

# Pacific Journal of Mathematics

**COMMUTING SPECTRAL MEASURES ON HILBERT SPACE**

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# COMMUTING SPECTRAL MEASURES ON HILBERT SPACE

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**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  $\sigma$  in the plane. We suppose:

(i) If  $\sigma_0$  denotes the empty set and  $\sigma_1$  the whole plane, then

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

where  $I$  is the identity.

(ii) For all  $\sigma_1, \sigma_2$ ,

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

and for disjoint  $\sigma_1, \sigma_2$ ,

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

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

As a corollary of Theorem 1, we shall obtain:

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**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  $\epsilon'_i$  and  $\epsilon_i$ . 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  $\delta_i^+$  and the  $\delta_i^-$  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

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

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  $\sigma, \eta$ . Let  $\sigma_{n+1}$  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”  $\pi$  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  $p_{\pi_1, \pi_2}$  in  $S$  whose  $x, y$ -coordinate is  $(x, y)_{\pi_1, \pi_2}$ .

Let us now partially order the set of points  $p_{\pi_1, \pi_2}$  in  $S$  by saying that  $p_{\pi'_1, \pi'_2}$  is "greater than"  $p_{\pi_1, \pi_2}$  (in symbols  $p_{\pi'_1, \pi'_2} > p_{\pi_1, \pi_2}$ ) if  $\pi'_1$  is a refinement of the partition  $\pi_1$ , and  $\pi'_2$  is a refinement of the partition  $\pi_2$ . This ordering makes the set of points  $p_{\pi_1, \pi_2}$  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  $\pi_1^0, \pi_2^0$  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  $\pi_1, \pi_2$  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  $\pi_1, \pi_2$ , it follows that

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

is also equivalent to the original norm.

Finally, fix a Borel set  $\sigma$  and vectors  $x, y$ . Let  $\pi_1^0$  be the partition defined by  $\sigma$  and its complement, and  $\pi_2^0$  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  $\pi_1$  is a refinement of  $\pi_1^0$ , and so  $\sigma$  is a finite union of sets involved in the partition  $\pi_1$ . 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  $\sigma$ . 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.

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