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**THE SPECTRUM OF SINGULAR SELF-ADJOINT ELLIPTIC
OPERATORS**

KURT KREITH

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This note deals with the Dirichlet problem for the second order elliptic operator

$$L = -\frac{1}{r(x)} \sum_{i,j=1}^n \frac{\partial}{\partial x_j} \left(a_{ij}(x) \frac{\partial}{\partial x_i} \right) + c(x)$$

whose coefficients are defined in a bounded domain $G \subset E^n$. We suppose the following:

- (a) The $a_{ij}(x)$ are complex valued and of class C' in G ; $a_{ij} = \bar{a}_{ji}$.
- (b) $c(x)$ is real valued, continuous, and bounded below in G .
- (c) $r(x)$ is continuous and positive in G .
- (d) There exists a function $\sigma(x)$, continuous and positive in G satisfying

$$\sum_{i,j=1}^n a_{ij} \xi_i \bar{\xi}_j \geq \sigma \sum_{i=1}^n |\xi_i|^2$$

for all x in G and all complex n -tuples $\vec{\xi} = (\xi_1, \xi_2, \dots, \xi_n)$.

Under these assumptions it is easy to show that L is formally self-adjoint in the Hilbert space $\mathcal{L}_r^2(G)$ of functions which satisfy

$$\int_G r |u|^2 dx < \infty.$$

We denote by $C_0^\infty(G)$ the set of infinitely differentiable functions with compact support in G . The operator L defined on $C_0^\infty(G)$ is a semi-bounded symmetric operator in $\mathcal{L}_r^2(G)$ and therefore has a Friedrichs extension which is self-adjoint in $\mathcal{L}_r^2(G)$. This operator, to be denoted by \bar{L} , will be referred to as the Dirichlet operator associated with L on G . It is well known that \bar{L} is unique, has the same lower bound as the symmetric operator L , and that in sufficiently regular cases, \bar{L} can be obtained by imposing Dirichlet boundary conditions on the domain of L^* . The purpose of this note is to state a criterion for the discreteness of the spectrum of \bar{L} .

We shall say that the spectrum of an operator A is discrete if the spectrum of A consists of a set of isolated eigenvalues of finite multiplicity. The complex number λ belongs to the essential spectrum of A if there exists an orthonormal sequence $\{u_n\}$ in the domain of A for which $(A - \lambda I)u_n \rightarrow 0$. If A is self-adjoint, then it can be shown (see

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[2]) that λ belongs to the essential spectrum of A if and only if λ belongs to the spectrum of A and is not an isolated eigenvalue of finite multiplicity. Thus the spectrum of a self-adjoint operator is discrete if and only if the essential spectrum is empty.

In case G is bounded and the conditions (a)-(b) are satisfied in \bar{G} as well as G , then it is well known that \bar{L} has a discrete spectrum. Here we shall allow the possibility that $\sigma(x)$ and $r(x)$ tend to 0 or ∞ on a set $S \subset \partial G$. With this generalization the spectrum of \bar{L} need not be discrete.

In order to state criteria for the discreteness of the spectrum of \bar{L} , it is convenient to express the problem in the canonical form where

$$\begin{aligned} G &\subset \{x \mid x_n > 0\} \\ S &\subset \{x \mid x_n = 0\} \\ L &= \frac{\partial}{\partial x_n} \left(a_{nn} \frac{\partial}{\partial x_n} \right) + \sum_{i,j=1}^{n-1} \frac{\partial}{\partial x_j} \left(a_{ij} \frac{\partial}{\partial x_i} \right) + c \end{aligned}$$

Mihlin [1] has shown that this canonical form can in general be attained by a change of variables. Previous criteria for discreteness derived by Mihlin [1], Wolf [2], and others depend on the behavior of a_{nn} near S . The criterion to be derived here is independent of the behavior of a_{nn} ; with minor modification, the method can also be applied if G is an unbounded domain.

We define

$$\begin{aligned} G_t &= G \cap \{x \mid x_n < t\} \\ E_t &= G \cap \{x \mid x_n = t\}, \end{aligned}$$

and denote by \bar{x} the coordinates (x_1, \dots, x_{n-1}) in E_t . Let \bar{L}_t denote the Dirichlet operator associated with L on G_t . Then the following is a special case of an invariance principle due to Wolf [2].

LEMMA 1. For $t > 0$ the essential spectrum of \bar{L}_t is identical with the essential spectrum of \bar{L} .

LEMMA 2. If $\liminf_{t \rightarrow 0} \inf_{u \in C_0^\infty(G_t)} \frac{(Lu, u)}{\|u\|^2} = \infty$, then the spectrum of \bar{L} is discrete.

Proof. Suppose to the contrary that there is a $\lambda_0 < \infty$ which belongs to the essential spectrum of \bar{L} . We can choose $t_0 > 0$ sufficiently small so that

$$\inf_{u \in C_0^\infty(G_{t_0})} \frac{(Lu, u)}{\|u\|^2} \geq \lambda_0 + 1.$$

Then, by the definition of \bar{L}_{t_0}

$$\frac{(\bar{L}_{t_0}u, u)}{\|u\|^2} \geq \lambda_0 + 1$$

for all u in the domain of \bar{L}_{t_0} , and λ_0 does not belong to the spectrum of \bar{L}_{t_0} . By Lemma 1 this is a contradiction.

For $t > 0$ the operator

$$T_t = -\frac{1}{r(\bar{x}, t)} \sum_{i,j=1}^{n-1} \left(a_{ij}(\bar{x}, t) \frac{\partial}{\partial x_i} \right) + c(\bar{x}, t)$$

is a nonsingular elliptic operator defined on E_t . Therefore \bar{T}_t , the Dirichlet operator associated with T_t on E_t , has a discrete spectrum. Let $m(t)$ denote the smallest eigenvalue of \bar{T}_t .

THEOREM. *If $\lim_{t \rightarrow 0} m(t) = \infty$, then the spectrum of \bar{L} is discrete.*

Proof. If $u \in C_0^\infty(G)$, then clearly $u(\bar{x}, t) \in C_0^\infty(E_t)$. Thus for all $u \in C_0^\infty(G)$

$$\begin{aligned} m(t) \int_{E_t} |u|^2 r d\bar{x} &\leq \int_{E_t} \left[\sum_{i,j=1}^{n-1} a_{ij} \frac{\partial u}{\partial \bar{x}_i} \frac{\partial \bar{u}}{\partial x_j} + rc |u|^2 \right] d\bar{x} \\ &\leq \int_{E_t} \left[a_{nn} \left| \frac{\partial u}{\partial x_n} \right|^2 + \sum_{i,j=1}^{n-1} \frac{\partial u}{\partial x_i} \frac{\partial \bar{u}}{\partial x_j} + rc |u|^2 \right] dx . \end{aligned}$$

Defining $\bar{m}(t) = \inf_{\tau \leq t} m(\tau)$ and integrating both sides from $x_n = 0$ to $x_n = t$ we obtain

$$\bar{m}(t) \int_{\sigma_t} |u|^2 r dx \leq \int_{\sigma_t} \left[a_{nn} \left| \frac{\partial u}{\partial x_n} \right|^2 + \sum_{i,j=1}^{n-1} a_{ij} \frac{\partial u}{\partial x_i} \frac{\partial \bar{u}}{\partial x_j} + rc |u|^2 \right] dx .$$

Since $\lim_{t \rightarrow 0} \bar{m}(t) = \infty$ we have

$$\lim_{t \rightarrow 0} \inf_{u \in C_0^\infty(\sigma_t)} \frac{(Lu, u)}{\|u\|^2} = \infty .$$

The desired result now follows from Lemma 2.

We give two simple applications of the preceding theorem.

COROLLARY 1. *Let V_t denote the $(n - 1)$ -dimensional Lebesgue measure of E_t . Let $\phi(t)$ and $\rho(t)$ be continuous positive functions satisfying*

- (i) $\rho(t) \geq r(\bar{x}, t)$
- (ii) $\phi(t) \sum_{i=1}^{n-1} |\xi_i|^2 \leq \sum_{i,j=1}^{n-1} a_{ij}(x, t) \xi_i \xi_j$, for all $\vec{\xi} = (\xi_1, \dots, \xi_{n-1})$.

If $\lim_{t \rightarrow 0} \phi(t)/\rho(t)V_i^{2/n-1} = \infty$, then the spectrum of \bar{L} is discrete.

Proof. Let $\mu(t)$ denote the smallest eigenvalue of the Dirichlet operator associated with $-\Delta = -\sum_{i=1}^{n-1} \partial^2/\partial x_i^2$ on E_t . By (i) and (ii) $m(t) \geq \phi(t)\mu(t)/\rho(t)$. It is well known that $\mu(t)$ is minimized if E_t is a $(n-1)$ -dimensional sphere of volume V_t and that then $\mu(t) = C/V_t^{2/n-1}$, C being a constant. Therefore $m(t) \geq C\phi(t)/\rho(t)V_t^{2/n-1}$ and the result follows from the preceding theorem.

The preceding corollary made no use of the shape of E_t . The following corollary gives stronger results in case E_t becomes "narrow" in the proper sense.

COROLLARY 2. *Suppose we can find functions $\alpha_1(x_n), \dots, \alpha_{n-1}(x_n), \gamma(x_n)$ and $\rho(x_n)$ which satisfy conditions (a)-(d) and*

- (i) $\sum_{i=1}^{n-1} \alpha_i(x_n) |\xi_i|^2 \leq \sum_{i,j=1}^{n-1} a_{ij} \xi_i \bar{\xi}_j$; for all $\xi = (\xi_1, \dots, \xi_{n-1})$ and all x in G .
- (ii) $\gamma(x_n) \leq c(x)$ for all x in G .
- (iii) $\rho(x_n) \geq r(x)$ for all x in G .

Suppose also that we can enclose G in a region

$$\Gamma = \{x \mid f_i(x_n) < x_i < g_i(x_n), i = 1, \dots, n - 1; 0 < x_n < b < \infty\}.$$

If for some $i < n$

$$\lim_{t \rightarrow 0} \frac{\alpha_i(t)}{\rho(t)[g_i(t) - f_i(t)]^2} + \gamma(t) = \infty$$

then the spectrum of \bar{L} is discrete.

Proof. Denote by $\mu(t)$ the smallest eigenvalue of the Dirichlet operator associated with

$$\tau(t) = -\frac{1}{\rho(t)} \sum_{i=1}^{n-1} \alpha_i(t) \frac{\partial^2}{\partial x_i^2} + \gamma(t)$$

on $\Gamma \cap \{x \mid x_n = t\}$. By classical variational principles $\mu(t) \leq m(t)$. Since we can compute

$$\mu(t) = \pi^2 \sum_{i=1}^{n-1} \frac{\alpha_i(t)}{\rho(t)[g_i(t) - f_i(t)]^2} + \gamma(t),$$

the discreteness of the spectrum of \bar{L} follows from the preceding theorem.

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