

Error of Chernoff approximations based on Chernoff function with a given t^2 -coefficient

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Let $(X, \|\cdot\|)$ be any Banach space and $\mathcal{L}(X)$ denotes the set of all bounded linear operators on X . Next we will use the notions of *strongly continuous one-parameter semigroup* (or just C_0 -semigroup), *contractive semigroup* and *generator of a strongly continuous semigroup*, definitions of which can be found, for example, in the book of Engel and Nagel [1]. In 1968 Paul Chernoff proved the following theorem:

Theorem 1 (Chernoff [2]). *Let X be a Banach space, $F(t)$ be a strongly continuous function from $[0, \infty)$ to the set of linear contraction operators on X , such that $F(0) = I$. Suppose that the closure A of the strong derivative $F'(0)$ is the generator of contractive C_0 -semigroup $\{e^{tA}\}_{t \geq 0}$. Then $[F(t/n)]^n$ converges to e^{tA} in the strong operator topology.*

Let us note that this theorem does not contain an estimate of the rate of convergence. In 2022 was published the theorem that provides such estimate under certain conditions:

Theorem 2 (Galkin, Remizov [3]). *Suppose that:*

- 1) $T > 0$, $M_1 \geq 1$, $w \geq 0$. $(A, D(A))$ is generator of C_0 -semigroup $(e^{tA})_{t \geq 0}$ in a Banach space X , such that $\|e^{tA}\| \leq M_1 e^{wt}$ for $t \in [0, T]$.
- 2) There are a mapping $F: (0, T] \rightarrow \mathcal{L}(X)$ and constant $M_2 \geq 1$ such that we have $\|(F(t))^k\| \leq M_2 e^{kwt}$ for all $t \in (0, T]$ and all $k \in \mathbb{N} = \{1, 2, 3, \dots\}$.
- 3) $m \in \mathbb{N} \cup \{0\}$, $p \in \mathbb{N}$, subspace $\mathcal{D} \subset D(A^{m+p})$ is $(e^{tA})_{t \geq 0}$ -invariant.
- 4) There exist such functions $K_j: (0, T] \rightarrow [0, +\infty)$, $j = 0, 1, \dots, m+p$ that for all $t \in (0, T]$ and all $x \in \mathcal{D}$ we have $\left\| F(t)x - \sum_{k=0}^m \frac{t^k A^k x}{k!} \right\| \leq t^{m+1} \sum_{j=0}^{m+p} K_j(t) \|A^j x\|$.

Then for all $t > 0$, all integer $n \geq t/T$ and all $x \in \mathcal{D}$ we have

$$\|(F(t/n))^n x - e^{tA} x\| \leq \frac{M_1 M_2 t^{m+1} e^{wt}}{n^m} \sum_{j=0}^{m+p} C_j(t/n) \|A^j x\|,$$

where $C_{m+1}(t) = K_{m+1}(t)e^{-wt} + M_1/(m+1)!$ and $C_j(t) = K_j(t)e^{-wt}$ for all $j \neq m+1$.

So the question arises: *what is the lower estimate of the error $\|(F(t/n))^n x - e^{tA} x\|$?*

In 2018, Ivan Remizov formulated the following conjecture:

Conjecture (Remizov [4]). Let $(e^{tA})_{t \geq 0}$ be a C_0 -semigroup in a Banach space X , and F is a Chernoff function for operator A (recall that this implies $F(0) = I$ and $F'(0) = A$ but says nothing about $F''(0)$) and number $T > 0$ is fixed. Suppose that vector x is from intersection of domains of operators $F'(t)$, $F''(t)$, $F'''(t)$, $F''''(t)$, $F'(t)F''(t)$, $(F'(t))^2F''(t)$, $(F''(t))^2$ for each $t \in [0, T]$, and suppose that if $Z(t)$ is any of these operators then function $t \rightarrow Z(t)x$ is continuous for each $t \in [0, T]$. Then there exists such a number $C > 0$, that for each $t \in [0, T)$ and each $n \in \mathbb{N}$ the following inequality holds, where $B = F''(0)$:

$$\|(F(t/n))^n x - e^{tA} x - \frac{t^2}{2n} e^{tA} (B - A^2)x\| \leq \frac{C}{n^2}.$$

Although this hypothesis is not true in general, the following theorem holds:

Theorem 3. *Suppose that:*

- 1) C_0 -semigroup $(e^{tA})_{t \geq 0}$ in a Banach space X has bounded generator $A \in \mathcal{L}(X)$.
- 2) $T > 0$ and there are a mapping $F: [0, T] \rightarrow \mathcal{L}(X)$ and constants $M \geq 1$, $w \geq 0$ such that $\|(F(t))^k\| \leq M e^{kwt}$ for all $t \in [0, T]$, $k \in \mathbb{N}$.
- 3) There exist such bounded operator $B \in \mathcal{L}(X)$ and constant $K \geq 0$ that for all $t \in [0, T]$ we have $\|F(t) - I - tA - \frac{t^2}{2}B\| \leq Kt^3$.

Then there exists such a number $C > 0$, that for each $t \in [0, T]$ and each $n \in \mathbb{N}$ the following inequality holds: $\|(F(t/n))^n - e^{tA} - \frac{t^2}{2n} \int_0^1 e^{tsA} (B - A^2) e^{t(1-s)A} ds\| \leq \frac{C}{n^2}$.

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