

## LEFT-DEFINITE VARIATIONS OF THE CLASSICAL FOURIER EXPANSION THEOREM\*

L. L. LITTLEJOHN<sup>†</sup> AND A. ZETTL<sup>‡</sup>

**Abstract.** In a recent paper, Littlejohn and Wellman developed a general left-definite theory for arbitrary self-adjoint operators in a Hilbert space that are bounded below by a positive constant. We apply this theory and construct the sequences of left-definite Hilbert spaces  $\{H_n\}_{n \in \mathbb{N}}$  and left-definite self-adjoint operators  $\{A_n\}_{n \in \mathbb{N}}$  associated with the classical, regular self-adjoint boundary value problem consisting of the Fourier equation with periodic boundary conditions. As a particular consequence of our analysis, we obtain a Fourier expansion theorem in each left-definite space  $H_n$  as well as an explicit representation of the domain of  $A^{n/2}$  for each positive integer  $n$ .

**Key words.** self-adjoint operator, Hilbert space, left-definite Hilbert space, left-definite operator, regular self-adjoint boundary value problem, Fourier series

**AMS subject classification.** 34B24, 33B10

**1. Introduction.** For a self-adjoint operator  $A$  in a Hilbert space  $H$ , which is bounded below by a positive constant, Littlejohn and Wellman [8] construct a continuum of unique Hilbert spaces  $\{H_r\}_{r>0}$  and a continuum of self-adjoint operators  $\{A_r\}_{r>0}$  from the pair  $(H, A)$ . For each  $r > 0$ ,  $H_r$  is called the  $r^{\text{th}}$  left-definite Hilbert space associated with  $(H, A)$  and  $A_r$  is called the  $r^{\text{th}}$  left-definite operator associated with  $(H, A)$ . Some information of this theory and the constructions of these spaces and operators are given below in Section 2.

This general theory has been applied to several classical singular second-order differential equations, including the Jacobi [2], Hermite [3], Legendre [4], and Laguerre [8] equations. In these papers, the authors construct sequences - but not the full continua - of left-definite spaces and left-definite operators associated with the special self-adjoint operator  $A$  that has the corresponding classical orthogonal polynomials (Jacobi, Hermite, Legendre, and Laguerre, respectively) as eigenfunctions.

In this paper, we determine the sequences of left-definite spaces  $\{H_n \mid n \in \mathbb{N}\}$  and left-definite operators  $\{A_n\}_{n \in \mathbb{N}}$  associated with the regular self-adjoint operator  $A$  in  $H = L^2[a, b]$  obtained from the Fourier boundary value problem

$$(1.1) \quad \begin{cases} \ell[y](x) = -y''(x) + ky(x) = \lambda y(x) & (x \in [a, b]) \\ y(a) = y(b); y'(a) = y'(b), \end{cases}$$

where  $[a, b]$  is a compact interval of the real line and  $k$  is a fixed, positive constant. This boundary value problem is both well-known and important; indeed, the eigenfunction expansion in this case produces the classical Fourier series expansion for  $f \in H$ . We extend this expansion result to each of the left-definite spaces associated with this self-adjoint boundary value problem. As a consequence of this analysis, for each positive integer  $n$ , we obtain explicit characterizations of the domains  $\mathcal{D}(A^{n/2})$  of  $A^{n/2}$  and of the domains  $\mathcal{D}(A_n)$  for each of the left-definite operators  $A_n$  associated with  $(H, A)$ . Each of these domains is in the space in which the operator acts; in particular, we emphasize that this analysis produces new results for the *original* operator  $A$ .

The terminology *left-definite* is due to Schäfke and Schneider [12] but the origins of left-definite theory go back to at least the work of Hermann Weyl [13] in the early 1900's.

\*Received December 19, 2003. Accepted for publication January 10, 2005. Recommended by F. Marcellán.

<sup>†</sup>Department of Mathematics, Baylor University, One Bear Place #97328, Waco, TX 76798-7328  
(Lance\_Littlejohn@baylor.edu).

<sup>‡</sup>Department of Mathematics, Northern Illinois University, DeKalb, Illinois, 60115-2880  
(zettl@math.niu.edu).

The interest in left-definite theory originated, at least in part, in the study of classical Sturm-Liouville equations with a weight function that changes sign. The associated operator of such a problem, *when studied in the usual  $L^2$  spaces*, is not bounded below. There is a vast literature for such problems; see Kong, Wu, and Zettl [9] for some recent work and further references.

The contents of this paper are as follows. In Section 2, we review the left-definite theory developed by Littlejohn and Wellman. Section 3 deals with the self-adjoint operator  $A$  generated from (1.1) and its properties, including information about its spectrum, its eigenfunctions and the fact that  $A$  is bounded below in  $L^2[a, b]$  by  $kI$ , where  $k$  is the constant appearing in the differential expression in (1.1). The left-definite analysis of  $A$  - specifically, the construction of the sequence of left-definite spaces  $\{H_n\}_{n \in \mathbb{N}}$  and left-definite operators  $\{A_n\}_{n \in \mathbb{N}}$  - is developed in Section 4. In addition, we develop a Fourier expansion theorem in each left-definite space  $H_n$  in Section 4. Lastly, in Section 5, some special cases of these left-definite spaces and left-definite operators are discussed. Indeed, we determine the explicit domains of the powers  $A^{n/2}$  and the domains of each of the left-definite operators  $A_n$  for each  $n \in \mathbb{N}$ .

Throughout this paper,  $\mathbb{R}$  and  $\mathbb{C}$  denotes, respectively, the fields of real and complex numbers. The natural numbers  $\{1, 2, \dots\}$  are denoted by  $\mathbb{N}$  and the non-negative integers by  $\mathbb{N}_0$ . For a compact interval  $I$ , the terminology  $AC(I)$  denotes the space of all complex valued functions  $f : I \rightarrow \mathbb{C}$  that are absolutely continuous on  $I$ . If  $A$  is a linear operator,  $\mathcal{D}(A)$  denotes its domain. Lastly, a word is in order regarding displayed, bracketed information. For example,

$$f \text{ has property } P \quad (x \in I),$$

and

$$g_m \text{ has property } Q \quad (m \in \mathbb{N}_0)$$

mean, respectively, that  $f$  has property  $P$  for all  $x \in I$  and  $g_m$  has property  $Q$  for all  $m \in \mathbb{N}_0$ .

**2. A Review of Left-Definite Theory.** Let  $V$  denote a vector space (over the complex field  $\mathbb{C}$ ) and suppose that  $(\cdot, \cdot)$  is an inner product with norm  $\|\cdot\|$  generated from  $(\cdot, \cdot)$  such that  $H = (V, (\cdot, \cdot))$  is a Hilbert space. Suppose  $V_r$  (the subscripts will be made clear shortly) is a linear manifold (vector subspace) of the vector space  $V$  and let  $(\cdot, \cdot)_r$  and  $\|\cdot\|_r$  denote an inner product and its associated norm, respectively, over  $V_r$  (quite possibly different from  $(\cdot, \cdot)$  and  $\|\cdot\|$ ). We denote the resulting inner product space by  $H_r = (V_r, (\cdot, \cdot)_r)$ .

Throughout this section, we assume that  $A : \mathcal{D}(A) \subset H \rightarrow H$  is a self-adjoint operator that is bounded below by  $kI$  for some  $k > 0$ ; that is,

$$(Ax, x) \geq k(x, x) \quad (x \in \mathcal{D}(A)).$$

It follows that  $A^r$ , for each  $r > 0$ , is a self-adjoint operator that is bounded below in  $H$  by  $k^r I$ .

We now define an  $r^{\text{th}}$  left-definite space associated with  $(H, A)$ .

**DEFINITION 2.1.** *Let  $r > 0$  and suppose  $V_r$  is a linear manifold of the Hilbert space  $H = (H, (\cdot, \cdot))$  and  $(\cdot, \cdot)_r$  is an inner product on  $V_r$ . Let  $H_r = (V_r, (\cdot, \cdot)_r)$ . We say that  $H_r$  is an  $r^{\text{th}}$  **left-definite space** associated with the pair  $(H, A)$  if each of the following conditions hold:*

- (i)  $H_r$  is a Hilbert space,
- (ii)  $\mathcal{D}(A^r)$  is a linear manifold of  $V_r$ ,
- (iii)  $\mathcal{D}(A^r)$  is dense in  $H_r$ ,

- (iv)  $(x, x)_r \geq k^r (x, x)$  ( $x \in V_r$ ), and  
 (v)  $(x, y)_r = (A^r x, y)$  ( $x \in \mathcal{D}(A^r)$ ,  $y \in V_r$ ).

It is not clear, from the definition, if such a self-adjoint operator  $A$  generates a left-definite space for a given  $r > 0$ . However, in [8], the authors prove the following theorem; the Hilbert space spectral theorem plays a prominent role in establishing this result. Notice that, in the case that  $A$  is a bounded operator, the left-definite theory is trivial but, when  $A$  is unbounded, the theory has substance.

**THEOREM 2.2.** (see [8, Theorems 3.1 and 3.4]) *Suppose  $A : \mathcal{D}(A) \subset H \rightarrow H$  is a self-adjoint operator that is bounded below by  $kI$ , for some  $k > 0$ . Let  $r > 0$ . Define  $H_r = (V_r, (\cdot, \cdot)_r)$  by*

$$(2.1) \quad V_r = \mathcal{D}(A^{r/2}),$$

and

$$(x, y)_r = (A^{r/2}x, A^{r/2}y) \quad (x, y \in V_r).$$

Then  $H_r$  is a left-definite space associated with the pair  $(H, A)$ . Moreover, suppose  $H_r' := (V_r', (\cdot, \cdot)'_r)$  is another  $r^{\text{th}}$  left-definite space associated with the pair  $(H, A)$ . Then  $V_r = V_r'$  and  $(x, y)_r = (x, y)'_r$  for all  $x, y \in V_r = V_r'$ ; i.e.  $H_r = H_r'$ . That is to say,  $H_r = (V_r, (\cdot, \cdot)_r)$  is the unique left-definite space associated with  $(H, A)$ . Moreover,

- (a) suppose  $A$  is bounded. Then, for each  $r > 0$ ,
- (i)  $V = V_r$ ;
  - (ii) the inner products  $(\cdot, \cdot)$  and  $(\cdot, \cdot)_r$  are equivalent.
- (b) suppose  $A$  is unbounded. Then, for each  $r, s > 0$ ,
- (i)  $V_r$  is a proper subspace of  $V$ ;
  - (ii)  $V_s$  is a proper subspace of  $V_r$  whenever  $0 < r < s$ ;
  - (iii) the inner products  $(\cdot, \cdot)$  and  $(\cdot, \cdot)_r$  are not equivalent for any  $r > 0$ ;
  - (iv) the inner products  $(\cdot, \cdot)_r$  and  $(\cdot, \cdot)_s$  are not equivalent for any  $r, s > 0$ ,  $r \neq s$ .

**REMARK 2.3.** Although all five conditions in Definition 2.1 are used in the proof of Theorem 2.2, the most important property, in a sense, is the one given in part (v) of the definition. Indeed, this property asserts that the  $r^{\text{th}}$  left-definite inner product is generated from the  $r^{\text{th}}$  power of  $A$ . If  $A$  is generated from a Lagrangian symmetric differential expression  $\ell[\cdot]$ , we see that the  $r^{\text{th}}$  powers of  $A$  are then determined by the  $r^{\text{th}}$  powers of  $\ell[\cdot]$ . Consequently, in this case, it is possible to explicitly obtain these powers only when  $r$  is a positive integer. We refer the reader to [8] where an example of a self-adjoint operator  $A$  in  $\ell^2(\mathbb{N})$  is discussed in which the entire continuum of left-definite spaces is explicitly obtained. In this example, we note that the explicit spectral resolution of the identity associated with  $A$  is constructed; this construction allows for a complete determination of the continua of left-definite spaces and left-definite operators.

**DEFINITION 2.4.** For  $r > 0$ , let  $H_r = (V_r, (\cdot, \cdot)_r)$  denote the  $r^{\text{th}}$  left-definite space associated with  $(H, A)$ . If there exists a self-adjoint operator  $A_r : \mathcal{D}(A_r) \subset H_r \rightarrow H_r$  that is a restriction of  $A$ ; that is,

$$A_r f = A f \quad (f \in \mathcal{D}(A_r) \subset \mathcal{D}(A)),$$

we call such an operator an  $r^{\text{th}}$  **left-definite operator associated with  $(H, A)$** .

Again, it is not immediately clear that such an  $A_r$  exists for a given  $r > 0$ ; in fact, however, as the next theorem shows,  $A_r$  exists and is unique for each  $r > 0$ .

**THEOREM 2.5.** (see [8, Theorems 3.2 and 3.4]) *Suppose  $A$  is a self-adjoint operator in a Hilbert space  $H$  that is bounded below by  $kI$ , for some  $k > 0$ . For any  $r > 0$ , let*

$H_r = (V_r, (\cdot, \cdot)_r)$  be the  $r^{\text{th}}$  left-definite space associated with  $(H, A)$ . Then there exists a unique left-definite operator  $A_r$  in  $H_r$  associated with  $(H, A)$ ; in fact,

$$\mathcal{D}(A_r) = V_{r+2}.$$

Moreover, from Theorem 2.2, we have the following results.

- (a) Suppose  $A$  is bounded. Then, for each  $r > 0$ ,  $A = A_r$ .
- (b) Suppose  $A$  is unbounded. Then, for each  $r, s > 0$ ,
  - (i)  $\mathcal{D}(A_r)$  is a proper subspace of  $\mathcal{D}(A)$  for each  $r > 0$ ;
  - (ii)  $\mathcal{D}(A_s)$  is a proper subspace of  $\mathcal{D}(A_r)$  whenever  $0 < r < s$ .

The last theorem that we state in this section shows that the point spectrum, continuous spectrum, and resolvent set of a self-adjoint operator  $A$  and each of its associated left-definite operators  $A_r$  ( $r > 0$ ) are identical.

**THEOREM 2.6.** (see [8, Theorem 3.6]) For each  $r > 0$ , let  $A_r$  denote the  $r^{\text{th}}$  left-definite operator associated with the self-adjoint operator  $A$  that is bounded below by  $kI$ , where  $k > 0$ . Then

- (a) the point spectra of  $A$  and  $A_r$  coincide; i.e.  $\sigma_p(A_r) = \sigma_p(A)$ ;
- (b) the continuous spectra of  $A$  and  $A_r$  coincide; i.e.  $\sigma_c(A_r) = \sigma_c(A)$ ;
- (c) the resolvent sets of  $A$  and  $A_r$  are equal; i.e.  $\rho(A_r) = \rho(A)$ .

We refer the reader to [8] for other theorems, and examples, associated with the general left-definite theory of self-adjoint operators  $A$  that are bounded below.

### 3. The Fourier Operator $A$ and its Properties.

From here on, we let

$$(3.1) \quad H := L^2[a, b],$$

where  $-\infty < a < b < \infty$ , denote the classical Hilbert space of (equivalence classes of) Lebesgue measurable functions  $f : [a, b] \rightarrow \mathbb{C}$  satisfying  $\int_a^b |f(x)|^2 dx < \infty$  with inner product

$$(f, g) := \int_a^b f(x)\overline{g(x)}dx \quad (f, g \in H),$$

and associated norm

$$\|f\| = (f, f)^{1/2} \quad (f \in H).$$

Fix  $k > 0$  and let  $\ell[\cdot]$  denote the regular differential expression defined by

$$(3.2) \quad \ell[f](x) := -f''(x) + kf(x) \quad (x \in [a, b]).$$

The operator  $A$  that we deal with in this paper is defined as

$$(3.3) \quad \begin{cases} \mathcal{D}(A) = \{f : [a, b] \rightarrow \mathbb{C} \mid f, f' \in AC[a, b]; f'' \in H; f(a) = f(b); f'(a) = f'(b)\} \\ Af = \ell[f] \quad (f \in \mathcal{D}(A)). \end{cases}$$

It is well known (see, for example, [10] or [14]) that  $A$  is self-adjoint in  $H$  and has a discrete spectrum  $\sigma(A)$ . A calculation shows that the eigenvalues of  $A$  are given by

$$(3.4) \quad \lambda_m := \left(\frac{2m\pi}{b-a}\right)^2 + k \quad (m \in \mathbb{N}_0).$$

The eigenvalue  $\lambda_0 = k$  is simple and each nonzero constant is an eigenfunction; we let

$$(3.5) \quad y_0(x) = 1/\sqrt{2}$$

(an explanation for this choice of non-zero constant is made clear in (3.7) below). For  $m \in \mathbb{N}$ , the general solution of  $\ell[f](x) = \lambda_m f(x)$  on  $[a, b]$  is

$$f_m(x) = c_{m,1} \cos\left(\frac{2m\pi}{b-a}x\right) + c_{m,2} \sin\left(\frac{2m\pi}{b-a}x\right)$$

and

$$(3.6) \quad \begin{cases} y_{m,1}(x) = \cos\left(\frac{2m\pi}{b-a}x\right) & (m \in \mathbb{N}) \\ y_{m,2}(x) = \sin\left(\frac{2m\pi}{b-a}x\right) & (m \in \mathbb{N}) \end{cases}$$

form a basis for the eigenspace associated with  $\lambda_m$  for each  $m \in \mathbb{N}$ . It is well known (see [11, Chapter 4]) that the collection of eigenfunctions

$$\{y_0\} \cup \{y_{m,1}\}_{m \in \mathbb{N}} \cup \{y_{m,2}\}_{m \in \mathbb{N}}$$

forms a complete orthogonal set in  $H$ . In fact, a calculation shows that

$$(3.7) \quad \|y_0\| = \|y_{m,j}\| = \sqrt{\frac{b-a}{2}} \quad (m \in \mathbb{N}; j = 1, 2).$$

Consequently,

$$(3.8) \quad E := \{z_{m,1}\}_{m \in \mathbb{N}_0} \cup \{z_{m,2}\}_{m \in \mathbb{N}},$$

where

$$(3.9) \quad \begin{cases} z_{m,1} = \begin{cases} 1/\sqrt{b-a} & \text{if } m = 0 \\ \sqrt{\frac{2}{b-a}} \cos\left(\frac{2m\pi}{b-a}x\right) & \text{if } m \in \mathbb{N} \end{cases} \\ z_{m,2} = \sqrt{\frac{2}{b-a}} \sin\left(\frac{2m\pi}{b-a}x\right) \quad (m \in \mathbb{N}) \end{cases}$$

is a complete orthonormal basis in  $L^2[a, b]$ . By re-ordering, for simplicity purposes, we write

$$(3.10) \quad E = \{e_m \mid m \in \mathbb{N}_0\} = \{z_{m,1}\}_{m \in \mathbb{N}_0} \cup \{z_{m,2}\}_{m \in \mathbb{N}}$$

as the complete set of *orthonormal* eigenvectors of  $A$  given in (3.8). Furthermore, when referring to  $e_m \in E$ , we shall assume that  $e_m$  is an eigenfunction of  $A$  corresponding to the eigenvalue  $\tilde{\lambda}_m \in \{\lambda_m \mid m \in \mathbb{N}_0\}$ , where  $\lambda_m$  is defined in (3.4).

For later purposes, we note that for any eigenfunction  $e_m \in E$ , we have

$$(3.11) \quad e_m^{(j)}(a) = e_m^{(j)}(b) \quad (j = 0, 1, \dots).$$

We remind the reader of the following classical expansion theorem (see [11, Chapter 4]) for functions  $f \in L^2[a, b]$  in terms of the eigenfunctions of  $A$ .

**THEOREM 3.1.** *Let  $f \in L^2[a, b]$ ; for each  $N \in \mathbb{N}$ , define the partial sums*

$$s_N(f)(x) = \sum_{m=0}^N a_m(f) \cos\left(\frac{2m\pi}{b-a}x\right) + \sum_{m=1}^N b_m(f) \sin\left(\frac{2m\pi}{b-a}x\right) \quad (x \in [a, b]),$$

where

$$(3.12) \quad a_0(f) := (f, z_{0,1}) = \frac{1}{\sqrt{b-a}} \int_a^b f(x) dx,$$

$$(3.13) \quad a_m(f) := (f, z_{m,1}) = \sqrt{\frac{2}{b-a}} \int_a^b f(x) \cos\left(\frac{2m\pi}{b-a}x\right) dx \quad (m \in \mathbb{N}),$$

and

$$(3.14) \quad b_m(f) := (f, z_{m,2}) = \sqrt{\frac{2}{b-a}} \int_a^b f(x) \sin\left(\frac{2m\pi}{b-a}x\right) dx \quad (m \in \mathbb{N})$$

are the Fourier coefficients of  $f$  corresponding to the orthonormal basis  $E$ . Then

$$\|f - s_N(f)\| \rightarrow 0 \text{ as } N \rightarrow \infty,$$

and

$$\|f\|^2 = \sum_{m=0}^{\infty} |a_m(f)|^2 + \sum_{m=1}^{\infty} |b_m(f)|^2.$$

For  $f \in \mathcal{D}(A)$ , we see from integration by parts and the boundary conditions in (3.3) that

$$\begin{aligned} (Af, f) &= \int_a^b [-f''(x) + kf(x)] \bar{f}(x) dx \\ &= -f'(x) \bar{f}(x) \Big|_a^b + \int_a^b [ |f'(x)|^2 + k |f(x)|^2 ] dx \\ &= \int_a^b [ |f'(x)|^2 + k |f(x)|^2 ] dx \\ &\geq k \int_a^b |f(x)|^2 dx = k(f, f); \end{aligned}$$

that is,  $A$  is bounded below by  $kI$  in  $H$ . Consequently, the left-definite theory discussed in the last section can be applied to this operator  $A$ . This analysis is made in the next section.

**4. The Left-Definite Spaces and Operators Associated with  $(H, A)$ .** Let the Hilbert space  $H$  be given by (3.1) and let  $A$  be the self-adjoint differential operator in  $H$  defined in (3.3). In this section we use the theory given in Section 2 to explicitly construct the left-definite spaces  $H_n$  and the left-definite operators  $A_n$  associated with the pair  $(H, A)$ , for positive integer values of  $n$ . We start with the determination of the integral powers of the differential expression  $\ell[\cdot]$ , defined in (3.2), given inductively by

$$\ell^2[y] = \ell[\ell[y]], \quad \ell^n[y] = \ell[\ell^{n-1}[y]], \quad n \in \mathbb{N}.$$

LEMMA 4.1. For each  $n \in \mathbb{N}$ ,

$$(4.1) \quad \ell^n[y] = \sum_{j=0}^n (-1)^j \binom{n}{j} k^{n-j} y^{(2j)}.$$

*Proof.* We prove (4.1) by induction on  $n \in \mathbb{N}$ . This formula is evident for  $n = 1$  so assume that the formula holds for  $n - 1$ . Then

$$\begin{aligned}
 \ell^n[y] &= \ell[\ell^{n-1}[y]] = \ell \left( \sum_{j=0}^{n-1} (-1)^j \binom{n-1}{j} k^{n-1-j} y^{(2j)} \right) \\
 (4.2) \quad &= - \sum_{j=0}^{n-1} (-1)^j \binom{n-1}{j} k^{n-1-j} y^{(2j+2)} + \sum_{j=0}^{n-1} (-1)^j \binom{n-1}{j} k^{n-j} y^{(2j)}.
 \end{aligned}$$

Since  $\binom{n-1}{j-1} + \binom{n-1}{j} = \binom{n}{j}$ , we see that the coefficient of  $y^{(2j)}$  ( $0 \leq j \leq n$ ) in (4.2) is

$$(-1)^j \binom{n-1}{j-1} k^{n-j} + (-1)^j \binom{n-1}{j} k^{n-j} = (-1)^j \binom{n}{j} k^{n-j};$$

this completes the proof.  $\square$

For example,

$$(4.3) \quad \ell^2[y] = y^{(4)} - 2ky'' + k^2y$$

and

$$\ell^5[y] = -y^{(10)} + 5ky^{(8)} - 10k^2y^{(6)} + 10k^3y^{(4)} - 5k^4y'' + k^5y.$$

**DEFINITION 4.2.** For  $n \in \mathbb{N}$ , define

- (i)  $\tilde{V}_n := \{f : [a, b] \rightarrow \mathbb{C} \mid f^{(j)} \in AC[a, b] \ (j = 0, 1, \dots, n-1); f^{(n)} \in L^2[a, b]\}$ ;
- (ii)  $V_n := \{f \in \tilde{V}_n \mid f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, \dots, n-1)\}$ ;
- (iii)  $(f, g)_n := \sum_{j=0}^n \binom{n}{j} k^{n-j} \int_a^b f^{(j)}(x) \overline{g^{(j)}(x)} dx \ (f, g \in \tilde{V}_n)$ ;
- (iv)  $\|f\|_n := (f, f)_n^{1/2}$ ;
- (v)  $\tilde{H}_n := (\tilde{V}_n, (\cdot, \cdot)_n)$ ;
- (vi)  $H_n := (V_n, (\cdot, \cdot)_n)$ .

**REMARK 4.3.** We note that both  $V_n$  and  $\tilde{V}_n$  are vector subspaces of  $L^2[a, b]$  and  $V_n \subset \tilde{V}_n$ . Furthermore, it is clear that  $(\cdot, \cdot)_n$  is an inner product on both  $V_n \times V_n$  and  $\tilde{V}_n \times \tilde{V}_n$ .

**REMARK 4.4.** Notice that the inner product  $(\cdot, \cdot)_n$  is generated by the  $n^{\text{th}}$  integral power  $\ell^n[\cdot]$  of the differential expression  $\ell[\cdot]$ ; indeed, see (4.1) and item (v) in Definition 2.1.

**REMARK 4.5.** From (3.11), we see that  $E$ , the set of orthonormal eigenfunctions of  $A$  given in (3.10), is contained in  $H_n$  for each  $n \in \mathbb{N}$ . In Theorem 4.5 below we show that  $E$  is a complete orthogonal set in each space  $H_n$ . Theorem 4.9 shows that  $H_n$  is the  $n^{\text{th}}$  left-definite space associated with the pair  $(H, A)$ .

**THEOREM 4.6.** For each  $n \in \mathbb{N}$ ,  $\tilde{H}_n$  is a Hilbert space.

*Proof.* We show that  $\tilde{H}_n$  is equivalent to the well-known (see [7]) Sobolev-Hilbert space  $(W_n, \langle \cdot, \cdot \rangle_n)$ , where

$$(4.4) \quad W_n = \{f \in H \mid f^{(n-1)} \in AC[a, b], f^{(n)} \in H\},$$

and

$$(4.5) \quad \langle f, g \rangle_n = \sum_{i=0}^n \int_a^b f^{(i)}(x) \overline{g^{(i)}(x)} dx, \ (f, g \in W_n).$$

Note that  $\langle \cdot, \cdot \rangle$  is well defined since  $f, f^{(n)} \in H$  implies  $f^{(i)} \in H$  for  $i = 1, \dots, n-1$  (see [6]) and it is an inner product on  $W_n$ . Hence the sets  $\tilde{H}_n$  and  $W_n$  are equal. Their

equivalence as Hilbert spaces then follows from the equivalence of the inner products  $\langle f, g \rangle_n$  and  $(\cdot, \cdot)_n$  which is clear.  $\square$

We are now in position to prove the following theorem.

**THEOREM 4.7.** *For each  $n \in \mathbb{N}$ , the space  $H_n$ , defined in Definition 4.2, is a Hilbert space.*

*Proof.* We need only show that  $V_n$  is closed in  $W_n$ . Suppose  $\{f_k\} \subset V_n$  and

$$f_k \rightarrow f \text{ in } W.$$

Then

$$f_k^{(i)} \rightarrow f^{(i)} \text{ in } H, \quad (i = 0, 1, \dots, n),$$

and

$$0 = f_k^{(i)}(b) - f_k^{(i)}(a) = \int_a^b f_k^{(i+1)}(x) dx, \quad (i = 0, 1, \dots, n-1).$$

From the Schwarz inequality

$$\left( \int_a^b |f_k^{(i)}(x) - f^{(i)}(x)| dx \right)^2 \leq (b-a) \int_a^b |f_k^{(i)}(x) - f^{(i)}(x)|^2 dx,$$

and, from the convergence of  $f_k^{(i)} \rightarrow f^{(i)}$  in  $H$ , it follows that  $\int_a^b f_k^{(i)}(x) dx \rightarrow \int_a^b f^{(i)}(x) dx$ . However  $\int_a^b f_k^{(i)}(x) dx = 0$  so that  $\int_a^b f^{(i)}(x) dx = 0$  for  $i = 0, 1, \dots, n-1$ . Hence  $f \in V_n$  and thus  $V_n$  is closed in  $W_n$ .  $\square$

Let  $e_m \in E$ , where  $E$  is the set of eigenfunctions of  $A$ , defined in (3.10), and let  $f \in V_n$ . From (3.11), (4.1), integration by parts, and the definition of  $V_n$ , we see that

$$\begin{aligned} (A^n e_m, f) &= (\ell^n[e_m], f) \\ &= \sum_{j=0}^n (-1)^j \binom{n}{j} k^{n-j} \int_a^b e_m^{(2j)}(x) \bar{f}(x) dx \\ (4.6) \quad &= \sum_{j=0}^n (-1)^j \binom{n}{j} k^{n-j} \left[ \sum_{s=0}^{j-1} (-1)^s e_m^{(2j-1-s)}(x) \bar{f}^{(s)}(x) \Big|_a^b \right. \\ &\quad \left. + (-1)^j \int_a^b e_m^{(j)}(x) \bar{f}^{(j)}(x) dx \right] \\ &= \sum_{j=0}^n \binom{n}{j} k^{n-j} \int_a^b e_m^{(j)}(x) \bar{f}^{(j)}(x) dx \\ &= (e_m, f)_n. \end{aligned}$$

In particular, if  $\tilde{\lambda}_m \in \left\{ \left( \frac{2m\pi}{b-a} \right)^2 + k \mid m \in \mathbb{N}_0 \right\}$  is the eigenvalue of  $A$  associated with the eigenfunction  $e_m$ , we see from (4.6) that  $\tilde{\lambda}_m^n(e_m, f) = (e_m, f)_n$  and, in particular, from (3.7)

$$(4.7) \quad (A^n e_m, e_r) = \tilde{\lambda}_m^n(e_m, e_r) = \tilde{\lambda}_m^n \left( \frac{b-a}{2} \right) \delta_{m,r} \quad (m, r = 0, 1, \dots).$$

Comparing (4.6) (with  $f = e_r$ ) and (4.7), we obtain the following theorem.

**THEOREM 4.8.** *The set  $E$  of eigenfunctions of  $A$ , defined in (3.9) and (3.10), are orthogonal in each Hilbert space  $H_n$ . In fact*

$$(e_m, e_r)_n = \tilde{\lambda}_m^n \left( \frac{b-a}{2} \right) \delta_{m,r} \quad (m, r = 0, 1, \dots),$$

where  $\tilde{\lambda}_m \in \left\{ \left( \frac{2m\pi}{b-a} \right)^2 + k \mid m \in \mathbb{N}_0 \right\}$  is the eigenvalue of  $A$  associated with the eigenfunction  $e_m$ . More specifically, with  $y_0(x)$ ,  $y_{n,1}(x)$ , and  $y_{n,2}(x)$  ( $n \in \mathbb{N}$ ), defined in (3.5) and (3.6) respectively, it is the case that, for  $m \in \mathbb{N}$  and  $j = 1, 2$ ,

$$(4.8) \quad \|y_0\|_n = k^{n/2} \left( \frac{b-a}{2} \right)^{1/2}; \quad \|y_{m,j}\|_n = \left( \left( \frac{2m\pi}{b-a} \right)^2 + k \right)^{n/2} \left( \frac{b-a}{2} \right)^{1/2}.$$

Consequently, for each  $n \in \mathbb{N}$ , the set

$$(4.9) \quad E_n := \{Z_{m,n,1}\}_{m \in \mathbb{N}_0} \cup \{Z_{m,n,2}\}_{m \in \mathbb{N}},$$

where

$$(4.10) \quad \begin{cases} Z_{m,n,1}(x) = \begin{cases} \frac{1}{k^{n/2} \sqrt{b-a}} & \text{if } m = 0 \\ \sqrt{\frac{2}{b-a}} \frac{1}{\sqrt{\left(\left(\frac{2m\pi}{b-a}\right)^2 + k\right)^n}} \cos\left(\frac{2m\pi}{b-a}x\right) & \text{if } m \in \mathbb{N} \end{cases} \\ Z_{m,n,2}(x) = \sqrt{\frac{2}{b-a}} \frac{1}{\sqrt{\left(\left(\frac{2m\pi}{b-a}\right)^2 + k\right)^n}} \sin\left(\frac{2m\pi}{b-a}x\right) & \text{if } m \in \mathbb{N} \end{cases}$$

is an orthonormal set in  $H_n$ .

Later in this section (see Theorem 4.10), we prove that  $E_n$  is, in fact, a complete orthonormal set in  $H_n$  for each  $n \in \mathbb{N}$ .

For later purposes, we need the following equality involving finite linear combinations of eigenfunctions of  $A$  - the so-called *trigonometric polynomials*. Let  $N_1, M_1, N$ , and  $M$  be non-negative integers with  $N_1 \leq N$  and  $M_1 \leq M$  and let  $\alpha_m, \beta_r \in \mathbb{C}$  ( $m = N_1, \dots, N$ ;  $r = M_1, \dots, M$ ). Let

$$p(x) = \sum_{m=N_1}^N \alpha_m e_m(x), \quad q(x) = \sum_{r=M_1}^M \beta_r e_r(x).$$

Then  $p, q \in H_n$  for all  $n \in \mathbb{N}$  and, by (4.6) and linearity, we see that

$$(4.11) \quad \begin{aligned} (A^n p, q) &= \sum_{m=N_1}^N \sum_{r=M_1}^M \alpha_m \bar{\beta}_r (A^n e_m, e_r) \\ &= \sum_{m=N_1}^N \sum_{r=M_1}^M \alpha_m \bar{\beta}_r (e_m, e_r)_n \\ &= \left( \sum_{m=N_1}^N \alpha_m e_m, \sum_{r=M_1}^M \beta_r e_r \right)_n \\ &= (p, q)_n. \end{aligned}$$

We are now in position to prove the following main theorem; we remind the reader of the definitions of  $V_n$ ,  $(\cdot, \cdot)_n$ , and  $H_n$ , given in Definition 4.2.

THEOREM 4.9. For each  $n \in \mathbb{N}$ , let

$$(4.12) \quad H_n = (V_n, (\cdot, \cdot)_n)$$

be defined by

$$(4.13) \quad V_n := \{f : [a, b] \rightarrow \mathbb{C} \mid f^{(j)} \in AC[a, b], f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, \dots, n-1); \\ f^{(n)} \in L^2[a, b]\},$$

and

$$(4.14) \quad (f, g)_n := \sum_{j=0}^n \binom{n}{j} k^{n-j} \int_a^b f^{(j)}(x) \overline{g^{(j)}(x)} dx \quad (f, g \in V_n).$$

Then  $H_n$  is the  $n^{\text{th}}$  left-definite space associated with the pair  $(H, A)$ .

*Proof.* Let  $n \in \mathbb{N}$ . We are required to establish properties (i)-(v) in Definition 2.1.

(i)  $H_n$  is a Hilbert space

This is proved in Theorem 4.7.

(ii)  $\mathcal{D}(A^n) \subset V_n$

Let  $f \in \mathcal{D}(A^n)$ . Since the set  $E = \{e_m \mid m \in \mathbb{N}_0\}$  of eigenfunctions of  $A$  is a complete orthonormal set in  $L^2[a, b]$ , we see that

$$(4.15) \quad p_j := \sum_{m=0}^j c_m e_m \rightarrow f \text{ as } j \rightarrow \infty \text{ in } L^2[a, b],$$

where  $\{c_m\}$  are the Fourier coefficients of  $f$  in  $L^2[a, b]$ , defined by

$$c_m := \int_a^b f(t) e_m(t) dt = (f, e_m) \quad (m \in \mathbb{N}_0).$$

Since  $A^n f \in L^2[a, b]$ , we also have

$$(4.16) \quad \sum_{m=0}^j d_m e_m \rightarrow A^n f \text{ as } j \rightarrow \infty \text{ in } L^2[a, b],$$

where

$$d_m = (A^n f, e_m) \quad (m \in \mathbb{N}_0).$$

With  $\tilde{\lambda}_m$  denoting the eigenvalue of  $A$  associated with  $e_m$ , we see from the self-adjointness of  $A$  that

$$d_m = (A^n f, e_m) = (f, A^n e_m) = \tilde{\lambda}_m^n (f, e_m) = \tilde{\lambda}_m^n c_m.$$

Substituting this identity into (4.16), and using the linearity of  $A^n$ , we obtain

$$(4.17) \quad A^n p_j \rightarrow A^n f \text{ as } j \rightarrow \infty \text{ in } L^2[a, b],$$

where  $p_j$  is defined in (4.15). From (4.11), (4.15), and (4.17), it follows that

$$\begin{aligned} \|p_j - p_r\|_n^2 &= (A^n(p_j - p_r), p_j - p_r) \\ &\rightarrow 0 \text{ as } j, r \rightarrow \infty; \end{aligned}$$

that is to say,  $\{p_j\}_{j \in \mathbb{N}}$  is Cauchy in  $H_n$ . From the completeness of  $H_n$ , there exists  $g \in V_n \subset L^2[a, b]$  such that

$$p_j \rightarrow g \text{ in } H_n.$$

From the inequality

$$\|p_j - g\|_n^2 \geq k^n \|p_j - g\|^2,$$

we see that

$$(4.18) \quad p_j \rightarrow g \text{ as } j \rightarrow \infty \text{ in } L^2[a, b].$$

Comparing (4.15) and (4.18), we see that  $f = g \in V_n$ ; consequently,  $\mathcal{D}(A^n) \subset V_n$  as required.

(iii)  $\mathcal{D}(A^n)$  is dense in  $H_n$

Since  $E$ , defined in (3.10), is contained in  $\mathcal{D}(A^n)$ , it suffices to show that  $E$  is a complete orthogonal set in  $H_n$ . From this, it will follow that the vector subspace  $T \subset \mathcal{D}(A^n)$  of all trigonometric polynomials (that is, all finite linear combinations of elements from the set  $E$  defined in (3.10)) is dense in  $H_n$  and, consequently,  $\mathcal{D}(A^n)$  is dense in  $H_n$ . To this end, suppose

$$(e_m, f)_n = 0 \quad (m \in \mathbb{N}_0)$$

for some  $f \in H_n$ . From (4.6), we see that

$$0 = (e_m, f)_n = (A^n e_m, f) = \tilde{\lambda}_m^n (e_m, f),$$

where  $\tilde{\lambda}_m$  is the eigenvalue associated with  $e_m$ . Since  $\tilde{\lambda}_m > 0$ , we see that

$$(4.19) \quad (e_m, f) = 0 \quad (m \in \mathbb{N}_0).$$

As remarked in Section 3,  $E$  is a complete orthonormal set in  $L^2[a, b]$ ; consequently, (4.19) implies that  $f = 0$  in  $L^2[a, b]$ . From this, it is clear that  $f = 0$  in  $H_n$ , thereby completing the proof that  $E$  is a complete orthogonal set in  $H_n$ .

(iv)  $(f, f)_n \geq k^n (f, f)$  for all  $f \in V_n$

This is clear from the definition of  $(\cdot, \cdot)_n$ :

$$\begin{aligned} (f, f)_n &= \sum_{j=0}^n \binom{n}{j} k^{n-j} \int_a^b |f^{(j)}(x)|^2 dx \\ &\geq k^n \int_a^b |f^{(j)}(x)|^2 dx = k^n (f, f). \end{aligned}$$

(v)  $(A^n f, g) = (f, g)_n$  for all  $f \in \mathcal{D}(A^n)$  and  $g \in V_n$

Let  $f \in \mathcal{D}(A^n)$  and  $g \in V_n$ . From (4.11), we see that

$$(4.20) \quad (A^n p, q) = (p, q)_n$$

for all trigonometric polynomials

$$p = \sum_{m=0}^N \alpha_m e_m, \quad q = \sum_{m=0}^M \beta_m e_m.$$

From part (iii) of this proof, we see that the space  $T$  of all trigonometric polynomials is dense in  $H_n$ . Hence there exists  $\{p_j\}_{j \in \mathbb{N}_0}, \{q_j\}_{j \in \mathbb{N}_0} \subset T$  such that

$$(4.21) \quad p_j \rightarrow f, \quad q_j \rightarrow g \text{ as } j \rightarrow \infty \text{ in } H_n.$$

Since convergence in  $H_n$  implies convergence in  $L^2[a, b]$  (from (iv) in Definition 2.1), we see that

$$(4.22) \quad p_j \rightarrow f, \quad q_j \rightarrow g \text{ as } j \rightarrow \infty \text{ in } L^2[a, b].$$

Moreover, from part (ii) of this proof, we see that

$$(4.23) \quad A^n p_j \rightarrow A^n f \text{ as } j \rightarrow \infty \text{ in } L^2[a, b].$$

Consequently, from (4.20), (4.21), (4.22), and (4.23), we see that

$$(A^n f, g) = \lim_{j \rightarrow \infty} (A^n p_j, q_j) = \lim_{j \rightarrow \infty} (p_j, q_j)_n = (f, g)_n.$$

This completes the proof of (v) and finishes the proof of the theorem. □

The following result, part of which is proved in step (iii) of the above theorem, is the analogous result for the classical Fourier expansion theorem in  $L^2[a, b]$  stated in Theorem 3.1 and further strengthens Theorem 4.8 for the Hilbert-Sobolev space setting  $H_n$ . In particular, note the identities in (4.26) and (4.27); these formulae relate the Fourier coefficients of  $f$  relative to the orthonormal basis  $E_n$  of  $H_n \subset L^2[a, b]$  to the Fourier coefficients of  $f$  relative to the orthonormal basis  $E$  of  $L^2[a, b]$ .

**THEOREM 4.10.** (*Fourier Expansion Theorem in Left-Definite Spaces*) For each  $n \in \mathbb{N}$ , let

$$E_n = \{Z_{m,n,1}\}_{m \in \mathbb{N}_0} \cup \{Z_{m,n,2}\}_{m \in \mathbb{N}}$$

be as in (4.9) and (4.10). Then  $E_n$  is a complete orthonormal set in  $H_n$ . Furthermore, let  $f \in H_n \subset L^2[a, b]$  and, for each  $N \in \mathbb{N}$ , define the partial sums

$$S_{N,n}(f)(x) = \sum_{m=0}^N A_{m,n}(f) \cos\left(\frac{2m\pi}{b-a}x\right) + \sum_{m=1}^N B_{m,n}(f) \sin\left(\frac{2m\pi}{b-a}x\right) \quad (x \in [a, b]),$$

where  $\{A_{m,n}(f)\}_{m \in \mathbb{N}_0}$  and  $\{B_{m,n}(f)\}_{m \in \mathbb{N}}$  are the Fourier coefficients of  $f$  relative to  $E_n$  defined by

$$(4.24) \quad A_{m,n}(f) := (f, Z_{m,n,1})_n \quad (m \in \mathbb{N}_0)$$

and

$$(4.25) \quad B_{m,n}(f) := (f, Z_{m,n,2})_n \quad (m \in \mathbb{N}).$$

Then

$$(a) \quad \|f - S_{N,n}(f)\|_n \rightarrow 0 \text{ as } N \rightarrow \infty;$$

$$(b) \|f\|_n^2 = \sum_{m=0}^{\infty} |A_{m,n}(f)|^2 + \sum_{m=1}^{\infty} |B_{m,n}(f)|^2;$$

(c)

$$(4.26) \quad A_{m,n}(f) = a_m(f) \lambda_m^{n/2} \quad (m \in \mathbb{N}_0)$$

$$(4.27) \quad B_{m,n}(f) = b_m(f) \lambda_m^{n/2} \quad (m \in \mathbb{N}),$$

where  $\{a_m(f)\}_{m \in \mathbb{N}_0}$  and  $\{b_m(f)\}_{m \in \mathbb{N}}$  are the Fourier coefficients of  $f$ , defined in (3.12), (3.13), and (3.14), relative to the orthonormal basis  $E$ , given in (3.8) and (3.9), in  $L^2[a, b]$ , and where  $\{\lambda_m\}_{m \in \mathbb{N}_0}$  are the eigenvalues of  $A$  defined in (3.4).

*Proof.* The proofs of parts (a) and (b) are standard for any complete orthonormal set in a Hilbert space; see [11, Theorem 4.18]. With regards to (c), a calculation shows

$$(4.28) \quad A_{0,n}(f) = \frac{k^{n/2}}{\sqrt{b-a}} \int_a^b f(x) dx = a_0(f) k^{n/2} = a_0(f) \lambda_0^{n/2}.$$

For  $m \in \mathbb{N}$ ,

$$(4.29) \quad A_{m,n}(f) = \sqrt{\frac{2}{b-a}} \frac{1}{\sqrt{\left(\left(\frac{2m\pi}{b-a}\right)^2 + k\right)^n}} \sum_{j=0}^n \binom{n}{j} k^{n-j} \int_a^b f^{(j)}(x) \cos^{(j)}\left(\frac{2m\pi}{b-a}x\right) dx.$$

Moreover, since

$$\int_a^b f^{(j)}(x) \sin^{(j)}\left(\frac{2m\pi}{b-a}x\right) dx = \left(\frac{2m\pi}{b-a}\right)^{2j} \int_a^b f(x) \sin\left(\frac{2m\pi}{b-a}x\right) dx \quad (j \in \mathbb{N}_0),$$

$$\int_a^b f^{(j)}(x) \cos^{(j)}\left(\frac{2m\pi}{b-a}x\right) dx = \left(\frac{2m\pi}{b-a}\right)^{2j} \int_a^b f(x) \cos\left(\frac{2m\pi}{b-a}x\right) dx \quad (j \in \mathbb{N}_0),$$

and

$$\sum_{j=0}^n \binom{n}{j} k^{n-j} \left(\frac{2m\pi}{b-a}\right)^{2j} = \left(\left(\frac{2m\pi}{b-a}\right)^2 + k\right)^n = \lambda_m^n,$$

we see from (4.29) that

$$(4.30) \quad A_{m,n}(f) = \sqrt{\frac{2}{b-a}} \lambda_m^{n/2} \int_a^b f(x) \cos\left(\frac{2m\pi}{b-a}x\right) dx = a_m(f) \lambda_m^{n/2} \quad (m \in \mathbb{N});$$

together, (4.28) and (4.30) establish (4.26); this completes the proof.  $\square$ 

REMARK 4.11. From (4.26) and (4.27) it follows readily that

$$(4.31) \quad a_m(f) = o(m^{-n}) \text{ as } m \rightarrow \infty,$$

and

$$(4.32) \quad b_m(f) = o(m^{-n}) \text{ as } m \rightarrow \infty$$

for any  $f \in H_n$ . Indeed, to establish (4.31), note that since

$$\lim_{m \rightarrow \infty} A_{m,n}(f) = 0,$$

we see, from (4.26), that

$$\begin{aligned}
 0 &= \lim_{m \rightarrow \infty} a_m(f) \lambda_m^{n/2} = \frac{1}{\left(\frac{2\pi}{b-a}\right)^n} \lim_{m \rightarrow \infty} m^n a_m(f) \lambda_m^{n/2} m^{-n} \\
 &= \frac{1}{\left(\frac{2\pi}{b-a}\right)^n} \lim_{m \rightarrow \infty} m^n a_m(f) \sqrt{\left(\left(\frac{2\pi}{b-a}\right)^2 + \frac{k}{m^2}\right)^n} \\
 &= \lim_{m \rightarrow \infty} m^n a_m(f).
 \end{aligned}$$

We note that (4.31) and (4.32) can also be seen by  $n$  integrations by parts on (3.13) and (3.14) and an application of the Riemann-Lebesgue lemma (see [11, Section 5.14]). For general information on the order of magnitude of Fourier coefficients, see [5, Chapter I, Section 4].

Lastly, by combining Theorem 4.9 with Theorems 2.5 and 2.6, we obtain the following result concerning the sequence of left-definite operators  $\{A_n\}_{n \in \mathbb{N}}$  associated with the pair  $(H, A)$ .

**THEOREM 4.12.** *Let  $n \in \mathbb{N}$  and let  $H_n = (V_n, (\cdot, \cdot)_n)$  be the  $n^{\text{th}}$  left-definite operator associated with the pair  $(H, A)$ . Define the operator  $A_n : \mathcal{D}(A_n) \subset H_n \rightarrow H_n$  by*

$$\begin{aligned}
 \mathcal{D}(A_n) := \{f : [a, b] \rightarrow \mathbb{C} \mid &f^{(j)} \in AC[a, b], f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, \dots, n+1); \\
 &f^{(n+2)} \in L^2[a, b]\}
 \end{aligned}$$

and

$$A_n f := \ell[f] \quad (f \in \mathcal{D}(A_n)),$$

where  $\ell[\cdot]$  is the differential expression given in (3.2). Then  $A_n$  is the  $n^{\text{th}}$  left-definite operator associated with the pair  $(H, A)$ . In particular,  $A_n$  is self-adjoint in  $H_n$  and the spectrum  $\sigma(A_n)$  is a purely discrete point spectrum given explicitly by

$$\sigma(A_n) = \sigma(A) = \left\{ \left(\frac{2m\pi}{b-a}\right)^2 + k \mid m \in \mathbb{N}_0 \right\}.$$

**5. Concluding Remarks.** In this last section, we focus on some special cases concerning the operator  $A$  and the sequences of left-definite spaces  $\{H_n\}_{n \in \mathbb{N}}$  and left-definite operators  $\{A_n\}_{n \in \mathbb{N}}$  obtained in the previous section.

**REMARK 5.1.** *For an arbitrary self-adjoint operator  $A$  in a Hilbert space that is bounded below by a positive constant we see, from Theorem 2.2, that the domain  $\mathcal{D}(A^{1/2})$  of its positive square root  $A^{1/2}$  is given by the first left-definite vector space  $V_1$ . For our specific operator  $A$ , defined in (3.3), we have the explicit characterization of this domain:*

$$(5.1) \quad \mathcal{D}(A^{1/2}) = \{f : [a, b] \rightarrow \mathbb{C} \mid f \in AC[a, b]; f(a) = f(b); f' \in L^2[a, b]\}.$$

**REMARK 5.2.** *From Theorem 4.12, the domain of the first left-definite operator  $A_1$ , which is a self-adjoint operator in the first left-definite space  $H_1$ , is given by*

$$\begin{aligned}
 \mathcal{D}(A_1) = \{f : [a, b] \rightarrow \mathbb{C} \mid &f^{(j)} \in AC[a, b] \text{ and } f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, 2); \\
 &f^{(3)} \in L^2[a, b]\}.
 \end{aligned}$$

Notice that  $\mathcal{D}(A_1) = V_3$  is also the domain of  $A^{3/2}$ . The domain of the second left-definite operator  $A_2$ , which is self-adjoint in the Hilbert space  $H_2 = (V_2, (\cdot, \cdot)_2)$ , defined by

$$V_2 = \{f : [a, b] \rightarrow \mathbb{C} \mid f^{(j)} \in AC[a, b] \text{ and } f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1); \\ f'' \in L^2[a, b]\}$$

and

$$(f, g)_2 = \int_a^b (f''(x)\overline{g''(x)} + 2kf'(x)\overline{g'(x)} + k^2f(x)\overline{g(x)}) \, dx \quad (\text{see (4.3)}),$$

is given by

$$\mathcal{D}(A_2) = \{f : [a, b] \rightarrow \mathbb{C} \mid f^{(j)} \in AC[a, b] \text{ and } f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, 2, 3); \\ f^{(4)} \in L^2[a, b]\}.$$

Observe that  $V_2 = \mathcal{D}(A)$ ; see (3.3). By way of another example, the domain of the third left-definite operator  $A_3$  is the fifth left-definite vector space  $V_5$ , given explicitly by

$$V_5 = \{\{f : [a, b] \rightarrow \mathbb{C} \mid f^{(j)} \in AC[a, b] \text{ and } f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, 2, 3, 4); \\ f^{(5)} \in L^2[a, b]\}.$$

Furthermore,  $V_5 = \mathcal{D}(A^{5/2})$ .

REMARK 5.3. In general, given an unbounded linear operator  $A$ , it is difficult to explicitly characterize the domains of its powers  $A^{n/2}$  ( $n \in \mathbb{N}$ ). However, using Theorem 2.2 together with Theorem 4.9, we quickly see that

$$\mathcal{D}(A^{n/2}) = \{f : [a, b] \rightarrow \mathbb{C} \mid f^{(j)} \in AC[a, b], \ f^{(j)}(a) = f^{(j)}(b) \ (j = 0, 1, \dots, n-1); \\ f^{(n)} \in L^2[a, b]\}.$$

In particular observe that, as  $n$  increases, the number of “boundary conditions” appearing in the definition of  $\mathcal{D}(A^{n/2})$  increases accordingly. On the other hand, observe from (5.1), that one less boundary condition is needed to describe the domain of the square root of  $A$ . Indeed, there are two boundary conditions  $f(a) = f(b)$  and  $f'(a) = f'(b)$  needed to ensure the self-adjointness of  $A$  but only  $f(a) = f(b)$  is needed for  $\mathcal{D}(A^{1/2})$ .

#### REFERENCES

- [1] N. I. AKHIEZER AND I. M. GLAZMAN, *Theory of Linear Operators in Hilbert Space*, Dover, New York, 1993.
- [2] W. N. EVERITT, K. H. KWON, L. L. LITTLEJOHN, AND G. J. YOON, *Jacobi-Stirling numbers, Jacobi polynomials, and the left-definite analysis of the classical Jacobi differential expression*, J. Comput. Appl. Math., to appear.
- [3] W. N. EVERITT, L. L. LITTLEJOHN, AND R. WELLMAN, *The left-definite spectral theory for the classical Hermite differential equation*, J. Comput. Appl. Math., 121 (2000), pp. 313–330.
- [4] W. N. EVERITT, L. L. LITTLEJOHN, AND R. WELLMAN, *Legendre polynomials, Legendre-Stirling numbers, and the left-definite spectral analysis of the Legendre differential expression*, J. Comput. Appl. Math., 148 (2002), pp. 213–238.
- [5] Y. KATZNELSON, *An Introduction to Harmonic Analysis*, Dover, New York, 1976.
- [6] M. K. KWONG AND A. ZETTL, *Norm Inequalities for Derivatives and Differences*, Lecture Notes in Mathematics, 1536, Springer-Verlag, Berlin.
- [7] JOHN LOCKER, *Functional Analysis and Two-Point Differential Operators*, Pitman Research Notes in Mathematics, 144, Longmans, Harlow, Essex, 1986.

- [8] L. L. LITTLEJOHN AND R. WELLMAN, *A general left-definite theory for certain self-adjoint operators with applications to differential equations*, J. Differential Equations, 181 (2002), pp. 280–339.
- [9] Q. KONG, H. WU, AND A. ZETTL, *Left-definite Sturm-Liouville problems*, J. Differential Equations, 177 (2001), pp. 1–26.
- [10] M. A. NAIMARK, *Linear Differential Operators II*, Frederick Ungar, New York, 1968.
- [11] W. RUDIN, *Real and Complex Analysis*, 3rd edition, McGraw-Hill Series in Higher Mathematics, McGraw-Hill, New York, 1987.
- [12] F. W. SCHÄPFKE AND A. SCHNEIDER, *SS-Hermitesche Randeigenwertprobleme I*, Math. Ann., 162 (1965), pp. 9–26.
- [13] H. WEYL, *Über gewöhnliche Differentialgleichungen mit Singularitäten und die zugehörigen Entwicklungen willkürlicher Funktionen*, Math. Ann., 68 (1910), pp. 220–269.
- [14] A. ZETTL, *Sturm-Liouville Problems*, in Spectral Theory and Computational Methods of Sturm-Liouville Problems, D. Hinton and P. Schaefer, eds., Lecture Notes in Pure and Applied Mathematics, 191, Marcel Dekker, New York, 1997, pp. 1–104.