tau.$$

It is straightforward to see that

$$J_1(T) = \int_{\delta}^t e^{\gamma\sigma} [S(t-\sigma)x - S(t)x] 2T \int_0^1 (1-u)^\beta \cos(\sigma Tu) du d\sigma,$$

and

$$J_1(T) = 2 \int_{\delta T}^{tT} e^{\frac{\gamma s}{T}} \left[S\left(t - \frac{s}{T}\right)x - S(t)x \right] \int_0^1 (1-u)^\beta \cos(su) du ds.$$

Use integration by parts to obtain $\int_0^1 (1-u)^\beta \cos(su) du$. We obtain

$$J_1(T) = 2\beta \int_{\delta T}^{tT} e^{\frac{\gamma s}{T}} \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} \int_0^1 (1-u)^{\beta-1} \sin(su) du ds.$$

Now Lemma 3.3 gives $|J_1(T)| \leq LM_1 \int_{\delta T}^{tT} \frac{ds}{s^{1+\beta}}$, for some constants L and M_1 . From here it directly follows that $J_1(T) \rightarrow 0$ as $T \rightarrow \infty$. Let us estimate

$$J_2(T) = \int_{t-\delta}^{t+\delta} e^{\gamma(t-s)} (S(s)x - S(t)x) ds \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{i\tau(t-s)} d\tau.$$

Obviously,

$$J_2(T) = \int_{-\delta}^{\delta} e^{\gamma\sigma} [S(t-\sigma)x - S(t)x] 2T \int_0^1 (1-u)^\beta \cos(\sigma Tu) du d\sigma,$$

or $J_2(T) = \overline{J_2(T)} + \overline{\overline{J_2(T)}}$, where

$$\overline{J_2(T)} = \int_0^{\delta} e^{\gamma\sigma} [S(t-\sigma)x - S(t)x] 2T \int_0^1 (1-u)^\beta \cos(\sigma Tu) du d\sigma$$

$$\overline{\overline{J_2(T)}} = \int_0^{\delta} e^{-\gamma\sigma} [S(t+\sigma)x - S(t)x] 2T \int_0^1 (1-u)^\beta \cos(\sigma Tu) du d\sigma.$$

Further, we have

$$\begin{aligned}
\overline{J_2(T)} &= 2 \int_0^{\delta T} e^{\frac{\gamma s}{T}} \left[S\left(t - \frac{s}{T}\right)x - S(t)x \right] ds \int_0^1 (1-u)^\beta \cos(su) du \\
&= 2\beta \int_0^{\delta T} e^{\frac{\gamma s}{T}} \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} ds \int_0^1 (1-u)^{\beta-1} \sin(su) du \\
&= 2\beta \int_0^1 e^{\frac{\gamma s}{T}} \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} ds \int_0^1 (1-u)^{\beta-1} \sin(su) du \\
&\quad + 2\beta \int_1^{\delta T} e^{\frac{\gamma s}{T}} \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} ds \int_0^1 (1-u)^{\beta-1} \sin(su) du
\end{aligned}$$

and

$$\begin{aligned}
&\left\| \int_0^1 e^{\frac{\gamma s}{T}} \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} ds \int_0^1 (1-u)^{\beta-1} \sin(su) du \right\| \\
&\leq \int_0^1 e^{\frac{\gamma s}{T}} \left\| \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} \right\| ds \int_0^1 (1-u)^{\beta-1} \sin(su) du \leq \varepsilon \cdot K_1,
\end{aligned}$$

where K_1 is a suitable constant independent of ε . Namely, the last expression can be bounded above by $e^{\frac{\gamma}{T}} \varepsilon \int_0^1 ds \int_0^1 (1-u)^{\beta-1} u du$, while $\|S\left(t - \frac{s}{T}\right)x - S(t)x\| \leq \varepsilon$ and $\left| \frac{\sin(su)}{s} \right| \leq u$.

Using Lemma 3.3, we obtain

$$\begin{aligned}
&\left\| \int_1^{\delta T} e^{\frac{\gamma s}{T}} \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} ds \int_0^1 (1-u)^{\beta-1} \sin(su) du \right\| \\
&\leq \int_1^{\delta T} e^{\frac{\gamma s}{T}} \left\| \frac{S\left(t - \frac{s}{T}\right)x - S(t)x}{s} \right\| \frac{M_1}{s^\beta} ds \leq \varepsilon \cdot M_1 \cdot \max_{\sigma \in [0,1]} e^{\gamma\sigma} \int_1^{\delta T} \frac{ds}{s^{1+\beta}} \leq \varepsilon \cdot K_2,
\end{aligned}$$

where K_2 is a constant independent of ε .

Similarly, it can be proved that $\left\| \overline{J_2(T)} \right\| \leq \varepsilon \cdot K_3$, where K_3 is a constant independent of ε . Hence, $\|J_2(T)\| \leq \varepsilon \cdot K$, where K is a constant independent of ε .

Furthermore,

$$\begin{aligned} J_3(T) &= \int_{t+\delta}^{\infty} e^{\gamma(t-s)} (S(s)x - S(t)x) ds \int_{-T}^T \left(1 - \frac{|\tau|}{T}\right)^\beta e^{i\tau(t-s)} d\tau \\ &= \int_{\delta}^{\infty} e^{-\gamma\sigma} [S(t+\sigma)x - S(t)x] 2T d\sigma \int_0^1 (1-u)^\beta \cos(\sigma Tu) du \\ &= 2 \int_{\delta T}^{\infty} e^{-\frac{\gamma s}{T}} \left[S\left(t + \frac{s}{T}\right)x - S(t)x\right] ds \int_0^1 (1-u)^\beta \cos(su) du \\ &= 2\beta \int_{\delta T}^{\infty} e^{-\frac{\gamma s}{T}} \frac{S\left(t + \frac{s}{T}\right)x - S(t)x}{s} ds \int_0^1 (1-u)^{\beta-1} \sin(su) du. \end{aligned}$$

Then Lemma 3.3 implies

$$\|J_3(T)\| \leq 2\beta \int_{\delta T}^{\infty} e^{-\frac{\gamma s}{T}} 2M e^{\omega_0(t+\frac{s}{T})} \frac{M_1}{s^{1+\beta}} ds \leq SM_1 \int_{\delta T}^{\infty} \frac{ds}{s^{1+\beta}}$$

(for some constants S and M_1). Now we see that $J_3(T) \rightarrow 0$ as $T \rightarrow \infty$. Hence, $I_2 \rightarrow 0$ as $T \rightarrow \infty$, and the proof is completed. From the proof of the theorem one can see that the limit is uniform in t on any bounded interval $[a, b] \subset [0, \infty)$. \square

Theorem 3.2 and Theorem 3.3 imply

Corollary 3.1. *Let $(S(t))_{t \geq 0}$ be an α -times integrated, exponentially bounded semigroup on a Banach space X ($\alpha \in \mathbb{R}^+$). Then, for every $\beta > 0$, $\gamma > \max(\omega_0, 0)$, $x \in X$ and $t \geq 0$:*

$$S(t)x = \frac{1}{2\pi i} (C, \beta) - \lim_{\omega \rightarrow \infty} \int_{\gamma-i\omega}^{\gamma+i\omega} e^{\lambda t} \frac{R(\lambda, A)x}{\lambda^\alpha} d\lambda.$$

REFERENCES

- [1] W. Arendt, *Resolvent positive operators and integrated semigroups*, Proc. London Math. Soc., (3) 54 (1987), 321–349.
- [2] H. Kellermann and M. Hieber, *Integrated semigroups*, J. Funct. Anal., 84 (1989), 160–180.
- [3] H. Kellermann, *Integrated semigroups*, Dissertation, Universitat Tübingen, 1986.

- [4] F. Neubrander, *Integrated semigroups and their applications to the abstract Cauchy problem*, Pacific J. Math., 135 (1988), 111–155.
- [5] A. Pazy, *Semigroups of Linear Operators and Applications to Partial Differential Equations*, Springer, New York-Berlin, 1983.
- [6] E. Hille and R. S. Phillips, *Functional Analysis and Semigroups*, Amer. Math. Soc. Colloq. Publ., Vol. 31. Providence, Rhode Island, 1957.
- [7] H. Thieme, *Integrated semigroups and integrated solutions to abstract Cauchy problems*, J. Math. Anal. Appl., 152 (1990), 416–447.
- [8] S. Kalabušić and F. Vajzović, *Exponential formula for one-time integrated semigroups*, Novi Sad J. Math., 33 (2003), 1–12.
- [9] M. Mijatović, S. Pilipović and F. Vajzović, *α -times integrated semigroups ($\alpha \in \mathbb{R}^+$)*, J. Math. Anal. Appl., 210 (1997), 790–803.

(Received: August 23, 2004)

(Revised: January 14, 2005)

Fikret Vajzović
Faculty of Natural Science
University of Sarajevo
Department of Mathematics
71000 Sarajevo, Bosnia and Herzegovina

Ramiz Vugdalić
Faculty of Natural Science
University of Tuzla
Department of Mathematics
75000 Tuzla, Bosnia and Herzegovina