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SIMILAR TRANSFORMATION OF ONE CLASS OF WELL-DEFINED RESTRICTIONS

B.N. Biyarov

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Abstract. In this paper there is considered the description of all well-defined restrictions of a maximal operator in a Hilbert space. A class of well-defined restrictions is found for which a similar transformation has the domain of the fixed well-defined restriction. The resulting theorem is applied to the study of *n*-order differentiation operator and the Laplace operator.

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1 Introduction

Let a closed linear operator L be given in a Hilbert space H. The linear equation

$$Lu = f (1.1)$$

is said to be well-definedly solvable on R(L) if $||u|| \leq C||Lu||$ for all $u \in D(L)$ (where C > 0 does not depend on u) and everywhere solvable if R(L) = H. If (1.1) is simultaneously well-defined and solvable everywhere, then we say that L is a well-defined operator. A well-definedly solvable operator L_0 is said to be minimal if $R(L_0) \neq H$. A closed operator \widehat{L} is called a maximal operator if $R(\widehat{L}) = H$ and $\operatorname{Ker} \widehat{L} \neq \{0\}$. An operator A is called a restriction of an operator B and B is said to be an extension of A if $D(A) \subset D(B)$ and Au = Bu for all $u \in D(A)$.

Note that if one of the well-defined restriction L of a maximal operator \widehat{L} is known, then the inverses of all well-defined restrictions of \widehat{L} have in the form

$$L_K^{-1}f = L^{-1}f + Kf, (1.2)$$

where K is an arbitrary bounded linear operator in H such that $R(K) \subset \operatorname{Ker} \widehat{L}$.

Let L_0 be a minimal operator, and let M_0 be another minimal operator related to L_0 by the equation $(L_0u,v)=(u,M_0v)$ for all $u\in D(L_0)$ and $v\in D(M_0)$. Then $\widehat{L}=M_0^*$ and $\widehat{M}=L_0^*$ are maximal operators such that $L_0\subset\widehat{L}$ and $M_0\subset\widehat{M}$. A well-defined restriction L of a maximal operator \widehat{L} such that L is simultaneously a well-defined extension of the minimal operator L_0 is called a boundary well-defined extension. The existence of at least one boundary well-defined extension L was proved by Vishik in \mathbb{T}_4 , that is, $L_0\subset L\subset\widehat{L}$.

The inverse operators to all possible well-defined restrictions L_K of the maximal operator \widehat{L} have form (1.2), moreover

$$D(L_K) = \{ u \in D(\widehat{L}) : (I - K\widehat{L})u \in D(L) \}$$

is dense in H if and only if $Ker(I + K^*L^*) = \{0\}$. All possible well-defined extensions M_K of M_0 have inverses of the form

$$M_K^{-1}f = (L_K^*)^{-1}f = (L^*)^{-1}f + K^*f,$$

where K is an arbitrary bounded linear operator in H with $R(K) \subset \operatorname{Ker} \widehat{L}$ such that

$$Ker(I + K^*L^*) = \{0\}.$$

The main result of this work is the following.

Theorem 1.1. Let L be a boundary well-defined extension of L_0 , that is, $L_0 \subset L \subset \widehat{L}$. If L_K is densely defined in H and

$$R(K^*) \subset D(L^*) \cap D(L_K^*),$$

where K and L are the operators in representation (1.2), then the operator \overline{KL}_K , where the bar denotes the closure of an operator in H, is bounded in H and a well-defined restriction L_K of the maximal operator \widehat{L} is similar to the well-defined extension

$$A_K = L - \overline{KL}_K L$$
 on $D(A_K) = D(L)$,

of the minimal operator A_0 , where $D(A_0) = D(L) \cap Ker(\overline{KL}_K L)$ and $A_0 u = Lu$ on $D(A_0)$ (hence, $A_0 \subset L$).

The theory of well-defined restrictions and extensions is intended for the study of unbounded operators in a Hilbert space. A well-defined restriction of a certain maximal operator \widehat{L} is obtained by the domain restriction of the maximal operator. All possible well-defined restrictions L_K are described using one fixed boundary well-defined restriction L in terms of the inverse operator (1.2). Then the direct operator L_K acts as a maximal operator, and its domain is given as a perturbation of the domain of a fixed boundary well-defined restriction L.

The main result of this work is the description of all well-defined restrictions L_K , which are similar to the well-defined extension A_K , of some minimal operator A_0 . The domain of A_K coincides with the domain of L, and the action is defined as a perturbation of \widehat{L} .

It is clear that the spectra of these similar operators L_K and A_K coincide. Their eigenvectors are different. Further in the work, examples of the application of this abstract theorem to some differential equations are given. We note that a weak perturbation of the boundary condition L_K is equivalent to a singular perturbation of the action of the differential operator \widehat{L} .

The study of the properties of singular perturbations of some differential operators and well-defined restrictions is devoted to the works [5], [8].

2 Preliminaries

In this section, we present some results for the well-defined restrictions and extensions 3 which are used in Section 3.

Let A and B be bounded operators in a Hilbert space H. Operators A and B are said to be similar if there exist an invertible operator P such that $P^{-1}AP = B$. Similar operators have the same spectrum. If at least one of two operators A and B is invertible, then the operators AB and BA are similar.

Lemma 2.1. Let L be a densely defined well-defined restriction of a maximal operator \widehat{L} in a Hilbert space H, and K be a bounded linear operator in H. Then the operator KL is bounded on D(L) (hence, \overline{KL} is bounded in H) if and only if

$$R(K^*) \subset D(L^*).$$

Proof. Let $R(K^*) \subset D(L^*)$. Then, by virtue of the equality $(KL)^* = L^*K^*$, we have that \overline{KL} is bounded in H. Here we have used the boundedness of the operator L^*K^* . Then the operator KL is bounded on D(L). Conversely, let KL be bounded on D(L). Then \overline{KL} is bounded on H, by virtue of the equality $(KL)^* = (\overline{KL})^*$ and, hence, the operator $(KL)^*$ is defined on the whole space H. Moreover, the operator K^* transfers any element f in H to $D(L^*)$. Indeed, for any element f of D(L) we have

$$(Lg, K^*f) = (KLg, f) = (g, (KL)^*f).$$

Therefore, K^*f belongs to the domain $D(L^*)$.

Lemma 2.2. Let L_K be a densely defined well-defined restriction of a maximal operator \widehat{L} in a Hilbert space H. Then $D(L^*) = D(L_K^*)$ if and only if $R(K^*) \subset D(L^*) \cap D(L_K^*)$, where L and K are the operators entering representation (1.2).

Proof. If $D(L^*) = D(L_K^*)$, then by representation (1.2) we easily get

$$R(K^*) \subset D(L^*) \cap D(L_K^*) = D(L^*) = D(L_K^*).$$

Let us prove the converse. If

$$R(K^*) \subset D(L^*) \cap D(L_K^*),$$

then we obtain

$$(L_K^*)^{-1}f = (L^*)^{-1}f + K^*f = (L^*)^{-1}(I + L^*K^*)f,$$
(2.1)

$$(L^*)^{-1}f = (L_K^*)^{-1}f - K^*f = (L_K^*)^{-1}(I - L_K^*K^*)f,$$
(2.2)

for all f in H. It follows from (2.1) that $D(L_K^*) \subset D(L^*)$, and taking into account (2.2) this implies that $D(L^*) \subset D(L_K^*)$. Thus $D(L^*) = D(L_K^*)$.

Corollary 2.1. Let L_K be any densely defined well-defined restriction of a maximal operator \widehat{L} in a Hilbert space H. If $R(K^*) \subset D(L^*)$ and \overline{KL} is a compact operator in H, then

$$D(L^*) = D(L_K^*).$$

Proof. Compactness of \overline{KL} implies compactness of L^*K^* . Then $R(I + L^*K^*)$ is a closed subspace in H. It follows from the dense definiteness of L_K that $R(I + L^*K^*)$ is a dense set in H. Hence $R(I + L^*K^*) = H$. Then from the equality (2.1) we get $D(L^*) = D(L_K^*)$.

Lemma 2.3. If $R(K^*) \subset D(L^*) \cap D(L_K^*)$, then the bounded operators $I + L^*K^*$ and $I - L_K^*K^*$ from (2.1) and (2.2), respectively, have bounded inverses defined on H.

Proof. By virtue of the density of the domains of the operators L_K^* and L^* it follows that the operators $I + L^*K^*$ and $I - L_K^*K^*$ are invertible. By (2.1) and (2.2) we have $Ker(I + L^*K^*) = \{0\}$ and $Ker(I - L_K^*K^*) = \{0\}$, respectively. By representations (2.1) and (2.2) it also follows that

$$R(I + L^*K^*) = H$$
 and $R(I - L_K^*K^*) = H$,

since $D(L^*) = D(L_K^*)$. The inverse operators $(I + L^*K^*)^{-1}$ and $(I - L_K^*K^*)^{-1}$ of the closed operators $I - L_K^*K^*$ and $I + L^*K^*$, respectively, are closed. Then the closed operators $(I + L^*K^*)^{-1}$ and $(I - L_K^*K^*)^{-1}$, defined on the whole of H, are bounded.

Under the assumptions of Lemma 2.3 the operators KL and KL_K will be (see 2) restrictions of the bounded operators \overline{KL} and \overline{KL}_K , respectively. Thus,

$$(I - L_K^* K^*)^{-1} = I + L^* K^*$$
 and $(I - \overline{KL}_K)^{-1} = I + \overline{KL}$.

In what follows, we need the following theorem.

Theorem 2.1 (Theorem 1.1 [6], p. 307]). A sequence $\{\psi_j\}_{j=1}^{\infty}$ biorthogonal to a basis $\{\phi_j\}_{j=1}^{\infty}$ of a Hilbert space H is also a basis of H.

3 Proof of Theorem 1.1

In this section we prove our main result Theorem [1.1]

Proof. We transform (1.2) to the form

$$L_K^{-1} = L^{-1} + K = (I + \overline{KL})L^{-1}.$$
(3.1)

By Lemma 2.1 and Lemma 2.3 the operators \overline{KL} and \overline{KL}_K are bounded, the operator $I + \overline{KL}$ is invertible and

$$(I + \overline{KL})^{-1} = I - \overline{KL}_K.$$

Then we have

$$\begin{array}{rcl} A_K^{-1} & = & (I + \overline{KL})^{-1} L_K^{-1} (I + \overline{KL}) \\ & = & (I + \overline{KL})^{-1} (I + \overline{KL}) L^{-1} (I + \overline{KL}) = L^{-1} (I + \overline{KL}). \end{array}$$

Hence, by Corollary 1 [4, p. 259] we have $D(A_K) = D(L)$ and

$$A_K = (I - \overline{KL}_K)L = L - \overline{KL}_KL.$$

Note that $A_K = A_0 = L$ on $D(A_0) = D(L) \cap \operatorname{Ker}(\overline{KL}_K L)$ and A_K is a well-defined extension of the minimal operator A_0 .

Corollary 3.1. Suppose the hypothesis of Theorem 1.1 is satisfied. Then a well-defined extension L_K^* of a minimal operator M_0 is similar to the well-defined operator

$$A_K^* = L^*(I - L_K^* K^*)$$

on

$$D(A_K^*) = \{ v \in H : (I - L_K^* K^*) v \in D(L^*) \}.$$

4 An application of Theorem 1.1 to the differentiation operator of order n

In this section, we give some applications of the main result to differential operators.

As a maximal operator \hat{L} in $L^2(0,1)$, we consider the operator

$$\widehat{L}y = y^{(n)},$$

with the domain $D(\widehat{L}) = W_2^n(0,1)$, $n \in \mathbb{N}$ $(W_2^n(0,1))$ in the Sobolev space). Then the minimal operator L_0 is the restriction of \widehat{L} on $D(L_0) = \mathring{W}_2^n(0,1)$. As a fixed boundary well-defined extension L of the minimal operator L_0 , we take the restriction of \widehat{L} on

$$D(L) = \{ y \in W_2^n(0,1) : y^{(\ell)}(0) + y^{(\ell)}(1) = 0, \ \ell = 1, 2, \dots, n-1 \}.$$

We find the inverse to all well-defined restrictions of $L_K \subset \widehat{L}$

$$L_K^{-1} = L^{-1} + K,$$

where

$$Kf = \sum_{\ell=1}^{n} w_{\ell}(x) \int_{0}^{1} f(t) \overline{\sigma}_{\ell}(t) dt, \quad \sigma_{\ell} \in L^{2}(0, 1),$$

and $w_{\ell} \in \operatorname{Ker} \widehat{L}, \ \ell = 1, 2, \dots, n$ are linearly independent functions with the properties

$$w_{\ell}^{(k-1)}(0) + w_{\ell}^{(k-1)}(1) = \begin{cases} 1, & \ell = k, \\ 0, & \ell \neq k, \end{cases} \quad \ell, k = 1, 2, \dots, n.$$

Then the operator L_K is the restriction of \widehat{L} on

$$D(L_K) = \left\{ u \in W_2^n(0,1) : u^{(k-1)}(0) + u^{(k-1)}(1) = \int_0^1 u^{(n)}(t)\overline{\sigma}_k(t) dt, \ k = 1, 2, \dots, n \right\}.$$

We will consider restrictions of L_K with dense domains in $L^2(0,1)$, that is,

$$\overline{D(L_K)} = L^2(0,1).$$

If $R(K^*) \subset D(L^*)$, then by Corollary 3.1 the operators \overline{KL} and \overline{KL}_K will be bounded in $L^2(0,1)$. Since \overline{KL} is a compact operator, then by Lemma 2.3 the operator I + KL is invertible and $(I + KL)^{-1} = I - KL_K$. The operator \overline{KL} is bounded if and only if

$$\sigma_{\ell} \in D(L^*) = \left\{ \sigma_{\ell} \in W_2^n(0,1) : \sigma_{\ell}^{(k-1)}(0) + \sigma_{\ell}^{(k-1)}(1) = 0, \ \ell, k = 1, 2, \dots, n \right\}.$$

Hence, we have

$$KLy = \sum_{\ell=1}^{n} w_{\ell}(x) \int_{0}^{1} y^{(n)}(t) \overline{\sigma}_{\ell}(t) dt = (-1)^{n} \sum_{\ell=1}^{n} w_{\ell}(x) \int_{0}^{1} y(t) \overline{\sigma}_{\ell}^{(n)}(t) dt.$$

We find the operator KL_K . For this, we invert the operator

$$(I + KL)y = y + (-1)^n \sum_{\ell=1}^n w_{\ell}(x) \int_0^1 y(t) \overline{\sigma}_{\ell}^{(n)}(t) dt = u,$$

where $y \in D(L)$, $u \in D(L_K)$. Then we can write

$$y = (I - KL_K)u = u - (-1)^n \sum_{\ell=1}^n w_{\ell}(x) \sum_{j=1}^n \beta_{\ell j} \int_0^1 u(t) \overline{\sigma}_j^{(n)}(t) dt,$$

where $\beta_{\ell j}, \ \ell, j = 1, 2, \dots, n$ are elements of the inverse matrix U^{-1} of the matrix U

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$$= \begin{pmatrix} 1 + (-1)^{n-1}\overline{\sigma}_1^{(n-1)}(0) & (-1)^{n-2}\overline{\sigma}_1^{(n-2)}(0) & \cdots & \overline{\sigma}_1^{(2)}(0) & -\overline{\sigma}_1^{(1)}(0) & \overline{\sigma}_1(0) \\ (-1)^{n-1}\overline{\sigma}_2^{(n-1)}(0) & 1 + (-1)^{n-2}\overline{\sigma}_2^{(n-2)}(0) & \cdots & \overline{\sigma}_2^{(2)}(0) & -\overline{\sigma}_2^{(1)}(0) & \overline{\sigma}_2(0) \\ \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ (-1)^{n-1}\overline{\sigma}_n^{(n-1)}(0) & (-1)^{n-2}\overline{\sigma}_n^{(n-2)}(0) & \cdots & \overline{\sigma}_n^{(2)}(0) & -\overline{\sigma}_n^{(1)}(0) & 1 + \overline{\sigma}_n(0) \end{pmatrix}.$$

Note that the conditions $R(K^*) \subset D(L^*)$ and $\overline{D(L_K)} = L^2(0,1)$ imply that $\det U \neq 0$. Thereby, the operator

$$KL_K u = (-1)^n \sum_{\ell=1}^n w_{\ell}(x) \sum_{j=1}^n \beta_{\ell j} \int_0^1 u(t) \overline{\sigma}_j^{(n)}(t) dt,$$

is a bounded operator in $L^2(0,1)$. Then the operator A_K has the form

$$A_K v = L v - \overline{KL}_K L v = v^{(n)} - (-1)^n \sum_{\ell=1}^n w_\ell(x) \sum_{j=1}^n \beta_{\ell j} \int_0^1 v^{(n)}(t) \overline{\sigma}_j^{(n)}(t) dt,$$

on

$$D(A_K) = D(L) = \{ v \in W_2^n(0,1) : v^{(k-1)}(0) + v^{(k-1)}(1) = 0, \ k = 1, 2, \dots, n \}.$$

The operator A_K can be written as

$$A_K v = v^{(n)} - (-1)^n \sum_{\ell=1}^n w_{\ell}(x) \sum_{j=1}^n \beta_{\ell j} F_j(v),$$

where

$$F_j(v) = \langle F_j, v \rangle = \int_0^1 v^{(n)}(t) \overline{\sigma}_j^{(n)}(t) dt, \quad j = 1, 2, \dots, n.$$

It can be seen that $F_j \in W_2^{-n}(0,1)$ in the sense of Lions-Magenes (see $\boxed{10}$). In this case

$$D(A_0) = \{ v \in D(L) : F_j(v) = 0, \quad j = 1, 2, \dots, n \},$$

 $A_0 \subset L$ and $A_0 \subset A_K$.

We transform the boundary conditions of L_K to the form

$$U\begin{pmatrix} u(0) + u(1) \\ u^{(1)}(0) + u^{(1)}(1) \\ \vdots \\ u^{(n-1)}(0) + u^{(n-1)}(1) \end{pmatrix} = \begin{pmatrix} \int_0^1 u(t)\overline{\sigma}_1^{(n)}(t) dt \\ \int_0^1 u(t)\overline{\sigma}_2^{(n)}(t) dt \\ \vdots \\ \int_0^1 u(t)\overline{\sigma}_n^{(n)}(t) dt \end{pmatrix}.$$

Then we get

$$u^{(\ell-1)}(0) + u^{(\ell-1)}(1) = \sum_{j=1}^{n} \beta_{\ell j} \int_{0}^{1} u(t) \overline{\sigma}_{j}^{(n)}(t) dt, \quad \ell = 1, 2, \dots, n,$$

$$(4.1)$$

where $u \in D(L_K)$, $\sigma_j^{(n)} \in L^2(0,1)$, $j=1,2,\ldots,n$. Boundary condition (4.1) is regular in the Shkalikov sense (see [12]). Then, by virtue of [12], the operator L_K has a system of root vectors forming a Riesz basis with brackets in $L^2(0,1)$. Thereby the operator A_K , being similar to the operator L_K , also has a basis with brackets property. The eigenvalues of these operators coincide. If $\{u_k\}_1^{\infty}$ are eigenfunctions of the operator L_K , then the eigenfunctions v_k of A_K are related to them by the relations

$$u_k = (I + KL)v_k = v_k + (-1)^n \sum_{\ell=1}^n w_\ell(x) \int_0^1 v_k(t) \overline{\sigma}_\ell^{(n)}(t) dt, \quad k = 1, 2, \dots, n.$$

If, in particular, we take

$$\sigma_{\ell}^{(n)}(x) = \operatorname{sign}(x - x_{\ell}), \quad 0 < x_{\ell} < 1, \quad \ell = 1, 2, \dots, n,$$

then we get

$$F_{\ell}(v) = -2v^{(n-1)}(x_{\ell}), \quad \ell = 1, 2, \dots, n.$$

By Corollary 3.1, Theorem 2.1, and 13, p. 928, we can assert that the system of root vectors of the adjoint operator

$$A_K^* v = (-1)^n \frac{d^n}{dx^n} \left[v(x) - (-1)^n \sum_{\ell,j=1}^n \overline{\beta}_{\ell j} \sigma_j^{(n)}(x) \int_0^1 v(t) w_\ell(t) dt \right],$$

on

$$D(A_K^*) = \left\{ v \in L^2(0,1) : v(x) - (-1)^n \sum_{\ell,j=1}^n \overline{\beta}_{\ell j} \sigma_j^{(n)}(x) \int_0^1 v(t) w_\ell(t) dt \in D(L) \right\},$$

forms a Riesz basis with brackets in $L^2(0,1)$.

5 Example in case n=2

If the maximal operator \widehat{L} acts as

$$\widehat{L}y = -y''$$

on the domain $D(\widehat{L}) = W_2^2(0,1)$, then the minimal operator L_0 is a restriction of \widehat{L} on $D(L_0) = \mathring{W}_2^2(0,1)$. As a fixed operator L we take the restriction of \widehat{L} on

$$D(L) = \{ y \in W_2^2(0,1) : y(0) = y(1) = 0 \}.$$

Then

$$L_K^{-1}f = L^{-1}f + Kf = -\int_0^x (x - t)f(t) dt + x \int_0^1 (1 - t)f(t) dt$$
$$+ (1 - x) \int_0^1 f(t)\overline{\sigma}_1(t) dt + x \int_0^1 f(t)\overline{\sigma}_2(t) dt,$$
$$Kf = (1 - x) \int_0^1 f(t)\overline{\sigma}_1(t) dt + x \int_0^1 f(t)\overline{\sigma}_2(t) dt.$$

KL is bounded in $L^2(0,1)$, if $R(K^*)\subset D(L^*)=D(L)$, that is,

$$\sigma_1, \, \sigma_2 \in D(L) = \{\sigma_1, \sigma_2 \in W_2^2(0, 1) : \, \sigma_1(0) = \sigma_1(1) = \sigma_2(0) = \sigma_2(1) = 0\},$$

and has the form

$$KLy = -(1-x)\int_0^1 y(t)\overline{\sigma}_1''(t) dt - x\int_0^1 y(t)\overline{\sigma}_2''(t) dt.$$

The operator KL_K is also bounded in $L^2(0,1)$ and

$$KL_K u = -\frac{1-x}{\Delta} \left[\left(1 - \overline{\sigma}_2'(1) \right) \int_0^1 u(t) \overline{\sigma}_1''(t) dt + \overline{\sigma}_1'(1) \int_0^1 u(t) \overline{\sigma}_2''(t) dt \right]$$
$$-\frac{x}{\Delta} \left[\left(1 + \overline{\sigma}_1'(0) \right) \int_0^1 u(t) \overline{\sigma}_2''(t) dt - \overline{\sigma}_2'(0) \int_0^1 u(t) \overline{\sigma}_1''(t) dt \right],$$

where

$$\Delta = (1 + \overline{\sigma}_1'(0))(1 - \overline{\sigma}_2'(1)) + \overline{\sigma}_2'(0)\overline{\sigma}_1'(1).$$

Then the operator A_K has the form

$$A_K v = -v'' - \frac{1}{\Delta} \Big[\Big((1-x)(1-\overline{\sigma}_2'(1)) - x\overline{\sigma}_2'(0) \Big) \int_0^1 v''(t)\overline{\sigma}_1''(t) dt + \Big((1-x)\overline{\sigma}_1'(1) + x(1+\overline{\sigma}_1'(0)) \Big) \int_0^1 v''(t)\overline{\sigma}_2''(t) dt \Big],$$

on

$$D(A_K) = D(L) = \{ v \in W_2^2(0,1) : v(0) = v(1) = 0 \},$$

where $\sigma_1'', \, \sigma_2'' \in L^2(0,1)$.

We rewrite the operator A_K in the form

$$A_K v = -v'' + a(x)F_1(v) + b(x)F_2(v), (5.1)$$

where

$$a(x) = -\frac{1}{\Delta} ((1-x)(1-\overline{\sigma}_2'(1)) - x\overline{\sigma}_2'(0)), \quad F_1(v) = \int_0^1 v''(t)\overline{\sigma}_1''(t) dt,$$

$$b(x) = -\frac{1}{\Delta} ((1-x)\overline{\sigma}_1'(1) + x(1+\overline{\sigma}_1'(0)), \quad F_2(v) = \int_0^1 v''(t)\overline{\sigma}_2''(t) dt.$$

Note that $F_1, F_2 \in W_2^{-2}(0,1)$ in the sense of Lions-Magenes (see [10]).

Further, we see that the operator L_K acts as \widehat{L} on the domain

$$D(L_K) = \left\{ u \in W_2^2(0,1) : \right.$$

$$\begin{pmatrix} 1 + \overline{\sigma}'_1(0) & 0 & -\overline{\sigma}'_1(1) & 0 \\ \overline{\sigma}'_2(0) & 0 & 1 - \overline{\sigma}'_2(1) & 0 \end{pmatrix} \begin{pmatrix} u(0) \\ u'(0) \\ u(1) \\ u'(1) \end{pmatrix} = \begin{pmatrix} -\int_0^1 u(t)\overline{\sigma}''_1(t) dt \\ -\int_0^1 u(t)\overline{\sigma}''_2(t) dt \end{pmatrix} \right\},$$

and the determinant of the matrix composed of the first and third columns of the boundary conditions matrix is

$$J_{13} = (1 + \overline{\sigma}_1'(0))(1 - \overline{\sigma}_2'(1)) + \overline{\sigma}_2'(0)\overline{\sigma}_1'(1) = \Delta \neq 0,$$

since $R(K^*) \subset D(L^*)$ and $\overline{D(L_K)} = L^2(0,1)$. Then the left-hand side of this boundary condition is non-degenerate according to Marchenko [II], hence regular according to Birkhoff (see [I2]). By virtue of Theorem (see [I2], p. 15]), the system of root vectors of the operator L_K forms a Riesz basis with brackets in $L^2(0,1)$. Thus, by virtue of Theorem [1.1] the system of root vectors of A_K also forms a Riesz basis with brackets and the eigenvalues of L_K and A_K coincide, and the eigenfunctions are related to each other as follows

$$u_k = v_k - (1 - x) \int_0^1 v_k(t) \overline{\sigma}_1''(t) dt - x \int_0^1 v_k(t) \overline{\sigma}_2''(t) dt, \ k \in \mathbb{N}.$$

If in the particular case we take

$$\overline{\sigma}_1''(x) = \operatorname{sign}(x - x_1) - \operatorname{sign}(x - x_2),$$

$$\overline{\sigma}_2''(x) = x \left[\operatorname{sign}(x - x_1) - \operatorname{sign}(x - x_2) \right],$$
(5.2)

where $0 < x_1 < x_2 < 1$, then we get

$$F_1(v) = 2v'(x_2) - 2v'(x_1),$$

$$F_2(v) = 2x_2v'(x_2) - 2x_1v'(x_1) - 2v(x_2) + 2v(x_1),$$

in (5.1).

In this case

$$D(A_0) = \{ v \in D(L) : v(x_1) = v(x_2), \quad v'(x_1) = v'(x_2) \},$$

 $A_0 \subset L$ and $A_0 \subset A_K$.

By Corollary 3.1, Theorem 2.1, and [13, p. 928], for n = 2, we can assert that the system of root vectors of the operator

$$A_K^* v = (-1)^2 \frac{d^2}{dx^2} \Big[v(x) - c(x) \int_0^1 (1-t)v(t) dt - d(x) \int_0^1 tv(t) dt \Big],$$

on

$$D(A_K^*) = \left\{ v \in L^2(0,1) : v(x) - c(x) \int_0^1 (1-t)v(t) \, dt - d(x) \int_0^1 tv(t) \, dt \in D(L) \right\},$$

forms a Riesz basis with brackets in $L^2(0,1)$, where

$$c(x) = -\frac{1}{\Delta} \Big[\Big(1 - \sigma_2'(1) \Big) \sigma_1''(x) + \sigma_1'(1) \sigma_2''(x) \Big],$$

$$d(x) = \frac{1}{\Delta} \Big[\Big(1 + \sigma_1'(0) \Big) \sigma_2''(x) - \sigma_2'(0) \sigma_1''(x) \Big].$$

Note that

$$\sigma_1'',\sigma_2'' \in L^2(0,1), \ D(L) = \big\{ y \in W_2^2(0,1) : \ y(0) = y(1) = 0 \big\}.$$

For clarity, we consider the special case (5.2), then we have

$$c(x) = \frac{\operatorname{sign}(x - x_1) - \operatorname{sign}(x - x_2)}{\Delta} \left[1 + \frac{x_2^3 - x_1^3}{3} - \frac{x_2^2 - x_1^2}{2} x \right],$$

$$d(x) = \frac{\operatorname{sign}(x - x_1) - \operatorname{sign}(x - x_2)}{\Delta} \left[\left(1 + x_2 - x_1 - \frac{x_2^2 - x_1^2}{2} \right) x - \frac{x_2^2 - x_1^2}{2} + \frac{x_2^3 - x_1^3}{3} \right].$$

The domain of A_K^* will have the form

$$D(A_K^*) = \left\{ v \in L^2(0,1) \cap W_2^2(0,x_1) \cap W_2^2(x_1,x_2) \cap W_2^2(x_2,1) : v(0) = v(1) = 0, \\ v(x_1 - 0) - v(x_1 + 0) = -c(x_1 + 0) \int_0^1 (1 - t)v(t) dt - d(x_1 + 0) \int_0^1 tv(t) dt, \\ v(x_2 + 0) - v(x_2 - 0) = -c(x_2 - 0) \int_0^1 (1 - t)v(t) dt - d(x_2 - 0) \int_0^1 tv(t) dt, \\ v'(x_1 - 0) - v'(x_1 + 0) = -c'(x_1 + 0) \int_0^1 (1 - t)v(t) dt - d'(x_1 + 0) \int_0^1 tv(t) dt, \\ v'(x_2 + 0) - v'(x_2 - 0) = -c'(x_2 - 0) \int_0^1 (1 - t)v(t) dt - d'(x_2 - 0) \int_0^1 tv(t) dt \right\},$$

where

$$c(x_1+0) = \frac{2}{\Delta} \left(1 + \frac{x_2^3 - x_1^3}{3} - \frac{x_2^2 - x_1^2}{2} x_1 \right),$$

$$d(x_1+0) = -\frac{2}{\Delta} \left(\left(1 + x_2 - x_1 - \frac{x_2^2 - x_1^2}{2} \right) x_1 - \frac{x_2^2 - x_1^2}{2} + \frac{x_2^3 - x_1^3}{3} \right),$$

$$c(x_2-0) = \frac{2}{\Delta} \left(1 + \frac{x_2^3 - x_1^3}{3} - \frac{x_2^2 - x_1^2}{2} x_2 \right),$$

$$d(x_2-0) = -\frac{2}{\Delta} \left(\left(1 + x_2 - x_1 - \frac{x_2^2 - x_1^2}{2} \right) x_2 - \frac{x_2^2 - x_1^2}{2} + \frac{x_2^3 - x_1^3}{3} \right),$$

$$c'(x_1+0) = -\frac{1}{\Delta} \left(x_2^2 - x_1^2 \right),$$

$$d'(x_1+0) = \frac{2}{\Delta} \left(1 + x_1 - x_2 + \frac{x_2^2 - x_1^2}{2} \right),$$

$$c'(x_2-0) = c'(x_1+0), \quad d'(x_2-0) = d'(x_1+0),$$

$$\Delta = 1 + x_2 - x_1 - \frac{x_2^2 - x_1^2}{2} + \frac{x_2^3 - x_1^3}{3} + \frac{x_2 - x_1}{12} \left((x_2 - x_1)^3 + 6x_1 x_2 \right) \neq 0,$$

since $x_1, x_2 \in (0,1)$. Moreover, the operator A_K^* acts as follows

$$A_K^* v = -v''(x) + c''(x) \int_0^1 (1-t)v(t) dt + d''(x) \int_0^1 tv(t) dt,$$

where

$$c''(x) = \frac{2}{\Delta} \left[1 + \frac{x_2^3 - x_1^3}{3} + \frac{x_2^2 - x_1^2}{2} (x_2 - x_1) \right] \left(\delta'(x - x_1) - \delta'(x - x_2) \right)$$
$$- \frac{1}{\Delta} \left(x_2^2 - x_1^2 \right) \left(\delta(x - x_1) - \delta(x - x_2) \right),$$
$$2 \left[\left(x_1^2 - x_1^2 \right) \left(\delta(x - x_1) - \delta(x - x_2) \right) \right]$$

$$d''(x) = \frac{2}{\Delta} \left[\left(1 + x_2 - x_1 - \frac{x_2^2 - x_1^2}{2} \right) (x_1 - x_2) - \frac{x_2^2 - x_1^2}{2} + \frac{x_2^3 - x_1^3}{3} \right]$$

$$\times \left(\delta'(x - x_1) - \delta'(x - x_2) \right)$$

$$- \frac{1}{\Delta} \left(1 + x_2 - x_1 + \frac{x_2^2 - x_1^2}{2} \right) \left(\delta(x - x_1) - \delta(x - x_2) \right),$$

here δ is the Dirac delta-function.

6 An application to the Laplace operator

In the Hilbert space $L_2(\Omega)$, where Ω is a bounded domain in \mathbb{R}^m with infinitely smooth boundary $\partial\Omega$, let us consider the minimal L_0 and maximal \widehat{L} operators generated by the Laplace operator

$$-\Delta u = -\left(\frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \dots + \frac{\partial^2 u}{\partial x_m^2}\right). \tag{6.1}$$

The closure L_0 in the space $L_2(\Omega)$ of the Laplace operator (6.1) with the domain $C_0^{\infty}(\Omega)$ is called the minimal operator corresponding to the Laplace operator.

The operator \widehat{L} , adjoint to the minimal operator L_0 corresponding to the Laplace operator is called the maximal operator (see \square). Note that

$$D(\widehat{L}) = \{ u \in L_2(\Omega) : \widehat{L}u = -\Delta u \in L_2(\Omega) \}.$$

Denote by L the operator corresponding to the Dirichlet problem with the domain

$$D(L) = \{ u \in W_2^2(\Omega) : u|_{\partial\Omega} = 0 \}.$$

Then the inverse operators L_K^{-1} to all possible well-defined restrictions of the maximal operator \widehat{L} corresponding to the Laplace operator (6.1) have the following form:

$$u \equiv L_K^{-1} f = L^{-1} f + K f, \tag{6.2}$$

where K is an arbitrary bounded (in $L_2(\Omega)$) linear operator with

$$R(K) \subset \operatorname{Ker} \widehat{L} = \{ u \in L_2(\Omega) : -\Delta u = 0 \}.$$

Then the direct operator L_K is determined from the following problem:

$$\widehat{L}u = f, \quad f \in L_2(\Omega),$$
 (6.3)

$$D(L_K) = \{ u \in D(\widehat{L}) : (I - K\widehat{L})u|_{\partial\Omega} = 0 \}, \tag{6.4}$$

where I is the unit operator in $L_2(\Omega)$. There are no other linear well-defined restrictions of the operator \widehat{L} (see \square).

The operators $(L_K^*)^{-1}$, corresponding to the operators L_K^* ,

$$v \equiv (L_K^*)^{-1}g = L^{-1}g + K^*g,$$

describe the inverse operators to all possible well-defined extensions of the minimal operator L_0 if and only if K satisfies the condition (see \square)

$$Ker(I + K^*L) = \{0\}.$$

Note that the last condition is equivalent to the following one: $\overline{D(L_K)} = L_2(\Omega)$. If the additional condition

$$KR(L_0) = \{0\}$$

is imposed on the operator K from (6.2), then the operator L_K corresponding to problem (6.3), (6.4), will turn out to be boundary well-defined. By applying Theorem 1.1 to this particular case we have

Theorem 6.1. Let the operator K have the form

$$Kf(x) = \phi(x) \iint_{\Omega} f(\xi) \overline{g(\xi)} d\xi, \quad x, \ \xi \in \Omega \subset \mathbb{R}^m,$$

where ϕ is a harmonic function in $L_2(\Omega)$, $g \in L_2(\Omega)$, and

$$K^*f(x) = g(x) \iint_{\Omega} f(\xi) \overline{\phi(\xi)} d\xi.$$

If K satisfies the assumptions of Theorem 1.1, then $g \in W_2^2(\Omega)$, $g(x)|_{\partial\Omega} = 0$,

$$\iint\limits_{\Omega} \phi(\xi)(\Delta \overline{g})(\xi)d\xi \neq 1,$$

and the well-defined operator

$$A_K u(x) = -\Delta u(x) + \frac{\phi(x)}{1 + \iint\limits_{\Omega} \phi(\xi)(\Delta \overline{g})(\xi) d\xi} \iint\limits_{\Omega} (\Delta u)(\xi)(\Delta \overline{g})(\xi) d\xi,$$

 $D(A_K) = \left\{ u \in W_2^2(\Omega) : \left(u(x) \mid_{\partial \Omega} = 0 \right) \right\}$

describes a relatively bounded perturbation of L_K which has the same eigenvalues as L_K .

The system of root vectors of A_K is complete in $L_2(\Omega)$. Morever, if $\{v_k\}$ is a system of eigenfunctions of L_K , then the system of eigenvectors $\{u_k\}$ of A_K has the form

$$u_k(x) = ((I + \overline{KL})v_k)(x) = v_k(x) + \phi(x) \iint_{\Omega} v_k(\xi)(\Delta \overline{g})(\xi)d\xi, \quad k = 1, 2, \dots$$

We can rewrite

$$A_K u(x) = -\Delta u(x) + \frac{\phi(x)}{1 + \iint\limits_{\Omega} \phi(\xi)(\Delta \overline{g})(\xi) d\xi} F(u),$$

where

$$F(u) = \iint_{\Omega} (\Delta u)(\xi)(\Delta \overline{g})(\xi) d\xi.$$

Note that $F \in W_2^{-2}(\Omega)$ in the sense of Lions-Magenes (see Π).

In this case

$$D(A_0) = \left\{ v \in D(L) : \iint_{\Omega} (\Delta u)(\xi)(\Delta \overline{g})(\xi) d\xi = 0 \right\},$$

 $A_0 \subset L$ and $A_0 \subset A_K$.

Consider a more visual cases when m=2 and m=3, that is, $\Omega \subset \mathbb{R}^2$ and $\Omega \subset \mathbb{R}^3$ respectively. To do this, we define the operator K by using the function g constructed in the following way. Let $x_0 \in \Omega$, be a point lying strictly inside the closed domain $\overline{\Omega}$. As functions g(x) we take the solution to the following Dirichlet problem

$$-(\Delta g)(x) = -\ln|x - x_0|, \quad g|_{\partial\Omega} = 0, \tag{6.5}$$

for m=2 and

$$-(\Delta g)(x) = |x - x_0|, \quad g|_{\partial\Omega} = 0, \tag{6.6}$$

for m=3, respectively. Then we get the following:

$$A_{K}u(x) = -\Delta u(x) + \frac{\phi(x)}{1 + \iint\limits_{\Omega} \phi(\xi)(\ln|\xi - x_{0}|)d\xi} \int\limits_{\partial\Omega} \frac{\partial u}{\partial n}(\xi)(\ln|\xi - x_{0}|)d\xi$$
$$+ \frac{\phi(x)u(x_{0})}{1 + \iint\limits_{\Omega} \phi(\xi)(\ln|\xi - x_{0}|)d\xi},$$
$$D(A_{K}) = \left\{ u \in W_{2}^{2}(\Omega) : u(x) \mid_{\partial\Omega} = 0 \right\}$$

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for the case m=2 and

$$A_{K}u(x) = -\Delta u(x) + \frac{\phi(x)}{1 + \iint\limits_{\Omega} \phi(\xi) \frac{1}{|\xi - x_{0}|} d\xi} \int\limits_{\partial \Omega} \frac{\partial u}{\partial n}(\xi) \frac{1}{|\xi - x_{0}|} d\xi$$
$$+ \frac{\phi(x)u(x_{0})}{1 + \iint\limits_{\Omega} \phi(\xi) \frac{1}{|\xi - x_{0}|} d\xi},$$
$$D(A_{K}) = \left\{ u \in W_{2}^{2}(\Omega) : u(x) \mid_{\partial \Omega} = 0 \right\}$$

for the case m=3. We have obtained a relatively bounded perturbation A_K of L_K which has the same eigenvalues as the operator L_K . The system of root vectors of A_K is complete in the $L_2(\Omega)$. If $\{v_k\}$ is a system of eigenfunctions of L_K , then the system of eigenfunctions $\{u_k\}$ of A_K has the form

$$u_k(x) = ((I + \overline{KL})v_k)(x) = v_k(x) + \phi(x) \iint_{\Omega} v_k(\xi) \ln|\xi - x_0| d\xi, \quad k = 1, 2, ...,$$

in the case m=2 and

$$u_k(x) = ((I + \overline{KL})v_k)(x) = v_k(x) + \phi(x) \iint_{\Omega} v_k(\xi) \frac{1}{|\xi - x_0|} |d\xi, \quad k = 1, 2, \dots,$$

in the case m=3, respectively.

Thus, we have constructed a singular perturbation A_K of the L_K with a complete system of root vectors. Indeed,

$$L_K^{-1} = L^{-1} + K = (I + KL)L^{-1},$$

where KL is compact operator, I + KL is invertable operator. Selfadjoint operator L^{-1} is positive, compact and belongs to the Neumann-Schatten class. Then by Theorem 8.1 [6, p. 257] the system of root vectors L_K is complete in $L_2(\Omega)$. Hence, by Theorem [1.1] the system of root vectors of A_K is complete in $L_2(\Omega)$.

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Bazarkan Nuroldinovich Biyarov, Institute of Mathematics and Mathematical Modeling, National Academy of Sciences of the Republic of Kazakhstan, 28 Shevchenko St., 050010 Almaty, Kazakhstan E-mail: bbiyarov@gmail.com