Coupling method in the theory of generalized resolvents of symmetric operators

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[1] V. Derkach, S. Hassi, M. Malamud and H. de Snoo, Boundary relations and their Weyl families, Trans.Amer.Math.Soc. 358 (2006), 5351-5400.

Boundary triplets and Weyl functions

Let A be a closed symmetric operator in a Hilbert space \mathfrak{H} . Let A^* be the adjoint linear relation

 $\{g,g'\} \in A^* \iff (Af,g) - (f,g') = 0 \ \forall f \in \operatorname{dom} A$

Definition 1 (A.Kochubej '75, M. Malamud '92) A triplet $\Pi = \{\mathcal{H}, \Gamma_0, \Gamma_1\}$, where \mathcal{H} is a Hilbert space and $\Gamma_i : A^* \to \mathcal{H}, i = 0, 1$, is said to be a boundary triplet for A^* , if for all $\hat{f} = \{f, f'\}, \hat{g} = \{g, g'\} \in A^*$;

$$(f',g)_{\mathfrak{H}} - (f,g')_{\mathfrak{H}} = (\Gamma_1 f, \Gamma_0 g)_{\mathcal{H}} - (\Gamma_0 f, \Gamma_1 g)_{\mathcal{H}}$$
(1)

and $\Gamma := \{\Gamma_0, \Gamma_1\} : A^* \to \mathcal{H} \oplus \mathcal{H} \text{ is surjective.}$

Define a selfadjoint extension A_0 of A by

 $A_0 = \ker \Gamma_0.$

Definition 2 (DM '85) The abstract Weyl function of A corresponding to the boundary triplet Π

 $\Gamma_1 f_{\lambda} = M(\lambda) \Gamma_0 f_{\lambda}, \quad f_{\lambda} \in \mathfrak{N}_{\lambda} := \ker (A^* - \lambda), \quad (2)$ the γ - field

$$\gamma(\lambda) := (\Gamma_0|_{\mathfrak{N}_{\lambda}})^{-1} : \mathbb{C} \setminus \mathbb{R} \to \mathfrak{N}_{\lambda}.$$

Nevanlinna functions

It follows from (1) that $M(\lambda)$ satisfies $M(\lambda) - M(\mu)^* = (\lambda - \bar{\mu})\gamma(\mu)^*\gamma(\lambda), \quad \lambda, \mu \in \rho(A_0).$ This implies that $M(\cdot) \in R[\mathcal{H}]$: 1) $M(\cdot) : \mathbb{C} \setminus \mathbb{R} \to [\mathcal{H}]$ is holomorphic; 2) $M(\lambda)^* = M(\bar{\lambda});$ 3) Im $M(\lambda)$ Im $(\lambda) \geq 0.$

Subclasses of $R[\mathcal{H}]$: $R^u[\mathcal{H}] \subset R^s[\mathcal{H}] \subset R[\mathcal{H}]$

 $M(\cdot) \in R^{s}[\mathcal{H}] \iff 0 \notin \sigma_{p}(\operatorname{Im} M(\lambda)) \text{ for all } \lambda \in \mathbb{C} \setminus \mathbb{R};$

 $M(\cdot) \in R^u[\mathcal{H}] \iff 0 \in \rho(\operatorname{Im} M(\lambda)) \text{ for all } \lambda \in \mathbb{C} \setminus \mathbb{R}.$

It is known (LT '77, DM '95), that every uniformly strict Nevanlinna function is the Weyl function of a symmetric operator A, corresponding to a boundary triplet Π .

Nevanlinna families

A family $\tau(\lambda)$ is called a Nevanlinna family and is written as $\tau \in \widetilde{R}(\mathcal{H})$, if:

1) $\tau(\lambda)$ is a maximal dissipative linear relation for all $\lambda \in \mathbb{C}_+$;

- 2) $\tau(\lambda)^* = \tau(\overline{\lambda}), \ \lambda \in \mathbb{C}_+ \cup \mathbb{C}_-;$
- 3) $(\tau(\lambda) + i)^{-1}$ is holomorphic on \mathbb{C}_+ .

Classical Weyl-Titchmarsh function

Let the Sturm-Liouville operator $\ell = -D^2 + q$ on $(0,\infty)$ be in the limit-point case at ∞ . If A is a minimal operator generated by ℓ in $L_2(0,\infty)$, then def $A = \dim \mathfrak{N}_{\lambda}(A) = 1$. The boundary triplet is given by

$$\Gamma_0 f = f(0), \ \Gamma_1 f = f'(0) \ f \in \operatorname{dom} A^*$$

Let $u(x,\lambda)$, $v(x,\lambda)$ be solutions of $\ell(f) = \lambda f$ such that

$$u(0,\lambda) = 1, \quad u'(0,\lambda) = 0;$$

 $v(0,\lambda) = 0, \quad v'(0,\lambda) = 1.$

By Weyl theorem $\exists! m(\lambda)$ such that

$$(f_{\lambda} =)u(x, \lambda) + m(\lambda)v(x, \lambda) \in L_2(0, \infty).$$

Since $\Gamma_0 f_{\lambda} = 1$, $\Gamma_1 f_{\lambda} = m(\lambda)$ one obtains

$$M(\lambda) = m(\lambda).$$

Canonical selfadjoint extensions of A: $\tilde{A} = A^*|_{\operatorname{dom} \tilde{A}}$ dom $\tilde{A} = \{f \in \operatorname{dom} A^* : y'(0) = \theta y(0)\}, \quad \theta \in \mathbb{R} \cup \{\infty\}.$

Canonical and generalized resolvents of A

If dim $\mathcal{H} = 1$ s.a. extensions of A are parametrized by

$$\widetilde{A}_{\theta} = \ker (\Gamma_1 + \theta \Gamma_0) \ (\theta \in \mathbb{R}), \ \widetilde{A}_{\infty} = A_0 = \ker \Gamma_0.$$

Canonical resolvents of *A* are parametrized by

 $(\tilde{A}_{\theta} - \lambda)^{-1} = (A_0 - \lambda)^{-1} - \gamma(\lambda)(\theta + M(\lambda))^{-1}\gamma(\bar{\lambda})^*.$ (3)

Generalized resolvent of A is a compressed resolvent

$$\mathbf{R}_{\lambda} = P_{\mathfrak{H}}(\widetilde{A} - \lambda)^{-1}|_{\mathfrak{H}},$$

of a selfadjoint extension \tilde{A} of A in $\tilde{\mathfrak{H}}(\supset \mathfrak{H})$, $P_{\mathfrak{H}}$ is the orthogonal projection onto \mathfrak{H} in $\tilde{\mathfrak{H}}$. Description of generalized resolvents (M.G. Kreīn '44)

$$\mathbf{R}_{\lambda} = (A_0 - \lambda)^{-1} - \gamma(\lambda)(\tau(\lambda) + M(\lambda))^{-1}\gamma(\bar{\lambda})^*, \quad (4)$$

where $\tau(\in R)$ is a Nevanlinna function.

Proof of Krein-Najmark formula. Let $\tau \in R$. Let us construct a s.a. extension \widetilde{A} of A such that (4) holds.

There are a symmetric operator S_2 in \mathfrak{H}'' and a boundary triplet $\{\mathbb{C}, \Gamma_0'', \Gamma_1''\}$ for S_2^* such that the corresponding Weyl function is τ . Let $H(\supset S := A \oplus S_2)$ be a symmetric operator in $\mathfrak{H} \oplus \mathfrak{H}''$ with the adjoint

 $H^* = \left\{ \widehat{f}_1 \oplus \widehat{f}_2 \in A^* \oplus S_2^* : \Gamma_0 \widehat{f}_1 - \Gamma_0'' \widehat{f}_2 = 0 \right\}.$ Then $\tau(\lambda) + M(\lambda)$ is a Weyl function for H^* , corresponding to the BT $\{\mathbb{C}, \Gamma_0, \Gamma_1 \oplus \Gamma_1''\}$. Then $\widetilde{A} = \ker(\Gamma_1 \oplus \Gamma_1'')$ is a selfadjoint extension of H

 $\widetilde{A} = \left\{ \widehat{f}_1 \oplus \widehat{f}_2 \in S^* : \Gamma_0 \widehat{f}_1 - \Gamma_0'' \widehat{f}_2 = \Gamma_1 \widehat{f}_1 + \Gamma_1'' \widehat{f}_2 = 0 \right\}$ due to (3) its resolvent is given by

$$(\tilde{A} - \lambda)^{-1} = \operatorname{diag}((\tilde{A}_{\infty} - \lambda)^{-1}, (\tilde{A}_{\infty}'' - \lambda)^{-1}) - \begin{pmatrix} \gamma(\lambda) \\ \gamma''(\lambda) \end{pmatrix} (\theta + M(\lambda))^{-1} \left(\gamma(\bar{\lambda})^* \gamma''(\bar{\lambda})^* \right).$$
(5)

Compression of (5) to \mathfrak{H} gives (4).

Problem Prove the Krein-Najmark formula via coupling method for infinite indices.

Difficulties If $\tau \in \widetilde{R}(\mathcal{H}) \setminus R^u[\mathcal{H}]$, then either $\tau(\lambda)$ is multivalued, or $\tau(\lambda)$ is unbounded, or $\Im \tau(\lambda)$ is not invertible.

Tools Generalize the notion of boundary triplet in order that arbitrary Nevanlinna family to be realized as the corresponding Weyl family.

Unitary relations in Krein spaces

Let $J_{\mathfrak{H}}$, $J_{\mathcal{H}}$ be signature operators in \mathfrak{H}^2 and \mathcal{H}^2 : $J_{\mathfrak{H}} := \begin{pmatrix} 0 & -iI_{\mathfrak{H}} \\ iI_{\mathfrak{H}} & 0 \end{pmatrix}$, $J_{\mathcal{H}} := \begin{pmatrix} 0 & -iI_{\mathcal{H}} \\ iI_{\mathcal{H}} & 0 \end{pmatrix}$. $\Gamma : (\mathfrak{H}^2, J_{\mathfrak{H}}) \to (\mathcal{H}^2, J_{\mathcal{H}})$ is called a linear relation, iff Γ is a linear subspace of $\mathfrak{H}^2 \times \mathcal{H}^2$. A linear relation Γ is called *isometric*, if:

 $(J_{\mathcal{H}}\Gamma f, \Gamma g) = (J_{\mathfrak{H}}f, g) \ \forall f, g \in \operatorname{dom} \Gamma;$ (6) or, equivalently, $\Gamma^{-1} \subset \Gamma^{[*]} := J_{\mathfrak{H}}\Gamma^* J_{\mathcal{H}}.$

Definition 3 (Shmul'jan, '76) A linear relation Γ : $(\mathfrak{H}^2, J_{\mathfrak{H}}) \to (\mathcal{H}^2, J_{\mathcal{H}})$ is called unitary, if $\Gamma^{-1} = \Gamma^{[*]}$.

Proposition 4 Let Γ be a unitary relation from the Krein space $(\mathfrak{H}, j_{\mathfrak{H}})$ to the Krein space $(\mathcal{H}, j_{\mathcal{H}})$. Then dom Γ is closed if and only if ran Γ is closed. Moreover,

 $\ker \Gamma = (\operatorname{dom} \Gamma)^{[\perp]}, \quad \operatorname{mul} \Gamma = (\operatorname{ran} \Gamma)^{[\perp]}.$

An isometric operator from the Krein space $(\mathfrak{H}^2, J_{\mathfrak{H}})$ to the Krein space $(\mathcal{H}^2, J_{\mathcal{H}})$ is called a *standard* unitary operator, if dom $\Gamma = \mathfrak{H}^2$, ran $\Gamma = \mathcal{H}^2$. Clearly, Γ is a unitary relation if at least one of this conditions holds.

Example 5 If $\{\mathcal{H}, \Gamma_0, \Gamma_1\}$ is a boundary triplet, then $\Gamma : (\mathfrak{H}^2, J_{\mathfrak{H}}) \to (\mathcal{H}^2, J_{\mathcal{H}})$ is a unitary relation, since (1) is equivalent to (6) and ran $\Gamma = \mathcal{H}^2$.

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Boundary relations and Weyl families

Definition 6 (DHMS'06) A linear relation $\Gamma : (\mathfrak{H}^2, J_{\mathfrak{H}}) \mapsto (\mathcal{H}^2, J_{\mathcal{H}})$ is called a boundary relation for S^* , if: 1) Γ is a unitary relation; 2) $S = \ker \Gamma$.

In general $T := \operatorname{dom} \Gamma \neq S^*$. Let $\mathfrak{N}_{\lambda}(T) = \operatorname{ker} (T - \lambda)$ and $\widehat{\mathfrak{N}}_{\lambda}(T) = \{ \{f, \lambda f\} \in T : f \in \mathfrak{N}_{\lambda}(T) \}.$

Definition 7 Weyl family $\tau(\lambda)$ of S corresponding to the boundary relation $\Gamma : \mathfrak{H}^2 \mapsto \mathcal{H}^2$ is defined by

$$\tau(\lambda) := \Gamma(\widehat{\mathfrak{N}}_{\lambda}(T)), \quad \lambda \in \mathbb{C} \setminus \mathbb{R}.$$
(7)

Boundary relation Γ is called *minimal*, if

$$\mathfrak{H} = \mathfrak{H}_{min} := \overline{\operatorname{span}} \{ \mathfrak{N}_{\lambda}(T) : \lambda \in \mathbb{C}_{+} \cup \mathbb{C}_{-} \}.$$

Theorem 8 (DHMS'06) Let $\Gamma : \mathfrak{H}^2 \to \mathcal{H}^2$ be a boundary relation for S^* . Then the corresponding Weyl family $M(\cdot)$ belongs to the class $\widetilde{R}(\mathcal{H})$.

Conversely, if $M(\cdot)$ belongs to the class $\hat{R}(\mathcal{H})$ then there exists a unique (up to unitary equivalence) minimal boundary relation whose Weyl function coincides with $M(\cdot)$.

Induced Boundary Relation

Let \widetilde{A} be a selfadjoint linear relation in the orthogonal sum $\widetilde{\mathfrak{H}} = \mathfrak{H}_1 \oplus \mathfrak{H}_2$ and let

$$S_j = \tilde{A} \cap \mathfrak{H}_j^2, \quad T_j = \left\{ \begin{pmatrix} P_j \varphi \\ P_j \varphi' \end{pmatrix} : \begin{pmatrix} \varphi \\ \varphi' \end{pmatrix} \in \tilde{A} \right\}.$$
 (8)

 \widetilde{A} is called a *minimal* selfadjoint extension of S_1 , if

$$\widetilde{\mathfrak{H}} = \overline{\operatorname{span}} \left\{ \mathfrak{H}_1 + (\widetilde{A} - \lambda)^{-1} \mathfrak{H}_1 : \lambda \in \rho(\widetilde{A}) \right\}.$$
(9)

Theorem 9 1) Let A be a symmetric operator in \mathfrak{H}_1 , let $\Pi = \{\mathcal{H}, \Gamma_0, \Gamma_1\}$ be an ordinary BT for A^* . If $\tilde{A} = \tilde{A}^*$ is a minimal selfadjoint exit space extension of Ain $\tilde{\mathfrak{H}} = \mathfrak{H}_1 \oplus \mathfrak{H}_2$ and S_2 , T_2 are defined by (8), then the linear relation $\Gamma'' : \mathfrak{H}_2^2 \to \mathcal{H}^2$ defined by

$$\Gamma'' = \left\{ \left\{ \widehat{f}_2, \begin{pmatrix} \Gamma_0 \widehat{f}_1 \\ -\Gamma_1 \widehat{f}_1 \end{pmatrix} \right\} : \ \widehat{f}_1 \oplus \widehat{f}_2 \in \widetilde{A}, \ \widehat{f}_1 \in T_1, \ \widehat{f}_2 \in T_2 \right\}$$
(10)

is a minimal boundary relation for S_2^* . 2) Conversely, if S_2 is a simple symmetric operator in \mathfrak{H}_2 and $\Gamma'' : \mathfrak{H}_2^2 \to \mathcal{H}^2$ is a minimal boundary relation for S_2^* , then the linear relation \widetilde{A} defined by

$$\widetilde{A} = \left\{ \widehat{f}_1 \oplus \widehat{f}_2 \in A^* \oplus S_2^* : \left\{ \widehat{f}_2, \begin{pmatrix} \Gamma_0 \widehat{f}_1 \\ -\Gamma_1 \widehat{f}_1 \end{pmatrix} \right\} \in \Gamma'' \right\}$$
(11)

is a minimal selfadjoint extension of A which satisfies $\tilde{A} \cap \mathfrak{H}_2^2 = S_2$. Moreover, the compressed resolvent of \tilde{A} is calculated by the Kreīn-Najmark formula.

Najmark extensions

Definition 10 (Najmark) Let A be a densely defined symmetric operator in \mathfrak{H} and let \widetilde{A} be a minimal exit space extension of A acting in $\mathfrak{H} (\supset \mathfrak{H})$. Then (i) $\widetilde{A} \in Naj_1(A)$ if dom $\widetilde{A} \cap \mathfrak{H} = \operatorname{dom} \widetilde{A}$; (ii) $\widetilde{A} \in Naj_2(A)$ if dom $\widetilde{A} \cap \mathfrak{H} = \operatorname{dom} A$; (iii) $\widetilde{A} \in Naj_2(A)$ if dom $A \subsetneq \operatorname{dom} \widetilde{A} \cap \mathfrak{H} \gneqq \operatorname{dom} \widetilde{A}$.

Note that a first type extension \widetilde{A} is just a canonical extension of A, acting in $\widetilde{\mathfrak{H}} = \mathfrak{H}$.

Theorem 11 $\tilde{A} \in Naj_2(A) \Leftrightarrow S_1 = A\& mul T_2 = \{0\}$

Proposition 12 Let $n_{\pm}(A) = n < \infty$. Then $\widetilde{A} \in Naj_2(A)$ iff $\tau(\cdot) \in R^u[\mathcal{H}]$ and

$$\lim_{y \downarrow \infty} y^{-1} \tau(iy) = 0, \qquad (12)$$

 $\lim_{y \downarrow \infty} y \cdot \operatorname{Im} (\tau(iy)h, h) = \infty, \quad h \in \mathcal{H} \setminus \{0\}.$ (13)

Theorem 13 Let $n_{\pm}(A) = \infty$. Then $\tilde{A} \in Naj_2(A)$ iff $\tau(\cdot) \in R^s(\mathcal{H})$ and the function

$$\tau^{(1)}(\lambda) = -(\tau(\lambda) - 1/\lambda)^{-1}$$

satisfies the limit conditions in (12), (13).

Najmark extensions of nondensely defined operator

Definition 14 Let A be a nondensely defined symmetric operator in \mathfrak{H} and let \widetilde{A} be a minimal exit space extension of A acting in \mathfrak{H} $(\supset \mathfrak{H})$. Define the Straus extension

$$T(\infty) = \left\{ \{f_1, f_1'\} : \left\{ \begin{pmatrix} f_1 \\ 0 \end{pmatrix}, \begin{pmatrix} f_1' \\ f_2' \end{pmatrix} \right\} \in \widetilde{A}, f_2' \in \mathfrak{H}_2 \right\}$$

Let us say: (1)

(i) $\tilde{A} \in Naj_1(A)$ if $T(\infty) = \tilde{A}$; (ii) $\tilde{A} \in Naj_2(A)$ if $T(\infty) = A$; (iii) $\tilde{A} \in Naj_2(A)$ if $A \neq T(\infty) \neq \tilde{A}$.

Theorem 15 $\widetilde{A} \in Naj_2(A) \Leftrightarrow S_1 = A\& mul T_2 = \{0\}$

Theorem 16 Let $n_{\pm}(A) = \infty$. Then $\tilde{A} \in Naj_2(A)$ iff $\tau(\cdot) \in R^s(\mathcal{H})$ and the function

$$\tau^{(1)}(\lambda) = -(\tau(\lambda) - 1/\lambda)^{-1}$$

satisfies the limit conditions in

$$\lim_{y \downarrow \infty} y^{-1} \tau(iy) = 0, \qquad (14)$$

 $\lim_{y \downarrow \infty} y \cdot \operatorname{Im} (\tau(iy)h, h) = \infty, \quad h \in \mathcal{H} \setminus \{0\}.$ (15)

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Example

Let A be a minimal differential operator in $L_2[0,1]$ associated with the differential expression $-D^2$ with the domain

$${f \in W_2^2[0,1] : f(0+) = f'(0+) = f(1) = f'(1) = 0}.$$

Let the boundary triplet $\{\mathbb{C}, \Gamma_0, \Gamma_1\}$ be defined by

$$\Gamma_0 f = \begin{pmatrix} f(0+) \\ f(1) \end{pmatrix}, \quad \Gamma_1 f = \begin{pmatrix} f'(0+) \\ -f'(1) \end{pmatrix}.$$

Let \tilde{A} be a selfadjoint operator in $L_2[-1, 1]$ associated with $-D^2$ and the periodic boundary conditions

$$f(1) = f(-1), \quad f'(1) = f'(-1).$$

Then S_2 is a minimal differential operator generated by $-D^2$ on the interval [-1, 0] and the induced boundary triplet $\{\mathbb{C}, \Gamma_0'', \Gamma_1''\}$ takes the form

$$\Gamma_0'' f = \begin{pmatrix} f(0-) \\ f(-1) \end{pmatrix}, \quad \Gamma_1'' f = \begin{pmatrix} -f'(0-) \\ f'(-1) \end{pmatrix}$$

Then $\widetilde{A} \in Naj_2(A)$ since $S_1 = A$ and mul $T_2 = \{0\}$.

Let \tilde{A} be a selfadjoint extension of A in $L_2(-\infty, 1]$ associated with $-D^2$ and the boundary condition

$$f'(1) = hf(1).$$

Then S_2 is a minimal differential operator generated in $L_2(-\infty, 1)$ by $-D^2$ and the induced boundary relation $\Gamma'': S_2^* \to \mathbb{C}^2$ takes the form

$$\Gamma'' = \left\{ \left\{ \widehat{f}, \text{col} (f(0-), c, -f'(0-), hc) \right\} : \widehat{f} \in S_2^*, c \in \mathbb{C} \right\}.$$

Then $\tilde{A} \in Naj_3(A)$ since $S_1 \neq A$. This fact can be illustrated also analitically, since the Weyl function, corresponding to Γ'' takes the form

$$\tau(\lambda) = \left(\begin{array}{cc} i\sqrt{\lambda} & 0\\ 0 & h \end{array}\right)$$

and is not strict.

Admissibility

Corollary 17 Given a a boundary triplet $\Pi = \{\mathcal{H}, \Gamma_0, \Gamma_1\}$ the Krein resolvent formula

 $P_{\mathfrak{H}}(\widetilde{A}-\lambda)^{-1} \lceil \mathfrak{H} = (A_0-\lambda)^{-1} - \gamma(\lambda) (M(\lambda) + \tau(\lambda))^{-1} \gamma(\overline{\lambda})^*$

establishes a one-to-one correspondence between the set of Nevanlinna families $\tau(\cdot) \in \tilde{R}(\mathcal{H})$ and the set of minimal exit space selfadjoint extensions $\tilde{A} = \tilde{A}^{(\tau)}$ of S.

Let A be densely defined. A family $\tau = \{\phi(\lambda), \psi(\lambda)\} \in R[\mathcal{H}]$ is called Π -admissible, if $\tilde{A}^{(\tau)}$ is singlevalued.

Theorem 18 Let A be a (nondensely defined) closed symmetric operator in \mathfrak{H} with equal defect numbers $n_+(A) = n_-(A) \leq \infty$, let $\Pi = \{\mathcal{H}, \Gamma_0, \Gamma_1\}$ be a boundary triplet for A^* with Weyl function $M(\lambda)$, and let $\{\phi(\lambda), \psi(\lambda)\}$ be a Nevanlinna pair in \mathcal{H} . Then the pair $\{\phi(\lambda), \psi(\lambda)\}$ is Π -admissible if and only if the following two conditions are satisfied:

$$w - \lim_{y \uparrow \infty} \frac{\phi(\lambda)(\psi(iy) + M(iy)\phi(\lambda))^{-1}}{y} = 0 \qquad (16)$$

and

$$w - \lim_{y \uparrow \infty} \frac{\psi(\lambda)(\psi(iy) + M(iy)\phi(\lambda))^{-1}M(\lambda)}{y} = 0.$$
(17)

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