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Mathematical Analysis and Numerical Methods for Science and Technology

Volume 3

Spectral Theory and Applications

With the Collaboration of
Michel Artola and Michel Cessenat

Translated from the French by John C. Amson



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Introduction to Volume 3

This third volume (which contains Chaps. VIII and IX) continues the study of linear stationary boundary value problems and related questions begun in volumes 1 and 2.

The study of the *spectral theory* of elliptic linear operators is fundamental not only to the study of stationary problems in this volume and volume 4, but also to the evolution problems studied in volumes 5 and 6.

In applications, part of the spectrum is often continuous and its treatment is delicate. Such difficulties are familiar, for example, in quantum physics. Here the tools have been introduced which allow the correct treatment of the continuous spectrum.

In a large number of applications (for example in the theory of neutron diffusion) the spectral value “furthest to the right” in the complex plane is real, a situation which corresponds to some concrete physical properties of the system. The study of this furthest right eigenvalue is the object of the Krein-Rutman Theorem presented in the appendix to Chap. VIII.

Examples of the *applications* of the theories in Chap. VIII to electromagnetism and quantum physics are given in Chap. IX.

The operators arising in models are *differential* when they correspond to *local* phenomena (see Chap. V, §1.) Non-local phenomena (for example, action of a force at a distance in space, in electromagnetism; or memory in time in viscoelastic phenomena; or again, abrupt change in a gas particle’s velocity in a collision, and the consequential finite variation of velocity in a neutron transport velocity space) cannot be modelled using only these differential operators. In particular, *integral operators* play a large rôle in such models. These models then become *integral equations* (or integro-differential equations, as for example in the case of transport equations; see Chap. I, §5). The study of their corresponding equations and related stationary problems is continued in the next volume (Volume 4).

The authors of various contributions in each chapter are

Chapter VIII: M. Artola (principal), M. Cessenat.

Chapter IX: M. Cessenat.

Equally we thank P. G. Ciarlet, G. Fournet, R. Glowinski, B. Mercier, P. Raviart, R. Sentis, L. Tartar, H. Viviani for reading certain sections of the text and for their advice.

To M. Cessenat we address our very particular thanks for the permanent and eminent contributions which he has continued to make in this volume 3 as in the previous two volumes 1 and 2, as well as for his detailed and constructive clarifications.

We recall the important and indispensable rôle played by J. M. Moreau of which we listed the various aspects in the preface to volume 1 and for which we will not be able to thank him enough.

The reader wishing to proceed rapidly to the essentials of the mathematical and numerical methods may use this volume 3 by deferring for a later occasion the reading of §4 of Chap. VIII and its appendix, and the whole of Chap. IX (and also the appendix “Singular Integrals” in Volume 4). These parts are distinguished by an asterisk at the appropriate part of the text, and also in table of contents.

We have placed at the end of this volume 3 the *table of notations* used throughout all six volumes.

R. Dautray, J.-L. Lions

Practical Guide for the Reader

1. Designation of subdivisions of the text:

number of a chapter: in Roman numerals

number of major division of a chapter: the sign § followed by a numeral

number of section: a numeral following the above

number of a sub-section: a numeral following the above.

Example: II, §3.5.2, denotes chapter II, §3, section 5, subsection 2.

2. *Within each division* (§), the equations, definitions, theorems, propositions, corollaries, lemmas, remarks and examples are *each* numbered consecutively beginning with the number 1.

3. The *table of notations* used is placed at the end of each volume.

Table of Contents

Chapter VIII. Spectral Theory

Introduction	1
§1. Elements of Spectral Theory in a Banach Space. Dunford Integral and Functional Calculus	2
1. Resolvent Set and Resolvent Operator. Spectrum of A	2
2. Resolvent Equation and Spectral Radius	7
3. Dunford Integral and Operational Calculus	10
4. Isolated Singularities of the Resolvent	13
§2. Spectral Decomposition of Self-Adjoint and Compact Normal Operators in a Separable Hilbert Space and Applications	16
1. Hilbert Sums	16
2. Spectral Decomposition of a Compact Self-Adjoint Operator	20
3. Spectral Decomposition of a Compact Normal Operator	26
4. Solution of the Equations $Au=f$. Fredholm Alternative	29
5. Examples of Applications	30
6. Spectral Decomposition of an Unbounded Self-Adjoint Operator with Compact Inverse	38
7. Sturm-Liouville Problems and Applications	40
8. Application to the Spectrum of the Laplacian in $\Omega \subset \mathbb{R}^n$	82
9. Determining the Eigenvalues of a Self-Adjoint Operator with Compact Inverse. Min-Max and Courant-Fisher Formulas	98
§3. Spectral Decomposition of a Bounded or Unbounded Self-Adjoint Operator	111
Introduction	111
1. Spectral Family and Resolution of the Identity. Properties	113
2. Spectral Family Associated with a Self-Adjoint Operator; Spectral Theorem	120
3. Properties of the Spectrum of a Self-Adjoint Operator. Multiplicity. Examples	128
4. Functions of a Self-Adjoint Operator	138
5. Operators which Commute with A and Functions of A	145
6. Fractional Powers of a Strictly Positive Self-Adjoint Operator	148

§4. Hilbert Sum and Hilbert Integral Associated with the Spectral Decomposition of a Self-Adjoint Operator A in a Separable Hilbert Space H^*	154
1. Canonical Representation Associated with a Self-Adjoint Operator Whose Spectrum is Simple	154
2. Hilbert Sum Associated with the Spectral Decomposition of a Self-Adjoint Operator A in a Separable (and Complex) Hilbert Space H	159
3. Hilbert Integral. Diagonalisation Theorem of J. von Neumann and J. Dixmier	166
4. An Application: The Intermediate Derivative and Trace Theorems	171
5. Generalised Eigenvectors	175
Appendix. “Krein-Rutman Theorem”*	187

Chapter IX. Examples in Electromagnetism and Quantum Physics*

Introduction	200
<i>Part A. Examples in Electromagnetism</i>	201
§1. Basic Tools: Gradient, Divergence and Curl Operators	201
1. Introduction. Definitions (Gradient, Divergence, Curl)	201
2. The Spaces $H(\text{div}, \Omega)$ and $H(\text{curl}, \Omega)$. Principal Properties	203
3. Kernel and Image of the Gradient, Divergence and Curl Operators. Introduction	213
4. Some Results on Regularity	234
§2. Static Electromagnetism	239
1. Magnetostatics of a Surface Current	239
2. Electrostatics of a Surface Charge	251
Review of §2	262
§3. The Spectral Problem in a Bounded Open Domain (Cavity) with Perfect Conductor Boundary Conditions	264
1. Definition and Fundamental Properties of the Maxwell Operator \mathcal{A} in an Open Domain $\Omega \subset \mathbb{R}^3$ with Bounded Boundary $\Gamma = \partial\Omega$	265
2. Spectral Properties of \mathcal{A} in a Bounded Open Domain (Cavity)	268
Review of §3	270
§4. Spectral Problems in a Wave Guide (Cylinder)	271
1. Introduction	271
2. The Maxwell Operator \mathcal{A} in a Cylinder. Definition of $D(\mathcal{A})$ and the Trace Theorem	279
3. Study of the Kernel of the Operator \mathcal{A} in the Space \mathcal{H}	283

4. Spectral Decomposition of the Maxwell Operator \mathcal{A} in the Case of a Cylinder (“Wave Guide”) $\Omega = \Omega_T \times \mathbb{R}$ with Ω_T a Connected and Regular, Bounded Open Domain in \mathbb{R}^2	285
Spaces Utilised	310
<i>Part B. Examples in Quantum Physics</i>	315
Introduction on the Observables of Quantum Physics	315
§1. Operators Corresponding to the Position, Momentum and Angular Momentum Observables	316
1. System Consisting of a Single “Non Relativistic” Particle Without Spin, Located in the Space \mathbb{R}^3	316
2. System Consisting of a Single “Non Relativistic” Particle with Spin $(\frac{1}{2})$ in \mathbb{R}^3	342
3. System of a Single Particle Located in a Bounded Domain $\Omega \subset \mathbb{R}^3$	351
4. System of N Distinguishable non Relativistic Particles in \mathbb{R}^3	353
5. System of N Indistinguishable non Relativistic Particles in \mathbb{R}^3	354
6. System of a Single Free Relativistic Particle. Case of a Particle with Spin $\frac{1}{2}$ Satisfying the Dirac Equation	359
7. Other Cases of Relativistic Particles	376
§2. Hamiltonian Operators in Quantum Physics	382
1. Definition of Hamiltonian Operators as Self-Adjoint Operators	382
2. Hamiltonian Operators and Essentially Self-Adjoint Operators	402
3. Unbounded Below Hamiltonian Operators	418
4. (Discrete) Point Spectrum, and Essential Spectrum of (Hamiltonian) Self-Adjoint Operators	428
5. Continuous Spectrum of (Hamiltonian) Self-Adjoint Operators	451

Appendix. Some Spectral Notions

1. General Definitions. Spectrum of a Commutative C^* -Algebra and Gelfand Transformation	457
2. “Continuous Operational Calculus” for a (Bounded) Normal Operator	461
3. “Continuous Operational Calculus” for an (Unbounded) Self-Adjoint Operator	463
4. Simultaneous Spectrum of a Commutative Family of (Bounded) Normal Operators	465
5. “Continuous Operational Calculus” for a Finite Commutative Family of Normal Bounded Operators in \mathcal{H}	466
6. Simultaneous Spectrum of a Finite Commutative Family of (Unbounded) Self-Adjoint Operators in \mathcal{H} ; “Continuous Operational Calculus”	467

7. Spectral Measure and Basic Measure of a Commutative C*-Algebra	469
8. von Neumann Algebras	471
9. “Bounded Operational Calculus”	473
10. Maximal Commutative von Neumann Algebras	476
11. “Maximal” Spectral Decomposition. “Complete Family of Observables which Commute”	476
Bibliography	484
Table of Notations	490
Index	504
Contents of Volumes 1, 2, 4–6	537