

PS Funktionalanalysis II

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1 Übung 1

Problem 1.1 Show $(\alpha A)^* = \alpha^* A^*$ and $(A + B)^* \supseteq A^* + B^*$ with equality if one operator is bounded. Give an example where equality does not hold.

Problem 1.2 Show

$$\text{Ker}(A^*) = \text{Ran}(A)^\perp. \quad (1)$$

Problem 1.3 Show that the formula of partial integration

$$\int_a^b f(x)g'(x) = f(b)g(b) - f(a)g(a) - \int_a^b f'(x)g(x)dx. \quad (2)$$

holds for $f, g \in AC[a, b]$. (Hint: Fubini)

Problem 1.4 Show that $H^1(a, b)$ together with the norm

$$\|f\|_1 = \int_a^b |f(t)|^2 dt + \int_a^b |f'(t)|^2 dt \quad (3)$$

is a Hilbert space. What is the closure of $C_0^\infty(a, b)$ in $H^1(a, b)$?

Problem 1.5 Show that $f \in H^1(\mathbb{R})$ satisfies $\lim_{x \rightarrow \pm\infty} f(x) = 0$. (Hint: Integrate $\frac{d}{dx}|f(x)|^2 = 2\text{Re}(f(x)^* f'(x))$.)

Problem 1.6 Let $A = -\frac{d^2}{dx^2}$, $\mathfrak{D}(A) = \{f \in H^2(0, \pi) \mid f(0) = f(\pi) = 0\}$ and let $\psi(x) = \frac{1}{2\sqrt{\pi}}x(\pi - x)$. Find the error in the following argument: Since A is symmetric we have $1 = \langle A\psi, A\psi \rangle = \langle \psi, A^2\psi \rangle = 0$.

Problem 1.7 Show that the kernel of a closed operator is closed.

Problem 1.8 Suppose A is a closed operator. Show that A^*A (with $\mathfrak{D}(A^*A) = \{\psi \in \mathfrak{D}(A) \mid A\psi \in \mathfrak{D}(A^*)\}$) is self-adjoint. (Hint: $A^*A \geq 0$.)

2 Übung 2

Problem 2.1 *What is the spectrum of an orthogonal projection?*

Problem 2.2 *Compute the resolvent of $Af = f'$, $\mathfrak{D}(A) = \{f \in H^1[0, 1] \mid f(0) = 0\}$ and show that unbounded operators can have empty spectrum.*

Problem 2.3 *Compute the eigenvalues and eigenvectors of $A = -\frac{d^2}{dx^2}$, $\mathfrak{D}(A) = \{f \in H^2(0, \pi) \mid f(0) = f(\pi) = 0\}$. Compute the resolvent of A .*

Problem 2.4 *Find a Weyl sequence for the self-adjoint operator $A = -\frac{d^2}{dx^2}$, $\mathfrak{D}(A) = H^2(\mathbb{R})$ for $z \in (0, \infty)$. What is $\sigma(A)$? (Hint: Cut off the solutions of $-u''(x) = zu(x)$ outside a finite ball.)*

Problem 2.5 *Suppose A is bounded. Show that the spectrum of AA^* and A^*A coincide away from 0 by showing*

$$R_{AA^*}(z) = \frac{1}{z} (AR_{A^*A}(z)A^* - 1), \quad R_{A^*A}(z) = \frac{1}{z} (A^*R_{AA^*}(z)A - 1). \quad (4)$$

Problem 2.6 *Compute the defect indices of $A_0 = i\frac{d}{dx}$, $\mathfrak{D}(A_0) = C_c^\infty((0, \infty))$. Can you give a self-adjoint extension of A_0 .*

3 Übung 3

Problem 3.1 Show that a self-adjoint operator P is a projection if and only if $\sigma(P) \subseteq \{0, 1\}$.

Problem 3.2 Let $\mathfrak{H} = L^2(\mathbb{R})$ and let f be a real-valued measurable function. Show that

$$P(\Omega) = \chi_{f^{-1}(\Omega)} \quad (5)$$

is a projection valued measure. What is the corresponding operator?

Problem 3.3 Let $P(\Omega)$ be a projection-valued measure and

$$P(\lambda) = P((-\infty, \lambda]) \quad (6)$$

the corresponding resolution of the identity. Show that $P(\lambda)$ satisfies:

1. $P(\lambda)$ is an orthogonal projection.
2. $P(\lambda_1) \leq P(\lambda_2)$ (that is $\langle \psi, P(\lambda_1)\psi \rangle \leq \langle \psi, P(\lambda_2)\psi \rangle$) or equivalently $\text{Ran}(P(\lambda_1)) \subseteq \text{Ran}(P(\lambda_2))$ for $\lambda_1 \leq \lambda_2$.
3. $\text{s-lim}_{\lambda_n \downarrow \lambda} P(\lambda_n) = P(\lambda)$ (strong right continuity).
4. $\text{s-lim}_{\lambda \rightarrow -\infty} P(\lambda) = 0$ and $\text{s-lim}_{\lambda \rightarrow +\infty} P(\lambda) = \mathbb{I}$

Problem 3.4 Let A_1, A_2 be self-adjoint operators with simple spectrum and corresponding maximal spectral measures μ_1 and μ_2 . Show that they are unitarily equivalent if μ_1 and μ_2 are mutually absolutely continuous.

4 Übung 4

Problem 4.1 Construct a multiplication operator on $L^2(\mathbb{R})$ which has dense pure point spectrum.

Problem 4.2 Let $d\mu(\lambda) = \chi_{[0,1]}(\lambda)d\lambda$ and $f(\lambda) = \chi_{(-\infty,t]}$, $t \in \mathbb{R}$. Compute $f_*\mu$.

Problem 4.3 Compute $\sigma(A)$, $\sigma_{ac}(A)$, $\sigma_{sc}(A)$, and $\sigma_{pp}(A)$ for the multiplication operator $A = \frac{1}{1+x^2}$ in $L^2(\mathbb{R})$. What is its spectral multiplicity?

Problem 4.4 Let $\mathfrak{H} = L^2(0, 2\pi)$ and consider the one parameter unitary group given by $U(t)f(x) = f(x - t \bmod 2\pi)$. What is the generator of U ?

5 Übung 5

Problem 5.1 Compute the resolvent of $A + \alpha\langle\psi, \cdot\rangle\psi$. (Hint: Show

$$(\mathbb{I} + \alpha\langle\varphi, \cdot\rangle\psi)^{-1} = \mathbb{I} - \frac{\alpha}{1 + \alpha\langle\varphi, \psi\rangle}\langle\varphi, \cdot\rangle\psi \quad (7)$$

and use the second resolvent formula.)

Problem 5.2 Show that $K : \ell^2(\mathbb{N}) \rightarrow \ell^2(\mathbb{N})$, $f(n) \mapsto \sum_{j \in \mathbb{N}} k(n+j)f(j)$ is Hilbert-Schmidt if $|k(n)| \leq C(n)$, where $C(n)$ is decreasing and summable.

Problem 5.3 Show that $A = -\frac{d^2}{dx^2} + q(x)$, $\mathfrak{D}(A) = H^2(\mathbb{R})$ is self-adjoint if $q \in L^\infty(\mathbb{R})$. Show that if $-u''(x) + q(x)u(x) = zu(x)$ has a solution for which u and u' are bounded near $+\infty$ (or $-\infty$) but u is not square integrable near $+\infty$ (or $-\infty$), then $z \in \sigma_{\text{ess}}(A)$. (Hint: Use u to construct a Weyl sequence by restricting it to a compact set. Now modify your construction to get a singular Weyl sequence by observing that functions with disjoint support are orthogonal.)

6 Übung 6

Problem 6.1 Given $\alpha, \beta, \gamma, \delta$, show that there is a function $f \in \mathfrak{D}(\tau)$ restricted to $[c, d] \subseteq (a, b)$ such that $f(c) = \alpha$, $(pf)(c) = \beta$ and $f(d) = \gamma$, $(pf)(d) = \delta$. (Hint: Use the solution formula for the inhomogenous equation in Lemma 9.2.)

Problem 6.2 Let $A_0 = -\frac{d^2}{dx^2}$, $\mathfrak{D}(A_0) = \{f \in H^2[0, 1] | f(0) = f(1) = 0\}$. and $B = q$, $\mathfrak{D}(B) = \{f \in L^2(0, 1) | qf \in L^2(0, 1)\}$. Find a $q \in L^1(0, 1)$ such that $\mathfrak{D}(A_0) \cap \mathfrak{D}(B) = \{0\}$. (Hint: Start by constructing a function $f \in L^p(0, 1)$ which has a pole at every rational number in $[0, 1]$.)

Problem 6.3 Compute the spectrum and the resolvent of $\tau = -\frac{d^2}{dx^2}$, $I = (0, \infty)$ defined on $\mathfrak{D}(A) = \{f \in \mathfrak{D}(\tau) | f(0) = 0\}$.