



Weighted Hilbert spaces,
the free Maxwell equations & Operators

Homework Problems

22. Weighted L^2 -spaces (16 points)

Let $\varepsilon \in L^\infty(\mathbb{R}^n)$ be a function bounded away from 0 and $+\infty$, i. e. there exist $c, C > 0$ such that

$$0 < c \leq \varepsilon(x) \leq C < +\infty$$

holds for almost all $x \in \mathbb{R}^n$. Define the weighted L^2 -space $L_\varepsilon^2(\mathbb{R}^n)$ as the pre-Hilbert space with scalar product

$$\langle f, g \rangle_\varepsilon := \int_{\mathbb{R}^n} dx \varepsilon(x) \overline{f(x)} g(x) \quad (1)$$

so that $\|f\|_\varepsilon := \sqrt{\langle f, f \rangle_\varepsilon} < \infty$.

- (i) Show that $f \in L^2(\mathbb{R}^n)$ if and only if $f \in L_\varepsilon^2(\mathbb{R}^n)$.
- (ii) Show that the map

$$U_\varepsilon : L^2(\mathbb{R}^n) \longrightarrow L_\varepsilon^2(\mathbb{R}^n), \quad f \mapsto \sqrt{\varepsilon} f,$$

is norm-preserving, i. e. $\|f\|_\varepsilon = \|U_\varepsilon f\|_{L^2(\mathbb{R}^n)}$ holds for all $f \in L^2(\mathbb{R}^n)$.

- (iii) Show that $L_\varepsilon^2(\mathbb{R}^n)$ is indeed a Hilbert space, i. e. prove that it is complete.

Solution:

- (i) “ \Rightarrow ” Let $f \in L^2(\mathbb{R}^n)$. Then by definition $\|f\| < \infty$, and hence also

$$\|f\|_\varepsilon^2 \stackrel{[1]}{=} \int_{\mathbb{R}^3} dx \varepsilon(x) |f(x)|^2 \stackrel{[1]}{\leq} \int_{\mathbb{R}^3} dx C |f(x)|^2 \stackrel{[1]}{=} C \|f\|^2 < \infty.$$

“ \Leftarrow ” Now assume $f \in L_\varepsilon^2(\mathbb{R}^n)$. Since $0 < 1/\varepsilon(x) \leq 1/c < +\infty$, we deduce

$$\begin{aligned} \|f\|^2 &\stackrel{[1]}{=} \int_{\mathbb{R}^3} dx |f(x)|^2 = \int_{\mathbb{R}^3} dx \frac{\varepsilon(x)}{\varepsilon(x)} |f(x)|^2 \\ &\stackrel{[1]}{\leq} c^{-1} \int_{\mathbb{R}^3} dx \varepsilon(x) |f(x)|^2 \stackrel{[1]}{=} c^{-1} \|f\|_\varepsilon^2. \end{aligned}$$

(ii) Let $f \in L^2(\mathbb{R}^n)$. Then we compute

$$\begin{aligned} \|U_\varepsilon f\|_{L^2(\mathbb{R}^n)}^2 &\stackrel{[1]}{=} \langle \sqrt{\varepsilon} f, \sqrt{\varepsilon} f \rangle_{L^2(\mathbb{R}^n)} = \int_{\mathbb{R}^n} dx |\sqrt{\varepsilon}(x) f(x)|^2 \\ &\stackrel{[1]}{=} \int_{\mathbb{R}^n} dx \varepsilon(x) |f(x)|^2 = \langle f, f \rangle_\varepsilon \stackrel{[1]}{=} \|f\|_\varepsilon^2. \end{aligned}$$

Hence, U_ε is norm-preserving.

(iii) Let $\{f_j\}_{j \in \mathbb{N}}$ be a Cauchy sequence in $L_\varepsilon^2(\mathbb{R}^n)$ [1]. Since U_ε is norm-preserving and linear, it is also invertible (the arguments are the same as in problem 20 (vi)) [1]. Moreover, the inverse $U_\varepsilon^{-1} = U_{\varepsilon^{-1}} : L_\varepsilon^2(\mathbb{R}^n) \rightarrow L^2(\mathbb{R}^n)$ is also norm-preserving by (ii) [1].

That means $\{U_{\varepsilon^{-1}} f_j\}_{j \in \mathbb{N}}$ is a Cauchy sequence in $L^2(\mathbb{R}^n)$ [1]. Seeing as $L^2(\mathbb{R}^n)$ is complete, $U_{\varepsilon^{-1}} f_j$ converges to some $g \in L^2(\mathbb{R}^n)$ [1]. But then f_j converges to $U_\varepsilon g$ in $L_\varepsilon^2(\mathbb{R}^n)$ [1],

$$\begin{aligned} \|f_j - U_\varepsilon g\|_\varepsilon &= \|U_\varepsilon(U_{\varepsilon^{-1}} f_j - g)\|_\varepsilon \\ &\stackrel{(ii)}{=} \|U_{\varepsilon^{-1}} f_j - g\|_{L^2(\mathbb{R}^n)} \xrightarrow{j \rightarrow \infty} 0. \end{aligned}$$

Hence, $L_\varepsilon^2(\mathbb{R}^n)$ is complete, and thus a Hilbert space [1].

23. The free Maxwell equations as Schrödinger-type equation (17 points)

Consider the dynamical Maxwell equations

$$\begin{aligned}\partial_t \mathbf{E}(t) &= +\nabla_x \times \mathbf{H}(t), & \mathbf{E}(0) &= \mathbf{E}^{(0)} \in L^2(\mathbb{R}^3, \mathbb{C}^3), \\ \partial_t \mathbf{H}(t) &= -\nabla_x \times \mathbf{E}(t), & \mathbf{H}(0) &= \mathbf{H}^{(0)} \in L^2(\mathbb{R}^3, \mathbb{C}^3).\end{aligned}\quad (2)$$

Here, $L^2(\mathbb{R}^n, \mathbb{C}^N)$ is the Hilbert space with scalar product

$$\langle \Psi, \Phi \rangle := \int_{\mathbb{R}^3} dx \Psi(x) \cdot \Phi(x)$$

defined in terms of the scalar product $\Psi(x) \cdot \Phi(x) := \sum_{j=1}^N \overline{\Psi_j(x)} \Phi_j(x)$ on \mathbb{C}^N .

Moreover, consider also the Schrödinger-type equation

$$i \frac{d}{dt} \begin{pmatrix} \mathbf{E}(t) \\ \mathbf{H}(t) \end{pmatrix} = \mathbf{Rot} \begin{pmatrix} \mathbf{E}(t) \\ \mathbf{H}(t) \end{pmatrix}, \quad \begin{pmatrix} \mathbf{E}(0) \\ \mathbf{H}(0) \end{pmatrix} = \begin{pmatrix} \mathbf{E}^{(0)} \\ \mathbf{H}^{(0)} \end{pmatrix} \in L^2(\mathbb{R}^3, \mathbb{C}^6), \quad (3)$$

where the free Maxwell operator

$$\mathbf{Rot} := \begin{pmatrix} 0 & +i\nabla_x^\times \\ -i\nabla_x^\times & 0 \end{pmatrix}$$

is defined in terms of the curl $\nabla_x^\times \mathbf{E} := \nabla_x \times \mathbf{E}$.

During the computations, you may work with \mathbf{Rot} and $e^{-it\mathbf{Rot}}$ as if they were $n \times n$ matrices.

- (i) Verify that $(\mathbf{E}(t), \mathbf{H}(t)) := e^{-it\mathbf{Rot}} (\mathbf{E}^{(0)}, \mathbf{H}^{(0)})$ solves (3).
- (ii) Show that the dynamical Maxwell equations (2) can be recast in the form (3).
- (iii) Define complex conjugation C as $(C\Psi)(x) := \overline{\Psi(x)}$. Confirm that $C \mathbf{Rot} C = -\mathbf{Rot}$ holds.
- (iv) Prove $C e^{-it\mathbf{Rot}} C = e^{-it\mathbf{Rot}}$ as well as that $e^{-it\mathbf{Rot}}$ commutes with complex conjugation, i. e.

$$[e^{-it\mathbf{Rot}}, C] := e^{-it\mathbf{Rot}} C - C e^{-it\mathbf{Rot}} = 0.$$

- (v) Show that $e^{-it\mathbf{Rot}}$ commutes with the real part operator $\text{Re} := \frac{1}{2}(1+C)$, i. e. $[e^{-it\mathbf{Rot}}, \text{Re}] = 0$.
- (vi) Show that if $(\mathbf{E}^{(0)}, \mathbf{H}^{(0)})$ is initially real-valued, then the solution $(\mathbf{E}(t), \mathbf{H}(t))$ to the Maxwell equations is also real-valued.

Solution:

- (i) By direct computation, we obtain that the ansatz solves the dynamical equation,

$$\begin{aligned}i \frac{d}{dt} \begin{pmatrix} \mathbf{E}(t) \\ \mathbf{H}(t) \end{pmatrix} &= i \frac{d}{dt} \left(e^{-it\mathbf{Rot}} \begin{pmatrix} \mathbf{E}^{(0)} \\ \mathbf{H}^{(0)} \end{pmatrix} \right) = -i^2 \mathbf{Rot} e^{-it\mathbf{Rot}} \begin{pmatrix} \mathbf{E}^{(0)} \\ \mathbf{H}^{(0)} \end{pmatrix} \\ &\stackrel{[1]}{=} \mathbf{Rot} \begin{pmatrix} \mathbf{E}(t) \\ \mathbf{H}(t) \end{pmatrix},\end{aligned}$$

and also satisfies the initial condition,

$$(\mathbf{E}(0), \mathbf{H}(0)) = e^0 (\mathbf{E}^{(0)}, \mathbf{H}^{(0)}) \stackrel{[1]}{=} (\mathbf{E}^{(0)}, \mathbf{H}^{(0)}).$$

(ii) If we multiply equations (2) with i and arrange them as a vector in \mathbb{C}^6 , we obtain

$$i \frac{d}{dt} \begin{pmatrix} \mathbf{E} \\ \mathbf{H} \end{pmatrix} \stackrel{[1]}{=} \begin{pmatrix} +i\nabla_x \times \mathbf{H}(t) \\ -i\nabla_x \times \mathbf{E}(t) \end{pmatrix}$$

On the other hand, computing

$$\mathbf{Rot} \begin{pmatrix} \mathbf{E}(t) \\ \mathbf{H}(t) \end{pmatrix} \stackrel{[1]}{=} \begin{pmatrix} +\nabla_x \times \mathbf{H}(t) \\ -\nabla_x \times \mathbf{E}(t) \end{pmatrix}$$

yields that the right-hand sides agree.

(iii) Plugging in the definition of complex conjugation and applying the operator to an arbitrary (\mathbf{E}, \mathbf{H}) , we obtain

$$\begin{aligned} C \mathbf{Rot} C \begin{pmatrix} \mathbf{E} \\ \mathbf{H} \end{pmatrix} &\stackrel{[1]}{=} C \mathbf{Rot} \begin{pmatrix} \bar{\mathbf{E}} \\ \bar{\mathbf{H}} \end{pmatrix} = C \begin{pmatrix} +i\nabla_x \times \bar{\mathbf{H}} \\ -i\nabla_x \times \bar{\mathbf{E}} \end{pmatrix} \\ &\stackrel{[1]}{=} \begin{pmatrix} +i\nabla_x \times \bar{\mathbf{H}} \\ -i\nabla_x \times \bar{\mathbf{E}} \end{pmatrix} = \begin{pmatrix} -i\nabla_x \times \bar{\mathbf{H}} \\ +i\nabla_x \times \bar{\mathbf{E}} \end{pmatrix} \\ &\stackrel{[1]}{=} -\mathbf{Rot} \begin{pmatrix} \mathbf{E} \\ \mathbf{H} \end{pmatrix}. \end{aligned}$$

(iv) First, let us conjugate $e^{-it\mathbf{Rot}}$ with C :

$$C e^{-it\mathbf{Rot}} C \stackrel{[1]}{=} e^{+it C \mathbf{Rot} C} \stackrel{[1]}{=} e^{-it\mathbf{Rot}}$$

Thus, using $C^2 = 1$, this also implies that $e^{-it\mathbf{Rot}}$ commutes with C :

$$[e^{-it\mathbf{Rot}}, C] \stackrel{[1]}{=} e^{-it\mathbf{Rot}} C - C e^{-it\mathbf{Rot}} \stackrel{[1]}{=} (e^{-it\mathbf{Rot}} - C e^{-it\mathbf{Rot}} C) C \stackrel{[1]}{=} 0$$

(v) Since the identity commutes with anything, the result follows directly from (iv):

$$[e^{-it\mathbf{Rot}}, \text{Re}] \stackrel{[1]}{=} \frac{1}{2} [e^{-it\mathbf{Rot}}, 1] + \frac{1}{2} [e^{-it\mathbf{Rot}}, C] = 0 + 0 \stackrel{[1]}{=} 0$$

(vi) $(\mathbf{E}^{(0)}, \mathbf{H}^{(0)})$ is real-valued if and only if $(\mathbf{E}^{(0)}, \mathbf{H}^{(0)}) = \text{Re}(\mathbf{E}^{(0)}, \mathbf{H}^{(0)})$, and hence

$$\begin{aligned} (\mathbf{E}(t), \mathbf{H}(t)) &\stackrel{[1]}{=} e^{-it\mathbf{Rot}} (\mathbf{E}^{(0)}, \mathbf{H}^{(0)}) = e^{-it\mathbf{Rot}} \text{Re}(\mathbf{E}^{(0)}, \mathbf{H}^{(0)}) \stackrel{[1]}{=} \text{Re} e^{-it\mathbf{Rot}} (\mathbf{E}^{(0)}, \mathbf{H}^{(0)}) \\ &\stackrel{[1]}{=} \text{Re}(\mathbf{E}(t), \mathbf{H}(t)) \end{aligned}$$

has to be real.

24. Multiplication operators (23 points)

Let $V \in L^\infty(\mathbb{R}^n)$ and for $1 \leq p < \infty$ define the multiplication operator

$$(T_V \psi)(x) := V(x) \psi(x), \quad \psi \in L^p(\mathbb{R}^n).$$

- (i) Show that $T_V : L^p(\mathbb{R}^n) \rightarrow L^p(\mathbb{R}^n)$ is bounded.
- (ii) Prove that $\|T_V\| = \|V\|_\infty$ where $\|\cdot\|$ is the operator norm and $\|\cdot\|_\infty$ the L^∞ -norm.
- (iii) Show that a multiplication operator T_V is bounded if and only if $V \in L^\infty(\mathbb{R}^n)$.
- (iv) Assume $V \in L^\infty(\mathbb{R}^n)$ is real-valued. Show that then $\langle \varphi, T_V \psi \rangle_{L^2(\mathbb{R}^n)} = \langle T_V \varphi, \psi \rangle_{L^2(\mathbb{R}^n)}$ holds for all $\varphi, \psi \in L^2(\mathbb{R}^n)$.
- (v) Assume that V is bounded away from 0 and $+\infty$, i. e. that there exist $c, C > 0$ so that

$$0 < c \leq V(x) \leq C < +\infty$$

holds for all $x \in \mathbb{R}^n$. Show that T_V is invertible with bounded inverse.

Solution:

- (i) From the elementary estimate $|(T_V \psi)(x)| = |V(x) \psi(x)| \leq \|V\|_\infty |\psi(x)|$ [1], we deduce

$$\begin{aligned} \|T_V \psi\|_p &\stackrel{[1]}{=} \left(\int_{\mathbb{R}^n} dx |(T_V \psi)(x)|^p \right)^{1/p} \\ &\leq \left(\int_{\mathbb{R}^n} dx \|V\|_\infty^p |\psi(x)|^p \right)^{1/p} \\ &= \|V\|_\infty \left(\int_{\mathbb{R}^n} dx |\psi(x)|^p \right)^{1/p} \\ &\stackrel{[1]}{=} \|V\|_\infty \|\psi\|_p. \end{aligned}$$

Hence, T_V is bounded [1].

- (ii) In (i), we have already shown $\|T_V\| \leq \|V\|_\infty$ [1] and it remains to show $\|T_V\| \geq \|V\|_\infty$. To do that, we will construct a sequence $\{\psi_j\}_{j \in \mathbb{N}} \subset L^p(\mathbb{R}^n)$ of normalized vectors so that

$$\lim_{j \rightarrow \infty} \|T_V \psi_j\| = \|V\|_\infty. \quad [1]$$

[Any sequence of vectors gives 4 points in total.] For instance, one can use the following sequence of normalized step functions: let $U_j \subset |V|^{-1}((\|V\|_\infty - 1/j, +\infty))$ be a subset of non-zero measure and finite. The fact that such a set exists follows from the definition of the essential supremum which implies $|V|^{-1}((\|V\|_\infty - 1/j, +\infty))$ always has positive measure. The sequence is now defined in terms of the indicator function

$$1_{U_j}(x) := \begin{cases} 1 & x \in U_j \\ 0 & x \notin U_j \end{cases}.$$

Suitably normalized, we obtain our sequence,

$$\psi_j(x) := \frac{1_{U_j}(x)}{\|1_{U_j}\|_p},$$

and by definition, we deduce

$$|(T_V \psi_j)(x)| \geq \|V\|_\infty - 1/j |\psi_j(x)|$$

which implies

$$\|T_V \psi_j\|_p \geq \|V\|_\infty - 1/j \|\psi_j\|_p = \|V\|_\infty - 1/j \xrightarrow{j \rightarrow \infty} \|V\|_\infty.$$

This shows $\|T_V\| = \|V\|_\infty$.

(iii) Our arguments in (i) have shown that $V \in L^\infty(\mathbb{R}^n)$ implies T_V is bounded [1].

Now suppose a multiplication operator T_V is bounded, but that $V \notin L^\infty(\mathbb{R}^n)$ [1]. Since V is not bounded, there exists a sequence of vectors $\{\psi_j\}_{j \in \mathbb{N}} \subset L^p(\mathbb{R}^n)$ so that $|(T_V \psi_j)(x)| \geq j |\psi_j(x)|$ (e. g. modify the sequence constructed in (ii) appropriately) [1], and hence the norm

$$\|T_V \psi_j\|_p \geq j \|\psi_j\|_p \xrightarrow{j \rightarrow \infty} +\infty$$

explodes as $j \rightarrow \infty$ [1]. Hence, T_V cannot be bounded, contradiction! [1]

(iv) The claim follows from $\bar{V} = V$ and direct computation: for any $\varphi, \psi \in L^2(\mathbb{R}^n)$, we have

$$\begin{aligned} \langle \varphi, T_V \psi \rangle_{L^2(\mathbb{R}^n)} &\stackrel{[1]}{=} \int_{\mathbb{R}^n} dx \overline{\varphi(x)} (T_V \psi)(x) \stackrel{[1]}{=} \int_{\mathbb{R}^n} dx \overline{\varphi(x)} V(x) \psi(x) \\ &= \int_{\mathbb{R}^n} dx \overline{V(x) \varphi(x)} \psi(x) = \int_{\mathbb{R}^n} dx \overline{(T_V \varphi)(x)} \psi(x) \\ &\stackrel{[1]}{=} \langle T_V \varphi, \psi \rangle_{L^2(\mathbb{R}^n)}. \end{aligned}$$

(v) Since V is bounded away from 0 and $+\infty$, so is V^{-1} [1],

$$0 < C^{-1} \leq V^{-1}(x) \leq c^{-1} < \infty.$$

Hence, also $T_{V^{-1}} : L^p(\mathbb{R}^n) \rightarrow L^p(\mathbb{R}^n)$ is a bounded multiplication operator by (i) [1]. Moreover, by direct computation, we verify that $T_{V^{-1}}$ is the inverse to T_V [1], e. g.

$$\begin{aligned} (T_V T_{V^{-1}} \psi)(x) &= V(x) (T_{V^{-1}} \psi)(x) \\ &= V(x) V^{-1}(x) \psi(x) = \psi(x), \end{aligned}$$

and similarly $T_{V^{-1}} T_V = \text{id}_{L^p(\mathbb{R}^n)}$ [1].

25. Boundedness of linear operators (8 points)

Find out whether the following operators are bounded or unbounded. Justify your answer!

- (i) $H = -\partial_x^2$ on $L^2([-\pi, +\pi])$ with Dirichlet boundary conditions
- (ii) $e^{+it\partial_x^2}$ on $L^2([-\pi, +\pi])$ with Dirichlet boundary conditions
- (iii) The multiplication operator associated to $V(x) = \frac{1}{|x|}$ on $L^2(\mathbb{R}^3)$
- (iv) The multiplication operator associated to $V(x) = x^2$ on $L^2([-\pi, +\pi])$

Solution:

- (i) By the arguments in Chapter 4.2.5, any $\psi \in L^2([-\pi, +\pi])$ can be expressed in terms of the orthonormal basis $\{e^{+inx}\}_{n \in \mathbb{Z}}$,

$$\psi(x) = \sum_{n \in \mathbb{Z}} \widehat{\psi}(n) e^{+inx},$$

where $\{\widehat{\psi}(n)\}_{n \in \mathbb{Z}}$ is a square summable sequence. Then formally, we compute

$$-(\partial_x^2 \psi)(x) = \sum_{n \in \mathbb{Z}} n^2 \widehat{\psi}(n) e^{+inx}.$$

Since $\{n^2 \widehat{\psi}(n)\}_{n \in \mathbb{Z}}$ need not be square summable (it need not even be a sequence converging to 0), $-\partial_x^2 \psi$ need not exist in $L^2([-\pi, +\pi])$ [1]. Hence, $-\partial_x^2$ is *unbounded* [1].

- (ii) By the arguments in Chapter 4.2.5, $e^{+it\partial_x^2}$ is *bounded* [1], because $\|e^{+it\partial_x^2} \psi\| = \|\psi\|$ holds for all $\psi \in L^2([-\pi, +\pi])$ according to the calculation outlined there [1].
- (iii) $V(x) = \frac{1}{|x|}$ is *unbounded*, and hence, by problem 24 (iii) [1], the associated multiplication operator is also *unbounded* [1].
- (iv) This operator is *bounded* by π^2 [1], because

$$\begin{aligned} \|T_{x^2} \psi\|^2 &= \int_{-\pi}^{+\pi} dx |x^2 \psi(x)|^2 \leq \pi^4 \int_{-\pi}^{+\pi} dx |\psi(x)|^2 \\ &= (\pi^2 \|\psi\|)^2 \end{aligned}$$

holds for all $\psi \in L^2([-\pi, +\pi])$ [1].