

## 1. EXTENSIONS OF SYMMETRIC OPERATORS

References: Joachim Weidmann, Linear Operators in Hilbert Spaces, Springer-Verlag,  
In what follows  $\mathcal{H}$  is a **complex** Hilbert space.

Recall that an operator  $A : D(A) \rightarrow H$  is symmetric if  $D(A)$  is dense in  $\mathcal{H}$  and for all  $f, g \in D(A)$

$$(f, Ag) = (Af, g) .$$

Since  $A \subset A^*$  it follows that a symmetric operator is closable and we shall henceforth assume that  $A$  is a closed symmetric operator. Note that this assumption entails that the spaces  $\text{Ran}(A + iI)$  and  $\text{Ran}(A - iI)$  are subspaces of  $\mathcal{H}$ , i.e., closed linear manifolds.

We define the Cayley transform of  $A$ ,

$$V : \text{Ran}(A + iI) \rightarrow \text{Ran}(A - iI)$$

which is defined as follows. For  $g \in \text{Ran}(A + iI)$  there exists a unique  $f \in D(A)$  with

$$g = (A + iI)f .$$

Define

$$Vg = (A - iI)f .$$

The operator  $V$  satisfies  $\|Vg\| = \|g\|$  and  $V$  is onto. We call such operators **isometries**. The point of the next theorem is that the study of symmetric operators can be reduced to the study of isometries.

**Theorem 1.1. (One to one correspondence between symmetric operators and isometries)** *Let  $A$  be a closed symmetric operator and  $V$  its Cayley transform. Then  $\text{Ran}(I - V)$  is dense in  $\mathcal{H}$ . Conversely let  $F$  and  $G$  be two subspaces of a Hilbert space and assume that  $V : F \rightarrow G$  is an isometry such that  $\text{Ran}(I - V)$  is dense in  $\mathcal{H}$ . Then  $V$  is the Cayley transform of a closed symmetric operator.*

*Proof.* For any  $g \in \text{Ran}(A + iI)$  there exists a unique  $f \in D(A)$  such that  $g = (A + iI)f$  and  $Vg = (A - iI)f$ . Hence

$$f = \frac{1}{2i}(g - Vg) \text{ and } Af = \frac{1}{2}(g + Vg) ,$$

$$D(A) = \text{Ran}\left(\frac{1}{2i}(I - V)\right)$$

and since  $D(A)$  is dense in  $\mathcal{H}$  the first statement follows. To see the converse define  $D(A) = \text{Ran}(I - V)$ . I.e., for  $f \in D(A)$  there exists  $g \in F$  such that

$$f = \frac{1}{2i}(g - Vg) .$$

By assumption this set is dense in  $\mathcal{H}$ . In fact the vector  $g$  is unique. This is equivalent to the statement that  $(I - V)$  is injective. If there exists  $h \in F$  with  $Vh = h$  then we have for all  $f \in F$

$$(h, (I - V)f) = (h, f) - (h, Vf) = (h, f) - (Vh, Vf) = (h, f) - (h, f) = 0$$

since  $V$  preserves the inner product. Since  $\text{Ran}(I - V)$  is dense it follows that  $h = 0$ . Thus for any  $f \in D(A)$  there exists a unique  $g \in F$  such that  $f = \frac{1}{2i}(g - Vg)$ . Next we define

$$Af = \frac{1}{2}(g + Vg)$$

and note that for any  $f_1, f_2 \in D(A)$

$$\begin{aligned} (f_1, Af_2) &= -\frac{1}{4i}((g_1 - Vg_1), (g_2 + Vg_2)) = -\frac{1}{4i}[(g_1, g_2) + (g_1, Vg_2) - (Vg_1, g_2) - (g_1, g_2)] = \\ &= -\frac{1}{4i}[(g_1, Vg_2) - (Vg_1, g_2)] . \end{aligned}$$

Likewise,

$$(Af_1, f_2) = \frac{1}{4i}((g_1 + Vg_1), (g_2 - Vg_2)) = \frac{1}{4i}[-(g_1, Vg_2) + (Vg_1, g_2)]$$

and hence  $A$  is symmetric. To see that  $A$  is closed let  $g_n \in D(A)$  be a sequence converging to  $g$  and  $Ag_n$  converging to  $h$ . Then the sequence

$$f_n = (A + iI)g_n$$

converges to  $f := h + ig$  which, since  $F$  is closed, is also in  $F$ . Likewise,  $Vf_n = (A - iI)g_n$  converges to  $h - ig$  and since  $G$  is closed we have that  $h - ig \in G$  and  $Vf = h - ig$ . Hence we have that

$$g = \frac{1}{2i}(f - Vf) \text{ and } h = \frac{1}{2}(f + Vf) ,$$

which means that  $g \in D(A)$  and  $h = Ag$ . □

A simple consequence is the

**Corollary 1.2.** *The Cayley transform of a closed symmetric operator  $A$  is unitary. Conversely, a unitary operator  $V$  such that  $\text{Ran}(I - V)$  is dense is the Cayley transform of a self adjoint operator.*

*Proof.* Suppose that  $A$  is self adjoint. Then by the basic theorem on self adjoint operators  $\text{Ran}(A \pm iI) = \mathcal{H}$ . Thus the isometry  $V : \mathcal{H} \rightarrow \mathcal{H}$  is onto, injective and hence unitary. Conversely, suppose that  $V$  is unitary and  $\text{Ran}(I - V)$  dense, in particular the space  $F = \mathcal{H}$ . Then the operator  $A$  is defined on  $\text{Ran}(I - V)$  by

$$Af = \frac{1}{2}(g + Vg)$$

where  $g$  is the unique solution of the equation

$$f = \frac{1}{2i}(g - Vg) .$$

We note that

$$(A + iI)f = g , (A - iI)f = Vg$$

and since  $g$  can be chosen arbitrarily in  $\mathcal{H}$  and since  $V$  is unitary, this shows that  $\text{Ran}(A \pm iI) = \mathcal{H}$  and hence  $A = A^*$ . □

Our next theorem pushes this correspondence further by showing that extensions of symmetric operators correspond to extensions of isometries.

**Theorem 1.3. (Extensions of symmetric operators correspond to extensions of isometries)** *The operator  $A'$  is a closed symmetric extension of a closed symmetric operator  $A$  if and only if for the corresponding Cayley transforms  $V \subset V'$ .*

*Proof.* Let  $A'$  be a symmetric closed extension. Then  $\text{Ran}(A + iI) \subset \text{Ran}(A' + iI)$  and  $\text{Ran}(A - iI) \subset \text{Ran}(A' - iI)$ . For  $g \in \text{Ran}(A + iI)$  there exists a unique  $f \in D(A)$  such that  $g = (A + iI)f$  and  $Vg = (A - iI)f$ . Since  $A \subset A'$ ,  $g = (A' + iI)f$  and  $V'g = (A' - iI)f = Vg$ . Hence  $V \subset V'$ . Conversely if  $V \subset V'$  then for  $g \in D(A)$  we have  $g = \frac{1}{2i}(f - Vf)$  for a unique  $f \in \text{Ran}(A + iI)$ . Since  $V \subset V'$  we have that  $\text{Ran}(A + iI) \subset \text{Ran}(A' + iI)$  and  $\text{Ran}(A - iI) \subset \text{Ran}(A' - iI)$ . Finally,  $Ag = \frac{1}{2}(f + Vf) = \frac{1}{2}(f + V'f) = A'g$ . Hence  $A \subset A'$ .  $\square$

The next step in our program consists of understanding extensions of isometries.

**Theorem 1.4. (Structure of isometric extensions)** *Let  $F, G$  be two subspaces of  $\mathcal{H}$  and  $V : F \rightarrow G$  an isometry, i.e.,  $\|Vf\| = \|f\|$  for all  $f \in F$  and  $V$  is onto  $G$ . Let  $F_+ \subset F^\perp$  and  $F_- \subset G^\perp$  be subspaces. Then*

$$V' : F \oplus F_+ \rightarrow G \oplus F_-$$

*is an isometric extension of  $V$  if and only if  $\dim F_+ = \dim F_-$  and there exists an isometry  $\tilde{V} : F_+ \rightarrow F_-$  so that for any  $f \in F \oplus F_+$ , i.e.,  $f = f_0 + f_+$ ,  $f_0 \in F$ ,  $f_+ \in F_+$*

$$V'f = Vf_0 + \tilde{V}f_+ . \quad (1)$$

*Proof.* Clearly  $V'$  of the form given above is an isometry. It is onto  $G \oplus F_-$  since  $V$  is onto  $G$  and  $\tilde{V}$  is onto  $F_-$ . It preserves length since

$$(V'f, V'f) = (Vf_0 + \tilde{V}f_+, Vf_0 + \tilde{V}f_+) = (Vf_0, Vf_0) + (Vf_0, \tilde{V}f_+) + (\tilde{V}f_+, Vf_0) + (\tilde{V}f_+, \tilde{V}f_+) .$$

Since  $Vf_0 \in G$  and  $\tilde{V}f_+ \in F_-$  they are perpendicular to each other and hence

$$\begin{aligned} (V'f, V'f) &= (Vf_0 + \tilde{V}f_+, Vf_0 + \tilde{V}f_+) = (Vf_0, Vf_0) + (\tilde{V}f_+, \tilde{V}f_+) \\ &= (f_0, f_0) + (f_+, f_+) = (f, f) . \end{aligned}$$

Suppose that  $V' : F \oplus F_+ \rightarrow G \oplus F_-$  is an isometry that extends  $V$ . For any vector  $f_+ \in F_+$  define

$$\tilde{V}f_+ = V'f_+ \in G \oplus F_- .$$

Pick any  $g \in G$  and note that since  $V$  is onto  $G$  there exists  $f \in F$  with  $g = Vf$ . Hence

$$(g, \tilde{V}f_+) = (Vf, V'f_+) = (V'f, V'f_+) = (f, f_+) = 0$$

Since  $g \in G$  is arbitrary,  $\tilde{V}f_+ \perp G$  and hence  $\tilde{V}$  maps  $F_+$  into  $F_-$ . That  $\tilde{V}$  preserves the norm follows from the fact that  $V'$  does. We have to show that  $\tilde{V}$  is onto. For any  $f_- \in F_-$  there exists  $f \in F \oplus F_+$  so that  $V'f = f_-$  because  $V'$  is onto. For any  $f_0 \in F$  we have that

$$0 = (Vf_0, V'f) = (V'f_0, V'f) = (f_0, f)$$

Hence  $f \in F_+$  and  $\tilde{V}f = f_-$ . The formula (1) is obvious.  $\square$

With these results we can now completely characterize all closed symmetric extensions of a closed symmetric operator.

**Theorem 1.5. (Closed symmetric extensions)** *Let  $A : D(A) \rightarrow \mathcal{H}$  be a closed symmetric operator. A closed symmetric operator  $A' : D(A') \rightarrow \mathcal{H}$  is an extension of  $A$  if and only if the following holds:*

*There exists subspaces  $F_+ \subset \text{Ker}(A^* - iI) = \text{Ran}(A + iI)^\perp$ ,  $F_- \subset \text{Ker}(A^* + iI) = \text{Ran}(A - iI)^\perp$  and an isometry  $\tilde{V} : F_+ \rightarrow F_-$  so that the Cayley transform of  $A', V'$  is of the form*

$$\begin{aligned} V' : \text{Ran}(A + iI) \oplus F_+ &\rightarrow \text{Ran}(A - iI) \oplus F_- \\ V'f &= Vf_0 + \tilde{V}f_+ \end{aligned} \quad (2)$$

with  $f = f_0 + f_+$ .

*In particular this entails that  $\dim F_+ = \dim F_-$ .*

*Proof.* If  $A'$  is a closed symmetric extension of  $A$  then we know that for their respective Cayley transforms  $V \subset V'$  by Theorem 1.3. Since  $\text{Ran}(A \pm iI) \subset \text{Ran}(A' \pm iI)$  we can define  $F_\pm$  to be the orthogonal complement of  $\text{Ran}(A \pm iI)$  in  $\text{Ran}(A' \pm iI)$ . The conclusion follows from Theorem 1.4. Conversely, if  $V'$  is given by (2) then  $\text{Ran}(I - V')$  is dens in  $\mathcal{H}$  because  $\text{Ran}(I - V)$  is and hence by Theorem refsymmetric isometries  $V'$  is the Cayley transform of a closed symmetric operator and since  $V \subset V'$  we have that  $A'$  extends  $A$ .  $\square$

**Corollary 1.6.** *A closed symmetric operator has self-adjoint extensions if and only if the deficiency indices*

$$n_\pm := \dim \text{Ker}(A^* \mp iI)$$

*are equal.*

*Proof.* This follows from the fact that a closed symmetric operator is self-adjoint if and only if its Cayley transform is unitary.  $\square$

A useful fact about deficiency indices is the following theorem.

**Theorem 1.7.** *For any  $\mu > 0$  the function*

$$n_\pm(\mu) := \dim \text{Ker}(A^* \mp i\mu I)$$

*is constant.*

*Proof.* Consider two closed subspaces  $F, G \subset \mathcal{H}$  and consider the orthogonal projections  $P_F, P_G$  onto  $F$  resp.  $G$ . We claim that if the norm  $\|P_F - P_G\| < 1$ , then the two spaces have the same dimension. If the dimensions are both infinity, there is nothing to prove. So suppose that

$$\dim F > \dim G .$$

There exists a non-zero vector  $f \in F$  with  $f \perp G$ . (Why?) Hence

$$(P_F - P_G)f = f$$

which contradicts the assumption that  $\|P_F - P_G\| < 1$ . Hence,  $\dim F \leq \dim G$ . The result follows by exchanging the roles of  $F$  and  $G$ . Consider the orthogonal projections  $P, P'$  that project the Hilbert space onto  $\text{Ker}(A^* - i\mu I)$  and  $\text{Ker}(A^* - i\mu' I)$ . We note that for any  $f \in D(A)$  we have that

$$\|(A + i\mu I)f\| \geq |\mu| \|f\| .$$

For any  $h \in H$  we have that

$$\|(I - P)h\| = \sup_{f \in D(A)} \frac{|(h, (A + i\mu I)f)|}{\|(A + i\mu I)f\|}$$

noting that the right side is the projection of  $h$  onto  $\text{Ran}(A + i\mu)$ . Likewise,

$$\|(I - P')h\| = \sup_{f \in D(A)} \frac{|(h, (A + i\mu'I)f)|}{\|(A + i\mu'I)f\|}.$$

If  $h \in \text{Ker}(A^* - i\mu I)$ , then

$$\|(I - P')h\| = \sup_{f \in D(A)} \frac{|(h, (A + i\mu'I)f)|}{\|(A + i\mu'I)f\|} = \sup_{f \in D(A)} \frac{|((A^* - i\mu'I)h, f)|}{\|(A + i\mu'I)f\|} = \sup_{f \in D(A)} \frac{|\mu - \mu'| |(h, f)|}{\|(A + i\mu'I)f\|}$$

and the last term can be bounded by

$$\frac{|\mu - \mu'|}{|\mu'|} \|h\|.$$

Thus, we have shown that for any  $h$  with  $Ph = h$ ,

$$\|(P - P')h\| = \|(I - P')h\| \leq \frac{|\mu - \mu'|}{|\mu'|} \|h\|.$$

Thus if  $\frac{|\mu - \mu'|}{|\mu'|} < 1$  we have that  $\|P - P'\| < 1$  and the dimensions are the same.  $\square$

So far this has been rather abstract. More useful are the following two theorems of von Neumann. The first one is simple but instructive since it allows, in principle, to compute a special extension of  $A$ , namely  $A^*$ .

**Theorem 1.8.** *Let  $A : D(A) \rightarrow \mathcal{H}$  be a closed symmetric operator. Then*

$$D(A^*) = D(A) + \text{Ker}(A^* - iI) + \text{Ker}(A^* + iI)$$

where the sum is direct. Moreover, writing an arbitrary  $f \in D(A^*)$  as  $f = f_0 + f_+ + f_-$  where  $f_0 \in D(A)$ ,  $f_+ \in \text{Ker}(A - iI)$  and  $f_- \in \text{Ker}(A + iI)$  we have

$$A^*f = Af_0 + if_+ - if_-.$$

*Proof.* Since  $A \subset A^*$  we have that  $D(A) \subset D(A^*)$ . The inclusions  $\text{Ker}(A - iI) \subset D(A^*)$  and  $\text{Ker}(A^* + iI) \subset D(A^*)$  are obvious. Hence

$$D(A) + \text{Ker}(A^* - iI) + \text{Ker}(A^* + iI) \subset D(A^*).$$

To see the converse, consider any  $f \in D(A^*)$ . Since the subspaces  $\text{Ran}(A + iI)$  and  $\text{Ran}(A + iI)^\perp = \text{Ker}(A^* - iI)$  are closed we can split the vector  $(A^* + iI)f$  uniquely into  $u + f_+$  where  $u = \text{Ran}(A + iI)f_0$  for some unique  $f_0 \in D(A)$  and  $A^*f_+ = if_+$  or  $(A^* + iI)f_+ = 2if_+$ . Thus,

$$(A^* + iI)f = (A + iI)f_0 + (A^* + iI)\left[\frac{1}{2i}f_+\right] = (A + iI)f_0 + (A^* + iI)\left[\frac{1}{2i}f_+\right]$$

since  $D(A) \subset D(A^*)$ . Hence

$$(A^* + iI)\left[f - f_0 - \frac{1}{2i}f_+\right] = 0.$$

This means that  $f - f_0 - \frac{1}{2i}f_+ \in \text{Ker}(A^* + iI)$  and hence

$$D(A^*) = D(A) + \text{Ker}(A^* - iI) + \text{Ker}(A^* + iI).$$

To see that the sum is direct, assume that  $f_0 + f_+ + f_- = 0$  where  $f_0 \in D(A)$ ,  $f_+ \in \text{Ker}(A^* - iI)$  and  $f_- \in \text{Ker}(A^* + iI)$ . Now

$$(A + iI)f_0 = (A^* + iI)f_0 = (A^* + iI)f_+ = 2if_+$$

This says that  $f_+ \in \text{Ker}(A^* - iI) \cap \text{Ran}(A + iI)$  which are orthogonal complements. Hence  $f_+ = 0$ . In a similar fashion we see that  $f_- = 0$  and hence  $f_0 = 0$  and the sum is direct. Finally, for  $f \in D(A^*)$ , i.e.,  $f = f_0 + f_+ + f_-$  we compute

$$A^*f = Af_0 + A^*f_+ + A^*f_- = Af_0 + if_+ - if_- .$$

□

Now we extend this theorem to arbitrary closed symmetric extensions. This time, we will make use of the Cayley transform.

**Theorem 1.9.** *Let  $A$  be a closed symmetric operator. The operator  $A'$  is a closed symmetric extension of  $A$  if and only if there are subspaces  $F_{\pm} \subset \text{Ker}(A^* \mp iI)$  and an isometry  $\tilde{V} : F_+ \rightarrow F_-$  such that*

$$D(A') = D(A) + (I - \tilde{V})(F_+) \quad (3)$$

where the sum is direct and for any  $f \in D(A')$  we have  $f = f_0 + g - \tilde{V}g$  for a unique  $f_0 \in D(A)$  and  $g \in \mathcal{H}$ . Further,

$$A'(f_0 + g - \tilde{V}g) = Af_0 + ig + i\tilde{V}g . \quad (4)$$

The operator  $A'$  is self adjoint if and only if  $F_{\pm} = \text{Ker}(A^* \mp iI)$  .

*Proof.* Using Theorem 1.4 it remains to show the displayed formulas. The domain of  $A'$  is given by  $\text{Ran}(I - V') = (I - V)(\text{Ran}(A + iI) + \text{Ran}(I - \tilde{V})(F_+))$ . Since  $(I - V)(\text{Ran}(A + iI) + \text{Ran}(I - \tilde{V})(F_+)) = D(A)$  the formula (3) is established. Since  $F_{\pm} \subset \text{Ker}(A^* \mp iI)$  it follows from the proof of the previous theorem that the sum is direct. Let  $f \in D(A')$ . There exists a unique  $h \in \text{Ran}(A' + iI) = \text{Ran}(A + iI) \oplus F_+$  such that

$$f = (h - V'h)$$

and  $A'$  is then given by

$$A'f = i(h + V'h) .$$

Since  $h$  can be written as  $h_0 + f_+$ ,  $h_0 \in \text{Ran}(A + iI)$ ,  $f_+ \in F_+$  and  $V'(h_0 + f_+) = Vh_0 + \tilde{V}f_+$  we have

$$f = (h_0 - Vh_0) + (f_+ - \tilde{V}f_+) = f_0 + (f_+ - \tilde{V}f_+)$$

and hence

$$A'(f_0 + f_+ - \tilde{V}f_+) = Af_0 + i(f_+ + \tilde{V}f_+) .$$

□

### Example:

We apply now this theory to a concrete problem (taken from Reed -Simon, Modern methods of mathematical physics, volume I). Consider the Hilbert space  $L^2(0, 1)$  of complex valued square integrable functions. Consider the dense domain

$$D = \{f \in L^2(0, 1) : f \in AC[0, 1], f(0) = f(1) = 0\} .$$

Here  $AC[0, 1]$  is the space of absolute continuous functions whose derivative is square integrable. On  $D$  consider the operator

$$Af = \frac{1}{i}f' .$$

We have seen before that  $A$  is closed, symmetric but not self adjoint. We shall determine all its self adjoint extensions. It was shown in previous lectures that the adjoint of  $A$ ,  $A^*$  is given by

$$A^*f = \frac{1}{i}f'$$

for  $f$  in the domain  $AC[0,1]$ . Note, there are no additional boundary conditions. That  $f_+ \in \text{Ker}(A^* - iI)$  means that  $\frac{1}{i}f'_+ = if_+$ , i.e.,  $f'_+ = -f_+$ . Hence

$$f_+(x) = \frac{\sqrt{2}}{\sqrt{e^2 - 1}}e^{-(x-1)}.$$

Note that the pre-factor renders the function normalized in  $L^2(0,1)$ . Likewise to find  $f_- \in \text{Ker}(A^* + iI)$  amounts to solving the equation  $f' = f$  and we get

$$f_-(x) = \frac{\sqrt{2}}{\sqrt{e^2 - 1}}e^x.$$

We have tacitly assumed that every function that is in  $AC[0,1]$  and satisfies the equation  $A^*f = f$  must be a multiple of the exponential function. This is certainly true for a function that is everywhere differentiable. Proof: Let  $f$  be any solution and write  $f = ge^x$ . Then  $ge^x = f = f' = g'e^x + ge^x$  and hence  $g' = 0$ . We know from calculus that a function that is differentiable and whose derivative vanishes everywhere must be a constant function. The problem is that we know a priori only that the solution is in  $AC[0,1]$  and not necessarily differentiable everywhere. One approach on how to deal with this problem is the following: consider  $\phi_\varepsilon(x) = \varepsilon^{-1}\phi(x/\varepsilon)$  where  $\phi(x) \in C_c^\infty(-1,1)$  and write  $f_\varepsilon(x) := \int_0^1 \phi_\varepsilon(x-y)f(y)dy$ . For all  $x \in (\varepsilon, 1-\varepsilon)$  we have that  $f_\varepsilon$  is infinitely differentiable and its derivative is given by

$$f'_\varepsilon(x) = A^*f_\varepsilon(x) = \int_0^1 \phi'_\varepsilon(x-y)f(y)dy = -(A\phi'_\varepsilon(x-\cdot), f) = (\phi_\varepsilon(x-\cdot), A^*f)$$

noting that for  $\varepsilon < x < 1-\varepsilon$  there are no boundary terms in the integration by parts. Since  $A^*f = f$  we have that  $f'_\varepsilon(x) = f_\varepsilon(x)$  and hence  $f_\varepsilon(x) = c_\varepsilon e^x$ . Since  $f$  is continuous, we have that  $\lim_{\varepsilon \rightarrow 0} f_\varepsilon(x) = f(x)$  and hence  $f(x) = ce^x$  where  $c$  is a constant. Thus, there are no other solutions and hence the operator  $A$  has deficiency indices  $(1,1)$  and therefore has self-adjoint extensions.

Now, we use Theorem 1.9. Any isometry  $\tilde{V} : \text{Ker}(A^* - iI) \rightarrow \text{Ker}(A^* + iI)$  is given by

$$\tilde{V}_\beta f_+ = \beta f_-$$

where  $\beta$  is a complex number of absolute value 1. Hence the domain of  $A_\beta$ , the self-adjoint extension corresponding to this isometry  $\tilde{V}_\beta$ , is given by functions of the form

$$f_0 + c(f_+ - \beta f_-) = f_0 + c \frac{\sqrt{2}}{\sqrt{e^2 - 1}}(e^{-(x-1)} - \beta e^x)$$

where  $f_0 \in D$  and  $c$  is an arbitrary complex constant. Further,

$$A_\beta(f_0 + c(f_+ - \beta f_-)) = Af_0 + ic(f_+ + \beta f_-) = Af_0 + ic \frac{\sqrt{2}}{\sqrt{e^2 - 1}}(e^{-(x-1)} + \beta e^x).$$

The domain  $D(A_\beta)$  has another characterization. Any function of the form  $f := f_0 + c \frac{\sqrt{2}}{\sqrt{e^2-1}}(e^{-(x-1)} - \beta e^x)$  where  $f_0 \in D$  satisfies

$$f(0) = c \frac{\sqrt{2}}{\sqrt{e^2-1}}(e - \beta) \text{ and } f(1) = c \frac{\sqrt{2}}{\sqrt{e^2-1}}(1 - \beta e) .$$

In other words

$$f(1) = \frac{1 - \beta e}{e - \beta} f(0) .$$

Note that the constant

$$\alpha := \frac{1 - \beta e}{e - \beta}$$

is a complex constant of absolute value 1. Also note that

$$\beta = \frac{\alpha e - 1}{\alpha - e} .$$

Now let's turn things around, and consider the operator  $B_\alpha f = \frac{1}{i} f'$  on the domain

$$D(B_\alpha) = \{f \in L^2(0,1) : f \in AC[0,1], f(1) = \alpha f(0)\} .$$

One expects that  $A_\beta = B_\alpha$ . To see this we have to show that the domains are equal. We have seen that  $D(A_\beta) \subset D(B_\alpha)$ . Now pick any  $f \in D(B_\alpha)$  and consider the function

$$f_0 := f + af_+ + bf_-$$

and try to adjust the constants  $a$  and  $b$  so that  $f_0(0) = f_0(1) = 0$ , i.e.,  $f_0 \in D$ . This amounts to solve the equations

$$af_+(0) + bf_-(0) + f(0) = 0 \text{ and } af_+(1) + bf_-(1) + f(1) = 0 .$$

We find

$$\begin{aligned} \begin{bmatrix} a \\ b \end{bmatrix} &= -\frac{1}{f_+(0)f_-(1) - f_-(0)f_+(1)} \begin{bmatrix} f_-(1) & -f_-(0) \\ -f_+(1) & f_+(0) \end{bmatrix} \begin{bmatrix} f(0) \\ f(1) \end{bmatrix} \\ &= -f(0) \frac{1}{2} \frac{\sqrt{2}}{\sqrt{e^2-1}} \begin{bmatrix} e - \alpha \\ e\alpha - 1 \end{bmatrix} \end{aligned}$$

which leads to

$$af_+ + bf_- = -f(0) \frac{e - \alpha}{e^2 - 1} [e^{-(x-1)} - \frac{\alpha e - 1}{\alpha - e} e^x] = c \frac{\sqrt{2}}{\sqrt{e^2-1}} [e^{-(x-1)} - \beta e^x] .$$

This shows that  $D(A_\beta) = D(B_\alpha)$ .

It is now very easy to compute the eigenvalues of  $B_\beta$ . It amounts to solving the equation

$$\frac{1}{i} f' = \lambda f$$

with the condition  $f(1) = \beta f(0)$ . The general solution is  $ce^{i\lambda x}$  and the boundary condition requires

$$ce^{i\lambda} = c\beta$$

or

$$e^{i\lambda} = \beta$$

( $c \neq 0!$ ) Write

$$\beta = e^{i\phi}$$



where  $\phi \in [0, 2\pi)$  and then find that the eigenvalues are given by

$$\lambda_k = \phi + 2\pi k, \quad k = 0, \pm 1, \pm 2, \dots$$

The corresponding eigenfunctions are

$$e^{i(\phi+2\pi k)x}.$$