Homework set 7 — APPM5450, Spring 2010 — partial solutions

Problem 9.21: Suppose $A \in \mathcal{B}(H)$ is such that

$$\text{Re}(x,\, Ax) \leq 2\alpha||x||^2.$$

Prove that the solution $x = x(t)$ of $x'(t) = A\,x(t)$ satisfies

$$||x(t)|| \leq e^{\alpha t}\,||x(0)||.$$

Note: The book may have a typo — the bound seems off by a factor of two. Consider for instance $Ax = 2\alpha x$, then $x(t) = e^{2\alpha t}x(0)$.

Solution: Set $f(t) = ||x(t)||^2$. Then

$$f'(t) = \frac{d}{dt}(x,\, x) = (x',\, x) + (x,\, x') = (Ax,\, x) + (x,\, Ax) = 2\text{Re}(x,\, Ax) \leq 4\alpha||x(t)||^2 = 4\alpha f(t).$$

By the Grönwall inequality, we find

$$||x(t)||^2 = f(t) \leq f(0)\,\exp(\int_0^t 4\alpha\,ds) = f(0)\,e^{4\alpha t} = ||x(0)||^2\,e^{4\alpha t}.$$

Extract the square root to obtain the desired bound.

Problem 9.22: Let A be compact and non-negative. Prove that there exists a unique compact non-negative operator B such that $B^2 = A$.

Solution: Since A is self-adjoint and compact, there is an ON-basis $(\varphi_n)_{n=1}^{\infty}$ of eigen-vectors of A. $A\,\varphi_n = \lambda_n\,\varphi_n$. We know $|\lambda_n| \to 0$ since A is compact, and $\lambda_n \geq 0$ since A is non-negative.

Existence: Set $B = \sum_{n=1}^{\infty}\sqrt{\lambda_n}\,P_n$ where $P_n x = (\varphi_n,\, x),\, \varphi_n$. It is easily shown that $B^2 = A$ and that B is compact and non-negative.

Observe that from the construction of B, it follows that if ψ is a vector such that $A\,\psi = \lambda\,\psi$, then $B\,\psi = \sqrt{\lambda}\,\psi$.

Uniqueness: Suppose that C is a non-negative compact operator such that $C^2 = A$. We need to show that $C = B$, where B is the operator constructed above. Since C is compact and self-adjoint, there is an ON-basis $(\psi_n)_{n=1}^{\infty}$ such that $C\,\psi_n = \mu_n\,\psi_n$. Now observe that

$$A\,\psi_n = C^2\,\psi_n = C\,(\mu_n\,\psi_n) = \mu_n^2\psi_n$$

so ψ_n is an eigenvector of A with eigenvalue μ_n^2. It follows that $B\,\psi_n = \sqrt{\mu_n^2}\,\psi_n = \mu_n\,\psi_n = C\,\psi_n$. (We know that $\sqrt{\mu_n^2} = \mu_n$ since C must be non-negative, which implies that $\mu_n \geq 0$.)

Problem 1: Consider the Hilbert space $H = \mathbb{C}^n$. Let $A \in \mathcal{B}(H)$, let $(e^{(j)})_{j=1}^n$ be the canonical basis, and let A have the representation

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

in the canonical basis. We define the *Hilbert-Schmidt norm* of A as

$$||A||_{\text{HS}} = \left(\sum_{i,j=1}^n |a_{ij}|^2 \right)^{1/2}.$$

(a) Let $(\varphi^{(j)})_{j=1}^n$ be any ON-basis for H. Show that $||A||_{\text{HS}}^2 = \sum_{j=1}^n ||A\varphi^{(j)}||^2$.

(b) Show that $||A|| \leq ||A||_{\text{HS}} \leq \sqrt{n}||A||$ for any $A \in \mathcal{B}(H)$.

(c) Find $G, H \in \mathcal{B}(H)$ such that $||G||_{\text{HS}} = ||G||$ and $||H||_{\text{HS}} = \sqrt{n}||H||$.

Solution:

(a) Let $r^{(i)}$ denote the i'th row of A. Then

$$\sum_{j=1}^n ||A\varphi^{(j)}||^2 = \sum_{j=1}^n \sum_{i=1}^n ||(r^{(i)},\, \phi^{(j)})||^2 = \{\text{Parseval}\} = \sum_{i=1}^n ||r^{(i)}||^2 = ||A||_{\text{HS}}^2.$$

(b) For any x a simply application of Cauchy-Schwartz yields

$$||Ax||^2 = \sum_{i=1}^n ||(r^{(i)},\, x)||^2 \leq \sum_{i=1}^n ||r^{(i)}||^2\, ||x||^2 = ||A||_{\text{HS}}^2 ||x||^2.$$

It follows that $||A|| \leq ||A||_{\text{HS}}$. Next, let i be such that $||r^{(i)}|| = \max_j ||r^{(j)}||$. Then

$$||A||_{\text{HS}}^2 = \sum_{j=1}^n ||r^{(j)}||^2 \leq n\, ||r^{(i)}||^2 = n\, ||A^*\, e_i||^2 \leq n\, ||A^*|| = n\, ||A||,$$

where e_i denotes the i'th canonical basis vector.

(c) For instance, let G be the matrix consisting of all ones, and let H be the identity matrix.

Problem 2: Let H be a separable Hilbert space, and let $A \in \mathcal{B}(H)$. Suppose that H has an ON-basis $(\varphi^{(j)})_{j=1}^{\infty}$ such that

$$\sum_{j=1}^{\infty} ||A\varphi^{(j)}||^2 < \infty.$$

Prove that if $(\psi^{(j)})_{j=1}^{\infty}$ is any other ON-basis, then

$$\sum_{j=1}^{\infty} ||A\varphi^{(j)}||^2 = \sum_{j=1}^{\infty} ||A\psi^{(j)}||^2.$$

Solution: Set

$$\alpha_{ji} = (A\,\varphi^{(j)},\, \psi^{(i)}) = (\varphi^{(j)},\, A^*\,\psi^{(i)})$$

and

$$\beta_{ik} = (A^*\,\psi^{(i)},\, \psi^{(k)}) = (\psi^{(i)},\, A\,\psi^{(k)}).$$

The proof consists of four applications of Parseval:

$$\sum_{j=1}^{\infty} ||A\,\varphi^{(j)}||^2 = \sum_{j=1}^{\infty}\sum_{i=1}^{\infty} |\alpha_{ji}|^2 = \sum_{i=1}^{\infty} ||A^*\,\psi^{(i)}||^2 = \sum_{i=1}^{\infty}\sum_{k=1}^{\infty} |\beta_{ik}|^2 = \sum_{k=1}^{\infty} ||A\,\psi^{(k)}||^2.$$

Note that the interchanges of summation order are permissible as all terms are non-negative.