A538

ON THE EXISTENCE OF THE SELFADJOINT EXTENSION OF THE SYMMETRIC RELATION IN HILBERT SPACE

A.A. El-Sabbagh F.A. Abd El Salam K.El Nagaar



TEKNILLINEN KORKEAKOULU TEKNISKA HÖGSKOLAN HELSINKI UNIVERSITY OF TECHNOLOGY TECHNISCHE UNIVERSITÄT HELSINKI UNIVERSITE DE TECHNOLOGIE D'HELSINKI

A538

ON THE EXISTENCE OF THE SELFADJOINT EXTENSION OF THE SYMMETRIC RELATION IN HILBERT SPACE

A.A. El-Sabbagh F.A. Abd El Salam K.El Nagaar

Helsinki University of Technology Department of Engineering Physics and Mathematics Institute of Mathematics A.A. El-Sabbagh, F.A. Abd El Salam, K.El Nagaar: On the Existence of the Selfadjoint Extension of the Symmetric Relation in Hilbert Space; Helsinki University of Technology, Institute of Mathematics, Research Reports A538 (2007).

Abstract: Given a symmetric relation in a Hilbert space, then one can consider its selfadjoint extension as the Krein space. We show that selfadjoint Krein space extension plays a natural role in certain boundary value problems. We will show that boundary value problems with eigenvalues, depending boundary conditions are linearized.

AMS subject classifications: 47A20

Keywords: Symmetric Operator, Symmetric Relation, Hilbert Space, Perturbing Case, Selfadjoint Extensions, Krein Space.

Correspondence

Department of Mathematics Faculty of Engineering Benha University, Shoubra, 108 Shoubra Street Cairo, Egypt.

alysab1@hotmail.com.

ISBN 978-951-22-9160-1 (pdf) ISBN 978-951-22-9159-5 (print) ISSN 0784-3143 Teknillinen korkeakoulu, Finland 2007

Helsinki University of Technology Department of Engineering Physics and Mathematics Institute of Mathematics P.O. Box 1100, FI-02015 TKK, Finland email:math@tkk.fi http://math.tkk.fi/

1 Introduction

For a given symmetric linear relation S in a Hilbert space H, the selfadjoint extensions of S can be characterized as restrictions of the adjoint S^* of S, when S is the minimal relation associated with a formally symmetric ordinary differential expression in: L^2 -function space, then the restrictions involve linear combinations of the boundary values of the elements in the domain $D(S^*)$ of S^* . When the selfadjoint extensions are canonical within the space H, the coefficients of these combinations can be taken to be constants. In the case of selfadjoint extensions in inner product spaces larger than the given space H, they depend analytically on a parameter, see [3], [9], [11], [18] and [22]. We shall prove that every generalized resolvent $R(\ell)$ of S can be expressed in terms of a fixed generalized resolvent $G(\ell)$ of S and the Weyl coefficients $\Psi(\ell)$ of $R(\ell)$ relative to $G(\ell)$ which can be written as;

$$R(\ell)f = G(\ell)f + s(\ell)\Psi(\ell)[f, s(\ell)]$$
(1)

where $S(\ell)$ is a holomorphic basis for the null space $v(S^* - \ell)$. One of the most important problems in the theory of operators is that of extension of symmetric operator to a selfadjoint one on a Hilbert space H. When we have a symmetric linear relation in Hilbert space, the spectral theorem can be constructed. Given a symmetric linear relation S in Hilbert space H^2 with equal defect numbers n, then there exists a selfadjoint extension for that relation in this Hilbert space. We define a minimal and maximal relation associated to S on a Hilbert space H^2 . We may take this S to be: $S := T_{min} \cap C^*$, where C is spanned by $\{\sigma, \zeta\}, \zeta$ – dimensional subspace in H^2 , Tmin is the minimal relation in H^2 . We shall construct the extensions of S related to the generalized resolvents and the selfadjoint extensions in H^2 , we have mentioned above.

2 Preliminaries

Several observations in this section can be found in [5],[6] and [27]. If T, S are single-valued, then T, S become graph of linear operators. We shall use the following notations: $D(T) = \{x \mid \exists y, \{x, y\} \in T\}$, the domain, $R(T) = \{y \mid \exists x, \{x, y\} \in T\}$, the range, in particular

 $T(0) = \{y | \{0, y\} \in T\}, \text{ multivalued part,}$ $(T) = \{x | \{x, 0\} \in T\}, \text{ nullspace}$ $T + S = \{\{x, y + z\} | \{x, y\} \in T\{x, z\} \in S\}, \text{ sum}$ $ST = \{\{x, z\} | \{x, y\} \in T, \{y, z\} \in S\}, \text{ product}$ $\mathbb{R} = \text{ Set of real numbers}$ $\mathbb{C} = \text{ Set of complex numbers}$ $C_0 = \mathbb{C} \setminus \mathbb{R}$ $T^{\perp} = \text{ orthogonal complement in } H^2,$ $T \Theta S = T \cap S, \text{ see [10] and [13]}$

Now consider the symmetric relation which we interested in as $S := T_{min}C^*$ in a Hilbert space H, where: $C = \{\sigma, \zeta\}$, - dimensional subspace in H^2 , Tmin defined as in Section 2 in [19].

$$T_{min} = \{\{f, g\} T_{max} | f(a) = 0_k^1, f(b) = 0_k^1\}.$$
$$T_{max} := \{\{f, g\} \in (L^2(\Delta dt))^2\}$$

with the property that \underline{f} contains an absolutely continuous function \widetilde{f} such that from some $\widetilde{g} \in g : \widetilde{jf'}(t) - H\widetilde{f}(t) = \Delta(t)\widetilde{g}(t)$, almost all $t \in [a, b]$.

It is clear that $S \subset S^*$ and from von Neumann's identity $S^* = S + M_{\mu}$, direct sums, $\mu \in C_0$. As usual, there exists a selfadjoint extension A in Krein space K for S and then we have $H \subset A, S \subset A, \rho(A) \neq \phi$ where ρ is the resolvent set, we shall consider this special case as an example.

Consider the system $Jy' - Hy = \ell \triangle y + \triangle f$, where: $H(t) = H(t)^*$, $\triangle(t) = \triangle(t)^* \ge 0$,

$$J = \left(\begin{array}{cc} 0 & -1 \\ 1 & 0 \end{array}\right),$$

 $t \in [a, b), H = L^2(\Delta dt)$, we assume that system is regular at a limit point at b, and we define,

$$T_{max} := \{\{f,g\} \in H^2 \mid Jf' - \widetilde{H}f = \triangle g\}.$$

We mean by

$$f = \begin{pmatrix} f_1 \\ f_2 \end{pmatrix},$$
$$S = \{\{f, g\}T_{max} | f(a) = 0\} \subset S^* = T_{max}$$

and

$$\widetilde{Y}(\ell) = \begin{pmatrix} \widetilde{Y}_{11} & \widetilde{Y}_{12} \\ \widetilde{Y}_{21} & \widetilde{Y}_{22} \end{pmatrix} = (\widetilde{Y}_1(\ell), \widetilde{Y}_2(\ell)), \widetilde{Y}_1(a, \ell) = I,$$

the fundamental solution is

$$M(\ell) = -\lim_{t \to b} \lim \widetilde{Y}_{12}(t, \,\ell)^{-1} \widetilde{Y}_{11}(t, \,\ell)$$

is Q-function of S and

$$\widetilde{Y}_0(\ell) + \widetilde{Y}_2(\ell)M(\ell) = \widetilde{H}(t)$$

span $V(S^* - \ell)$, see [8], [9], [11] and [20].

3 Extension of the Perturbing Case

In this section, we considered extensions of symmetric subspaces, (Relations), in the same Hilbert space H. If, however, the deficiency indices of S are not equal, then there always exists a Hilbert space, such that H, and S has a selfadjoint extension in H. Such an extension is called finite dimensional if:

$$\dim(H\Theta H) < \infty,$$

see [12], [15], [16] and [21].

Theorem 3.1 The extension of S corresponds to the generalized boundary value problem with Stieltjes boundary conditions $\int_a^b f \, d\mu^* = 0$.

Proof. For that when $S := T_{min} \cap C^*$, $(\{f, g\} \in T_{max}, \{\mu, 0\} \in C), T_{max} = T^*_{min}$ and when

$$D\Omega(\ell)D^*: (n+r) \times (n+r)$$

which describes the extension problem we need, and then we get that result. We refer to [3], [14], [17] and [18].

The results presented in this section were given by Codington [6], but we give here an independent and much simpler proof of the results.

Let S be the graph of a Hermitian operator in H, i.e.,

$$[Sf,g] = [f,Sg] \quad \forall f, g \in D(S),$$

such that D(S) is not necessarily dense in H but such that $R(S) \subseteq \overline{D(S)}$. Suppose that an extension of S, A say, exists. Then A is the graph of an operator selfadjoint in $\overline{D(A_S)}$. All the selfadjoint extensions of S in H can be described in this way, then we have the following, see [5], [24] and [27].

Lemma 3.1 Let K be a closed subspace of H, and let A be the graph of an operator such that $\overline{D(A)} = K$ and A is selfadjoint in K. In particular $R(A) \subseteq K$. Let:

$$B := A\Theta\{(0,g)H^2 : gK^{\perp}\},$$
(2)

Then B is a selfadjoint subspace in H^2 .

Proof. First note that since K is closed, we can write $H = K\Theta K^{\perp}$ so that any element $f \in H$ can be written as $f = f_1 + f_2$, where $f_1 \in K$, $f_2 \in K^{\perp}$ and $[f_1, f_2] = 0$.

Now let $\{f, g\} \in B, \{f, g\}$ be of the form $\{h, Ah + g\}$, where $h \in D(A)$ and $g \in K^{\perp}$. From any element $\{h', Ah' + g\} \in B$, we have:

$$[Ah' + g'_1, h] = [Ah', h] + [g'_1, h] = [h', Ah] = [h', Ah + g_1].$$

since

$$[Ah', h] = [h', Ah], \{h, Ah\} \in A$$

which is selfadjoint. Hence $\{f, g\} \in B^*$, so that $B \subset B^*$.

Conversely, let $\{f, g\} \in B^*$ so that

$$[Ah + g_1, f] = [h, g] \text{ for all } \{h, Ah + g_1\} \in B$$

$$(3)$$

where $\{h, Ah\} \in A, g_1 \in K^{\perp}$. also $B^* \subseteq A^*$ implies that

$$[Ah, f] = [h, g] \text{ for all } h \in D(A)$$
(4)

so that using (4) we get from (3)

$$[g_1, f] = 0 \text{ for all } g_1 \in K \tag{5}$$

 $fD \in (A)$ if $f \models 0$, so that $\{f, Af\} \in A$. Suppose that $g'_1 = g - Af$. To show that $g'_1 \in K^{\perp}$ for $h \in D(A), [g'_1, h] = [g - Af, h] = [g, h] - [Af, h]$ implies $[g, h] = [f, Ah + g_1]$ so that: $[g'_1, h] = [f, Ah + g_1] - [Af, h] = [f, g] = 0$.

Hence, $g'_1 \in K$. So any $\{f, g\} \in B^*$ is of the form $\{f, g\} = \{f, Af + g'_1\}$, where $g'_1 \in K$, so that $\{f, g\} \in B$. Hence, $B^* \subseteq B$. This proves the lemma.

To find connection between possible extensions of S in and the extensions in the Hilbert space H, we denote the adjoint of S in $\overline{D(S)}$ by S^* . Let D_+, D_- be the spaces defined by

$$D \pm := \{ (g_1, S^* g_1) \in S^*, g_1 = \pm i g_1 \}.$$
(6)

Then according to the extension theorem, S has a selfadjoint extension in $\overline{D(S)}$ if and only if : $dimD_+ = dimD_-$. Let

$$X \pm = \{\{h, \pm ih\} : h \in H\Theta D(S)\}.$$
(7)

Then we have the following results

$$M^+ = D_+ \Theta X^+$$

$$M^- = D - X - . \tag{8}$$

We show first of these, whereas the second follows on exactly similar lines. (i) D_+, X^+ : are orthogonal: for any $\{g_1, ig_1\} \in D^+, g_1 \in D(S^*)$ and any $[h, ih\} \in X^+, h \in H \ominus D(S)$, we have $[\{h, ih\}, \{g, ig_1\}] = [h, g_1] + [h, g_1] = 0$ since $[h, g_1] = 0$.

(ii) For any $\{h, ih\}X^+$, $h \in H\Theta D(S)$, and $\{f, g\} \in S$, [g, h] = [f, ih] = 0for all: $\{f, g\} \in S$. This is because $R(S) \subseteq \overline{D(S)}$ and $h \perp \overline{D(S)}$; so that $X^+ \subseteq M^+$. The fact that $D^+ \subseteq M^+$ is clear.

(iii) Let $\{f, if\} \subseteq M^+$ where $f_1 \in H$, and so:

$$f_1 = g_1 + h, g_1 \in D(S), h \in H\Theta D(S)$$
(9)

so that $\{f, if\} \in S$ implies $[g, f_1] = [f, if_1]$ for $\{f, g\} \in S$ or $[g, g_1 + h] = [f, i(g_1 + h)]$. But [g, h] = [f, h] = 0. since $g, f \in D(S)$ and $h \in H \Theta D(S)$ hence $[g, g_1] = [f, ig_1]$ for all $\{f, g\} \in S$, and so $\{g_1, ig_1\} \in S^*$. This shows that every element $\{f_1, if_1\}$ of M^+ can be written as sum of an element of D^+ and an element of X^+ .

From (i), (ii), and (iii) follows that

$$M^+ = X^+ \Theta D_+. \tag{10}$$

From the above discussion we deduce the coming theorem, see [25], [26] and [30].

Theorem 3.2 Let S be a densely defined closed symmetric operator in H with finite but unequal deficiency indices, and let H_1 be a Hilbert space such that $H \in H_1$ and such that S has a selfadjoint extension in H_1 .

Then this extension is not finite.

Proof. We have $dimX^+ = dimX^- = dim(H\Theta D(S^*))$. Thus if dim $D_+ = \dim D_-$, both being finite, we see that dim $M^+ = \dim M^-$ is not possible unless dim $(H\Theta D(S^*))$ is infinite, see [4], [7], [28], and [30].

References

- N.I. Achiezer and I.M. Glazman, "Theorie der linearen Operatoren im Hilbertraum," 8th ed., Akademie Verlag, Berlin, 1981.
- R.C. Baker, "Information capacity of the stationary Gaussian channel," IEEE Transactions on Information Theory 37 no. 5 (1991), 1314-1326.
- [3] C. Bennewitz, "Symmetric relations on a Hilbert space", Lecture Notes in Math. 28, Springer-Verlag (1972), 212-218.
- [4] R.C. Brown, "The existence of the adjoint in linear differential systems with discontinuous boundary conditions", Ann. Mat. Pur. & Appl., 93(1972), 269-274.
- [5] E.A. Codington and R.C. Gilbert, "Generalized resolvents of ordinary differential operators". Trans. Amer. Math. Soc. 93(1959), 216-241.
- [6] E.A. Codington, "Extension theory of formally normal and symmetric subspaces", Mem. Amcr. Math. Soc., 134, 1973.
- [7] E.A. Codington, "Selfadjoint problems for non-denscly defined ordinary dilferential operators and their eigenfunction expansion", Advances in Math.15(1975), 1- 40.
- [8] A. Dijksma and H.S.V. De Snoo and A. El Sabbagh, "Selfadjoint extensions of regular canonical systems with Sticltjes boundary conditions", JMAA Vol. 152, No. 2(1990), 546-584.
- [9] Dijksma, H. Langer and U.S. V. De Snoo, "Hamiltonian systems with eigenvalue de pending boundary conditions", Oper. Theory: Adv. Appl Appl, 35(1988), 37-83.
- [10] A. Dijksina and H.S.V. De Snoo, "Selfadjoint extensions of symmetric subspaces", Pacific J. Math, 54(1974), 71-100.
- [11] Igor Djokvoc, "Nonuniform sampling/oversampling and extensions for wavelet sub-spaces," Proc. IEEE SP Int Symp Time Frcq Time Scale Anal 1994. IEEE, 385-388.
- [12] L. M. Fowler, "Signal detection using group transforms," Conference Location: Toronto, Out, Canada, Conference Date: 1991, May 14-17.
- [13] I.M. Koltracht, M. Hanke, and I. Gohberg, "Fast preconditioned conjugate gradient algorithms for Weiner-Hopf integral equations," SIAM Journal on Numerical Analysis 31 no. 2 (1994). 429-443.

- [14] A.M. Krall, "The development of general differential and general differential boundary systems", Rocky Mountain J. Math. 5(1975), 493-542.
- [15] B.C. Orcutt, "Canonical Differential Equations," Dissertation. University of Virginia, 1969.
- [16] K. Matsuo, "Origin of splits in Q-functions for the Jaynes-Cummings model," Physical Review A. Atomic, Molecular and Optical Physics, 50 no. 1 (1994), 649-657.
- [17] I.M. Michael, "Finite dimensional extensions of certain symmetric operatros", Canadian Math. Bull. f6(f973), 455-456.
- [18] A.A. El-Sabbagh, "Family of Strauss extensions described by boundary conditions involving matrix functions", Ain Shams University, Engineering Bulletin Vol. 31, No. 4(1996), 528-537.
- [19] A.A. El-Sabbagh, "On characteristic function of a given symmetric relation related to the extension problem of Hamiltonian system", Ain Shams University, Engineering Bulletin Vol. 38, No. 1 (1998).
- [20] A.A. El-Sabbagh, "On manifestations of Nevanlinna functions in Hilbert space", Ain Shams University, Engineering Bulletin Vol. 33, No. 1(1998).
- [21] A.A. El-Sabbagh, "On the spectrum of the symmetric relations for canonical systems of differential equations in Hilbert space," to be published in KLUWER Academic Publishers.
- [22] A.A. El-Sabbagh, 'On the characteristic functions of reproducing kernels in Hilbert spaces", to be published in IJMMS, America.
- [23] A.A. El-Sabbagh, "On the expansion theorem described by H(A,B) spaces", to be published in Ain Shams University Bulletin, Cairo.
- [24] A. Schindler, "On spectral theory for singular S-hermitian difference systems", Journ. f.d. reine u. angew. Math. 280(1976). 77-90.
- [25] A. Schindler, "On spectral theory for the linear selfadjoint equation Fy = y", Ordinary and Partial Differential Equations, Proceedings, Dundee, Scotland 1980, Lecture Notes in Mathematics 846, Springer-Verlag, Berlin 1981, 306-332.
- [26] R. Shonkwhiler, "On generalized resolvents and an integral representation of Nevanlinna, .7. Math. Anal. App., 40(1972), 723-734.
- [27] H.L. Sibul, "Application of reproducing and invariance properties of wavelet," The International Society for Optical Engineering v 2569 (1995). Society of Photo-Optical Instrumentation Engineers, Bellingham, WA, USA, 418-428.

- [28] P. Sorjonen, "Extensions of isometric and symmetric linear relations in a Krein space", Ann. Acad. Sci. Eenn. AI, 5(1980), 355-376.
- [29] A.E. Taylor, "Introduction to Functional Analysis", Wiley, New York, 1958.
- [30] N. Wilber, "Stabilizability and existence of system representations for discrete-time time-varying systems," S1AM Journal on Control and Optimization 31 no. 6 (1993), 1538-1557.

(continued from the back cover)

- A534 Jarkko Niiranen A priori and a posteriori error analysis of finite element methods for plate models October 2007
- A533 Heikki J. Tikanmäki Edgeworth expansion for the one dimensional distribution of a Lévy process September 2007
- A532 Tuomo T. Kuusi Harnack estimates for supersolutions to a nonlinear degenerate equation September 2007
- A530 Mika Juntunen , Rolf Stenberg Nitsches Method for General Boundary Conditions October 2007
- A529 Mikko Parviainen Global higher integrability for nonlinear parabolic partial differential equations in nonsmooth domains September 2007
- A528 Kalle Mikkola Hankel and Toeplitz operators on nonseparable Hilbert spaces: further results August 2007
- A527 Janos Karatson , Sergey Korotov Sharp upper global a posteriori error estimates for nonlinear elliptic variational problems August 2007
- A526 Beirao da Veiga Lourenco , Jarkko Niiranen , Rolf Stenberg A family of C^0 finite elements for Kirchhoff plates II: Numerical results May 2007
- A525 Jan Brandts , Sergey Korotov , Michal Krizek The discrete maximum principle for linear simplicial finite element approximations of a reaction-diffusion problem July 2007

HELSINKI UNIVERSITY OF TECHNOLOGY INSTITUTE OF MATHEMATICS RESEARCH REPORTS

The reports are available at *http://math.tkk.fi/reports/*. The list of reports is continued inside the backcover.

- A539 Aly A. El-Sabbagh , F.A. Abd El Salam , K. El Nagaar On the Spectrum of the Symmetric Relations for The Canonical Systems of Differential Equations in Hilbert Space December 2007
- A538 Aly A. El-Sabbagh , F.A. Abd El Salam , K. El Nagaar On the Existence of the selfadjoint Extension of the Symmetric Relation in Hilbert Space December 2007
- A537 Teijo Arponen , Samuli Piipponen , Jukka Tuomela Kinematic analysis of Bricard's mechanism November 2007
- A536 Toni Lassila Optimal damping set of a membrane and topology discovering shape optimization November 2007
- A535 Esko Valkeila On the approximation of geometric fractional Brownian motion October 2007

ISBN 978-951-22-9160-1 (pdf) ISBN 978-951-22-9159-5 (print) ISSN 0784-3143 Teknillinen korkeakoulu, Finland 2007