

Pacific Journal of Mathematics

COMMUTING SPECTRAL MEASURES ON HILBERT SPACE

JOHN WERMER

COMMUTING SPECTRAL MEASURES ON HILBERT SPACE

JOHN WERMER

1. Introduction. By a "spectral measure" on Hilbert space H we mean a family of bounded operators $E(\sigma)$ on H defined for all Borel sets σ in the plane. We suppose:

(i) If σ_0 denotes the empty set and σ_1 the whole plane, then

$$E(\sigma_0) = 0, \quad E(\sigma_1) = I,$$

where I is the identity.

(ii) For all σ_1, σ_2 ,

$$E(\sigma_1 \cap \sigma_2) = E(\sigma_1)E(\sigma_2);$$

and for disjoint σ_1, σ_2 ,

$$E(\sigma_1 \cup \sigma_2) = E(\sigma_1) + E(\sigma_2).$$

(iii) There exists a constant M with $\|E(\sigma)\| \leq M$, all σ . It follows that $E(\sigma)^2 = E(\sigma)$ for each σ , and $E(\sigma_1)E(\sigma_2) = 0$ if σ_1, σ_2 are disjoint.

Mackey has shown in [3], as part of the proof of Theorem 55 of [3], that if $E(\sigma)$ is a spectral measure with the properties just stated, then there exists a bicontinuous operator A such that $A^{-1}E(\sigma)A$ is self-adjoint for every σ . In a special case this result was proved by Lorch in [2]. We shall prove:

THEOREM 1. *Let $E(\sigma)$ and $F(\eta)$ be two commuting spectral measures on H ; that is,*

$$E(\sigma)F(\eta) = F(\eta)E(\sigma)$$

for every σ, η . Then there exists a bicontinuous operator A such that $A^{-1}E(\sigma)A$ and $A^{-1}F(\eta)A$ are self-adjoint for every σ, η .

As a corollary of Theorem 1, we shall obtain:

Received March 4, 1953.

Pacific J. Math. 4 (1954), 355-361

THEOREM 2. *If T_1, T_2 are spectral operators on H , in the sense of Dunford [1], and $T_1 T_2 = T_2 T_1$, then $T_1 + T_2$ and $T_1 T_2$ are again spectral operators.*

2. Lemmas. We shall use two lemmas in proving Theorem 1.

LEMMA 1. *Let P_1, P_2, \dots, P_n be operators on Hilbert space with*

$$P_i P_j = 0 \quad (i \neq j), \quad P_i^2 = P_i, \quad \sum_{i=1}^n P_i = I.$$

Suppose that, for every set $\delta_1, \delta_2, \dots, \delta_n$ of zeros and ones,

$$\left\| \sum_{i=1}^n \delta_i P_i \right\| \leq M.$$

Then for every x we have

$$\frac{1}{4M^2} \|x\|^2 \leq \sum_{i=1}^n \|P_i x\|^2 \leq 4M^2 \|x\|^2$$

This Lemma is proved in [3, p. 147]; we include the proof for completeness.

Proof. We note that

$$\sum_{i=1}^n \|P_i x\|^2 = \frac{1}{2^n} \sum \|\epsilon_1 P_1 x + \dots + \epsilon_n P_n x\|^2,$$

where the sum is taken over all possible sets $(\epsilon_1, \epsilon_2, \dots, \epsilon_n)$, where $\epsilon_i = \pm 1$. Hence

$$\begin{aligned} a_x &= \|\epsilon'_1 P_1 x + \dots + \epsilon'_n P_n x\|^2 \leq \sum_{i=1}^n \|P_i x\|^2 \\ &\leq \|\epsilon_1 P_1 x + \dots + \epsilon_n P_n x\|^2 = b_x \end{aligned}$$

for some choice of the ϵ'_i and ϵ_i . Now

$$b_x = \left\| \sum_{i=1}^n \delta_i^+ P_i x - \sum_{i=1}^n \delta_i^- P_i x \right\|^2,$$

where the δ_i^+ and the δ_i^- are 1 or 0.

Hence

$$\sum_{i=1}^n \|P_i x\|^2 \leq 4M^2 \cdot \|x\|^2.$$

Let now $P^+ = \sum P_i$, summed over those i with $\epsilon'_i = 1$; and let $P^- = \sum P_i$, summed over those i with $\epsilon'_i = -1$. Then

$$(P^+ - P^-)^2 = P^+ + P^- = I \text{ and } \|P^+ x - P^- x\|^2 = a_x.$$

hence

$$\|x\|^2 = \|(P^+ - P^-)^2 x\|^2 \leq \|P^+ - P^-\|^2 \cdot \|P^+ x - P^- x\|^2.$$

Now $\|P^+\| \leq M$ and $\|P^-\| \leq M$ and so

$$\|x\|^2 \leq (2M)^2 a_x \leq (2M)^2 \sum_{i=1}^n \|P_i x\|^2.$$

LEMMA 2. Let $E(\sigma)$ and $F(\eta)$ be commuting spectral measures on Hilbert space. Then there is a fixed K such that for any set $\sigma_1, \sigma_2, \dots, \sigma_n$ of disjoint Borel sets, and set $\eta_1, \eta_2, \dots, \eta_n$ of arbitrary Borel sets,

$$\left\| \sum_{i=1}^n E(\sigma_i) F(\eta_i) \right\| \leq K.$$

Proof. Fix x . By (iii) there exist constants L and M , with $\|E(\sigma)\| \leq M$, $\|F(\eta)\| \leq L$ for any σ, η . Let σ_{n+1} be the complement of

$$\bigcup_{i=1}^n \sigma_i.$$

Then

$$\left\| \sum_{i=1}^n E(\sigma_i) F(\eta_i) x \right\|^2 \leq 4M^2 \sum_{\nu=1}^{n+1} \left\| E(\sigma_\nu) \left(\sum_{i=1}^n E(\sigma_i) F(\eta_i) x \right) \right\|^2 = C$$

by Lemma 1;

$$C = 4M^2 \sum_{\nu=1}^n \|E(\sigma_\nu)F(\eta_\nu)x\|^2,$$

since $E(\sigma_\nu)E(\sigma_i) = E(\sigma_\nu \cap \sigma_i)$;

$$C = 4M^2 \sum_{\nu=1}^n \|F(\eta_\nu)E(\sigma_\nu)x\|^2,$$

by commutativity of the $E(\sigma)$ and $F(\eta)$;

$$C \leq 4M^2 \cdot L^2 \sum_{\nu=1}^n \|E(\sigma_\nu)x\|^2,$$

since $\|F(\eta_\nu)\| \leq L$;

$$C \leq (4M^2)^2 \cdot L^2 \|x\|^2,$$

by Lemma 1. Hence

$$\left\| \sum_{i=1}^n E(\sigma_i)F(\eta_i) \right\| \leq 4M^2 L.$$

In the proof of Theorem 1 we shall use the method of Mackey in [3], together with Lemmas 1 and 2.

3. Proof of Theorem 1. By a “partition” π of the plane we mean a finite family of Borel sets $\sigma_1, \sigma_2, \dots, \sigma_n$, mutually disjoint and with union equal to the whole plane. If (x, y) denotes the given scalar product in H , and

$$\pi_1 = (\sigma_i)_{i=1}^n \quad \pi_2 = (\eta_j)_{j=1}^m$$

are two partitions, set

$$(x, y)_{\pi_1, \pi_2} = \sum_{i=1}^n \sum_{j=1}^m (E(\sigma_i)F(\eta_j)x, E(\sigma_i)F(\eta_j)y).$$

It is easily verified that the quantity $(x, y)_{\pi_1, \pi_2}$ is a scalar product in H . Further, it follows by Lemma 2 that the operators

$$P_{ij} = E(\sigma_i)F(\eta_j) \quad (i = 1, 2, \dots, n; j = 1, 2, \dots, m,)$$

satisfy the hypotheses of Lemma 1.

Hence Lemma 1 yields

$$\frac{1}{4K^2} \|x\|^2 \leq \sum_{i=1}^n \sum_{j=1}^m \|E(\sigma_i)F(\eta_j)x\|^2 \leq 4K^2 \|x\|^2,$$

where K depends only on $\sup_{\sigma} \|E(\sigma)\|$ and $\sup_{\eta} \|F(\eta)\|$. But

$$\sum_{i=1}^n \sum_{j=1}^m \|E(\sigma_i)F(\eta_j)x\|^2 = (x, x)_{\pi_1, \pi_2} = \|x\|_{\pi_1, \pi_2}^2.$$

Finally, each $E(\sigma_i)$ and $F(\eta_j)$ ($i = 1, 2, \dots, n; j = 1, 2, \dots, m$) is self-adjoint in the scalar product $(x, y)_{\pi_1, \pi_2}$, as is readily verified.

For each pair of vectors $x, y \in H$, now, let S_{xy} be the disk in the complex plane consisting of all z with

$$|z| \leq 4K^2 \|x\| \cdot \|y\|.$$

If S denotes the cartesian product of the disks S_{xy} over all pairs x, y , then S is a compact topological space, by Tychonoff's theorem. Further, as we saw above,

$$\|x\|_{\pi_1, \pi_2}^2 \leq 4K^2 \|x\|^2.$$

Hence by Schwarz's inequality, applied to the scalar product $(x, y)_{\pi_1, \pi_2}$, we see that the number $(x, y)_{\pi_1, \pi_2}$ lies in the disk S_{xy} for every pair x, y . Hence there is a point p_{π_1, π_2} in S whose x, y -coordinate is $(x, y)_{\pi_1, \pi_2}$.

Let us now partially order the set of points p_{π_1, π_2} in S by saying that $p_{\pi'_1, \pi'_2}$ is "greater than" p_{π_1, π_2} (in symbols $p_{\pi'_1, \pi'_2} > p_{\pi_1, \pi_2}$) if π'_1 is a refinement of the partition π_1 , and π'_2 is a refinement of the partition π_2 . This ordering makes the set of points p_{π_1, π_2} in S into a directed system. Since S is a compact space, this directed system has a point of accumulation p . Let $(x, y)_p$ denote the (x, y) coordinate of p .

Then given a finite set of vector pairs (x_i, y_i) , $i = 1, 2, \dots, n$, and $\epsilon > 0$, and a pair π_1^0, π_2^0 of partitions, we have

$$|(x_i, y_i)_p - (x_i, y_i)_{\pi_1, \pi_2}| < \epsilon \quad (i = 1, 2, \dots, n)$$

for some

$$p_{\pi_1, \pi_2} > p_{\pi_1^0, \pi_2^0}.$$

Since $(x, y)_{\pi_1, \pi_2}$ is a scalar product for all π_1, π_2 it thus follows that $(x, y)_p$ is a scalar product, and since the norm $\|x\|_{\pi_1, \pi_2}$ is equivalent to the original norm with constants of equivalence independent of π_1, π_2 , it follows that

$$\|x\|_p = \sqrt{(x, x)_p}$$

is also equivalent to the original norm.

Finally, fix a Borel set σ and vectors x, y . Let π_1^0 be the partition defined by σ and its complement, and π_2^0 be arbitrary. Then, if

$$p_{\pi_1, \pi_2} > p_{\pi_1^0, \pi_2^0},$$

we have

$$(E(\sigma)x, y)_{\pi_1, \pi_2} = (x, E(\sigma)y)_{\pi_1, \pi_2},$$

since π_1 is a refinement of π_1^0 , and so σ is a finite union of sets involved in the partition π_1 . Thus

$$(E(\sigma)x, y)_p = (x, E(\sigma)y)_p,$$

and so the $E(\sigma)$ are self-adjoint with respect to the scalar product $(x, y)_p$, and similarly the $F(\eta)$ are self-adjoint with respect to this scalar product.

Since $\|x\|_p$ is equivalent to the given norm, it now follows that there exists a bi-continuous operator A with $(x, y)_p = (Ax, Ay)$, and hence $AE(\sigma)A^{-1}$ and $AF(\eta)A^{-1}$ are all self-adjoint.

4. Proof of Theorem 2. By Theorem 8 of [1], an operator T is spectral if and only if there exist two commuting operators S and N such that N is quasi-nilpotent and S admits a representation:

$$S = \int \lambda E(d\lambda),$$

where $E(d\lambda)$ denotes integration with respect to a certain spectral measure.

Such an S is called in [1] a "scalar type operator."

Now, by hypothesis, T_1 and T_2 are commuting spectral operators. We write

$$T_1 = S_1 + N_1, \quad T_2 = S_2 + N_2,$$

in accordance with the preceding. Then by Theorem 5 of [1] the operators S_1, S_2, N_1, N_2 all commute with one another. We thus have

$$T_1 + T_2 = S_1 + S_2 + Q \quad \text{and} \quad T_1 T_2 = S_1 S_2 + Q',$$

where Q and Q' are quasi-nilpotent, Q commutes with $S_1 + S_2$, and Q' commutes with $S_1 S_2$. By Theorem 8, quoted above, it is thus sufficient to show that $S_1 + S_2$ and $S_1 S_2$ are spectral operators of type 0; that is, of scalar type.

Let $E^1(\sigma)$ and $E^2(\sigma)$ be the spectral measures for S_1 and S_2 , respectively. By Theorem 5 of [1] it follows, from the fact that $S_1 S_2 = S_2 S_1$, that $E^1(\sigma)$ and $E^2(\sigma)$ commute with one another for all σ . By our Theorem 1, then, there exists an operator A such that the operators $AE^1(\sigma)A^{-1}$ and $AE^2(\sigma)A^{-1}$ are all self-adjoint. Hence

$$J_1 = AS_1A^{-1} \quad \text{and} \quad J_2 = AS_2A^{-1}$$

are normal operators. Also $J_1 J_2 = J_2 J_1$, since $S_1 S_2 = S_2 S_1$. It follows that $J_1 + J_2$ and $J_1 J_2$ are again normal operators, for they commute with their adjoints as we verify by direct computation, using the fact that J_1 and J_2^* commute and J_2 and J_1^* commute, since J_1 and J_2 commute.

Thus $A(S_1 + S_2)A^{-1}$ and $A(S_1 S_2)A^{-1}$ are normal operators and so of scalar type. But if J is a scalar type operator and A bi-continuous, then, as is easily seen, $A^{-1}JA$ is again a scalar type operator. Hence $S_1 + S_2$ and $S_1 S_2$ are scalar type operators, and all is proved.

REFERENCES

1. N. Dunford, *Spectral operators*, Pacific J. Math. 4 (1954), 321-354.
2. E. R. Lorch, *Bicontinuous linear transformations in certain vector spaces*, Bull. Amer. Math. Soc. 45 (1939), 564-569.
3. G. W. Mackey, *Commutative Banach algebras*, multigraphed Harvard lecture notes, edited by A. Blair, 1952.

YALE UNIVERSITY

PACIFIC JOURNAL OF MATHEMATICS

EDITORS

M.M. SCHIFFER*

Stanford University
Stanford, California

E. HEWITT

University of Washington
Seattle 5, Washington

R.P. DILWORTH

California Institute of Technology
Pasadena 4, California

E.F. BECKENBACH**

University of California
Los Angeles 24, California

ASSOCIATE EDITORS

H. BUSEMANN

HERBERT FEDERER

MARSHALL HALL

P. R. HALMOS

HEINZ HOPF

R. D. JAMES

BØRGE JESSEN

PAUL LÉVY

GEORGE PÓLYA

J. J. STOKER

E. G. STRAUS

KÔSAKU YOSIDA

SPONSORS

UNIVERSITY OF BRITISH COLUMBIA

CALIFORNIA INSTITUTE OF TECHNOLOGY

UNIVERSITY OF CALIFORNIA, BERKELEY

UNIVERSITY OF CALIFORNIA, DAVIS

UNIVERSITY OF CALIFORNIA, LOS ANGELES

UNIVERSITY OF CALIFORNIA, SANTA BARBARA

UNIVERSITY OF NEVADA

OREGON STATE COLLEGE

UNIVERSITY OF OREGON

UNIVERSITY OF SOUTHERN CALIFORNIA

STANFORD RESEARCH INSTITUTE

STANFORD UNIVERSITY

WASHINGTON STATE COLLEGE

UNIVERSITY OF WASHINGTON

* * *

AMERICAN MATHEMATICAL SOCIETY

HUGHES AIRCRAFT COMPANY

Mathematical papers intended for publication in the *Pacific Journal of Mathematics* should be typewritten (double spaced), and the author should keep a complete copy. Manuscripts may be sent to any of the editors. Manuscripts intended for the outgoing editors should be sent to their successors. All other communications to the editors should be addressed to the managing editor, E.G. Straus, at the University of California Los Angeles 24, California.

50 reprints of each article are furnished free of charge; additional copies may be obtained at cost in multiples of 50.

The *Pacific Journal of Mathematics* is published quarterly, in March, June, September, and December. The price per volume (4 numbers) is \$12.00; single issues, \$3.50; back numbers (Volumes 1, 2, 3) are available at \$2.50 per copy. Special price to individual faculty members of supporting institutions and to individual members of the American Mathematical Society: \$4.00 per volume; single issues, \$1.25.

Subscriptions, orders for back numbers, and changes of address should be sent to the publishers, University of California Press, Berkeley 4, California.

Printed at Ann Arbor, Michigan. Entered as second class matter at the Post Office, Berkeley, California.

*To be succeeded in 1955, by H.L. Royden, Stanford University, Stanford, California.

**To be succeeded in 1955, by E.G. Straus, University of California, Los Angeles 24, Calif.

UNIVERSITY OF CALIFORNIA PRESS • BERKELEY AND LOS ANGELES

COPYRIGHT 1954 BY PACIFIC JOURNAL OF MATHEMATICS

Pacific Journal of Mathematics

Vol. 4, No. 3

July, 1954

Nelson Dunford, <i>Spectral operators</i>	321
John Wermer, <i>Commuting spectral measures on Hilbert space</i>	355
Shizuo Kakutani, <i>An example concerning uniform boundedness of spectral measures</i>	363
William George Bade, <i>Unbounded spectral operators</i>	373
William George Bade, <i>Weak and strong limits of spectral operators</i>	393
Jacob T. Schwartz, <i>Perturbations of spectral operators, and applications. I. Bounded perturbations</i>	415
Mischa Cotlar, <i>On a theorem of Beurling and Kaplansky</i>	459
George E. Forsythe, <i>Asymptotic lower bounds for the frequencies of certain polygonal membranes</i>	467