



Anais da Academia Brasileira de Ciências

ISSN: 0001-3765

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Academia Brasileira de Ciências

Brasil

Piccione, Paolo; V. Tausk, Daniel
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Anais da Academia Brasileira de Ciências, vol. 77, núm. 4, dezembro, 2005, pp. 589-594
Academia Brasileira de Ciências
Rio de Janeiro, Brasil

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Anais da Academia Brasileira de Ciências (2005) 77(4): 589–594

(Annals of the Brazilian Academy of Sciences)

ISSN 0001-3765

www.scielo.br/aabc

Complementary Lagrangians in Infinite Dimensional Symplectic Hilbert Spaces

PAOLO PICCIONE and DANIEL V. TAUSK

Departamento de Matemática, Universidade de São Paulo

Rua do Matão 1010, 05508-900 São Paulo, SP, Brasil

Manuscript received on May 19, 2005; accepted for publication on August 15, 2005;

presented by PAULO D. CORDARO

ABSTRACT

We prove that any countable family of Lagrangian subspaces of a symplectic Hilbert space admits a common complementary Lagrangian. The proof of this puzzling result, which is not totally elementary also in the finite dimensional case, is obtained as an application of the spectral theorem for unbounded self-adjoint operators.

Key words: symplectic Hilbert spaces, Lagrangian subspaces, Lagrangian Grassmannian, unbounded self-adjoint operators, spectral theorem.

1 INTRODUCTION

A *real symplectic Hilbert space* is a real Hilbert space $(V, \langle \cdot, \cdot \rangle)$ endowed with a symplectic form; by a *symplectic form* we mean a bounded anti-symmetric bilinear form $\omega : V \times V \rightarrow \mathbb{R}$ that is represented by a (anti-self-adjoint) linear isomorphism H of V , i.e., $\omega = \langle H \cdot, \cdot \rangle$. If $H = PJ$ is the polar decomposition of H then P is a positive isomorphism of V and J is an orthogonal complex structure on V ; the inner product $\langle P \cdot, \cdot \rangle$ on V is therefore equivalent to $\langle \cdot, \cdot \rangle$ and ω is represented by J with respect to $\langle P \cdot, \cdot \rangle$. We may therefore replace $\langle \cdot, \cdot \rangle$ with $\langle P \cdot, \cdot \rangle$ and assume since the beginning that ω is represented by an orthogonal complex structure J on V . A subspace S of V is called *isotropic* if ω vanishes on S or, equivalently, if $J(S)$ is contained in S^\perp . A *Lagrangian subspace* of V is a maximal isotropic subspace of V . We have that $L \subset V$ is Lagrangian if and only if $J(L) = L^\perp$. If $L \subset V$ is Lagrangian then a Lagrangian $L' \subset V$ such that $V = L \oplus L'$ is called a *complementary Lagrangian* to L . Obviously every Lagrangian L has a complementary

Lagrangian, namely, its orthogonal complement L^\perp . Given a pair L_1, L_2 of Lagrangians, there are known sufficient conditions for the existence of a common complementary Lagrangian to L_1 and L_2 (see, for instance, Furutani 2004). In this paper we prove the following:

THEOREM. *If $(V, \langle \cdot, \cdot \rangle, \omega)$ is a real symplectic Hilbert space then any countable family of Lagrangian subspaces of V has a common complementary Lagrangian.*

Associated to each pair of complementary Lagrangians (L_0, L_1) one has a chart φ_{L_0, L_1} on the Lagrangian Grassmannian Λ whose domain is the set of Lagrangians complementary to L_1 . Clearly, the charts of the form φ_{L_0, L_1} constitute an atlas for Λ , as (L_0, L_1) runs in the set of all pairs of complementary Lagrangians. Our Theorem implies that, *for fixed* L_0 , the charts φ_{L_0, L_1} also constitute an atlas for Λ , as L_1 runs in the set of Lagrangians complementary to L_0 . This observation is essential, for instance, to the study of the singularities of the exponential map of infinite dimensional Riemannian manifolds (see Biliotti et al. 2004, Grossman 1965) and, more generally, to the study of spectral properties associated to (not necessarily Fredholm) pairs of curves of Lagrangians in symplectic Hilbert spaces.

The existence of a common complementary Lagrangian is proven first in the case of two Lagrangians L and L_1 such that $L \cap L_1 = \{0\}$ (Corollary 4). In this case L is the graph of a densely defined self-adjoint operator on L_1^\perp (Lemma 1), and the result is obtained as an application of the spectral theorem (Lemma 2 and Lemma 3). The existence of a common complementary Lagrangian is then proven in the general case by a reduction argument (Proposition 5), and the final result is an application of Baire's category theorem.

The referee of this article suggested an alternative approach to the problem based on a complexification argument. The complex argumentation is standard in the recent literature (see, for instance, Booss-Bavnbek and Zhu 2005, Zhu 2001, Zhu and Long 1999). We discuss this approach in Section 3.

2 PROOF OF THE RESULT

In what follows, $(V, \langle \cdot, \cdot \rangle, \omega)$ will denote a real symplectic Hilbert space such that ω is represented by an orthogonal complex structure J on V . We will denote by $\Lambda(V)$ the set of all Lagrangian subspaces of V . It follows from Zorn's Lemma that V indeed has Lagrangian subspaces, i.e., $\Lambda(V) \neq \emptyset$. Given $L_0, L_1 \in \Lambda(V)$ then $(L_0 + L_1)^\perp = J(L_0 \cap L_1)$; in particular, $L_0 \cap L_1 = \{0\}$ if and only if $L_0 + L_1$ is dense in V . For $L \in \Lambda(V)$, we denote by $\mathcal{O}(L)$ the subset of $\Lambda(V)$ consisting of Lagrangians complementary to L . Given a real Hilbert space \mathcal{H} , we denote by $\mathcal{H}^\mathbb{C}$ the orthogonal direct sum $\mathcal{H} \oplus \mathcal{H}$ endowed with the orthogonal complex structure J defined by $J(x, y) = (-y, x)$. If $A : D \subset \mathcal{H} \rightarrow \mathcal{H}$ is a densely defined linear operator on \mathcal{H} then $J(\text{gr}(A)^\perp) = \text{gr}(A^*)$. It follows that $\text{gr}(A)$ is Lagrangian in $\mathcal{H}^\mathbb{C}$ if and only if A is self-adjoint; in this case, $\text{gr}(A)$ is complementary to $\{0\} \oplus \mathcal{H}$ if and only if A is bounded.

LEMMA 1. *Given $L \in \Lambda(\mathcal{H}^\mathbb{C})$ with $L \cap (\{0\} \oplus \mathcal{H}) = \{0\}$ then L is the graph of a densely defined*

self-adjoint operator $A : D \subset \mathcal{H} \rightarrow \mathcal{H}$.

PROOF. The sum $L + (\{0\} \oplus \mathcal{H})$ is dense in $\mathcal{H}^{\mathbb{C}}$; thus, denoting by $\pi_1 : \mathcal{H}^{\mathbb{C}} \rightarrow \mathcal{H}$ the projection onto the first summand, we have that $D = \pi_1(L) = \pi_1(L + (\{0\} \oplus \mathcal{H}))$ is dense in \mathcal{H} . Hence L is the graph of a densely defined operator $A : D \rightarrow \mathcal{H}$, which is self-adjoint by the remarks above. \square

Given Lagrangians $L_0, L_1 \in \Lambda(V)$ with $V = L_0 \oplus L_1$ then we have an isomorphism $\rho_{L_1, L_0} : L_1 \rightarrow L_0$ defined by $\rho_{L_1, L_0} = P_{L_0} \circ J|_{L_1}$, where P_{L_0} denotes the orthogonal projection onto L_0 . The map:

$$V = L_0 \oplus L_1 \ni x + y \mapsto (x, -\rho_{L_1, L_0}(y)) \in L_0 \oplus L_0 = L_0^{\mathbb{C}} \quad (1)$$

is a symplectomorphism, i.e., it is an isomorphism that preserves the symplectic forms. Thus, we get a one-to-one correspondence φ_{L_0, L_1} between Lagrangian subspaces L of V with $L \cap L_1 = \{0\}$ and densely defined self-adjoint operators $A : D \subset L_0 \rightarrow L_0$; more explicitly, we set $A = \varphi_{L_0, L_1}(L)$ if the map (1) carries L to the graph of $-A$.

LEMMA 2. *Let $L_0, L_1, L, L' \in \Lambda(V)$ be Lagrangians such that L_0 and L' are complementary to L_1 and $L \cap L_1 = \{0\}$. Set $\varphi_{L_0, L_1}(L) = A : D \subset L_0 \rightarrow L_0$ and $\varphi_{L_0, L_1}(L') = A' : L_0 \rightarrow L_0$. Then L' is complementary to L if and only if $(A - A') : D \rightarrow L_0$ is an isomorphism.*

PROOF. The map (1) carries L and L' respectively to $\text{gr}(-A)$ and $\text{gr}(-A')$. We thus have to show that $L_0^{\mathbb{C}} = \text{gr}(-A) \oplus \text{gr}(-A')$ if and only if $A - A'$ is an isomorphism. This follows by observing that $(x, y) = (u, -Au) + (u', -A'u')$ is equivalent to $(u + u', (A' - A)u) = (x, y + A'x)$, for all $x, y, u' \in L_0, u \in D$. \square

LEMMA 3. *If $A : D \subset \mathcal{H} \rightarrow \mathcal{H}$ is a densely defined self-adjoint operator then for every $\varepsilon > 0$ there exists a bounded self-adjoint operator $A' : \mathcal{H} \rightarrow \mathcal{H}$ with $\|A'\| \leq \varepsilon$ and such that $(A - A') : D \rightarrow \mathcal{H}$ is an isomorphism.*

PROOF. By the Spectral Theorem for unbounded self-adjoint operators, we may assume that $\mathcal{H} = L^2(X, \mu)$ and $A = M_f$, where (X, μ) is a measure space, $f : X \rightarrow \mathbb{R}$ is a measurable function and M_f denotes the multiplication operator by f defined on $D = \{\phi \in L^2(X, \mu) : f\phi \in L^2(X, \mu)\}$. In this situation, the operator A' can be defined as $A' = M_g$, where $g = \varepsilon \cdot \chi_\varepsilon$ and χ_ε is the characteristic function of the set $f^{-1}([-\frac{\varepsilon}{2}, \frac{\varepsilon}{2}])$; clearly $\|A'\| \leq \|g\|_\infty = \varepsilon$. The conclusion follows by observing that $A - A' = M_{f-g}$, and $|f - g| \geq \frac{\varepsilon}{2}$ on X . \square

COROLLARY 4. *Given $L_1, L \in \Lambda(V)$ with $L_1 \cap L = \{0\}$ then there exists a common complementary Lagrangian $L' \in \Lambda(V)$ to L_1 and L .*

PROOF. Set $L_0 = L_1^\perp$ and $A = \varphi_{L_0, L_1}(L)$. Lemma 3 gives us a bounded self-adjoint operator $A' : L_0 \rightarrow L_0$ with $A - A'$ an isomorphism. Set $L' = \varphi_{L_0, L_1}^{-1}(A')$; L' is a Lagrangian complementary to L_1 , because A' is bounded. It is also complementary to L , by Lemma 2. \square

If $V = V_1 \oplus V_2$ is an orthogonal direct sum decomposition into J -invariant subspaces V_1 and V_2 , then V_1 and V_2 are symplectic Hilbert subspaces of V . Given subspaces $L_1 \subset V_1$ and $L_2 \subset V_2$ then $L_1 \oplus L_2$ is Lagrangian in V if and only if L_i is Lagrangian in V_i , for $i = 1, 2$. A Lagrangian subspace $L \in \Lambda(V)$ is of the form $L = L_1 \oplus L_2$ with $L_i \in \Lambda(V_i)$, $i = 1, 2$, if and only if L is invariant by the orthogonal projection P_{V_1} onto V_1 . In this case, $L_i = P_{V_i}(L) = L \cap V_i$, $i = 1, 2$. If S is a closed isotropic subspace of V then a decomposition $V = V_1 \oplus V_2$ of the type above can be obtained by setting $V_1 = S \oplus J(S)$ and $V_2 = V_1^\perp$. Then, if $L \in \Lambda(V)$ contains S , it follows that $P_{V_1}(L) = S$; namely, $S \subset L$ implies $L \subset J(S)^\perp$ and $J(S)^\perp$ is invariant by P_{V_1} . Hence $L = S \oplus P_{V_2}(L)$.

PROPOSITION 5. *Given $L, L' \in \Lambda(V)$ then $\mathcal{O}(L) \cap \mathcal{O}(L') \neq \emptyset$.*

PROOF. Set $S = L \cap L'$, $V_1 = S \oplus J(S)$, and $V_2 = V_1^\perp$. Then $L = S \oplus P_{V_2}(L)$, $L' = S \oplus P_{V_2}(L')$, and $P_{V_2}(L) \cap P_{V_2}(L') = (L \cap V_2) \cap (L' \cap V_2) = \{0\}$. By Corollary 4, there exists a Lagrangian $R \in \Lambda(V_2)$ complementary to both $P_{V_2}(L)$ and $P_{V_2}(L')$ in V_2 . Hence $J(S) \oplus R \in \Lambda(V)$ is in $\mathcal{O}(L) \cap \mathcal{O}(L')$. \square

The map $L \mapsto P_L$ is a bijection from $\Lambda(V)$ onto the space of bounded self-adjoint maps $P : V \rightarrow V$ with $P^2 = P$ and $PJ + JP = J$. Such bijection induces a topology on $\Lambda(V)$ which makes it homeomorphic to a complete metric space. Moreover, for any $L_0, L_1 \in \Lambda(V)$ with $V = L_0 \oplus L_1$, the set $\mathcal{O}(L_1)$ is open in $\Lambda(V)$ and the map $\mathcal{O}(L_1) \ni L \mapsto \varphi_{L_0, L_1}(L)$ is a homeomorphism onto the space of bounded self-adjoint operators on L_0 .

LEMMA 6. *For any $L_0 \in \Lambda(V)$, the set $\mathcal{O}(L_0)$ is dense in $\Lambda(V)$.*

PROOF. Given $L \in \Lambda(V)$, Proposition 5 gives us $L_1 \in \mathcal{O}(L_0) \cap \mathcal{O}(L)$. By Lemma 3, the bounded self-adjoint operator $A = \varphi_{L_0, L_1}(L)$ on L_0 is the limit of a sequence of bounded self-adjoint isomorphisms $A_n : L_0 \rightarrow L_0$. Hence the sequence $\varphi_{L_0, L_1}^{-1}(A_n)$ is in $\mathcal{O}(L_0)$ and it tends to L . \square

PROOF OF THEOREM. Let $(L_n)_{n \geq 1}$ be a sequence in $\Lambda(V)$. Each $\mathcal{O}(L_n)$ is open and dense in $\Lambda(V)$, hence $\bigcap_{n=1}^{\infty} \mathcal{O}(L_n)$ is dense in $\Lambda(V)$, by Baire's category theorem. \square

3 AN ALTERNATIVE PROOF OF THE RESULT VIA COMPLEXIFICATION

Let $(V, \langle \cdot, \cdot \rangle, \omega)$ denote a real symplectic Hilbert space such that ω is represented by an orthogonal complex structure J on V . Let $V^\mathbb{C}$ denote the complexification of V , which is a complex Hilbert space endowed with the unique sesquilinear product $\langle \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$ that extends $\langle \cdot, \cdot \rangle$. We denote by $J^\mathbb{C} : V^\mathbb{C} \rightarrow V^\mathbb{C}$ the unique complex-linear extension of J , so that $\omega^{\bar{\mathbb{C}}} = \langle J^\mathbb{C} \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$ is the unique sesquilinear extension of ω to $V^\mathbb{C}$. We have a direct sum decomposition $V^\mathbb{C} = Z_h \oplus Z_a$, where $Z_h = \text{Ker}(J^\mathbb{C} - i)$ and $Z_a = \text{Ker}(J^\mathbb{C} + i)$. The spaces Z_h and Z_a are $\omega^{\bar{\mathbb{C}}}$ -orthogonal; moreover, the restriction of $i\omega^{\bar{\mathbb{C}}}$ to Z_h (resp., to Z_a) is equal to $-\langle \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$ (resp., equal to $\langle \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$). By a *Lagrangian subspace* L of $V^\mathbb{C}$ we mean a complex subspace L of $V^\mathbb{C}$ which is equal to its $\omega^{\bar{\mathbb{C}}}$ -orthogonal complement; equivalently, L is Lagrangian if $J^\mathbb{C}(L)$ is equal to the $\langle \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$ -orthogonal complement

of L (we observe that every Lagrangian subspace of $V^{\mathbb{C}}$ is maximal $\omega^{\mathbb{C}}$ -isotropic, but the converse does not hold in the infinite-dimensional case). The Lagrangian subspaces of $V^{\mathbb{C}}$ are precisely the graphs of the complex-linear isometries $U : Z_h \rightarrow Z_a$. Given complex-linear isometries U_1, U_2 from Z_h to Z_a then their graphs are complementary subspaces of $V^{\mathbb{C}}$ if and only if $U_1 - U_2$ is an isomorphism. We have isomorphisms $i_h : V \rightarrow Z_h, i_a : V \rightarrow Z_a$ defined by $i_h(x) = x - iJx$, $i_a(x) = x + iJx$. The isomorphism i_h carries the complex structure J of V to the complex structure of Z_h (inherited from $V^{\mathbb{C}}$), while the isomorphism i_a carries $-J$ to the complex structure of Z_a . We observe that $(V, \langle \cdot, \cdot \rangle)$ is the underlying real Hilbert space of a complex Hilbert space whose complex structure is $J : V \rightarrow V$ and whose Hermitian product $\langle \cdot, \cdot \rangle_*$ is given by $\langle \cdot, \cdot \rangle - i\omega(\cdot, \cdot)$. The isomorphism i_h carries $2\langle \cdot, \cdot \rangle_*$ to $\langle \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$ and the isomorphism i_a carries the complex conjugate of $2\langle \cdot, \cdot \rangle_*$ to $\langle \cdot, \cdot \rangle_{\bar{\mathbb{C}}}$. Given a Lagrangian subspace L_0 of V then L_0 is a real form of (V, J) (i.e., $V = L_0 \oplus J(L_0)$) on which the Hermitian product $\langle \cdot, \cdot \rangle_*$ is real. Thus, the conjugation $c : V \rightarrow V$ corresponding to the real form L_0 (i.e., $c(x + Jy) = x - Jy, x, y \in L_0$) carries J to $-J$ and $\langle \cdot, \cdot \rangle_*$ to the complex conjugate of $\langle \cdot, \cdot \rangle_*$. Hence each complex-linear isometry $U : Z_h \rightarrow Z_a$ can be identified with the unitary operator $T = c \circ i_a^{-1} \circ U \circ i_h$ on V and the set of all Lagrangian subspaces of $V^{\mathbb{C}}$ can be identified with the set of all unitary operators on V . The Lagrangian L_0 that defines the conjugation c corresponds to the identity operator of V . By what has been observed above, the Lagrangians corresponding to unitary operators $T_1 : V \rightarrow V, T_2 : V \rightarrow V$ are complementary to each other if and only if $T_1 - T_2$ is an isomorphism of V . Notice that the complexification $L^{\mathbb{C}}$ of a Lagrangian subspace L of V is a Lagrangian subspace of $V^{\mathbb{C}}$; moreover, the Lagrangian subspaces of $V^{\mathbb{C}}$ of the form $L^{\mathbb{C}}$ correspond to the unitary operators $T : V \rightarrow V$ whose self-adjoint components $\frac{1}{2}(T + T^*), \frac{1}{2i}(T - T^*)$ preserve the real form L_0 .

We can now give an alternative proof of Lemma 6, which implies our main result.

ALTERNATIVE PROOF OF LEMMA 6. It suffices to show that given $T : V \rightarrow V$ a unitary operator whose self-adjoint components preserve the real form L_0 and given $\varepsilon > 0$ then there exists another unitary operator $T' : V \rightarrow V$ whose self-adjoint components preserve L_0 , with $\|T - T'\| < \varepsilon$ and such that $T' - \text{Id}$ is an isomorphism. By the “real version” of the Spectral Theorem stated below, we may assume that $V = L^2(X, \mu)$, with (X, μ) a measure space and that T is a multiplication operator M_f , with $f : X \rightarrow S^1$ a measurable function taking values in the unit circle S^1 . Arguing as in the proof of Lemma 3, we may obtain a measurable function $g : X \rightarrow S^1$ such that $\|f - g\|_{\infty} < \varepsilon$ and such that 1 is not in the closure of the range of g . We then set $T' = M_g$. \square

The following “real version” of the Spectral Theorem can be obtained easily from the standard proof of the complex Spectral Theorem for bounded normal operators.

SPECTRAL THEOREM. *Let \mathcal{H} be a complex Hilbert space and \mathcal{H}_0 a real form of \mathcal{H} (i.e., $\mathcal{H} = \mathcal{H}_0 \oplus i\mathcal{H}_0$) on which the Hilbert space Hermitian product of \mathcal{H} is real. Let $T : \mathcal{H} \rightarrow \mathcal{H}$ be a bounded normal operator whose self-adjoint components*

$$\frac{1}{2}(T + T^*), \frac{1}{2i}(T - T^*)$$

preserve the real form \mathcal{H}_0 . Then there exists a measure space (X, μ) , an isometry ϕ from \mathcal{H} to $L^2(X, \mu)$ that carries \mathcal{H}_0 to the set of real-valued functions on X and such that $\phi \circ T \circ \phi^{-1}$ is a multiplication operator M_f , with $f : X \rightarrow \mathbb{C}$ a bounded measurable function.

ACKNOWLEDGMENTS

The authors are partially sponsored by Conselho Nacional de Desenvolvimento Científico e Tecnológico (CNPq) and Fundação de Apoio à Pesquisa do Estado de São Paulo (FAPESP); they wish to thank Prof. Kenro Furutani for providing instructive suggestions on the topic. The authors also wish to thank the referee for suggesting the alternative proof of the main result given in Section 3.

RESUMO

Nós demonstramos que qualquer coleção enumerável de subespaços Lagrangeanos de um espaço de Hilbert simplético admite um subespaço Lagrangeano complementar. A prova desse intrigante resultado, que também no caso de dimensão finita não é totalmente elementar, é obtida como uma aplicação do teorema espectral para operadores auto-adjuntos ilimitados.

Palavras-chave: Espaços de Hilbert simpléticos, subespaços Lagrangeanos, Grassmanniano de Lagrangeanos, operadores auto-adjuntos ilimitados, teorema espectral.

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