An $N \times N$ Toeplitz matrix is a matrix whose entries are constant along diagonals:

$$\mathbf{A} = \begin{pmatrix} a_0 & a_{-1} & \cdots & a_{1-N} \\ a_1 & a_0 & & \vdots \\ & \ddots & \ddots & \ddots \\ \vdots & & a_0 & a_{-1} \\ a_{N-1} & \cdots & a_1 & a_0 \end{pmatrix}. \tag{7.1}$$

A semi-infinite matrix of the same form is known as a *Toeplitz operator*, and a doubly infinite matrix of this kind is a *Laurent operator*. A *circulant* matrix, which is the finite-dimensional analogue of a Laurent operator, is a special case of a Toeplitz matrix in which the entries wrap around periodically: $a_j = a_{j-N}$ for $1 \le j \le N-1$.

The *symbol* of a Toeplitz matrix or Toeplitz operator or Laurent operator is the function

$$f(z) = \sum_{k} a_k z^k \,; \tag{7.2}$$

Spectra of Toeplitz and Laurent operators

Theorem 7.1 Let A be a circulant matrix or Laurent or Toeplitz operator with continuous symbol f.

- (i) If **A** is a circulant matrix, then $\sigma(\mathbf{A}) = f(\mathbb{T}_N)$.
- (ii) If **A** is a Laurent operator, then $\sigma(\mathbf{A}) = f(\mathbb{T})$.
- (iii) If **A** is a Toeplitz operator, then $\sigma(\mathbf{A})$ is equal to $f(\mathbb{T})$ together with all the points enclosed by this curve with nonzero winding number.

In §7 we considered four types of matrices:

	$no\ boundary$	boundary
infinite	Laurent operator on $\{\ldots, -2, -1, 0, 1, 2, \ldots\}$	Toeplitz operator on $\{1, 2, 3, \ldots\}$
finite	circulant matrix on $\{1, 2, \dots, N\}$ (periodic)	Toeplitz matrix on $\{1, 2, \dots, N\}$ (nonperiodic)

Let a_0, \ldots, a_d $(a_d \neq 0)$ be a set of real or complex numbers, and let **A** denote the degree-d differential operator

$$a_0 + a_1 \frac{\mathrm{d}}{\mathrm{d}x} + \dots + a_d \frac{\mathrm{d}^d}{\mathrm{d}x^d} \tag{10.1}$$

acting in L^2 on a domain and with boundary conditions to be specified.¹ The symbol of (10.1) is the function

$$f(k) = \sum_{j=0}^{d} a_j (-ik)^j, \qquad k \in \mathbb{R}.$$
 (10.2)

	no boundary	boundary
infinite	constant-coefficient differential operator on $(-\infty, \infty)$	constant-coefficient differential operator on $[0, \infty)$
finite	constant-coefficient differential operator on $[0, L]$ (periodic)	constant-coefficient differential operator on $[0, L]$ (nonperiodic)

Spectra of constant-coefficient differential operators

Theorem 10.1 Let **A** be a degree-d constant-coefficient differential operator with symbol f: on [0,L] with periodic boundary conditions, on $[0,\infty)$ with β homogeneous boundary conditions at x=0 $(0 \le \beta \le d)$, or on $(-\infty,\infty)$.

- (i) On [0, L], $\sigma(\mathbf{A}) = f(2\pi \mathbb{Z}/L)$.
- (ii) $On(-\infty, \infty), \ \sigma(\mathbf{A}) = f(\mathbb{R}).$
- (iii) On $[0, \infty)$, $\sigma(\mathbf{A})$ is equal to $f(\mathbb{R})$ together with all the points enclosed by this curve with winding number that differs from $d-\beta$.

In this theorem, the statement that there are β homogeneous boundary conditions means that

$$u(0) = u'(0) = \dots = u^{(\beta-1)}(0) = 0.$$

· Operatory na (-00,00): A: D(A) -, L2(1R) u > ao u + a, u'+ - + ad u(d) $D(A) = W^{d_1^2}(\mathbb{R}) = \left\{ g \in L^2(\mathbb{R}) : \forall j \in \{0; -jd\} \text{ se } g^{(j)} \in L^2(\mathbb{R}) \right\}$ Potom je pro All definovana Planchevelova (rozšířená Fourieraa) transformace a plati Au(k) = aouta, u'+ ... + ad uldi (k) = = $a_0 \hat{u}(k) - (ik) \hat{u}(k) + (ik)^2 \hat{u}(k) + \dots + (-1)^d (ik)^d \hat{u}(k) = f(k) \hat{u}(k)$. Definice na FA: û(x) = Sult) eixt dt. konstanta = nû(x) = (ix)û(x) Definice zde: û(x) = Ju(t)eixt St. konstanta = û(x) = (-ix)û(x) Definime A: D(A) CL2(R) -> L2(R) û - f(k)û(k) $\mathcal{D}(\hat{A}) = \left\{ \hat{u} \in L^2(\mathbb{R}) : |k^d \hat{u}(k)| \in L^2(\mathbb{R}) \right\}$ Potom $G(\hat{A}) = f(R) = f(R)$ $(\lambda - \hat{A})\hat{u} = \hat{\sigma} = (\lambda - f)\hat{u} = \hat{\sigma}$ $\hat{u} = \hat{\sigma}$ u > aou+a, u'+-+a, u(d) $A: \mathcal{D}(A) \subset L^2(\mathbb{R}) \longrightarrow L^2(\mathbb{R})$ 13 JF ... tami zpátky spojitá býcka $\hat{A}: D(\hat{A}) \subset L^2(\mathbb{R}) \longrightarrow L^2(\mathbb{R})$ û - + f(k)û(k) = aoû(k) - (ik)û(k) + ... + (-1)d(ik)û(k) G(A) = G(Â) = f(R)

operatory na [0:1] s perrodrokými okrajovými podmínkami (pro 1 = 2m): A: D(A) = L2(0,21) -> L2(0,21) D(A) = { gewdi2 (0;2n): g(0)=g(2n);-..; g(d)(0)=g(d)(2n) }? F: 11 - il = (ax) = cl2(Z), ax=konstanta. Ju(t) eitt st $a_{k}(u) = c \cdot \int u'(t)e^{ikt} dt = \left[cu(t)e^{itt}\right]^{2\pi} - c\int u(t)ik e^{ikt} dt = -ik a_{k}(u)$ Tedy (Au) $k = f(k)(\hat{u})_{k}$, $f(k) = \sum_{i=1}^{k} a_{i}(-1k)^{i}$ opët symbol-funkce Definique A: D(A) cl2(Z) -> l2(Z) (û) k -> f(k) (û) k => G(A)=f(Z) D(A) = { (ax) el2(Z): (1k1dax) el2(Z)} u > aou+a, u+ - + ad u(d) $A: D(A) \subset L^2(\mathbb{R}) \longrightarrow L^2(\mathbb{R})$ 13 13 À: D(À) cl2(Z) - l2(Z) (û) > f(k) (û) , G(A)=G(Â)=f(Z)

· Index bodu XEC vzhledem k , symbolové krivce f (TR): Je-li 4 uzavrena cesta v C, pak pro Xe C ([[aib]) definijene $I(\ell, \lambda) = \frac{1}{2\pi i} \int_{0}^{1} \frac{1}{z-\lambda} dz = \frac{1}{2\pi i} \int_{0}^{\infty} \frac{\ell'(t)}{\ell(t)-\lambda} dt - kolikrat krivka$ Oběhne bod 4 proti směru hodinových ručíček Pro symbolovou funkci f(k) = \(\size a_j (-ik)^j nemůzeme index definovat ihned, ale oklikou: Uvazme krivku JR Im $I(f, \lambda)$ pro $\lambda \in C \cdot f(R)$ definujeme jako lim $I(f \circ g_R, \lambda)$. Napr. pro Au=w jef(k)=-ik C: => Všechny body v pravě polorovině mají index I(f,x)=1, body v Polorovine mají index I (f, X) = O.

To znamená, že pokud uvažujeme operátor Au=u' na $LO(\infty)$ bez okrajové podmírky v bodě x=0, tak (d=1,B=0) G(A)=levá polovovina, nebot to je množína bodů, kde $I(f,\lambda) \neq d-B=1$. Naopak pokud uvažujeme v x=0 okrajovou podmírku, tak G(A)= pravá polorovina, poněvadž to je množína všech bodů s indexem $I(f,\lambda) \neq d-B=0$.

· I (f, X) < d-B; Nejen ze XEG(A), ale dokonce existuje

nenulová vlastní funkce u , jejíž absolutní hodnota pro x-200

exponenciálně klesá. Tuto funkci nazýváme "hraniční vlastní funkce"

nebo tež "hraniční vlastní mod?" (boundary eigenmode)

Proč by tomu tak mělo být?

Véta: (princip argumentu) ... KAI

Necht G= Cje oblast, rje cyklus takový, že <r7=6

a Va ∈ C-Gje I(r, a) = O. Necht f je meromorfm

funkce na G; O, oo & f (<r>), Nf (a) znací nasobnost

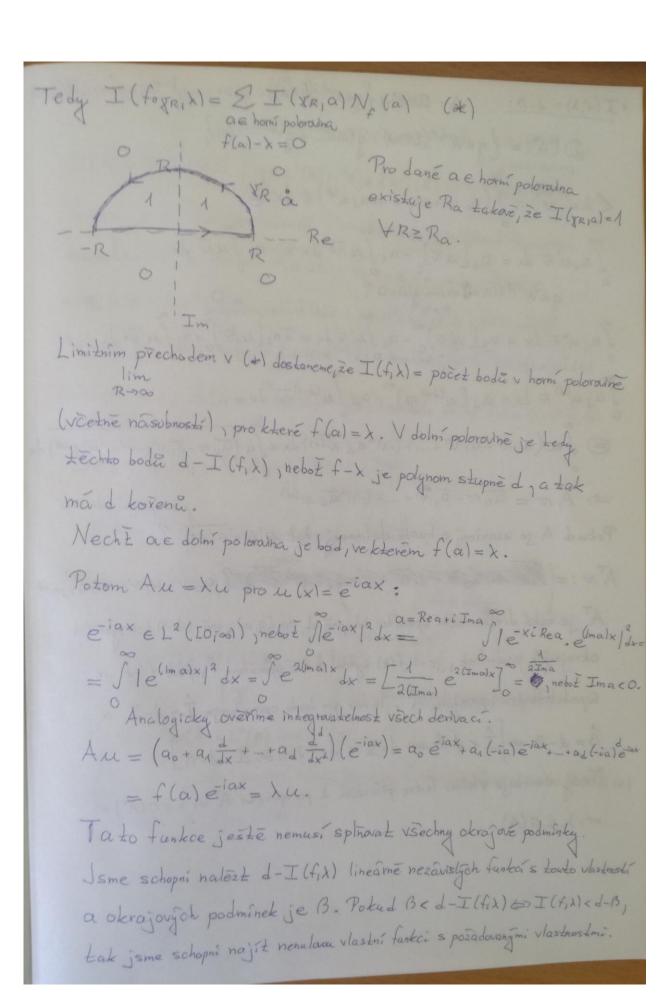
kovene funkce f v bodě a a Pf (a) je násobnost polu funkce

f v bodě a . Potom:

 $\frac{1}{2\pi i} \int \frac{f(z)}{f(z)} dz = \underbrace{\sum \left(I(r_i a) \cdot N_f(a) \right) - \underbrace{\sum \left(I(f_i a) \cdot P_f(a) \right)}_{a \in G}}_{f(a) = 0}$

Použijeme na G = horní poloraina, f-x, kde fje symbol-funkce, M = JR. Potom:

 $\frac{1}{2\pi i} \int \frac{1}{z-\lambda} dz = \frac{1}{2\pi i} \int \frac{f'(\chi_R(t))}{f(\chi_R(t))-\lambda} \chi_R^2(t) dt = \frac{1}{2\pi i} \int \frac{f'(z)}{f(z)-\lambda} dz = \frac{1}{2\pi i} \int \frac{f'(z)-\lambda}{f(z)-\lambda} dz$ for χ_R I (for χ_R) χ_R



· I (f,x) > d-B: A: D(A) = { geWdi2([o;a)): g(0) = --= g(0-1)(0) = 0} -> 12([o;a) D(A*) = { g \in W d 2 (\(\in O_1 \in O_1 \) : g (O = - = g (d - B - 1) (O) } < Au, 00) = \((a_0 u + a_1 u' + ... + a_2 u') \) \(\operatorname{\pi} dx \operatorname{\pi} \) $\int a_{\lambda} u \overline{v} dx = a_{\lambda} \left[u \overline{v} \right]_{0}^{\infty} - a_{\lambda} \int u \overline{v} dx = -a_{\lambda} \int u \overline{v} dx$ $g \in W^{1/2}([0,\infty]) \Rightarrow \lim_{x \to \infty} g(x) = 0?$ $\int a_2 u \tilde{\nabla} dx = a_2 \left[u \tilde{\nabla} \right]_0^\infty - a_2 \int u \tilde{\nabla} dx = -a_2 \left[u \tilde{\nabla} \right]_0^\infty + a_2 \int u \tilde{\nabla} dx$ $\int a_{J}u^{(J)} \overline{w} dx = a_{J} \left[u^{(J-1)} \overline{w} \right]_{0}^{\infty} - a_{J} \int u^{(J-1)} \overline{w} dx = \dots$ € Ju (ao 1 - a, 1 + ... + (-1) dad visi) dx = Ju (\(\au \over - \au \over \over \au \over \over + - + (-1) dad visi) dx => A N = ao N - a, N'+ -+ (-1) ad w(d) Pokud A je uzavrený a hustě definovaný, tak G(A) = G(A+) ? AT je také diferencialní operator stupně d na Loja), má (d-B) homogenních okrajových podmínek, je-li f(k) symbol-funkce operátoru f, pak f(t) je Symbol-funkce operatoru AT. Index protento operator je Î = d-I a 高=d-B=) 立くd-Bはオーエくd-(J-B)はエンd-B」. Tedy existinge vlastní funkce příslušná à pro operator AT > X e G (AT) = => XEG(A)

Příklad na Větu 10.1:

A defined by

$$\mathbf{A}u = \left(1 + \frac{\mathrm{d}}{\mathrm{d}x}\right)^3 u = u + 3u' + 3u'' + u''' \tag{10.3}$$

with symbol

$$f(k) = (1 - ik)^3 = i(k + i)^3.$$
 (10.4)

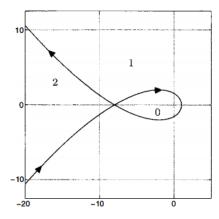


Figure 10.1: Symbol curve in the complex plane for the example (10.3)–(10.4). The numbers indicate regions associated with various winding numbers $I(f, \lambda)$.

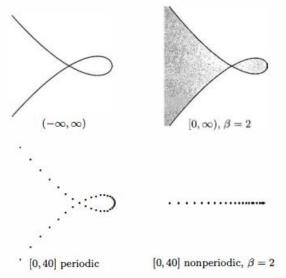


Figure 10.2: Rightmost parts of the spectra of constant-coefficient differential operators of the four types associated with the symbol (10.4). In the final case there are two boundary conditions at the left and one at the right.

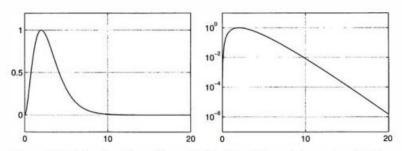


Figure 10.3: Eigenfunction $v(x)=x^2\mathrm{e}^{-x}$ of the differential operator (10.3) on $[0,\infty)$ with $\beta=2$ associated with eigenvalue $\lambda=0$ on a linear and a logarithmic scale. The eigenfunction is exponentially localized at the left boundary.

Pseudospectra of Toeplitz matrices

Theorem 7.2 Let $\{A_N\}$ be a family of banded or semibanded Toeplitz matrices as defined above, and let λ be any complex number with $I(f,\lambda) \neq 0$. Then for some M > 1 and all sufficiently large N,

$$\|(\lambda - \mathbf{A}_N)^{-1}\| \ge M^N,\tag{7.10}$$

and there exist nonzero pseudoeigenvectors $\mathbf{v}^{(N)}$ satisfying

$$\frac{\|(\mathbf{A}_N - \lambda)\mathbf{v}^{(N)}\|}{\|\mathbf{v}^{(N)}\|} \le M^{-N}$$

such that

$$\frac{|v_j^{(N)}|}{\max_{j} |v_j^{(N)}|} \le \begin{cases} M^{-j} & \text{if } I(f,\lambda) < 0, \\ M^{j-N} & \text{if } I(f,\lambda) > 0, \end{cases} \qquad 1 \le j \le N. \tag{7.11}$$

The constant M can be taken to be any number for which $f(z) \neq \lambda$ in the annulus $1 \leq |z| \leq M$ (if $I(f,\lambda) < 0$) or $M^{-1} \leq |z| \leq 1$ (if $I(f,\lambda) > 0$).

Pseudospectra of constant-coefficient differential operators

Theorem 10.2 Let $\{A_L\}$ be a family of degree-d constant-coefficient differential operators on [0, L] with β homogeneous boundary conditions at x = 0 and γ homogeneous boundary conditions at x = L, and let λ be any complex number with $I(f, \lambda) < d - \beta$ or $I(f, \lambda) > \gamma$. Then for some M > 0 and all sufficiently large L,

$$\|(\lambda - \mathbf{A}_L)^{-1}\| \ge e^{LM},$$
 (10.9)

and there exist nonzero pseudomodes $v^{(L)}$ satisfying $\|(\mathbf{A}_L - \lambda)v^{(L)}\|/\|v^{(L)}\| \le e^{-LM}$ such that for all $x \in [0, L]$,

$$\frac{|v^{(L)}(x)|}{\sup\limits_{x}|v^{(L)}(x)|} \leq \begin{cases} e^{-Mx} & \text{if } I(f,\lambda) < d-\beta; \\ e^{-M(L-x)} & \text{if } I(f,\lambda) > \gamma. \end{cases}$$
(10.10)

The constant M can be taken to be any number for which $f(z) \neq \lambda$ in the strip $-M \leq \text{Im} z \leq 0$ (if $I(f, \lambda) < d - \beta$) or $0 \leq \text{Im} z \leq M$ (if $I(f, \lambda) > \gamma$).

Behavior of pseudospectra as $N \to \infty$

Theorem 7.3 Let **A** be a Toeplitz operator with continuous symbol f and let $\{\mathbf{A}_N\}$ be the associated family of Toeplitz matrices. Then for any $\varepsilon > 0$,

$$\lim_{N \to \infty} \sigma_{\varepsilon}(\mathbf{A}_N) = \sigma_{\varepsilon}(\mathbf{A}), \tag{7.18}$$

and thus

$$\lim_{\varepsilon \to 0} \lim_{N \to \infty} \sigma_{\varepsilon}(\mathbf{A}_{N}) = \sigma(\mathbf{A}). \tag{7.19}$$

Behavior of pseudospectra as $L \to \infty$

Theorem 10.3 Let A be a degree-d constant-coefficient differential operator on $[0,\infty)$ with symbol f and β homogeneous boundary conditions at x=0 ($0 \le \beta \le d$), and let $\{A_L\}$ be the associated family of operators on [0,L] with β homogeneous boundary conditions at x=0 and $\gamma=d-\beta$ homogeneous boundary conditions at x=L. Then for any $\varepsilon>0$,

$$\lim_{L \to \infty} \sigma_{\varepsilon}(\mathbf{A}_L) = \sigma_{\varepsilon}(\mathbf{A}), \tag{10.14}$$

and thus

$$\lim_{\varepsilon \to 0} \lim_{L \to \infty} \sigma_{\varepsilon}(\mathbf{A}_L) = \sigma(\mathbf{A}). \tag{10.15}$$

Příklad:

$$\mathbf{A}u = u' + u'', \qquad f(k) = -ik - k^2.$$
 (10.11)

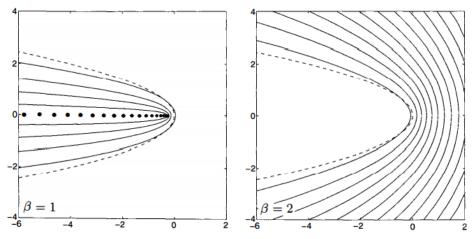


Figure 10.7: Spectrum and ε -pseudospectra of the advection-diffusion operator (10.11) on [0, 24] for $\varepsilon = 10^{-1}, 10^{-2}, \dots$ with one (left) and two (right) boundary conditions at x = 0.

Příklad:

$$\mathbf{A}u = -4u' + 6u'' - 15u''' - 12u^{(5)} - 2u^{(6)}$$
 (10.12)

with symbol

$$f(k) = 4ik - 6k^2 - 15ik^3 + 12ik^5 + 2k^6,$$
 (10.13)

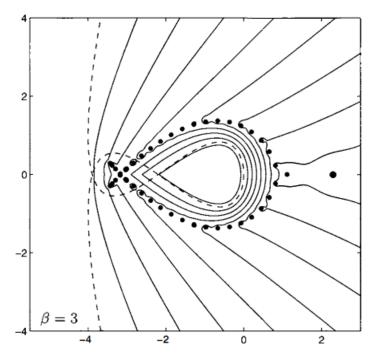


Figure 10.8: Spectrum and ε -pseudospectra of the sixth-order differential operator (10.12) on [0,120] with $\beta=\gamma=3$ homogeneous boundary conditions at each endpoint, for $\varepsilon=10^{-1},10^{-2},\ldots,10^{-8}$.