

Def. If $(D(A), A)$ and $(D(B), B)$ satisfy $D(A) \subset D(B)$ and $Af = Bf \quad \forall f \in D(A)$, then $(D(B), B)$ is an extension of $(D(A), A)$, or $(D(A), A)$ is a restriction of $(D(B), B)$

Def. An operator $(D(A), A)$ is closed if for any sequence $\{f_n\} \subset D(A)$ satisfying $\lim_{n \rightarrow \infty} f_n = f \in \mathcal{H}$ and such that

$\{Af_n\}$ is a Cauchy sequence in \mathcal{H} , then one has $f \in D(A)$ and $s\text{-}\lim_{n \rightarrow \infty} Af_n = Af$.

Def. Let $(D(A), A)$ be an unbounded operator and $D(A^*) = \{f \in \mathcal{H} \mid \exists g \in \mathcal{H} \text{ which satisfies } \langle f^*, g \rangle = \langle f, Ag \rangle \quad \forall g \in D(A)\}$.

Then we set $A^*f := f^*$

The pair $(D(A^*), A^*)$ is called the adjoint of $(D(A), A)$

Remark. The equality $\langle f, Ag \rangle = \langle A^*f, g \rangle \quad \forall g \in D(A), f \in D(A^*)$ holds

Lemma. Let $(D(A), A)$ be an unbounded operator. Then:

1, $(D(A^*), A^*)$ is closed

2, $\text{Ker}(A^*) = \text{Ran}(A)^\perp$

3, If $(D(B), B)$ is an extension of $(D(A), A)$ then $(D(A^*), A^*)$ is an extension of $(D(B^*), B^*)$

Def. An operator $(D(A), A)$ is self-adjoint if $(D(A), A) = (D(A^*), A^*)$

Δ If $(D(A), A)$ is self-adjoint, then $\langle f, Ag \rangle = \langle Af, g \rangle \quad \forall f, g \in D(A)$. But this equality is not the definition of self-adjoint. It only says that $(D(A), A) \subset (D(A^*), A^*)$. An operator (since $(A^*)^* \neq A$)

satisfying this equality is called symmetric.

5, Resolvent and spectrum

Def. The operator $(D(A), A)$ is invertible if $\ker(A) = \{0\}$.
Then $A^{-1}: \text{Ran}(A) \rightarrow D(A)$ such that $AA^{-1}f = f$
 $\forall f \in \text{Ran}(A)$ and $A^{-1}Ag = g \forall g \in D(A)$

Remark: If $(D(A), A)$ is closed and invertible then $(D(A^{-1}), A^{-1})$ is also closed. In addition $\text{Ran}(A) = \mathcal{H}$ then A^{-1} is defined on all \mathcal{H} .

Examples:

1, $\mathcal{H} = L^2(\mathbb{R}), (\mathcal{H}, X)$

Is (\mathcal{H}, X) invertible?

Check: $\ker(X)$

$f \in \ker(X)$ if $Xf = 0$

$\Leftrightarrow [Xf](x) = x f(x) = 0 \forall x$

$\Leftrightarrow f = 0$

$\Rightarrow (\mathcal{H}, X)$ is invertible

Its inverse is $(D(X^{-1}), X^{-1})$

$\{f \in \mathcal{H} \mid \int |\frac{1}{x} f(x)|^2 dx < \infty\}$

2, $\mathcal{H} = L^2(\mathbb{R}), (\mathcal{H}, \sin(X))$

with $[\sin(X)f] = \sin(x)f(x)$ (op of multiplication by the sine function)

$(\mathcal{H}, \sin(X))$ is invertible with inverse $(D(\frac{1}{\sin X}), \frac{1}{\sin X})$

3, If we start with $(D(\frac{1}{\sin(X)}), \frac{1}{\sin(X)})$, this operator

is invertible, with inverse $(\mathcal{H}, \sin(X))$ which is bounded

Def: Let $(D(A), A)$ be a closed op. The resolvent set $\rho(A)$ is defined by $\rho(A) := \{z \in \mathbb{C} \mid (A-z)^{-1} \in \mathcal{B}(\mathcal{H})\}$
 $= \{z \in \mathbb{C} \mid (A-z)^{-1} \text{ is invertible and } (A-z)^{-1} \text{ is bounded}\}$
 $= \{z \in \mathbb{C} \mid \ker(A-z) = \{0\} \text{ and } \text{Ran}(A-z) = \mathcal{H}\}$

with $(A-z)f = Af - zf$.

For any $z \in \rho(A)$, the op $(A-z)^{-1}$ is called the resolvent of A at z .

Also the spectrum of A is given by: $\sigma(A) := \mathbb{C} \setminus \rho(A)$
 $= \{z \in \mathbb{C} \mid \text{either } \ker(A-z) \neq \{0\} \text{ or } \text{Ran}(A-z) \neq \mathcal{H}\}$.

Properties:

1, $\rho(A)$ is always open $\Rightarrow \sigma(A)$ is a closed set with the Neumann series.

2, If $z_1, z_2 \in \rho(A)$, then

$$(A-z_1)^{-1} - (A-z_2)^{-1} = (z_1 - z_2) (A-z_1)^{-1} (A-z_2)^{-1}$$

3, $(A-z_1)^{-1}$ and $(A-z_2)^{-1}$ is commute.

Def: Let $(D(A), A)$ be a closed op, assume that there exist $z \in \mathbb{C}$ and $f \in D(A)$ s.t. $Af = zf$. Then z is called an eigenvalue and f a corresponding eigenfunction.

$$\sigma_p(A) = \{ \text{all eigenvalues of } A \}$$

Remark: $\sigma_p(A) \subset \sigma(A)$.

Def: The dimension of the vector space generated by all eigenfunctions associated with the eigenvalue z is called the multiplicity of z .

Lemma: If $A \in \mathcal{B}(\mathcal{H})$, then $\sigma(A) \subset \overline{B(0, \|A\|)} \subset \mathbb{C}$
(ball)

Proof : $(A - z)^{-1} = -z^{-1} \left(I - \frac{A}{z} \right)^{-1}$

If $|z| > \|A\|$ then $\left\| \frac{A}{z} \right\| < 1$. By the Neumann series, $\left(I - \frac{A}{z} \right)$ is invertible.

Proposition: Let $(D(A), A)$ be self-adjoint.

1, $\sigma(A) \subset \mathbb{R}$

2, $\sigma_p(A) \subset \mathbb{R}$

3, If $\lambda_1, \lambda_2 \in \sigma_p(A)$ with $\lambda_1 \neq \lambda_2$ and if $Af_1 = \lambda_1 f_1$ and $Af_2 = \lambda_2 f_2$ with $f_1 \neq 0, f_2 \neq 0$ then $f_1 \perp f_2$ ($\langle f_1, f_2 \rangle = 0$)