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**On finite rank approximation of integral operators**

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# Notations

$B(X, Y)$	The algebra of all bounded linear operators from $X$ into $Y$
$N(T)$	The null space of $T$
$R(T)$	The range space of $T$ ,
$\mathcal{K}(X)$	The ideal of all compact operators on $X$
$\mathcal{C}(X)$	The set of all closed densely defined
$\sigma(T)$	The spectrum of $T$ ,
$\rho(T)$	The resolvent set of $T$
$\alpha(T)$	The nullity of $T$ is defined as the dimension of $N(T)$
$\beta(T)$	The deficiency of $T$ is defined as the codimension of $R(T)$
$I$	Operator of identity
$\Phi(X, Y)$	The set of Fredholm operators
$\Phi_+(X, Y)$	The set of upper semi-Fredholm operators
$\Phi_-(X, Y)$	The set of lower semi-Fredholm operators
$D(T)$	The domain of $T$
$G(T)$	The graph of $T$
$L(X, Y)$	The algebra of all bounded linear operators from $X$ into $Y$
$\sigma_p(T)$	The point spectrum of $T$
$\sigma_r(T)$	The residual spectrum of $T$
$\sigma_c(T)$	The continuous spectrum of $T$
$\Phi_{\pm}(X, Y)$	The set of semi-Fredholm operators
$T_n \xrightarrow{n} T$	The norm convergence of $T_n$ to $T$
$T_n \xrightarrow{p} T$	The pointwise convergence of $T_n$ to $T$
$T_n \xrightarrow{c} T$	The compact convergence of $T_n$ to $T$
$T_n \xrightarrow{cc} T$	The collectively compact convergence of $T_n$ to $T$
$T_n \xrightarrow{\nu} T$	The $\nu$ -convergence of $T_n$ to $T$

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# *Introduction*

For a bounded operator  $T$  on a complex Banach space  $X$ . In order to obtain an approximate solution to the the eigenvalue problem  $T\varphi = \lambda\varphi$ , a well known process is to construct a sequences  $(T_n)$  of bounded operators on  $X$  which converge to  $T$  in an appropriate manner, and have given error estimates for the solutions of the approximate eigenvalue problem  $T_n\varphi_n = \lambda_n\varphi_n$ . The approximation of  $T$  by a sequences of finite rank operators  $(T_n)$  allows to reduce the eigenvalue problem  $T_n\varphi_n = \lambda_n\varphi_n$  to a matrix eigenvalue problem  $M_n u_n = \lambda_n u_n$ . Typically, the size of the matrix  $M_n$  increases with  $n$ . Several authors have studied this problem and other related topics using various types of convergence in  $B(X)$ . There are several notions of convergence of a sequence of operators which yield spectral results: the norm convergence, collectively compact convergence ([17]), compact convergence and regular convergence ([5]), stable and strongly stable convergence ([8]), resolvent operator convergence ([15]), convergence of  $(T_n)_n$  to  $T$  in the sense that the spectral radius  $r(T_n - T)$  of  $T_n - T$  tends to zero and  $\|(T_n - T)T_n\|$  tends to zero ([3]). Moreover, in 1994 M. Ahues, and A. Largillier introduced the  $\nu$ -convergence in ([1]). In order to study spectral continuity properties, this type of convergence is useful ([7], [9], [4]). This work is devoted to study of the finit rank approximation of integral operators by using methods of approximation wich provided by M,Ahus and A,Largilier in 1994. This work is composed of three chapter

**The first chapter**, we recal the basic properties of the bounded linear operator in a Banach space which is an impaortant part of functional analysis, we beging by the basic notations necessary to study linear operators for norme spaces and we present the spectrum of bounded linear operators and the patrs af the spectrum. In the last part we present the compact operator.

**The second chapter**, we study the convergence, it consists of two section. In first section, introducing the notion of the spectral approximation of the operators and the existence theorem, we defined some mode of convergence in order of as follows (the norm convergence  $T_n \xrightarrow{n} T$ , pointwise convergence  $T_n \xrightarrow{p} T$ , collectively compact convergence  $T_n \xrightarrow{cc} T$ , and the  $\nu$  convergence  $T_n \xrightarrow{\nu} T$  ). In the last section, we will be paid to the study of .the spectrul approximation.and we study there the spectrum continuity (the upper semicontinuity and the lower semicontinuity).

**The third chapter**, we study the integral operators in the first section we define the integral operator and fredholm operator. In the second section we study the finit rank approximation it consists tow subsections in the first we show the approximation based on projections and gives some ways of constructing a sequense  $(\pi_n)$  and in the second subsection we show the approximation of integral operator we used the degenerate kernel approximation an the approximation based on numerical integration.

# Chapitre 1

## Basic Properties

### 1.1 Bounded linear operator

#### 1.1.1 Linear operator

**Definition 1.1.1** Let  $X$  and  $Y$  be any two normed spaces over a field  $K$ ,  $T$  is function from  $X$  to  $Y$ , then we say  $T$  is linear operator if :

- 1  $T(x + y) = T(x) + T(y)$ ; for all  $x, y \in X$ ,
- 2  $T(\alpha x) = \alpha T(x)$ ; for each  $\alpha \in K, x \in X$ .

**Example 1.1.1** Let  $T : X \longrightarrow Y$  such that  $X = C([0, 1])$  and  $Y = C([0, 1])$  be defined by  $T(f)(s) = \int_0^1 k(s, t)f(t)dt$ ; where  $f \in C([0, 1])$ ,  $k(s, t)$  is a real valued continuous function over  $[0, 1] \times [0, 1]$ , that is  $F(s) = T(f)(s)$ , where  $F \in c[0, 1]$   $s, t \in [0, 1]$ , clearly  $T$  is a linear operator.

**Definition 1.1.2**  $X$  is called the domain of  $T$  denoted by  $D(T)$ , the image of  $X$  under  $T$  is called the range of  $T$  denoted by  $(R(T)$  or  $\text{Im}(T))$  is the set of all  $y \in Y$  such that  $Tx = y$  for some  $x \in X$ .

in other word

$$R(T) = \{y \in Y, y = Tx\}.$$

The null space (or kernel) of linear operator  $T$  denoted by  $(N(T)$  or  $\ker(T)$ ) is the set of all  $x \in X$  such that  $T(x) = 0$ .

$$N(T) = \{x \in X, T(x) = 0\}.$$

The graph of  $T$  is the set  $G(T)$  such that

$$G(T) = \{(x, Tx)/x \in D(T)\} \subset X \times Y.$$

$X \times Y$  is the norm  $\|(x, y)\|_{X \times Y}^2 = \|x\|_X^2 + \|y\|_X^2$  which makes  $X \times Y$  is a Banach space

**Definition 1.1.3** A linear operator  $T : X \longrightarrow Y$  is said to be continuous at  $x_0 \in X$  if there exists a sequence  $\{x_n\} \in X$  such that  $\|x_n - x_0\| \longrightarrow 0$  as  $n \longrightarrow \infty$ . Implies  $\|T(x_n) - T(x_0)\| \longrightarrow 0$ .

As  $n \longrightarrow \infty$ . Equivalently, for any  $\varepsilon > 0$  there exists  $\delta > 0$  such that  $\|T(x) - T(x_0)\| < \varepsilon$  when ever  $\|x - x_0\| < \delta$ .

**Theorem 1.1.1** Let  $T : X \longrightarrow Y$  be a linear operator, if  $T$  is continuous at point of  $X$ , then  $T$  is continuous at every other point of  $X$ .

**Proof.** Suppose  $T$  is continuous at  $x_0 \in X$ , so given  $\varepsilon > 0$ , there is a positive  $\delta > 0$  such that  $\|T(x) - T(x_0)\| < \varepsilon$ , whenever  $\|x - x_0\| < \delta$ , suppose  $x_1$  another point of  $X$ . Then if  $\|x - x_1\| < \delta$ , we write  $\|x - x_1\| = \|(x - x_1 + x_0) - x_0\|$ .

Thus  $\|x - x_1\| < \delta$  i.e,  $\|(x - x_1 + x_0) - x_0\| < \delta$  implies by virtue of continuity of  $T$ ,

$$\|T(x - x_1 + x_0) - T(x_0)\| < \varepsilon$$

$$\text{or } \|T(x) - T(x_1) + T(x_0) - T(x_0)\| < \varepsilon$$

$$\text{or } \|T(x) - T(x_1)\| < \varepsilon.$$

So  $T$  is continuous at  $x = x_1$ . ■

## 1.1.2 Bounded linear operator

**Definition 1.1.4** Let  $X, Y$  be normed vector spaces and  $T : X \longrightarrow Y$  a linear operator we say that  $T$  is bounded if there exists a number  $C > 0$  such that

$$\|T(x)\| \leq C \|x\| \text{ for each } x \in X$$

the lower bound of all  $C > 0$  such that  $\|T(x)\| \leq C \|x\|$  for each  $x \in X$  is called norm of the operator  $T$  and is denoted by  $\|T\|$

**Theorem 1.1.2** [2] *If  $T$  is bounded define*

$$\begin{aligned}\|T\| &= \sup_{x \neq 0} \frac{\|Tx\|}{\|x\|} = \sup_{\|x\|=1} \|Tx\| \\ &= \sup\{\|Tx\|; \|x\| \leq 1\}\end{aligned}$$

If  $\|Tx\| \leq C$ , for every  $x \in X$  with  $\|x\| = 1$ , then  $\|T\| \leq C$ .

- We denote the set of bounded linear operators from  $X$  into  $Y$  by  $B(X, Y)$  and by  $B(X)$  if  $X = Y$ .

**Proposition 1.1.1**  *$T$  a linear operator is bounded if and only if it is continuous at one point  $x_0 \in X$ , and hence continuous at every point.*

**Proof.** If  $T$  is not bounded then for each  $n$  we could find an element  $x_n \in X$  such that

$$\|Tx_n\| > n \|x_n\|.$$

Set

$$y_n = \frac{x_n}{n \|x_n\|} + x_0.$$

Then  $y_n \rightarrow x_0$ . Since  $T$  is continuous at  $x_0$ , we must have  $Ty_n \rightarrow Tx_0$ . But

$$Ty_n = \frac{Tx_n}{n \|x_n\|} + Tx_0.$$

Hence

$$\frac{Tx_n}{n \|x_n\|} \rightarrow 0.$$

But

$$\frac{\|Tx_n\|}{n \|x_n\|} > 1.$$

Providing a contradiction. ■

**Theorem 1.1.3** *Let  $X$  and  $Y$  be two Banach spaces and  $\{T_n\}$  a sequence of linear and continuous operators defined on  $X$  to  $Y$ , if the sequence  $T_n$  converges to an operator  $T$ , then this operator is linear and continuous moreover, we have*

$$\|T\| \leq \liminf \|T_n\|.$$

**Proof.** Let  $T$  be a linear operator then

$$\begin{aligned} T(\alpha x + \beta y) &= \lim_{n \rightarrow \infty} T_n(\alpha x + \beta y) \\ &= \lim_{n \rightarrow \infty} (\alpha T_n(x) + \beta T_n(y)) \\ &= \alpha \lim_{n \rightarrow \infty} T_n(x) + \beta \lim_{n \rightarrow \infty} T_n(y) \\ &= \alpha T(x) + \beta T(y). \end{aligned}$$

The sequence of operators  $\{T_n\}$  be continuous then, we have

$$\|T_n(x)\| \leq C \|x\|, \quad \forall n \in \mathbb{N} \text{ and } \forall x \in X.$$

We obtain

$$\lim_{n \rightarrow \infty} \|T_n(x)\| = \|T(x)\| \leq C \|x\|, \text{ for every } x \in X.$$

Hence the continuity of the operator  $T$ .

For the evaluation of the norm  $\|T\|$  of the operator  $T$ , we write

$$\|T_n(x)\| \leq \|T_n\| \|x\|,$$

for the limit of two members, we obtain

$$\begin{aligned} \|T(x)\| &= \lim_{n \rightarrow \infty} \|T_n(x)\| \\ &\leq \liminf_{n \rightarrow \infty} \|T_n\| \|x\|. \end{aligned}$$

Hence

$$\|T\| \leq \liminf_{n \rightarrow \infty} \|T_n\|.$$

■

**Corollary 1.1.1** *Let  $X, Y$  be normed vector spaces and  $T : X \longrightarrow Y$  linear then the following are equivalent:*

1.  $T$  is bounded.
2.  $T$  is continuous at  $x_0 \in X$ .
3.  $T$  is uniformly continuous.

**Theorem 1.1.4** *Let  $X$  be a normed linear spaces and  $Y$  be a Banach space, then  $B(X, Y)$  is a Banach space.*

**Proof.** Let  $(T_n)$  be Cauchy sequence of bounded linear operator from  $X$  to  $Y$  then for  $\varepsilon > 0$ , there exists some  $N \in \mathbb{N}$  such that  $\|T_n - T_m\| < \varepsilon$ , for every  $n, m \geq N$

Let  $x \in X$  be arbitrary then

$$\begin{aligned} \|T_n(x) - T_m(x)\| &= \|(T_n - T_m)(x)\|_Y \\ &\leq \|T_n - T_m\| \|x\| \\ &\leq \varepsilon \|x\| \text{ for every } n, m \in \mathbb{N} \end{aligned}$$

So that for each  $x \in X$ ,  $(T_n(x))$  is a Cauchy sequence in  $Y$ .

Since  $Y$  is a Banach space  $(T_n(x))$  converge in  $Y$  for each  $x \in X$

$$\begin{aligned} T(x) &= \lim_{n \rightarrow \infty} T_n(x) \quad \forall x \in X \\ T(\alpha x + \beta y) &= \lim_{n \rightarrow \infty} (T_n(\alpha x) + T_n(\beta y)) \\ &= \alpha \lim_{n \rightarrow \infty} T_n(x) + \beta \lim_{n \rightarrow \infty} T_n(y) \\ &= \alpha T(x) + \beta T(y) \end{aligned}$$

$T$  is linear

Since  $T_n$  is a Cauchy sequence, is a bounded hence there exists some  $M > 0$  with  $M = \sup\{\|T_n\|, n \in \mathbb{N}\}$

so that

$$\begin{aligned} \|T_n(x)\|_Y &\leq \|T_n\| \|x\|_X \leq M \|x\|_X \text{ for every } n \in \mathbb{N} \text{ and for each } x \in X \\ \|T(x)\| &= \|\lim_{n \rightarrow \infty} T_n(x)\| \\ &= \|T_n(x)\|_Y \leq M \|x\|_X \text{ for every } x \in X \end{aligned}$$

Hence  $T$  is a bounded linear operator from  $X$  to  $Y$ . ■

**Theorem 1.1.5 (Banach–Steinhaus1)**

Let  $\{T_n(x)\}$  be a sequence of operators defined on a Banach space  $X$  in a normed space  $Y$ , if the sequence  $T_n(x)$  is bounded for every  $x \in X$ , then the norm of these operators  $\|T_n\|$  are also bounded. In other words,

$$\forall x \in X, \sup \|T_n(x)\| < \infty \Rightarrow \sup \|T_n\| < \infty$$

**Theorem 1.1.6 (Banach–Steinhaus 2)**

Let  $\{T_n\}$  a sequence of continuous linear operators, defined on a Banach space  $X$  in a Banach space  $Y$ , the sequence  $\{T_n\}$  converges to a continuous linear operator, iff

1. The norms  $\|T_n\|$  of the operators  $T_n$  are bounded.
2. The sequence  $\{T_n(x)\}$  is Cauchy for any element of the set  $G$  dense in  $X$ .

**Adjoint linear operators in the normed space**

**Definition 1.1.5** Let  $T$  a bounded linear operator defined for a normed space  $X$  in a normed space  $Y$  so, for all  $\varphi \in X$  and  $\psi \in Y$ , we define  $U \in Y^* = B(Y, \mathbb{k})$  and  $V \in X^* = B(X, \mathbb{k})$  with  $\mathbb{k} = (\mathbb{R} \text{ or } \mathbb{C})$

$$F \longrightarrow \mathbb{k}$$

$$U : \psi \longmapsto U(\psi)$$

et

$$E \longrightarrow \mathbb{k}$$

$$V : \varphi \longmapsto V(\varphi)$$

The operator noted by  $T^*$  defined for  $Y^*$  on  $X^*$  is called adjoint operator of  $T$  if, for all  $U \in Y^*$  and  $V \in X^*$

$$Y^* \longrightarrow X^*$$

$$T^* : U \longmapsto T^*(U) = U(T(\varphi)) = V(\varphi)$$

and

$$X \longrightarrow Y \longrightarrow \mathbb{k}$$

$$T^* = U \circ T : \varphi \longmapsto T(\varphi) \longmapsto U(T(\varphi)).$$

### 1.1.3 Spectrum of a bounded linear operator

**Definition 1.1.6** [18] *Let  $T$  be a bounded linear operator acting on a Banach space  $X$  over the complex scalar field  $\mathbb{C}$ , and  $I$  be the identity operator on  $X$ , the spectrum of  $T$  is the set of all  $\lambda \in \mathbb{C}$  for which the operator  $T - \lambda I$  does not have an inverse that is a bounded linear operator*

$$\sigma(T) = \{\lambda \in \mathbb{C}, (T - \lambda I) \text{ is not invertible}\}$$

The spectrum of operator  $T$  is often denoted  $\sigma(T)$ , and its complement, the resolvent set, is denoted  $\rho(T)$

$$\rho(T) = \mathbb{C}/\sigma(T)$$

#### Parts of the spectrum [10]

The spectrum  $\sigma(T)$  is the disjoint union of the point spectrum  $\sigma_p(T)$ , (set of eigenvalues), continuous spectrum  $\sigma_c(T)$ , and residual spectrum  $\sigma_r(T)$ :

**The points spectrum**  $\sigma_p(T)$  That gathers all  $\lambda \in \mathbb{C}$  such that the operators  $T - \lambda I$  is not injective. Such a complex number  $\lambda$  is called an eigenvalue of  $T$  and the dimension of the kernel  $\ker(T - \lambda I)$  is the geometric multiplicity associated with this eigenvalue. An element of  $\ker(T - \lambda I)$  is called eigenvector or often, an eigenfunction in the case the Banach space is a function space.

$$\begin{aligned} \sigma_p(T) &= \{\lambda \in \mathbb{C}/(T - \lambda I) \text{ is not injective}\} \\ &= \{\lambda \in \mathbb{C}/N(T - \lambda I) \neq \{0\}\} \end{aligned}$$

$\lambda \in \sigma_p(T)$  eigenvalue and  $x \neq 0$ .e.i  $Tx = \lambda x$  eigenvectors.

**The residual spectrum**  $\sigma_r(T)$  That gathers all  $\lambda \in \mathbb{C}$  such that the operator  $T - \lambda I$  is injective but does not have a dense image.

$$\begin{aligned}\sigma_r(T) &= \{\lambda \in \mathbb{C} / (T - \lambda I) \text{ is injective and } \overline{\text{Ran}(T - \lambda I)} \neq X\} \\ &= \{\lambda \in \mathbb{C}; N(T - \lambda I) = \{0\}, \overline{\text{Ran}(T - \lambda I)} \neq X\}\end{aligned}$$

**The continous spectrum**  $\sigma_c(T)$  That gathers all  $\lambda \in \mathbb{C}$  such that the operator  $T - \lambda I$  is injective, has a dense image, but its inverse  $(T - \lambda I)^{-1}$  is not bounded.

$$\begin{aligned}\sigma_c(T) &= \{\lambda \in \mathbb{C} / (T - \lambda I) \text{ is injective, } \overline{\text{Ran}(T - \lambda I)} = X, \text{ but } \text{Ran}(T - \lambda I) \neq X\} \\ &= \{\lambda \in \mathbb{C}, N(T - \lambda I) = \{0\}, \overline{\text{Ran}(T - \lambda I)} = X\}\end{aligned}$$

### 1.1.4 Compact operator

**Definition 1.1.7** [6] (*Compact linear operator*) Let  $X$  and  $Y$  be normed space. A linear operator  $T : X \longrightarrow Y$  is compact linear operator if for any bounded sequence  $(x_n)_{n \geq 1}$  in  $X$ , the sequence  $(Tx_n)_{n \geq 1}$  in  $Y$  has a convergent subsequence.

We note that every compact operator  $T$  is bounded. Indeed, if  $\|T\| = \infty$ , then there exists a sequence  $(x_n)_{n \geq 1}$  such that  $\|x_n\| \leq 1$  and  $\|Tx_n\| \rightarrow \infty$ . Then  $(Tx_n)_{n \geq 1}$  cannot have a convergent subsequence. Hence,  $\|T\| < \infty$ .

**Theorem 1.1.7** [18] Let  $X$  be a normed space and  $Y$  be a Banach space. Let  $(T_n)_{n \geq 1}$  be a sequence of compact linear operator from  $X$  into  $Y$ . If  $T_n \longrightarrow T$  (that is,  $\|T_n - T\| \longrightarrow 0$ ), then the limit operator  $T$  is compact.

**Proof.** Since  $T_1$  is a compact operator, hence Cauchy we know that the sequence  $(T_1(x_n))$  has a convergent subsequence  $(T_1(x_{1,m}))$ , where  $(x_{1,m})$  is a subsequence of  $(x_n)$ .  $(x_{1,m})$  is bounded, so we can repeat the argument with  $T_2$  to produce a subsequence  $(x_{2,m})$  of  $(x_{1,m})$  with the property that  $(T_2(x_{2,m}))$  converges. We continue in the same way, and then define a sequence  $(y_m) = (x_{m,m})$ . Notice that  $(y_m)$  is a subsequence of  $(x_n)$ , so it is bounded, say by  $\|y_n\| \leq c$ , and it has the property that for every fixed  $n$ , the sequence  $(T_n(y_m))$  is convergent, and hence Cauchy.

We claim that  $(T(y_m))$  is a Cauchy sequence in  $Y$ , let  $\varepsilon > 0$ . Since  $\|T_n - T\| \longrightarrow 0$ , there is some  $p \in \mathbb{N}$  such that  $\|T_p - T\| < \frac{\varepsilon}{3c}$ . Also, since  $(T_p(y_m))$  is Cauchy, there is some  $N > 0$  such that  $\|T_p(y_j) - T_p(y_k)\| < \frac{\varepsilon}{3}$  whenever  $j, k > N$ . There for  $j, k > N$ , we have

$$\begin{aligned}
\| T(y_j) - T(y_k) \| &\leq \| T(y_j) - T_p(y_j) + T_p(y_j) - T_p(y_k) + T_p(y_k) - T(y_k) \| \\
&\leq \| T(y_j) - T_p(y_j) \| + \| T_p(y_j) - T_p(y_k) \| + \| T_p(y_k) - T(y_k) \| \\
&< \| T - T_p \| \| y_j \| + \frac{\varepsilon}{3} + \| T - T_p \| \| y_k \| \\
&< \frac{\varepsilon}{3c}c + \frac{\varepsilon}{3} + \frac{\varepsilon}{3c}c = \varepsilon.
\end{aligned}$$

Which proves that  $(T(y_m))$  is Cauchy. Since  $Y$  is a Banach space, it is by definition complete, so  $(T(y_m))$  converges. We have thus produced, for an arbitrary bounded sequence  $(x_n) \subset X$ , a convergent subsequence of its image under  $T$ . therefore,  $T$  is compact. ■

**Lemma 1.1.1** *Let  $X$  be a normed linear space, and let  $T$  and  $S$  be a bounded linear operator on  $X$ . if  $T$  is compact, then so are  $ST$  and  $TS$ .*

**Theorem 1.1.8** *Let  $X$  and  $Y$  be two normed linear spaces; suppose  $T : X \longrightarrow Y$ , is a linear operator, then the following statements:*

1.  $T$  is compact.
2. The image of the open unit ball under  $T$  is relatively compact in  $Y$ .
3. For any bounded sequence  $\{x_n\}$  in  $X$ , there exists a subsequence  $\{Tx_{n_k}\}$  of  $\{Tx_n\}$  that converges in  $Y$ .

# Chapitre 2

## Spectrum continuity

### 2.1 Modes of convergence

Since exact computations of the spectrum are almost always impossible, it is relevant to know the spectrum or any of its parts in approximate way. Several authors have studied this problem and other related topics using various types of convergence in  $B(X)$ . In addition to the norm convergence; There are several notions of convergence of a sequence of operators which yield spectral results:

**Definition 2.1.1** [1] *Let  $X, Y$  two normed spaces,  $T_n$  is a sequence of linear operator from  $X$  into  $Y$ . And  $T : X \longrightarrow Y$  is a bounded operator*

1. We said that  $T_n$  converges in norm to  $T$ , denoted by  $T_n \xrightarrow{n} T$  if

$$\| T_n - T \| \longrightarrow 0$$

2.  $T_n$  is said be convergent to  $T$  by pointwise convergence, written  $T_n \xrightarrow{p} T$  if

$$\| T_n x - T x \| \longrightarrow 0 \text{ for every } x \in X$$

3.  $T_n$  is said be convergent to  $T$  by compact convergence, written  $T_n \xrightarrow{c} T$  if

The following conditions is satisfied

a)  $T_n \xrightarrow{p} T$ .

b) for any sequence  $\{x_n\}$  in  $Y$ , the sequence  $\{(T - T_n)x_n\}_N$  is a relatively compact in  $X$ .

4.  $T_n$  is said be convergent to  $T$  by collectively compact convergence, denotted by  $T_n \xrightarrow{cc} T$  if

$T_n \xrightarrow{p} T$ , and for some positive integer  $n_0$ ,

$$\bigcup_{n \geq n_0} \{(T_n - T)x, x \in X, \|x\| \leq 1\},$$

is a relatively compact subset of  $X$ , if  $T$  is compact, then the letter condition is equivalent to the condition that for some positive integer  $n_0$ , the set :

$$\bigcup_{n \geq n_0} \{T_n x; x \in X, \|x\| \leq 1\},$$

is a relatively compact subset of  $X$ .

**Proposition 2.1.1** □ If  $T_n \xrightarrow{n} T$  or  $T_n \xrightarrow{cc} T$ , then clearly  $T_n \xrightarrow{p} T$  But the converse is not true.

### The $\nu$ -Convergence

**Definition 2.1.2** Let  $X, Y$  two normed spaces,  $T_n$  is a sequence of linear operator from  $X$  into  $Y$ . And  $T : X \rightarrow Y$  is a bounded operator.  $T_n$  is said to be convergent to  $T$  by the  $\nu$ -convergence, denoted by  $T_n \xrightarrow{\nu} T$  if

$$(\|T_n\|) \text{ is bounded, } \|(T_n - T)T\| \rightarrow 0, \text{ and } \|(T_n - T)T_n\| \rightarrow 0.$$

**Lemma 2.1.1** □ We have

a) If  $T_n \xrightarrow{n} T$ , then  $T_n \xrightarrow{\nu} T$ , conversely if  $0 \notin \sigma(T)$  and  $T_n \xrightarrow{\nu} T$  then  $T_n \xrightarrow{n} T$ .

b) Let  $T_n \xrightarrow{\nu} T$  and  $U_n \xrightarrow{n} U$ , then  $T_n + U_n \xrightarrow{\nu} T + U$  iff  $(T_n - T)U \xrightarrow{n} 0$ . In particular

i) If  $T_n \xrightarrow{\nu} T$  and  $U_n \xrightarrow{n} 0$ , then  $T_n + U_n \xrightarrow{\nu} T$ .

ii) If  $T_n \xrightarrow{\nu} 0$ ,  $U_n \xrightarrow{n} U$  and  $T_n U \xrightarrow{n} 0$ , then  $T_n + U_n \xrightarrow{\nu} U$ .

c) If  $T_n \xrightarrow{cc} T$  and  $T$  is a compact operator, then  $T_n \xrightarrow{\nu} T$ .

**Proof.**

a) Let  $T_n \xrightarrow{n} T$ . Since  $\|T_n\| \leq \|T_n - T\| + \|T\|$ ,  $\|(T_n - T)T\| \leq \|T_n - T\| \|T\|$  and  $\|(T_n - T)T_n\| \leq \|T_n - T\| \|T_n\|$ , we see that  $T_n \xrightarrow{\nu} T$ .

Conservely, let  $0 \notin \sigma(T)$  and  $T_n \xrightarrow{\nu} T$ . Then  $T$  is invertible and  $\|T_n - T\| = \|(T_n - T)TT^{-1}\| \leq \|(T_n - T)T\| \|T^{-1}\|$ , so that  $T_n \xrightarrow{n} T$ .

b) Since  $\|T_n + U_n\| \leq \|T_n\| + \|U_n\|$ , we see that the sequence  $(\|T_n + U_n\|)$  is bounded.

Assume that  $(T_n - T)U \xrightarrow{n} 0$ . As

$$\| (T_n + U_n - T - U)(T + U) \| \leq \| (T_n - T)T \| + \| (T_n - T)U \| + \| U_n - U \| \| T + U \| ,$$

$$\| (T_n + U_n - T - U)(T_n + U_n) \| \leq \| (T_n - T)T_n \| + \| (T_n - T)U_n \| + \| U_n - U \| (\| T_n \| + \| U_n \|).$$

Where  $\| (T_n - T)U_n \| \leq \| T_n - T \| \| U_n - U \| + \| (T_n - T)U \|$ , we see that  $T_n + U_n \xrightarrow{\nu} T + U$ . Conservely, assume that  $T_n + U_n \xrightarrow{\nu} T + U$ . Since

$$(T_n - T)U = (T_n + U_n - T - U)(T + U) - (T_n - T)T - (U_n - U)(T + U)$$

We obtain  $(T_n - T)U \xrightarrow{n} 0$ . The particular cases (i) and (ii) follow easily.

c) Let  $T_n \xrightarrow{cc} T$ . By the Banach\_Steinhaus theorem, the sequence  $(\|T_n\|)$  is bounded and the pointwise convergence of  $(T_n)$  to  $T$  is uniform on the relatively compact sets  $\{Tx : x \in X, \|x\| \leq 1\}$  and  $\bigcup_{n \geq n_0} \{T_n x : x \in X, \|x\| \leq 1\}$ , hence  $\|(T_n - T)T\| \rightarrow 0$  and  $\|(T_n - T)T_n\| \rightarrow 0$ . Thus  $T_n \xrightarrow{\nu} T$ .

■

## 2.2 Spectral approximation

### 2.2.1 Spectrum continuity

#### Property U

This property is known by **The upper semicontinuity of the spectrum** holds if, whenever  $T_n \rightarrow T$ ,  $\lambda_n \in \sigma(T_n)$  and  $(\lambda_n) \rightarrow \lambda$ , we have  $\lambda \in \sigma(T)$ .

**Proposition 2.2.1** □ *If  $T_n \xrightarrow{p} T$ , then we may have  $\lambda_n \in \sigma(T_n)$  with  $\lambda_n \rightarrow \lambda$ , but  $\lambda \notin \sigma(T)$*

**Example 2.2.1** *Property U does not under pointwise convergence :*

Consider  $x = \sum_{k=1}^{\infty} x(k)e_k \in X$ ,  $X = l^2$ , let  $Tx = x(1)e_1$  and for each  $n \geq 2$

$$T_n x = x(1)e_1 - x(n)e_n.$$

Since  $\|T_n x - Tx\|_2 = |x(n)| \rightarrow 0$ , for every  $x \in X$ , we see that  $T_n \rightarrow T$ . Now

$$\sigma(T) = \{0, 1\} \text{ and } \sigma(T_n) = \{-1, 0, 1\}.$$

Since  $\lambda = -1 \in \sigma(T_n) \quad \forall n$ , but  $-1 \notin \sigma(T)$ , the property U does not hold. Also, if for  $x \in X$ , we let

$$T_n x = x(1)e_1 + x(n)e_n.$$

Then  $T_n \xrightarrow{p} T$ , 1 is an eigenvalue of  $T_n$  of algebraic multiplicity 2, but 1 is an eigenvalue of  $T$  of algebraic multiplicity 1.

On the other hand, if we let for  $x \in X$ ,

$$\tilde{T}x = x(1)e_1 + x(2)e_2 \text{ and } \tilde{T}_n x = x(1)e_1 + \frac{n-1}{n}x(2)e_2$$

Then again  $\|\tilde{T}_n x - \tilde{T}x\|_2 = |x(2)|/n \rightarrow 0$  for every  $x \in X$ , so that  $\tilde{T}_n \xrightarrow{p} \tilde{T}$ , 1 is an eigenvalue of each  $\tilde{T}_n$  of algebraic multiplicity 1, while 1 is eigenvalue of  $\tilde{T}$  of algebraic multiplicity 2.

**Corollary 2.2.1** □ *Property U holds under  $\nu$ -convergence, that is, if  $T_n \xrightarrow{\nu} T$ ,  $\lambda_n \in \sigma(T_n)$  and  $\lambda_n \rightarrow \lambda$ , then  $\lambda \in \sigma(T)$ .*

**Proof.** Suppose suppose that  $\lambda \in \rho(T)$ . Since the set  $\rho(T)$  is open in  $\mathbb{C}$ , there is some  $r > 0$  such that  $E = \{z \in \mathbb{C} : |z - \lambda| \leq r\} \subset \rho(T)$ .  $E \subset \rho(T_n)$  for all  $n$ . Since  $\lambda_n \rightarrow \lambda$ , we see that  $\lambda_n \in E \subset \rho(T)$  for every  $n \in \mathbb{N}$ , which is contradictory to the hypothesis  $\lambda_n \in \sigma(T_n)$  for every  $n \in \mathbb{N}$ , hence  $\lambda$  must belong to  $\sigma(T)$ .

We note that the previous corollary does not hold if, from the definition of the  $\nu$ -convergence, one of the two conditions  $\|(T_n - T)T\| \rightarrow 0$ ,  $\|(T_n - T)T_n\| \rightarrow 0$  is omitted or if these two conditions are replaced by the condition  $\|(T_n - T)^2\| \rightarrow 0$ . ■

### Property L

This property is known by **The lower semicontinuity of the spectrum** holds if, whenever  $T_n \rightarrow T$  and  $\lambda \in \sigma(T)$ , there exists  $\lambda_n \in \sigma(T_n)$  for each  $n$  such that  $\lambda_n \rightarrow \lambda$ .

**Proposition 2.2.2** [1] *Some spectral values of  $T$  may not be approximable by spectral values of  $T_n$ , even when  $T_n \xrightarrow{n} T$ .*

**Example 2.2.2** [1] *Property L does not hold under norm convergence:*

Let

$$(Tx)(k) = \begin{cases} x(k+1) & \text{if } k \neq -1 \\ 0 & \text{if } k = -1 \end{cases}$$

For  $X = l^2(\mathbb{Z})$ , for  $x \in X$

And for every  $n$ ,

$$(T_n x)(k) = \begin{cases} x(k+1) & \text{if } k \neq -1 \\ \frac{x(0)}{n} & \text{if } k = -1 \end{cases}$$

Since  $\|T_n x - Tx\| = |x(0)|/n$  for all  $x \in X$ , we see that  $\|T_n - T\| = 1/n \rightarrow 0$ .

Suppose that  $\sigma(T) = \{\lambda \in \mathbb{C} : |\lambda| < 1\}$ . if  $|\lambda| < 1$ , consider  $x_\lambda \in X$  defined by  $x_\lambda(k) = 0 \forall k < -1$ ,  $x_\lambda(0) = 1$  and  $x_\lambda(k) = \lambda^k$  for all  $k \geq 1$ , and note that  $Tx_\lambda = \lambda x_\lambda$  with  $x_\lambda \neq 0$ . Thus every  $\lambda$  satisfying  $|\lambda| < 1$  is an eigenvalue and hence a spectral value of  $T$ . Since  $\sigma(T)$  is closed, it follows that  $\{\lambda \in \mathbb{C} : |\lambda| \leq 1\} \subset \sigma(T)$ , but  $\sigma_r(T) \leq T = 1$ , we see that  $\sigma(T) \subset \{\lambda \in \mathbb{C} : |\lambda| \leq 1\}$ ,

On the other hand, we claim that  $\sigma(T_n) = \{\lambda \in \mathbb{C} : |\lambda| = 1\}$  for each  $n$ , if  $|\lambda| = 1$ , consider  $y \in X$  defined by  $y(k) = 0$  for all  $k \neq -1$  and  $y(-1) = 1$ , and note that there is

no  $x \in X$  with  $T_n x - \lambda x = y$ . Thus every  $\lambda$  satisfying  $|\lambda| = 1$  is a spectral value of  $T$ .

$$\{\lambda \in \mathbb{C} : |\lambda| = 1\} \subset \sigma(T_n) \subset \{\lambda \in \mathbb{C} : |\lambda| \leq 1\}.$$

It can be seen that  $T_n$  is bijective and for  $x \in X$ ,

$$(T_n^{-1}x)(k) = \begin{cases} x(k-1) & \text{if } k \neq 0 \\ nx(-1) & \text{if } k = 0 \end{cases}$$

So that  $\|T_n^{-1}\| = n$ . similarly, for  $j = 2, 3, \dots$  and  $x \in X$ ,

$$(T_n^{-j}x)(k) = \begin{cases} x(k-j) & \text{if } k \neq 0, 1, \dots, j-1, \\ nx(k-j) & \text{if } k = 0, 1, \dots, j-1, \end{cases}$$

So that  $\|T_n^{-j}\| = n^j$ , for every  $j$ . Hence  $\sigma_r(T_n^{-1}) = \lim_{j \rightarrow \infty} \|T_n^{-j}\|^{1/j} = \lim_{j \rightarrow \infty} n^{1/j} = 1$ .

Thus  $\sigma(T_n^{-1}) \subset \{\lambda \in \mathbb{C} : |\lambda| \leq 1\}$ ,  $\sigma(T_n) \subset \{\lambda \in \mathbb{C} : |\lambda| \geq 1\}$ , and it is known that if  $|\lambda| < 1$ , then  $\lambda \in \sigma(T)$ , but there is no  $\lambda_n$  in  $\sigma(T_n)$  such that  $\lambda_n \rightarrow \lambda$ .

**Proposition 2.2.3** [1] *Let  $\Lambda$  be a spectral set for  $T$ ,  $C \in C(T, \Lambda)$  and  $T_n \xrightarrow{\nu} T$ .*

(a) There is a positive integer  $n_0$  such that for each  $n \geq n_0$ ,  $C$  lies in  $\rho(T_n)$ . And if

$$\Lambda_n = \sigma(T_n) \cap \text{int}(C) \quad \text{and} \quad P_n = -\frac{1}{2\pi i} \int_C R_n(z) dz,$$

Then  $\Lambda_n$  and  $P_n$  do not depend on  $C \in C(T, \Lambda)$  for each  $n$ .

(b) Let  $E$  be a nonempty closed subset of  $\rho(T)$ . Let  $E = C$ , then for each  $n \geq n_0$  :

$$\|P\| \leq \frac{l(C)}{2\pi} \alpha_1(C), \quad \|P_n\| \leq \frac{l(C)}{2\pi} \alpha_2(C),$$

And

$$\begin{aligned} \|P_n - P\| &\leq \frac{l(C)}{2\pi} \alpha_1(C) \alpha_2(C) \|T_n - T\| \\ \|(P_n - P)P\| &\leq \frac{l(C)}{2\pi} \alpha_1(C) \alpha_2(C) \|(T_n - T)P\| \\ \|(P_n - P)P_n\| &\leq \frac{l(C)}{2\pi} \alpha_1(C) \alpha_2(C) \|(T_n - T)P_n\| \end{aligned}$$

And if  $0 \in \text{ext}(C)$ , then

$$\begin{aligned} \|(T_n - T)P\| &\leq \frac{l(C)}{2\pi} \frac{\alpha_1(C)}{\delta(C)} \|(T_n - T)T\|, \\ \|(T_n - T)P_n\| &\leq \frac{l(C)}{2\pi} \frac{\alpha_2(C)}{\delta(C)} \|(T_n - T)T_n\|, \end{aligned}$$

**Corollary 2.2.2** □ Let  $\Lambda$  be a spectral set for  $T$ ,

(a) If  $T_n \xrightarrow{n} T$ , then  $P_n \xrightarrow{n} P$ ,

(b) If  $0 \notin \Lambda$  and  $T_n \xrightarrow{\nu} T$ , then  $\|(T_n - T)P\| \rightarrow 0$ ,  $\|(T_n - T)P_n\| \rightarrow 0$ , and  $P_n \xrightarrow{\nu} P$

**Remark 2.2.1** *the upper semicontinuity of the spectrum and the lower semicontinuity of the spectrum, taken together, give the continuity of the spectrum in the sense of kuratowski.*

# Chapitre 3

## Integral operator

### 3.1 Integral operator

**Definition 3.1.1** *The integral operator is any linear operator  $T$  defined on a normed space  $X$  in a normed space  $Y$  given by*

$$T\varphi(x) = \int_{G_2} k(x, y)\varphi(y)dy \quad x \in G_1.$$

Where  $k(x, y)$  is a measurable function defined on a measure set  $G_1 \times G_2$  and  $\varphi(y)$  is a measurable function defined on  $G_2$ .

**Remark 3.1.1** *The measurable function  $k(x, y)$  is said kernel of the integral operator  $T$ .*

#### 3.1.1 Norms of the integral operators

Let  $T$  be an integral operator defined on  $L_p(G_1)$ , then for all  $p$  and  $q$  conjugate ( $\frac{1}{p} + \frac{1}{q} = 1$ ), with ( $1 \leq p, q \leq \infty$ ), the norm of the operator  $T$  is given by

$$\| T \|_p = \begin{cases} (\int_{G_1} (\int_{G_2} |k(x, y)|^q dy)^{\frac{p}{q}} dx)^{\frac{1}{p}}, & \text{for } 1 < p < \infty \\ \int_{G_1} \text{ess sup}_y |k(x, y)| dx, & \text{for } p = 1 \\ \text{ess sup}_x \int_{G_2} |k(x, y)| dy, & \text{for } p = \infty \end{cases}$$

**Remark 3.1.2** The norm of the integral operator  $T$  for  $p = q = 2$  given by

$$\|T\|_2 = \left( \int_{G_1} \int_{G_2} |k(x, y)|^2 dx dy \right)^{\frac{1}{2}} < \infty$$

**Theorem 3.1.1** The integral operator  $T$  defined from  $X$

$$T\varphi(x) = \int_X k(x, y)\varphi(y)dy, \quad x \in X,$$

with continuous kernel  $k(x, y)$  is a compact operator.

### 3.1.2 Fredholm operator

#### Fredholm integral operator

**Definition 3.1.2** [18] let  $X, Y$  be Banach space. An operator  $T \in B(X, Y)$  is said to be a Fredholm operator from  $X$  to  $Y$  if

- (1)  $\alpha(T) = \dim N(T)$  is finite,
- (2)  $R(T)$  is closed in  $Y$ ,
- (3)  $\beta(T) = \text{co dim } R(T)$  is finite.

The set of Fredholm operators from  $X$  to  $Y$  is denoted by  $\Phi(X, Y)$ .

The index of a Fredholm integral operator is defined as

$$i(T) = \alpha(T) - \beta(T).$$

**Theorem 3.1.2** If  $T$  be a compact operator, then  $Id - T$  is of Fredholm, and  $i(Id - T) = 0$ .

**Theorem 3.1.3** If  $A, B \in L(X)$  are two Fredholm operator, then  $BA$  is Fredholm operator

$$i(BA) = i(A) - i(B).$$

**Proposition 3.1.1** [11] The set of **upper semi-Fredholm** operators from  $X$  into  $Y$  denoted by  $\Phi_+(X, Y)$ , defined by

$$\Phi_+(X, Y) = \{T \in C(X, Y), \alpha(T) < \infty \text{ and } R(T) \text{ is closed in } Y\}.$$

The set of **lower semi-Fredholm** operators from  $X$  into  $Y$  denoted by  $\Phi_-(X, Y)$ , defined by

$$\Phi_-(X, Y) = \{T \in C(X, Y), \beta(T) < \infty \text{ and } R(T) \text{ is closed in } Y\}.$$

The set of **semi-Fredholm** operators from  $X$  into  $Y$  denoted by  $\Phi_{\pm}(X, Y)$ , defined by

$$\Phi_{\pm}(X, Y) = \Phi_+(X, Y) \cup \Phi_-(X, Y).$$

The set of **Fredholm** operators from  $X$  into  $Y$  defined by

$$\Phi(X, Y) = \Phi_+(X, Y) \cap \Phi_-(X, Y).$$

## 3.2 Finit rank approximation

### 3.2.1 Approximation based on projections

**Definition 3.2.1** Let  $\pi_n$  be a sequence of bounded projections defined on  $X$ , that is, each  $\pi_n$  is in  $B(X)$  and  $\pi_n^2 = \pi_n$ . and  $T \in B(X)$  define

$$T_n^p = \pi_n T, \quad T_n^S = T \pi_n \text{ and } T_n^G = \pi_n T \pi_n.$$

Such that, the bounded operators  $T_n^p$  is the **projection approximation** of  $T$ ,  $T_n^S$  is the **Sloan approximation** of  $T$ , and  $T_n^G$  is the **Galerkin approximation** of  $T$ , all three are finite rank operators if the rank of the projection  $\pi_n$  is finite.

**Theorem 3.2.1** Let  $T \in B(X)$  and  $\pi_n \xrightarrow{p} I$ , such that  $I$  be the identity operator, then

- (1)  $T_n^p \xrightarrow{P} T, T_n^S \xrightarrow{P} T$  and  $T_n^G \xrightarrow{P} T$ .
- (2) If  $T$  is a compact operator, then  $T_n^p \xrightarrow{n} T, T_n^S \xrightarrow{\nu} T$  and  $T_n^G \xrightarrow{\nu} T$ .
- (3) If  $T$  is a compact operator and  $\pi_n^* \xrightarrow{p} I^*$ , then  $T_n^S \xrightarrow{n} T$  and  $T_n^G \xrightarrow{n} T$ .

**Proof.** We have the sequence  $(\|\pi_n\|)$  is bounded.

- (1) Since  $\pi_n \xrightarrow{p} I$ , and  $T_n^p x = \pi_n T x \longrightarrow T x$  for every  $x \in X$ , that is  $T_n^p \xrightarrow{P} T$ . Also, since  $T$  is continuous and

$$T_n^S - T = T(\pi_n - I), \quad T_n^G - T = (T_n^p - T)\pi_n + T_n^S - T,$$

And we see that  $T_n^S \xrightarrow{P} T$  and  $T_n^G \xrightarrow{P} T$ .

- (2) Let the operator  $T$  be compact. The set  $E = \{Tx : x \in X, \|x\| \leq 1\}$  is relatively compact in  $X$  (Banach space). The convergence  $\pi_n \xrightarrow{p} I$  is uniform on the set  $E$ , that is,

$$\|T_n^P - T\| = \|\pi_n T - T\| = \sup\{\|(\pi_n - I)y\| : y \in E\} \longrightarrow 0.$$

So,  $T_n^p \xrightarrow{n} T$ . Since  $\|T_n^S\| \leq \|\pi_n\| \|T\|$  and  $\|T_n^G\| \leq \|\pi_n\|^2 \|T\|$  for each  $n$ , the sequence  $(T_n^S)$  and  $(T_n^G)$  are bounded in  $B(X)$ . And we note that

$$(T_n^S - T)T = T(T_n^p - T), \quad (T_n^G - T)T = (T_n^p - T)T_n^p + (T_n^S - T)T, \quad (T_n^S - T)T_n^S = (T_n^S - T)T\pi_n, \quad (T_n^G - T)T_n^G = (T_n^G - T)T\pi_n + (T_n^G - T)T_n^p$$

Hence  $T_n^S \xrightarrow{\nu} T$  and  $T_n^G \xrightarrow{\nu} T$ .

- (3) Let the operator  $T$  be compact and  $\pi_n^* \xrightarrow{p} I^*$  in addition to  $\pi_n \xrightarrow{p} I$ . Since  $T^*$  is a compact operator on  $X^*$ , and

$$\|T_n^S - T\| = \|(T_n^S - T)^*\| = \|\pi_n^* T^* - T^*\| \longrightarrow 0$$

By (1) we have

$$\begin{aligned} \|T_n^G - T\| &= \|\pi_n(T_n^S - T) + T_n^p - T\| \\ &\leq \alpha \|T_n^S - T\| + \|T_n^p - T\| \longrightarrow 0. \end{aligned}$$

So  $T_n^S \xrightarrow{n} T$  and  $T_n^G \xrightarrow{n} T$ .

■

**Remark 3.2.1** □ If  $T$  is compact operator  $(T_n^S)$  and  $(T_n^G)$  in fact converge to  $T$  in a collectively compact manner.

### Ways of constructing a sequence $(\pi_n)$

We now gives different ways of constructing a sequence  $(\pi_n)$  of bounded projections on  $X$  such that  $\pi_n \xrightarrow{p} I$  and the rank of  $\pi_n$  is finite.

### Truncation of a Schauder Expansion

#### Definition 3.2.2 (Schauder basis)

The Banach space  $X$  has a Schauder basis, that is, there are  $e_1, e_2, \dots$  in  $X$  such that  $\|e_j\| = 1$  for each integer  $j > 0$  and  $\forall x \in X$ , there are unique scalars  $c_1(x), c_2(x), \dots$  for which

$$x = \sum_{j=1}^{\infty} c_j(x)e_j = \lim_{n \rightarrow \infty} \sum_{j=1}^n c_j(x)e_j.$$

**Proposition 3.2.1** *Each linear functional  $x \rightarrow c_j(x), x \in X$ , is continuous on  $X$ .*

For each integer  $n > 0$ , define

$$\pi_n x = \sum_{j=1}^n c_j(x)e_j, \quad x \in X.$$

Clearly,  $\pi_n \in B(X)$ ,  $\pi_n^2 = \pi_n$ ,  $\pi_n \xrightarrow{p} I$  and  $\text{rank } \pi_n = n$ .

If an operator  $T \in B(X)$  is represented by the infinite matrix  $(t_{i,j})$  with respect to a schauder basis  $e_1, e_2, \dots$  that is

$$Te_j = \sum_{i=1}^{\infty} t_{i,j}e_i, \quad j = 1, 2, \dots$$

then

$$\begin{aligned} T_n^p e_j &= \pi_n T e_j = \sum_{i=1}^n t_{i,j} e_i, \quad j = 1, 2, \dots \\ T_n^S e_j &= T \pi_n e_j = \begin{cases} \sum_{i=1}^{\infty} t_{i,j} e_i & \text{if } j = 1, \dots, n, \\ 0 & \text{if } j > n, \end{cases} \\ T_n^G e_j &= \pi_n T \pi_n e_j = \begin{cases} \sum_{i=1}^n t_{i,j} e_i, & \text{if } j = 1, \dots, n, \\ 0 & \text{if } j > n, \end{cases} \end{aligned}$$

Hence the matrix representing **the projection approximation**  $T_n^p$  of  $T$  is obtained by truncating each column of the matrix  $(t_{i,j})$  at the  $n^{\text{th}}$  entry and putting all zeros thereafter. The matrix representing **the Sloan approximation**  $T_n^S$  of  $T$  is obtained by replacing every column after the  $n^{\text{th}}$  column of the matrix  $(t_{i,j})$  by a column of all zeros. While the matrix representing **the Galerkin approximation**  $T_n^G$  of  $T$  is obtained by carrying out both

these operations, so that the entries in the top left  $n \times n$  corner of this matrix are the same as the corresponding entries of the matrix  $(t_{i,j})$  and all other entries are equal to zero.

### Special case

Let  $X$  be a separable Hilbert space and let  $e_1, e_2, \dots$  form an orthonormal basis for  $X$ . If  $\langle \cdot, \cdot \rangle$  denotes the inner product in  $X$ , then,

$$x = \sum_{j=1}^n \langle x, e_j \rangle e_j, \quad x \in X.$$

So for each integer  $n > 0$ ,

$$\pi_n x = \sum_{j=1}^n \langle x, e_j \rangle e_j, \quad x \in X.$$

Since  $\langle \pi_n x, y \rangle = \sum_{j=1}^n \langle x, e_j \rangle \langle e_j, y \rangle = \langle x, \pi_n x \rangle$  for every  $x, y \in X$ , we see that  $\pi_n^* = \pi_n$ , that is, the projection  $\pi_n$  is orthogonal. If  $T$  is a compact operator on  $X$ , then we obtain not only  $T_n^p \xrightarrow{n} T$  but also  $T_n^S \xrightarrow{n} T$  and  $T_n^G \xrightarrow{n} T$ .

**Example 3.2.1** *Some classical Schauder bases and orthonormal bases:*

(1) **Standard Schauder basis for  $l^p$ ,  $1 \leq p < \infty$ ,**

$\forall j > 0, j \in \mathbb{Z}$ , let

$$e_k = (0, \dots, 0, 1, 0, 0, \dots),$$

Where only the  $k^{th}$  entry is 1. then  $(e_k)$  forms a Schauder basis for  $l^p$  if  $p = 2$ , this is orthonormal basis.

(2) **Schauder basis of saw-tooth functions for  $C^0([0, 1])$**

for  $t \in [0, 1]$ , and  $e_0(t) = t, e_1(t) = 1 - t$ ,

$$e_2(t) = \begin{cases} 2e_0(t) & \text{if } 0 \leq t \leq \frac{1}{2}, \\ 2e_1(t) & \text{if } \frac{1}{2} < t \leq 1. \end{cases}$$

for each integer  $m > 0$  and  $j = 1, \dots, 2^m$ , let

$$e_{2^m + j}(t) = e_2(2^m t - j + 1),$$

where we let  $e_2(t) = 0$  for  $t \notin [0, 1]$ . The sequence of saw-tooth functions forms a schauder basis for  $C^0([0, 1])$ .

(3) **Orthonormal basis of haar functions** for  $L^2([0, 1])$ .

$t \in [a, b]$ , let  $e_{0,0}(t) = 1$ ,

$$e_{1,0}(t) = \begin{cases} 1 & \text{if } 0 \leq t < \frac{1}{2}, \\ -1 & \text{if } \frac{1}{2} < t < 1, \\ 0 & \text{if } t = \frac{1}{2} \end{cases}$$

For each integer  $m > 0$  and  $j = 1, \dots, 2^m$ , let

$$e_{m,j}(t) = \begin{cases} 2^{m/2} & \text{if } \frac{j-1}{2^m} \leq t < \frac{2j-1}{2^{m+1}}, \\ -2^{m/2} & \text{if } \frac{2j-1}{2^{m+1}} < t < \frac{j}{2^m}, \\ 0 & \text{otherwise.} \end{cases}$$

The sequence of these haar functions forms an orthonormal basis for the space  $L^2([0, 1])$ .

### Interpolatory Projections

Also known as a collocation approximation .

**Definition 3.2.3** Let  $X = C^0([a, b])$  with the norm  $\| \cdot \|_\infty$ . For each integer  $n > 0$  and  $r(n)$ , consider the nodes  $t_{n,1}, \dots, t_{n,r(n)}$  in  $[a, b]$ :

Where  $t_{n,0} = a$  and  $t_{n,r(n)+1} = b$

$$a \leq t_{n,1} < t_{n,2} < \dots < t_{n,r(n)-1} < t_{n,r(n)} \leq b$$

Consider functions  $e_{n,1}, \dots, e_{n,r(n)}$  in  $X$  such that

$$e_{n,j}(t_{n,k}) = \delta_{j,k}, \quad j, k = 1, \dots, r(n).$$

We define

$$(\pi_n x)(t) = \sum_{j=1}^{r(n)} x(t_{n,j}) e_{n,j}(t), \quad x \in X, t \in [a, b].$$

Then  $\pi_n : X \longrightarrow X$ , and we see that  $\pi_n^2 = \pi_n$ . Also

$$\mathcal{R}(\pi_n) = \text{span}\{e_{n,1}, \dots, e_{n,r(n)}\}$$

The set  $\{e_{n,1}, \dots, e_{n,r(n)}\}$  is linearly independent. Hence  $\text{rank}(\pi_n) = r(n)$ . Since for every  $x \in X$

$$(\pi_n x)(t_{n,j}) = x(t_{n,j}), \quad j = 1, \dots, r(n),$$

$\pi_n x$  interpolates  $x$  at  $t_{n,1}, \dots, t_{n,r(n)}$ , we say that  $\pi_n$  is an interpolatory projection.

We show that  $\|\pi_n\| = \left\| \sum_{j=1}^{r(n)} |e_{n,j}| \right\|_\infty$ . For every  $x \in X$  and  $t \in [a, b]$ , we have

$$\begin{aligned} |(\pi_n x)(t)| &\leq \left\| \sum_{j=1}^{r(n)} |x(t_{n,j})| |e_{n,j}(t)| \right\| \\ &\leq \|x\|_\infty \sum_{j=1}^{r(n)} |e_{n,j}(t)| \\ &\leq \|x\|_\infty \left\| \sum_{j=1}^{r(n)} |e_{n,j}| \right\|_\infty. \end{aligned}$$

Hence  $\|\pi_n\| \leq \left\| \sum_{j=1}^{r(n)} |e_{n,j}| \right\|_\infty$ . On the other hand, choose  $t_0 \in [a, b]$  such that

$$\left( \sum_{j=1}^{r(n)} |e_{n,j}| \right)(t_0) = \left\| \sum_{j=1}^{r(n)} |e_{n,j}| \right\|_\infty$$

and define  $x_0 \in X$  as follows:

$$x_0(t_{n,j}) = \text{sgn } e_{n,j}(t_0), \quad j = 1, \dots, r(n),$$

$x_0(a) = x_0(t_{n,1})$ ,  $x_0(b) = x_0(t_{n,r(n)})$  and  $x_0$  is a polynomial of degree  $\leq 1$  on each of the subintervals  $[a, t_{n,1}]$ ,  $[t_{n,1}, t_{n,2}]$ ,  $\dots$ ,  $[t_{n,r(n)-1}, t_{n,r(n)}]$ ,  $[t_{n,r(n)}, b]$ . Then  $\|x_0\|_\infty = 1$  and

$$(\pi_n x_0)(t_0) = \sum_{j=1}^{r(n)} x_0(t_{n,j}) e_{n,j}(t_0) = \sum_{j=1}^{r(n)} |e_{n,j}(t_0)| = \left\| \sum_{j=1}^{r(n)} |e_{n,j}| \right\|_\infty.$$

So,  $\|\pi_n\| \geq \left\| \sum_{j=1}^{r(n)} |e_{n,j}| \right\|_\infty$ .

**Example 3.2.2** We often have  $r(n) = n$

(a) **Piecewise Linear Interpolation:** For each integer  $n > 0$ , define  $e_{n,j}$  in  $C^0([a, b])$

$$e_{n,j}(t_{n,k}) = \delta_{j,k}, \quad j, k = 1, \dots, n,$$

$e_{n,1}(a) = 1, e_{n,n}(b) = 1, e_{n,j}(a) = 0$ , for  $j = 2, \dots, n$ ,  $e_{n,j}(b) = 0$  for  $j = 1, \dots, n-1$  and  $e_{n,j}$  is a polynomial of degree  $\leq 1$  on each of the subintervals  $[a, t_{n,1}], [t_{n,1}, t_{n,2}], \dots, [t_{n,n-1}, t_{n,n}]$  and  $[t_{n,n}, b]$ .

Note that  $e_{n,j}(t) \geq 0$  for all integer  $n > 0, j = 1, \dots, n$  and  $t \in [a, b]$ . If  $t \in [t_{n,j-1}, t_{n,j}]$  for some  $j = 1, \dots, n+1$ , then  $e_{n,j-1}(t) + e_{n,j}(t) = 1$ , and  $e_{n,k}(t) = 0$  for all  $k \neq j-1$ ,

$$e_{n,1}(t) + e_{n,n}(t) = 1 \text{ for all } t \in [a, b].$$

Let  $t_{n,0} = a$  and  $t_{n,n+1} = b$ .

We show that if

$$h_n = \max\{t_{n,j} - t_{n,j-1} : j = 1, \dots, n+1\} \longrightarrow 0, \text{ then } \pi_n \xrightarrow{p} I.$$

Fix  $x \in C^0([a, b])$  and let  $\epsilon > 0$ .  $\exists \delta > 0$  such that  $|x(s) - x(t)| < \epsilon$ , whenever  $s, t \in [a, b]$  and  $|s - t| < \delta$ , let  $n_0$  such that  $h_n < \delta, \forall n \geq n_0$ . If  $t \in [t_{n,j-1}, t_{n,j}]$ , then  $|t_{n,j} - t| \leq h_n < \delta$  and  $|x(t_{n,j}) - x(t)| < \epsilon$ .

Thus

$$\begin{aligned} |(\pi_n x)(t) - x(t)| &= \left| \sum_{i=1}^n [x(t_{n,i}) - x(t)] e_{n,i}(t) \right| \\ &\leq |x(t_{n,j-1}) - x(t)| e_{n,j-1}(t) + |x(t_{n,j}) - x(t)| e_{n,j}(t) \\ &< \epsilon [e_{n,j-1}(t) + e_{n,j}(t)] = \epsilon. \end{aligned}$$

So,  $\|\pi_n x - x\|_\infty \longrightarrow 0$  for every  $x \in C^0([a, b])$ , that is  $\pi_n \xrightarrow{p} I$ .

If  $x \in C^1([a, b])$  and  $e \in [t_{n,j-1}, t_{n,j}]$  for  $j = 1, \dots, n+1$ , then  $|x(t_{n,j-1}) - x(t)| = |x'(s_{n,j})|(t - t_{n,j-1})$  and  $|x(t_{n,j}) - x(t)| = |x'(u_{n,j})|(t_{n,j} - t)$  for  $s_{n,j} \in [t_{n,j-1}, t]$  and  $u_{n,j} \in [t, t_{n,j}]$ , so

$$\begin{aligned} |(\pi_n x)(t) - x(t)| &\leq |x'(s_{n,j})|(t - t_{n,j-1})e_{n,j-1}(t) + |x'(u_{n,j})|(t_{n,j} - t)e_{n,j}(t) \\ &\leq \|x'\|_\infty [(t - t_{n,j-1}) + (t_{n,j} - t)] \\ &\leq \|x'\|_\infty h_n. \end{aligned}$$

So,

$$\|\pi_n x - x\|_\infty \leq \|x'\|_\infty h_n \text{ for every } x \in C^1([a, b]).$$

**(b) Cubic Spline Interpolation:** For each integer  $n > 0$  and  $a = t_{n,1} < \dots t_{n,n} = b$  in  $[a, b]$ ,  $X_n$  denote the subspace of  $X = C^0([a, b])$  consisting of all  $x \in C^2([a, b])$  such that  $x$  is

a polynomial of degree  $\leq 3$  on each of the  $n - 1$  subintervals  $[t_{n,1}, t_{n,2}], \dots, [t_{n,n-1}, t_{n,n}]$ . Then  $\dim X_n = n + 2$ . An element of  $X_n$  is known as a **Cubic Spline function with knots** at  $t_{n,1}, \dots, t_{n,n}$ . for each  $j = 1, \dots, n$ , there is a unique function  $e_{n,j}$  in  $X_n$  such that

$$e_{n,j}(t_{n,k}) = \delta_{j,k}, \quad k = 1, \dots, n,$$

The third derivative of  $e_{n,j}$  exists at  $t_{n,2}$  and  $t_{n,n-1}$ . This means that for each  $e_{n,j}$ , the two points  $t_{n,2}$  and  $t_{n,n-1}$  are not really knots. For  $x \in X$ , let  $\pi_n x = \sum_{j=1}^n x(t_{n,j})e_j$ ,  $x \in X$ , let  $h_n$  and  $\tilde{h}_n$  denote the maximum and the minimum of  $\{t_{n,j} - t_{n,j-1} : j = 2, \dots, n\}$ . If there is a constant  $\alpha$  such that  $(h_n/\tilde{h}_n) \leq \alpha \quad \forall n$ , and  $h_n \rightarrow 0$ , then it is known that  $\pi_n \xrightarrow{p} I$ . Further it can be shown that

$$\| \pi_n x - x \|_\infty \leq \alpha \| x^{(4)} \|_\infty (h_n)^4 \quad \forall x \in C^4([a, b]).$$

Where  $\alpha$  is a constant.

**Remark 3.2.2** *It is possible to choose a basis for the space  $X_n$  of cubic splines such that each functions in the basis is nonzero on at most four of the subintervals  $[a, t_{n,1}], \dots, [t_{n,n-1}, b]$ . Such functions are known as **B-splines** and have proved to be well suited for numerical computations.*

### Orthogonal Projections on Subspaces of Piecewise Constant Functions

Let  $X = L^2([a, b])$ . For each positive integer  $n$ , consider

$$a = t_{n,0} < t_{n,1} < \dots < t_{n,n-1} < t_{n,n} = b$$

and  $X_n = \{x \in X : x \text{ is constant on } [t_{n,j-1}, t_{n,j}], j = 1, \dots, n\}$  of  $X$ . Let

$$\begin{aligned} (\pi_n x)(t) &= \frac{1}{t_{n,j} - t_{n,j-1}} \int_{t_{n,j-1}}^{t_{n,j}} x(s) ds, t \in [t_{n,j-1}, t_{n,j}], j = 1, \dots, n, \\ (\pi_n x)(b) &= (\pi_n x)(t_{n,n-1}). \end{aligned}$$

We have  $\pi_n : X \longrightarrow X$  is linear,  $\mathcal{R}(\pi_n) = X_n$  and if  $x \in X_n$ , then  $\pi_n x = x$ . Hence  $\pi_n^2 = \pi_n$  and  $\text{rank } \pi_n = \dim X_n = n$ . let  $x \in X$  for  $j = 1, \dots, n$ , then

$$\begin{aligned} \int_{t_{n,j-1}}^{t_{n,j}} |(\pi_n x)(t)|^2 dt &= \int_{t_{n,j-1}}^{t_{n,j}} \left| \frac{1}{t_{n,j} - t_{n,j-1}} \int_{t_{n,j-1}}^{t_{n,j}} x(s) ds \right|^2 dt \\ &\leq \int_{t_{n,j-1}}^{t_{n,j}} \left[ \frac{1}{t_{n,j} - t_{n,j-1}} \int_{t_{n,j-1}}^{t_{n,j}} |x(s)|^2 ds \right] dt \\ &= \int_{t_{n,j-1}}^{t_{n,j}} \left[ |x(s)|^2 \left( \int_{t_{n,j-1}}^{t_{n,j}} \frac{1}{t_{n,j} - t_{n,j-1}} dt \right) \right] ds \\ &= \int_{t_{n,j-1}}^{t_{n,j}} |x(s)|^2 ds, \end{aligned}$$

hence

$$\| \pi_n x \|_2^2 = \sum_{j=1}^n \int_{t_{n,j-1}}^{t_{n,j}} |(\pi_n x)(t)|^2 dt \leq \sum_{j=1}^n \int_{t_{n,j-1}}^{t_{n,j}} |x(s)|^2 ds = \| x \|_2^2.$$

So  $\| \pi_n \|_2 \leq 1$ .

**Corollary 3.2.1**  $\pi_n$  is an orthogonal projection defined on the Hilbert space  $L^2([a, b])$  and the range  $X_n$  of  $\pi_n$  is contained in the set of all piecewise constant functions.

We shown that if  $h_n = \max\{t_{n,j} - t_{n,j-1} : j = 1, \dots, n\} \longrightarrow 0$ , then  $\| \pi_n x - x \|_2 \longrightarrow 0$   $\forall x \in L^2([a, b])$ . Since  $(\| \pi_n \|_2)$  is bounded and  $C^0([a, b])$  is a dense subset of  $L^2([a, b])$ , we will prove that

$$\| \pi_n x - x \|_2 \longrightarrow 0 \text{ for every } x \in C^0([a, b]).$$

Let  $\epsilon > 0$ .  $x$  is uniformly continuous on  $[a, b]$ , there is  $\delta > 0$  such that  $|x(s) - x(t)| < \epsilon$  whenever  $s, t \in [a, b]$  and  $|s - t| < \delta$ . Since  $h_n \longrightarrow 0$ , let  $n_0$  such that  $h_n < \delta$  for all  $n \geq n_0$ .

Then for  $n \geq n_0$  and  $j = 1, \dots, n$ , we have

$$\begin{aligned} \int_{t_{n,j-1}}^{t_{n,j}} |(\pi_n x)(t) - x(t)|^2 dt &= \int_{t_{n,j-1}}^{t_{n,j}} \left| \frac{1}{t_{n,j} - t_{n,j-1}} \int_{t_{n,j-1}}^{t_{n,j}} [x(t) - x(s)] ds \right|^2 dt \\ &\leq \int_{t_{n,j-1}}^{t_{n,j}} \left[ \frac{1}{t_{n,j} - t_{n,j-1}} \int_{t_{n,j-1}}^{t_{n,j}} |x(t) - x(s)|^2 ds \right] dt \\ &\leq \int_{t_{n,j-1}}^{t_{n,j}} \epsilon^2 ds \\ &= \epsilon^2 (t_{n,j} - t_{n,j-1}). \end{aligned}$$

So

$$\begin{aligned} \| \pi_n x - x \|_2^2 &= \sum_{j=1}^n \int_{t_{n,j-1}}^{t_{n,j}} |(\pi_n x)(t) - x(t)|^2 dt \\ &= \sum_{j=1}^n \epsilon^2 (t_{n,j} - t_{n,j-1}) \\ &= \epsilon^2 (b - a), \end{aligned}$$

for all  $n \geq n_0$ .

Thus  $\| \pi_n x - x \|_2 \longrightarrow 0$  for every  $x \in C^0([a, b])$ . And  $\pi_n \xrightarrow{p} I$ .

## Finite Element Approximation

### Definition 3.2.4 (*Generalized eigenvalue problem*)

The problem of finding a nonzero element  $\varphi$  of  $X$  and a scalar  $\lambda$  such that  $A\varphi = \lambda B\varphi$ , when  $A$  and  $B$  are operators on a banach space  $X$ .

A 'weak formulation' of the generalized eigenvalue problem can be given as follows

Let  $X$  be a Hilbert space with an inner product  $\langle \cdot, \cdot \rangle$ . a sesquilinear functional  $a(\cdot, \cdot)$  on  $X \times X$  is a complex-valued function on  $X \times X$  which is linear in the first variable and conjugate-linear in the second variable. We said it is bounded if  $|a(x, y)| \leq \alpha \|x\| \|y\| \forall \alpha > 0$  and  $\forall x, y \in X$ . Consider bounded sesquilinear functionals  $a(\cdot, \cdot)$  and  $b(\cdot, \cdot)$  on  $X \times X$ , where  $a(\cdot, \cdot)$  is strongly coercive,

$$\Re a(x, x) \geq \alpha \|x\|^2, \text{ for every } \alpha > 0 \text{ and } x \in X.$$

Consider the problem of a **weakly posed generalized eigenvalue problem**

$$a(\varphi, y) = \lambda b(\varphi, y), \text{ for every } y \in X$$

when  $A \in B(X)$  and  $B \in B(X)$  such that

$$a(x, y) = \langle Ax, y \rangle \text{ and } b(x, y) = \langle Bx, y \rangle, \text{ for every } x, y \in X$$

The strong coercivity of the sesquilinear functional  $a(\cdot, \cdot)$  shows that the linear operator  $A$  is bounded below and its adjoint  $A^*$  is injective. And the bounded operator  $A$  is invertible in  $B(X)$ .  $T = A^{-1}B$ .

By constructing, for each integer  $n > 0$ , a finite dimensional subspace  $X_n$  of  $X$  and by requiring to find a nonzero element  $\varphi_n$  of  $X_n$  and a scalar  $\lambda$ , we obtained a finite element approximation of the weakly posed generalized eigenvalue problem such that

$$a(\varphi_n, y) = \lambda_n b(\varphi_n, y) \text{ for every } y \in X_n.$$

Let the orthogonal projection  $\pi_n$  defined on  $X$  with  $\mathcal{R}(\pi_n) = X_n$ . Then the preceding equation can be written as

$$\pi_n A \varphi_n = \lambda_n \pi_n B \varphi_n, \quad 0 \neq \varphi_n \in X_n.$$

Then  $\forall x \in X_n$ , we have

$$\begin{aligned} \alpha \|x\|^2 &\leq \Re a(x, x) \leq |a(x, x)| = |\langle Ax, y \rangle| \\ &= |\langle Ax, \pi_n x \rangle| = |\langle \pi_n Ax, x \rangle| \\ &\leq \|\pi_n Ax\| \|x\|. \end{aligned}$$

Define  $A_n = \pi_n A|_{X_n, X_n}$ . Then  $A_n \in B(X_n)$  is injective.

The linear space  $X_n$  is finite dimensional,  $A_n$  is invertible and  $\|A_n^{-1}\| \leq 1/\alpha$ . Then the earlier equation can be written as

$$\varphi_n = \lambda_n A_n^{-1} \pi_n B \varphi_n = \lambda_n A_n^{-1} \pi_n A T \varphi_n, \quad 0 \neq \varphi_n \in X_n.$$

Define  $\check{\pi}_n x = A_n^{-1} \pi_n A x$  for  $x \in X$ , then  $\check{\pi}_n \in B(X)$ ,  $\mathcal{R}(\check{\pi}_n) = X_n$  and

$$\check{\pi}_n^2 = A_n^{-1} (\pi_n A|_{X_n} A_n^{-1}) \pi_n A = A_n^{-1} \pi_n A = \check{\pi}_n.$$

So  $\check{\pi}_n$  is a bounded finite rank projection; and if we let

$$\check{T}_n^p = \check{\pi}_n T,$$

and

$$\check{T}_n^p \varphi_n = \frac{1}{\lambda_n} \varphi_n, \quad 0 \neq \varphi_n \in X_n, \lambda_n \neq 0.$$

In most operations, the operator  $T$  is compact and the finite dimensional subspaces  $X_1, X_2, \dots$  of  $X$  are so chosen that  $\pi_n \xrightarrow{p} I$ . Since  $\check{\pi}_n = \check{\pi}_n - \pi_n + \pi_n = A_n^{-1} \pi_n A (I - \pi_n) + \pi_n$ , we see that  $\check{\pi}_n \xrightarrow{p} I$  and so  $\check{T}_n^p \xrightarrow{n} T$ .

### 3.2.2 Approximation of Integral Operators

Let  $X$  is a suitable function space and  $T$  is a fredholm integral operator on  $X$ .

We consider  $X = L^2([a, b])$  with the 2-norm and  $k(.,.) \in L^2([a, b] \times [a, b])$ , or  $X = C^0([a, b])$  with the sup norm and a function  $k(.,.) \in C^0([a, b] \times [a, b])$ . For  $x \in X$ , let

$$(Tx)(s) = \int_a^b k(s, t)x(t)dt, \quad s \in [a, b].$$

$T$  is a fredholm integral operator with kernel  $k(.,.)$ . It is easy to see that  $T \in B(X)$ .

If  $X = L^2([a, b])$ , then

$$\| T \| = \left( \int \int_{[a,b] \times [a,b]} |k(s, t)|^2 dm(s, t) \right)^{1/2} = \| k(\cdot, \cdot) \|_2, \quad (3.2.1)$$

if  $X = C^0([a, b])$ , then

$$\| T \| \leq (b - a) \sup\{|k(s, t)| : s, t \in [a, b]\} = (b - a) \| k(\cdot, \cdot) \|_\infty. \quad (3.2.2)$$

### Degenerate kernel approximation

**Definition 3.2.5** A kernel  $\tilde{k}(\cdot, \cdot)$  is degenerate if there are  $x_1, \dots, x_r$  and  $y_1, \dots, y_r$  in  $X$  such that

$$\tilde{k}(s, t) = \sum_{j=1}^r x_j(s) y_j(t), \quad s, t \in [a, b].$$

If  $\tilde{T}$  is a fredholm operator with a degenerate kernel  $\tilde{k}(\cdot, \cdot)$  then

$$(\tilde{T}x)(s) = \sum_{j=1}^r x_j(s) \int_a^b y_j(t) x(t) dt, \quad s \in [a, b], x \in X$$

so that  $R(\tilde{T}) \subset \text{span}\{x_1, \dots, x_r\}$ .

Then  $\tilde{T}$  is a finite rank operator .

**Theorem 3.2.2** Let  $T$  be a fredholm integral operator with kernel  $k(\cdot, \cdot)$  on  $X$ , such that  $X = L^2([a, b])$  or  $X = C^0([a, b])$ . Let  $k_n(\cdot, \cdot)$  be a degenerate kernel such that  $\| k_n(\cdot, \cdot) - k(\cdot, \cdot) \| \rightarrow 0$  for each integer  $n > 0$ . Consider the degenerate kernel approximation of  $T$  given by:

$$(T_n^D x)(s) = \int_a^b k_n(s, t) x(t) dt, \quad x \in X, s \in [a, b].$$

$(T_n^D)$  is a sequence of bounded finite rank operator on  $X$  and  $T_n^D \xrightarrow{n} T$ .

**Proof.** If  $X = L^2([a, b])$

For (3.2.1) we have

$$\| T_n^D - T \|_2 \leq \| k_n(\cdot, \cdot) - k(\cdot, \cdot) \|_2 \rightarrow 0$$

such that  $T_n^D - T$  is a fredholm integral operator with kernel  $k_n(\cdot, \cdot) - k(\cdot, \cdot)$  on  $X$ .

If  $X = C^0([a, b])$ ,

For (3.2.2) we have

$$\| T_n^D - T \|_\infty \leq (b - a) \| k_n(\cdot, \cdot) - k(\cdot, \cdot) \|_\infty \longrightarrow 0.$$

Hence the result follows. ■

Different methods for constructing a sequence of degenerate kernels which converges to given kernel in the norm

**(1) Piecewise linear interpolation in the second variable:** Let  $k(\cdot, \cdot) \in C^0([a, b] \times [a, b])$ , and  $s \in [a, b]$ , consider  $k_s(t) = k(s, t), t \in [a, b]. \forall n \in \mathbb{Z}, n > 0$ , let  $a = t_{n,0} \leq t_{n,1} < \dots < t_{n,n} \leq t_{n,n+1} = b$  and  $\pi_n$  is the piecewise linear interpolatory projection, and  $e_{n,j}, j = 1, \dots, n$ , are the corresponding haat functions. Define

$$k_n(s, t) = (\pi_n k_s)(t) = \sum_{j=1}^n k(s, t_{n,j}) e_{n,j}(t), \quad s, t \in [a, b],$$

Thus  $k_n(\cdot, \cdot)$  is a degenerate kernel obtained by interpolating the kernel  $k(\cdot, \cdot)$  in the second variable. We shows that  $\|k_n(\cdot, \cdot) - k(\cdot, \cdot)\|_\infty \longrightarrow 0$  if  $h_n = \max\{t_{n,j} - t_{n,j-1} : j = 1, \dots, n + 1\} \longrightarrow 0$ .

Let  $\epsilon > 0$ . There exists  $\delta > 0$  such that  $|k(s, t) - k(s, u)| < \epsilon$  whenever  $s \in [a, b]$  and  $|t - u| < \delta$ . Since  $h_n \longrightarrow 0$ , choose  $n_0$  such that  $h_n < \delta, \forall n \geq n_0$ . if  $n \geq n_0$ , we have

$$|k_n(s, t) - k(s, t)| = |(\pi_n k_s)(t) - k_s(t)| < \epsilon, \quad \text{for every } s, t \in [a, b].$$

So  $\|k_n(\cdot, \cdot) - k(\cdot, \cdot)\|_\infty \longrightarrow 0$ .

**Remark 3.2.3** *If we interpolate the kernel  $k(\cdot, \cdot)$  in both the variables, we obtain*

$$\tilde{k}_n(s, t) = \sum_{i,j=1}^n k(t_{n,i}, t_{n,j}) e_{n,i}(s) e_{n,j}(t), \quad s, t \in [a, b],$$

As before, it can be seen that  $\|\tilde{k}_n(\cdot, \cdot) - k(\cdot, \cdot)\|_\infty \longrightarrow 0$  if  $h_n \longrightarrow 0$ .

**(2) Bernstein polynomials in two variables:** Let  $k(\cdot, \cdot) \in C^0([a, b] \times [a, b])$  .for each integer  $n > 0$ , consider the  $n^{th}$  **bernstein polynomials in two variables** given by

$$k_n(s, t) = \sum_{i,j=0}^n k\left(\frac{i}{n}, \frac{j}{n}\right) \binom{n}{i} \binom{n}{j} s^i (1-s)^{n-i} t^j (1-t)^{n-j}, \quad s, t \in [a, b].$$

Then  $k_n(\cdot, \cdot)$  is a degenerate kernel and  $\|k_n(\cdot, \cdot) - k(\cdot, \cdot)\|_\infty \rightarrow 0$ .

- (3) Truncation of a Taylor expansion:** Let  $k(\cdot, \cdot) \in C^0([a, b] \times [a, b])$  and  $(s_0, t_0) \in \mathbb{R}^2$  and  $c_{i,j} \in \mathbb{C}$  for  $i, j = 0, 1, \dots$ . The uniformly and absolutely convergent Taylor series expansion given by

$$k(s, t) = \sum_{i,j=0}^{\infty} c_{i,j} (s - s_0)^i (t - t_0)^j, \quad s, t \text{ belongs to } [a, b],$$

for each integer  $n > 0$ , let

$$k_n(s, t) = \sum_{i,j=0}^n c_{i,j} (s - s_0)^i (t - t_0)^j, \quad s, t \text{ belongs to } [a, b].$$

Then  $\|k_n(\cdot, \cdot) - k(\cdot, \cdot)\|_\infty \rightarrow 0$ .

**Example 3.2.3**  $e^{st} = \sum_{j=0}^{\infty} \frac{s^j t^j}{j!}$ ,  $s, t \in [a, b]$ .

where  $(s_0, t_0) = (0, 0)$ ,  $c_{i,j} = 0$  if  $i \neq j$  and  $c_{j,j} = \frac{1}{j!}$  for  $i, j = 0, 1, \dots$

- (4) Truncation of a Fourier expansion:** Let  $k(\cdot, \cdot) \in L^2([a, b] \times [a, b])$ . For each integers  $i, j > 0$ , let

$$k_{i,j}(s, t) = e_i(s) \overline{e_j(t)}, \quad s, t \in [a, b].$$

So  $(k_{i,j})$  is an orthonormal basis for  $L^2([a, b] \times [a, b])$ .

$$k(\cdot, \cdot) = \sum_{i,j=1}^{\infty} c_{i,j} k_{i,j}(\cdot, \cdot),$$

where

$$c_{i,j} = \int_a^b \int_a^b k(s, t) \overline{k_{i,j}(s, t)} ds dt,$$

for each integer  $n > 0$ , let

$$k_n(s, t) = \sum_{i,j=1}^n c_{i,j} k_{i,j}(s, t) = \sum_{i,j=1}^n c_{i,j} e_i(s) \overline{e_j(t)}, \quad s, t \in [a, b].$$

Then  $\|k_n(\cdot, \cdot) - k(\cdot, \cdot)\|_2 \rightarrow 0$ .

**Remark 3.2.4** If we let  $\pi_n x = \sum_{j=1}^n \langle x, e_j \rangle e_j$  for  $x \in L^2([a, b])$ , then it is easy to see that  $T_n^D = \pi_n T \pi_n = T_n^G$ .

### Approximation based on numerical integration

Let  $X = C^0([a, b])$  with the sup norm and let  $Q : X \rightarrow \mathbb{C}$  is a continuous linear functional on  $X$  be defined by  $Q(x) = \int_a^b x(t) dt, x \in X$ . And  $\|Q\| = b - a$ . let  $\tilde{Q} : X \rightarrow \mathbb{C}$  is a quadrature formula given by

$$\tilde{Q}(x) = \sum_{j=1}^r \omega_j x(t_j), \quad x \in X,$$

where  $t_1, \dots, t_r$  satisfy  $a \leq t_1 < \dots < t_r \leq b$  and the weights  $\omega_1, \dots, \omega_r$  are complex numbers. Then  $\tilde{Q}$  is continuous on  $X$  and in fact we have

$$\|\tilde{Q}\| = \sum_{j=1}^r |\omega_j|.$$

And  $(Q_n)$  is a convergent sequence of quadrature formula if

$$Q_n(x) \rightarrow Q(x), \quad \forall x \in X.$$

### Theorem 3.2.3 (polya's theorem)

A sequence of quadrature formula given by

$$Q_n(x) = \sum_{j=1}^{r(n)} \omega_{n,j} x(t_{n,j}), \quad x \in X,$$

is convergent iff

- a)  $Q_n(y) \rightarrow Q(y), \forall y \in E$  (a subset span dense in  $C^0([a, b])$ ),
- b)  $\sum_{j=1}^{r(n)} |\omega_{n,j}| \leq \alpha$  for some constant  $\alpha$  and for all integer  $n > 0$ .

**Definition 3.2.6** (Nyström approximation of  $T$  based on the quadrature formula  $Q_n$ )

Denoted by  $T_n^N$ ,

we define  $T_n^N$  by replacing the functional  $Q$  by the quadrature formula  $Q_n$ . Thus for each integer  $n > 0$  and for every  $x \in X$ , let

$$\begin{aligned} (T_n^N x)(s) &= Q_n(k_s x) = \sum_{j=1}^{r(n)} \omega_{n,j} (k_s x)(t_{n,j}) \\ &= \sum_{j=1}^{r(n)} \omega_{n,j} k(s, t_{n,j}) x(t_{n,j}), \quad s \in [a, b]. \end{aligned}$$

**Definition 3.2.7** (*Fredholm approximation of  $T$  based on the quadrature formula  $Q_n$* )

Denoted by  $T_n^F$ ,

let  $(\pi_n)$  be a sequence of bounded projections defined on  $X$ , for each nonnegative integer  $n$ , let

$$T_n^F = \pi_n T_n^N.$$

**Proposition 3.2.2** *Let  $X = C^0([a, b])$ ,  $T \in B(X)$  be a fredholm integral operator with a kernal  $k(., .)$ , and a sequence  $(T_n) \in B(X)$ .*

1)  $\forall x \in X$  and each  $s \in [a, b]$ ,  $(T_n x)(s) \longrightarrow (Tx)(s)$  as  $n \longrightarrow \infty$ .

2)  $\forall n$ , there are  $t_{n,1}, \dots, t_{n,r(n)} \in [a, b]$  such that

1.  $T_n x = 0$ , for all  $x \in X$  and  $x(t_{n,1}) = \dots = x(t_{n,r(n)}) = 0$ ,

2.  $\forall s \in [a, b]$ , there is  $\delta_n(s) > 0$  such that

$$\sum_{j=1}^{r(n)} \int_{|t_{n,j}-t|<\delta_n(s)} k(s, t) dt \longrightarrow 0 \quad \text{as } n \longrightarrow \infty.$$

Then

$$\liminf_{n \rightarrow \infty} \| T_n - T \| \geq 2 \| T \|.$$

**Proof.** Let  $\varepsilon > 0$ .  $\exists x_0 \in X$  and  $s_0 \in [a, b]$  such that  $\|x_0\|_\infty \leq 1$  and

$$|(Tx_0)(s_0)| > \| T \| - \varepsilon.$$

Since, by condition (1),  $(T_n x_0)(s_0) \longrightarrow (T x_0)(s_0)$ , choose  $n_0$  such that for all  $n \geq n_0$ .

We have

$$| (T_n x_0)(s_0) - (T x_0)(s_0) | < \varepsilon.$$

$\forall n = 1, 2, \dots$  consider points  $t_{n,1}, \dots, t_{n,r(n)}$  and let  $\delta_n = \delta_n(s_0)$ .

$$\| x_n \|_{\infty} \leq 1, x_n(t_{n,j}) = -x_0(t_{n,j}) \quad \text{for } j = 1, \dots, r(n).$$

Then

$$\begin{aligned} | (T x_n)(s_0) - (T x_0)(s_0) | &= \left| \sum_{j=1}^{r(n)} \int_{I_{n,j}} k(s_0, t) [x_n(t) - x_0(t)] dt \right| \\ &\leq 2 \sum_{j=1}^{r(n)} \int_{I_{n,j}} | k(s_0, t) | dt, \end{aligned}$$

where  $I_{n,j} = ]t_{n,j} - \delta_n, t_{n,j} + \delta_n[ \cap [a, b], j = 1, \dots, r(n)$ .

So

$$(T x_n)(s_0) \longrightarrow (T x_0)(s_0).$$

Then for every  $n$ , we have  $(x_0 + x_n)(t_{n,j}) = 0, j = 1, \dots, r(n)$ , so that  $T_n(x_0 + x_1) = 0$ . In particulier,  $(T_n x_n)(s_0) = -(T_n x_0)(s_0)$ . Hence

$$| (T_n x_n - T x_n)(s_0) | = | -(T_n x_0)(s_0) - (T x_n)(s_0) | \longrightarrow 2 | (T x_0)(s_0) |.$$

Since  $\| x_n \|_{\infty} \leq 1$ , we see that

$$\| T_n - T \| \geq \| (T_n - T)x_n \|_{\infty} \geq | (T_n x_n - T x_n)(s_0) |.$$

Thus

$$\liminf_{n \rightarrow \infty} \| T_n - T \| \geq \lim_{n \rightarrow \infty} | (T_n x_n - T x_n)(s_0) | = 2 | (T x_0)(s_0) | \geq 2 \| T \| - 2\varepsilon.$$

As  $\varepsilon > 0$ , we have

$$\liminf_{n \rightarrow \infty} \| T_n - T \| \geq 2 \| T \|.$$

■

**Theorem 3.2.4** *Let  $X = C^0([a, b])$  and  $T$  be a fredholm integral operator on  $X$  with a continous kernel.*

- (i) Let  $(T_n^N)$  be a Nyström approximation of  $T$  based on a convergent sequence of quadrature formula. Then  $T_n^N \xrightarrow{p} T$  and  $T_n^N \xrightarrow{\nu} T$ .
- (ii) Let  $\pi_n$  be a sequence of bounded projections such that  $\pi_n \xrightarrow{p} I$ . Then  $T_n^F \xrightarrow{p} T$  and  $T_n^F \xrightarrow{\nu} T$ .

**Proof.**

- (i) Let  $x \in X$ . We see that

$$(T_n^N x)(s) = Q_n(k_s x) \longrightarrow Q(k_s x) = (Tx)(s), \quad \forall s \in [a, b].$$

The subset  $S = \{k_s x : s \in [a, b]\}$  of  $X$  is uniformly bounded since for all  $s \in [a, b]$ ,

$$\|k_s x\|_\infty \leq \|k_s\|_\infty \|x\|_\infty \leq \|k(\cdot, \cdot)\|_\infty \|x\|_\infty.$$

Also, it is uniformly equicontinuous, since the functions  $x$  and  $k(\cdot, \cdot)$  are uniformly continuous.

$\forall t, u \in [a, b]$ , we have

$$\begin{aligned} |k_s(t)x(t) - k_s(u)x(u)| &\leq |k_s(t)x(t) - k_s(t)x(u)| + |k_s(t)x(u) - k_s(u)x(u)| \\ &\leq \|k(\cdot, \cdot)\|_\infty |x(t) - x(u)| + \|x\|_\infty \sup_{s \in [a, b]} |k(s, t) - k(s, u)|. \end{aligned}$$

The set  $S$  is relatively compact. So  $\|T_n^N x - Tx\|_\infty \longrightarrow 0$ . Thus  $T_n^N \xrightarrow{p} T$ . In particular  $(\|T_n^N\|)$  is bounded. Let  $E = \{Tx : x \in X, \|x\|_\infty \leq 1\}$ .  $T$  is a compact operator then the set  $E$  is relatively compact in  $X$ .  $T_n^N \xrightarrow{p} T$  is uniform on  $E$ , that is

$$\|(T_n^N - T)T\| = \sup\{\|(T_n^N - T)y\|_\infty : y \in E\} \longrightarrow 0.$$

The subset

$$\tilde{E} = \bigcup_{n=1}^{\infty} \{T_n^N x : x \in X, \|x\|_\infty \leq 1\}$$

of  $X$  is uniformly bounded since for every  $x \in X$  with  $\|x\|_\infty \leq 1$ ,  $\|T_n^N x\| \leq \sup_{n \geq 1} \|T_n^N\| < \infty$ . Also, it is uniformly equicontinuous since for all  $n$ , all  $x \in X$  with  $\|x\|_\infty \leq 1$ , and all  $s, u \in [a, b]$ , we have

$$\begin{aligned} |(T_n^N x)(s) - (T_n^N x)(u)| &\leq \sum_{j=1}^{r(n)} |\omega_{n,j}| |k(s, t_{n,j}) - k(u, t_{n,j})| |x(t_{n,j})| \\ &\leq \left(\sup_{n \geq 1} \sum_{j=1}^{r(n)} |\omega_{n,j}|\right) \left(\sup_{t \in [a, b]} |k(s, t) - k(u, t)|\right). \end{aligned}$$

And  $\sup_{n \geq 1} \sum_{j=1}^{r(n)} |\omega_{n,j}| < \infty$ . Then the set  $\tilde{E}$  is a relatively compact and  $T_n^N \xrightarrow{p} T$  is uniform on  $\tilde{E}$ , so

$$\| (T_n^N - T)T_n^N \| \leq \sup\{\| (T_n^N - T)\tilde{y} \|_\infty : \tilde{y} \in \tilde{E}\} \longrightarrow 0.$$

Thus  $T_n^N \xrightarrow{\nu} T$ .

(ii) Let  $\pi_n$  be a sequence of bounded projections defined on  $X$  such that  $\pi_n \xrightarrow{p} I$ . And  $\|\pi_n\| \leq \alpha$  for some  $\alpha > 0$  and all  $n$ . Since  $T_n^F - T = \pi_n(T_n^N - T) + \pi_n T - T = \pi_n(T_n^N - T) + T_n^P - T$ ,

we see that  $T_n^F \xrightarrow{p} T$ . Then  $(\|T_n^F\|)$  is bounded.

The sets  $E$  and  $\tilde{E}$  is relatively compact, we have

$$\begin{aligned} \| (T_n^F - T)T \| &= \sup\{\| (T_n^F - T)y \|_\infty : y \in E\} \longrightarrow 0, \\ \| (T_n^F - T)T_n^F \| &= \sup\{\| (T_n^F - T)\pi_n\tilde{y} \|_\infty : \tilde{y} \in \tilde{E}\} \longrightarrow 0. \end{aligned}$$

Since  $(T_n^F - T)\pi_n \xrightarrow{p} 0$ . so  $T_n^F \xrightarrow{\nu} T$ .

■

**Theorem 3.2.5** *Let a fredholm integral operator  $T$  on  $X = C^0([a, b])$  with a continous kernel  $k(., .)$ . Let  $p$  be a positive integer and assume that the sequence  $(Q_n)$  satisfies*

$$| Q_n(x) - \int_a^b x(t)dt | \leq \frac{c_p}{n^p} \| x^{(p)} \|_\infty \text{ for } n = 1, 2, \dots \text{ and } x \in C^p([a, b])$$

where  $(Q_n)$  is a convergent sequence of quadrature formula, and  $c_p$  is constant, independent of  $n$  and  $x$ .

(i)  $\forall i = 1, \dots, p$ , the  $i^{th}$  partial derivatives of  $k(., .)$  with respect to the first variable as well as the second variable exist and be continous on  $[a, b] \times [a, b]$ . Then

$$\| (T_n^N - T)T \| = O\left(\frac{1}{n^p}\right) = \| (T_n^N - T)T_n^N \|.$$

Where  $T_n^N$  be the nyström approximation of  $T$  based on  $Q_n$ .

- (ii)  $\forall i, j = 0, 1, \dots, p$ , the  $(i, j)^{th}$  partial derivative  $\frac{\partial^{i+j}k}{\partial t^i \partial s^j}$  of  $k(., .)$  exists and be continous at every  $(s, t) \in [a, b] \times [a, b]$ . Then

$$\| (T_n^N - T)^q T \| \leq (b-a) \left(\frac{d_p}{n^p}\right)^q \text{ and } \| (T_n^N - T)^q T_n^N \| \leq \alpha \left(\frac{d_p}{n^p}\right)^q,$$

where  $n, q = 1, 2, \dots$  and  $d_p$  is a constant independent of  $n$  and  $q$ , and  $\alpha$  is constant, independent of  $n, q$  and  $p$ .

**Proof.** Let  $x \in X$ .

- (i)  $Tx$  and  $T_n^N x$  belong to  $C^p([a, b])$ , and for  $j = 1, \dots, p$ ,

$$\| (Tx)^{(j)} \| \leq \alpha_{j,0} (b-a) \| x \|_\infty, \| (T_n^N x)^{(j)} \| \leq \alpha_{j,0} \alpha \| x \|_\infty,$$

where  $\alpha_{j,0}$  is finite by the continuity of the  $j^{th}$  partial derivative of  $k(., .)$  with respect to the first variable, and  $\alpha$  is finite by polya's theorem. Hence

$$\begin{aligned} \| (T_n^N - T)Tx \|_\infty &\leq \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} \| (Tx)^{(j)} \|_\infty \\ &\leq (b-a) \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} \alpha_{j,0} \| x \|_\infty \end{aligned}$$

and

$$\begin{aligned} \| (T_n^N - T)T_n^N x \|_\infty &\leq \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} \| (T_n^N x)^{(j)} \|_\infty \\ &\leq \alpha \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} \alpha_{j,0} \| x \|_\infty . \end{aligned}$$

Hence  $\| (T_n^N - T)T \| \leq 1/n^p$  and  $\| (T_n^N - T)T_n^N \| \leq 1/n^p$ .

- (ii)  $(T_n - T)^q Tx \in C^p([a, b]) \quad \forall q = 1, 2, \dots$  and for  $q = 1, 2, \dots, n = 1, 2, \dots$  and  $i = 0, 1, \dots, p$

$$\| [(T_n^N - T)^q Tx]^{(i)} \|_\infty \leq (b-a) \frac{c_p \gamma_p (c_p \tilde{\gamma}_p)^{q-1}}{n^{pq}} \| x \|_\infty,$$

such that

$$\begin{aligned} \gamma_p &= \max_{i=0,1,\dots,p} \sum_{j=0}^p \binom{p}{j} \alpha_{i,p-j} \alpha_{j,0} \\ \tilde{\gamma}_p &= \max_{0,1,\dots,p} \sum_{j=0}^p \binom{p}{j} \alpha_{i,p-j}, \end{aligned}$$

let  $q = 1$ . We have

$$\| (Tx)^{(j)} \|_{\infty} \leq \alpha_{j,0}(b-a) \| x \|_{\infty} \quad \text{for } j = 0, \dots, p,$$

and

$$\begin{aligned} \| [(T_n^N - T)Tx]^{(i)} \|_{\infty} &\leq \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} \| (Tx)^{(j)} \|_{\infty} \\ &\leq (b-a) \frac{c_p \gamma_p}{n^p} \| x \|_{\infty} \end{aligned}$$

for  $n = 1, 2, \dots$  and  $i = 0, \dots, p$ . Thus our claim holds for  $q = 1$ . Let  $y = (T_n^N - T)^q Tx$ , for  $q \geq 1$

$$\begin{aligned} \| [(T_n^N - T)^{q+1}Tx]^{(i)} \|_{\infty} &= \| [(T_n^N - T)y]^{(i)} \|_{\infty} \\ &\leq \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} \| y^{(j)} \|_{\infty} \\ &\leq \frac{c_p}{n^p} \sum_{j=1}^p \binom{p}{j} \alpha_{j,p-j} (b-a) \frac{c_p \gamma_p (c_p \tilde{\gamma}_p)^{q-1}}{n^{pq}} \| x \|_{\infty} \\ &\leq (b-a) \frac{c_p \gamma_p (c_p \tilde{\gamma}_p)^q}{n^{pq}} \| x \|_{\infty} \end{aligned}$$

for  $n = 1, 2, \dots$  and  $i = 0, \dots, p$ . Thus our claim holds for  $q + 1$  and the induction is over. For  $q = 1, 2, \dots$  and  $n = 1, 2, \dots$ , letting  $i = 0$ , we have

$$\| (T_n^N - T)^q Tx \|_{\infty} \leq (b-a) \frac{c_p \gamma_p (c_p \tilde{\gamma}_p)^{q-1}}{n^{pq}} \| x \|_{\infty}.$$

We let  $d_p = c_p \max\{\gamma_p, \tilde{\gamma}_p\}$  for  $q = 1, 2, \dots$  we obtain

$$\| (T_n^N - T)^q T \|_{\infty} \leq (b-a) \left(\frac{d_p}{n^p}\right)^q \text{ for every } n = 1, 2, \dots$$

■

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## Abstract

The spectrum of a linear operator is one of the most useful objects in functional analysis. However, exact eigenvalues, and generalized eigenvectors with infinite dimensional ranges can rarely be found. It is thus imperative to approximate such operator by finite rank operators and solve the original eigenvalue problem approximately.

**Key words:** Bounded linear operator, spectrum continuity, integral operator;

## Résumé

Le spectre d'un opérateur linéaire est l'un des objets les plus utiles en analyse fonctionnelle. Cependant, le calcul des valeurs propres exactes et des vecteurs propres généralisés d'un opérateur de rang infini peuvent rarement être trouvés. Il est donc impératif d'approximer cet opérateur par des opérateurs de rang fini et de résoudre le problème aux valeurs propres d'origine de manière approximative.

**Mots clés:** Opérateur linéaire borné, continuité du spectre, opérateur intégral;

## ملخص

يعد الطيف المؤثر الخطي أحد أكثر الأشياء فائدة في التحليل الدالي. ومع ذلك نادرا ما يمكن العثور على القيم الذاتية بدقة في حالة مؤثر بصورة ذات بعد غير منته. لذلك من الضروري تقريب هذا المشغل من خلال متتالية مؤثرات ذات الرتبة المحدودة وحل مشكلة القيمة الذاتية الأصلية بشكل تقريبي.

الكلمات المفتاحية: مؤثر خطي محدود، استمرارية الطيف، مؤثر التكامل.