Pacific Journal of Mathematics

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Vol. 72, No. 2 February 1977

PACIFIC JOURNAL OF MATHEMATICS
Vol. 72, No. 2, 1977

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Stampfli introduced a generalization of the numerical range for any bounded linear operator T on a Hilbert space $\mathscr{H}$. This is denoted by $W_\delta(T)$ and is defined by

$$W_\delta(T) = \textbf{closure}\ \{\langle Tx, x\rangle : ||\mathbf{x}|| = 1 \textbf{ and } ||Tx|| \geqq \delta\}\ .$$

Stampfli asked whether $W_\delta(T)$ is convex. In this short note we provide an affirmative answer to this question.

$\mathscr{L}(\mathscr{H})$ will denote the set of bounded linear operators on the Hilbert space $\mathscr{H}$.

LEMMA 1. *Suppose S and A belong to $\mathscr{L}(\mathscr{H})$, and that $S = S^*$. Then*

$$S(A, \delta) = \{x \in \mathscr{H} : ||x|| = 1 \quad \text{and} \quad ||Ax|| \geqq \delta \quad \text{and} \quad \langle Sx, x\rangle = 0\}$$

is path connected.

Proof. Suppose x and y belong to $S(A, \delta)$. We may assume that x and y are linearly independent. (If not, they both lie on an arc of

$$\{e^{i\theta}x : 0 \leqq \theta \leqq 2\pi\}$$

which lies in $S(A, \delta)$ if x does.)

Choose θ in $\boldsymbol{R}$ such that $e^{i\theta}\langle Sx, y\rangle$ is purely imaginary and let $a = e^{i\theta}x$.

Choose n such that $(-1)^n \boldsymbol{Re}\langle (A^*A - \delta^2 I)a, y\rangle$ is positive and let $b = (-1)^n y$. Then a and b may be joined by a path in $S(A, \delta)$ to x and y respectively. Thus we need only find a path connecting a to b. Let $y(t) = ta + (1-t)b$ and let $x(t) = ||y(t)||^{-1}y(t)$. Then $\langle Sx(t), x(t)\rangle = 0 \Leftrightarrow \langle Sy(t), y(t)\rangle = 0$ and

$$\begin{aligned}\langle Sy(t), y(t)\rangle &= t^2\langle Sa, a\rangle + (1-t)^2\langle Sb, b\rangle \\ &\quad + 2\boldsymbol{Re}t(1-t)\langle Sa, b\rangle \\ &= 2(-1)^n t(1-t)\boldsymbol{Re}e^{i\theta}\langle Sx, y\rangle \\ &= 0\ .\end{aligned}$$

Also

$$\begin{aligned}||Ay(t)||^2 &= \langle A^*Ay(t), y(t)\rangle \\ &= t^2||Aa||^2 + (1-t)^2||Ab||^2 \\ &\quad + 2t(1-t)\boldsymbol{Re}\langle A^*Aa, b\rangle\end{aligned}$$

$$\begin{aligned}
&\geqq \delta^2(t^2 + (1-t)^2 + 2\boldsymbol{Re}\,t(1-t)\langle a, b\rangle) \\
&\quad + 2t(1-t)\boldsymbol{Re}\langle (A^*A - \delta^2 I)a, b\rangle \\
&= \delta^2 \|y(t)\|^2 \\
&\quad + 2t(1-t)(-1)^n \boldsymbol{Re}\langle (A^*A - \delta^2 I)a, y\rangle \\
&\geqq \delta^2 \|y(t)\|^2 .
\end{aligned}$$

Hence $\|Ax(t)\| \geqq \delta$ and so $t \longrightarrow x(t)$ is a path connecting a to b in $S(A, \delta)$ as required.

LEMMA 2. *Suppose H and K are self-adjoint elements in $\mathscr{L}(\mathscr{H})$. Let*

$$V(A, \delta) = \{(\langle Hx, x\rangle, \langle Kx, x\rangle) : \|x\| = 1 \quad \text{and} \quad \|Ax\| \geqq \delta\} .$$

Then $V(A, \delta)$ is a convex subset of $\boldsymbol{R}^2$.

Proof. We need only show that $V(A, \delta) \cap L$ is connected whenever L is a straight line in $\boldsymbol{R}^2$. Suppose L is given by

$$\alpha\xi + \beta\eta + \gamma = 0 .$$

Let

$$S = \alpha H + \beta K + \gamma I .$$

Then the mapping π, given by

$$\pi(x) = (\langle Hx, x\rangle, \langle Kx, x\rangle) \text{ is continuous, and}$$
$$S(A, \delta) = \{x : \|x\| = 1; \|Ax\| \geqq \delta \text{ and } \pi(x) \in L\} .$$

Thus $V(A, \delta) \cap L = \pi(S(A, \delta))$ is connected.

THEOREM 3. *Suppose T and A are in $\mathscr{L}(\mathscr{H})$. Then*

$$V(T; A, \delta) = \{\langle Tx, x\rangle : \|x\| = 1 \text{ and } \|Ax\| \geqq \delta\}$$

is convex.

Proof. Suppose $T = H + iK$ with H and K both self-adjoint. Then

$$V(T; A, \delta) = \{\xi + i\eta : (\xi, \eta) \in V(A, \delta)\} .$$

Hence $V(T; A, \delta)$ is convex.

COROLLARY 4. *$W_\delta(T)$ is convex.*

Proof. Take $A = T$. Indeed we have shown that

$$\{\langle Tx, x\rangle : \|x\| = 1 \text{ and } \|Tx\| \geqq \delta\}$$

is convex.

REMARK. It will be noticed that the ideas here are improvements on basic ideas in **1**.

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Received February 15, 1977.

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The *Pacific Journal of Mathematics* is issued monthly as of January 1966. Regular subscription rate: $72 00 a year (6 Vols., 12 issues). Special rate: $36.00 a year to individual members of supporting institutions.

Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley, California, 94708.

PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.).
8-8, 3-chome, Takadanobaba, Shinjuku-ku, Tokyo 160, Japan.

Pacific Journal of Mathematics

Vol. 72, No. 2 February, 1977