

① One has $\text{Dom}(M_\psi) := \{f \in L^2(X, \mu) : \psi f \in L^2(X, \mu)\}$
 $M_\psi f := \psi \cdot f$

Remark: $M_\psi \in \mathcal{L}(L^2(X, \mu)) \Leftrightarrow \|\psi\|_{\infty} < \infty$

However, we will mainly deal with unbounded ψ 's.

(1a) Let $(f_n) \subset \text{Dom}(M_\psi)$ with $f_n \rightarrow f$ in $L^2(X, \mu)$ and $M_\psi f_n = \psi f_n \rightarrow g$ in $L^2(X, \mu)$. Pick a subsequence (f_{n_k}) of (f_n) with $f_{n_k}(x) \rightarrow f(x)$ and $\psi(x) f_{n_k}(x) \rightarrow \psi(x) f(x)$ μ -a.e. for μ -a.e. $x \in X$.

Then $g(x) = \psi(x) f(x)$ for μ -a.e. $x \in X$, so $\psi f \in L^2(X, \mu)$, thus $f \in \text{Dom}(M_\psi)$ and $g = \psi f = M_\psi f$.

(1b) Claim: $\text{Dom}(M_\psi)$ is always dense (so M_ψ^* exists) and $M_\psi^* = M_{\bar{\psi}}$ (\bar{z} = compl. conj. of $z \in \mathbb{C}$).

Proof: Let $f \in L^2(X, \mu)$, $X_n := \{|\psi| \leq n\} \subset X$,

$$f_n(x) := \begin{cases} f(x), & x \in X_n \\ 0, & x \in X \setminus X_n \end{cases}$$

Then $(f_n) \subset \text{Dom}(M_\psi)$ and $f_n \rightarrow f$ in $L^2(X, \mu)$ by dom. convergence, so $\text{Dom}(M_\psi)$ is dense.

Obviously $\text{Dom}(M_{\bar{\psi}}) = \text{Dom}(M_{\psi})$.

~~Let $g \in \text{Dom}(M_{\bar{\psi}})$~~ We have $\text{Dom}(M_{\psi}^*)$

$$:= \{g \in L^2(X, \mu) : \exists \tilde{g} \in L^2(X, \mu) \forall h \in \text{Dom}(M_{\psi})$$

$$\left. \int_X \tilde{g} \cdot h \, d\mu = \int_X \bar{\psi} \cdot h \, d\mu \right\}$$

$$M_{\psi}^* g = \tilde{g}.$$

Let $g \in \text{Dom}(M_{\bar{\psi}})$, set $\tilde{g} := \bar{\psi} g$. Then for all

$$\begin{aligned} h \in \text{Dom}(M_{\psi}) \text{ we have } \int_X \tilde{g} h &= \int_X \bar{\psi} g h \\ &= \int_X \bar{\psi} \psi h \Rightarrow g \in \text{Dom}(M_{\psi}^*) \text{ and } M_{\psi}^* g = \bar{\psi} g \end{aligned}$$

$$\Rightarrow M_{\bar{\psi}} \subset M_{\psi}^*.$$

Thus for $M_{\bar{\psi}} = M_{\psi}^*$ it remains to prove $\text{Dom}(M_{\psi}^*)$

$\subset \text{Dom}(M_{\bar{\psi}})$. Let $g \in \text{Dom}(M_{\psi}^*)$ and, let $n \in \mathbb{N}$ and let $f \in L^2(X, \mu)$ be supported in $X_n = \{|\psi| \leq n\}$.

~~Then $\int_{X_n} (M_{\psi}^* g) \cdot f$~~

$$\text{Then } \int_{X_n} (M_{\psi}^* g) \cdot f = \int_X (M_{\psi}^* g) \cdot f = \int_X g (M_{\bar{\psi}} f) = \int_{X_n} g \cdot \bar{\psi} \cdot f$$

where # follows from $f \in \text{Dom}(M_{\bar{\psi}})$ and $M_{\bar{\psi}} \subset M_{\psi}^*$.

So $\int_{X_n} (M_{\psi}^* g - \bar{\psi} g) f = 0$. Because $M_{\psi}^* g - \bar{\psi} g \in L^2(X_n, \mu)$

~~this implies~~ $(M_{\psi}^* g \in L^2(X, \mu), g \in L^2(X, \mu), \bar{\psi}$ bounded on X_n)

This implies $M_{\psi}^* g = \bar{\psi} g$ in X_n and as n is arbitrary

$M_{\psi}^* g = \bar{\psi} g$ and so $\bar{\psi} g \in L^2(X, \mu)$ and so $g \in \text{Dom}(M_{\bar{\psi}})$.

1 c) $\psi \neq 0$ μ a.e., then $M_\psi f \neq 0$ for all $f \in \text{Dom}(M_\psi) \setminus \{0\}$, so M_ψ is inj.

If $\mu\{\psi=0\} > 0$, then $M_\psi f = 0$ for all $f \in L^2(X, \mu)$ which are supported in $\{\psi=0\}$, so M_ψ is not injective.

⊆ If $|\psi| \geq \varepsilon$ μ -a.e., then $1/|\psi| \leq 1/\varepsilon$ μ -a.e., so for all $f \in L^2(X, \mu)$ one has $f/|\psi| \in \text{Dom}(M_\psi)$, and so $f \in \text{Ran}(M_\psi)$ and so M_ψ is surjective.

If there exists no ε with $|\psi| \geq \varepsilon$ μ -a.e., then $\|1/\psi\|_{\infty, \mu} = \infty$, and M_ψ is unbounded. But M_ψ is closed, so we have $\text{Dom}(M_\psi) \neq L^2(X, \mu)$
 \Rightarrow There exists $f \in L^2(X, \mu)$ with $f/|\psi| \notin L^2(X, \mu)$ and so $f \notin \text{Ran}(M_\psi)$ and M_ψ is not surjective.

⊆ By what we have ~~shown~~ shown:

M_ψ is surjective $\Leftrightarrow M_{1/\psi}$ is bounded;
this implies $\lambda \in \mathbb{C}$ is in $\sigma(M_\psi) \Leftrightarrow$
for all $\varepsilon > 0$ one has $\mu\{|\psi - \lambda| < \varepsilon\} > 0$.

(2a) Given a self-adj op T in a Hilbert space \mathcal{H} , its spectral resolution is given as follows (this can be seen as the existence part of the spectral theorem)

$$\langle f_1, P_T(x) f_2 \rangle = \lim_{\delta \rightarrow 0^+} \lim_{\epsilon \rightarrow 0^+} \frac{1}{2\pi i} \int_{-\infty}^{+\infty} \langle f_1, (T - s - i\epsilon)^{-1} - (T - s + i\epsilon)^{-1} \rangle f_2 \rangle ds$$

For $T = M_\psi$ can this be evaluated explicitly and gives $P_{M_\psi}(x) = M_{1_{\{\psi \leq x\}}}$

Details: Bsp 8.13. in "Lin op. in Hilberträume, Teil 1" by J. Weidman.

(2b) By a density argument (see page 303 in Weidman) w.l.o.g. $\phi = \sum_j c_j 1_{I_j}$ is a simple function.

Then by (2a) we have

$$\begin{aligned} \phi(M_\psi) f &= \sum_j c_j P_{M_\psi}(I_j) f = \sum_j c_j 1_{\{\psi \in I_j\}} f \\ &= (\phi \circ \psi) \cdot f. \end{aligned}$$

(3) Convention: Given lin operatos A, B one defines (whenever it makes sense!)

$$\text{Dom}(A+B) := \text{Dom}(A) \cap \text{Dom}(B), \quad (A+B)f := Af + Bf$$

$$\text{Dom}(AB) := \{f \in \text{Dom}(B) : Bf \in \text{Dom}(A)\}, \quad (AB)f := A(Bf)$$

(3a) Assume $T_2 = VT_1V^*$ ($\Leftrightarrow V^*T_2V = T_1$)

Then i) T_2 is densely def. $\Leftrightarrow T_1$ is so (and then $T_2^* = VT_1^*V^*$)

ii) T_2 is sym $\Leftrightarrow T_1$ is sym ($\langle T_2 f, g \rangle$)

$$= \langle VT_1V^*f, g \rangle = \langle T_1V^*f, Vg \rangle = \langle V^*f, T_1Vg \rangle$$

$$= \langle f, VT_1V^*g \rangle = \langle f, T_2g \rangle$$

iii) ~~T_2 is closable~~ T_2 is closable $\Leftrightarrow T_1$ is so (and then $\overline{T_2} = V\overline{T_1}V^*$)

\Rightarrow iv) T_2 is essentially self-adj. $\Leftrightarrow T_1$ is so

(T "ess. s.a." $\Leftrightarrow T$ sym and \overline{T} is the s.a.)

(3b) Let $F: L^2(\mathbb{R}^m) \rightarrow L^2(\mathbb{R}^n)$ be the Fourier transform

Then $-\Delta = F T_2 F^*$, where

$$\text{Dom}(T_2) = C_c^\infty(\mathbb{R}^m), \quad T_2 f(k) := |k|^2 f(k)$$

$$\overline{T_2} = M_\psi, \quad \text{where } \psi: \mathbb{R}^m \rightarrow \mathbb{R}, \quad \psi(k) := |k|^2$$

is s.a. by 1b).

(4) Uniqueness: Assume $\Psi_1, \Psi_2: [0, \infty) \rightarrow \mathcal{H}$ cont.

$\Psi_j: (0, \infty) \rightarrow \mathcal{H}$ cont. diff, $\Psi_j(0) = \psi_j, \dot{\Psi}_j(t) = -T\Psi_j(t)$

for all $t > 0$ (which implicitly means $\Psi_j(t) \in \text{Dom}(T)$ for all $t > 0$). Then for all $t > 0, \varepsilon \in (0, t)$

$$\frac{d}{dt} \|\Psi_1(t) - \Psi_2(t)\|^2 = \frac{d}{dt} \langle \Psi_1(t) - \Psi_2(t), \Psi_1(t) - \Psi_2(t) \rangle$$

$$= 2 \operatorname{Re} \langle \dot{\Psi}_1(t) - \dot{\Psi}_2(t), \Psi_1(t) - \Psi_2(t) \rangle$$

$$= 2 \operatorname{Re} \langle -T(\Psi_1(t) - \Psi_2(t)), \Psi_1(t) - \Psi_2(t) \rangle$$

$\in \mathbb{R}$, because $T = T^*$, $\langle T v, v \rangle \leq -c \|v\|^2$

$$\leq 2c \|\Psi_1(t) - \Psi_2(t)\|^2 \quad \text{"Gronwall's ineq."}$$

$$\Rightarrow \|\Psi_1(t) - \Psi_2(t)\|^2 \leq \|\Psi_1(\varepsilon) - \Psi_2(\varepsilon)\|^2 e^{(t-\varepsilon) \cdot 2c}$$

$$\xrightarrow{\varepsilon \rightarrow 0^+} \|\Psi_1(0) - \Psi_2(0)\|^2 e^{+2c} = 0.$$

Existence : With $\phi(\lambda) := e^{-t\lambda}$, $t \geq 0$, spec. calc.

implies $\|e^{-tT}\| \leq \sup_{\lambda \in \sigma(T)} |e^{-t\lambda}| \leq e^{-tc}$
 $\lambda \in \sigma(T) \subset [c, \infty)$, as $T \geq c$

4) For all $t, s \geq 0$ one has (spec. calc.)

$$e^{-tT} e^{-sT} = (e^{-t(\cdot)} \cdot e^{-s(\cdot)})(T) = e^{-(t+s)T}$$

3) $e^{-t\lambda} \xrightarrow{t \rightarrow 0+} 1$ for all $\lambda \in [c, \infty)$, ∞

$$\|e^{-tT} f - f\|^2 = \|(e^{-t(\cdot)} - 1)(T) f\|^2$$

$$= \int_{\sigma(T)} |e^{-t\lambda} - 1|^2 \underbrace{\|P_T(d\lambda) f\|^2}_{\text{Borel measure on } \mathbb{R} \text{ with finite mass}} \xrightarrow{t \rightarrow 0+} 0$$

by bounded conv. theorem.

8) $T e^{-tT} = (\varphi \cdot \psi)(T)$, where $\varphi(\lambda) = \lambda$, $\psi(\lambda) = e^{-t\lambda}$
 bounded

so $T e^{-tT}$ is bounded and everywhere def. by spect. calc, so

~~Domain~~ $\mathcal{H} = \text{Dom}(T e^{-tT}) = \{f \in \mathcal{H} : e^{-tT} f \in \text{Dom}(T)\}$

and so $\text{Ran}(e^{-tT}) \subset \text{Dom}(T)$ for all $t > 0$, and

~~$\frac{d}{dt} e^{-tT} f = -T e^{-tT} f$~~

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We have $\left\| \frac{d}{dt} e^{-tT} f + T e^{-tT} f \right\|^2$

$= \lim_{s \rightarrow 0} \left\| \frac{e^{-(s+1)T} f - e^{-1T} f}{s} + T e^{-1T} f \right\|^2$

~~...~~

spec. calc.

$\lim_{s \rightarrow 0} \int_{\mathbb{R}} \left| \frac{e^{-s\lambda - 1}}{s} e^{-\lambda + \lambda} + \lambda e^{-\lambda} \right|^2 \frac{\|P(d\lambda) f\|_T^2}{\text{Borel meas on } \mathbb{R}}$

$F(T)$

$= 0$ (by bounded conv. Theorem (This requires some Analysis 1 estimates)).

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