PARTIAL DIFFERENTIAL EQUATIONS

International Mathematics Masters
National Higher School of Mathematics (NHSM)

INTERNATIONAL
MATHEMATICS MASTER

NATIONAL HIGHER SCHOOL
OF MATHEMATICS
المدرسة الوطنية
العليا في الرياضيات

2026

CONTENTS

CHAPTER

ONE

THEORY OF (UNBOUNDED) OPERATORS

1.1 Preliminaries on Operators

Let $(X, \|\cdot\|)$ be a Banach space and $\mathscr{L}(X)$ be the Banach space of bounded linear operators.

Definition 1.1.1. *An operator $\mathscr{A} : D(\mathscr{A}) \longrightarrow X$ is called an unbounded linear operator (UBLO) if $D(\mathscr{A})$ is a subspace of X and* $\sup_{x\neq 0} \frac{\|\mathscr{A}x\|}{\|x\|} = +\infty$

Exercise 1: 1

Let $\mathscr{A} : H^1 \longrightarrow L^2$, such that $f \mapsto f'$ and $D(\mathscr{A}) = \{f : \mathbb{R} \to \mathbb{R} : f, f' \in L^2\}$. Show $\mathscr{A}$ is an unbounded linear operator.

Notation: If $\mathscr{A}$ and $\mathscr{B}$ are unbounded linear operators, then $\mathscr{A} \supset \mathscr{B}$ if and only if $D(\mathscr{A}) \supset D(\mathscr{B})$ That is, for all $x \in D(\mathscr{B})$, $\mathscr{A}x = \mathscr{B}x$.

1.1.1 Resolvent Operator

Definition 1.1.2. *Let $\mathscr{A} : D(\mathscr{A}) \longrightarrow X$ be a UBLO.*

$$\rho(\mathscr{A}) = \textit{ Resolvent of } \mathscr{A} = \left\{\lambda \in \mathbb{C} \,\middle|\, \begin{matrix}(\lambda I - \mathscr{A}) : D(\mathscr{A}) \to X \textit{ is bijective, and} \\ (\lambda I - \mathscr{A})^{-1} \in \mathscr{L}(X)\end{matrix}\right\}$$

$$\sigma(\mathscr{A}) = \textit{ Spectrum of } \mathscr{A} = \mathbb{C} \setminus \rho(\mathscr{A}).$$

Definition 1.1.3. *$\mathscr{A}$ is closed if and only if the graph of $\mathscr{A}$, denoted as $G(\mathscr{A})$ is closed. Also $\mathscr{A}$ is closable if and only if there exists $\tilde{\mathscr{A}} \supset \mathscr{A}$ such that $G(\tilde{\mathscr{A}}) = \overline{G(\mathscr{A})}$.*

Note that $G(\mathscr{A}) = \big\{(x, \mathscr{A}x)\big| x \in D(\mathscr{A})\big\}$.

Exercise 2: 2

1. Prove that if it exists, $\tilde{\mathscr{A}}$ is unique, it then denoted by $\overline{\mathscr{A}}$ called closure of $\mathscr{A}$.

2. Let $\mathscr{A}_\ell = \frac{d}{dx}$ with $(X = C^0([a,b],\mathbb{R}), \|.\| = \sup|f(x)|)$ and $D(\mathscr{A}_\ell) = C^\ell([a,b],\mathbb{R})$. Prove $\overline{\mathscr{A}_\ell} = \mathscr{A}_1$.

Lemma 1.1.1. *If $\mathscr{A}$ an unbounded linear operator is closable, then $\rho(\overline{\mathscr{A}}) = \rho(\mathscr{A})$. If $\mathscr{A}$ is closed then $\rho(\mathscr{A}) = \{\lambda \in \mathbb{C} \mid (\lambda I - \mathscr{A})^{-1} \in \mathscr{L}(X)\}$.*

Hints (Exercise): If $\rho(\mathscr{A}) \neq 0$ implies $\mathscr{A}$ is closed. (Show first that if T is a UBLO with $T^{-1} \in \mathscr{L}(X)$ implies T is closed).

Corollary 1.1.1. *Let $\mathscr{A} : D(\mathscr{A}) \subset X \longrightarrow X$ be a closed UBLO then $\sigma(\mathscr{A}) = \sigma_p(\mathscr{A}) \cup \sigma_r(\mathscr{A}) \cup \sigma_c(\mathscr{A})$ where*

1. $\sigma_p(\mathscr{A}) = \{\lambda \in \mathbb{C} : \ker(\lambda I - \mathscr{A}) \neq \{0\}\}$ *(punctual spectrum and λ's are the eigenvalue).*
2. $\sigma_c(\mathscr{A}) = \left\{\lambda \in \mathbb{C} : \ker(\lambda I - \mathscr{A}) = \{0\}, \overline{Rg(\lambda I - \mathscr{A})} \subset X\right\}$ *(continuous spectrum).*
3. $\sigma_r(\mathscr{A}) = \left\{\lambda \in \mathbb{C} : \lambda I - \mathscr{A} \text{ is injective}, \overline{Rg(\lambda I - \mathscr{A})} = X,\ Rg(\lambda I - \mathscr{A}) \neq X\right\}$ *(residual spectrum).*

Exercise 3: 1

Let

$$X = \ell^2(\mathbb{C}) = \left\{(x_n)_{n\geq 0} : \sum_n |x_n|^2 < \infty\right\},$$

with $(\mathscr{A}x_n)_{n\geq 1} = \left(\frac{x_n}{1+n}\right)_{n\geq 0}$. Prove that $\mathscr{A}$ is a BLO, injective, $\overline{\mathrm{Rg}(\mathscr{A})} = X$ and $\mathrm{Rg}(\mathscr{A}) \subset X$.

Theorem 1.1.1. *If $\mathscr{A}$ is a closed UBLO then $\rho(\mathscr{A})$ is open. If $\mu \in \rho(\mathscr{A})$, then for all $\lambda \in \mathbb{C}$ with $r := |\mu - \lambda|, \|(\mu I - \mathscr{A})^{-1}\| < 1$ then $\lambda \in \rho(\mathscr{A})$ and*

$$(\lambda I - \mathscr{A})^{-1} = \sum_{n=0}^{\infty} (\mu - \lambda)^n (\mu I - \mathscr{A})^{-(n+1)}$$

To do Question: do you need $\mathscr{A}$ closed?

Theorem 1.1.2 (Resolvent Identity)**.** *Let $\mathscr{A}$ be a UBLO. For $\lambda \in \rho(A)$, define the resolvent operator*

$$R(\lambda) := (\lambda I - A)^{-1}.$$

Then for all $\lambda, \mu \in \rho(A)$,

$$R(\lambda) - R(\mu) = (\mu - \lambda)R(\mu)R(\lambda).$$

Corollary 1.1.2. *The mapping $\lambda \mapsto R(\lambda)$ from $\rho(\mathscr{A})$ into $\mathscr{L}(X)$ is analytic. Moreover,*

$$\frac{d^n}{d\lambda^n}(\lambda I - A)^{-1} = (-1)^n n! [(\lambda I - A)^{-1}]^{(n+1)}.$$

1.1.2 Dual Operators

Let $X \cong X^*$ and $\mathscr{A}$ a closed UBLO with $\overline{D(\mathscr{A})} = X$ a dense UBLO.
If X and Y are Banach spaces with duals X^* and Y^*, then for $x \in X$ and $x^* \in X^*$, we define the duality product as $\langle x^*, x\rangle$.

Definition 1.1.4 (Dual Operator of $\mathscr{A}$). *Let $\mathscr{A} : D(\mathscr{A}) \subset X \to Y$ (UBLO), be such that $\overline{D(\mathscr{A})} = X$. The* dual operator *$\mathscr{A}^* : D(\mathscr{A}^*) \subset Y^* \to X^*$ is a UBLO defined as follows:*

$$D(\mathscr{A}^*) := \{y^* \in Y^* \,|\, \exists z^* \in X^* \text{ such that } \langle y^*, Ax\rangle = \langle z^*, x\rangle \; \forall x \in D(\mathscr{A})\}\,.$$

and $y^* \in D(\mathscr{A}^*)$, the element z^* is unique and we define $A^* y^* := z^*$.

Lemma 1.1.2. *Let X, Y be Banach spaces and let $\mathscr{A} \in \mathscr{L}(X, Y)$. Then $\mathscr{A}^* \in \mathscr{L}(Y^*, X^*)$ and*

$$\|\mathscr{A}^*\|_{\mathscr{L}(Y^*,X^*)} = \|\mathscr{A}\|_{\mathscr{L}(X,Y)}.$$

Lemma 1.1.3. *Let X be a reflexive Banach space with $X = X^*$ and let $\mathscr{A} : D(\mathscr{A}) \subset X \to X$ be a closedly dense UBLO. Then $\overline{D(\mathscr{A}^*)} = X^*(\cong X)$, and $\mathscr{A}^*$ is closed.*

Theorem 1.1.3. *Let $\mathscr{A}$ be a closedly dense UBLO. Then $\rho(\mathscr{A}) = \rho(\mathscr{A}^*)$ and for all $\lambda \in \rho(A)$,*

$$\left[(\lambda I - \mathscr{A})^{-1}\right]^* = (\lambda I - \mathscr{A}^*).$$

Exercise 4: 2

1. Let $\mathscr{A} = \frac{d}{dx}$ on $X = L^2(\mathbb{R})$ and $D(\mathscr{A}) = \{f \in X : f' \in L^2(\mathbb{R})\}$. Show the following:

   a. $\rho(\mathscr{A}) = \mathbb{C} \setminus i\mathbb{R}$ which implies $\sigma(\mathscr{A}) = i\mathbb{R}$.

   b. $\mathscr{A}$ is a closed unbounded linear operator.

   c. If $\lambda \in \rho(\mathscr{A})$ then $(\lambda I - \lambda)^{-1} : X \longrightarrow D(\mathscr{A})$ is bounded.

   For $\Re(\lambda) \neq 0$; show for all $g \in X$, there exists uniquely $f \in D(\mathscr{A})$ such that $(\lambda I - \mathscr{A})f = g$.
   For $\Re(\lambda) = 0$; show for all $f_n \in X$ with $\|f_n\|_{\ell^2} = 1$ then $(i\omega I - \mathscr{A})f_n \to 0$.

2. Do same for $\mathscr{A} = -i\frac{d}{dx}$.

1.2 Compact Operators

Let X and Y be Banach spaces on $\mathbb{K}$.

Definition 1.2.1. *Let $K : X \to Y$ be a BLO (in $\mathscr{L}(X, Y)$), then K compact iff $K(B_1^X(0))$ is relatively compact in Y (i.e. $\overline{K(B_1^X(0))}$ compact).*

$$\mathcal{K}(X, Y) = \{K \in \mathscr{L}(X, Y) \mid K \text{ is compact}\}.$$

Exercise 5: 1

Let $X = C([a,b],\mathbb{C})$ and $k \in C^0([a,b]\times[c,d],\mathbb{C})$
Define $K \in \mathscr{L}(X)$ by

$$(Kx)(t) = \int_a^b k(t,s)x(s)\,ds.$$

Show $K \in \mathcal{K}(X)$.

Theorem 1.2.1. *$\mathcal{K}(X,Y)$ is a closed subspace of $\mathscr{L}(X,Y)$.*

Proof. We shall show this in two steps

1. $\mathcal{K}(X,Y)$ is a vector space (Do it).

2. Closed: $K_n \to K$ (Prof. Yacine said he would send a different proof).

□

Exercise 6: 1

Let $X = \ell^2(\mathbb{C})$,

$$\mathscr{A}((x_n)_{n\geq 0}) = \left(\frac{x_n}{n+1}\right)_{n\geq 0}.$$

Show that $\mathscr{A}$ is compact.

Theorem 1.2.2. *Let X, Y and Z be Banach spaces on $\mathbb{K}$.*

$$X \xrightarrow{\mathscr{A}} Y \xrightarrow{\mathscr{B}} Z, \quad \mathscr{A} \in \mathscr{L}(X,Y),\ \mathscr{B} \in \mathscr{L}(Y,Z).$$

1. *If $\mathscr{A}$ is compact or $\mathscr{B}$ is compact, then $\mathscr{B}\mathscr{A}$ is compact.*

2. *If $\mathscr{A}$ is compact then $\mathscr{A}^* \in \mathcal{K}(Y^*, X^*)$.*

3. *If $\mathscr{A}$ is compact and $\mathrm{Rg}(\mathscr{A})$ is closed (in Y), then it is finite dimensional.*

To proceed with further results on compact operators, we need the following lemma

Lemma 1.2.1 (Riesz Lemma)**.** *Let E be a normed vector space, $F = \overline{F} \subset E$. Then $\forall r \in (0,1)$, $\exists\, x_r \in E$, such that*

$$\|x_r\| = 1, \quad d(x_r, F) \geq r.$$

Proof. Since $F \neq E$ then this implies $\exists\, z \in E \setminus F$. Let $d = d(z,F) > 0$.
For $0 < r < 1$, $\exists\, y_r \in F$ s.t.

$$0 < d \leq \|z - y_r\| < \frac{d}{r}.$$

Normalize:

$$x_r = \frac{z - y_r}{\|z - y_r\|}, \quad \|x_r\| = 1.$$

For all $y \in F$,

$$\|x_r - y\| = \frac{1}{\|z - y_r\|}\|z - (y_r + \|z - y_r\|y)\| \geq \frac{d}{\|z - y_r\|} > r.$$

$\square$

Proposition 1.2.1. *Let $\mathscr{A} \in \mathcal{K}(X)$, such that X is a Banach space on $\mathbb{C}$. If $\lambda \in \mathbb{C}^*$, then* $\ker((\lambda I - \mathscr{A})^n)$ *has finite dimension.*

Proof. Only for $n = 1$. (do it for $n \geq 2$). Now, let

$$\tilde{K} := \ker(\lambda I - \mathscr{A}) = \{x \in X : \mathscr{A}x = \lambda x\} = \left\{x \in X : x = \frac{1}{\lambda}\mathscr{A}x\right\} \subset \mathrm{Rg}(\mathscr{A}).$$

So $\tilde{K}$ is closed in $\mathrm{Rg}(\mathscr{A})$. Suppose $\dim \tilde{K} = +\infty$. By Riesz lemma, $\exists\, (x_n)$ in $\tilde{K}$, such that

$$\|x_n\| = 1, \quad \|x_n - x_m\| \geq \frac{1}{2}.$$

Thus,

$$\frac{1}{|\lambda|}\|\mathscr{A}x_n - \mathscr{A}x_m\| \geq \frac{1}{2}, \qquad \forall\, n \neq m$$

and so we have $\|\mathscr{A}x_n\| \leq \|\mathscr{A}\|$. So $(\mathscr{A}x_n)$ is not Cauchy, hence a contradiction.

$\square$

Exercise 7: 1

Let X be a Banach space on $\mathbb{K}$. If $\mathscr{A} \in \mathscr{L}(X)$, assume $\exists\, n_0$ s.t. $\ker(\mathscr{A}^{n_0}) = \ker(\mathscr{A}^{n_0+1})$. Then $\forall n \geq n_0$,

$$\ker(\mathscr{A}^n) = \ker(\mathscr{A}^{n_0}).$$

Proposition 1.2.2. *Let $\mathscr{A} \in \mathcal{K}(X)$ and X be a Banach space on $\mathbb{C}$, $\lambda \neq 0$. Then $\exists\, n_0$ such that*

$$\forall n \geq n_0, \quad \ker((\lambda I - \mathscr{A})^n) = \ker((\lambda I - \mathscr{A})^{n_0}).$$

Proof. Using the previous exercise and arguing by contradiction, that for all $n \geq 1$ $\ker((\lambda I - \mathscr{A})^n) \subset \ker((\lambda I - \mathscr{A})^{n+1})$ and each of them is closed.
RL: with $r = \frac{1}{2}$ with $(x_n)_{n\geq 1} \in X$, such that $\|x_n\| = 1$. Then, $x_n \in \ker((\lambda I - \mathscr{A})^{n+1})$. Thus,

$$d(x_n, \ker((\lambda I - \mathscr{A})^n)) \geq \frac{1}{2}.$$

For $n = 1$, $x \in \ker(\lambda I - \mathscr{A}) \;\Rightarrow\; x = \frac{\mathscr{A}}{\lambda}x$. For all $1 \leq m < n$,

$$\begin{aligned}\frac{\mathscr{A}x_n}{\lambda} - \frac{\mathscr{A}x_m}{\lambda} &= x_n - x_n + \frac{\mathscr{A}x_n}{\lambda} - \left(x_m - x_m - \frac{\mathscr{A}x_m}{\lambda}\right)\\ &= x_n - \left[\frac{(\lambda I - \mathscr{A})x_n}{\lambda} + x_m - \frac{(\lambda I - \mathscr{A})x_m}{\lambda}\right].\end{aligned}$$

So,

$$\left\| \frac{\mathscr{A} x_n}{\lambda} - \frac{\mathscr{A} x_m}{\lambda} \right\| \geq d\big(x_n, \ker(\lambda I - \mathscr{A})^n\big) \geq \frac{1}{2}.$$

which is a contradiction. $\square$

Notice that if $\ker(\lambda I - \mathscr{A}) \neq \{0\}$, then $\lambda \in \sigma_p(\mathscr{A})$. Notice,

$$\dim \ker(\lambda I - \mathscr{A}) = \text{geometric multiplicity}.$$

With Proposition 1.2.2 $\Rightarrow \exists\, n_0$ (smallest one) such that

$$\ker\big((\lambda I - \mathscr{A})^{n_0}\big) = \ker\big((\lambda I - \mathscr{A})^{n}\big), \qquad \forall n \geq n_0.$$

Note that,

$$\ker\big((\lambda I - \mathscr{A})^{n_0}\big) := \text{generalized eigenspace}.$$

$$\dim \ker\big((\lambda I - \mathscr{A})^{n_0}\big) := \text{algebraic multiplicity of } \lambda.$$

Proposition 1.2.3 (Fredholm aternative)**.** *Let $\mathscr{A} \in \mathcal{K}(X)$, and let X be a Banach space on $\mathbb{C}$.*

$$\mathrm{Rg}(\lambda I - \mathscr{A}) = X \iff \ker(\lambda I - \mathscr{A}) = \{0\}.$$

Proposition 1.2.4. *Let $\mathscr{A} \in \mathcal{K}(X)$, and let X be a Banach space on $\mathbb{C}$, $\dim X = \infty$. If $\lambda_n \to \lambda$, $\lambda_n \in \sigma(\mathscr{A}) \setminus \{0\}$, pairwise distinct,then $\lambda = 0$. Hence every $\lambda \in \sigma(\mathscr{A}) \setminus \{0\}$ is isolated.*

Proof. Let $\lambda_n \in \sigma_p(\mathscr{A})$, $\exists\, \|x_n\| = 1$ such that $\mathscr{A} x_n = \lambda_n x_n$. Let

$$X_n = \mathrm{span}(x_1, \dots, x_n), \qquad X_n \subset X_{n+1}.$$

Let us prove that $\dim X_n = n$.

By induction: $n = 1$ is OK.

$$\dim X_n = n \;\Rightarrow\; \dim X_{n+1} = n + 1.$$

By contradiction, $x_{n+1} \in X_n$.

$$x_{n+1} = \sum_{i=1}^{n} \alpha_i x_i, \text{ which implies } \quad \lambda_{n+1} x_{n+1} = \sum_{i=1}^{n} \alpha_i \lambda_{n+1} x_i.$$

Thus,

$$\mathscr{A} x_{n+1} = \sum_{i=1}^{n} \alpha_i \lambda_i x_i.$$

Hence,

$$0 = \sum_{i=1}^{n} \alpha_i (\lambda_{n+1} - \lambda_i) x_i.$$

Since (x_i) are linearly independent,

$$\alpha_i(\lambda_{n+1} - \lambda_i) = 0, \qquad 1 \le i \le n.$$

which implies $\Rightarrow \alpha_i = 0. \Rightarrow x_{n+1} = 0$, (Impossible).

Notice:

$$(\lambda_n I - \mathscr{A})X_n \subset X_{n-1}, \qquad \forall n \ge 2.$$

Recall:

$$\|y_n\| = 1, \qquad y_n \in X_n,$$
$$d(y_n, X_{n-1}) \ge \frac{1}{2}.$$

For $2 \le m < n$,

$$\begin{aligned} \left\| \frac{\mathscr{A} y_n}{\lambda_n} - \frac{\mathscr{A} y_m}{\lambda_m} \right\| &= \left\| y_n - \left[\frac{\lambda_n I - \mathscr{A}}{\lambda_n} y_n + y_m + \frac{\lambda_m I - \mathscr{A}}{\lambda_m} y_m \right] \right\| \\ &\ge d(y_n, X_{n-1}) \ge \frac{1}{2}. \end{aligned}$$

Assume that

$$\lambda_n \to \lambda \quad (n \to \infty).$$

Suppose $\lambda \neq 0$, then

$$\left| \frac{1}{\lambda_n} \right| \le C_0 \quad \text{for } n \text{ large enough.}$$

Then

$$\left(\frac{\mathscr{A} y_n}{\lambda_n} \right)_{n \ge 1}$$

is a bounded sequence.

Then we have built a sequence in $\mathscr{A}(B_M^X(0))$, $M > 0$ which does not admit a convergent subsequence. Which is a Contradiction. □

Theorem 1.2.3. *Let $\mathscr{A} \in \mathcal{K}(X)$, and let X be a Banach space on $\mathbb{C}$. Then $\sigma(\mathscr{A}) \setminus \{0\}$ is made of eigenvalues, contains a countable number of points and the set of accumulation points contained in $\{0\}$.*

Main use of compact operators (in PDEs)

They appear as "inverse" of UBLO.

Definition 1.2.2. *Let $\mathscr{A} : D(\mathscr{A}) \subset X \to X$ UBLO, closed, $\rho(\mathscr{A}) \neq \{0\}$. $\mathscr{A}$ is said to have compact resolvent if*

$$(\lambda I - \mathscr{A})^{-1} \in \mathcal{K}(X), \quad \forall \lambda \in \rho(\mathscr{A}).$$

Main Example: $\mathscr{A} = -\Delta$ on Ω with $\mathscr{A} u = -u_{xx}$.

1.3 Adjoints, Symmetric and Self-adjoint Operators

Let $\mathscr{H}$ be a Hilbert space, with inner product

$$\langle \cdot, \cdot \rangle_{\mathscr{H}} : \mathscr{H} \times \mathscr{H} \to \mathbb{C}.$$

$\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$ UBLO, $\overline{D(\mathscr{A})} = \mathscr{H}$.

Definition 1.3.1 (Adjoint Operator $\mathscr{A}^\circ$)**.**

$$D(\mathscr{A}^\circ) = \{x \in \mathscr{H} : v \mapsto \langle \mathscr{A} v, x \rangle_{\mathscr{H}} : D(\mathscr{A}) \to \mathbb{C} \textit{ bdd operator}\}.$$

If $x \in D(\mathscr{A}^\circ)$, then there exists uniquely $z \in \mathscr{H}$ such that $\langle v, z \rangle_{\mathscr{H}} = \langle \mathscr{A} v, x \rangle_{\mathscr{H}}$ for all $v \in D(\mathscr{A})$.
Observe, with Riesz representation and the fact that $\overline{D(\mathscr{A})} = \mathscr{H}$, we have that $z := \mathscr{A}^\circ x$ and $\langle v, \mathscr{A}^\circ \rangle_{\mathscr{H}} = \langle \mathscr{A} v, x \rangle_{\mathscr{H}}$ for all $v \in D(\mathscr{A})$.

Remark 1.3.1. *Let $\mathscr{H}$ be a Hilbert space, $E : \mathscr{H} \to \mathscr{H}^*$, $x \mapsto \langle x, \cdot \rangle$. Linear isometry between $\mathscr{H}$ and $\mathscr{H}^*$. (One can identify $\mathscr{H}$ and $\mathscr{H}^*$). Now, we define the Dual operator as the following:*

$$\mathscr{A}^* : D(\mathscr{A}^*) \subset \mathscr{H}^* \to \mathscr{H}, \quad \mathscr{A}^\circ = E^{-1} \mathscr{A}^* E.$$

Definition 1.3.2 (Symmetric and Self-adjoint Operator)**.** *Let $(\mathscr{H}, \langle , \rangle)$ be a Hilbert space and $\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$ be a UBLO, then*

1. ***Symmetric:*** *If $\overline{D(\mathscr{A})} = \mathscr{H}$ and $\mathscr{A}^\circ \supset \mathscr{A}$ with $D(\mathscr{A}^*) \supset D(\mathscr{A})$ and for all $x, y \in D(\mathscr{A})$, $\langle \mathscr{A} x, y \rangle = \langle x, \mathscr{A} \rangle$.*

2. ***Self-adjoint:*** *If $\overline{D(\mathscr{A})} = \mathscr{H}$ and $\mathscr{A}^\circ = \mathscr{A}$.*

Exercise 8: 2

1. Let $\mathscr{H}$ be a Hilbert space, $\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$, $\overline{D(\mathscr{A})} = \mathscr{H}$. If $\mathscr{A}$ is closed, then $\overline{D(\mathscr{A}^\circ)} = \mathscr{H}$.

2. Let $\mathscr{H}$ be a Hilbert space, $\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$, $\overline{D(\mathscr{A})} = \mathscr{H}$. Suppose $\mathscr{A}$ is symmetric and if $0 \in \rho(\mathscr{A})$, then prove that $\lambda \in \mathbb{R}$ and

$$\inf_{\|x\|=1, x \in D(\mathscr{A})} \langle \mathscr{A} x, x \rangle \leq \lambda \leq \sup_{\|x\|=1, x \in D(\mathscr{A})} \langle \mathscr{A} x, x \rangle.$$

Proposition 1.3.1. *Let $(\mathscr{H}, \langle \cdot, \cdot \rangle)$ be an Hilbert space over $\mathbb{C}$, If $\mathscr{A}$ is self-adjoint, injective and $\overline{D(\mathscr{A})} = \mathscr{H}$. Then $\mathscr{A}^{-1} : \mathrm{Rg}(\mathscr{A}) \to \mathscr{H}$ is self-adjoint.*

Proof. Since $\mathscr{A}$ is injective then $\mathscr{A}^{-1}$ is well defined. Now, for all $z \in D(\mathscr{A})$, $\langle \mathscr{A} x_n, z \rangle = \langle x_n, \mathscr{A}^\circ z \rangle$ which implies $\langle y, z \rangle = \langle x, \mathscr{A}^\circ z \rangle$ and so we have $x \in D(\mathscr{A}^\circ) = D(\mathscr{A})$ and $y = \mathscr{A}^\circ$. Notice $\overline{\mathrm{Rg}(\mathscr{A})} = \ker(\mathscr{A})^\perp$ (because of self-adjointness).

Injectivity implies $\overline{\mathrm{Rg}(\mathscr{A})} = \mathscr{H}$ which implies $\overline{D(\mathscr{A}^{-1})} = \mathscr{H}$. So $\mathscr{A}^{-1}$ is densely defined.
Now, observe for all $u, v \in D(\mathscr{A}^{-1})$, $u = \mathscr{A}^\circ x$ and $v = \mathscr{A} y$ with $x, y \in D(\mathscr{A})$. Hence,

$$\langle \mathscr{A}^{-1} u, v\rangle = \langle x, \mathscr{A} y\rangle = \langle \mathscr{A} x, y\rangle = \langle x, \mathscr{A}^{-1} y\rangle.$$

To this end, $(\mathscr{A}^{-1})^\circ \subset \mathscr{A}^{-1}$, $\forall\, z \in D\big((\mathscr{A}^{-1})^\circ\big)\ \exists\, w, \forall\, u \in D(\mathscr{A}^{-1}) = R(\mathscr{A})\ (i.e.\ u = \mathscr{A} x)$

$$\langle \mathscr{A}^{-1} u, z\rangle = \langle u, w\rangle \Rightarrow \forall x \in D(\mathscr{A}) \quad \langle x, z\rangle = \langle \mathscr{A} x, w\rangle$$

By definition $w \in D(\mathscr{A}^\circ)$ and $\mathscr{A}^\circ w = z$. $\mathscr{A} w = z \Rightarrow z \in Rg(\mathscr{A}) = D(\mathscr{A}^{-1})$. □

Theorem 1.3.1. *Let $\mathscr{H}$ be a Hilbert space, suppose $\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$ is symmetric and surjective then $\mathscr{A}$ is self-adjoint.*

Proof. $\mathscr{A}$ and $\mathscr{A}^\circ$ are injective. Do it only for $\mathscr{A}$, let $x \in D(\mathscr{A})$ and $\mathscr{A} x = 0$.

$$\forall y \in D(\mathscr{A}), \quad 0 = \langle \mathscr{A} x, y\rangle = \langle x, \mathscr{A} y\rangle \Rightarrow x \perp Rg(\mathscr{A}) = \mathscr{H}.$$

which implies $x = 0$.
Next, we show $\mathscr{A}$ closed.

$$(x_n)_{n\geq 1} \subset D(\mathscr{A}), \quad x_n \to x \text{ in } \mathscr{H}, \quad \mathscr{A} x_n \to y \text{ in } \mathscr{H}$$

We shall show $y = \mathscr{A} x$. Now, $\forall z \in D(\mathscr{A})$ then $\langle \mathscr{A} x_n, z\rangle = \langle x_n, \mathscr{A} z\rangle$, which implies $\langle y, z\rangle = \langle x, \mathscr{A} z\rangle$ which implies $x \in D(\mathscr{A}^\circ)$ and $y = \mathscr{A}^\circ x$. Since $\mathscr{A}$ surjective $\Rightarrow \exists w \in D(\mathscr{A})$ s.t. $\mathscr{A} w = y$ and $\mathscr{A}^\circ x = y$.
Since $\mathscr{A}$ is symmetric: $\mathscr{A}^\circ w = \mathscr{A} w$. Then $\mathscr{A}^\circ w = \mathscr{A}^\circ x$, $\mathscr{A}$ is injective $\Rightarrow w = x$. Hence $\mathscr{A} x = \mathscr{A} w = y \Rightarrow y = \mathscr{A} x \Rightarrow \mathscr{A}$ is closed.
By closed graph theorem both $\mathscr{A}$ and $\mathscr{A}^{-1} \in \mathscr{L}(X)$. We can conclude that $\mathscr{A}$ is a self-adjoint operator. □

Exercise 9: 2

Let $\mathscr{H} = L^2(0, \pi)$ with $\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$ and

$$\mathscr{A} f = -f''$$

If $D(\mathscr{A}) = \{u \in C^2 : u(0) = u(\pi) = 0\}$ is $\mathscr{A}$ a self-adjoint operator?
Similarly, if $D(\mathscr{A}) = \{u \in C^2 \mid u'(0) = u'(\pi) = 0\}$ is $\mathscr{A}$ a self-adjoint operator?

Theorem 1.3.2 (Fredrich's Extension)**.** *Let $\mathscr{H}$ be a Hilbert space on $\mathbb{C}$ with $\mathscr{A} : D(\mathscr{A}) \subset \mathscr{H} \to \mathscr{H}$, symmetric then $\mathscr{A}$ admits a unique self adjoint extension. If either*

a. $\inf_{\|x\|=1, x\in D(\mathscr{A})} \langle \mathscr{A} x, x\rangle > -\infty$

b. $\sup_{\|x\|=1, x\in D(\mathscr{A})} \langle \mathscr{A} x, x\rangle < +\infty$

such that, $\mathscr{A} \subset \mathscr{A}^\circ \subset (\mathscr{A}^\circ)^\circ \subset \cdots$. If (a) or (b) holds, then; $\mathscr{A} \subset \mathscr{A}^\circ = (\mathscr{A}^\circ)^\circ$.