

On Some Formulas for the Index of a Linear Bounded Operator

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Dedicated to the memory of Prof. V. B. Lidskii

Abstract

We consider a linear bounded operator in infinite dimensional separable Hilbert space satisfying some conditions. We prove formulas that can be used to calculate the index of this operator.

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Let V be a linear bounded operator, acting in an infinite dimensional Hilbert space H , V^* — the adjoint operator, $\ker V$ and $\ker V^*$ — their null-spaces, $\dim(\ker V)$ and $\dim(\ker V^*)$ — dimensions of corresponding subspaces. The index of the operator V is the number

$$\text{ind } V = \dim(\ker V) - \dim(\ker V^*), \quad (1)$$

assuming that these dimensions are finite.

Under some conditions on V we prove some formulas, which can be used to calculate $\text{ind } V$. The conditions on V and the received formulas for $\text{ind } V$ differ from the known ones (see [1]).

Lemma 1 *Let I be the identity operator and $\lambda \neq 0$ be some number. Then*

$$\ker(V^*V) = \ker V, \quad \ker(VV^*) = \ker V^*, \quad (2)$$

$$\ker(V^*V - \lambda I) \cap \ker V = \{0\}, \quad \ker(VV^* - \lambda I) \cap \ker V^* = \{0\}, \quad (3)$$

$$V(\ker(V^*V - \lambda I)) = \ker(VV^* - \lambda I), \quad V^*(\ker(VV^* - \lambda I)) = \ker(V^*V - \lambda I), \quad (4)$$

$$\dim(\ker(V^*V - \lambda I)) = \dim(\ker(VV^* - \lambda I)). \quad (5)$$

Proof. If $x \in \ker(V^*V)$, then $(Vx, Vx) = (V^*Vx, x) = 0$. Therefore $Vx = 0$. It follows that $x \in \ker V$ and $\ker(V^*V) \subset \ker V$. From this and from obvious inclusion $\ker V \subset \ker(V^*V)$ we get the first equality of (2). The second equality of (2) can be proved in the same way. Let $x \in \ker V$ and $x \neq 0$. Then $V^*Vx - \lambda x = -\lambda x \neq 0$, i. e. $x \notin \ker(V^*V - \lambda I)$. This implies the first equality of (3). The second equality of (3) can be proved in the same way. If $y \in \ker(V^*V - \lambda I)$, then for $z = Vy$ we have $VV^*z - \lambda z = V(V^*Vy - \lambda y) = 0$, i. e. $z \in \ker(VV^* - \lambda I)$. Thus, $V(\ker(V^*V - \lambda I)) \subset \ker(VV^* - \lambda I)$. Let $x \in \ker(VV^* - \lambda I)$ and $y = \frac{1}{\lambda} V^*x$. Then $x = Vy$ and $V^*Vy - \lambda y = \frac{1}{\lambda} V^*(VV^*x - \lambda x) = 0$, i. e. $y \in \ker(V^*V - \lambda I)$ and $x \in V(\ker(V^*V - \lambda I))$. Therefore, $\ker(VV^* - \lambda I) \subset V(\ker(V^*V - \lambda I))$. From these inclusions we obtain the first equality of (4). The second equality of (4) can be proved by similar reasoning. If $x \in \ker(V^*V - \lambda I)$, then $(Vx, Vy) = \lambda(x, y)$ for all $y \in H$, and if $x \in \ker(VV^* - \lambda I)$, then $(V^*x, V^*y) = \lambda(x, y)$. Hence, using (3) and (4) we obtain that the operator V transforms any orthogonal non zero system of elements from $\ker(V^*V - \lambda I)$ into an orthogonal non zero system of elements from $\ker(VV^* - \lambda I)$, and V^* performs this transformation in reversed order. Consequently, (5) holds.

Theorem 1 *Let for some number $c \neq 0$ operators $A = V^*V - cI$ and $B = VV^* - cI$ be compact. Then $c > 0$, and if the number $-c$ is an eigenvalue of the multiplicity κ' for A and of the multiplicity κ'' for B (we do not exclude cases $\kappa' = 0$ or $\kappa'' = 0$), then*

$$\text{ind}V = \kappa' - \kappa''. \quad (6)$$

Moreover, if the space H is separable and one of the operators A and B is Hilbert–Schmidt operator, then the other one is also Hilbert–Schmidt operator, and for their absolute norms $N(A)$ and $N(B)$ the equality

$$\text{ind}V = \frac{1}{c^2} \{N^2(A) - N^2(B)\} \quad (7)$$

holds. If one of the operators A or B is nuclear, then the other one is also nuclear, and for their traces $\text{sp}A$ and $\text{sp}B$ the equality

$$\text{ind}V = \frac{1}{c} \{\text{sp}B - \text{sp}A\} = \frac{1}{c} \text{sp}(B - A) = \frac{1}{c} \text{sp}(VV^* - V^*V) \quad (8)$$

holds.

Proof. The spectrum $\sigma(A)$ of any compact operator A is at most a countable and bounded set containing zero, and any non-zero element of this set is an eigenvalue of finite multiplicity. Moreover, if the set $\sigma(A)$ is infinite, then zero is the only limiting point of $\sigma(A)$. Evidently the spectrum of the operator V^*V is the set $\sigma(V^*V) = \{\lambda + c : \lambda \in \sigma(A)\}$. Thus $c \in \sigma(V^*V)$. Since V^*V is a non-negative self-adjoint operator, then $c > 0$, and A is self-adjoint. Similar statements are true for operators B and VV^* . Particularly $\sigma(VV^*) = \{\lambda + c : \lambda \in \sigma(B)\}$. From this and the statement (5) it follows that $\sigma(A) \setminus \{-c\} =$

$= \sigma(B) \setminus \{-c\}$, and if the number $\lambda \neq -c$ is an eigenvalue for one of the operators A and B , then λ is an eigenvalue of the same multiplicity for the other one (in the case $\lambda \neq 0$ this multiplicity is finite). Let $-c$ be an eigenvalue of multiplicity κ' for A and of multiplicity κ'' for B . These multiplicities, evidently are finite and

$$\kappa' = \dim(\ker(V^*V)), \quad \kappa'' = \dim(\ker(VV^*)).$$

From here, by (1) and (2) we get (6). Put $\sigma = \sigma(A) \setminus \{-c, 0\} = \sigma(B) \setminus \{-c, 0\}$. Any number $\lambda \in \sigma$ is an eigenvalue of the same multiplicity $\kappa(\lambda)$ for both operators A and B . Let A be a Hilbert–Schmidt operator, i. e. have finite absolute norm $N(A)$ (see [2], pp. 96—103, 208—212). Since the operator A is self-adjoint, then (see [2], p. 209)

$$N^2(A) = c^2\kappa' + \sum_{\lambda \in \sigma} \lambda^2\kappa(\lambda).$$

Hence the absolute norm $N(B)$ of the operator B is also finite and

$$N^2(B) = c^2\kappa'' + \sum_{\lambda \in \sigma} \lambda^2\kappa(\lambda).$$

Thus $N^2(A) - N^2(B) = c^2(\kappa' - \kappa'')$. From this and relation (6) we get (7).

Let the operator A be nuclear (see [2], p. 208—212), i. e.

$$\sum_{\lambda \in \sigma} |\lambda| \kappa(\lambda) < \infty.$$

Then the operator B is also nuclear. According to the theorem of V. B. Lidskii (see [2], p. 212; [3], p. 101; [4]), for $\text{sp } A$ and $\text{sp } B$ the following equalities

$$\text{sp } A = -c\kappa' + \sum_{\lambda \in \sigma} \lambda \kappa(\lambda), \quad \text{sp } B = -c\kappa'' + \sum_{\lambda \in \sigma} \lambda \kappa(\lambda)$$

are true. Hence $\text{sp } B - \text{sp } A = c(\kappa' - \kappa'')$ and by (6) we get (8).

The theorem is proved.

Consider in the space $L^2(a, b)$ with finite or infinite interval (a, b) the following integral operator \mathcal{K} :

$$(\mathcal{K}x)(\xi) = \int_a^b K(\xi, \eta) x(\eta) d\eta, \quad x \in L^2(a, b), \quad \xi \in (a, b),$$

where the function $K(\xi, \eta)$ satisfies the following condition:

$$\int_a^b \int_a^b |K(\xi, \eta)|^2 d\eta d\xi < \infty.$$

It is known (see [2], pp. 101—102), that \mathcal{K} is Hilbert–Schmidt operator and its absolute norm $N(\mathcal{K})$ is equal to

$$N^2(\mathcal{K}) = \int_a^b \int_a^b |K(\xi, \eta)|^2 d\eta d\xi.$$

If the operator \mathcal{K} is self-adjoint, then $K(\xi, \eta) = \overline{K(\eta, \xi)}$. For the sake of definiteness we consider the case, where the self-adjoint compact operator \mathcal{K} has an infinite set of eigenvalues. Enumerate non-zero eigenvalues λ_n ($n = 1, 2, \dots$) in order of decreasing moduli: $|\lambda_1| \geq |\lambda_2| \geq \dots$, repeating each eigenvalue according to its multiplicity. Denote by φ_n ($n = 1, 2, \dots$) the orthonormal set of corresponding eigenfunctions: $\mathcal{K}\varphi_n = \lambda_n\varphi_n$. It is known (see [2], pp. 102, 209), that

$$N^2(\mathcal{K}) = \sum_{n=1}^{\infty} \lambda_n^2,$$

$$K(\xi, \eta) = \sum_{n=1}^{\infty} \lambda_n \varphi_n(\xi) \overline{\varphi_n(\eta)}, \quad (9)$$

and the functional series in (9) converges in the space $L^2((a, b) \times (a, b))$.

Let the self-adjoint operator \mathcal{K} be nuclear. Then

$$\sum_{n=1}^{\infty} |\lambda_n| < \infty, \quad sp\mathcal{K} = \sum_{n=1}^{\infty} \lambda_n.$$

We extend each function $x \in L^2(a, b)$ onto $\mathbb{R} = (-\infty, \infty)$, putting $x(\xi) = 0$ for $\xi \notin (a, b)$. We extend also the function $K(\xi, \eta)$ onto \mathbb{R}^2 , putting $K(\xi, \eta) = 0$ for $(\xi, \eta) \notin (a, b) \times (a, b)$. By (9) we have

$$K(\xi + t, \xi) = \sum_{n=1}^{\infty} \lambda_n \varphi_n(\xi + t) \overline{\varphi_n(\xi)}, \quad (10)$$

and the functional series on variables ξ and t converges in the space $L^2(\mathbb{R}^2)$. Indeed, this fact follows from the equality:

$$\begin{aligned} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \left| \sum_{n=p}^m \lambda_n \varphi_n(\xi + t) \overline{\varphi_n(\xi)} \right|^2 dt d\xi &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \left| \sum_{n=p}^m \lambda_n \varphi_n(\eta) \overline{\varphi_n(\xi)} \right|^2 d\eta d\xi = \\ &= \sum_{n=p}^m \sum_{j=p}^m \lambda_n \lambda_j \left| \int_{-\infty}^{\infty} \overline{\varphi_n(\xi)} \varphi_j(\xi) d\xi \right|^2 = \sum_{n=p}^m \lambda_n^2 \end{aligned}$$

which is valid for any positive integers $p < m$.

Besides, for any t the functional series on the variable ξ in (10) converges in the space $L^1(\mathbb{R})$. Indeed, this follows from the estimate:

$$\begin{aligned} \int_{-\infty}^{\infty} \left| \sum_{n=p}^m \lambda_n \varphi_n(\xi + t) \overline{\varphi_n(\xi)} \right| d\xi &\leq \sum_{n=p}^m |\lambda_n| \int_{-\infty}^{\infty} |\varphi_n(\xi + t) \overline{\varphi_n(\xi)}| d\xi \leq \\ &\leq \sum_{n=p}^m |\lambda_n| \left(\int_{-\infty}^{\infty} |\varphi_n(\xi + t)|^2 d\xi \right)^{\frac{1}{2}} \left(\int_{-\infty}^{\infty} |\varphi_n(\xi)|^2 d\xi \right)^{\frac{1}{2}} = \\ &= \sum_{n=p}^m |\lambda_n| \int_{-\infty}^{\infty} |\varphi_n(\xi)|^2 d\xi = \sum_{n=p}^m |\lambda_n|. \end{aligned}$$

Define the function $K(\xi, \xi)$ by the equality

$$K(\xi, \xi) = \sum_{n=1}^{\infty} \lambda_n |\varphi_n(\xi)|^2, \quad (11)$$

where the functional series converges in the space $L^1(\mathbb{R})$. Evidently,

$$\int_a^b K(\xi, \xi) d\xi = \sum_{n=1}^{\infty} \lambda_n = \text{sp } \mathcal{K}. \quad (12)$$

Taking into account (10) and (11), we get

$$\begin{aligned} \int_{-\infty}^{\infty} |K(\xi + t, \xi) - K(\xi, \xi)| d\xi &= \int_{-\infty}^{\infty} \left| \sum_{n=1}^{\infty} \lambda_n \overline{\varphi_n(\xi)} \{\varphi_n(\xi + t) - \varphi_n(\xi)\} \right| d\xi \leq \\ &\leq \sum_{n=1}^{\infty} |\lambda_n| \int_{-\infty}^{\infty} |\overline{\varphi_n(\xi)} \{\varphi_n(\xi + t) - \varphi_n(\xi)\}| d\xi \leq \\ &\leq \sum_{n=1}^{\infty} |\lambda_n| \left(\int_{-\infty}^{\infty} |\varphi_n(\xi)|^2 d\xi \right)^{\frac{1}{2}} \left(\int_{-\infty}^{\infty} |\varphi_n(\xi + t) - \varphi_n(\xi)|^2 d\xi \right)^{\frac{1}{2}} = \\ &= \sum_{n=1}^{\infty} |\lambda_n| \left(\int_{-\infty}^{\infty} |\varphi_n(\xi + t) - \varphi_n(\xi)|^2 d\xi \right)^{\frac{1}{2}}. \end{aligned}$$

But (see [5], pp. 499—502)

$$\begin{aligned} \lim_{t \rightarrow 0} \int_{-\infty}^{\infty} |\varphi_n(\xi + t) - \varphi_n(\xi)|^2 d\xi &= 0, \\ \left(\int_{-\infty}^{\infty} |\varphi_n(\xi + t) - \varphi_n(\xi)|^2 d\xi \right)^{\frac{1}{2}} &\leq \\ &\leq \left(\int_{-\infty}^{\infty} |\varphi_n(\xi + t)|^2 d\xi \right)^{\frac{1}{2}} + \left(\int_{-\infty}^{\infty} |\varphi_n(\xi)|^2 d\xi \right)^{\frac{1}{2}} = 2. \end{aligned}$$

Hence

$$\lim_{t \rightarrow 0} \int_{-\infty}^{\infty} |K(\xi + t, \xi) - K(\xi, \xi)| d\xi = 0.$$

Thus for any finite or infinite interval (α, β) the equality

$$\int_{\alpha}^{\beta} K(\xi, \xi) d\xi = \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h \int_{\alpha}^{\beta} K(\xi + t, \xi) d\xi dt \quad (13)$$

holds. Particularly,

$$\text{sp } \mathcal{K} = \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h \int_a^b K(\xi + t, \xi) d\xi dt. \quad (14)$$

It is evident that if the function $K(\xi, \eta)$ is continuous in the domain $(a, b) \times (a, b)$, then the function $K(\xi, \xi)$, defined in the usual sense, satisfies the equality (13) for any finite interval (α, β) . Thus, for the function $K(\xi, \xi)$ the equality (12) is also true, as

$$\begin{aligned} \text{sp } \mathcal{K} &= \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h \int_{-\infty}^{\infty} K(\xi + t, \xi) d\xi dt = \\ &= \lim_{\alpha \rightarrow -\infty} \lim_{\beta \rightarrow \infty} \left(\lim_{h \rightarrow 0} \frac{1}{h} \int_0^h \int_{\alpha}^{\beta} K(\xi + t, \xi) d\xi dt \right). \end{aligned}$$

It is clear that above assertions remain true also for the case, where the set of eigenvalues of \mathcal{K} is finite.

Note that in the case of finite interval $[a, b]$ and continuous function $K(\xi, \eta)$ the formula (12) has been obtained also in [3], pp. 115–118.

Corollary 1 *Let $H = L^2(a, b)$ with finite or infinite interval (a, b) , and for some number $c > 0$ the operators $A = V^*V - cI$ and $B = VV^* - cI$ are integral operators, defined for $x \in L^2(a, b)$ by*

$$(Ax)(\xi) = \int_a^b \mathcal{A}(\xi, \eta) x(\eta) d\eta, \quad (Bx)(\xi) = \int_a^b \mathcal{B}(\xi, \eta) x(\eta) d\eta, \quad \xi \in (a, b),$$

where the functions $\mathcal{A}(\xi, \eta)$ and $\mathcal{B}(\xi, \eta)$ satisfy the following conditions:

$$\int_a^b \int_a^b |\mathcal{A}(\xi, \eta)|^2 d\eta d\xi < \infty, \quad \int_a^b \int_a^b |\mathcal{B}(\xi, \eta)|^2 d\eta d\xi < \infty.$$

Then

$$\text{ind}V = \frac{1}{c^2} \int_a^b \int_a^b \{|\mathcal{A}(\xi, \eta)|^2 - |\mathcal{B}(\xi, \eta)|^2\} d\eta d\xi.$$

Besides, if operators A and B are nuclear, then

$$\text{ind}V = \lim_{h \rightarrow 0} \frac{1}{hc} \int_0^h \int_a^b \{\mathcal{B}(\xi + t, \xi) - \mathcal{A}(\xi + t, \xi)\} d\xi dt$$

(we suppose that $\mathcal{A}(\xi, \eta)$ and $\mathcal{B}(\xi, \eta)$ are equal to zero outside of $(a, b) \times (a, b)$), and if the functions $\mathcal{A}(\xi, \eta)$ and $\mathcal{B}(\xi, \eta)$ are continuous in $(a, b) \times (a, b)$, then

$$\text{ind}V = \frac{1}{c} \int_a^b \{\mathcal{B}(\xi, \xi) - \mathcal{A}(\xi, \xi)\} d\xi. \quad (15)$$

As an example of a bounded linear operator V in $L^2(0, \infty)$, for which $A = V^*V - I$ and $B = VV^* - I$ are integral operators, we can take the operator, defined for $x \in L^2(0, \infty)$ by

$$(Vx)(\xi) = \frac{1}{\sqrt{2\pi}} \sum_{k=0}^m \int_0^\infty x(\eta) S_k(\eta) e^{i\omega_k \xi \eta} d\eta, \quad \xi \in (0, \infty), \quad (16)$$

where $m \geq 1$ is a integer, i is the imaginary unit,

$$\omega_k = \exp\left(\frac{i\pi k}{m}\right), \quad k = 0, 1, \dots, m,$$

the functions $S_k(\eta)$ are continuous and bounded on $(0, \infty)$, with $S_m(\eta) \equiv 1$, $|S_0(\eta)| \equiv 1$, the function $S_0(\eta)$ has continuous and integrable on $(0, \infty)$ derivative $S'_0(\eta)$, and the limits $S_0(0)$ and $S_0(\infty)$ of $S_0(\eta)$ at $\eta \rightarrow 0$ and $\eta \rightarrow \infty$ are real numbers.

The adjoint operator V^* is defined by the formula

$$(V^*x)(\xi) = \frac{1}{\sqrt{2\pi}} \sum_{k=0}^m \overline{S_k(\xi)} \int_0^\infty x(\eta) e^{-i\bar{\omega}_k \xi \eta} d\eta.$$

It is easy to see that

$$(Ax)(\xi) = \int_0^{\infty} \mathcal{A}(\xi, \eta) x(\eta) d\eta, \quad (Bx)(\xi) = \int_0^{\infty} \mathcal{B}(\xi, \eta) x(\eta) d\eta,$$

where

$$\begin{aligned} \mathcal{A}(\xi, \eta) &= \frac{1}{2\pi i} \sum_{k,j=0}^m \frac{\overline{S_k(\xi)} S_j(\eta)}{\overline{\omega_k \xi} - \omega_j \eta}, \\ \mathcal{B}(\xi, \eta) &= \frac{1}{2\pi i(\xi + \eta)} \left\{ \int_0^{\infty} \overline{S'_0(t)} e^{-it(\xi + \eta)} dt - \int_0^{\infty} S'_0(t) e^{it(\xi + \eta)} dt \right\} + \\ &+ \frac{1}{2\pi} \sum_{k=1}^{m-1} \int_0^{\infty} \left\{ S_k(t) e^{it(\omega_k \xi + \eta)} + \overline{S_k(t)} e^{-it(\xi + \overline{\omega_k} \eta)} \right\} dt + \\ &+ \frac{1}{2\pi} \sum_{k=1}^{m-1} \int_0^{\infty} \left\{ S_k(t) \overline{S_0(t)} e^{it(\omega_k \xi - \eta)} + \overline{S_k(t)} S_0(t) e^{it(\xi - \overline{\omega_k} \eta)} \right\} dt + \\ &+ \frac{1}{2\pi} \sum_{k,j=1}^{m-1} \int_0^{\infty} \overline{S_k(t)} S_j(t) e^{it(\omega_j \xi - \overline{\omega_k} \eta)} dt. \end{aligned}$$

Under some additional restrictions on the functions S_k , the equality (15) can be proved and reduced to the form

$$\text{ind } V = \frac{1}{2\pi i} \int_0^{\infty} \frac{S'_0(\xi)}{S_0(\xi)} d\xi - \frac{1}{4}(S_0(\infty) - S_0(0)).$$

In the case of $m = 1$ at least one of the operators V and V^* has inverse even if the function S_0 is only measurable and bounded (see [6]).

Operator of the form (16) arise in the investigations of the scattering inverse problem for differential operator of order $2m$, and the equality (15) expresses a relation between scattering data (see [7]—[9]).

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