MATH 8803: Nonlinear Dispersive Equations

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Contents

Lecture 1

Jan. 6 — Introduction to Dispersion

1.1 Introduction to Dispersion

Definition 1.1. An evolution equation is *dispersive* if when no boundary conditions are imposed (e.g. on $\mathbb{R}^n$), its wave solutions spread out in space as they evolve in time.

Example 1.1.1. Two classic examples of dispersive equations are:

- The *Schrödinger equation*: $iu_t + \Delta u = 0$.

- The *Airy (linearized KdV) equation*: $u_t + u_{xxx} = 0$.

Remark. Consider the equation $u_t + p(\partial_x)u = 0$, where p is a polynomial, and a plane-wave solution

$$u(t, x) = e^{i(kx - \omega t)} = e^{ik(x - (\omega/k)t)}.$$

Here k is the *wave number* or *space frequency*, and ω is the *(time) frequency*. Plugging the plane-wave solution into the equation, we obtain the relation $\omega(k) = -ip(ik)$, i.e.

$$\frac{\omega(k)}{k} = \frac{1}{ik}p(ik).$$

The above equation is known as the *dispersive relation*. This gives the traveling speed of the plane-wave solution with wave number k, which is called the *phase velocity*.

Example 1.1.2. The following are some examples of dispersive relations:

- For the *linear advection equation* $u_t + cu_x = 0$ with $c \in \mathbb{R}$, one can compute that $\omega/k = c$.

- For the Schrödinger equation $iu_t + \frac{1}{2}\Delta u = 0$, we have $\omega/k = k/2 \in \mathbb{R}$.

  In this case of the Schrödinger equation, plane waves with large wave number (large space frequency) travel faster than low-frequency waves.

Remark. In general, dispersion means that different frequency plane waves travel at different speeds.

Remark. Given initial data u_0, we can write using the Fourier transform that

$$u_0 = \int \widehat{u}_0(k)e^{ikx}\,dk.$$

Then we get the solution u as

$$u(t, x) = \int \widehat{u}_0(k)e^{ik(x - (\omega(k)/k)t)}\,dk.$$

Example 1.1.3. In the case of the linear advection equation, we obtain the solution as

$$u(t, x) = \int \widehat{u}_0(k) e^{ik(x-ct)} \, dk = u_0(x - ct).$$

For the Schrödinger equation, we instead have the solution

$$u(t, x) = \int \widehat{u}_0(k) e^{ik(x-(k/2)t)} \, dk.$$

Since different k travels at different speeds, the original profile quickly spreads out.

Exercise 1.1. Calculate the dispersive relation ω/k for the linearized KdV equation $u_t + u_{xxx} = 0$.

Example 1.1.4. The *KdV equation* is given by

$$\partial_t u + \partial_{xxx} u + 6u \partial_x u = 0.$$

This equation is used to model shallow water surfaces, and is a nonlinear dispersive equation. Russell observed a great bump of water in a channel that traveled for a long time and kept its shape. This is due to the nonlinear effects in the KdV equation, and these effects are called *solitons*.

Definition 1.2. A *soliton* is a self-reinforcing solitary wave (a wave packet or pulse) that maintains its shape while traveling at a constant speed.

1.2 Fourier Transform and the Free Schrödinger Equation

Consider the following free Schrödinger equation:

$$\begin{cases} i\partial_t \psi + \frac{1}{2}\Delta\psi = 0, \\ \psi|_{t=0} = \psi_0. \end{cases}$$

We will solve this equation using the *Fourier transform*

$$\widehat{f}(\xi) = \int_{\mathbb{R}^d} e^{-ix\cdot\xi} f(x) \, dx.$$

Note that one can recover f from its Fourier transform via the *inversion formula*

$$f(x) = (2\pi)^{-d} \int_{\mathbb{R}^d} e^{ix\cdot\xi} \widehat{f}(\xi) \, d\xi.$$

Exercise 1.2. Check that $(\partial_{x_j} f)^\wedge = i\xi_j \widehat{f}$.

Applying the Fourier transform to the free Schrödinger equation, one has

$$i\partial_t \psi + \frac{1}{2}\Delta\psi = 0 \quad \xrightarrow{\text{F.T.}} \quad i\partial_t \widehat{\psi} - \frac{1}{2}|\xi|^2 \widehat{\psi} = 0$$

and initial condition $\widehat{\psi}(0, \xi) = \widehat{\psi}_0(\xi)$. So for fixed ξ, we have an ODE, so we can solve the equation via

$$\widehat{\psi}(t, \xi) = e^{-i|\xi|^2 t/2} \widehat{\psi}_0(\xi).$$

Now by applying the inverse Fourier transform, we obtain the solution

$$\psi(t, x) = (2\pi)^{-d} \int e^{ix\xi} \widehat{\psi}(t, \xi) \, d\xi = (2\pi)^{-d} \int e^{ix\xi} e^{-i|\xi|^2 t/2} \widehat{\psi}_0(\xi) \, d\xi.$$

Recalling Plancherel's theorem that $\|f\|_{L^2} = C\|\widehat{f}\|_{L^2}$ (for a constant C independent of f), we obtain

$$\|\psi(t, x)\|_{L^2} = C\|\widehat{\psi}(t, \xi)\|_{L^2} = C\|\widehat{\psi}(0, \xi)\|_{L^2} = \|\psi(0, x)\|_{L^2} = \|\psi_0(x)\|_{L^2},$$

where the second equality follows by noticing that $e^{-i|\xi|^2 t/2}$ has modulus 1. This shows that the linear Schrödinger evolution preserves the L^2 norm of the solution.

Exercise 1.3. Compute that

$$\frac{d}{dt} \int_{\mathbb{R}^d} |\psi(t, x)|^2 \, dx = 0.$$

This is an alternative way to show that the L^2 norm of the solution is preserved.

1.3   Sobolev Spaces

Definition 1.3. The *Sobolev spaces* $H^\gamma = W^{\gamma,2}$ for $\gamma \in \mathbb{R}$ are defined via the norm

$$\|f\|_{H^\gamma} = \left(\int_{\mathbb{R}^d} (1 + |\xi|^2)^\gamma |\widehat{f}(\xi)|^2 \, d\xi \right)^{1/2}.$$

The *homogeneous Sobolev spaces* $\dot{H}^\gamma$ are defined by the norm

$$\|f\|_{\dot{H}^\gamma} = \left(\int_{\mathbb{R}^d} |\xi|^{2\gamma} |\widehat{f}(\xi)|^2 \, d\xi \right)^{1/2}.$$

Remark. If $\gamma \in \mathbb{N}$ and $d = 1$, then

$$\|f\|_{H^\gamma} \sim \sum_{m=0}^{\gamma} \|\partial_x^m f\|_{L^2}.$$

In particular, this means that $f \in H^\gamma$ if and only if $\partial_x^m f \in L^2$ for all $m \leq \gamma$.

Exercise 1.4. Check that if $f_\lambda(x) = f(\lambda x)$, then $\widehat{f_\lambda}(\xi) = \lambda^{-d} \widehat{f}(\xi/\lambda)$.

Remark. In the Sobolev spaces, this means that (change variables $\eta = \xi/\lambda$ for the last equality)

$$\|f_\lambda\|_{\dot{H}^\gamma} = \left(\int_{\mathbb{R}^d} |\xi|^{2\gamma} |\widehat{f_\lambda}(\xi)|^2 \, d\xi \right)^{1/2} = \left(\int_{\mathbb{R}^d} |\xi|^{2\gamma} |\lambda^{-d} \widehat{f}(\xi/\lambda)|^2 \, d\xi \right)^{1/2} = \lambda^{\gamma - d/2} \|f\|_{\dot{H}^\gamma}.$$

Lemma 1.1. *In the Schrödinger equation, $\|\psi(t)\|_{H^\gamma} = \|\psi_0\|_{H^\gamma}$ and $\|\psi(t)\|_{\dot{H}^\gamma} = \|\psi_0\|_{\dot{H}^\gamma}$ for all t and γ.*

Proof. We can compute that

$$\|\psi(t)\|_{\dot{H}^\gamma} = \int_{\mathbb{R}^d} |\xi|^{2\gamma} |\widehat{\psi}(t, \xi)|^2 \, d\xi = \int_{\mathbb{R}^d} |\xi|^{2\gamma} |e^{-i|\xi|^2/2} \widehat{\psi}_0(\xi)|^2 \, d\xi = \int_{\mathbb{R}^d} |\xi|^{2\gamma} |\widehat{\psi}_0(\xi)|^2 \, d\xi = \|\psi_0\|_{\dot{H}^\gamma}.$$

The same argument works for the H^γ case after replacing $|\xi|^{2\gamma}$ with $(1 + |\xi|^2)^\gamma$. $\qquad\square$

Lecture 2

Jan. 8 — Special Solutions

2.1 Special Solutions

Example 2.0.1. The following are special solutions to the Schrödinger equation:

1. Gaussian: $\psi_0 = e^{-|x|^2/2}$. One can compute the Fourier transform and get

$$\widehat{\psi}_0(\xi) = \int_{\mathbb{R}^d} e^{-ix\cdot\xi}e^{-|x|^2/2}\,dx = \int_{\mathbb{R}^d} e^{-|x+i\xi|^2/2}e^{-|\xi|^2/2}\,dx = e^{-|\xi|^2/2}\int_{\mathbb{R}^d} e^{-|x+i\xi|^2/2}\,dx.$$

The last integral is a contour integral in the complex plane along $\Im z = \xi$, and we can deform the contour via Cauchy's theorem to the real axis to obtain (the integrand is analytic on $0 \le \Im z \le \xi$)

$$\widehat{\psi}_0(\xi) = e^{-|\xi|^2/2}\int_{\mathbb{R}^d} e^{-|x|^2/2}\,dx = (2\pi)^{d/2}e^{-|\xi|^2/2}.$$

Then taking inverse Fourier transforms, we obtain the solution

$$\psi(t,x) = (2\pi)^{-d}\int_{\mathbb{R}^d} e^{i(x\cdot\xi-|\xi|^2t/2)}\widehat{\psi}_0(\xi)\,d\xi = (2\pi)^{-d/2}\int_{\mathbb{R}^d} e^{i(x\cdot\xi-|\xi|^2t/2)}e^{-|\xi|^2/2}\,d\xi$$

$$= (2\pi)^{-d/2}\int_{\mathbb{R}^d} e^{-\frac{1}{2}(1+it)|\xi|^2}e^{ix\cdot\xi}\,d\xi.$$

Now formally put $\eta = (1+it)^{1/2}\xi$ to get

$$\psi(t,x) = (2\pi)^{-d/2}(1+it)^{-d/2}\int_{\mathbb{R}^d} e^{-\frac{1}{2}|\eta|^2}e^{ix\eta/(1+it)^{1/2}}\,d\eta.$$

Fill in the details of the above change of variables as an exercise (e.g. one has to worry about choosing a branch cut when taking the square root). Computing the integral explicitly, one obtains

$$\psi(t,x) = (1+it)^{-d/2}e^{-|x|^2/(2(1+it))}.$$

One can from this that ψ has decay in time. Furthermore, one can see that

$$|\psi(t,x)|^2 = (1+t^2)^{-d/2}e^{-|x|^2/(1+t^2)}.$$

From this we can observe an L^∞ decay of ψ like $t^{-d/2}$, and that the influence region of the solution grows like order t. We can also see again from this explicit computation that $\|\psi(t)\|_{L^2} = C$.

2. Modulated Gaussian: $\psi_0 = e^{-|x|^2/2}e^{ix\cdot v}$. The Fourier transform of this initial data is

$$\widehat{\psi}_0(\xi) = (2\pi)^{d/2}e^{-i|\xi - v|^2/2}.$$

So the solution corresponding to this initial data is

$$\psi(t,x) = (2\pi)^{-d}\int_{\mathbb{R}^d} e^{i(x\cdot\xi - |\xi|^2 t/2)}\widehat{\psi}_0(\xi)\,d\xi = (2\pi)^{-d/2}\int_{\mathbb{R}^d} e^{i(x\cdot\xi - |\xi|^2 t/2)}e^{-|\xi - v|^2}\,d\xi$$

$$= e^{ix\cdot v}e^{-|v|^2 t/2}(2\pi)^{-d/2}\int_{\mathbb{R}^d} e^{i(x-vt)\cdot\xi}e^{-(1+it)|\xi|^2/2}\,d\xi$$

$$= e^{ix\cdot v}e^{-|v|^2 t/2}(1+it)^{-d/2}\exp\left(-\frac{|x-vt|^2}{2(1+it)}\right).$$

From this we can see that the influence region of the solution moves with velocity v.

3. Fundamental solution: We want a *fundamental solution* K such that K solves

$$i\partial_t K + \frac{1}{2}\Delta K = 0 \quad \text{and} \quad K|_{t=0} = \delta_0.$$

We will find K by scaling arguments. Suppose such a K exists. Then we must have

$$\psi(t,x) = \int_{\mathbb{R}^d} K(t, x-y)\psi_0(y)\,dy \tag{1}$$

since $K|_{t=0} = \delta_0$. Now define the scaling $\psi_\lambda(t,x) = \psi(\lambda^2 t, \lambda x)$. Then ψ_λ also solves

$$i\partial_t\psi_\lambda + \frac{1}{2}\Delta\psi_\lambda = 0$$

and we have the initial condition $\psi_\lambda(0,x) = \psi_0(\lambda x)$. Then

$$\psi_\lambda(t,x) = \int_{\mathbb{R}^d} K(t, x-y)\psi_0(\lambda y)\,dy = \psi(\lambda^2 t, \lambda x).$$

Setting $t' = \lambda^2 t$, $x' = \lambda x$, and $y' = \lambda y$, we get

$$\psi(t', x') = \frac{1}{\lambda^d}\int_{\mathbb{R}^d} K\left(\frac{t'}{\lambda^2}, \frac{x'-y'}{\lambda}\right)\psi_0(y')\,dy'. \tag{2}$$

Comparing (1) and (2), we see that we must have

$$K(t, x-y) = \lambda^{-d}K\left(\frac{t}{\lambda^2}, \frac{x-y}{\lambda}\right).$$

Setting $u = x - y$, we get

$$K(t,u) = \lambda^{-d}K\left(\frac{t}{\lambda^2}, \frac{u}{\lambda}\right).$$

Thus we expect $K(t,x) = t^{-d/2}\Phi(|x|^2/t)$ for some Φ. Now we use the fact that $i\partial_t K + \frac{1}{2}\Delta K = 0$. Setting $m = |x|^2/t$, one can plug in the above guess for K to obtain (note that $\Delta = \nabla\cdot\nabla$)

$$-\frac{id}{2}t^{-d/2-1}\Phi(m) - it^{-d/2}\Phi'(m)\frac{m}{t} + \frac{1}{2}t^{-d/2}\nabla\cdot\left(\frac{2x}{t}\Phi'(m)\right) = 0.$$

Then we get

$$-i\frac{d}{2}\Phi(m) - im\Phi'(m) + d\Phi'(m) + 2m\Phi''(m) = 0,$$

which gives

$$d\left(\Phi'(m) - \frac{i}{2}\Phi(m)\right) + 2m\frac{d}{dm}\left(\Phi'(m) - \frac{i}{2}\Phi(m)\right) = 0.$$

Now observe that $\Phi(m) = e^{im/2}$ solves the above equation. Since $\Phi(m)$ solves the equation, $c\Phi(m)$ also solves the equation for any $c \in \mathbb{C}$, and thus we have

$$K(t,x) = ct^{-d/2}\Phi(|x|^2/t) = ct^{-d/2}e^{i|x|^2/2t}.$$

To determine c, we use $K|_{t=0} = \delta_0$, from which one can obtain $c = (2\pi i)^{-d/2}$. Thus

$$K(t,x) = (2\pi it)^{-d/2}e^{i|x|^2/2t}.$$

The rough computation is that since $\widehat{K}(0,\xi) = 1$, we have

$$K = (2\pi)^{-d}\int_{\mathbb{R}^d} e^{i(x\cdot\xi - |\xi|^2 t/2)}\widehat{K}(0,\xi)\,d\xi = (2\pi)^{-d}\int_{\mathbb{R}^d} e^{i(x\cdot\xi - |\xi|^2 t/2)}\,d\xi.$$

This is not necessarily integrable a priori, but one can take limits and obtain

$$K = (2\pi)^{-d}\lim_{\epsilon\to 0^+}\int_{\mathbb{R}^d} e^{ix\cdot\xi}e^{-(\epsilon+it)|\xi|^2/2}\,d\xi = \lim_{\epsilon\to 0^+}(\epsilon+it)^{-d/2}(2\pi)^{-d/2}e^{-|x|^2/(2(\epsilon+it))}$$

$$= (2\pi it)^{-d/2}e^{-|x|^2/2it}.$$

Note that this computation matches the result of the previous scaling argument.

Theorem 2.1. *Let $\psi_0 \in \mathcal{S}(\mathbb{R}^d)$.*[1] *Then there exists a solution to*

$$\begin{cases} i\partial_t\psi + \frac{1}{2}\Delta\psi = 0, \\ \psi|_{t=0} = \psi_0, \end{cases}$$

which is unique and given by

$$\psi(t,x) = \int_{\mathbb{R}^d} K(t, x-y)\psi_0(y)\,dy = (2\pi it)^{-d/2}\int_{\mathbb{R}^d} e^{-|x-y|^2/2it}\psi_0(y)\,dy.$$

Proof. This theorem is a summary of the results of the previous explicit computations. □

Remark. Recall that the Schrödinger evolution preserves the L^2 norm of a solution, i.e.

$$\|\psi(t)\|_{L^2} = \|\psi(0)\|_{L^2} = \|\psi_0\|_{L^2}.$$

The above theorem also gives an L^∞ bound (a so-called *dispersive estimate*)

$$\|\psi(t)\|_{L^\infty} \le |2\pi t|^{-d/2}\int_{\mathbb{R}^d} |\psi_0(y)|\,dy = |2\pi t|^{-d/2}\|\psi_0\|_{L^1}.$$

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[1]Here $\mathcal{S}(\mathbb{R}^d)$ is the space of *Schwartz functions*.

Lecture 3

Jan. 15 — Strichartz Estimates

3.1   Interpolation Results

Remark (Interpolation). Consider a linear operator T which maps $T : L^{p_1} \to L^{q_1}$ and $T : L^{p_2} \to L^{q_2}$, where $1 \leq p_1 \leq p_2 \leq \infty$. Then T also maps $T : L^p \to L^q$ for any p, q such that

$$\frac{1}{p} = \frac{\theta}{p_1} + \frac{1-\theta}{p_2} \quad \text{and} \quad \frac{1}{q} = \frac{\theta}{q_1} + \frac{1-\theta}{q_2}$$

for some $0 \leq \theta \leq 1$. More specifically, if $\|Tf\|_{L^{q_1}} \leq C_1 \|f\|_{L^{p_1}}$ and $\|Tf\|_{L^{q_2}} \leq C_2 \|f\|_{L^{p_2}}$, then

$$\|Tf\|_{L^q} \leq C_1^\theta C_2^{1-\theta} \|f\|_{L^p}.$$

This L^p interpolation is a result from real and functional analysis. Note that by interpolation, we have

$$\|\psi\|_{L^{p'}(\mathbb{R}^d)} \leq C|t|^{-d(1/p-1/2)} \|\psi_0\|_{L^p(\mathbb{R}^d)}$$

for $1 \leq p \leq 2$, where p' is the *Hölder conjugate* of p, i.e. $1/p' + 1/p = 1$.

3.2   Strichartz Estimates

Remark. We will now consider the inhomogeneous Schrödinger equation:

$$\begin{cases} i\psi_t + \frac{1}{2}\Delta\psi = F, & F \in \mathcal{S}_{x,t} \\ \psi(0) = \psi_0, & \psi_0 \in \mathcal{S}, \end{cases}$$

where $F \in \mathcal{S}_{x,t}$ means that F is Schwartz in both x and t. We can solve this via the *Duhamel formula*:

$$\psi(t) = e^{it\Delta/2}\psi_0 - i \int_0^t e^{i(t-s)\Delta/2} F(s) \, ds,$$

where $e^{it\Delta/2}$ is the *linear propagator* given by

$$e^{it\Delta/2}\psi_0 = (e^{-it|\xi|^2/2}\widehat{\psi_0})^\vee = \frac{1}{(2\pi)^d} \int_{\mathbb{R}^d} e^{ix\cdot\xi} e^{-it|\xi|^2/2} \widehat{\psi_0}(\xi) \, d\xi.$$

Theorem 3.1 (Strichartz estimates). *For $p' = 2 + 4/d$ and $1/p' + 1/p = 1$, we have the estimate*[1]

$$\|\psi\|_{L^{p'}_{t,x}(\mathbb{R}\times\mathbb{R}^d)} \lesssim \|\psi_0\|_{L^2_x(\mathbb{R}^d)} + \|F\|_{L^p_{t,x}(\mathbb{R}\times\mathbb{R}^d)}.$$

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[1]Here $A \lesssim B$ means that $A \leq CB$ for some prescribed constant C.

Remark. If $F = 0$, this is the bound

$$\|\psi\|_{L^{p'}_{t,x}} \lesssim \|\psi_0\|_{L^2}$$

for $p' > 2$. Formally, this means that we gain integrability in x. Note that this gain in integrability is not pointwise in time, i.e. we do *not* have $\|\psi(t)\|_{L^\infty_t L^{p'}_x} \lesssim \|\psi_0\|_{L^2_x}$. We must instead average over t.

Remark. Why p' and why do we pick p' in the time integration? Actually, p' is the only possible choice for the above result. This follows by a scaling argument: Set

$$\psi_\lambda(t, x) = \psi(\lambda^2 t, \lambda x), \quad (\psi_\lambda)_0(x) = \psi_0(\lambda x), \quad F_\lambda(t, x) = \lambda^2 F(\lambda^2 t, \lambda x).$$

Then ψ_λ solves the equation

$$\begin{cases} i\partial_t \psi_\lambda + \frac{1}{2}\Delta\psi_\lambda = F_\lambda, \\ \psi_\lambda(0) = (\psi_\lambda)_0. \end{cases}$$

If the above theorem makes sense, then it must hold for both ψ_λ and ψ. Now

$$\|\psi_\lambda\|_{L^{p'}_{t,x}} = \lambda^{-d/p'}\lambda^{-2/p'}\|\psi\|_{L^{p'}_{t,x}}$$

by a change of variables, and

$$\|(\psi_\lambda)_0\|_{L^2_x} = \lambda^{-d/2}\|\psi_0\|_{L^2_x}.$$

Now if $F = 0$, then we have the estimates

$$\|\psi\|_{L^{p'}_{t,x}} \lesssim \|\psi_0\|_{L^2_x} \quad \text{and} \quad \|\psi_\lambda\|_{L^{p'}_{t,x}} \lesssim \|(\psi_\lambda)_0\|_{L^2_x}, \tag{$*$}$$

Using the scaling computations in the second estimate in $(*)$ implies that

$$\|\psi\|_{L^{p'}_{t,x}} \lambda^{-d/p'}\lambda^{-2/p'} \lesssim \lambda^{-d/2}\|\psi_0\|_{L^2_x}.$$

This inequality should hold independent of λ, since otherwise taking $\lambda \to \infty$ or $\lambda \to 0$ yields a contradiction with the first inequality in $(*)$. Thus the powers in λ should match:

$$-\frac{d}{p'} - \frac{2}{p'} = -\frac{d}{2},$$

so we find that p' must be

$$p' = \frac{d+2}{d/2} + \frac{2d+4}{d} = 2 + \frac{4}{d}.$$

This uniquely determines p'. Now consider $F \neq 0$. Using a similar computation as before, we have

$$\|F_\lambda\|_{L^q_{t,x}} = \lambda^2 \lambda^{-d/q}\lambda^{-2/q}\|F\|_{L^q_{t,x}}.$$

Then the theorem says that $\|\psi_\lambda\|_{L^{p'}_{t,x}} \lesssim \|\psi_0\|_{L^2_x} + \|F\|_{L^q_{t,x}}$, so we have

$$\|\psi\|_{L^{p'}_{t,x}} \lambda^{-d/p'}\lambda^{-2/p'} \lesssim \lambda^{-d/2}\|\psi_0\|_{L^2_x} + \lambda^2\lambda^{-d/q}\lambda^{-2/q}\|F\|_{L^q_{t,x}}.$$

Again the estimate should hold independent of λ, so the powers in λ must match:

$$-\frac{d}{p'} - \frac{2}{p'} = 2 - \frac{d}{q} - \frac{2}{q} = -\frac{d}{2},$$

which then gives p as

$$p = \left(1 - \frac{1}{p'}\right)^{-1} = \left(1 - \frac{d}{2d+4}\right)^{-1} = \frac{2d+4}{d+4}.$$

Lemma 3.1. *Let $\psi(t) = e^{it\Delta/2}\psi_0$. Then for $1 \le p \le 2$,*

$$\|\psi(t)\|_{L_x^{p'}(\mathbb{R}^d)} \lesssim |t|^{-d(1/p-1/2)}\|\psi_0\|_{L_x^p(\mathbb{R}^d)}.$$

Proof. This is the interpolation result from the beginning of class. □

Lemma 3.2 (Hardy-Littlewood-Sobolev inequality)**.** *Let $0 < \alpha < 1$ and $g \in \mathcal{S}(\mathbb{R})$. Let*

$$(T_\alpha g)(t) = \int_{-\infty}^{\infty} |t-s|^{-\alpha}g(s)\,ds.$$

Then we have $\|T_\alpha g\|_{L^q(\mathbb{R})} \lesssim \|g\|_{L^p(\mathbb{R})}$, where $1 < p < q < \infty$ such that $1 + 1/q = \alpha + 1/p$.

Proof. One approach is via harmonic analysis and maximal functions. An alternative approach can be found in Theorem 4.3 of Analysis by Lieb and Loss. □

Remark. Recall *Young's inequality* that for

$$h(t) = \int f(t-s)g(s)\,dx,$$

we have $\|h\|_{L^r} \le \|f\|_{L^p}\|g\|_{L^q}$, where $1/r + 1 = 1/q + 1/p$. The Hardy-Littlewood-Sobolev inequality can be seen as a generalized Young's inequality: If $f(s) = |s|^{-\alpha}$, then f barely fails to be in $L^{1/\alpha}$. Informally, we can think of "$f \in L^{1/\alpha}$," and the standard Young's inequality would imply Hardy-Littlewood-Sobolev.

Remark. We have $q > p$ in the Hardy-Littlewood-Sobolev inequality, so we gain some integrability via fractional integration for $p > 1$ (the type of integral defining $T_\alpha g$ is known as *fractional integration*).

Lecture 4

Jan. 22 — Strichartz Estimates, Part 2

4.1 Proof of Strichartz Estimates

Proof of Theorem 3.1. The first step is a TT^* argument. Define the operator T by $Tf = e^{it\Delta/2}f$. We know that $T : L_x^2(\mathbb{R}^d) \to L_t^\infty(\mathbb{R} \to L_x^2(\mathbb{R}^d))$. The adjoint $T^* : L_t^1 L_x^2 \to L_x^2$ is defined via the relation

$$\langle f, T^*G \rangle_{L_x^2} = \langle Tf, G \rangle_{L_{t,x}^2} = \iint (e^{it\Delta/2}f)(x)\overline{G}(t,x)\,dt dx = \int f(x) \int \overline{(e^{-it\Delta/2}G(t,\cdot))}(x)\,dt dx,$$

and so we have the formula

$$T^*G = \int (e^{-it\Delta/2}G(t,\cdot))(x)\,dt.$$

Then we can see that

$$(TT^*G)(t,x) = \int (e^{i(t-s)\Delta/2}G(s,\cdot))(x)\,ds = \left(e^{it\Delta/2} \int e^{-is\Delta/2}G(s,\cdot)\,ds \right)(x).$$

Note that there is a convolution structure in the time variable. Clearly $TT^* : L_t^1 L_x^2 \to L_x^\infty L_x^2$. Then the goal for now will be to show that

$$\|TT^*G\|_{L_{t,x}^{p'}} \leq C\|G\|_{L_{t,x}^p}.$$

To do this, observe that by the above expression for TT^*G and Minkowski's inequality, we have

$$\|TT^*G\|_{L_x^{p'}} \leq \int \|e^{i(t-s)\Delta/2}G(s)\|_{L_x^{p'}}\,ds \leq C \int |t-s|^{-d(1/p-1/2)}\|G(s)\|_{L_x^p}\,ds,$$

where the second inequality follows by Lemma 3.1. Now by Lemma 3.2,

$$\|TT^*G\|_{L_t^q L_x^{p'}} \leq C\|G(s)\|_{L_{t,x}^p}$$

if $1/q + 1 = d(1/p - 1/2) + 1/p$ (also check that $0 < \alpha = d(1/p - 1/2) < 1$, where $p = (2d+4)/(d+4)$). From this relation, we find that we must have $q = 2 + 4/d = p'$, so we have shown the goal.

Thus we have proved that $TT^* : L_{t,x}^p \to L_{t,x}^{p'}$, where $p = (2d+4)/(d+4)$. Now

$$\|T^*G\|_{L_x^2}^2 = \langle T^*G, T^*G \rangle_{L_x^2} = \langle TT^*G, G \rangle_{L_{t,x}^2} \leq \|TT^*G\|_{L_{t,x}^{p'}}\|G\|_{L_{t,x}^p} \leq C\|G\|_{L_{t,x}^p}^2,$$

where the first inequality follows by Hölder's inequality and the second follows from the goal we just proved. Thus we conclude that $T^* : L_{t,x}^p \to L_x^2$, and that $T : L_x^2 \to L_{t,x}^{p'}$ by duality. Therefore,

$$\|T\psi_0\|_{L_{t,x}^{p'}} = \|e^{it\Delta/2}\psi_0\|_{L_{t,x}^{p'}} \leq C\|\psi_0\|_{L_x^2},$$

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so we have proved the Strichartz estimates when $F = 0$.

In the case when $F \neq 0$, by Duhamel's formula we have

$$\psi(t) = e^{it\Delta/2}\psi_0 - i \int_0^t e^{i(t-s)\Delta/2}F(s)\,ds,$$

so by the triangle inequality we find that

$$\|\psi\|_{L^{p'}_{t,x}} \leq \|e^{it\Delta/2}\psi_0\|_{L^{p'}_{t,x}} + \left\|\int_0^t e^{i(t-s)\Delta/2}F(s)\,ds\right\| \leq C\|\psi_0\|_{L^2_x} + \left\|\int_0^t \|e^{i(t-s)\Delta/2}F(s)\|_{L^{p'}_x}\,ds\right\|_{L^{p'}_t},$$

where the last inequality on the second term follows by Minkowski's inequality. Then using Lemma 3.1 and Lemma 3.2 in the same fashion as before, we can bound the latter term by

$$\left\|\int_0^t \|e^{i(t-s)\Delta/2}F(s)\|_{L^{p'}_x}\,ds\right\|_{L^{p'}_t} \leq C\left\|\int_{-\infty}^\infty |t-s|^{-d(1/p-1/2)}\|F(s)\|_{L^{p'}_x}\,ds\right\|_{L^{p'}_t} \leq C\|F\|_{L^p_{t,x}}.$$

Plugging this bound back in gives the desired inequality $\|\psi\|_{L^{p'}_{t,x}} \leq C\|\psi_0\|_{L^2_x} + C\|F\|_{L^p_{t,x}}$. □

Remark. Note that the term

$$TT^*G = \int_{-\infty}^\infty e^{i(t-s)\Delta/2}G(s)\,ds$$

looks similar to the term from the Duhamel formula

$$\int_0^t e^{i(t-s)\Delta/2}F(s)\,ds.$$

However, it is possible that these two have different estimates, which is why we had to argue separately.

4.2 Strichartz Estimates and Harmonic Analysis

Remark. The original intention of Strichartz for these estimates was for use in harmonic analysis. The Strichartz estimates can actually be derived from the *Stein-Tomas restriction theorem*.

Let $S \subseteq \mathbb{R}^n$ with $n = d+1$, where S is a hypersurface. If $f \in L^1$, then one can show (e.g. using the Riemann-Lebesgue lemma) that $\hat{f} \in L^\infty$. So we can conclude that $\hat{f}$ has pointwise meaning, i.e. $\hat{f}(\xi)$ makes sense pointwise. In particular, we can make sense of $\hat{f}(\xi)$ on the hypersurface S.

On the other hand, if $f \in L^2$, then by Plancherel's theorem, $\hat{f} \in L^2$ as well. But an L^2 function has no pointwise interpretation, i.e. we can modify it on a set of measure zero without changing the function. In particular, it is meaningless to restrict the function $\hat{f}$ to S, since S is a set of measure zero in $\mathbb{R}^n$.

In general, what about $f \in L^p$ for $1 < p < 2$? This is the topic of the *restriction theorems* in harmonic analysis. It turns out that the choice of which p work depends on the "curvature" of S.

Theorem 4.1 (Stein-Tomas restriction theorem). *Let $n = d+1$ and $S \subseteq \mathbb{R}^n$ be a hypersurface with non-vanishing Gaussian curvature. Let σ_S be the corresponding surface measure, and let ϕ be a compactly supported on S. Then we have*

$$\|(\phi\sigma_S)^\vee\|_{L^r(\mathbb{R}^n)} \leq C\|\phi\|_{L^2(\sigma_S)},$$

where $r = (2n+2)/(n-1)$.

Remark. Now recall the explicit formula for a solution ψ to the Schrödinger equation:

$$\psi(t, s) = \int e^{i(x \cdot \xi - t|\xi|^2/2)} \widehat{\psi}_0(\xi) \, d\xi.$$

Also define the hypersurface $S = \{(\xi, \tau) : \tau = -|\xi|^2/2, \xi \in \mathbb{R}^d\}$.[1] Then

$$\psi(t, x) = (\phi \sigma_S)^\vee(t, x), \quad \phi(\xi, \tau) = \widehat{\psi}_0(\xi), \quad \sigma_S(d\xi, d\tau) = (2\pi)^d d\xi.$$

Indeed, we can see that

$$\psi(t, x) = (2\pi)^{-d} \int e^{i(x \cdot \xi + t\tau)} \phi(\xi, \tau) \, \sigma_S(d\xi, d\tau) = \int e^{i(x \cdot \xi - t|\xi|^2/2)} \widehat{\psi}_0(\xi) \, d\xi.$$

Then, the Stein-Tomas restriction theorem tells us that $\|(\phi \sigma_S)^\vee\|_{L^r(\mathbb{R}^n)} \leq C\|\phi\|_{L^2(\sigma_S)}$, which implies

$$\|\psi\|_{L_{t,x}^{2+4/d}(\mathbb{R} \times \mathbb{R}^d)} \leq C\|\widehat{\psi}_0\|_{L_\xi^2} \leq C\|\psi_0\|_{L_x^2},$$

where the last inequality follows by Plancherel's theorem. The estimate above technically only holds for those ψ where $\widehat{\psi}_0$ is compactly supported, but one can extend this by a density argument to $\psi_0 \in L_x^2$.

See Chapter 11 of Muscalu-Schlag (Volume I) for more details.

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[1]This particular hypersurface is called the *characteristic surface* of the Schrödinger equation.

Lecture 5

Jan. 27 — Kato Smoothing

5.1   Kato Smoothing

Theorem 5.1 (Kato 1/2 smoothing estimate)**.** *Let $d \geq 2$ and $\chi \geq 0$ be a smooth cutoff function such that $\widehat{\chi}$ is compactly supported. Then we have the estimate*

$$\|\chi(x)(-\Delta)^{1/4}e^{it\Delta/2}f\|_{L^2_{x,t}} \leq C\|f\|_{L^2}.$$

Remark. The above theorem says that when we localize, we gain a smoothing effect ($1/2$ derivatives). Also note that this effect is not pointwise, but rather after integrating in time.

Remark. Let $f(t) = e^{it\Delta/2}f_0$, where $f_0 = e^{-|x|^2/2}e^{-ixv}$. Think of this as a quantum particle at the origin with an initial velocity v, so that the particle will stay in $B(0,1)$ for a period of order $O(1/|v|)$. Then

$$\left(\int_0^{1/|v|} \int_{B(0,1)} |f|^2 \, dxdt \right)^{1/2} \sim \left(\frac{1}{|v|} \right)^{1/2} = \frac{1}{|v|^{1/2}}.$$

Now $(-\Delta)^{1/2}f \sim |v|^{1/2}$, so these factors cancel each other out. This matches the above estimate.

Theorem 5.2 (1-D Kato smoothing estimate)**.** *For $d = 1$, we have*

$$\sup_x \|(-\Delta)^{1/4}e^{it\Delta/2}f\|_{L^2_t} \leq C\|f\|_{L^2}.$$

Proof. For $d = 1$, by the Fourier transform we have

$$(-\Delta)^{1/4}e^{it\Delta/2}f = \frac{1}{2\pi} \int_{\mathbb{R}} e^{ix\xi}|\xi|^{1/2}e^{-it\xi^2/2}\widehat{f}(\xi) \, d\xi$$

$$= \frac{1}{2\pi} \int_{-\infty}^0 e^{ix\xi}|\xi|^{1/2}e^{-it\xi^2/2}\widehat{f}(\xi) \, d\xi + \frac{1}{2\pi} \int_0^\infty e^{ix\xi}|\xi|^{1/2}e^{-it\xi^2/2}\widehat{f}(\xi) \, d\xi.$$

Since we want an L^2_t bound, it indicates that we should apply Plancherel's theorem in time. We will prove the estimate for the latter integral, and the former integral is left as an exercise. Set $\eta = \xi^2$ with $d\eta = 2\xi \, d\xi = 2\sqrt{\eta} \, d\xi$. Applying this change of variables, we obtain

$$(-\Delta)^{1/4}e^{it\Delta/2}f = \frac{1}{2\pi} \int_0^\infty e^{ix\sqrt{\eta}}|\eta|^{1/4}e^{-it\eta/2}\widehat{f}(\sqrt{\eta})\frac{1}{2\sqrt{\eta}} \, d\eta = \frac{1}{4\pi} \int_0^\infty e^{ix\sqrt{\eta}}|\eta|^{-1/4}e^{-it\eta/2}\widehat{f}(\sqrt{\eta}) \, d\eta.$$

Fix x and denote $h(\eta) = e^{ix\sqrt{\eta}}|\eta|^{-1/4}\widehat{f}(\sqrt{\eta})$. Then we have

$$(-\Delta)^{1/4}e^{it\Delta/2}f = \frac{1}{4\pi}\int_0^\infty e^{-it\eta/2}h(\eta)\,d\eta = (\star).$$

By Plancherel's theorem in time, we see that

$$\|(\star)\|_{L_t^2} \leq \|h(\eta)\|_{L_\eta^2}.$$

Then we can estimate (setting $z = \sqrt{\eta}$ with $dz = d\eta/(2\sqrt{\eta})$)

$$\int_0^\infty |h(\eta)|^2\,d\eta = \int_0^\infty |\eta|^{-1/2}|\widehat{f}(\sqrt{\eta})|^2\,d\eta = 2\int_0^\infty |\widehat{f}(z)|^2\,dz = C\|f\|_{L^2}^2,$$

where the last inequality follows by Plancherel's theorem in z. This yields $\|(\star)\|_{L_t^2} \leq C\|f\|_{L^2}$, and since these estimates are all independent of x, we get that $\sup_x \|(\star)\|_{L_t^2} \leq C\|f\|_{L^2}$. Putting this together with an identical estimate for the other integral, we obtain the desired bound. $\qquad\square$

Remark. The above 1-D version is stronger and implies the statement

$$\|\chi(-\Delta)^{1/4}e^{it\Delta/2}f\|_{L_{x,t}^2} \leq C\|f\|_{L^2}$$

for the 1-D case. Check this as an exercise.

5.2   Coarea Formula

Remark. In dimension d, suppose we have two nice functions g and u such that $u^{-1}(t)$ is a $(d-1)$-dimensional hypersurface. Then the *coarea formula* says that

$$\int_{\mathbb{R}^d} g(x)|\nabla u(x)|\,dx = \int_{\mathbb{R}}\int_{\{u(x)=t\}} g(x)\,d\sigma(x)dt,$$

where $\sigma(x)$ is the surface measure on $\{u(x) = t\}$.

Note that for $d = 1$, this says that

$$\int g(x)|\partial_x u|\,dx = \int_{\mathbb{R}}\left(\int_{\{u(x)=t\}} g(x)\,dx\right)dt = \int_{\mathbb{R}} g(u^{-1}(t))\,dt.$$

In particular, this is the change of variables formula where $\eta = u^{-1}(t)$ (so $u(\eta) = t$ and $dt = \partial_\eta u\,d\eta$).

Lemma 5.1. *Let $F \in C_0^\infty$ and ϕ be smooth. Then one has*

$$\int_{\mathbb{R}}\int_{\mathbb{R}^d} e^{i\lambda\phi(x)}F(x)\,dxd\lambda = (2\pi)^d\int_{\{\phi=0\}} \frac{F(x)}{|\nabla\phi(x)|}\,d\sigma(x).$$

Proof. By the coarea formula (using $g(x) = e^{i\lambda\phi(x)}F(x)/|\nabla\phi(x)|$ and $u = \phi$), we have

$$\int_{\mathbb{R}}\int_{\mathbb{R}^d} e^{i\lambda\phi(x)}F(x)\,dxd\lambda = \int_{\mathbb{R}}\int_{\mathbb{R}} e^{i\lambda y}\int_{\{\phi=y\}} \frac{F(x)}{|\nabla\phi(x)|}\,d\sigma(x)dyd\lambda.$$

Denote by $h(y)$ the integral

$$h(y) = \int_{\{\phi=y\}} \frac{F(x)}{|\nabla\phi(x)|}\, d\sigma(x).$$

Then we can see that

$$\int_{\mathbb{R}}\int_{\mathbb{R}} e^{i\lambda y}\int_{\{\phi=y\}} \frac{F(x)}{|\nabla\phi(x)|}\, d\sigma(x)dy d\lambda = \int_{\mathbb{R}}\int_{\mathbb{R}} e^{i\lambda y} h(y)\, dy d\lambda = \int_{\mathbb{R}} \widehat{h}(\lambda)\, d\lambda = (2\pi)^d h(0).$$

This gives the desired equality after plugging in the definition of $h(0)$. $\qquad\square$

Lecture 6

Jan. 29 — Kato Smoothing, Part 2

6.1 Proof of Kato Smoothing

Proof of Theorem 5.1. Note that we have (let $G = \chi^2$)

$$(*) \int_{\mathbb{R}} \int_{\mathbb{R}^d} \chi^2 |(-\Delta)^{1/4} e^{it\Delta/2} f|^2 \, dxdt = \int_{\mathbb{R}} \langle (-\Delta)^{1/4} e^{it\Delta/2} f, G(-\Delta)^{1/4} e^{it\Delta/2} f \rangle_{L_x^2} \, dt,$$

so by Plancherel's theorem in $x \mapsto \xi$, we have

$$(*) = \int_{\mathbb{R}} \langle |\xi|^{1/2} e^{-i|\xi|^2/2} \widehat{f}(\xi), H(\xi) \rangle_{L_\xi^2} \, dt,$$

where H is defined via (since the Fourier transform turns multiplication into convolution)

$$H(\xi) = \int_{\mathbb{R}} \widehat{G}(\xi - \eta) |\eta|^{1/2} e^{-it|\eta|^2/2} \widehat{f}(\eta) \, d\eta.$$

Thus we have

$$(*) = \int_{\mathbb{R}} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} |\xi|^{1/2} |\eta|^{1/2} \widehat{G}(\xi - \eta) \widehat{f}(\xi) \overline{\widehat{f}}(\eta) e^{-it(|\xi|^2 - |\eta|^2)/2} \, d\xi d\eta dt.$$

Applying Lemma 5.1 with $(\lambda = t)$

$$\phi = -\frac{|\xi|^2 + |\eta|^2}{2}, \quad F = |\xi|^{1/2} |\eta|^{1/2} \widehat{G}(\xi - \eta) \widehat{f}(\xi) \overline{\widehat{f}}(\eta),$$

we have (since $\phi = 0$ implies $|\xi| = |\eta|$ and $|\nabla \phi| = \sqrt{|\xi|^2 + |\eta|^2}$)

$$(*) = \int_{\{\phi=0\}} \frac{F}{|\nabla \phi|} \, d\sigma = \int_{|\xi|=|\eta|} \frac{|\xi|^{1/2} |\eta|^{1/2}}{\sqrt{|\xi|^2 + |\eta|^2}} \widehat{G}(\xi - \eta) \widehat{f}(\xi) \overline{\widehat{f}}(\eta) \, d\sigma.$$

Since $|\xi| = |\eta|$ on the region of integration, we have

$$(*) = \int_{|\xi|=|\eta|} \frac{|\xi|}{\sqrt{2}\xi} \widehat{G}(\xi - \eta) \widehat{f}(\xi) \overline{\widehat{f}}(\eta) \, d\sigma \sim \int_{|\xi|=|\eta|} \widehat{G}(\xi - \eta) \widehat{f}(\xi) \overline{\widehat{f}}(\eta) \, d\sigma$$

$$\sim \int_{\mathbb{R}^d} |\widehat{G}(\xi - \eta)| (|\widehat{f}(\xi)|^2 + |\widehat{f}(\eta)|^2) \, d\sigma$$

$$\leq \int_{\mathbb{R}^d} |\widehat{f}(\xi)|^2 \int_{|\eta|=|\xi|} |\widehat{G}(\xi - \eta)| \, d\sigma(\eta) \, d\xi \lesssim \int_{\mathbb{R}^d} |\widehat{f}(\xi)|^2 \, d\xi,$$

where the last inequality is since (we claim the following)

$$K(\xi) = \int_{|\eta|=|\xi|} |\widehat{G}(\xi - \eta)| \, d\sigma(\eta)$$

satisfies $|K(\xi)| \leq C$ for some constant C. For the claim, note that $\widehat{G}(z)$ decays faster than z^{-N} as $z \to \infty$ for every N. Then setting $z = \xi - \eta$, we have

$$K(\xi) = \int_{|\eta|=|\xi|} |\widehat{G}(\xi - \eta)| \, d\sigma(\eta) = \int_{|\xi - z|=|\xi|} \widehat{G}(z) \, d\sigma(z).$$

Note that this is an integral on a sphere. The integral will be bounded on a compact subset of the sphere and decays rapidly on the rest of the sphere, so we have $|K(\xi)| \leq C$ for all $\xi \in \mathbb{R}^d$. This gives

$$\|\chi^2(-\Delta)^{1/4} e^{it\Delta/2} f\|^2_{L^2_{x,t}} = \int_{\mathbb{R}} \int_{\mathbb{R}^d} \chi^2 |(-\Delta)^{1/4} e^{it\Delta/2} f|^2 \, dxdt \lesssim \int_{\mathbb{R}^d} |\widehat{f}(\xi)|^2 \, d\xi \sim \|f\|^2_{L^2_x},$$

which is the desired estimate. $\qquad\square$

Remark. An alternative approach to prove the Kato smoothing estimate is the following: Take η a Schwartz function such that $\operatorname{supp} \widehat{\eta} \in (-1, 1)$. Then it suffices to show estimates for

$$(*) = \int_{\mathbb{R}} \int_{\mathbb{R}^d} |\eta(\epsilon t) \chi(x) (-\Delta)^{1/4} e^{it\Delta/2} f|^2 \, dxdt$$

and then take $\epsilon \to 0$. By Plancherel's theorem in $x \mapsto \xi$, we have

$$(*) = \int_{\mathbb{R}} \int_{\mathbb{R}^d} \left| \int \eta(\epsilon t) \widehat{\chi}(\xi - \xi') |\xi'|^{1/2} e^{it|\xi'|^2/2} \widehat{f}(\xi') \, d\xi' \right|^2 \, d\xi dt$$

Next Plancherel's theorem in $t \mapsto \tau$ implies that

$$(*) = \int_{\mathbb{R}} \int_{\mathbb{R}^d} \left| \int_{\mathbb{R}^d} \widehat{\chi}(\xi - \xi') \frac{1}{\epsilon} \widehat{\eta}\left(\frac{\tau - |\xi'|^2/2}{\epsilon}\right) |\xi'|^{1/2} \widehat{f}(\xi') \, d\xi' \right|^2 \, d\xi d\tau.$$

Cauchy-Schwarz in ξ' implies that

$$(*) \leq \int_{\mathbb{R}} \int_{\mathbb{R}^d} \left[\left(\int \widehat{\chi}(\xi - \xi') \frac{1}{\epsilon} \widehat{\eta}\left(\frac{\tau - |\xi'|^2/2}{\epsilon}\right) d\xi' \right) \left(\int \widehat{\chi}(\xi - \xi') \frac{1}{\epsilon} \widehat{\eta}\left(\frac{\tau - |\xi'|^2}{\epsilon}\right) |\xi'| |\widehat{f}(\xi)|^2 \, d\xi' \right) \right] \, d\xi d\tau.$$

Now we count the area of the domain of integration:

$$\begin{cases} -\epsilon < \tau - |\xi'|^2/2 < \epsilon & (1) \\ |\xi - \xi'| \leq 1 & (2) \end{cases}$$

Then (2) implies that $||\xi| - |\xi'|| \leq 1 \sim O(1)$, so

$$||\xi|^2 - |\xi'|^2| = ||\xi| - |\xi'|| \cdot ||\xi| + |\xi'|| \sim O(1 + |\xi|),$$

and thus $\tau \sim |\xi'|^2$. Fix ξ, then the size of the interval in which τ can vary is of order $O(1 + |\xi|)$. For ξ', notice that (1) implies

$$|\sqrt{2\tau} - |\xi'| \sim O\left(\frac{\epsilon}{\sqrt{2\tau} + |\xi'|}\right) \sim O\left(\frac{\epsilon}{|\xi| + 1}\right).$$

So the size of the interval in which $|\xi'|$ can vary is of order $O(\epsilon/(|\xi| + 1))$. Then we have

$$(*) \lesssim \int\int \left(\frac{1}{\epsilon} \frac{\epsilon}{|\xi| + 1}\right) \left(\frac{1}{\epsilon} \frac{\epsilon}{|\xi| + 1} |\xi| |\widehat{f}(\xi')|^2\right) d\tau d\xi \lesssim \int \frac{1 + |\xi|}{|\xi| + 1} \frac{|\xi|}{|\xi| + 1} |\widehat{f}(\xi)|^2 \, d\xi \lesssim \int |\widehat{f}(\xi)|^2 \, d\xi.$$

Lecture 7

Feb. 3 — Kato Smoothing, Part 3

7.1 Sharpness of Kato Smoothing

Lemma 7.1 (Kato smoothing is sharp)**.** *We have*

$$\|\chi(x)(-\Delta)^{1/4}e^{it\Delta/2}(e^{-|x|^2/2}e^{ixv})\|_{L^2_{x,t}} \sim 1 \quad and \quad \sup_v \|\chi(-\Delta)^{1/4+\delta}e^{it\Delta/2}(e^{-|x|^2/2}e^{ixv})\|_{L^2_{x,t}} = \infty.$$

for any $\delta > 0$.

Proof. Let $\operatorname{supp}\widehat{\chi} \subseteq B(0,1)$ and $f_0 = e^{-|x|^2/2}e^{ixv}$. Choose η smooth with $\widehat{\eta}$ compactly supported. Then

$$\int_{\mathbb{R}}\int_{\mathbb{R}^d}|\chi(x)\eta(\epsilon t)(-\Delta)^{1/4}e^{it\Delta/2}f_0|^2\,dxdt = \iint\left|\int\widehat{\chi}(\xi-\xi')\eta(\epsilon t)|\epsilon|^{1/2}e^{it|\xi|^2/2}\widehat{f_0}(\xi)\,d\xi\right|^2\,d\xi dt$$

$$= \iint\left|\int\widehat{\chi}(\xi-\xi')\frac{1}{\epsilon}\widehat{\eta}\left(\frac{\tau-|\xi|^2/2}{\epsilon}\right)|\xi|^{1/2}e^{-|\xi-v|^2/2}\,d\xi\right|^2\,d\xi'd\tau$$

by Plancherel's theorem first in $x \mapsto \xi$ and then in $t \mapsto \tau$, since $\widehat{\eta}$ and $\widehat{\chi}$ are compactly supported. Now, $-\epsilon < \tau - |\xi|^2/2 < \epsilon$ implies

$$||\xi| - \sqrt{2\tau}| < \frac{2\epsilon}{|\xi| + \sqrt{2\tau}}.$$

So the region of integration for $|\xi|$ is an annulus-shaped area between $\sqrt{2\tau}$ and $2\epsilon/(|\xi| + \sqrt{2\tau})$ (plot the above inequality to see the region). Thus for fixed τ, as $\epsilon \to 0$, we have

$$\iint\left|\int\widehat{\chi}(\xi-\xi')\frac{1}{\epsilon}\widehat{\eta}\left(\frac{\tau-|\xi|^2/2}{\epsilon}\right)|\xi|^{1/2}e^{-|\xi-v|^2/2}\,d\xi\right|^2\,d\xi'd\tau$$

$$\sim \int_{\mathbb{R}}\int_{\mathbb{R}^d}\left|\int_{\sqrt{2\tau}\mathbb{S}^{d-1}}\widehat{\chi}(\xi-\xi')e^{-|\xi-v|^2/2}|\xi|^{1/2}\frac{2\epsilon}{|\xi|+\sqrt{2\tau}}\frac{1}{\epsilon}\,d\sigma(\xi)\right|^2\,d\xi'd\tau$$

$$= \int_{\mathbb{R}}\int_{\mathbb{R}^d}\left|\int_{\sqrt{2\tau}\mathbb{S}^{d-1}}\widehat{\chi}(\xi-\xi')e^{-|\xi-v|^2/2}|\xi|^{1/2}\frac{2}{|\xi|+\sqrt{2\tau}}\,d\sigma(\xi)\right|^2\,d\xi'd\tau.$$

Since $\widehat{\chi}$ is supported in $B(0,1)$, for fixed ξ the range of values for ξ' is $O(1)$ (as $|\xi - \xi'| \le 1$). Since

$$-\epsilon < \tau - \frac{1}{2}|\xi|^2 < \epsilon \implies -\epsilon + \frac{1}{2}|\xi|^2 < \tau < \epsilon + \frac{1}{2}|\xi|^2$$

and $|\xi - v| \le O(1)$, we get

$$-\epsilon + \frac{1}{2}||v| - 1|^2 < \tau < \epsilon + \frac{1}{2}||v| + 1|^2.$$

Expanding $||v| - 1|^2$ and $||v| + 1|^2$, we see that as $\epsilon \to 0$, we have $|2\tau - |v|^2| \lesssim |v| + 1$. Then

$$\int_{\mathbb{R}} \int_{\mathbb{R}^d} \left| \int_{\sqrt{2\tau}\mathbb{S}^{d-1}} \widehat{\chi}(\xi - \xi')e^{-|\xi - v|^2/2}|\xi|^{1/2}\frac{1}{|\xi| + \sqrt{2\tau}}\, d\sigma(\xi) \right|^2 d\xi' d\tau$$

$$\lesssim \int_{\mathbb{R}} \left| \int_{\sqrt{2\tau}\mathbb{S}^{d-1}} e^{-|\xi - v|^2/2}|\xi|^{1/2}\frac{1}{|\xi| + \sqrt{2\tau}}\, d\sigma(\xi) \right|^2 d\tau$$

$$\lesssim \int_{\mathbb{R}} \left| \frac{|\sqrt{\tau}|^{1/2}}{\sqrt{2\tau}} \right|^2 d\tau \approx \int_{|2\tau - |v|^2| \lesssim |v| + 1} \left| \frac{|\sqrt{\tau}|^{1/2}}{\sqrt{2\tau}} \right|^2 d\tau \approx \frac{1}{v}\int_{|2\tau - |v|^2| \lesssim |v| + 1} d\tau \approx \frac{1}{v} \cdot v \approx O(1)$$

uniformly in v. We can also see that if $|\xi|^{1/2}$ is replaced by $|\xi|^{1/2 + \delta}$, then $1/|v|$ will become $1/|v|^{1-4\delta}$, so the above becomes $O(|v|^{4\delta})$, which goes to ∞ as $v \to \infty$. $\qquad\square$

Corollary 7.0.1. *When $d \geq 2$, for $\epsilon > 0$, we have*

$$\|(1 + |x|)^{-1/2 - \epsilon}(-\Delta)^{1/4}e^{it\Delta/2}f\|_{L^2_{x,t}} \leq C_\epsilon \|f\|_{L^2_x}.$$

This is the sharp Kato smoothing estimate for $d \geq 2$.

7.2 Schrödinger Equation with Potential

Remark. Now we will consider the Schrödinger equation with a potential:

$$\begin{cases} i\psi_t + \frac{1}{2}\Delta\psi + V(t,x)\psi = 0, \\ \psi|_{t=0} = \psi_0 \in H^\gamma(\mathbb{R}^d). \end{cases}$$

Lemma 7.2. *If $\psi_0 \in H^\gamma(\mathbb{R}^d)$, then $e^{it\Delta/2}\psi_0 \in C^0(\mathbb{R}, H^\gamma(\mathbb{R}^d)) \cap C^1(\mathbb{R}, H^{\gamma-2}(\mathbb{R}^d))$.*

Proof. For each $t, s \in \mathbb{R}$, we can write (since $e^{is\Delta/2}$ preserves each H^γ norm)

$$\|e^{it\Delta/2}\psi_0 - e^{is\Delta/2}\psi_0\|_{H^\gamma}^2 = \|e^{i(t-s)\Delta}\psi_0 - \psi_0\|_{H^\gamma}^2 = \int (1 + |\xi|^2)^\gamma |e^{i(t-s)|\xi|^2/2} - 1| |\widehat{\psi_0}(\xi)|^2\, d\xi.$$

Since $\psi_0 \in H^\gamma(\mathbb{R}^d)$, as $t \to s$, the above quantity goes to 0 by the dominated convergence theorem. This shows that $e^{it\Delta/2}\psi_0 \in C^0(\mathbb{R}; H^\gamma(\mathbb{R}^d))$. To check that $e^{it\Delta/2}\psi_0 \in C^1(\mathbb{R}; H^{\gamma-2}(\mathbb{R}^d))$, note

$$\frac{d}{dt}e^{it\Delta/2}\psi_0 = \frac{i}{2}\Delta e^{it\Delta/2}\psi_0.$$

Thus it suffices to see that $\Delta e^{it\Delta/2}\psi_0$ is continuous, i.e.

$$\|\Delta e^{it/2}\psi_0 - \Delta e^{is/2}\psi_0\|_{H^{\gamma-2}}^2 \to 0$$

as $t \to s$, which follows by the dominated convergence theorem. $\qquad\square$

Theorem 7.1. *Assume that V is real with*

$$\sup_t \|\nabla_x^\alpha V(t,x)\|_{L^2_x} \leq C_\alpha \quad \text{and} \quad \|\nabla_x^\alpha V(t,x) - \nabla_x^\alpha V(s,x)\|_{L^\infty_x} \to 0$$

as $t \to s$ for every multi-index α. Then for all $k \geq 0$, if $\psi_0 \in H^k(\mathbb{R}^d)$, there exists a unique solution $\psi \in C^0(\mathbb{R}; H^k(\mathbb{R}^d)) \cap C^1(\mathbb{R}, H^{k-2}(\mathbb{R}^d))$ to the Schrödinger equation with potential V, given by

$$\psi(t) = e^{it\Delta/2}\psi_0 + i\int_0^t e^{i(t-s)\Delta/2}V(s)\psi(s)\,ds.$$

Moreover, $\|\psi\|_{H^k(\mathbb{R}^d)} \leq C_{k,V}(1+|t|)^k$.

Proof. Define the operator A by the formula

$$A(\phi) = e^{it\Delta/2}\psi_0 - i\int_0^t e^{i(t-s)\Delta/2}V(s)\phi(s)\,ds.$$

Let $X = (C^0[0,T], H^k)$, and we want to find T such that A is a contraction in X (do this as an exercise). Repeating this on $[T, 2T]$, $[2T, 3T]$, $\ldots$, gives existence. Uniqueness follows by Gronwall's inequality.

Now we prove the upper bound for the growth. Gronwall's inequality gives us

$$\|\psi(t)\|_{H^k} \leq c_1 e^{c_2|t|}\|\psi_0\|_{H^k}.$$

Since V is real (the argument before this step works even when V is not real),

$$\frac{d}{dt}\|\psi(t)\|_{L^2}^2 = \frac{d}{dt}\langle\psi(t),\psi(t)\rangle = \frac{d}{dt} = \langle\frac{d}{dt}\psi,\psi\rangle + \langle\psi,\frac{d}{dt}\psi\rangle = 2\operatorname{Re}\langle\frac{d}{dt}\psi,\psi\rangle$$

$$= 2\operatorname{Re}\langle\frac{i}{2}\Delta\psi + iV(t,x)\psi,\psi\rangle = 2\operatorname{Re}i\int\left(-\frac{1}{2}|\nabla\phi|^2 + V(t,x)|\psi|^2\right)dx = 0$$

since the integral is real, so that i times the integral is purely imaginary. So $\|\psi\|_{L^2}$ is conserved. Now let $\phi = \partial_{x_j}\psi(t,x)$, so that

$$i\phi_t + \frac{1}{2}\Delta\phi + V\phi = -\partial_{x_j}V\psi. \tag{$*$}$$

From the existence and uniqueness of the solution, we can use $V(t,0)\psi_0$ to denote the solution to

$$\begin{cases} i\partial_t + \frac{1}{2}\Delta\psi + V\psi = 0, \\ \psi|_{t=0} = \psi_0, \end{cases}$$

and use $V(t,s)\psi_0$ denote the solution for initial condition $\psi(s) = \psi_0$. Then $(*)$ can be solved as

$$\phi(t) = V(t,0)\partial_{x_j}\psi_0 + \int_0^t V(t,s)\partial_{x_j}V(s)\psi(s)\,ds.$$

This gives

$$\|\phi(t)\|_{L^2} \leq \|V(t,0)\partial_{x_j}\psi_0\|_{L^2} + \int_0^t \|V(t,s)\partial_{x_j}V(s)\psi(s)\|_{L^2}\,ds$$

by Minkowski's inequality. By the conservation of the L^2 norm, $\|V(t,0)\partial_{x_j}\psi_0\|_{L^2} = \|\partial_{x_j}\psi_0\|_{L^2}$, so

$$\|V(t,s)\partial_{x_j}V(s)\psi(s)\|_{L^2} = \|\partial_{x_j}V(s)\psi(s)\|_{L^2} \lesssim \|\psi(s)\|_{L^2} = \|\psi(0)\|_{L^2}.$$

Then we obtain

$$\|\phi\|_{L^2} \lesssim \|\partial_{x_j}\psi_0\|_{L^2} + \int_0^t \|\psi(s)\|_{L^2}\,ds \leq C_{1,V}(1+|t|)\|\psi(0)\|_{H^1},$$

and inducting on k gives the result $\|\psi(t)\|_{H^k} \leq C_{k,V}(1+|t|)^k\|\psi(0)\|_{H^k}$. $\qquad\square$

Remark. Note that in the above theorem, we need a suitable integral (e.g. the Bochner integral) to be able to interpret the Duhamel formula in a Banach space.

Lecture 8

Feb. 5 — Schrödinger Equation with Potential

8.1 Schrödinger Equation with Potential, Continued

Theorem 8.1 (Bourgain). *Assume $d \geq 3$ and that V is real. Suppose that*

$$\sup_t \|\nabla_x^\alpha V(t,x)\|_{L_x^\infty} \leq C_\alpha$$

for every multi-index α and that $\sup_{|t-t_0|\leq 1} |V(t,x)|$ is compactly supported in x with the diameter of the support independent of t_0 (e.g. $V(t,x) = V(x-ct)$). Then

$$\|\psi(t)\|_{H^k} \leq C_\epsilon (1+|t|)^\epsilon \|\psi_0\|_{H^k}$$

for every $\epsilon > 0$.

Proof. Define (note that $\||f\|| = \|f\|_{L^\infty + L^2}$, the dual space of $\|g\|_{L^1 \cap L^2}$)

$$\||f\|| = \inf_{f=f_1+f_2} (\|f_1\|_{L^2} + \|f_2\|_{L^\infty}).$$

Then we can write

$$\psi(t) = e^{it\Delta/2}\psi_0 + i \int_0^t e^{i(t-s)\Delta/2} V(s)\psi(s)\, ds.$$

Taking the derivative and splitting the integral, we obtain

$$\nabla^\alpha \psi(t) = e^{it\Delta/2}\nabla^\alpha \psi_0 + i \int_0^{t-A} e^{i(t-s)\Delta/2}\nabla^\alpha(V\psi)\, ds + i \int_{t-A}^t e^{i(t-s)\Delta/2}\nabla^\alpha(V\psi)\, ds,$$

where $A > 0$ is a constant to be chosen later. We will measure the first integral in L^∞ and the second integral in L^2. Taking norms, we find that

$$\||\nabla^\alpha \psi(t)\|| \leq \||e^{it\Delta/2}\nabla^\alpha\psi_0\|| + \left\| \int_0^{t-A} e^{i(t-s)\Delta/2}\nabla^\alpha(V\psi)\, ds \right\|_{L^\infty} + \left\| \int_{t-A}^t e^{i(t-s)\Delta/2}\nabla^\alpha(V\psi)\, ds \right\|_{L^2}.$$

We can estimate the first integral by

$$\left\| \int_0^{t-A} e^{i(t-s)\Delta/2}\nabla^\alpha(V\psi)\, ds \right\|_{L^\infty} \leq \int_0^{t-A} \left\| e^{i(t-s)\Delta/2}\nabla^\alpha(V\psi) \right\|_{L^\infty} ds$$

$$\lesssim \int_0^{t-A} |t-s|^{-d/2} \|\nabla^\alpha(V\psi)\|_{L^1}\, ds \lesssim A^{-d/2+1} \sup_{0\leq s\leq t} \|\nabla^\alpha(V\psi)\|_{L^1},$$

where the first inequality is by Minkowski's inequality, the second inequality is by the dispersive estimate, and the third is by explicit integration. Note that we needed the cutoff at $t - A$ here since $|t - s|^{-d/2}$ is not integrable at $t = s$. Then by the product rule and Cauchy-Schwarz, we have

$$\left\| \int_0^{t-A} e^{i(t-s)\Delta/2} \nabla^\alpha (V\psi) \, ds \right\|_{L^\infty} \lesssim A^{-d/2+1} \sup_{\substack{0 \leq \beta \leq \alpha \\ 0 \leq s \leq t}} \|\nabla^\beta V \nabla^{\alpha-\beta} \psi\|_{L^1} \lesssim A^{-d/2+1} \sup_{\substack{0 \leq \beta \leq \alpha \\ 0 \leq s \leq t}} \|\nabla^\beta \psi\|_{L^2}.$$

Note here that $d \geq 3$ implies $-d/2 + 1 < 0$, so if A is large, then $A^{-d/2+1}$ is small. The above implies

$$\left\| \int_0^{t-A} e^{i(t-s)\Delta/2} \nabla^\alpha (V\psi) \, ds \right\|_{L^\infty} \lesssim A^{-d/2+1} \sup_{\substack{0 \leq \beta \leq \alpha \\ 0 \leq s \leq t}} \left\| |\nabla^\beta \psi| \right\|.$$

For the second integral, we can write

$$\left\| \int_{t-A}^t e^{i(t-s)\Delta/2} \nabla^\alpha (V\psi) \, ds \right\|_{L^2} = \sup_{\|\phi\|_{L^2}=1} \int_{t-A}^t \langle \phi, e^{i(t-s)\Delta/2} \nabla^\alpha (V\psi) \rangle \, ds$$

$$= \sup_{\|\phi\|_{L^2}=1} \int_{t-A}^t \langle \phi e^{i(t-s)\Delta/2} \chi \nabla^\alpha (V\psi) \rangle \, ds,$$

where χ is a smooth cutoff function such that $\chi \equiv 1$ in the support of V. Then

$$\left\| \int_{t-A}^t e^{i(t-s)\Delta/2} \nabla^\alpha (V\psi) \, ds \right\|_{L^2} = \sup_{\|\phi\|_{L^2}=1} \int_{t-A}^t \langle (1-\Delta)^{1/4} \chi e^{-i(t-s)\Delta/2} \phi, (1-\Delta)^{-1/4} \nabla^\alpha (V\psi) \rangle \, ds.$$

By Cauchy-Schwarz in x and t and Kato $1/2$ smoothing, we obtain

$$\left\| \int_{t-A}^t e^{i(t-s)\Delta/2} \nabla^\alpha (V\psi) \, ds \right\|_{L^2}$$

$$\leq \sup_{\|\phi\|_{L^2}=1} \left(\int_{t-A}^t \|(1-\Delta)^{1/4} \chi e^{-i(t-s)\Delta/2} \phi\|_{L_x^2}^2 \, ds \right)^{1/2} \left(\int_{t-A}^t \|(1-\Delta)^{-1/4} \nabla^\alpha (V\psi)\|_{L_x^2}^2 \, ds \right)^{1/2}$$

$$\lesssim \|\phi\|_{L^2} + \sqrt{A} \sup_{t-A \leq s \leq t} \|(1-\Delta)^{-1/4} \nabla^\alpha (V\psi)\|_{L_x^2}.$$

To deal with the last term, note that by Sobolev's inequality, we have

$$\|f\|_{H^{k-1/2}} \leq C_k \|f\|_{H^k}^{1-\delta} \|f\|_{L^2}^\delta$$

for some $\delta = \delta(k)$. From this we get

$$\sup_{|\alpha|=k} \|(1-\Delta)^{-1/4} \nabla^\alpha (V\psi)\|_{L^2} \leq C_k \|V\psi\|_{L^2}^\delta \sup_{|\beta|\leq k} \|\nabla^\beta (V\psi)\|_{L^2}^{1-\delta} \leq C_k \|\psi_0\|_{L^2}^\delta \sup_{|\beta|\leq k} \left\| |\nabla^\beta (V\psi)| \right\|^{1-\delta},$$

where the second inequality is since the L^2 norm is conserved. This means that

$$\left\| |\nabla^\alpha \psi| \right\| \lesssim \|\nabla^\alpha \psi_0\|_{L^2} + A^{1-d/2} \sup_{\substack{0 \leq |\beta| \leq |\alpha| \\ 0 \leq s \leq t}} \left\| |\nabla^\beta \psi| \right\| + \sqrt{A} \cdot \|\psi_0\|_{L^2}^\delta \sup_{\substack{0 \leq |\beta| \leq |\alpha| \\ 0 \leq s \leq t}} \left\| |\nabla^\beta \psi| \right\|^{1-\delta}.$$

For the last term, observe that

$$x^{1-\delta} y^\delta \leq \frac{1}{1-\delta} x + \frac{1}{\delta} y$$

by Young's inequality, and we can also use that for $\eta > 0$,

$$\left(\eta^{1/(1-\delta)}x\right)^{1-\delta}\left(n^{-1/\delta}y\right)^{\delta} \leq \frac{\eta^{1/(1-\delta)}}{1-\delta}x + \frac{n^{-1/\delta}}{\delta}y.$$

Applying this to the last term, we obtain

$$\|\psi_0\|_{L^2}^{\delta} \sup_{\substack{0\leq|\beta|\leq|\alpha|\\0\leq s\leq t}} \left\||\nabla^{\beta}\psi\|\right|^{1-\delta} \leq \frac{\eta^{-1/\delta}}{\delta}\|\psi_0\|_{L^2} + \frac{\eta^{1/(1-\delta)}}{1-\delta} \sup_{\substack{0\leq|\beta|\leq|\alpha|\\0\leq s\leq t}} \left\||\nabla^{\beta}\psi\|\right|.$$

Putting everything together, we obtain

$$\sup_{\substack{|\alpha|=k\\0\leq s\leq t}} \left\||\nabla^{\alpha}\psi\|\right| \leq \|\psi_0\|_{H^k} + A^{1-d/2} \sup_{\substack{0\leq s\leq t\\|\alpha|\leq k}} \left\||\psi\|\right| + \frac{\sqrt{A}\cdot\eta^{-1/\delta}}{\delta}\|\psi_0\|_{L^2} + \frac{\sqrt{A}\cdot\eta^{1/(1-\delta)}}{1-\delta} \sup_{\substack{0\leq s\leq t\\|\alpha|\leq k}} \left\||\psi\|\right|.$$

Now take A large, so that $A^{1-d/2}$ is very small (note that since $A \leq t$, we also take t to be large enough; for t small, apply Gronwall). Take η small, so that $\sqrt{A}\cdot\eta^{1/(1-\delta)}$ is very small. Then we have

$$\sup_{\substack{|\alpha|=k\\0\leq s\leq t}} \left\||\nabla^{\alpha}\psi\|\right| \leq C_{\alpha,\eta}\|\psi_0\|_{H^k}.$$

Now recall that (since the Schrödinger evolution conserves the H^k norms)

$$\|\psi(t)\|_{H^k} \leq \|\psi_0\|_{H^k} + \int_0^t \|V(s)\psi(s)\|_{H^k}\, ds.$$

The above calculations show that

$$\|V\psi\|_{H^k} \lesssim \sup_{|\alpha|\leq k}\|\nabla^{\alpha}(V\psi)\|_{L^2} \lesssim \sup_{|\alpha|\leq k}\left\||\nabla^{\alpha}\psi\|\right| \lesssim \|\psi_0\|_{H^k},$$

and so we have

$$\|\psi(t)\|_{H^k} \lesssim \|\psi_0\|_{H^k} + \int_0^t \|\psi_0\|_{H^k}\, ds \lesssim (1+|t|)\|\psi_0\|_{H^k}.$$

Note that the growth of the norm is independent of k. To get $(1+|t|)^\epsilon$, first note that the L^2 norm is conserved. So if $S(t)$ is the solution operator, then we have

$$\|S(t)\psi_0\|_{L^2} = \|\psi_0\|_{L^2} \quad\text{and}\quad \|S(t)\psi_0\|_{H^{k_1}} \leq C_{k_1}(1+|t|)\|\psi_0\|_{H^{k_1}}$$

for every $k_1 \in \mathbb{N}$. Since $S(t)$ is a linear operator, by interpolation we have

$$\|S(t)\|_{\mathcal{L}(H^k,H^k)} \leq \|S(t)\|_{\mathcal{L}(L^2,L^2)}^{1-k/k_1}\|S(t)\|_{\mathcal{L}(H^{k_1},H^{k_1})}^{k/k_1} \leq C_{k,k_1}(1+|t|)^{k/k_1}$$

for every $0 \leq k \leq k_1$ (since $\|S(t)\|_{\mathcal{L}(L^2,L^2)}$ is bounded). For any $\epsilon > 0$, for fixed k take k_1 large enough so that $k/k_1 \leq \epsilon$. Then

$$\|S(t)\|_{\mathcal{L}(H^k,H^k)} \leq C_{k,k_1}(1+|t|)^{k/k_1} \leq C_\epsilon(1+|t|)^\epsilon,$$

which implies the desired result. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\square$

Remark. The compact support assumption could be replaced by rapid decay in the above theorem.

Lecture 9

Feb. 10 — Spectral Theory

9.1 Review of Functional Analysis

Remark. Our goal now is to study the decay of a solution ψ to

$$i\psi_t - \frac{1}{2}\Delta\psi + V(x)\psi = 0, \quad V \text{ real.}$$

We will study $e^{iHt}\psi_0$, where $H = -\Delta/2 + V$, in particular the spectral theory for H in $L^2(\mathbb{R}^d)$.

Definition 9.1. Let $\mathcal{H}$ be a Hilbert space, with inner product $\langle\cdot,\cdot\rangle$. We will use $\mathcal{H} = L^2(\mathbb{R}^d)$ with

$$\langle f, g\rangle = \int_{\mathbb{R}^d} f\overline{g}\,dx.$$

Let T be a linear operator which is densely defined on $\mathcal{H}$. Let $D(T)$ denote the domain of T. We say that T is *symmetric* if $\langle Tx, y\rangle = \langle x, Ty\rangle$. The *adjoint* T^* of T is defined as

$$D(T^*) = \{f \in \mathcal{H} : \text{there exists } h \in \mathcal{H} \text{ such that } \langle T\phi, f\rangle = \langle\phi, h\rangle \text{ for all } \phi \in D(T)\},$$

and we set $T^*f = h$. We say T is *closed* provided that the graph of T is a closed subset of $\mathcal{H} \times \mathcal{H}$, i.e. if $f_n \to f$ in $\mathcal{H}$ with $f_n \in D(T)$ and $Tf_n \to g$ in $\mathcal{H}$, then $f \in D(T)$ and $Tf = g$.

Definition 9.2. We say that a linear operator T is *self-adjoint* if $(T, D(T)) = (T^*, D(T^*))$.

Example 9.2.1. Let $T = i\partial_x$. For $\mathcal{H} = L^2(\mathbb{R})$ and $D(T) = C_c^1(\mathbb{R})$, one can check that T is self-adjoint. But if we take $\mathcal{H} = L^2([0, \infty))$ and $D(T) = C_c^1([0, \infty))$, then T is not self-adjoint (but T is symmetric).

Example 9.2.2. Let $T = -\partial_x^2$ on $L^2([0, 1])$. Then for

$$D(T) = \{f \in H^2([0, 1]) : f(0) = f(1) = f'(0) = f'(1) = 0\},$$

T is symmetric but not self-adjoint. One can check that $D(T^*) = H^2([0, 1])$.

Lemma 9.1. *Let T be a densely defined linear operator on $\mathcal{H}$. Then:*

1. *If T is symmetric, then $D(T^*) \supseteq D(T)$ (so T^* is densely defined) and all eigenvalues of T are real.*

2. *For every T, its adjoint T^* is closed.*

3. *We have $(\ker T)^\perp = \overline{\text{Ran}(T^*)}$ and $(\ker T^*)^\perp = \overline{\text{Ran}(T)}$.*

  4. If T is self-adjoint, i.e. $(T, D(T)) = (T^*, D(T^*))$, then

$$\operatorname{Spec} T = \mathbb{C} \setminus \{z \in \mathbb{C} : (T - z)^{-1} \text{ exists as a bounded linear operator}\} \subseteq \mathbb{R}$$

  and $\|(T - z)^{-1}\|_{\mathcal{L}(\mathcal{H}, \mathcal{H})} \lesssim |\operatorname{Im} z|^{-1}$.

Proof. (1) One can check this by definition.

(2) Take a sequence $f_n \in D(T^*)$ with $f_n \to f$, and suppose that $T^* f_n \to g$. By definition,

$$\langle T\phi, f_n \rangle = \langle \phi, T^* f_n \rangle \quad \text{for every } \phi \in D(T).$$

Then $f_n \to f$ implies that $\langle T\phi, f_n \rangle \to \langle T\phi, f \rangle$, and $T^* f_n \to g$ implies that $\langle \phi, T^* f_n \rangle \to \langle \phi, g \rangle$. Then we have $\langle T\phi, f \rangle = \langle \phi, g \rangle$ for every $\phi \in D(T)$, so $f \in D(T^*)$ and $T^* f = g$ by definition.

(3) Note that in general, if $A \subseteq \mathcal{H}$, then $A^\perp$ is closed. To see this, let $f_n \in A^\perp$ and $f_n \to f$ in $\mathcal{H}$. Then $\langle f_n, a \rangle = 0$ for every $a \in A$ since $f_n \in A^\perp$. So letting $n \to \infty$, we have $\langle f, a \rangle = 0$, i.e. $f \in A^\perp$.

We first show that $\overline{\operatorname{Ran}(T)} \subseteq (\ker T^*)^\perp$. For any $h \in \operatorname{Ran}(T)$, there exists f such that $h = Tf$. Then for any $g \in \ker T^* \subseteq D(T^*)$, we have

$$\langle Tf, g \rangle = \langle f, T^* g \rangle = 0,$$

so $f \in (\ker T^*)^\perp$. Thus $\operatorname{Ran}(T) \subseteq (\ker T^*)^\perp$, and taking closures, $\overline{\operatorname{Ran}(T)} \subseteq \overline{(\ker T^*)^\perp} = (\ker T^*)^\perp$.

Now we show that $(\ker T^*)^\perp \subseteq \overline{\operatorname{Ran}(T)}$. Let $f \in (\overline{\operatorname{Ran}(T)})^\perp$, so $f \in (\operatorname{Ran}(T))^\perp$. So

$$\langle T^* f, g \rangle = \langle f, Tg \rangle = 0, \quad \text{for all } g \in D(T),$$

so $T^* f = 0$. This gives $f \in \ker(T^*)$. So $(\overline{\operatorname{Ran}(T)})^\perp \subseteq \ker(T^*)$. Then taking orthogonal complements,

$$(\ker T^*)^\perp \subseteq ((\overline{\operatorname{Ran}(T)})^\perp)^\perp = \overline{\operatorname{Ran}(T)}$$

since $\overline{\operatorname{Ran}(T)}$ is closed. This gives $(\ker T^*)^\perp = \overline{\operatorname{Ran}(T)}$, and the other equality follows by duality.

(4) Let $T = T^*$ and $z = x + iy$. Then we can write

$$|\langle (T - z)f, f \rangle| = |\langle (T - (x + iy))f, f \rangle| = |\langle (T - x)f, f \rangle - iy\langle f, f \rangle| \geq |y| \|f\|_{\mathcal{H}}^2,$$

since $\langle (T - x)f, f \rangle$ is real and $iy\langle f, f \rangle$ is purely imaginary. On the other hand,

$$\langle (T - z)f, f \rangle \leq \|f\|_{\mathcal{H}} \|(T - z)f\|_{\mathcal{H}},$$

by Cauchy-Schwarz, so $\|(T - z)f\|_{\mathcal{H}} \geq |y| \|f\|_{\mathcal{H}}$ where $y = \operatorname{Im} Z$. So $\ker(T - z) = 0$ if $|y| \neq 0$. Now

$$\overline{\operatorname{Ran}(T - z)} = (\ker(T^* - \overline{z}))^\perp = (\ker(T - \overline{z}))^\perp = \mathcal{H}$$

if $|y| \neq 0$ by (3), so we just need to show that $\operatorname{Ran}(T - z)$ is closed. Assume $(T - z)f_n \to g$. Note that

$$\|(T - z)f_n - (T - z)f_m\|_{\mathcal{H}} \geq |y| \|f_n - f_m\|_{\mathcal{H}},$$

so $(T - z)f_n$ being Cauchy implies that $\{f_n\}$ is also Cauchy. So $f_n \to f$ for some $f \in \mathcal{H}$, i.e. $T = T^*$ is closed. This then implies that $T - z$ is closed, from which it follows that $f \in D(T - z)$ and $(T - z)f = g$, so $\operatorname{Ran}(T - z)$ is closed if $|y| \neq 0$. So $\ker(T - z) = \{0\}$ and $\operatorname{Ran}(T - z) = \mathcal{H}$ if $|y| \neq 0$. So $T - z$ is invertible, hence $\operatorname{Spec} T \subseteq \mathbb{R}$ and $\|(T - z)^{-1}\|_{\mathcal{L}(\mathcal{H}, \mathcal{H})} \lesssim |\operatorname{Im} z|^{-1}$. $\qquad \square$

9.2 Spectral Theory

Definition 9.3. The *resolvent* of T, denoted $\rho(T) \subseteq \mathbb{C}$ is defined as follows: We have $\lambda \in \rho(T)$ if we can find a bounded linear operator $R(\lambda)$ from $\mathcal{H}$ to $\mathcal{H}$ such that

$$(T - \lambda)R(\lambda) = R(\lambda)(T - \lambda) = I.$$

The *spectrum* of T is $\sigma(T) = \mathbb{C} \setminus \rho(T)$.

Definition 9.4. Let $\mathcal{B}$ be the Borel sets in $\mathbb{R}$. A *spectral measure* E on $\mathbb{R}$ is an orthogonal projection valued measure on $\mathcal{B}$, i.e. a map E such that $E(A)$ is an orthogonal projection for every $A \in \mathcal{B}$, and

1. $E(\varnothing) = 0$ and $E(\mathbb{R}) = I$;

2. for $A, B \in \mathcal{B}$, we have $E(A)E(B) = E(A \cap B)$;

3. for disjoint $A_j \in \mathcal{B}$, we have $E(\bigcup_{j=1}^{\infty} A_j) = \sum_{j=1}^{\infty} E(A_j)$.

Remark. Given a spectral measure E, for $x, y \in \mathcal{H}$, we can define

$$E_{x,y}(A) = \langle E(A)x, y \rangle \quad \text{for } A \in \mathcal{B}.$$

For fixed x, y, $E_{x,y}$ is a complex-valued Borel measure. In particular, $E_{x,x}$ is a positive Borel measure.

Theorem 9.1 (Spectral theorem). *Let $(T, D(T))$ be self-adjoint on $\mathcal{H}$. Then there is a unique spectral measure E such that*

$$\langle Tx, y \rangle = \int \lambda \, dE_{x,y}(\lambda) \quad \text{for all } x \in D(T), \, y \in \mathcal{H}.$$

Remark. We make the following remarks:

1. We have $\operatorname{supp} E_{x,y} \subseteq \sigma(T)$.

2. If f is a Borel measurable function, then we can interpret

$$\langle f(T)x, y \rangle = \int f(\lambda) \, dE_{x,y}(\lambda).$$

In particular, we have a map $f \mapsto f(T)$.

Lecture 10

Feb. 12 — Spectral Theory, Part 2

10.1 Examples for Spectral Theory

Example 10.0.1. Let $\mathcal{H} = \mathbb{R}^n$ with the standard inner product, and let T be a Hermitian matrix. Then T is self-adjoint, and the corresponding spectral measure E is given by

$$E(I) = \sum_{j:\lambda_j \in I} P_{L_j},$$

where $\lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_k$ are the eigenvalues of T without multiplicity and $L_1, \ldots, L_k$ are eigenspaces.

Example 10.0.2. Let T be a self-adjoint operator. Then

$$e^{itA} f = \left(\int e^{it\lambda)} E(d\lambda) \right) f.$$

From this we have

$$\|e^{itA} f\|_{L^2}^2 = \langle \int e^{it\lambda} E(d\lambda) f, \int e^{it\lambda} E(d\lambda) f \rangle = \iint e^{it\lambda} e^{-it\mu} \langle E(d\lambda) E(d\mu) f, f \rangle.$$

Fixing λ and integrating over μ, the only point that survives is $\mu = \lambda$, so

$$\|e^{itA} f\|_{L^2}^2 = \int \langle Ed(\lambda) f, f \rangle = \langle E(\mathbb{R}) f, f \rangle = \|f\|_{L^2}^2.$$

since $E(\mathbb{R}) = I$. Thus if T is self-adjoint, then $\|e^{itT} f\|_{L^2} = \|f\|_{L^2}$, i.e. e^{itT} is unitary. Also,

$$e^{itT} e^{isT} f = e^{i(t+s)T} f \quad \text{and} \quad e^{-itT} e^{itT} = I = e^{itT} e^{-itT}.$$

The above are group properties for e^{itT} as t varies.

Example 10.0.3. Let $\mathcal{H} = L^2(X, \mu)$, where μ is a positive probability measure. Define $T = M_\phi$ to be the multiplication operator by ϕ, i.e. $Tf = \phi f$ for $\phi : X \to \mathbb{R}$. We have

$$D(T) = \{f \in L^2 : \phi f \in L^2\},$$

which is dense in $\mathcal{H}$ since $\mu(|\phi| > M) \to 0$ as $M \to \infty$. So T is densely defined. Then

$$\langle Tf, g \rangle = \int \phi f \overline{g} \, \mu(dx) = \int f \overline{\phi g} \, \mu(dx) = \langle f, Tg \rangle$$

since ϕ is real. So T is symmetric, which implies $D(T) \subseteq D(T^*)$. To get the reverse inclusion, notice that for $g \in D(T^*)$, we have $\langle Tf, g \rangle = \langle f, h \rangle$ for some $h \in \mathcal{H}$, for all $f \in D(T)$. Then

$$\int f \overline{\phi g} \, \mu(dx) \int \phi f \overline{g} \, \mu(dx) = \langle Tf, g \rangle = \langle f, h \rangle = \int f \overline{h} \mu(dx).$$

Since $D(T)$ is dense, we get $\phi g = h \in \mathcal{H} = L^2(X, \mu)$, so $g \in D(T)$. This gives $D(T^*) \subseteq D(T)$, so we see that $D(T^*) = D(T)$ and T is self-adjoint. The spectral theorem then gives the spectral resolution E:

$$E(I)f = \chi_{\{\phi \in I\}} f,$$

where χ denotes an indicator function.

Example 10.0.4. Let $T = -\Delta$ on $L^2(\mathbb{R}^d)$. Clearly $D(T) = H^2(\mathbb{R}^d)$ is dense in $L^2(\mathbb{R}^d)$. Integration by parts shows that $-\Delta$ is symmetric. Now suppose $g \in D(T^*)$. Then

$$\langle -\Delta f, g \rangle = \langle f, h \rangle \quad \text{for all } f \in D(T) \text{ and some } h \in L^2.$$

Since $\langle -\Delta f, g \rangle = \langle f, -\Delta g \rangle = Lf$ (note that $-\Delta g \in \mathcal{S}'$, i.e. in the sense of distributions), we have

$$|Lf| \leq \|f\|_{L^2} \|h\|_{L^2} = C\|f\|_{L^2},$$

where $C = \|h\|_{L^2}$. So by the Hahn-Banach theorem, L can be extended to a continuous functional on L^2 such that $\|L\|_{B(L^2, L^2)} \leq \|h\|_{L^2}$. We can identify $Lf = \langle f, -\Delta g \rangle$, and thus

$$\|\Delta g\|_{L^2} \leq \|h\|_{L^2}.$$

This implies $\Delta g \in L^2$, so by the elliptic theory, $g \in H^2 = D(T)$. This gives $D(T^*) \subseteq D(T)$ and thus $D(T) = D(T^*)$ (since $D(T) \subseteq D(T^*)$ because T is symmetric), so T is self-adjoint. To understand the spectral resolution, we can use the Fourier transform: $\widehat{Tf} = \xi^2 \widehat{f}$. Writing $\mathcal{F}(f) = \widehat{f}$, we have

$$\mathcal{F}T\mathcal{F}^{-1} = M_{\xi^2}.$$

Note that $\mathcal{F}$ is unitary on $L_x^2 \to L_\xi^2$ by Plancherel's theorem. This says that $\mathcal{F}$ diagonalizes Δ. Letting E_T be the spectral resolution for T and E_{ξ^2} be the spectral resolutoin for M_{ξ^2}, we have

$$\mathcal{F}E_T\mathcal{F}^{-1} = E_{\xi^2}.$$

Since $E_\xi^2(I) = \chi_{\{\xi^2 \in I\}}$, we can write

$$E_T(I)f = (\chi_{\{\xi^2 \in I\}} \widehat{f})^\vee.$$

Example 10.0.5. Let $\mathcal{H} = L^2(\mathbb{R}^d)$ and $T = -\Delta/2 + V$, where $V \in L^\infty$ is real. We claim that T is self-adjoint. It is easy to check that T is symmetric, so $D(T) \subseteq D(T^*)$, where $D(T) = H^2(\mathbb{R}^d)$. For the reverse inclusion, take $g \in D(T^*)$, so $\langle Tf, g \rangle = \langle f, h \rangle$ for some $h \in \mathcal{H}$. Then

$$\langle -\Delta f/2, g \rangle = \langle f, h \rangle - \langle Vf, g \rangle,$$

so we have

$$|\langle -\Delta f/2, g \rangle| \leq (\|h\|_{L^2} + \|V\|_{L^\infty} \|g\|_{L^2}) \|f\|_{L^2}.$$

As before, the Hahn-Banach theorem implies that $-\Delta g \in L^2$, and elliptic theory yields $g \in H^2 = D(T)$. Thus $D(T^*) \subseteq D(T)$, so we see that T is self-adjoint.

Lecture 11

Feb. 17 — Spectral Theory, Part 3

11.1 More Spectral Theory

Definition 11.1. Define the following parts of $\mathcal{H}$ (with respect to Lebesgue measure):

$$\mathcal{H}_{\mathrm{ac}} = \{x \in \mathcal{H} : E_{x,x} \text{ is absolutely continuous}\},$$
$$\mathcal{H}_{\mathrm{sc}} = \{x \in \mathcal{H} : E_{x,x} \text{ is singular continuous}\},$$
$$\mathcal{H}_{\mathrm{pp}} = \{x \in \mathcal{H} : E_{x,x} \text{ is pure point}\}.$$

Lemma 11.1. *Let T be self-adjoint and E its spectral resolution. Then $\mathcal{H} = \mathcal{H}_{\mathrm{ac}} \oplus \mathcal{H}_{\mathrm{sc}} \oplus \mathcal{H}_{\mathrm{pp}}$.*

Proof. We first show that (1) $\mathcal{H}_{\mathrm{ac}}, \mathcal{H}_{\mathrm{sc}}, \mathcal{H}_{\mathrm{pp}}$ are closed subspaces, then that (2) they are orthogonal to each other, and finally (3) the decomposition for an arbitrary $f \in \mathcal{H}$.

(1) Take $f, g \in \mathcal{H}_{\mathrm{ac}}$, we first show that $f + g \in \mathcal{H}_{\mathrm{ac}}$. If S is a Borel set such that $|S| = 0$ (Lebesgue measure), then we want to show that $E(S)(f + g) = 0$. Since $f, g \in \mathcal{H}_{\mathrm{ac}}$, we note that

$$E(S)f = E(S)g = 0.$$

Indeed, for $f \in \mathcal{H}_{\mathrm{ac}}$, we have $\langle E(S)f, f \rangle = E_{f,f}(S) = 0$. Then

$$0 = \langle E(S)f, f \rangle = \langle E(S)E(S)f, f \rangle = \langle E(S)f, E(S)f \rangle$$

since $E(S)$ is a projection and also self-adjoint. This shows that $E(S)f = 0$ by the definiteness of the inner product, and similarly, $E(S)g = 0$. To check $E_{f+g,f+g}(S) = 0$, we note that

$$E_{f+g,f+g}(S) = \langle E(S)(f + g), f + g \rangle = \langle E(S)f, f \rangle + \langle E(S)g, f \rangle + \langle E(S)f, g \rangle + \langle E(S)g, g \rangle = 0$$

since $E(S)f = E(S)g = 0$. This implies that $f + g \in \mathcal{H}_{\mathrm{ac}}$, which shows that $\mathcal{H}_{\mathrm{ac}}$ is a subspace. To see that $\mathcal{H}_{\mathrm{ac}}$ is closed, let $f_n \in \mathcal{H}_{\mathrm{ac}}$ with $f_n \to f$ in $\mathcal{H}$. Take any S with $|S| = 0$, so

$$\langle E(S)f, f \rangle = \lim_{n \to \infty} \langle E(S)f_n, f_n \rangle = \lim_{n \to \infty} 0 = 0.$$

Thus $E(S)f = 0$, so $f \in \mathcal{H}_{\mathrm{ac}}$. Thus $\mathcal{H}_{\mathrm{ac}}$ is a closed subspace.

Now let $f, g \in \mathcal{H}_{\mathrm{sc}}$. Let S_f, S_g be the support of $E_{f,f}, E_{g,g}$, respectively. Since $f, g \in \mathcal{H}_{\mathrm{sc}}$, we must have $|S_f| = |S_g| = 0$. We also know $E_{f,f}(S_f^c) = E_{g,g}(S_g^c) = 0$, since S_f^c, S_g^c are outside of the support of $E_{f,f}, E_{g,g}$. Let $S_{f+g} = S_f \cup S_g$, so $|S_{f+g}| = 0$ by the above. Furthermore,

$$E(S_{f+g}^c)(f + g) = E(S_f^c \cap S_g^c)(f + g) = E(S_g^c)E(S_f^c)f + E(S_f^c)E(S_g^c)g = 0$$

This implies that $\mathcal{H}_{\text{sc}}$ is a subspace. Now take $f_n \in \mathcal{H}_{\text{sc}}$ with $f_n \to f$ in $\mathcal{H}$. Similarly, let S_n be the support of the E_{f_n,f_n}. Let $S_f = \bigcup_{n=1}^{\infty} S_{f_n}$, so $|S_f| = 0$ by countable subadditivity. Then

$$E(S_f^c)f_n = \left(\prod_j \neq n E(S_{f_j}^c) \right) \circ E(S_{f_n}^c)f_n = 0,$$

and letting $n \to \infty$ implies that $E(S_f^c)f = 0$. Since the support of $E_{f,f}$ is of measure 0 in the Lebesgue sense, $f \in \mathcal{H}_{\text{sc}}$. Thus we see that $\mathcal{H}_{\text{sc}}$ is a closed subspace.

One can verify that $\mathcal{H}_{\text{pp}}$ is a closed subspace in a similar manner, which completes the proof for (1).

(2) We claim that $\mathcal{H}_{\text{ac}}$ is orthogonal to $\mathcal{H}_{\text{sc}}$ and $\mathcal{H}_{\text{pp}}$. Take $f \in \mathcal{H}_{\text{ac}}$ and $g \in \mathcal{H}_{\text{sc}} \cup \mathcal{H}_{\text{pp}}$. Let S_g be the support of $E_{g,g}$, so $|S_g| = 0$. Note that $g = E(S_g)g$. Then we can write

$$\langle f, g \rangle = \langle f, E(S_g)g \rangle = \langle E(S_g)f, g \rangle = 0$$

since f is absolutely continuous with respect to Lebesgue measure. Thus $f \perp g$.

A similar argument shows that $\mathcal{H}_{\text{sc}} \perp \mathcal{H}_{\text{pp}}$, so which proves (2).

(3) Given $f \in \mathcal{H}$, the measure $E_{f,f}$ can be decomposed (with respect to Lebesgue measure) into an absolutely continuous part E_1, a singular continuous part E_2, and a pure point part E_3. Denote the support of E_1, E_2, E_3 by S_1, S_2, S_3. Thus we can write

$$f = E(S_1)f + E(S_2)f + E(S_3)f.$$

We have $E(S_1)f \in \mathcal{H}_{\text{ac}}$, $E(S_2)f \in \mathcal{H}_{\text{sc}}$, and $E(S_3)f \in \mathcal{H}_{\text{pp}}$, so we get $\mathcal{H} = \mathcal{H}_{\text{ac}} \oplus \mathcal{H}_{\text{sc}} \oplus \mathcal{H}_{\text{pp}}$. $\qquad\square$

Definition 11.2. Define $E_{\text{ac}} = E \circ P_{\text{ac}}$, where P_{ac} is the projection onto $\mathcal{H}_{\text{ac}}$.

Lemma 11.2. *Let T be a self-adjoint operator and E be its spectral resolution. Then for a.e. $\lambda \in \mathbb{R}$,*

$$\langle E_{\text{ac}}(d\lambda)f, g \rangle = \langle \frac{1}{2\pi i}(R(\lambda + i0) - R(\lambda - i0))f, g \rangle \, d\lambda,$$

where $R(\lambda \pm i0) = \lim_{\epsilon \to 0^+} R(\lambda \pm i\epsilon)$ and $R(\lambda \pm i\epsilon) = (T - (\lambda \pm i\epsilon))^{-1}$.

Proof. By spectral theory, we can write

$$\langle \frac{1}{2\pi i}((T - (x + i\epsilon))^{-1} - (T - (x - i\epsilon))^{-1})f, g \rangle$$

$$= \frac{1}{2\pi i} \left(\frac{1}{\mu - (\lambda + i\epsilon)} - \frac{1}{\mu - (\lambda - i\epsilon)} \right) \langle E(d\mu)f, g \rangle = \int \frac{1}{\pi} \frac{\epsilon}{(\mu - \lambda)^2 + \epsilon^2} \langle E(d\mu)f, g \rangle.$$

Note that this is the Poisson kernel in the upper half-plane. Letting $\epsilon \to 0^+$, we have

$$\int \frac{1}{\pi} \frac{\epsilon}{(\mu - \lambda)^2 + \epsilon^2} \langle E(d\mu)f, g \rangle \to \frac{\langle E_{\text{ac}}(d\lambda)f, g \rangle}{d\lambda}$$

for a.e. λ (in terms of Lebesgue measure) since the Poisson kernel is an approximate identity. $\qquad\square$

Remark. The above lemma says that the spectral density can be written as the jump of the resolvent.

11.2   Computing Resolvents

Remark. What can we do with resolvents? We are interested in $-\Delta + V$. Take $V = 0$, then

$$R(\lambda + i\epsilon) = (-\Delta - (\lambda + i\epsilon))^{-1}.$$

Let $d = 3$, then we have

$$((-\Delta - (\lambda + i\epsilon))^{-1} f)^\wedge = \frac{\widehat{f}(\xi)}{\xi^2 - (\lambda + i\epsilon)}.$$

Applying Fourier inversion, we get

$$((-\Delta - (\lambda + i\epsilon))^{-1} f)(x) = \frac{1}{(2\pi)^3} \int \frac{e^{ix\xi} \widehat{f}(\xi)}{\xi^2 - (\lambda + i\epsilon)} \, d\xi.$$

Note that we can write

$$((-\Delta - (\lambda + i\epsilon))^{-1} f)(x) = \int K(x - y) f(x) \, dy,$$

where the kernel K satisfies

$$\widehat{K}(\xi) = \frac{1}{\xi^2 - (\lambda + i\epsilon)}.$$

By the inversion formula, this means that

$$K = \frac{1}{(2\pi)^3} \int \frac{e^{ix\xi}}{\xi^2 - (\lambda + i\epsilon)} \, d\xi.$$

Using polar coordinates, set $\xi = r\omega$, and we obtain

$$K = \int_0^\infty \int_{\mathbb{S}^2} e^{irx\cdot\omega} \, d\sigma_{\mathbb{S}^2}(\omega) \frac{r^2}{r^2 - (\lambda + i\epsilon)} \, dr. \qquad (*)$$

We can first compute that

$$\int_{\mathbb{S}^2} e^{ia\omega\cdot\vec{e}_3} \, d\sigma_{\mathbb{S}^2}(\omega) = 2\pi \int_0^\pi e^{ia\cos\theta} \sin\theta \, d\theta = 2\pi \int_{-1}^1 e^{iau} \, du = 4\pi \frac{\sin(au)}{a}.$$

Then we can calculate the inner integral in $(*)$ by symmetry (Δ is rotationally invariant),:

$$\int_{\mathbb{S}^2} e^{irx\cdot\omega} \, d\sigma_{\mathbb{S}^2}(\omega) = 4\pi \frac{\sin(r|x|)}{r|x|}.$$

Substituting this into $(*)$, we get

$$K = \frac{1}{2\pi^2} \int_0^\infty \frac{\sin(r|x|)}{r|x|} \frac{r^2}{r^2 - (\lambda + i\epsilon)} \, dr = \frac{1}{2\pi^2 |x|} \int_0^\infty \frac{\sin(r|x|)}{r^2 - (\lambda + i\epsilon)} r \, dr$$

$$= \frac{1}{4\pi^2 |x|} \int_{-\infty}^\infty \frac{\sin(r|x|)}{r^2 - (\lambda + i\epsilon)} r \, dr = \frac{1}{16\pi^2 |x|} \int_{-\infty}^\infty (e^{i|x|r} - e^{-ir|x|}) \left(\frac{1}{r - \sqrt{\lambda + i\epsilon}} - \frac{1}{r + \sqrt{\lambda + i\epsilon}} \right) dr.$$

By some complex analysis (residue computations), we get $K = e^{i|x|\sqrt{\lambda + i\epsilon}}/4\pi|x|$, so that

$$R(\lambda + i0) = \lim_{\epsilon \to 0^+} R(\lambda + i\epsilon) = \frac{1}{4\pi|x|} e^{i|x|\sqrt{\lambda}}, \quad -\infty < \lambda < \infty,$$

where we take the principal branch of the square root.

Lecture 12

Feb. 19 — Dispersive Decay with Potential

12.1 More on Computing Resolvents

Example 12.0.1. We will compute the resolvent for $-\partial_x^2$. For $\epsilon > 0$, we would like to study

$$R(\lambda \pm i\epsilon) = (-\partial_x^2 - (\lambda \pm i\epsilon))^{-1}.$$

It is reduced to compute the Green's function in 1 dimension: $G_{\lambda+i\epsilon}(x, y)$ such that

$$(-\partial_x^2 - (\lambda + i\epsilon))G_{\lambda+i\epsilon}(x, y) = \delta(x - y)$$

and is normalized by $G_{\lambda+i\epsilon}(-\infty, y) = G_{\lambda+i\epsilon}(\infty, y) = 0$. Note that the function

$$g_1 = e^{i\sqrt{\lambda+i\epsilon}x}$$

solves the ODE $(-\partial_x^2 - (\lambda + i\epsilon))g_1 = 0$ and satisfies $g_1(x) \to 0$ as $x \to \infty$. The function

$$g_2 = e^{-i\sqrt{\lambda+i\epsilon}x}$$

also solves $(-\partial_x^2 - (\lambda + i\epsilon))g_2 = 0$ but satisfies $g_2(x) \to 0$ as $x \to -\infty$. If $x < y$, then by the uniqueness of the ODE solution we should expect that $G_{\lambda+i\epsilon}$ is a multiple of g_2. Similarly, if $x > y$ we should expect that $G_{\lambda+i\epsilon}$ is a multiple of g_1. Stitching the solutions together, we find that

$$G_{\lambda+i\epsilon}(x, y) = \frac{1}{W[g_1, g_2]} \begin{cases} g_2(x)g_1(y) & -\infty < x < y, \\ g_1(x)g_2(y) & y < x < \infty, \end{cases}$$

where $W[g_1, g_2] = g_1 g_2' - g_1' g_2 = -2i\sqrt{\lambda + i\epsilon}$ is the Wronskian. Passing $\epsilon \to 0$,

$$R(\lambda + i0) = \lim_{\epsilon \to 0^+} G_{\lambda+i\epsilon}(x, y) = -\frac{e^{i\sqrt{\lambda}|x-y|}}{2i\sqrt{\lambda}}.$$

We can also note that

$$R(\lambda - i0) = \overline{R(\lambda + i0)} = \frac{e^{-i\sqrt{\lambda}|x-y|}}{2i\sqrt{\lambda}}.$$

Exercise 12.1. By spectral theory, we know that we can write

$$e^{t\partial_x^2 t}f = \frac{1}{2\pi i} \int_0^\infty e^{i\lambda t}[R(\lambda + i0) - R(\lambda - i0)]f \, d\lambda.$$

We have an explicit formula for $R(\lambda \pm i0)$ from the above computation, e.g.

$$R(\lambda + i0)f = -\int_{\mathbb{R}} \frac{e^{i\sqrt{\lambda}|x-y|}}{2i\sqrt{\lambda}} f(y)\, dy.$$

Check that this is the same formula for $e^{i\partial_x^2 t}f$ that we obtained via Fourier transforms.

Remark. The Fourier transform only works well for standard differential operators and not for perturbed versions such as $-\partial_x^2 + V$. Spectral theory will allow us to better understand such operators.

12.2   Dispersive Decay with Potential

Remark. Our next goal is to show the dispersive decay for $e^{iHt}f$, where $H = -\Delta + V$, in $d = 1, 3$. In particular, for V sufficiently nice and $P_c = P_{ac}$, we will show that

$$\|e^{iHt}P_c f\|_{L^\infty} \lesssim t^{-d/2}\|f\|_{L^1}, \quad d = 1, 3.$$

If V is nice, then $\mathcal{H}_{sc} = \varnothing$, so $\mathcal{H} = \mathcal{H}_{ac} \oplus \mathcal{H}_{pp}$ and we may simply write $P_c = P_{ac}$.

Theorem 12.1. *Let $d = 1$ and $H = -\partial_x^2 + V$, where V is sufficiently nice (e.g. enough decay). Then*

$$\|e^{iHt}P_c f\|_{L^\infty} \lesssim t^{-1/2}\|f\|_{L^1}.$$

Remark. Why do we need P_c? This is because if $f \in \mathrm{Ran}(P_{pp})$, then $Hf = \lambda f$ for some $\lambda \in \mathbb{R}$ (since H is self-adjoint). Then $e^{iHt}f = e^{i\lambda t}f$, which is oscillatory in t and does not decay.

Lemma 12.1 (High energy part). *Let $\chi \in C^\infty(\mathbb{R})$ such that $\chi(\lambda) \equiv 1$ for $\lambda \geq 2\lambda_0$ and $\chi(\lambda) \equiv 0$ for $\lambda \leq \lambda_0$ for some large but fixed λ_0. Then we have*

$$\|e^{iHt}\chi(H)f\|_{L^\infty} \lesssim t^{-1/2}\|f\|_{L^1}.$$

Proof. This proof is due to Goldberg–Schlag (2004), we will give an alternative (more direct but less general) proof later on. Note that $\sigma(-\partial_x^2) = [0, \infty)$, so $\langle -\partial_x^2 f, f \rangle \geq 0$. So one can always invert $-\partial_x^2 - \lambda$ for $\lambda < 0$. Then the absolutely continuous spectrum of $-\partial_x^2 + V$ will also be $[0, \infty)$ by Weyl's theorem provided that V decays sufficiently fast. Then by spectral theory, one can write

$$\langle e^{iHt}\chi(H)P_c f, g \rangle = \int_0^\infty e^{i\lambda t}\chi(\lambda)\langle (R(\lambda + i0) - R(\lambda - i0))f, g \rangle\, d\lambda.$$

The resolvent in this case is

$$R(\lambda \pm i0) = \lim_{\epsilon \to 0^+}(-\partial_x^2 + V - (\lambda \pm i\epsilon))^{-1} = \lim_{\epsilon \to 0^+}(H_0 + V - (\lambda \pm i\epsilon))^{-1}$$

where $H_0 = -\partial_x^2$. Then one can write

$$R(\lambda \pm i\epsilon) = (H_0 + V - (\lambda \pm i\epsilon))^{-1} = R_0(\lambda \pm i\epsilon) - R_0(\lambda \pm i\epsilon)VR(\lambda \pm i\epsilon).$$

The above is the *second resolvent identity*, which follows from

$$(H - (\lambda \pm i\epsilon))R(\lambda \pm i\epsilon) = I$$

and
$$-(H - (\lambda \pm i\epsilon))R_0(\lambda \pm i\epsilon) = (H_0 + V - (\lambda \pm i\epsilon))R_0(\lambda \pm i\epsilon) = VR_0(\lambda \pm i\epsilon) + I,$$

which gives
$$-(H - (\lambda \pm i\epsilon))(R(\lambda \pm i\epsilon)VR_0(\lambda \pm i\epsilon)) = VR_0(\lambda \pm i\epsilon).$$

Adding the above equations gives the desired identity. Thus we can formally write

$$R(\lambda \pm i\epsilon) = R_0(\lambda \pm i\epsilon) - R_0(\lambda \pm i\epsilon)VR(\lambda \pm i\epsilon) + \cdots = \sum_{n=0}^{\infty} R_0(\lambda \pm i\epsilon)(-VR_0(\lambda \pm i\epsilon))^n,$$

which is known as the *Born series*.[1] Now we claim that for $\lambda > \lambda_0$ with λ_0 large enough,

$$\langle R(\lambda + i0)f, g \rangle = \sum_{n=0}^{\infty} \langle R_0(\lambda + i0)(-VR_0(\lambda + i0))^n f, g \rangle$$

for Schwartz functions $f, g \in \mathcal{S}$. To see this, we can write

$$\langle R_0(\lambda + i\epsilon)f, g \rangle = -\iint \frac{1}{2i\sqrt{\lambda + i\epsilon}} e^{i\sqrt{\lambda + i\epsilon}|x-y|} f(y)\, dy\, \overline{g(x)}\, dx.$$

Thus we have the bound
$$|\langle R_0(\lambda + i\epsilon)f, g \rangle| \leq \frac{1}{2\sqrt{\lambda}} \|f\|_{L^1} \|g\|_{L^1}.$$

In general, we can estimate

$$|\langle R_0(\lambda + i\epsilon)(VR_0(\lambda + i\epsilon))^n f, g \rangle|$$
$$\leq \int \cdots \int \frac{1}{|2\sqrt{\lambda + \epsilon}|^{n+1}} |V(x_1) \ldots V(x_n)||f(x_0)||g(x_{n+1})|\, dx_0 \ldots dx_{n+1}$$
$$\leq \frac{1}{(2\sqrt{\lambda + i\epsilon})^{n+1}} \|V\|_{L^1}^n \|f\|_{L^1} \|g\|_{L^1}.$$

Now take λ_0 such that $2\sqrt{\lambda_0} > \|V\|_{L^1}$, so that the series

$$\sum_{n=0}^{\infty} \langle R_0(\lambda + i0)(-VR_0(\lambda + i0))^n f, g \rangle$$

converges uniformly in λ. We will finish the proof next time. $\square$

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[1] Formally, one can see this as the *Neumann series* for $(H - (\lambda \pm i\epsilon))^{-1} = (H_0 - (\lambda \pm i\epsilon))^{-1}(1 + V/(H_0 - (\lambda + i\epsilon)))^{-1}$ and apply the geometric series formula.

Lecture 13

Feb. 24 — Dispersive Decay with Potential, Part 2

13.1 High Energy Estimates, Continued

Proposition 13.1. *We have the estimate*

$$|\langle e^{iHt}\chi(H)P_{\mathrm{ac}}f, g\rangle| \lesssim t^{-1/2}\|f\|_{L^1}\|g\|_{L^1}.$$

Proof. Using the Born series, we have

$$|\langle e^{iHt}\chi(H)P_{\mathrm{ac}}f, g\rangle|$$

$$\leq \sum_{n=0}^{\infty}\left|\frac{(-1)^n}{2\pi i}\int_0^{\infty} e^{it\lambda}\chi(\lambda)\left(\langle R_0(\lambda+i0)(VR_0(\lambda+i0))^n f, g\rangle - \langle R_0(\lambda-i0)(VR_0(\lambda-i0))^n f, g\rangle\right)d\lambda\right|.$$

The general term in the above series is (the minus term is similar)

$$\int_0^{\infty} e^{it\lambda}\chi(\lambda)\langle R_0(\lambda+i0)(VR_0(\lambda+i0))^n f, g\rangle\, d\lambda.$$

Changing variables using $\lambda = \eta^2$, we have

$$\int_0^{\infty} e^{it\eta^2}\chi(\eta^2)\cdot 2\eta\langle R_0(\eta^2+i0)(VR_0(\eta^2+i0))^n f, g\rangle\, d\eta.$$

Using the calculation that $R_0(\lambda\pm i0) = \pm i e^{\pm i|x|\sqrt{\lambda}}/2\sqrt{\lambda}$, we have $R_0(\eta^2+i0) = ie^{i|x|\eta}/2\eta$, and we get

$$\iint f(x_0)g(x_{n+1})\int\cdots\int V(x_1)\dots V(x_n)\int_0^{\infty} e^{it\eta^2}2\eta\cdot\chi(\eta^2)\frac{e^{i\eta\sum_{j=1}^{n+1}|x_j-x_{j-1}|}}{(-2\eta i)^{n+1}}\, d\eta\, dx_1\dots dx_n\, dx_0 dx_{n+1}.$$

Note the above integral by $(*)$, and by Minkowski's inequality we have

$$|(*)|$$

$$\leq \int\cdots\int |f(x_0)||g(x_{n+1})|V(x_1)\dots V(x_n)\sup_{x_0,\dots,x_{n+1}}\left|\int_0^{\infty} e^{it\eta^2}2\eta\cdot\chi(\eta^2)\frac{e^{i\eta\sum_{j=1}^{n+1}|x_j-x_{j-1}|}}{(-2\eta i)^{n+1}}\, d\eta\right|dx_0\dots dx_{n+1}.$$

Setting $a = \sum_{j=1}^{n+1}|x_j - x_{j-1}|$, the inner integral satisfies

$$\sup_{x_0,\dots,x_{n+1}}\left|\int_0^{\infty} e^{it\eta^2}2\eta\cdot\chi(\eta^2)\frac{e^{i\eta\sum_{j=1}^{n+1}|x_j-x_{j-1}|}}{(-2\eta i)^{n+1}}\, d\eta\right| = \sup_a\left|\int_0^{\infty} e^{it\eta^2}2\eta\cdot\chi(\eta^2)\frac{e^{i\eta a}}{(-2\eta i)^{n+1}}\, d\eta\right|.$$

By a suitable change of variables, it suffices to study

$$\sup_a \left| \int_{-\infty}^{\infty} e^{it\eta^2} 2\eta \cdot \chi(\eta^2) \frac{e^{i\eta a}}{(-2\eta i)^{n+1}} \, d\eta \right| = \sup_a \left| \int_{-\infty}^{\infty} e^{it\eta^2 + i\eta a} \widehat{\mu}_n(\eta) \, d\eta \right|,$$

where we have

$$\widehat{\mu}_n(\eta) = \frac{2\eta \cdot \chi(\eta^2)}{(-2\eta i)^{n+1}} = \|e^{i\partial_x^2 t} \mu_n\|_{L^\infty} \leq t^{-1/2} \|\mu_n\|_{L^1}.$$

The key idea is to reduce the computation to the 1-D free Schrödinger equation. Writing

$$\mu_n(x) = \int_{-\infty}^{\infty} \frac{\chi(\lambda^2)}{\lambda^n} e^{-i\lambda x} \, d\lambda,$$

we want to estimate $\|\mu_n\|_{L^1}$. For $n = 0$, we have

$$\mu_0(x) = \int_{-\infty}^{\infty} \chi(\lambda^2) e^{-i\lambda x} \, d\lambda = \int_{-\infty}^{\infty} (1 + (1 - \chi(\lambda^2))) e^{-i\lambda x} \, d\lambda = \delta_0 + \int_{-\infty}^{\infty} (1 - \chi(\lambda))^2 e^{-i\lambda x} \, d\lambda.$$

The latter integral is a Schwartz function since $1 - \chi(\lambda)$ is compactly supported. So $\|\mu_0\|_{L^1} < \infty$. For general n, we would like to estimate $\|x^2 \mu_n(x)\|_{L^\infty}$:

$$\|x^2 \mu_n(x)\|_{L^\infty} = \|(\widehat{\mu}_n''(x))^\vee\|_{L^\infty} \leq \|\widehat{\mu}_n''\|_{L^1} = \left\| \left(\frac{\chi(\lambda^2)}{\lambda^n} \right)'' \right\| \lesssim \lambda_0^{-n/2},$$

where the second inequality is by Young's inequality and the last inequality is because

$$\left(\frac{\chi(\lambda^2)}{\lambda^n} \right)'' \lesssim \left| \frac{\chi'(\lambda^2)}{\lambda^{n+2}} \right| + \left| \frac{\lambda \chi'(\lambda^2)}{\lambda^{n+1}} \right| + \left| \frac{\lambda^2 \chi''(\lambda^2)}{\lambda^n} \right|$$

and the observation that χ', χ'' are compactly supported functions. Thus we have

$$|\mu_n(x)| \lesssim (\lambda_0)^{-n/2} |x|^{-2}.$$

This gives us decay as $x \to \infty$, but we also need to estimate $\|\mu_n\|_{L^\infty}$: For $n \geq 2$,

$$\|\mu_n\|_{L^\infty} \lesssim \|\widehat{\mu}_n\|_{L^1} = \left\| \frac{\chi(\lambda^2)}{\lambda^n} \right\| \lesssim (\lambda_0)^{-n/2}$$

since $\widehat{\mu}_n$ is integrable for $n \geq 2$. When $n = 1$, we have

$$\|\mu_1(x)\|_{L^\infty} = \left\| \left(\frac{\chi(\lambda^2)}{\lambda} \right)^\vee \right\|_{L^\infty} = \|(\chi(\lambda^2))^\vee * (1/\lambda)^\vee\|_{L^\infty} = \|\chi(\lambda^2)\|_{L^1} \|(1/\lambda)^\vee\|_{L^\infty} < \infty$$

since $\|\chi(\lambda^2)\|_{L^1}$ is finite and $(1/\lambda)^\vee = -i \operatorname{sign}(x)$, so $\|(1/\lambda)^\vee\|_{L^\infty} \leq 1$. Thus for $n \geq 1$,

$$\|\mu_n\|_{L^\infty} \lesssim (\lambda_0)^{-n/2} \quad \text{and} \quad \|\mu_n(x)\| \lesssim (\lambda_0)^{-n/2} |x|^{-2},$$

which gives $\|\mu_n\|_{L^1} \lesssim (\lambda_0)^{-n/2}$. When $n = 0$, we already know $\|\mu_0\|_{L^1} < \infty$. This gives

$$\sup_a \left| \int_0^{\infty} e^{it\eta^2} 2\eta \cdot \chi(\eta^2) \frac{e^{i\eta a}}{(-2\eta i)^{n+1}} \, d\eta \right| \lesssim |t|^{-1/2} (\lambda_0)^{-n/2},$$

and so we have

$$(*) \lesssim \|f\|_{L^1} \|g\|_{L^1} \|V\|_{L^1}^n (\lambda_0)^{-n/2} |t|^{-1/2}.$$

As long as $\lambda_0^{-1/2} \|V\|_{L^1} < 1$, we can sum the Born series and get

$$\langle e^{iHt} \chi(H) P_{\mathrm{ac}} f, g \rangle \leq |t|^{-1/2} \|f\|_{L^1} \|g\|_{L^1} \sum_{n=0}^{\infty} (\lambda_0^{-1/2} \|V\|_{L^1})^n \lesssim |t|^{-1/2} \|f\|_{L^1} \|g\|_{L^1},$$

which is the desired estimate. $\qquad \square$

Remark. The takeaway from this proof is that for the high frequency part, we use a Born series, the free resolvent, and explicit computations.

13.2 Low Energy Estimates

Remark. In this setting, the influence of the potential becomes more serious.

Lemma 13.1 (Low energy). *Let V be "nice" and χ a cutoff function near 0. Then*

$$\|e^{iHt} \chi(H) P_{\mathrm{ac}} f\|_{L^\infty} \leq |t|^{-1/2} \|f\|_{L^1}.$$

Proof. We use spectral theory. Write

$$e^{iHt} \chi(H) P_{\mathrm{ac}} f = \frac{1}{2\pi i} \int_0^\infty \chi(\lambda) e^{-it\lambda} [R(\lambda + i0) - R(\lambda - i0)] f \, d\lambda.$$

We will use the convention (note that $(\eta + i\epsilon)^2 = \eta^2 - \epsilon^2 + 2i\eta\epsilon$)

$$R(\eta^2 + i0) = \lim_{\epsilon \to 0^+} R((\eta + i\epsilon)^2) = \lim_{\epsilon \to 0^+} R(\eta^2 + i\,\mathrm{sign}(\eta)\epsilon).$$

Then we can write

$$e^{iHt} \chi(H) P_{\mathrm{ac}} f = \frac{1}{\pi i} \int_{-\infty}^\infty \eta \cdot \chi(\eta^2) e^{it\eta^2} R(\eta^2 + i0) f \, d\eta.$$

Using a Green's function, we can write

$$R(\lambda^2 + i0)(x, y) = \frac{f_+(\lambda, y) f_-(\lambda, x)}{W[f_+(\lambda, \cdot), f_-(\lambda, \cdot)]} \mathbb{1}_{\{x < y\}} + \frac{f_+(\lambda, x) f_-(\lambda, y)}{W[f_+(\lambda, \cdot), f_-(\lambda, \cdot)]} \mathbb{1}_{\{y < x\}},$$

where $f_\pm$ are the Jost functions solving

$$\begin{cases} -f_\pm'' + V f_\pm = \lambda^2 f_\pm, \\ |f_+(\lambda, x) - e^{i\lambda x}| \xrightarrow[x \to \infty]{} 0, \\ |f_-(\lambda, x) - e^{-i\lambda x}| \xrightarrow[x \to \infty]{} 0. \end{cases}$$

The conclusion from this is that

$$\langle e^{iHt} \chi(H) P_{\mathrm{ac}} f, g \rangle = \frac{1}{\pi i} \int_{-\infty}^\infty \int e^{it\lambda^2} \lambda \cdot \chi(\lambda^2) \frac{f_+(\lambda, y) f_-(\lambda, x)}{W(\lambda)} \, d\lambda \, f(x) \overline{g(y)} \mathbb{1}_{\{x < y\}} \, dx \, dy$$

$$+ \frac{1}{\pi i} \int_{-\infty}^\infty \int e^{it\lambda^2} \lambda \cdot \chi(\lambda^2) \frac{f_+(\lambda, x) f_-(\lambda, y)}{W(\lambda)} \, d\lambda \, f(x) \overline{g(y)} \mathbb{1}_{\{y < x\}} \, dx \, dy.$$

We will finish the proof next time. $\qquad \square$

Lecture 14

Feb. 26 — Dispersive Decay with Potential, Part 3

14.1   Low Energy Estimates, Continued

Proof of Lemma 13.1, continued. Our goal is to understand $f_\pm$. Define $m_+(\lambda, x) = e^{i\lambda x} f_+(\lambda)$, so that

$$m_+(\lambda, x) \to 1 \quad \text{as } x \to \infty$$

"Volterra iteration" gives more precise estimates, but we will go with a rougher approach: m_+ satisfies

$$\partial_x^2 m_+(\lambda, x) + 2i\lambda \partial_x m_+(\lambda, x) + V(x) m_+(\lambda, x) = 0.$$

Then we have the *Volterra equation*

$$m_+(\lambda, x) = 1 + \int_x^\infty D_\lambda(x - y) V(y) m_+(\lambda, y) \, dy, \quad D_\lambda = \int_0^x e^{2i\lambda z} \, dz = \frac{e^{2i\lambda x} - 1}{2i\lambda}.$$

Denote $\dot{m}_+(\lambda, x) = \partial_\lambda m_+(\lambda, x)$ and $\ddot{m}_+(\lambda, x) = \partial_\lambda^2 m_+(\lambda, x)$, which satisfy

$$\dot{m}_+(\lambda, x) = \int_x^\infty D_\lambda(x - y) V(y) \dot{m}_+(\lambda, y) \, dy + \int_x^\infty \dot{D}_\lambda(x - y) V(y) m_+(\lambda, y) \, dy$$

and a similar integral equation for $\ddot{m}_+$. We want to show the existence of m_+, and we are interested in the behavior of m_+ as $x \to \infty$. We will solve the equation on $[x_0, \infty)$ for x_0 large enough. Set

$$z_+(\lambda, x) = \langle \lambda \rangle \frac{m_+(k, x) - 1}{W'_+(x)}, \quad W'_+(x) = \int_x^\infty \langle y \rangle |V(y)| \, dy.$$

where $\langle \lambda \rangle = \sqrt{1 + \lambda^2}$ is the *Japanese bracket*. Note that $W'_+(x) \to 0$ with the same rate, and if

$$\int \langle y \rangle^n |V(y)| \, dy < \infty,$$

then $|W'_+(x)| \leq \langle x \rangle^{1-n}$. From the equation of m_+, we can see that

$$(I - L) z_+(k, x) = z_+(k, x) - L z_+ = \frac{\langle \lambda \rangle}{W'_+(x)} \int_x^\infty D_\lambda(y - x) V(y) \, dy,$$

where $L z_+$ is given by

$$L z_+ = \frac{1}{W'_+(x)} \int_x^\infty D_\lambda(y - x) V(y) W'_+(y) z_+(y) \, dy.$$

Our goal is to show that $(I - L)$ is invertible on $L^\infty([x_0, \infty))$. Note that we have $|D_\lambda(z)| \lesssim |z|/|\lambda|$ since $|e^{ix} - 1| \leq |x|$, and also $|D_\lambda(z)| \leq |z|$. Then we can estimate

$$\left\| \langle \lambda \rangle W'_+ \int_x^\infty D_\lambda(y - x) V(y) \, dy \right\|_{L^\infty([x_0,\infty))} \lesssim \left\| \langle \lambda \rangle W'_+ \int_x^\infty \frac{|y - x|}{|\lambda|} V(y) \, dy \right\|_{L^\infty([x_0,\infty))} < \infty$$

So if $(I - L)z_+ = G$, then from the above computation $\|G\|_{L^\infty([x_0,\infty))} < \infty$. We also have

$$\|L z_+\|_{L^\infty([x_0,\infty))} \lesssim \left\| \frac{1}{W'_+(x)} \int_x^\infty |y - x| V(y) W'_+(y) \|z_+\|_{L^\infty} \, dy \right\|_{L^\infty([x_0,\infty))}$$

$$\lesssim W'_+(x_0) \|z_+\|_{L^\infty([x_0,\infty))} \left\| \frac{1}{W'_+(x)} \int_x^\infty |y - x| |V(y)| \, dy \right\|_{L^\infty([x_0,\infty))}$$

$$\lesssim W'_+(x_0) \|z_+\|_{L^\infty([x_0,\infty))}.$$

As $|x_0| \to \infty$, we have $\|L z_+\|_{L^\infty([x_0,\infty))} \ll \|z_+\|_{L^\infty([x_0,\infty))}$, so $(I - L)$ is invertible on $L^\infty([x_0, \infty))$. Thus z_+ exists in $L^\infty([x_0, \infty))$, hence m_+ also exists in $L^\infty([x_0, \infty))$.

We still need to work on $(-\infty, x_0)$. For $-1 \leq x \leq x_0$, we have

$$|z_+(\lambda, x)| \lesssim 1 + \int_x^{x_0} \langle y \rangle |V(y)| |z_+(\lambda, y)| \, dy,$$

so by Gronwall's inequality, $|z_+(\lambda, x)| \lesssim 1$. For $x \leq 0$, we can notice that

$$\frac{|z_+(\lambda, x)|}{\langle x \rangle} \lesssim 1 + \frac{1}{\langle x \rangle} \int_x^0 \langle x - y \rangle |V(y)| \frac{|z_+(\lambda, y)|}{\langle y \rangle} \, dy \lesssim 1 + \int_x^0 \langle y \rangle |V(y)| \frac{|z_+(\lambda, y)|}{\langle y \rangle} \, dy$$

Applying Gronwall's inequality again, we obtain $|z_+(\lambda, x)/\langle x \rangle| \lesssim 1$.[1] So we know the existence of f_+ and m_+, and a similar argument shows the existence of f_- and m_-. We can also obtain estimates for $\dot{m}_\pm$ and $\ddot{m}_\pm$ in a similar fashion. We continue the proof from here next time. $\square$

Remark. Inserting the formula for m_+ again in the Volterra equation yields

$$m_+(\lambda, x) = 1 + \int_x^\infty D_\lambda(x - y) V(y) m_+(\lambda, y) \, dy$$

$$= 1 + \int_x^\infty D_\lambda(x - y) V(y) \, dy + \int_x^\infty D_\lambda(x - y) V(y) \int_y^\infty D_\lambda(y - z) V(z) m_+(\lambda, z) \, dz \, dy$$

$$= \ldots.$$

Iterating this process (Volterra iteration) and bounding each term not involving m_+ gives more precise estimates (argue that one ends up with a summable series and get estimates from there).

---

[1] Note that one can also apply Gronwall's inequality for $x > 0$, but the resulting estimate $|z_+(\lambda, x)| \lesssim \langle x \rangle$ does not give precise asymptotic information for z_+ as $x \to \infty$.

Lecture 15

Mar. 3 — Dispersive Decay with Potential, Part 4

15.1 Low Energy Estimates, Continued

Lemma 15.1. *Suppose $W(0) \neq 0$. Then we have*

$$\sup_{x < y} \left| \int_{-\infty}^{\infty} e^{it\lambda^2} \frac{\lambda \chi(\lambda^2)}{W(\lambda)} f_+(\lambda, y) f_-(\lambda, x) \, d\lambda \right| \lesssim |t|^{-1/2}.$$

Proof. We first consider the case $x < 0 < y$. Then $f_+(\lambda, y) \to e^{iy\lambda}$ as $y \to \infty$ and $f_-(\lambda, x) \to e^{-ix\lambda}$ as $x \to -\infty$. So we can write

$$\left| \int_{-\infty}^{\infty} e^{it\lambda^2} e^{i\lambda(y-x)} \frac{\lambda \chi(x^2)}{W(\lambda)} m_+(\lambda, y) m_-(\lambda, x) \, d\lambda \right| = \left| e^{i\partial_x^2 t} \left(\frac{\lambda \chi(\lambda^2)}{W(\lambda)} m_+(\lambda, y) m_-(\lambda, x) \right)^{\vee} \right|$$

$$\lesssim |t|^{-1/2} \left\| \left(\frac{\lambda \chi(\lambda^2)}{W(\lambda)} m_+(\lambda, y) m_-(\lambda, x) \right)^{\vee} \right\|_{L^1}.$$

Let τ be the dual variable of λ, and write the inner function as $G(x, y; \tau)$, where x, y are fixed. Then we would like to bound $\|G(x, y; \tau)\|_{L^1_\tau}$, for which it suffices to show $|G(x, y; \tau)| \lesssim \langle \tau \rangle^{-2}$. By Fourier duality, it suffices to bound the derivatives of G in λ:

$$\partial_\lambda^2 \left(\frac{\lambda \chi(\lambda^2)}{W(\lambda)} m_+(\lambda, y) m_-(\lambda, x) \right), \quad \partial_\lambda \left(\frac{\lambda \chi(\lambda^2)}{W(\lambda)} m_+(\lambda, y) m_-(\lambda, x) \right), \quad \left(\frac{\lambda \chi(\lambda^2)}{W(\lambda)} m_+(\lambda, y) m_-(\lambda, x) \right).$$

Recalling that χ is compactly supported, it is suffcient to bound the L^∞ norms of the above quantities. So we just need to show that $\partial_\lambda^j W(\lambda)$ and $\partial_\lambda^j m_\pm$ are bounded for $j = 0, 1, 2$. Recall that

$$W(\lambda) = W[f_+(\lambda, x), f_-(\lambda, x)] = [e^{i\lambda x} m_+(\lambda, x), e^{-i\lambda x} m_-(\lambda, x)] = [m_+(\lambda, 0), m_-(\lambda, 0)],$$

where we assumed $W(0) \neq 0$. Note that the Wronskian is independent of the point at which we evaluate, so that $W(\lambda)$ does not depend on x. We previously estimated $\partial_\lambda^j m_\pm$ for $x \geq 0$ and $j = 0, 1, 2$, so we have L^∞ bounds for $\partial_\lambda^j W(\lambda)$ and $\partial_\lambda^j m_\pm$ for $j = 0, 1, 2$. This proves pointwise decay in this case.

Now we consider the case $0 \leq x < y$. We need to analyze $f_+(\lambda, y) f_-(\lambda, x)$ (note that $f_-(\lambda, x)$ behaves badly as $x \to \infty$, we only know that $f_-(\lambda, x)$ might grow linearly as $x \to \infty$). To deal with this, we use some 1-D scattering theory. Note that $f_\pm(\lambda, x)$ solve the ODE $-\partial_x^2 f_\pm + V f_\pm = \lambda^2 f$, so we can write

$$f_\pm(\lambda, x) = \alpha_\pm(\lambda) f_\mp f(\lambda, x) + \beta_\pm(\lambda) f_\mp(-\lambda, x)$$

for $\lambda \neq 0$. Since $f_-(\lambda, x)$ and $f_-(-\lambda, x)$ are linearly independent ($W[f_-(\lambda, x), f_-(-\lambda, x)] = 2i\lambda$ and $\lambda \neq 0$). Since $0 \leq x < y$, we can use this to write

$$f_+(\lambda, y)f_-(\lambda, x) = f_+(\lambda, y)(\alpha_-(\lambda)f_+(\lambda, x) + \beta_-(\lambda)f_+(-\lambda, x))$$
$$= \alpha_-(\lambda)f_+(\lambda, y)f_+(\lambda, x) + \beta_-(\lambda)f_+(\lambda, y)f_+(-\lambda, x),$$

and we can now make the same argument as in the previous case to get the decay estimate.

In the final case $x < y \leq 0$, the idea is the same as when $x_0 \leq x < y$: We can write $f_+(\lambda, y)$ as a linear combination of $f_-(-\lambda, y)$ and $f_-(\lambda, y)$ and proceed as before. $\qquad\square$

Remark. This completes the proof of the low energy part.

Remark. Consider the two *scattering relations* from above

$$f_+(\lambda, x) = \alpha_+(\lambda)f_-(\lambda, x) + \beta_+(\lambda)f_-(-\lambda, x)$$
$$f_-(\lambda, x) = \alpha_-(\lambda)f_+(\lambda, x) + \beta_-(\lambda)f_+(-\lambda, x).$$

We can rewrite the first equation as

$$\frac{1}{\beta_+(\lambda)}f_+(\lambda, x) = \frac{\alpha_+(\lambda)}{\beta_+(\lambda)}f_-(\lambda, x) + f_-(-\lambda, x),$$

and we find that

$$\frac{1}{\beta_+(\lambda)}f_+(\lambda, x) \xrightarrow[x \to +\infty]{} \frac{1}{\beta_+(\lambda)}e^{i\lambda x}$$
$$\frac{\alpha_+(\lambda)}{\beta_+(\lambda)}f_-(\lambda, x) \xrightarrow[x \to -\infty]{} \frac{\alpha_+(\lambda)}{\beta_+(\lambda)}e^{-i\lambda x}$$
$$f_-(-\lambda, x) \xrightarrow[x \to -\infty]{} e^{i\lambda x}.$$

We call $T(\lambda) = 1/\beta_+(\lambda)$ the *transmission coefficient* and $R_+(\lambda) = \alpha_+(\lambda)/\beta_+(\lambda)$ the *reflection coefficient*. One also has the relation $|T(\lambda)|^2 + |R_+(\lambda)|^2 = 1$.

15.2   Distorted Fourier Transforms

Remark. We give an alternate approach to proving the low energy estimates via "distorted Fourier transforms." Recall that the usual Fourier transform diagonalizes differentiation. The "distorted Fourier transform" $\widetilde{\mathcal{F}}$ will diagonalize $-\partial_x^2 + V$, i.e. it will satisfy

$$\widetilde{\mathcal{F}}((-\partial_x^2 + V)g)(\xi) = \xi^2 \widetilde{\mathcal{F}}(g).$$

In Fourier space, the scattering relations from before become:

$$T(\xi)f_+(x, \xi) = f_-(x, -\xi) + R_-(\xi)f_-(x, \xi)$$
$$T(\xi)f_-(x, \xi) = f_+(x, -\xi) + R_+(\xi)f_+(x, \xi)$$

Recall that for $H = -\partial_x^2 + V$, we have the spectral resolution

$$(H - (\xi^2 + i0))^{-1}(x, y) = R(\xi^2 + i0)(x, y) = \frac{f_+(x, \xi)f_-(y, \xi)\mathbb{1}_{\{x \geq y\}} + f_-(x, \xi)f_+(y, \xi)\mathbb{1}_{\{x < y\}}}{W[f_+(\cdot, \xi), f_-(\cdot, \xi)]}$$

for $x, y \in \mathbb{R}$ and $\xi \in \mathbb{R}$.

Lemma 15.2. *The density of the spectral resolution $E(d\xi^2)$ on $[0, \infty)$ can be written as*

$$\frac{E(d\xi^2)}{d\xi}(x, y) = \frac{|T(\xi)|^2}{2\pi}[f_+(x, \xi)f_+(y, -\xi) + f_-(x, \xi)f_-(y, -\xi)].$$

Alternatively, it can also be written as

$$\frac{E(d\xi^2)}{d\xi}(x, y) = \frac{1}{\pi} \begin{cases} \mathrm{Re}[T(\xi)f_+(x, \xi)f_-(y, \xi)], & \text{if } x \geq y, \\ \mathrm{Re}[T(\xi)f_+(y, \xi)f_-(x, \xi)], & \text{if } x \geq y. \end{cases}$$

Proof. Recall that (make a change of variables $\lambda = \xi^2$ in the usual formula for $E(d\lambda)$)

$$\frac{E(d\xi^2)}{d\xi}(x, y) = \frac{\xi}{\pi i}[R(\xi^2 + i0) - R(\xi^2 - i0)](x, y).$$

Then we can write

$$\frac{E(d\xi^2)}{d\xi}(x, y) = \frac{\xi}{2\pi}[W(\xi)^{-1}f_+(x, \xi)f_-(y, \xi) - W(-\xi)^{-1}f_+(x, -\xi)f_-(y, -\xi)].$$

Using the scattering relations, we have $T(\xi)W(\xi) = -2\xi i$, so we have

$$\frac{E(d\xi^2)}{d\xi}(x, y) = \frac{1}{2\pi}(T(\xi)f_+(x, \xi)f_-(y, \xi) + T(-\xi)f_+(x, -\xi)f_-(y, -\xi)).$$

Write $f_-(y, \xi)$ in the first term using $f_+(y, \xi)$ and $f_-(y, -\xi)$, and write $f_+(x, -\xi)$ in the second term as $f_-(x, \xi)$ and $f_+(x, \xi)$ to obtain (note that $T(-\xi) = T(\xi)$ and $R_\pm(-\xi) = \overline{R_\pm(\xi)}$)

$$\begin{aligned}\frac{E(d\xi^2)}{d\xi}(x, y) &= \frac{1}{2\pi}[T(\xi)f_+(x, \xi)(T(-\xi)f_+(y, -\xi) - R_-(-\xi)f_-(y, \xi)) \\ &\quad + T(-\xi)(T(\xi)f_-(x, \xi) - R_+(\xi)f_+(x, \xi))f_-(y, -\xi)] \\ &= \frac{|T(\xi)|^2}{2\pi}[f_+(x, \xi)f_+(y, -\xi) + f_-(x, \xi)f_-(y, -\xi)].\end{aligned}$$

This proves the case $x > y$, and $x < y$ follows similarly. □

Definition 15.1. Define the *distorted Fourier basis*

$$e(x, \xi) = \frac{1}{\sqrt{2\pi}} \begin{cases} T(\xi)f_+(x, \xi) & \text{if } \xi \geq 0, \\ T(-\xi)f_-(x, -\xi) & \text{if } \xi < 0. \end{cases}$$

Lecture 16

Mar. 5 — Scattering Relations

16.1 Distorted Fourier Transform, Continued

Remark. Let $H = -\partial_x^2 + V$ and P_c be the projection onto the continuous spectrum of $\mathcal{H}$. By spectral theory, we can write

$$HP_c f = \frac{1}{2\pi i} \int_0^\infty \lambda E(d\lambda) f,$$

which gives

$$P_c f = \frac{1}{2\pi i} \int_0^\infty E(d\lambda) f = \frac{1}{2\pi i}[R(\lambda + i0) - R(\lambda - i0)] f \, d\lambda.$$

Setting $\lambda = \xi^2$, we find

$$P_c f = \frac{1}{2\pi i} \int_0^\infty 2\xi[R(\xi^2 + i0) - R(\xi^2 - i0)] f \, d\xi$$

$$= \int_{\mathbb{R}} \int_0^\infty \frac{|T(\xi)|^2}{2\pi}[f_+(x,\xi)f_+(y,-\xi) + f_-(x,\xi)f_-(y,-\xi)] f(y) \, d\xi dy$$

$$= \int_{\mathbb{R}} \int_0^\infty \frac{|T(\xi)|^2}{2\pi}(f_+(x,\xi)f_+(y,-\xi)) f(y) \, d\xi dy + \int_{\mathbb{R}} \int_0^\infty \frac{|T(\xi)|^2}{2\pi}(f_-(x,\xi)f_-(y,-\xi)) f(y) \, d\xi dy.$$

We keep the first piece and change variables $\xi \mapsto -\xi$ in the second piece to get

$$P_c f = \int_{\mathbb{R}} \int_0^\infty \frac{|T(\xi)|^2}{2\pi}(f_+(x,\xi)f_+(y,-\xi)) f(y) \, d\xi dy + \int_{\mathbb{R}} \int_{-\infty}^0 \frac{|T(\xi)|^2}{2\pi}(f_-(x,-\xi)f_-(y,\xi)) f(y) \, d\xi dy$$

$$= \int_{\mathbb{R}} e(x,\xi) \int_{\mathbb{R}} \overline{e(y,\xi)} f(y) \, dy d\xi,$$

where $e(x,\xi)$ is the distorted Fourier basis (note that $\overline{f_+}(y,\xi) = f_+(y,-\xi)$ and $\overline{f_-}(y,-\xi) = f_-(y,\xi)$). Note when $V = 0$, we have $f_\pm = e^{\pm ix\xi}$ and $T(\xi) = 1$, so we recover the standard Fourier transform.

Corollary 16.0.1. *Let $H = -\partial_x^2 + V$. Define the* distorted Fourier transform *by*

$$\widetilde{F}(f) = \int_{\mathbb{R}} \overline{e(x,\xi)} f(x) \, dx \quad \text{and} \quad \widetilde{F}^{-1}(h) = \int_{\mathbb{R}} e(x,\xi) h(x) \, dx.$$

Then for any Borel function G, we have the formula

$$G(H)P_c f = \widetilde{F}^{-1}[G(\xi)\widetilde{F}(f)(\xi)].$$

Remark. Using the distorted Fourier transform, we can write

$$e^{iHt} P_c f = \int_{\mathbb{R}} e(x, \xi) e^{it\xi^2} \widetilde{\mathcal{F}}(f)(\xi) \, d\xi. \tag{$*$}$$

Note that for $\xi \geq 0$, we have $e(x, \xi) = T(\xi) f_+(x, \xi) \sim e^{ix\xi}$ as $x \to \infty$. So at least morally,

$$\int_{\mathbb{R}} e(x, \xi) e^{it\xi^2} \widetilde{\mathcal{F}}(f)(\xi) \, d\xi = e^{-i\partial_x^2 t} [\mathcal{F}^{-1}[\widetilde{\mathcal{F}}(f)]].$$

On the other hand, we do not know the precise behavior of $T(\xi) f_+(x, \xi)$ as $x \to -\infty$. But we can use the scattering relation and write f_+ in terms of f_-:

$$T(\xi) f_+(x, \xi) = f_-(x, -\xi) + R_-(\xi) f_-(x, \xi),$$

so we can write

$$\int_{\mathbb{R}} e^{ix\xi} e^{it\xi^2} \widetilde{F}(f)(\xi) \, d\xi + \int_{\mathbb{R}} R_-(\xi) e^{-ix\xi} e^{it\xi^2} \widetilde{F}(f)(\xi) \, d\xi,$$

which we can estimate as a 1-D oscillatory integral. Then using $(*)$, we get $\|e^{iHt} P_c f\|_{L^\infty} \lesssim |t|^{-1/2}$.

16.2   Scattering Relations

Remark. Recall that we used the scattering relations

$$T(\xi) f_+(x, \xi) = f_-(x, -\xi) + R_-(\xi) f_-(x, \xi),$$
$$T(\xi) f_-(x, \xi) = f_+(x, -\xi) + R_+(\xi) f_+(x, \xi).$$

Also recall that

$$f_+(x, \xi) = \alpha_+(\xi) f_-(x, \xi) + \beta_+(\xi) f_-(x, -\xi) \tag{$\star$}$$

since $f_+(x, \xi)$ and $f_-(x, -\xi)$ are linearly independent for $\xi \neq 0$. Similarly, we can write

$$f_-(x, \xi) = \alpha_-(\xi) f_+(x, \xi) + \beta_-(\xi) f_+(x, -\xi). \tag{$\star\star$}$$

The scattering relations then come from dividing these equations by $\alpha_\pm(\xi)$. We will now try to understand these coefficients in more detail. Recall that

$$W(\lambda) = W[f_+(x, \lambda), f_-(x, \lambda)] = W[\alpha_+(\lambda) f_-(x, \lambda) + \beta_+(\lambda) f_-(x, -\lambda), f_-(x, \lambda)]$$
$$= \beta_+(\lambda) W[f_-(x, -\lambda), f_-(x, \lambda)].$$

Now passing $x \to -\infty$ (since the Wronskian is independent of the point at which we evaluate), we have

$$W(\lambda) = \beta_+(\lambda) \begin{vmatrix} e^{i\lambda x} & i\lambda e^{i\lambda x} \\ e^{-i\lambda x} & -i\lambda e^{-i\lambda x} \end{vmatrix} = -2i\lambda \beta_+(\lambda).$$

Using the same idea, we can compute that

$$W[f_+(x, \lambda), f_-(x, -\lambda)] = \alpha_+(\lambda) W[f_-(x, \lambda), f_-(x, -\lambda)] = 2i\lambda \alpha_+(\lambda).$$

Continuing in this manner, we also get $W[f_-(x, \lambda), f_+(x, -\lambda)] = -2i\lambda \alpha_-(\lambda)$ and

$$\beta_-(\lambda) = \beta_+(\lambda) = \frac{W(\lambda)}{-2i\lambda}.$$

From this, we can also conclude

$$\alpha_+ = \frac{W[f_+(\lambda), f_-(-\lambda)]}{2i\lambda} \quad \text{and} \quad \alpha_- = \frac{W[f_-(\lambda), f_+(-\lambda)]}{-2i\lambda}.$$

Substituting $(\star\star)$ into $(\star)$, we get

$$\begin{aligned}
f_+(x, \xi) &= \alpha_+(\xi)(\alpha_-(\xi)f_+(x,\xi) + \beta_-(\xi)f_+(x,-\xi)) + \beta_+(\xi)(\alpha_-(-\xi)f_+(x,-\xi) + \beta_-(-\xi)f_+(x,\xi)) \\
&= [\alpha_+(\xi)\beta_-(\xi) + \beta_+(\xi)\alpha_-(-\xi)]f_+(x,-\xi) + [\alpha_+(\xi)\alpha_-(\xi) + \beta_+(\xi)\beta_-(-\xi)]f_+(x,\xi).
\end{aligned}$$

This then tells us that

$$\alpha_+(\xi)\alpha_-(\xi) + \beta_+(\xi)\beta_-(-\xi) = 1 \quad \text{and} \quad \alpha_+(\xi)\beta_-(\xi) + \beta_+(\xi)\alpha_-(-\xi) = 0.$$

Using our formulas for $\alpha_\pm$ and $\beta_\pm$ in the second equation, we get

$$2i\xi\beta(-\xi) = W(-\xi) = \overline{W(\xi)} = 2i\xi\beta(\xi) \quad \text{and} \quad -2i\xi\alpha_+(\xi) = 2i\xi\overline{\alpha_-(\xi)},$$

so $\beta(-\xi) = \beta(\xi)$, and $\alpha_+(\xi) = -\overline{\alpha_-(\xi)}$ or $\alpha_-(\xi) = -\overline{\alpha_+(\xi)}$. By the first equation, this implies

$$-|\alpha_+(\xi)|^2 + |\beta(\xi)|^2 = 1.$$

Dividing by $|\beta(\xi)|^2$ and using some algebra, we find that

$$\frac{1}{|\beta(\xi)|^2} + \frac{|\alpha_+(\xi)|^2}{|\beta(\xi)|^2} = 1.$$

Setting $T(\xi) = 1/\beta(\xi)$ and $R_\pm(\xi) = \alpha_\mp(\xi)/\beta(\xi)$, we get the relationss

$$|T(\xi)|^2 + |R_\pm(\xi)|^2 = 1.$$

We can also define

$$S(\xi) = \begin{bmatrix} T(\xi) & R_-(\xi) \\ R_+(\xi) & T(\xi) \end{bmatrix},$$

which is called the *scattering matrix*.

Lecture 17

Mar. 10 — Compact Operators

17.1 Conclusion on Dispersive Decay

Remark. Recall that we have previously shown if V is sufficiently nice, then

$$\|e^{iHt} P_{\mathrm{c}} f\|_{L^\infty} \lesssim t^{-1/2} \|f\|_{L^1}.$$

In particular, if we consider the following equation:

$$\begin{cases} i\partial_t \psi - \partial_x^2 \psi + V\psi = F, \\ \psi(0) = f, \end{cases}$$

then we have the Strichartz estimate (which follows by a TT^* argument)

$$\|P_{\mathrm{c}}\psi\|_{L^6_{t,x}} \lesssim \|f\|_{L^2_x} + \|F\|_{L^{6/5}_{t,x}}.$$

17.2 Compact Operators

Definition 17.1. A linear operator $A : \mathcal{H} \to \mathcal{H}$ is *compact* if it satisfies one of the following (equivalent) conditions:

1. A takes bounded sets to relatively compact sets;

2. A takes bounded sets to sets that have ϵ-nets for all $\epsilon > 0$ (see below);

3. if $\{u_n\}$ is a bounded sequence in $\mathcal{H}$, then $\{Au_n\}$ has a strongly convergent subsequence;

4. A takes weakly convergent to strongly convergent sequences.

Definition 17.2. Let K be a metric space. We say that $E \subseteq K$ is an ϵ-net of K if for every $x \in K$, we can find $y \in E$ such that $d(x, y) < \epsilon$.

Theorem 17.1 (Spectral theorem for compact self-adjoint operators)**.** *Let* $A : \mathcal{H} \to \mathcal{H}$ *be compact and self-adjoint. Then we can find an orthonormal basis* $\{\phi_n\}_{n=1}^\infty$ *of* $\mathcal{H}$ *such that*

$$A\phi_n = \lambda_n \phi_n, \quad \lambda_n \in \mathbb{R},$$

and the λ_n *can only accumulate at zero.*

Definition 17.3. The *essential spectrum* of A is the spectrum of A minus the isolated eigenvalues of finite multiplicity.

Theorem 17.2 (Weyl's criterion). *Let $A, B : \mathcal{H} \to \mathcal{H}$ be self-adjoint. Assume*

$$(A + M)^{-1} - (B + M)^{-1} = K$$

for some compact operator K and constant M. Then the essential spectrum of A and B are the same.

Proof. We only sketch a proof here. We first claim that if λ is in the essential spectrum of A, then for every $\epsilon > 0$, there exists an infinite dimensional subspace L of $\mathcal{H}$ such that

$$\|(A + M)^{-1}f - (\lambda + M)^{-1}f\|_{\mathcal{H}} \le \epsilon\|f\|_{\mathcal{H}}$$

for all $f \in L$. This is by spectral theory, as we can write

$$(A + M)^{-1}f - (\lambda + M)^{-1}f = \int \left(\frac{1}{t + M} - \frac{1}{\lambda + M} \right) E(dt)f.$$

Then since λ is fixed, for any $\epsilon > 0$ we can find $\delta > 0$ (by continuity) such that

$$\int_{\lambda-\delta}^{\lambda+\delta} \left| \frac{1}{t + M} - \frac{1}{\lambda + M} \right|^2 \langle E(d\lambda)f, f \rangle \le \epsilon^2.$$

We can take $L = \operatorname{Ran} E([\lambda - \delta, \lambda + \delta])$. By spectral theory again, for any $f \in L$, we have

$$\|(A + M)^{-1}f - (\lambda + M)^{-1}f\|_{\mathcal{H}}^2 = \int_{\lambda-\delta}^{\lambda+\delta} \left| \frac{1}{t + M} - \frac{1}{\lambda + M} \right|^2 \langle E(d\lambda)f, f \rangle \le \epsilon^2\|f\|_{\mathcal{H}}^2,$$

since $E(d\lambda)f = f$ as $f \in L$. So it only remains to check that L is infinite dimensional. To see this, note that if L was finite dimensional, then $\langle E([\lambda - \delta, \lambda + \delta])f, f \rangle$ is a purely atomic measure, a contradiction with λ being in the essential spectrum of A.[1]

Now the converse of the claim is also true (exercise). We will use this to show that λ is essential spectrum of B. By the converse of the claim, it suffices to find $\widetilde{L}$ such that $\dim \widetilde{L} = \infty$ and for every $g \in \widetilde{L}$,

$$\|(B + M)^{-1}g - (\lambda + M)^{-1}g\|_{\mathcal{H}} \le 2\epsilon\|g\|_{\mathcal{H}}.$$

We now claim that there $\widetilde{L}$ with $\dim \widetilde{L} = \infty$ and $\widetilde{L} \subseteq L$ such that

$$\|PK^2Pg\|_{\mathcal{H}} \le 2\epsilon\|g\|_{\mathcal{H}}$$

for all $g \in \widetilde{L}$, where $P = E([\lambda - \delta, \lambda + \delta])$. To see this, note that $T = PK^2P$ is a self-adjoint compact operator, so by the spectral theorem we can find $\{\eta_n\}_{n=1}^{\infty}$ and $\{\phi_n\}_{n=1}^{\infty}$ with $T\phi_n = \eta_n\phi_n$ and $\eta_n \to 0$ (Since L is an infinite dimensional subspace of $\mathcal{H}$, we can find a basis $\{b_m\}_{m=1}^{\infty}$ for L. Then $b_n \to 0$ weakly. A compact operator takes weakly convergent sequences to strongly convergent sequences, so $Tb_n \to 0$ strongly. In particular, it is impossible that $\{\eta_n\}_{n=1}^{\infty}$ is a finite subset of $\mathbb{R}$. So it has an accumulation point by the Bolzano-Weierstrass theorem, which must be 0.) Take

$$\widetilde{L} = \operatorname{span}\{\phi_n : |\eta_n| \le \epsilon^2\},$$

which is infinite dimensional since $\eta_n \to 0$. Then for any $g \in \widetilde{L}$,

$$\|Kg\|_{\mathcal{H}}^2 = \langle PK^2Pg, g \rangle \le \epsilon^2\|g\|_{\mathcal{H}}^2.$$

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[1]This claim says that the essential spectrum is related to the infinite dimensional subspaces of $\mathcal{H}$.

We can write

$$(B + M)^{-1}g - (\lambda + M)^{-1}g = (B + M)^{-1}g - (A + M)^{-1}g + (A + M)^{-1}g - (\lambda + M)^{-1}g$$
$$= Kg + [(A + M)^{-1}g - (\lambda + M)^{-1}g],$$

and thus we have

$$\|(B + M)^{-1}g - (\lambda + M)^{-1}g\|_{\mathcal{H}} \leq \|Kg\|_{\mathcal{H}} + \|(A + M)^{-1}g - (\lambda + M)^{-1}g\|_{\mathcal{H}} \leq 2\epsilon\|g\|_{\mathcal{H}}.$$

This implies that λ lies in the essential spectrum of B. We conclude the theorem by symmetry.   □

Example 17.3.1. Let $A = -\Delta$ (with essential spectrum $[0, \infty)$) and $B = -\Delta + V$, where V decays to 0 as $|x| \to \infty$. Then for $M > 0$, we can see that (using the resolvent identities)

$$(A + M)^{-1} - (B + M)^{-1} = (-\Delta + M)^{-1} - (-\Delta + V + M)^{-1}$$
$$= \sum_{n=1}^{\infty} (-\Delta + M)^{-1}(-V(-\Delta + M)^{-1})^n.$$

Notice that $\|(-\Delta + M)^{-1}\|_{L^2 \to L^2} \leq 1/M$, since $((-\Delta + M)^{-1})^\wedge = 1/(\xi^2 + M) \leq 1/M$ for $M > 0$. Now

$$\|V(-\Delta + M)^{-1}\|_{L^2 \to L^2} \leq \frac{\|V\|_{L^\infty}}{M},$$

so if $M > \|V\|_{L^\infty}$, then we have a convergent series. So in order to show that $(A + M)^{-1} - (B + M)^{-1}$ is compact, it suffices to show $K = V(-\Delta + M)^{-1}$ is compact (since the sum and composition of compact operators is again compact). Note that a loss of compactness can come from either the physical or the frequency side. But we have

$$((-\Delta + M)^{-1})^\wedge = \frac{1}{\xi^2 + M},$$

which localizes a function on the frequency side, and the decay of V localizes a function on the physical side. This gives intuition for why K should be compact.

A more rigorous argument is the following: Let $B \subseteq L^2(\mathbb{R}^d)$ be the unit ball, and set

$$W = \{w = V(-\Delta + M)^{-1}v : \|v\|_{L^2} \leq 1\}.$$

We would like to show that W is relatively compact, which we will do by appealing to the Arzela-Ascoli theorem. For this, we must check boundedness and equicontinuity. Define

$$W_\epsilon = \{w_\epsilon = \chi_\epsilon * w : w \in W\},$$

where χ_ϵ is the standard mollifier. For boundedness, we have

$$|w_\epsilon(x)| = |\chi_\epsilon * w| \lesssim \epsilon^{-n/2}\|w\|_{L^2} \lesssim \epsilon^{-n/2}$$

and $\|w_\epsilon(x) - w(x)\|_{L^2} \lesssim \epsilon$, which proves boundedness. For equicontinuity, we note that

$$|w_\epsilon(x) - w_\epsilon(y)| \leq \left| \int (\chi_\epsilon(x - z) - \chi_\epsilon(y - z))w(z)\, dz \right| \lesssim \epsilon^{-n/2}\epsilon^{-1}|x - y|,$$

which proves equicontinuity. Thus we can apply the Arzela-Ascoli theorem to get that W_ϵ is relatively compact. Since this holds for all $\epsilon > 0$, we can also conclude that W is relatively compact.

Finally, by Weyl's criterion, we conclude that the essential spectrum of B is also $[0, \infty)$.

Lecture 18

Mar. 12 — Spectral Theory and Negative Eigenvalues

18.1 Spectral Theory for $-\Delta + V$

Lemma 18.1. *Suppose $V \to 0$ as $|x| \to \infty$. Then the following are equivalent:*

1. *There exists an eigenvalue $\lambda < 0$ of $H = -\Delta + V$.*

2. *There exists $f \in H^2$ such that $\langle Hf, f \rangle < 0$.*

Proof. $(1 \Rightarrow 2)$ Let f be the eigenfunction, so that $Hf = \lambda f$. Then $\langle Hf, f \rangle = \lambda \langle f, f \rangle < 0$.

$(2 \Rightarrow 1)$ If $\langle Hf, f \rangle < 0$, then by the spectral theorem, the spectrum of H must extend below zero. But the essential spectrum of H is $[0, \infty)$, so any part of the spectrum below must be an eigenvalue. $\qquad \square$

Theorem 18.1 (Birman-Schwinger). *In $\mathbb{R}^3$, let V^- denote the negative part of V, and suppose that*

$$\int_{\mathbb{R}^3} \int_{\mathbb{R}^3} \frac{|V^-(x)||V^-(y)|}{|x - y|} \, dx dy < (4\pi)^2.$$

Then $H = -\Delta + V$ has no negative eigenvalues.

Remark. If $V \geq 0$, then integration by parts yields

$$\langle (-\Delta + V)f, f \rangle = \langle \nabla f, \nabla f \rangle + \langle Vf, f \rangle = \|\nabla f\|^2 + \langle Vf, f \rangle \geq 0.$$

So the previous lemma implies that $-\Delta + V$ has no negative eigenvalues.

Proof. We argue by contradiction. Assume the exists an eigenvalue $\lambda < 0$. Then by the previous lemma, we can find $f \in H^2$ such that $\langle Hf, f \rangle < 0$. Write $V = V^+ + V^-$, where V^+, V^- are the positive and negative parts of V, respectively. Since $V^+ \geq 0$, we have

$$\langle Hf, f \rangle = \langle (-\Delta + V)f, f \rangle = \langle (-\Delta + V^+ + V^-)f, f \rangle$$
$$= \langle (-\Delta + V^-)f, f \rangle + \langle V^+ f, f \rangle \geq \langle (-\Delta + V^-)f, f \rangle.$$

Let $\widetilde{H} = -\Delta + V^-$, so $\langle \widetilde{H}f, f \rangle < 0$. By the previous lemma, $\widetilde{H}$ has a negative eigenvalue $\widetilde{\lambda}$, and we can find ϕ such that $(-\Delta + V^-)\phi = \widetilde{H}\phi = \widetilde{\lambda}\phi$. Then $(-\Delta - \widetilde{\lambda})\phi = -V^-\phi \in L^2$, and we can write

$$\phi = -(-\Delta - \widetilde{\lambda})^{-1} V^- \phi,$$

where $(-\Delta - \widetilde{\lambda}$ is invertible since $-\widetilde{\lambda} > 0$. Note that $V^- \leq 0$, so

$$\underbrace{\sqrt{|V^-|}}_{\psi} = \underbrace{\sqrt{|V^-|}(-\Delta - \widetilde{\lambda})^{-1}\sqrt{|V^-|}}_{T}\underbrace{(\sqrt{|V^-|}\phi)}_{\psi}.$$

The above says $\psi = T\psi$, so $\|T\|_{L^2 \to L^2} \geq 1$ (recall that $\|T\|_{L^2 \to L^2} = \sup_{f \in L^2}(\|Tf\|_{L^2}/\|f\|_{L^2})$). But

$$Tf(x) = \sqrt{|V^-|(x)}\int_{\mathbb{R}}(-\Delta - \widetilde{\lambda})^{-1}(x,y)\sqrt{|V^-|(y)}f(y)\,dy.$$

Such a T is called a *Hilbert-Schmidt operator.* These operators have kernels, so we have

$$\|T\|_{L^2 \to L^2} \leq \|T\|_{\text{H.S.}} = \left(\int_{\mathbb{R}^3}\int_{\mathbb{R}^3}|\text{kernel}(T)|^2(x,y)\,dxdy\right)^{1/2}$$

$$= \left(\int_{\mathbb{R}^3}\int_{\mathbb{R}^3}\sqrt{|V^-|}(x)((-\Delta - \widetilde{\lambda})^{-1}(x,y)\sqrt{|V^-|}(y))^2\,dxdy\right)^{1/2}$$

$$= \left(\int_{\mathbb{R}^3}\int_{\mathbb{R}^3}|V^-|(x)\frac{e^{-i\sqrt{\widetilde{\lambda}}|x-y|}}{(4\pi|x-y|)^2}|V^-|(y)\,dxdy\right)^{1/2}$$

$$= \left(\int_{\mathbb{R}^3}\int_{\mathbb{R}^3}\frac{|V^-|(x)|V^-(y)|}{(4\pi|x-y|)^2}\,dxdy\right)^{1/2} < 1$$

by assumption, which contradicts $\|T\|_{L^2 \to L^2} \geq 1$. $\square$

Remark. The full version of Birman-Schwinger says that

$$\# \text{ of negative eigenvalues of } H \leq \frac{1}{(4\pi)^2}\int_{\mathbb{R}^3}\int_{\mathbb{R}^3}\frac{|V^-(x)||V^-(y)|}{|x-y|}\,dxdy.$$

A proof can be seen in Reed-Simon IV.

Lemma 18.2. *In one dimension, if $V \in L^1(\mathbb{R})$ and*

$$\int_{-\infty}^{\infty}V(x)\,dx < 0,$$

then $H = -\partial_x^2 + V$ has a negative eigenvalue.

Proof. By the first lemma from the day, it suffices to find $f \in H^2$ such that $\langle Hf, f\rangle < 0$. Let ϕ be a nice function, and set $f(x) = \phi(\epsilon x)$ for $\epsilon \ll 1$ to be determined. We have

$$\langle Hf, f\rangle = \langle f', f'\rangle + \langle Vf, f\rangle = \epsilon^2\int|\phi'(\epsilon x)|^2\,dx + \int V\phi^2(\epsilon x)\,dx$$

$$= \epsilon\int|\phi'|^2\,dx + \int V\phi^2(\epsilon x)\,dx \xrightarrow[\epsilon \to 0]{} 0 + |\phi^2(0)|^2\int V\,dx < 0$$

by the dominated convergence theorem. Thus taking ϵ small enough, we can get $\langle Hf, f\rangle < 0$. $\square$

Remark. Consider

$$(*) = \iint \frac{|V(x)||V(y)|}{|x-y|^2} \, dx dy$$

in $\mathbb{R}^3$. We know that if $(*)$ is small enough, then H behaves similarly to $-\Delta$. The *Kato norm* of V is

$$\|V\|_K = \sup_x \int \frac{|V(y)|}{|x-y|} \, dy.$$

This norm is scaling invariant. In 2004, Rodnianski-Schlag showed that if $\|V\|_K < 4\pi$, then

$$\|e^{itH} P_{\mathrm{ac}} f\|_{L^\infty} \lesssim |t|^{-3/2} \|f\|_{L^1}.$$

Another result by Beceanu-Goldberg in 2010 showed that if $\|V\|_K < \infty$ and V is "nice" such that H has "no zero resonance" nor "zero eigenfunctions," then

$$\|e^{itH} P_{\mathrm{ac}} f\|_{L^\infty} \lesssim |t|^{-3/2} \|f\|_{L^1}.$$

18.2 Agmon Bound

Remark. We consider the equation $(-\Delta + V)\psi = E\psi$ with $E < 0$ and $\psi \in H^2$.

Theorem 18.2 (Agmon bound). *Let $V \in C(\mathbb{R}^d)$ and $V \to 0$ as $|x| \to \infty$. Then*

$$\int_{\mathbb{R}^d} e^{\alpha|x|} |\psi(x)|^2 \, dx < \infty$$

for some $\alpha > 0$. If V is smooth and $\|D^\gamma V\|_{L^\infty} < \infty$ for $|\gamma| \geq (n+1)/2$, then $|\psi(x)| \lesssim e^{-\alpha|x|/2}$.

Remark. Some intuition is the following: Consider $-\psi'' + V(x)\psi = E\psi$ in 1-D, and suppose that

$$\psi(x) \sim \exp\left(-\int_0^x \sqrt{(V-E)^+} \, dy\right).$$

Then $\psi'(x) \sim -\sqrt{(V-E)^+}\psi(x)$ and $\psi''(x) \sim (V-E)^+\psi(x) - (V'(x)/\sqrt{(V-E)^+})\psi(x)$. In the limit $x \to \infty$, we have $V \to 0$ and $E < 0$, so $(V-E)^+ = V - E$. We also have $V' \to 0$, so $V'(x)/\sqrt{(V-E)^+}$ is small and so ψ approximately solves $-\psi'' + V(x)\psi = E\psi$.

Remark. In classic mechanics, the *total energy* of a particle is given by

$$E = V(x) + \frac{1}{2}mv^2,$$

where V is the *potential energy* and $mv^2/2$ is the *kinetic energy*. Note that this means $V \leq E$, so we cannot find a classical particle with $V > E$. For a quantum particle, however, we can find them in the region $R = \{x \in \mathbb{R}^n : V > E\}$. This region R is called the *classically-forbidden region*.

Lecture 19

Mar. 24 — Agmon Bound

19.1   Proof of the Agmon Bound

Proof of Theorem 18.2. Define the *Agmon metric* by

$$P_E(x) = \inf_{\gamma \text{ a path } 0 \to x} \int_0^1 \sqrt{(V(\gamma(t)) - E)^+} |\gamma'(t)| \, dt.$$

Then one can check directly that $|\nabla P_E(x)| \leq \sqrt{(V(x) - E)^+}$ and $P_E(x) \leq (\|V\|_{L^\infty} + |E|)^{1/2} |x|$. The crucial estimate is the following: Let $w(x) = \exp(\min\{2(1 - \epsilon P_E(x), N)\})$ for some $0 < \epsilon \ll 1$ and $N \gg 1$, and let $\phi \in C^\infty$ with $\phi = 1$ for $|x| \gg 1$ and $\operatorname{supp} \phi \subseteq \{x : V(x) - E > 0\}$. Then

$$\int w(x)|\psi(x)|^2 \phi^2(x) \, dx \lesssim \|\psi\|_{L^2}^2.$$

Note that this is finite since ψ is an eigenfunction, so it lies in L^2. Take $\delta > 0$ to be determined later. Take ϕ as above but with $V - E > \delta$ in the support of ϕ. Set $w_N(x) = \exp(\min\{2(1 - \epsilon P_E(x)), N\})$, and

$$I_N = \int w_N(x)|\psi(x)|^2 \phi^2(x) \, dx.$$

We claim that $I_n \leq C$ independent of N. To see this, note that

$$\delta I_N \leq \int (V - E) w_N(x) |\psi(x)|^2 \phi^2(x) \, dx = \int (V - E) \psi(x) \overline{\psi(x)} w_N(x) \phi^2(x) \, dx$$

$$= \int (\Delta \psi) \overline{\psi(x)} w_N(x) \phi^2(x) \, dx$$

since $-\Delta \psi + V\psi = E\psi$. Then integrate by parts to get

$$\delta I_N \leq - \int |\nabla \psi|^2 w_N(x) \phi^2(x) \, dx + 2 \int |\nabla \psi||\overline{\psi}| w_N(x) |\phi||\nabla \phi| \, dx$$

$$+ 2(1 - \epsilon) \int |\nabla \psi||\overline{\psi}| w_N |\phi^2| \sqrt{V - E} \, dx, \tag{$*$}$$

where we used $|\nabla P_E| \leq \sqrt{(V - E)^+}$. For the second term, we can apply Cauchy-Schwarz to get

$$2 \int |\nabla \psi||\overline{\psi}| w_N(x) |\phi||\nabla \phi| \, dx \leq \epsilon \int |\nabla \psi|^2 w_N(x) \phi^2 \, dx + \frac{1}{\epsilon} \int |\psi|^2 w_N(x) |\nabla \phi|^2 \, dx.$$

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Note that the $|\nabla\phi|^2$ term is compactly supported (since $\phi(x) = 1$ for all $|x|$ large enough). The first term above of the same form as the first term in $(*)$, so we can combine these later (with a coefficient of $\epsilon - 1$ so far). For the third term in $(*)$, we can write

$$2(1-\epsilon)\int |\nabla\psi||\overline{\psi}||w_N||\phi^2|\sqrt{V-E}\,dx \leq (1-\epsilon)\int |\nabla\psi|^2 w_N\phi^2\,dx$$
$$+ (1-\epsilon)\int |\psi|^2(V-E)w_N(x)\phi^2\,dx$$

The first term here also matches with the first term in $(*)$, and the three terms cancel out (we previously had a coefficient of $\epsilon - 1$). Now the remaining term is actually the same as the original bound on δI_N, but with a coefficient of $1 - \epsilon$ instead of 1. Putting all of this together, we get

$$\epsilon\int |\psi|^2(V-E)w_N(x)\phi^2\,dx \leq \frac{1}{\epsilon}\int |\psi|^2 w_N(x)|\nabla\psi|^2\,dx.$$

Thus we have the bound

$$|\delta I_N|\epsilon \leq \frac{1}{\epsilon}\int |\psi|^2 w_N(x)|\nabla\psi|^2\,dx.$$

The term $|\nabla\psi|^2$ is compactly supported and $w_N(x)$ is bounded (depending on N). Taking $N \to \infty$,

$$|\delta I_N|\epsilon \leq \frac{1}{\epsilon}\int_{|x|\leq R_{\delta,V,E}} e^{2C_{V,E}|x|}|\psi(x)|^2\,dx \lesssim \frac{1}{\epsilon}e^{2C_{V,E}R_{\delta,V,E}}\int |\psi|^2\,dx,$$

where δ, ϵ are fixed and small. Thus $I_N < \infty$ independent of N. So if we pass $N \to \infty$, we have

$$\int e^{2(1-\epsilon)P_E(x)}|\psi|^2\phi^2(x)\,dx < \infty.$$

Note that the complement of $A = \{x : \phi(x) = 1\}$ is compact, so the integral on A^c is finite, which gives

$$\int e^{2(1-\epsilon)P_E(x)}|\psi|^2\,dx < \infty.$$

To convert $2(1-\epsilon)P_E(x)$ to $\alpha|x|$, notice that in the support of ϕ, we have $V - E > \delta$, so

$$P_E(x) = \inf_{\gamma \text{ a path } 0 \to x} \int_0^1 \sqrt{(V(\gamma(t))-E)^+}|\gamma'(t)|\,dt \leq (\|V\|_{L^\infty} + |E|)|x|.$$

Also, $(V-E)^{1/2}|x| \lesssim P_E(x)$ in the support of ϕ, so $|P_E(x)| \sim (V-E)^{1/2}|x| \geq |E|^{1/2}|x|$ in this region. Thus if we take $\alpha = 2(1-\epsilon)|E|^{1/2}$, we get the desired weighted L^2 bound.

Now we show the pointwise bound. Since $(-\Delta + V)\psi = E\psi$, by elliptic theory we get $\psi \in H^2$. So

$$\int (|\nabla\psi|^2 + V|\psi|^2) = \int E|\psi|^2 < 0 \implies \int |\nabla\psi|^2 \leq \|V\|_{L^\infty}\int |\psi|^2 < \infty.$$

Taking ∂_α, we get $-\Delta(\partial_\alpha\psi) + \partial_\alpha(V\psi) = E(\partial_\alpha\psi)(\partial_\alpha\overline{\psi})$, so integration by parts gives

$$\int |\nabla\partial_\alpha\psi|^2 \leq \int |\partial_\alpha(V\psi)|\partial_\alpha\psi|\,dx \leq \int |\partial_\alpha V\psi||\partial_\alpha\psi|\,dx + \int V|\partial_\alpha\psi|^2\,dx$$
$$\leq \|\partial_\alpha V\|_{L^\infty}\int |\psi||\partial_\alpha\psi|^2\,dx + \int V|\partial_\alpha\psi|^2\,dx \lesssim \|\partial_\alpha V\|_{L^\infty}\left(\int |\psi|^2 + |\partial_\alpha\psi|^2\right)$$
$$\lesssim (\|\partial_\alpha V\|_{L^\infty} + 1)(\|V\|_{L^\infty} + 1)\int |\psi|^2.$$

By induction, one can show

$$\int |\nabla \partial_\gamma \psi|^2 \le C\|V\|_{C^\gamma}\|\psi\|_{L^2}^2.$$

Note that if we consider a compact region, then the pointwise bound is immediate:

$$\int_{B_R(x_0)} e^{\alpha|x|}|\psi(x)|^2 \, dx \sim e^{\alpha|x_0|} \int_{B_R(x_0)} |\psi|^2 \, dx,$$

and we can use Sobolev embedding to convert this to an L^∞ bound. In general, write

$$\int (-\Delta \psi + E\psi)\overline{\psi(x)}\phi^2(x-y) \, dx = E\int |\psi|^2 \phi^2(x-y) \, dx,$$

where ϕ is a compactly supported function for every $y \in \mathbb{R}^n$. We can integrate by parts on the left:

$$E\int |\psi|^2 \phi^2(x-y) \, dx = \int |\nabla \psi|^2 \phi^2(x-y) \, dx + \int V(x)|\psi|^2 \phi^2(x-y) \, dx$$
$$+ 2\int (\nabla \psi)\overline{\psi}\phi(x-y)\nabla\phi(x-y) \, dx.$$

Thus we can estimate

$$\int |\nabla \psi|^2 \phi^2(x-y) \, dx \le E\int |\psi|^2 \phi^2(x-y) \, dx + \|V\|_{L^\infty}\int |\psi|^2 \phi^2(x-y) \, dx$$
$$+ \left|2\int (\nabla \psi)\overline{\psi}\phi(x-y)\nabla\phi(x-y) \, dx\right|$$
$$\le E\int |\psi|^2 \phi^2(x-y) \, dx + \|V\|_{L^\infty}\int |\psi|^2 \phi^2(x-y) \, dx$$
$$+ \frac{1}{2}\int |\nabla \psi|^2 \phi^2(x-y) \, dx + 4\int |\psi|^2 |\nabla\phi(x-y)|^2 \, dx,$$

and we get a bound

$$\frac{1}{2}\int |\nabla \psi|^2 \phi^2(x-y) \, dx \le 4\int |\psi|^2 |\nabla\phi(x-y)|^2 \, dx + (\|V\|_{L^\infty} + E)\int |\psi|^2 \phi^2(x-y) \, dx.$$

Pick ϕ smooth such that $\phi(z) = 1$ when $|z| \le 1$ and $\phi(z) = 0$ when $|z| > 2$. Then

$$\int_{|x-y|\le 1} |\nabla \psi|^2 \le (\|V\|_{L^\infty} + |E| + 1)\int_{|x-y|\le 2} |\psi|^2 \, dx.$$

Then by induction,

$$\int_{|x-y|\le 1} |\nabla \partial^\gamma \psi|^2 \lesssim C(|E| + \|V\|_{C^\gamma} + 1)\int_{|x-y|\le 2} |\psi|^2 \, dx.$$

Using Sobolev embedding, we get (for large enough K)

$$\sup_{|x-y|\le 1} |\psi(x)| \le C\sum_{|\gamma|\le K}\int_{|x-y|\le 1} |\partial^\gamma \psi|^2 \, dx \le C\int_{|x-y|\le 2} |\psi|^2 \, dx.$$

By the Agmon weighted estimate, we have

$$\sup_{|x-y|\le 1} |\psi(x)| \lesssim e^{-\alpha|y|}\int e^{\alpha|x|}|\psi|^2 \, dx \lesssim e^{-\alpha|y|},$$

which gives us the pointwise bound. □

Remark. Localizing is important since the Sobolev embedding $W^{\alpha,p} \hookrightarrow L^q$ in $\mathbb{R}^n$ requires

$$\frac{1}{p} - \frac{1}{q} = \frac{|\alpha|}{n}.$$

We want $q = \infty$, $p = 2$, so $|\alpha| = n/2$. However, Sobolev embedding into L^∞ requires $|\alpha| > n/2$.

Lecture 20

Mar. 26 — Scattering Theory

20.1 Sharp Agmon Estimate

Theorem 20.1 (Sharp Agmon estimate in $\mathbb{R}^3$). *In $\mathbb{R}^3$, suppose $(-\Delta + V)\psi = E\psi$ with $E < 0$, and let V have "nice" decay (the precise condition is $V \in L^{3/2,1}$) Then*

$$|\psi(x)| \lesssim \frac{1}{\langle x \rangle} e^{-(\sqrt{-E})|x|}.$$

Remark. Recall that we have previously shown $|\psi| \leq e^{-(1-\epsilon)P_E(x)}$, where $P_E(x) \sim (\sqrt{-E})|x|$. Note that this bound is not sharp, we have an ϵ loss in the exponent.

20.2 Short-Range Scattering Theory

Remark. Let $H_0 = -\Delta$ and $H = -\Delta + V$. We would like to compare $e^{iH_0 t}$ and e^{iHt}. More precisely, for $f \in L^2$, we would like to determine if we can find g such that

$$\|e^{-itH_0}f - e^{-itH}g\|_{L^2} \xrightarrow[t\to\infty]{} 0. \tag{$*$}$$

The goal is the following: For a prescribed free flow, can we find a perturbed flow such that they match as $t \to \infty$? This is known as the *wave operator* $\Omega_{\mp} = \lim_{t\to\pm\infty} e^{itH}e^{-itH_0}$ (in the strong L^2 sense).

Note that the equation $(*)$ is equivalent to (since e^{itH} is an isometry on L^2)

$$\|e^{itH}e^{-itH_0}f - g\|_{L^2} \xrightarrow[t\to\infty]{} 0,$$

so if the wave operator Ω_- exists, then $\|\Omega_- f - g\|_{L^2} = 0$, so we can take $g = \Omega_- f$.

Theorem 20.2. *Suppose that $\sup_x |V(x)|(1 + |x|)^{1+\epsilon} < \infty$. Then*

1. *$\Omega_{\mp}$ exist;*

2. *$\Omega_{\mp}$ are isometries;*

3. *(intertwining properties) $\Omega_- e^{-itH_0} = e^{-itH}\Omega_-$, so $e^{-itH_0} = \Omega_-^{-1} e^{-itH}\Omega_-$ and $e^{-itH} = \Omega_- e^{-itH_0}\Omega_-^{-1}$;*

4. *$\Omega_- H_0 f = H\Omega_- f$ for $f \in H^2$;*

5. *$H \circ P_{\mathrm{Ran}(\Omega_-)} = \Omega_- H_0 \Omega_-^*$ in H^2, so if $f \in \mathrm{Ran}(\Omega_-)$ then $\Omega_- H_0 \Omega_-^* f = Hf$;*

6. *$\mathrm{Ran}(\Omega_-) \subseteq L^2_{\mathrm{ac}}(H) = \mathcal{H}_{\mathrm{ac}}$.*

Proof. (1) The following proof is known as *Cook's method.* For a dense subspace of L^2, we will show that $e^{itH}e^{-itH_0}f$ is a Cauchy sequence in time. Fix $s \geq t$, then

$$e^{isH}e^{-isH_0}f - e^{itH}e^{-itH_0}f = \int_t^s \frac{d}{d\tau}(e^{i\tau H}e^{-i\tau H_0}f)\,d\tau.$$

We would like to show that $\|e^{isH}e^{-isH_0}f - e^{itH}e^{-itH_0}f\|_{L^2} \to 0$ as $s,t \to \infty$, for which is suffices to prove

$$\left| \int_t^s \frac{d}{d\tau}(e^{i\tau H}e^{-i\tau H_0}f)\,d\tau \right| \xrightarrow[t,s\to\infty]{} 0.$$

We can compute that (recall that $H = H_0 + V$)

$$\frac{d}{d\tau}(e^{i\tau H}e^{-i\tau H_0}f) = e^{i\tau H}He^{-i\tau H_0}f - e^{i\tau H}H_0e^{-i\tau H_0}f = e^{i\tau H}Ve^{-i\tau H_0}f.$$

Then we can bound (since $e^{i\tau H}$ is an isometry)

$$\left\| \int_t^s \frac{d}{d\tau}(e^{i\tau H}e^{-i\tau H_0}f)\,d\tau \right\|_{L^2} = \left\| \int_t^s e^{i\tau H}Ve^{-i\tau H_0}\,d\tau \right\|_{L^2} \leq \int_t^s \left\| Ve^{-i\tau H_0} \right\|_{L^2}\,d\tau.$$

We want to show that $\|Ve^{-i\tau H_0}f\|_{L^2}$ is integrable in τ, so the above goes to 0 as $s,t \to \infty$.[1] Define

$$\mathcal{C} = \{f \in \mathcal{S}(\mathbb{R}^d) : \widehat{f}(\xi) = 0 \text{ for } |\xi| < a \text{ and } |\xi| > b, \text{ for some } a,b \in \mathbb{R}^+\},$$

and note that $\mathcal{C}$ is dense in L^2. Take $f \in \mathcal{C}$, then for some a,b we have $\widehat{f}(\xi) = 0$ whenever $|\xi| < a$ or $|\xi| > b$. We can write

$$e^{-itH_0}f = \int e^{ix\xi}e^{-i|\xi|^2 t}\widehat{f}(\xi)\,d\xi.$$

Write $e^{ix\xi}e^{-i|\xi|^2 t} = e^{it(-|\xi|^2 + \xi(x/t))} = e^{it\phi(\xi)}$. We use a stationary phase argument to estimate this integral: The critical point $\nabla\phi(\xi) = 0$ is the point where the oscillations stop. When $\nabla\phi \neq 0$, we can write

$$\int e^{it\phi(\xi)}\widehat{f}(\xi)\,d\xi = \int \left(\frac{1}{it\nabla\phi(\xi)}\frac{d}{d\xi}e^{it\phi(\xi)} \right)\widehat{f}(\xi)\,d\xi = -\frac{1}{t}\int e^{it\phi(\xi)}\frac{d}{d\xi}\left(\widehat{f}(\xi)\frac{1}{\nabla\phi(\xi)} \right)\,d\xi$$

by integration by parts. So it suffices to consider the critical point, which happens when $x/t - 2\xi = 0$, or $\xi = -x/2t$. Note that $\widehat{f}(\xi)$ is supported in $a < |\xi| < b$, so if $|x/2t| < a$ or $|x/2t| < b$, then

$$\int e^{ix\xi}e^{-it|\xi|^2}\widehat{f}(\xi)\,d\xi$$

has no critical points. So we get that

$$\left| \int e^{ix\xi}e^{-it|\xi|^2}\widehat{f}(\xi)\,d\xi \right| \lesssim |t|^{-n}, \quad \text{for any } n \in \mathbb{N}.$$

So if $|x| < 2at$ or $|x| > 2tb$, then $\|e^{iH_0 f}\|_{L^\infty} \lesssim t^{-n}$ for any $n \in \mathbb{N}$. So we focus on $2at < |x| < 2tb$. But in this region, by the pointwise decay of $e^{iH_0 t}f$, we have $\|e^{iH_0 t}f\|_{L^\infty} \lesssim t^{-d/2}$. Then

$$\|Ve^{iH_0 tf}\|_{L^2(2at<|x|<2bt)} \lesssim \frac{1}{(1+|t|)^{1+\epsilon}}\|e^{iH_0 t}f\|_{L^2(2at<|x|<2bt)} \lesssim \frac{1}{(1+|t|)^{1+\epsilon}}t^{d/2}\|e^{iH_0 t}f\|_{L^\infty}$$

$$\lesssim \frac{1}{(1+|t|)^{1+\epsilon}}t^{d/2}t^{-d/2} \lesssim \frac{1}{(1+|t|)^{1+\epsilon}}$$

---

[1] Note that if V is nice, then $\|Ve^{-i\tau H_0}f\|_{L^2} \lesssim \|e^{-i\tau H_0}f\|_{L^\infty} \lesssim |\tau|^{-d/2}$, which is integrable for $d \geq 3$. But for $d = 1,2$, we need a more careful argument.

where we used the hypothesis that $|V| \lesssim 1/(1 + |x|)^{1+\epsilon}$. So

$$\|Ve^{i\tau H_0}f\|_{L^2} = \|Ve^{i\tau H_0}f\|_{L^2(|x|<2a\tau)} + \|Ve^{i\tau H_0}f\|_{L^2(|x|>2b\tau)} + \|Ve^{i\tau H_0}f\|_{L^2(2a\tau<|x|<2b\tau)}.$$

We have already shown that the last term is integrable. For the first term, we have

$$\|Ve^{i\tau H_0}f\|_{L^2(|x|<2a\tau)} \lesssim \|V\|_{L^2(|x|<2a\tau)}\|e^{-i\tau H_0}f\|_{L^\infty(|x|<2a\tau)} \lesssim 2a|\tau|^{d/2} \cdot \tau^{-n} \quad \text{for any } n \in \mathbb{N},$$

so if we take $n > d/2 + 1$, then this term is integrable. Finally, for the second term,

$$\|Ve^{i\tau H_0}f\|_{L^2(|x|>2b\tau)} \lesssim \|V\|_{L^\infty(|x|>2b\tau)}\|e^{-i\tau H_0}f\|_{L^2} \lesssim \frac{1}{(1 + |\tau|)^{1+\epsilon}},$$

which is integrable (note that $\|e^{-i\tau H_0}f\|_{L^2} = \|f\|_{L^2}$). Thus we obtain

$$\|Ve^{-i\tau H_0}\|_{L^2} \lesssim \tau^{-1-\epsilon},$$

which is integrable in τ. The conclusion from this is that for $s \geq t$,

$$\|e^{isH}e^{-isH_0}f - e^{itH}e^{-itH_0}f\|_{L^2} \xrightarrow[s,t\to\infty]{} 0,$$

so $\lim_{t\to\infty} e^{itH}e^{-itH_0}f$ exists strongly in L^2. A similar argument shows that Ω_+ exists.

(2) This follows since e^{-itH_0}, e^{itH} are both isometries, so that $e^{itH}e^{-itH_0}$ is an isometry. A strong limit of isometries is still an isometry, so we get that $\Omega_\mp$ are also isometries.

(3) We can see that (note the group properties of e^{itH} and e^{itH_0})

$$\Omega_-e^{-itH_0}f = \left(\lim_{s\to\infty} e^{isH-isH_0}\right)e^{-itH_0}f = e^{-iHt}\left(\lim_{s\to\infty} e^{itH}e^{isH}e^{-isH}e^{-itH_0}\right)f$$
$$= e^{-iHt}\lim_{s\to\infty}\left(e^{i(t+s)H}e^{-i(s+t)H_0}\right)f = e^{-iHt}\Omega_-f,$$

which proves the desired result.

We finish the proof of (4)-(6) next time. $\qquad\square$

Lecture 21

Mar. 31 — Scattering Theory, Part 2

21.1 Short-Range Scattering Theory, Continued

Proof of Theorem 20.2, continued. (4) The idea is to use the Laplace transform. By (3), we have

$$\Omega_- \int_0^\infty e^{-itH_0} e^{-t\epsilon}\, dt = \int_0^\infty \Omega_- e^{-itH_0} e^{-t\epsilon}\, dt = \int_0^\infty e^{-itH} \Omega_- e^{-t\epsilon}\, dt = \left(\int_0^\infty e^{-itH} e^{-t\epsilon}\, dt \right) \Omega_-$$

since Ω_- is independent of t. Integrating both sides, we get

$$\Omega(iH_0 + \epsilon)^{-1} = (iH + \epsilon)^{-1} \Omega_-.$$

Note that these are bounded $L^2 \to H^2$ operators. Applying $(iH + \epsilon)$ on the left on both sides,

$$(iH + \epsilon)\Omega_-(iH_0 + \epsilon)^{-1} = \Omega_-$$

in L^2. For any $f \in L^2$, we have $(iH_0 + \epsilon)^{-1}f \in H^2$, and $\Omega_-(iH_0 + \epsilon)^{-1}f \in H^2$ by the isometry property, so $(iH + \epsilon)\Omega_-(iH_0 + \epsilon)^{-1}f \in L^2$. Now $(iH + \epsilon)\Omega_-(iH_0 + \epsilon)^{-1}g = \Omega_- g$ for any $g \in L^2$, and we can find $f \in H^2$ such that $g = (iH_0 + \epsilon)^{-1}f$, so we get $(iH + \epsilon)\Omega_- f = \Omega_-(iH_0 + \epsilon)f$. Finally, passing $\epsilon \to 0$, we obtain $iH\Omega_- f = \Omega_- iH_0 f$, so we have $H\Omega_- f = \Omega_- H_0 f$.

(5) Define $Q = \Omega_-^* \Omega_-$, where Ω_-^* is the adjoint of Ω_-. We claim that $Q = \mathrm{id}$ and $\Omega_-\Omega_-^* = P_{\mathrm{Ran}(\Omega_-)}$. We clearly have $Q^* = Q \geq 0$, since $\langle Qf, f \rangle = \|\Omega_- f\|_{L^2}^2 = \|f\|_{L^2}^2 \geq 0$ (recall that Ω_- is an isometry). Then

$$\langle Qf, f \rangle = \langle f, f \rangle \implies \langle (Q - \mathrm{id})f, f \rangle = 0$$

for all f. But $Q - \mathrm{id}$ is self-adjoint, so spectral theory implies that $Q - \mathrm{id} = 0$, i.e. $Q = \mathrm{id}$. On the other hand, $P = \Omega_-\Omega_-^*$ is a projection since we have

$$P^2 = \Omega_-\Omega_-^*\Omega_-\Omega_-^* = \Omega_- \,\mathrm{id}\, \Omega_-^* = \Omega_-\Omega_-^* = P.$$

One can also see that $P^* = P \geq 0$, so P is an orthogonal projection. So it only remains to check the range. Since P is a projection, $\ker P = (\mathrm{Ran}\,P)^\perp$, and we can identify that

$$\ker P = \{f : \langle Pf, f \rangle = 0\} = \{f : \|\Omega_-^* f\|_{L^2}^2 = 0\} = \ker \Omega_-^*$$

Since $(\ker T)^\perp = \overline{\mathrm{Ran}\,T^*}$, we find that (note that $\mathrm{Ran}\,P$ is closed since P is a projection)

$$\mathrm{Ran}\,P = (\ker P)^\perp = (\ker \Omega_-^*)^\perp = \overline{\mathrm{Ran}\,\Omega_-}.$$

One can check that Ω_- is a closed operator, so $\overline{\mathrm{Ran}\,\Omega_-} = \mathrm{Ran}\,\Omega_-$ and $\mathrm{Ran}\,P = \mathrm{Ran}\,\Omega_-$. So $P = \Omega_-\Omega_-^*$ is an orthogonal projection onto $\mathrm{Ran}(\Omega_-)$. From (4), taking $f = \Omega_-^* g$, we get $\Omega_- H_0 \Omega_-^* = H\Omega_-\Omega_-^* = HP$.

(6) Let $E(d\lambda)$ be the spectral resolution for H. Then by (5), $E(d\lambda)P_{\mathrm{Ran}\,\Omega_-} = \Omega_- E_0(d\lambda)\Omega_-^*$, so

$$P_{\mathrm{Ran}\,\Omega_-} E(d\lambda) P_{\mathrm{Ran}\,\Omega_-} = \Omega_- \Omega_-^* \Omega_- E_0(d\lambda)\Omega_-^* = \Omega_- E_0(d\lambda)\Omega_-^*,$$

where $\Omega_-^* \Omega_- = \mathrm{id}$ by (4). Thus we see that

$$\langle E(d\lambda) P_{\mathrm{Ran}\,\Omega_-} f, P_{\mathrm{Ran}\,\Omega_-} f\rangle = \langle E_0(d\lambda)\Omega_-^* f, \Omega_-^* f\rangle.$$

Since E_0 is the free case, it is always absolutely continuous with respect to the Lebesgue measure, so we have $P_{\mathrm{Ran}\,\Omega_-} f \in \mathcal{H}_{\mathrm{ac}}$, i.e. $\mathrm{Ran}\,\Omega_- \subseteq \mathcal{H}_{\mathrm{ac}}$. $\qquad\square$

Corollary 21.0.1. *If T is a Borel measurable function, then $T(H)\Omega_- f = \Omega_- T(H_0)f$.*

Proof. This follows from the proof of (4) in the previous theorem. $\qquad\square$

Remark. When do we have the equality $\mathrm{Ran}\,\Omega_- = \mathcal{H}_{\mathrm{ac}}$? We have the following result:

Proposition 21.1. *Assume $d \geq 3$ and $|V(x)| \lesssim (1 + |x|)^{1-\epsilon}$ (this is the* short-range condition*) with $\|V\|_{L^2(\mathbb{R}^d)} < \infty$. Assume that*

$$\|e^{-itH}P_{\mathrm{ac}}f\|_{L^\infty} \lesssim |t|^{-d/2}\|f\|_{L^1}.$$

Then $\mathrm{Ran}\,\Omega_- = \mathcal{H}_{\mathrm{ac}}$.

Proof. Define $\widetilde{\Omega} = \lim_{t\to\infty} e^{itH}e^{-itH}P_{\mathrm{ac}}(H)$ in L^2. To show that $\widetilde{\Omega}$ exists, we again use Cook's method:

$$\int_1^\infty \left\| \frac{d}{dt} e^{itH_0}e^{-itH}P_{\mathrm{ac}}f \right\|_{L^2} dt \leq \int_1^\infty \|e^{itH_0}Ve^{-itH}P_{\mathrm{ac}}f\|_{L^2}\, dt \leq \int_1^\infty \|Ve^{-itH}P_{\mathrm{ac}}f\|_{L^2}\, dt$$

$$\leq \int_1^\infty \|V\|_{L^2}\|e^{-itH}P_{\mathrm{ac}}f\|_{L^\infty}\, dt \lesssim \int_1^\infty |t|^{-d/2}\|f\|_{L^1}\, dt < \infty$$

for $d \geq 3$ (technically we should use $f \in L^2$, but it suffices to consider the dense subspace $L^1 \cap L^2 \subseteq L^2$ for Cook's method). So $\widetilde{\Omega}$ exists. Then $\Omega_- \widetilde{\Omega} f = \lim_{t\to\infty}(e^{itH}e^{-itH_0})\widetilde{\Omega}f$, so for all $\eta > 0$, we can find T_η such that for all $t \geq T_\eta$,

$$\Omega_- \widetilde{\Omega} f = e^{itH}e^{-itH_0}\widetilde{\Omega}f + o_{L^2}(\eta).$$

Since $\widetilde{\Omega}$ also exists, there is $\widetilde{T}_\eta$ such that for all $t \geq \widetilde{T}_\eta$,

$$\widetilde{\Omega}f = e^{itH_0}e^{-itH}P_{\mathrm{ac}}f + o_{L^2}(\eta).$$

So for $t \geq \max\{T_\eta, \widetilde{T}_\eta\}$, we can write

$$\Omega_- \widetilde{\Omega} f = e^{itH}e^{-itH_0}(e^{itH_0}e^{-itH}P_{\mathrm{ac}})f + o_{L^2}(\eta) = P_{\mathrm{ac}}f + o_{L^2}(\eta).$$

This holds for arbitrary η, so $\Omega_- \widetilde{\Omega} f = P_{\mathrm{ac}}f$ for every $f \in L^2$. So $\mathrm{Ran}\,\Omega_- = \mathrm{Ran}\,P_{\mathrm{ac}}(H) = \mathcal{H}_{\mathrm{ac}}$. $\qquad\square$

Remark. Recall that when $d = 3$,

$$\sup_x \int \frac{|V(y)|}{|x - y|}\, dy < \infty. \tag{$*$}$$

Assuming that H has no zero eigenvalues or resonance, we have

$$\|e^{-itH}P_{\mathrm{ac}}(H)f\|_{L^\infty} \lesssim |t|^{-3/2}\|f\|_{L^1}.$$

In particular, if $(*) \leq 4\pi$, then the dispersive estimate holds and the proposition applies.

Lecture 22

Apr. 2 — Classical Scattering

22.1 Consequences of Wave Operators

Theorem 22.1 (Enss)**.** *Suppose $|V(x)| \leq 1/(1+|x|)^{1+\epsilon}$ for $\epsilon > 0$. Then*

$$\operatorname{Ran} \Omega_{\mp} = L^2_{\mathrm{ac}} = \mathcal{H}_{\mathrm{ac}} \quad and \quad L^2_{\mathrm{sc}} = \varnothing.$$

Corollary 22.1.1. *If $|V(x)| \leq 1/(1+|x|)^{1+\epsilon}$ for $\epsilon > 0$, then for all $f \in L^2(\mathbb{R}^d)$, there exist $\{f_j\}_{j=0}^N \in L^2$ such that $H f_j = \lambda_j f_j$ for some $\lambda_j \leq 0$ and*

$$e^{-iHt} f = \sum_{j=1}^{N} e^{-i\lambda_j t} f_j + e^{iH_0 t} f_0 + R(t)$$

such that $\|R(t)\|_{L^2} \to 0$ as $t \to \infty$.

Proof. By Enss's theorem, we have $L^2 = L^2_{\mathrm{ac}} + L^2_{\mathrm{pp}}$, so we can write

$$f = g + \sum_{j=1}^{N} f_j,$$

where $g \in L^2_{\mathrm{ac}}$ and $\{f_j\}$ spans L^2_{pp} (so $H f_j = \lambda_j f_j$). Then

$$e^{-iHt} f = e^{-iHt} g + \sum_{j=1}^{N} e^{-i\lambda_j t} f_j. \tag{$*$}$$

Since $g \in L^2_{\mathrm{ac}} = \operatorname{Ran} \Omega_-$, we can find $f_0 \in L^2$ such that $\Omega_- f_0 = g$. By the definition of Ω_-,

$$\|e^{-iHt} g - e^{-iH_0 t} f_0\|_{L^2} \xrightarrow[t\to\infty]{} 0,$$

so $R(t) = e^{-iHt} g - e^{-iH_0 t} f_0 \to 0$ in L^2 as $t \to \infty$. This proves the claim after substituting in $(*)$. $\qquad \square$

22.2 Classical Scattering

Remark. Consider the following equation for $x, \xi \in \mathbb{R}^d$:

$$\begin{cases} \dot{x}(t) = \xi(t), \\ \dot{\xi}(t) = -\nabla V(x(t)). \end{cases} \tag{$+$}$$

Let $x(t; y, \eta)$, $\xi(t; y, \eta)$ denote the solution to (+) with $x(0) = y$ and $\dot{x}(0) = \xi(0) = \eta$). Define

$$\Sigma_{\pm} = \left\{ (y, \eta) \in \mathbb{R}^{2d} : V(y) + \frac{1}{2}|\eta|^2 > 0 \text{ and } \limsup_{t \to \pm\infty} |x(t; y, \eta)| = \infty \right\},$$

and set $\Sigma_{\text{scattering}} = \Sigma_+ \cap \Sigma_-$. Denote $E(t) = V(x(t)) + |\xi(t)|^2/2$ with $(x(t), \xi(t))$ solving (+), so

$$\frac{d}{dt}E(t) = \nabla V(x(t)) \cdot \dot{x}(t) + \dot{\xi}(t) \cdot \xi(t) = \nabla V(x(t)) \cdot \xi(t) - \nabla V(x(t)) \cdot \xi(t) = 0.$$

This shows that we have conservation of the energy E.

Lemma 22.1. *Assume that $|\nabla V(x)| \leq C_0(1 + |x|)^{-1-\epsilon}$ and $|V(x)| \to 0$ as $x \to \infty$. Then $(y, \eta) \in \Sigma_+$ if and only if $\lim_{t \to \infty} \xi(t; y, \eta)$ exists and $\lim_{t \to \infty} \xi(t; y, \eta) \neq 0$.*

Proof. ($\Leftarrow$) Suppose $\lim_{t \to \infty} \xi(t; y, \eta) \neq 0$. So for some constant $c > 0$, we will have $|\dot{x}(t)| \geq c$ for all t large enough. Clearly this implies $|x(t)| \to \infty$ as $t \to \infty$. We can also see that

$$E(t) = V(x(t)) + \frac{1}{2}|\xi(t)|^2 \xrightarrow[t \to \infty]{} \frac{1}{2}|\xi(t)|^2 > 0$$

since $|V| \to 0$ as $|x| \to \infty$, so by conservation of energy, $E(0) = V(y) + |\eta|^2/2 > 0$. So $(y, \eta) \in \Sigma_+$.

($\Rightarrow$) Assume $(y, \eta) \in \Sigma_+$, we want to show $|x(t; y, \eta)| \geq at$ for some $a > 0$. If this can be done, then by the fundamental theorem of calculus, we can estimate

$$|\xi(t; y, \eta) - \xi(s; y, \eta)| \leq \left| \int_s^t \dot{\xi}(\tau; y, \eta) \, d\tau \right| = \int_s^t |\nabla V(x(\tau; y, \eta))| \, d\tau \leq C_0 \int_s^t (1 + x(\tau; y, \eta))^{-1-\epsilon} \, d\tau$$

$$\leq C_0 \int_s^t (a|\tau|)^{-1-\epsilon} \, d\tau = \frac{C_0}{a^{1+\epsilon}} \int_s^\infty \tau^{-1-\epsilon} \, d\tau \xrightarrow[s \to \infty]{} 0$$

since $\tau^{-1-\epsilon}$ is integrable. So $\xi(t; y, \eta)$ is a Cauchy sequence in t, so $\lim_{t \to \infty} \xi(t; y, \eta)$ exists. We also know that $\lim_{t \to \infty} \xi(t; y, \eta) \neq 0$ since $|x(t; y, \eta)| \geq a|t|$, so the result would be proved.

So it suffices to show $|x(t; y, \eta)| \geq at$ for some $a > 0$. Set $A(t) = |x(t)|^2 = \langle x(t), x(t) \rangle$, this is a *Lyapunov function* from ODE theory. Differentiating in time, we get

$$\frac{d}{dt}A(t) = 2\langle x(t), \dot{x}(t) \rangle = 2\langle x(t), \xi(t) \rangle$$

and similarly

$$\frac{d^2}{dt^2}A(t) = 2\langle \dot{x}(t), \xi(t) \rangle + 2\langle x(t), \dot{\xi}(t) \rangle = 2|\xi(t)|^2 - 2x(t) \cdot \nabla V(x(t))$$

$$= 4\left(\frac{1}{2}|\xi(t)|^2 + V(x(t)) \right) - 4V(x(t)) - 2x(t) \cdot \nabla V(x(t)).$$

Note that $|\xi(t)|^2/2 + V(x(t)) = E(t) = E_0 > 0$ and as $|x(t)| \to \infty$, we have $|V(x(t))| \to 0$. We also get that $|x(t) \cdot \nabla V(x(t))| \to 0$ as $|x(t)| \to \infty$ since $|\nabla V(x(t))| \leq C_0(1 + |x(t)|)^{-1-\epsilon}$ by assumption. So we can find R_0 large such that when $|x(t)| > R_0$, we have $\ddot{A}(t) > E_0/2$. We claim that we can find t_0 with

$$|x(t_0)| > R_0 \quad \text{and} \quad \frac{d}{dt}A(t_0) > 0.$$

To see this, note that $A(t) = |x(t)|^2$, so $A(t) \to \infty$ as $t \to \infty$, so such a t_0 must exist. Then at t_0,

$$A(t_0) > R_0^2, \quad \dot{A}(t_0) > 0, \quad \ddot{A}(t_0) > \frac{E_0}{2},$$

so for any $t_0 \le t \le t_0 + \delta$, we have $\dot{A}(t) > \dot{A}(t_0) > 0$, $\ddot{A}(t) > E_0/2 > 0$, and $A(t) > R_0^2$. Thus we have

$$\dot{A}(t) = \int_{t_0}^{t} \ddot{A}(s)\,ds + \dot{A}(t_0) \ge (t - t_0)\frac{E_0}{2} + \dot{A}(t_0),$$

$$A(t) = A(t_0) + \int_{t_0}^{t} \dot{A}(s)\,ds \ge \frac{1}{2}(t - t_0)^2 \frac{E_0}{2} + (t - t_0)\dot{A}(t_0) + A(t_0),$$

so $x(t) = \sqrt{A(t)} \ge a|t - t_0|$ for some $a > 0$. This proves the claim after a bootstrap argument. $\qquad\square$

Remark. Physically, the above lemma tells us that if $(y, \eta) \in \Sigma_+$, then a classical particle will escape from the potential V and move away with "super-linear" trajectory.

Proposition 22.1. *Assume $|\nabla V(x)| \le C_0 (1 + |x|)^{-2-\epsilon}$ and $|\nabla^2 V(x)| \le C_1(1 + |x|)^{-2-\epsilon}$. Then for every $(y, \eta) \in \Sigma_+$, there exists $(a, p) \in \mathbb{R}^{2d}$ with $p \ne 0$, such that*

$$|x(t; y, \eta) - (tp + a)| \xrightarrow[t\to\infty]{} 0 \quad and \quad |p - \xi(t; y, \eta)| \xrightarrow[t\to\infty]{} 0.$$

Furthermore, the converse also holds, i.e. for every $(a, p) \in \mathbb{R}^{2d}$ with $p \ne 0$, we can find $(y, \eta) \in \Sigma_+$ such that the above conditions hold.

Proof. ($\Rightarrow$) Let $(y, \eta) \in \Sigma_+$. From the lemma, we know $\lim_{t\to\infty} \xi(t; y, \eta)$ exists, so set

$$p = \lim_{t\to\infty} \xi(t; y, \eta) \ne 0.$$

We can write

$$x(t; y, \eta) = y + \int_0^t \xi(s; y, \eta)\,ds = y + pt + \int_0^t (\xi(s) - p)\,ds = y + pt + \int_0^\infty \int_s^\infty \nabla V(x(\tau))\,d\tau ds$$

where we think of p as $\xi(\infty)$. Then we have

$$x(t; y, \eta) = y + pt + \int_0^\infty \int_s^\infty \nabla V(x(\tau))\,d\tau ds - \int_t^\infty \int_s^\infty \nabla V(x(\tau))\,d\tau ds,$$

where the latter integral goes to 0 as $t \to \infty$. The former integral is a constant, so we can define a such that $a - y$ equals that integral. This proves the claim.

($\Leftarrow$) Given $(a, p) \in \mathbb{R}^{2d}$ with $p \ne 0$, we want to find $x(t)$, $\xi(t)$ solving $(+)$ of the form

$$x(t) = a + pt + R(t),$$

where $R(t) \to 0$ as $t \to \infty$. Because of the equation $(+)$, we can formally write

$$x(t) = a + pt + R(t) = a + pt - \int_t^\infty \int_s^\infty \nabla V(x(\tau))\,d\tau ds.$$

This is the same as the situation from above. We can write

$$a + pt + R(t) = a + pt - \int_t^\infty \int_s^\infty \nabla V(a + \tau p + R(\tau))\,d\tau ds,$$

which gives the equation

$$R(t) = -\int_t^\infty \int_s^\infty \nabla V(a + \tau p + R(\tau))\,d\tau ds.$$

We can solve this uniquely via contraction mapping, which we will do next time. $\qquad\square$

Lecture 23

Apr. 7 — Classical Scattering, Part 2

23.1   Classical Scattering, Continued

Proof of Proposition 22.1, continued. We continue by solving the equation

$$R(t) = -\int_t^\infty \int_s^\infty \nabla V(a + \tau p + R(\tau))\, d\tau ds.$$

We do this by contraction mapping in the unit ball in $C([T, \infty); \mathbb{R}^d)$: Set

$$A(z(t)) = -\int_t^\infty \int_s^\infty \nabla V(a + \tau p + z(\tau))\, d\tau ds.$$

Note that $|a + \tau p + z(\tau)| \geq |a + \tau p| - 1 \geq \tau|p|/2$ if τ is large enough. Then

$$|A(z(t))| \leq \int_t^\infty \int_s^\infty \left(\frac{1}{2}\tau p\right)^{-2-\epsilon} d\tau ds \leq |p|^{-2-\epsilon} T^{-\epsilon} \leq 1$$

if we pick T sufficiently large. We can also see that

$$|A(z(t)) - A(\widetilde{z}(t))| \leq \int_t^\infty \int_s^\infty |\nabla V(a + \tau p + z(\tau)) - \nabla V(a + \tau p + \widetilde{z}(\tau))|\, d\tau ds$$

$$\leq \int_t^\infty \int_s^\infty \left(\frac{1}{2}\tau|p|\right)^{-2-\epsilon} |z(\tau) - \widetilde{z}(\tau)|\, d\tau ds \leq p^{-2-\epsilon} T^{-\epsilon} \|z - \widetilde{z}\|_{C([T,\infty);\mathbb{R}^d)},$$

which is a contraction if T is large. So we can find a fixed point $R(t)$. $\qquad\square$

Remark. The map $\Omega_-(a, p) = (y, \eta)$ can be seen as a classical analogue of the wave operator.

23.2   More on Scattering for the Schrödinger Equation

Lemma 23.1. *Let $H = -\Delta + V$ and $f \in L^2_{\mathrm{ac}}$. Then we have*

$$\|\chi_{\{|x| \leq R\}} e^{itH} f\|_{L^2} \xrightarrow[t \to \infty]{} 0$$

Remark. We have $\|e^{itH} f\|_{L^2} = \|f\|_{L^2}$, but if we localize the solution, then

$$\|\chi_{\{|x| \leq R\}} e^{itH} f\|_{L^2} \xrightarrow[t \to \infty]{} 0$$

if $f \in L^2_{\mathrm{ac}}$. But if f is an eigenfunction of H, i.e. $f \in L^2$ with $e^{iHt} f = e^{i\lambda t} f$, this does not hold. In particular, if a quantum particle is not trapped by the potential V, then the probability of finding it in any compact region will go to 0 as $t \to \infty$.

Lecture 24

Apr. 14 — Scattering Theory, Part 3

24.1 More Scattering Theory

Proof of Lemma 23.1. By density, it suffices to check the statement for $f = (H + i)^{-1}g$. Note that the operator $(H + i)^{-1}$ is well-defined since the spectrum of H lies on the real line. If $f = L^2_{\mathrm{ac}}$, then $P_{\mathrm{ac}}g = g$ by spectral theory. In terms of g, we need to show that

$$\|\chi_{\{|x| \leq R\}}(H + i)^{-1}e^{itH}g\|_{L^2} \xrightarrow[t \to \infty]{} 0.$$

The operator $C = \chi_{\{|x| \leq R\}}(H + i)^{-1}$ is compact, so it can be approximated by finite-rank operators. So it suffices to prove $\|Me^{itH}g\|_{L^2} \to 0$ as $t \to \infty$, where M is a finite-rank operator. We can further assume that the rank of M is 1, i.e. we can find $\psi_1, \psi_2 \in L^2$ such that $Mg = \langle g, \psi_2 \rangle \psi_1$. So

$$\|Me^{itH}g\|_{L^2} = \|\psi_1 \langle e^{itH}g, \psi_2 \rangle\|_{L^2} = \|\psi_1\|_{L^2} |\langle e^{itH}g, \psi_2 \rangle|.$$

By spectral theory, write

$$\|Me^{itH}g\|_{L^2} = \left| \int_{-\infty}^{\infty} e^{-it\lambda} \langle E(d\lambda)g, \psi_2 \rangle \right|.$$

Write $\langle E(d\lambda)g, \psi_2 \rangle = G(\lambda)\, d\lambda$ for some continuous function G (since $g \in L^2_{\mathrm{ac}}$, so we can differentiate with respect to Lebesgue measure). Then we have

$$\int_{-\infty}^{\infty} e^{-it\lambda} \langle E(d\lambda)g, \psi_2 \rangle = \int_{-\infty}^{\infty} e^{-it\lambda}G(\lambda)\, d\lambda \xrightarrow[t \to \infty]{} 0$$

by the Riemann-Lebesgue lemma since G is continuous, which proves the result. $\qquad\square$

Theorem 24.1 (RAGE: Ruelle-Amrein-Georgescu-Enss). *Let $f \in L^2_{\mathrm{c}} = L^2_{\mathrm{ac}} \oplus L^2_{\mathrm{sc}}$. Then*

$$\frac{1}{T} \int_{-T}^{T} \|\chi_{\{|x| \leq R\}}e^{-itH}f\|^2_{L^2}\, dt \xrightarrow[T \to \infty]{} 0.$$

Proof. By density, we consider $f = (H + i)^{-1}g$. Using the same reduction as before, it suffices to show

$$\frac{1}{T} \int_{-T}^{T} \|\langle e^{itH}g, \psi_2 \rangle \psi_1\|^2_{L^2}\, dt \xrightarrow[T \to \infty]{} 0 \iff \frac{1}{T} \int_{-T}^{T} |\langle e^{itH}g, \psi_2 \rangle|^2\, dt \xrightarrow[T \to \infty]{} 0.$$

As $T \to \infty$, by spectral theory,

$$\frac{1}{T} \int_{-T}^{T} \left| \int_{-\infty}^{\infty} e^{i\lambda t} \langle E(d\lambda)g, \psi_2 \rangle\, d\lambda \right|^2 dt = \frac{1}{T} \int_{-T}^{T} \left| \int_{-\infty}^{\infty} e^{it\lambda} \mu_{g,\psi_2}(d\lambda) \right|^2 dt = \frac{1}{T} \int_{-T}^{T} |\widehat{\mu}_{g,\psi_2}(t)|^2\, dt$$

for some measure μ_{g,ψ_2}. Wiener's theorem (Theorem 24.2) then implies that

$$\frac{1}{T}\int_{-T}^{T}|\widehat{\mu}_{g,\psi_2}(t)|^2\,dt \xrightarrow[T\to\infty]{} 2\sum_{\tau\in\mathbb{R}}|\mu_{g,\psi_2}(\{\tau\})|^2 = 0$$

since μ_{g,ψ_2} is a continuous measure, so $\mu_{g,\psi_2}(\{\tau\}) = 0$ for all $\tau \in \mathbb{R}$. $\qquad\square$

Theorem 24.2 (Wiener)**.** *Let $\mu \in \mathcal{M}(\mathbb{R})$, i.e. μ is a measure on $\mathbb{R}$. Then*

$$\frac{1}{2T}\int_{-T}^{T}|\widehat{\mu}(t)|^2\,dt \xrightarrow[T\to\infty]{} \sum_{\tau\in\mathbb{R}}|\mu(\{\tau\})|^2.$$

Proof. For $\mu,\nu \in \mathcal{M}(\mathbb{R})$ and a measurable set E, denote

$$\mu*\nu(E) = \int_{\mathbb{R}}\mu(E-t)\,\nu(dt).$$

Set $\mu^{\#}(E) = \overline{\mu(-E)}$, so that $\widehat{\mu^{\#}}(\xi) = \overline{\widehat{\mu}(\xi)}$. Then we have

$$\mu*\mu^{\#}(\{0\}) = \int_{\mathbb{R}}\mu(\{-t\})\,\mu^{\#}(dt) = \sum_{-t \text{ atom of }\mu}\mu(\{-t\})\mu^{\#}(\{t\}) = \sum_{t \text{ atom of }\mu}\mu(\{t\})\mu^{\#}(\{-t\})$$

$$= \sum_{t \text{ atom of }\mu}\mu(\{t\})\overline{\mu(\{t\})} = \sum_{t \text{ atom of }\mu}|\mu(\{t\})|^2.$$

We can also compute that

$$\frac{1}{2T}\int_{-T}^{T}e^{it\tau}\widehat{\mu}(\tau)\,dt = \frac{1}{2T}\int_{-T}^{T}e^{it\tau}\int_{-\infty}^{\infty}e^{-is\tau}\mu(ds)dt = \frac{1}{2T}\int_{-T}^{T}\int_{-\infty}^{\infty}e^{i(t-s)\tau}\mu(ds)dt.$$

By Fubini's theorem, we can write

$$\frac{1}{2T}\int_{-T}^{T}e^{it\tau}\widehat{\mu}(\tau)\,dt = \int_{-\infty}^{\infty}\left(\frac{1}{2T}\int_{-T}^{T}e^{i(t-s)\tau}dt\right)\mu(ds) = \int_{-\infty}^{\infty}\frac{1}{2T}D_T(s-t)\,\mu(ds)$$

$$= \mu(t) + \int_{-\infty}^{\infty}\frac{1}{2T}D_T(s-t)\left(\mu(ds) - \mu(t)\delta_{\{t\}}(ds)\right),$$

where D_T is the Dirichlet kernel. Note that D_T satisfies

$$\int_{-\infty}^{\infty}\frac{1}{2T}D_T(s-t)\delta_{\{t\}}(ds) = 1,$$

and $D_T(\tau)/2T$ is an approximation of the identity, so we have

$$\frac{1}{2T}\int_{-T}^{T}e^{it\tau}\widehat{\mu}(\tau)\,dt = \mu(t) + \int_{-\infty}^{\infty}\frac{1}{2T}D_T(s-t)\left(\mu(ds) - \mu(t)\delta_{\{t\}}(ds)\right) \xrightarrow[T\to\infty]{} \mu(t).$$

Applying this to the measure $\mu*\mu^{\#}(\{0\})$, we obtain

$$\frac{1}{2T}\int_{-T}^{T}|\widehat{\mu}|^2\,d\tau = \frac{1}{2T}\int_{-T}^{T}\widehat{\mu}\cdot\widehat{\mu^{\#}}\,d\tau = \frac{1}{2T}\int_{-T}^{T}(\mu*\mu^{\#})^{\wedge}\,dt \xrightarrow[T\to\infty]{} \mu*\mu^{\#}(\{0\}) = \sum_{t \text{ atom of }\mu}|\mu(\{t\})|^2,$$

which is the desired result. $\qquad\square$

Lecture 25

Apr. 16 — Nonlinear Equations

25.1 Strichartz Estimates, Revisited

Definition 25.1. A pair (p, q) is called *(Strichartz) admissible* if

$$\frac{2}{p} + \frac{d}{q} = \frac{d}{2}$$

and $2 \leq p \leq \infty$ with $(p, q) \neq (2, \infty)$.

Theorem 25.1 (General Strichartz). *Suppose $i\partial_t \psi - \Delta \psi = h$ in $\mathbb{R} \times \mathbb{R}^d$ and $\psi(0) = f$. Then*

$$\|\psi\|_{L_t^p L_x^q} \lesssim \|f\|_{L^2} + \|h\|_{L_t^{p'} L_x^{q'}}$$

for (p, q) Strichartz admissible and $1/p + 1/p' = 1/q + 1/q' = 1$.

Remark. Recall that the (p, q) Strichartz admissible restriction comes from scaling. If we define

$$\psi_\lambda(t, x) = \psi(\lambda^2 t, \lambda x),$$

then $i\partial_t \psi_\lambda - \Delta \psi_\lambda = h(\lambda^2 t, \lambda x)/\lambda^2$ and $\psi_\lambda(0) = f(\lambda x)$. The bound on ψ_λ forces $2/p + d/q = d/2$.

Remark. If $p < \infty$, then $q > 2$. So in the time average sense, solutions gain integrability. This is related to the smoothing phenomenon of the Schrödinger equation.

Proof of Theorem 25.1. We use a TT^* argument. Let $Tf = e^{-i\Delta t} f$, then T^* acts on $g(t, x)$ by

$$T^* g = \int_{-\infty}^{\infty} e^{is\Delta} g(s) \, ds.$$

The goal is to show the following inequality:

$$\|Tf\|_{L_t^p L_x^q} \lesssim \|f\|_{L^2} \iff \|T^* g\|_{L^2} \lesssim \|g\|_{L_t^{p'} L_x^{q'}} \iff \|TT^* g\|_{L_t^p L_x^q} \lesssim \|g\|_{L_t^{p'} L_x^{q'}}.$$

Recall that $\|Tf\|_{L_x^q} \lesssim t^{-d(1/q'-1/q)/2} \|f\|_{L_x^{q'}}$ for $1 \leq q' \leq 2$. We have

$$\|TT^* g\|_{L_x^q} = \left\| \int_{-\infty}^{\infty} e^{i(t-s)\Delta} g(s) \, ds \right\|_{L_x^q} \leq \int_{-\infty}^{\infty} \|e^{i(t-s)\Delta} g(s)\|_{L_x^q} \, ds$$

$$\leq \int_{-\infty}^{\infty} |t - s|^{-d(1/q'-1/q)/2} \|g(s)\|_{L_x^{q'}} \, ds.$$

Fractional integration then implies that for $1 + 1/p = 1/p' + d(1/q' - 1/q)/2$ (provided that we have $0 < d(1/q' - 1/q)/2 < 1$, which happens if and only if $p > 2$),

$$\|TT^*g\|_{L_t^p L_x^q} \lesssim \left\| \int_{-\infty}^{\infty} |t - s|^{-d(1/q' - 1/q)/2} \|g\|_{L_x^{q'}} \, ds \right\|_{L_t^p} \lesssim \|g\|_{L_t^{p'} L_x^{q'}}.$$

This proves that $\|Tf\|_{L_t^p L_x^q} = \|e^{i\Delta t} f\|_{L_t^p L_x^q} \lesssim \|f\|_{L^2}$. To move to the inhomogeneous case, we can simply use Duhamel's formula. If ψ satisfies the equation

$$\psi(t) = \int_0^t e^{i(t-s)\Delta} h(s) \, ds = \int_{-\infty}^{\infty} \chi_{\{0 < s < t\}} e^{i(t-s)\Delta} h(s) \, ds,$$

then we can run the same argument as above to get

$$\|\psi\|_{L_x^q} \lesssim \int_{-\infty}^{\infty} \chi_{\{0 < s < t\}} \|h(s)\|_{L_x^q} \, ds \lesssim \int_{-\infty}^{\infty} \|e^{i(t-s)\Delta} h(s)\|_{L_x^q} \, ds.$$

This is now the same expression as before, so the same argument as before applies, and we get

$$\|\psi\|_{L_t^p L_x^q} \lesssim \|h\|_{L_t^{p'} L_x^{q'}}.$$

This proves the inhomogeneous case. $\qquad\square$

Remark. In the above estimates, we require $p > 2$. For $d = 2$ and the pair $(p, q) = (2, \infty)$, the Strichartz estimate fails in general. To get $p = 2$ for $d \geq 3$, one needs to use a more complex argument (Keel-Tao), and these are called *endpoint* Strichartz estimates.

25.2   Existence and Uniqueness for Nonlinear Equations

Remark. Now we want to consider the equation

$$\begin{cases} i\partial_t \psi + \Delta \psi = \mu |\psi|^{4/d} \psi, & (t, x) \in \mathbb{R} \times \mathbb{R}^d, \\ \psi(0) = \psi_0. \end{cases} \tag{$*$}$$

The reason for $|\psi|^{4/d}\psi$ is that it is L^2-*critical* (the L^2 norm is important for Schrödinger equations). If ψ is a solution, then $\psi_\lambda = \lambda^{d/2} \psi(\lambda^2 t, \lambda x)$ satisfies $\|\psi_\lambda\|_{L^2} = \|\psi\|_{L^2}$. Moreover, for the nonlinearity $|\psi|^{4/d}\psi$, the scaled solution ψ_λ solves

$$i\partial_t \psi_\lambda + \Delta \psi_\lambda = \mu |\psi_\lambda|^{4/d} \psi_\lambda,$$

which is the same equation that ψ solves. So the equation with $|\psi|^{4/d}\psi$ is *scaling invariant*.

Definition 25.2. Given $\psi_0 \in L^2(\mathbb{R}^d)$, $\psi(t)$ is a *solution* if

$$\psi(t) = e^{it\Delta} \psi_0 + i\mu \int_0^\infty e^{i(t-s)\Delta} |\psi(s)|^{4/d} \psi(s) \, ds$$

and $\psi(t)$ lies in $X = (C_t \cap L_t^\infty)([0, \infty); L_x^2(\mathbb{R}^d)) \cap L_t^{p_0}([0, \infty); L_x^{2p_0}(\mathbb{R}^d))$ with $p_0 = 1 + 4/d = (d + 4)/d$.

Remark. Note that $(p_0, 2p_0)$ is Strichartz admissible since

$$\frac{2}{p_0} + \frac{d}{2p_0} = \frac{4 + d}{2p_0} = \left(\frac{4 + d}{2} \right) \frac{1}{p_0} = \frac{d}{2}.$$

Remark. The motivation for choosing $p_0 = 1 + 4/d$ is the following: We have

$$\|\psi\|_{L^2} \leq \|\psi_0\|_{L^2} + \left\| \int_0^\infty e^{i(t-s)\Delta} |\psi(s)|^{4/d} \psi(s) \, ds \right\|_{L^2} \leq \|\psi_0\|_{L^2} + \int_0^\infty \||\psi(s)|^{4/d} \psi(s)\|_{L^2} \, ds.$$

One can check that $\||\psi|^{4/d}\psi\|_{L_x^2} \leq \||\psi|^{4/d+1}\|_{L_x^2} = \|\psi\|_{L_x^{2p_0}}^{p_0}$, so

$$\int_0^\infty \||\psi(s)|^{4/d}\psi(s)\|_{L^2} \, ds \lesssim \int_0^\infty \|\psi\|_{L_x^{2p_0}}^{p_0} \, ds \lesssim \|\psi\|_{L_t^{p_0} L_x^{2p_0}}^{p_0}.$$

Corollary 25.1.1. *The equation* $(*)$ *has a unique solution in the sense of Definition 25.2, provided that* $\|\psi_0\|_{L^2} \ll 1$ *is small enough depending on* μ *and* d.

Proof. For simplicity, take $d = 2$, so $\mu|\psi|^{4/d}\psi = \mu|\psi|^2\psi$ and $p_0 = 4/d + 1 = 3$. Define

$$A\psi = e^{it\Delta}\psi_0 + i\mu \int_0^\infty e^{i(t-s)\Delta} |\psi|^2\psi \, ds,$$

and we will show that A is a contraction in X if $\|\psi_0\|_{L^2}$ is small enough. By the Strichartz estimate,

$$\|A\psi\|_X \leq C(\|\psi_0\|_{L^2} + |\mu|\|\psi\|_X^3).$$

To show that A is a contraction in a ball in X with radius R, take $R = C_1\epsilon$. We want

$$C(\|\psi_0\|_{L^2} + |\mu|\|\psi\|_X^3) \leq C(\epsilon + |\mu|(C_1\epsilon)^3) < C_1\epsilon,$$

so we can take $C_1 = 2C$ and ϵ small enough such that $C(1 + |\mu|C_1^3\epsilon^2) < C_1$, which will make A map ψ back into the ball of radius R in X. For the difference estimate, we have

$$A(\psi) - A(\varphi) = i\mu \int_0^\infty e^{i(t-s)\Delta}(|\psi|^2\psi - |\varphi|^2\varphi) \, ds,$$

so we can estimate (note that $|\psi|^2\psi - |\varphi|^2\varphi = |\psi|^2\psi - |\psi|^2\varphi + |\psi|^2\varphi - |\varphi|^2\varphi$)

$$\|A(\psi) - A(\varphi)\|_X \leq |\mu|\||\psi|^2\psi - |\varphi|^2\varphi\|_{L_t^1 L_x^2} \leq C|\mu|(\|\psi\|_X + \|\varphi\|_X)^2\|\psi - \varphi\|_X,$$

so if we take ϵ small enough so that $C|\mu|(2R)^2 = C|\mu|(C_1\epsilon)^2 < 1$, then we get a contraction. Thus A has a unique fixed point in the ball of radius R in X, which is the desired solution. $\qquad\square$

Remark. Suppose $H = -\Delta + V$ has no eigenvalues and H is "nice" at zero energy (e.g. if V is very small), then recall that we have

$$\|e^{iHt}f\|_{L^\infty} \lesssim t^{-d/2}\|f\|_{L^1}.$$

In this setting, we can show the general Strichartz estimates hold, and one can show global existence for

$$i\partial_t\psi - \Delta\psi + V\psi = |\psi|^{4/d}\psi$$

with small initial data.