Pacific Journal of Mathematics

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JOHN WILLIAM NEUBERGER

Vol. 31, No. 1 November 1969

PACIFIC JOURNAL OF MATHEMATICS
Vol. 31, No. 1, 1969

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J. W. NEUBERGER

Denote by S a complex (nondegenerate) Banach space. Suppose that T is a transformation from a subset of S to S. A complex number λ is said to be in the resolvent of T if $(\lambda I - T)^{-1}$ exists, has domain S and is Fréchet differentiable (i.e., if p is in S there is a unique continuous linear transformation $F = [(\lambda I - T)^{-1}]'(p)$ from S to S so that

$$\lim_{q \to p} \| q - p \|^{-1} \| (\lambda I - T)^{-1} q - (\lambda I - T)^{-1} p - F(q - p) \| = 0)$$

and locally Lipschitzean everywhere on S. A complex number is said to be in the spectrum of T if it is not in the resolvent of T.

Suppose in addition that the domain of T contains an open subset of S on which T is Lipschitzean.

THEOREM. *T has a (nonempty) spectrum.*

If T is a continuous linear transformation from S to S, then the notion of resolvent and spectrum given here coincides with the usual one ([1], p. 209, for example). Such a transformation T is, of course, Lipschitzean on all of S and hence the above theorem gives as a corollary the familiar result that a continuous linear transformation on a complex Banach space has a spectrum.

The set of all complex numbers is denoted by C.

LEMMA. *Suppose that $d > 0$, p is in S, Q is a transformation from a subset of S to S, D is an open set containing p which is a subset of the domain Q, Q is Lipschitzean on D and $(I - cQ)^{-1}$ exists and has domain S if c is in C and $|c| < d$. Then,*

$$\lim_{c \to 0} (I - cQ)^{-1} p = p \,.$$

Proof. Denote by M a positive number so that $\| Qr - Qs \| \leqq M \| r - s \|$ if r and s are in D. Suppose $\varepsilon > 0$. Denote by δ a number so that $0 < \delta < \min(\varepsilon, 1/2)$ and $\{q \in S: \| q - p \| \leqq \delta\}$ is a subset of D. Denote by δ' a positive number so that $\delta'(\max(M, \| Qp \|)) < \delta/2$. Denote by c a member of C so that $|c| < \min(\delta', d)$. Denote $(I - cQ)^{-1} p$ by q, denote p by q_0 and $p + cQq_{n-1}$ by q_n, $n = 1, 2, \cdots$.

Then, $\| q_1 - q_0 \| = \| p + cQq_0 - q_0 \| = |c| \, \| Qq_0 \| < \delta/2$. Suppose that k is a positive integer so that

$$\| q_m - q_{m-1} \| < (\delta/2)^m, \; m = 1, 2, \cdots, k \,.$$

Then $\| q_m - p \| \leqq \sum_{j=0}^{m-1} \| q_{j+1} - q_j \| \leqq \sum_{j=0}^{m-1} (\delta/2)^{j+1} < \delta$, $m = 0, 1, \cdots, k$ and hence

$$\begin{aligned}\| q_{k+1} - q_k \| &= \| cQq_k - cQq_{k-1} \| \\ &\leqq | c | M \| q_k - q_{k-1} \| \\ &\leqq | c | M(\delta/2)^k \leqq (\delta/2)^{k+1} .\end{aligned}$$

Hence $\| q_n - q_{n-1} \| \leqq (\delta/2)^n$, $n = 1, 2, \cdots$ and therefore $q_1, q_2, \cdots$ converges to a point r of S. Note that $\| q_{n+1} - p \| \leqq \sum_{j=0}^{n} (\delta/2)^{j+1} < \delta$, $n = 1, 2, \cdots$ so that $\| r - p \| \leqq \delta$ and hence r is in D. But $\| r - (p + cQr) \| = \| (r - q_{n+1}) + (p + cQq_n) - (p + cQr) \| \leqq \| r - q_{n+1} \| + | c | \| Qq_n - Qr \| \leqq \| r - q_{n+1} \| + | c | M \| q_n - r \| \rightarrow 0$ as $n \rightarrow \infty$. Hence $r = p + cQr$, i.e., $(I - cQ)r = p$, i.e., $r = (I - cQ)^{-1}p = q$. Hence, $\| (I - cQ)^{-1}p - p \| \leqq \delta < \varepsilon$. This proves the lemma.

Proof of theorem. Suppose the statement of the theorem is false. Then T has an inverse since if not, 0 would be in the spectrum of T. Denote by D an open set on which T is defined and is Lipschitzean. Denote by p a point of D different from $-T(0)$.

Define $f(\lambda)$ to be $(\lambda I - T)^{-1}p$ for all λ in C. Suppose b is in C. If q is in S and different from p denote

$$(1/\| q - p \|)\{[bI - T)^{-1}q - (bI - T)^{-1}p] - [(bI - T)^{-1}]'(p)(q - p)\}$$

by $L(q)$. Denote by $L(p)$ the zero element of S and note that $\lim_{p \to p} L(q) = L(p)$ since $(bI - T)^{-1}$ is Fréchet differentiable at p. Denote $(bI - T)^{-1}$ by Q. If λ is in C, then

$$(\lambda I - T) = [I - (b - \lambda)(bI - T)^{-1}](bI - T)$$

and, since both $(\lambda I - T)^{-1}$ and $(bI - T)^{-1}$ exist and have domain S, it follows that $[I - (b - \lambda)(bI - T)^{-1}]^{-1} = [I - (b - \lambda)Q]^{-1}$ has the same properties and $(\lambda I - T)^{-1} = Q[I - (b - \lambda)Q]^{-1}$.

Hence, if λ is in C,

$$\begin{aligned}f(\lambda) - f(b) &= Q[I - (b - \lambda)Q]^{-1}p - Qp \\ &= Q'(p)[[I - (b - \lambda)Q]^{-1}p - p] \\ &\quad + \| [I - (b - \lambda)Q]^{-1}p - p \| L([I - (b - \lambda)Q]^{-1}p) .\end{aligned}$$

But $[I - (b - \lambda)Q]^{-1}p - p = (b - \lambda)Q[I - (b - \lambda)Q]^{-1}p$ so

$$\begin{aligned}&(\lambda - b)^{-1}[f(\lambda) - f(b)] \\ &\quad = -Q'(p)Q[I - (b - \lambda)Q]^{-1}p \\ &\qquad + (| b - \lambda |/(\lambda - b)) \| Q[I - (b - \lambda)Q]^{-1}p \| \\ &\qquad \times L([I - (b - \lambda)Q]^{-1}p) \rightarrow -Q'(p)Qp\end{aligned}$$

as $\lambda \rightarrow b$ since $\lim_{\lambda \to b}[I - (b - \lambda)Q]^{-1}p = p$. Hence,

$$f'(b) = -[(bI - T)^{-1}]'(p)(bI - T)^{-1}p\ .$$

Now $\lim_{c\to 0}(I - cT)^{-1}p = p$. Denote by δ a positive number so that if $|c| \leqq \delta$, then $\|(I - cT)^{-1}p\| \leqq \|p\| + 1$. Then if λ is in C and $|\lambda| \geqq 1/\delta$, $\|f(\lambda)\| = \|(\lambda I - T)^{-1}p\| = |1/\lambda|\ \|(I - (1/\lambda)T)^{-1}p\| \leqq \delta(\|p\| + 1)$. Hence f is bounded. So, by Liouville's theorem ([1], p. 129, for example), f is constant, i.e., there is a point q in S such that if λ is in C, $(\lambda I - T)^{-1}p = f(\lambda) = q$, and so $\lambda q = p + Tq$. Hence it must be that $q = 0$, i.e., $p = -T(0)$, a contradiction. This establishes the theorem.

The author considers it likely that the statement of the theorem is true if the condition (in the definition of resolvent) that $(\lambda I - T)^{-1}$ be locally Lipschitzean is dropped.

Reference

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Received December 12, 1968. The author is an Alfred P. Sloan Research Fellow.

Emory University

Printed in Japan by International Academic Printing Co., Ltd., Tokyo, Japan

Pacific Journal of Mathematics

Vol. 31, No. 1 November, 1969