

# RESULTS ON THE NONSTANDARD LAPLACIAN

TRISTRAM DE PIRO

ABSTRACT.

We adopt the following notation;

**Definition 0.1.** For  $\eta \in {}^*\mathcal{N} \setminus \mathcal{N}$ , we let;

$$\overline{\mathcal{H}_\eta} = {}^* \bigcup_{0 \leq i \leq 2\eta-1} [-\pi + \pi \frac{i}{\eta}, -\pi + \pi \frac{i+1}{\eta})$$

so that  $\overline{\mathcal{H}_\eta} = {}^*[-\pi, \pi)$ .

We let  $\{\mathfrak{C}_\eta\}$  denote the associated  $*$ -finite algebras generated by the intervals  $[-\pi + \pi \frac{i}{\eta}, -\pi + \pi \frac{i+1}{\eta})$ , for  $0 \leq i \leq 2\eta-1$ , and  $\{\lambda_\eta\}$  the associated counting measures, defined by  $\lambda_\eta([-\pi + \pi \frac{i}{\eta}, -\pi + \pi \frac{i+1}{\eta})) = \frac{\pi}{\eta}$ . We let  $(\overline{\mathcal{H}_\eta}, L(\mathfrak{C}_\eta), L(\lambda_\eta))$  denote the associated Loeb spaces, see Definition 0.5 of []. We let  $([-\pi, \pi], \mathfrak{B}, \mu)$  denote the interval  $[-\pi, \pi]$ , with the completion  $\mathfrak{B}$  of the Borel field, and  $\mu$  the restriction of Lebesgue measure. We let  $({}^*\mathcal{R}, {}^*\mathfrak{D})$  denote the hyperreals, with the transfer of the Borel field  $\mathfrak{D}$  on  $\mathcal{R}$ . A function  $f : (\overline{\mathcal{H}_\eta}, \mathfrak{C}_\eta) \rightarrow ({}^*\mathcal{R}, {}^*\mathfrak{D})$  is measurable, if  $f^{-1} : {}^*\mathfrak{D} \rightarrow \mathfrak{C}_\eta$ . Observe that this is equivalent to the definition given in [?]. We will abbreviate this notation to  $f : \overline{\mathcal{H}_\eta} \rightarrow {}^*\mathcal{R}$  is measurable, (\*). The same applies to  $({}^*\mathcal{C}, {}^*\mathfrak{D})$ , the hyper complex numbers, with the transfer of the Borel field  $\mathfrak{D}$ , generated by the complex topology. Observe that  $f : \overline{\mathcal{H}_\eta} \rightarrow {}^*\mathcal{C}$  is measurable, in this sense, iff  $Re(f)$  and  $Im(f)$  are measurable in the sense of (\*).

We let;

$$V(\overline{\mathcal{H}_\eta}) = \{f : \overline{\mathcal{H}_\eta} \rightarrow {}^*\mathcal{C}, f \text{ measurable } d(\lambda_\eta)\}$$

Let  $f : \overline{\mathcal{H}_\eta} \rightarrow {}^*\mathcal{C}$  be measurable. As in [?], we define the discrete derivative  $f'$  to be the unique measurable function satisfying;

$$f'(-\pi + \pi \frac{i}{\eta}) = \frac{\eta}{\pi} (f(-\pi + \pi \frac{i+1}{\eta}) - f(-\pi + \pi \frac{i}{\eta}));$$

for  $i \in {}^*\mathcal{N}_{0 \leq i \leq 2\eta-2}$ .

$$f'(\pi - \frac{\pi}{\eta}) = \frac{\eta}{\pi}(f(-\pi) - f(\pi - \frac{\pi}{\eta}))$$

If  $f : \overline{\mathcal{H}_\eta} \rightarrow {}^*\mathcal{C}$  is measurable, then we define the shift (right);

$$f^{sh}(-\pi + \pi \frac{j}{\eta}) = f(-\pi + \pi \frac{j+1}{\eta}) \text{ for } 0 \leq j \leq 2\eta - 2$$

$$f^{sh}(\pi - \frac{\pi}{\eta}) = f(-\pi)$$

$$f^{rsh}(-\pi + \pi \frac{j}{\eta}) = f(-\pi + \pi \frac{j-1}{\eta}) \text{ for } 1 \leq j \leq 2\eta - 1$$

$$f^{rsh}(-\pi) = f(\pi - \frac{\pi}{\eta})$$

We define the nonstandard Laplacian  $\Delta_\eta : V(\overline{\mathcal{H}_\eta}) \rightarrow V(\overline{\mathcal{H}_\eta})$  by;

$$\Delta_\eta(f) = f''$$

We let  $C^\infty([-\pi, \pi]) = \{f \in C[-\pi, \pi] : f|_{(-\pi, \pi)} \in C^\infty(-\pi, \pi), \exists g_k \in C([-\pi, \pi]), g_k(-\pi) = g_k(\pi), g_k|_{(-\pi, \pi)} = f^{(k)}, k \in \mathbb{Z}_{\geq 0}\}$ .

We let  $\Delta : C^\infty([-\pi, \pi]) \rightarrow C^\infty([-\pi, \pi])$  be defined by  $\Delta(f) = f^{(2)}$ , where  $f^{(2)}(-\pi) = g_2(-\pi) = f^{(2)}(\pi) = g_2(\pi)$ .

**Lemma 0.2.** If  $\lambda \in \mathcal{C}$ ,  $f \in C^\infty([-\pi, \pi])$ ,  $f \neq 0$ , then  $\Delta(f) = \lambda f$ , iff  $\lambda = -n^2$ , for some  $n \in \mathbb{Z}_{\geq 0}$ .

*Proof.* Let  $\tau = -\lambda$ , and suppose that  $\Delta(f) = -\tau f$ . Using Peano's Theorem on  $(-\pi, \pi)$ , we have that;

$$\begin{aligned} f|_{(-\pi, \pi)}(x) &= Ae^{i\sqrt{\tau}(x+\pi)} + Be^{-i\sqrt{\tau}(x+\pi)} \\ &= C\cos(\sqrt{\tau}(x+\pi)) + D\sin(\sqrt{\tau}(x+\pi)) \end{aligned}$$

where  $\{A, B, C, D\} \subset \mathcal{C}$ . Using the definition of  $C^\infty([-\pi, \pi])$  in Definition 0.1, we obtain;

$$f(-\pi) = C = C\cos(2\sqrt{\tau}\pi) + D\sin(2\sqrt{\tau}\pi) = f(\pi)$$

If  $\sin(2\sqrt{\tau}\pi) \neq 0$ , ( $\sharp$ ), we obtain;

$$D = \frac{C(1-\cos(2\sqrt{\tau}\pi))}{\sin(2\sqrt{\tau}\pi)}. \text{ Then;}$$

$$f|_{(-\pi, \pi)}(x) = C[\cos(\sqrt{\tau}(x + \pi)) + \frac{(1 - \cos(2\sqrt{\tau}\pi))}{\sin(2\sqrt{\tau}\pi)} \sin(\sqrt{\tau}(x + \pi))] \\ f^{(1)}|_{(-\pi, \pi)}(x) = C[-\sqrt{\tau} \sin(\sqrt{\tau}(x + \pi)) + \sqrt{\tau} \frac{(1 - \cos(2\sqrt{\tau}\pi))}{\sin(2\sqrt{\tau}\pi)} \cos(\sqrt{\tau}(x + \pi))] \quad (*)$$

Using Definition ?? again, we obtain;

$$g_1(-\pi) = \sqrt{\tau} \frac{(1 - \cos(2\sqrt{\tau}\pi))}{\sin(2\sqrt{\tau}\pi)} = \sqrt{\tau} \cos(2\sqrt{\tau}\pi) \frac{(1 - \cos(2\sqrt{\tau}\pi))}{\sin(2\sqrt{\tau}\pi)} - \sqrt{\tau} \sin(2\sqrt{\tau}\pi) = g_1(-\pi) \\ (1 - \cos(2\sqrt{\tau}\pi))^2 = -\sin^2(2\sqrt{\tau}\pi) \\ \cos(2\sqrt{\tau}\pi) = 1$$

hence,  $\sqrt{\tau} \in \mathcal{Z}$ , and  $\sin(2\sqrt{\tau}\pi) = 0$ , contradicting  $(\#)$ . It follows that  $\sin(2\sqrt{\tau}\pi) = 0$ ,  $\sqrt{\tau} \in \mathcal{Z}$ ,  $\lambda = -\tau = -n^2$ , for some  $n \in \mathcal{Z}_{\geq 0}$ . It is easily checked that, if  $n \in \mathcal{Z}_{\geq 0}$ ,  $e^{inx} \in C^\infty([-\pi, \pi])$ , and  $\Delta(f) = -n^2 f$ .  $\square$

**Definition 0.3.** We let  $V^\Delta = \{-n^2 : n \in \mathcal{Z}_{\geq 0}\}$ .

**Lemma 0.4.** If  $r \in \mathcal{Z}_{\geq 0}$ , then  $(\Delta - \lambda I)^r(f) = 0$  iff  $r = 1$  and  $\lambda \in V^\Delta$ .

*Proof.* Using [?] and Lemma 0.2, if  $f \in C^\infty([-\pi, \pi])$ , then;

$$f = \sum_{m \in \mathcal{Z}} f^\wedge(m) e^{imx}, \quad (*)$$

where  $f^\wedge(m) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-ixm} dx$ , and the convergence is uniform. Using  $(*)$ , and interchanging the summation and differentiation operations, we have that;

$$(\Delta - \lambda I)^{(r)}(f) = \sum_{m \in \mathcal{Z}} (-1)^r (m^2 + \lambda)^r f^\wedge(m) e^{imx}$$

It follows that, if  $(\Delta - \lambda I)^{(r)}(f) = 0$ , and  $f^\wedge(m) \neq 0$ , for some  $m \in \mathcal{Z}_{\geq 0}$ , then,  $\langle (\Delta - \lambda I)^{(r)}(f), e^{imx} \rangle = (-1)^r (m^2 + \lambda)^r f^\wedge(m) = 0$  implies  $(m^2 + \lambda)^r = 0$ , and, therefore,  $\lambda = -m^2$ ,  $(*)$ , holds. It follows, as  $f \neq 0$ , that  $(*)$  holds and  $f(x) = A e^{imx} + B e^{-imx}$ , for some  $\{A, B\} \subset \mathcal{C}$ . In particular,  $r = 1$ .  $\square$

**Lemma 0.5.** If  $\mu \in {}^*\mathcal{C}$ ,  $h \in V(\overline{\mathcal{H}_\eta})$ , and  $\Delta_\eta(h) = \mu h$ ,  $(*)$ , then, for  $0 \leq j \leq 2\eta - 1$ ;

$$\begin{aligned}
& h(-\pi + \pi \frac{j}{\eta}) \\
&= (\frac{1}{2}[(1 + \frac{\sqrt{\mu}}{\eta})^j + (1 - \frac{\sqrt{\mu}}{\eta})^j] - \frac{\eta}{2\pi\sqrt{\mu}}[(1 + \frac{\sqrt{\mu}}{\eta})^j - (1 - \frac{\sqrt{\mu}}{\eta})^j])h(-\pi) \\
&+ \frac{\eta}{2\pi\sqrt{\mu}}[(1 + \frac{\sqrt{\mu}}{\eta})^j - (1 - \frac{\sqrt{\mu}}{\eta})^j]h(-\pi + \frac{\pi}{\eta})
\end{aligned}$$

and;

$$\begin{aligned}
h(-\pi) &= (\frac{\mu\pi^2}{\eta^2} - 1)h(-\pi + \pi \frac{2\eta-2}{\eta}) + 2h(-\pi + \pi \frac{2\eta-1}{\eta}) \\
h(-\pi + \frac{\pi}{\eta}) &= (\frac{2\mu\pi^2}{\eta^2} - 2)h(-\pi + \pi \frac{2\eta-2}{\eta}) + (\frac{\mu\pi^2}{\eta^2} + 3)h(-\pi + \pi \frac{2\eta-1}{\eta})
\end{aligned}$$

*Proof.* Suppose  $\{\mu, e, h\} \subset {}^*\mathcal{C}$ , and let  $H : \overline{\mathcal{H}_\eta} \times {}^*\mathcal{C} \times {}^*\mathcal{C} \rightarrow {}^*\mathcal{C} \times {}^*\mathcal{C}$  be defined by;

$$H(\tau, x', y') = (y', \mu x')$$

The solution to (\*), with initial condition  $h(-\pi) = e, h'(-\pi) = f$ , is then given by, using Definition ?? and the method in ??;

$$h(-\pi) = e, h'(-\pi) = f$$

$$h(-\pi + \pi(\frac{(j+1)}{\eta})) = h(-\pi + \pi(\frac{j}{\eta})) + \frac{\pi}{\eta}h'(-\pi + \pi(\frac{j}{\eta})), 0 \leq j \leq 2\eta - 2$$

$$h'(-\pi + \pi(\frac{(j+1)}{\eta})) = h'(-\pi + \pi(\frac{j}{\eta})) + \frac{\pi}{\eta}\mu h(-\pi + \pi(\frac{j}{\eta})), 0 \leq j \leq 2\eta - 2$$

$$\bar{w}_{j+1} = \bar{A}\bar{w}_j, 0 \leq j \leq 2\eta - 2$$

$$\bar{w}_j = \bar{A}^j \bar{w}_0, 0 \leq j \leq 2\eta - 1$$

where;

$$\bar{w}_j = \begin{pmatrix} h(-\pi + \pi(\frac{j}{\eta})) \\ h'(-\pi + \pi(\frac{j}{\eta})) \end{pmatrix}$$

and;

$$\bar{A} = \begin{pmatrix} 1 & \frac{\pi}{\eta} \\ \frac{\pi\mu}{\eta} & 1 \end{pmatrix}$$

The eigenvalues of  $\bar{A}$  are given by  $\{\frac{\pi\sqrt{\mu}}{\eta} + 1, \frac{-\pi\sqrt{\mu}}{\eta} + 1\}$ , with eigenvectors  $\{\bar{v}_1, \bar{v}_2\}$ , where;

$$\bar{v}_1 = \begin{pmatrix} 1 \\ \sqrt{\mu} \end{pmatrix}$$

and;

$$\bar{v}_2 = \begin{pmatrix} 1 \\ -\sqrt{\mu} \end{pmatrix}$$

so that  $\bar{B}^{-1}\bar{A}\bar{B} = \text{diag}(\frac{\pi\sqrt{\mu}}{\eta} + 1, \frac{-\pi\sqrt{\mu}}{\eta} + 1)$ , where;

$$\bar{B} = \begin{pmatrix} 1 & 1 \\ \sqrt{\mu} & -\sqrt{\mu} \end{pmatrix}$$

$$\bar{B}^{-1} = \begin{pmatrix} \frac{1}{2} & \frac{1}{2\sqrt{\mu}} \\ \frac{1}{2} & \frac{1}{2\sqrt{\mu}} \end{pmatrix}$$

$$\begin{aligned} \bar{w}_j &= \bar{B} \text{diag}(\frac{\pi\sqrt{\mu}}{\eta} + 1, \frac{-\pi\sqrt{\mu}}{\eta} + 1)^j \bar{B}^{-1}(\bar{w}_0) \\ &= \bar{B} \text{diag}((\frac{\pi\sqrt{\mu}}{\eta} + 1)^j, (\frac{\pi\sqrt{\mu}}{\eta} - 1)^j) \bar{B}^{-1}(\bar{w}_0) \end{aligned}$$

Hence;

$$\begin{aligned} h(-\pi + \pi(\frac{j}{\eta})) &= \frac{[(1 + \frac{\pi\sqrt{\mu}}{\eta})^j + (1 - \frac{\pi\sqrt{\mu}}{\eta})^j]}{2} e + \frac{[(1 + \frac{\pi\sqrt{\mu}}{\eta})^j - (1 - \frac{\pi\sqrt{\mu}}{\eta})^j]}{2\sqrt{\mu}} f \\ h'(-\pi + \pi(\frac{j}{\eta})) &= \frac{\sqrt{\mu}[(1 + \frac{\pi\sqrt{\mu}}{\eta})^j - (1 - \frac{\pi\sqrt{\mu}}{\eta})^j]}{2} e + \frac{[(1 + \frac{\pi\sqrt{\mu}}{\eta})^j + (1 - \frac{\pi\sqrt{\mu}}{\eta})^j]}{2} f \end{aligned}$$

for  $0 \leq j \leq 2\eta - 1$ , so that there exist \*-polynomials in  $x^{\frac{1}{2}}$ ,  $\{P_{j,\eta}^i(x), Q_{j,\eta}^i(x)\} \subset {}^*\mathcal{C}[x]$ , with  $1 \leq i \leq 2$ ;

$$\text{with } h(-\pi + \pi(\frac{j}{\eta})) = P_{j,\eta}^1(\mu)e + Q_{j,\eta}^1(\mu)f$$

$$h'(-\pi + \pi(\frac{j}{\eta})) = P_{j,\eta}^2(\mu)e + Q_{j,\eta}^2(\mu)f, \quad (**)$$

where;

$$P_{j,\eta}^1(x) = \frac{1}{2}[(1 + \frac{\pi\sqrt{x}}{\eta})^j + (1 - \frac{\pi\sqrt{x}}{\eta})^j]$$

$$Q_{j,\eta}^1(x) = \frac{1}{2\sqrt{x}}[(1 + \frac{\pi\sqrt{x}}{\eta})^j - (1 - \frac{\pi\sqrt{x}}{\eta})^j]$$

$$P_{j,\eta}^2(x) = \frac{\sqrt{x}}{2}[(1 + \frac{\pi\sqrt{x}}{\eta})^j - (1 - \frac{\pi\sqrt{x}}{\eta})^j]$$

$$Q_{j,\eta}^2(x) = \frac{1}{2}[(1 + \frac{\pi\sqrt{x}}{\eta})^j + (1 - \frac{\pi\sqrt{x}}{\eta})^j]$$

We have that  $f = \frac{\eta}{\pi}(h(-\pi + \frac{\pi}{\eta}) - h(-\pi))$ ,  $e = h(-\pi)$ . Hence, using (\*\*);

$$h(-\pi + \pi(\frac{j}{\eta})) = (P_{j,\eta}^1(\mu) - \frac{\eta Q_{j,\eta}^1(\mu)}{\pi})h(-\pi) + \frac{\eta Q_{j,\eta}^1(\mu)}{\pi}h(-\pi + \frac{\pi}{\eta})$$

giving the first result. We have, from Definition 0.1;

$$h(-\pi) = (\frac{\mu\pi^2}{\eta^2} - 1)h(-\pi + \pi\frac{2\eta-2}{\eta}) + 2h(-\pi + \pi\frac{2\eta-1}{\eta}) \quad (i)$$

$$h(-\pi + \frac{\pi}{\eta}) = (\frac{\mu\pi^2}{\eta^2} - 1)h(-\pi + \pi\frac{2\eta-1}{\eta}) + 2h(-\pi) \quad (\dagger)$$

Substituting the expression for  $h(-\pi)$  from (i) into ( $\dagger$ ), we obtain;

$$h(-\pi + \frac{\pi}{\eta}) = (\frac{2\mu\pi^2}{\eta^2} - 2)h(-\pi + \pi\frac{2\eta-2}{\eta}) + (\frac{\mu\pi^2}{\eta^2} + 3)h(-\pi + \pi\frac{2\eta-1}{\eta}) \quad (ii)$$

as required.  $\square$

**Lemma 0.6.** *If  $\mu \in {}^*\mathcal{C}$ ,  $h \in V(\overline{\mathcal{H}_\eta})$ , and  $\Delta_\eta(h) = \mu h$ , (\*), then;*

$$h(-\pi + \pi(\frac{2\eta-2}{\eta})) = P_{2\eta-2,\eta}^1(\mu)h(-\pi) + Q_{2\eta-2,\eta}^1(\mu)h'(-\pi) \quad (i)'$$

$$h(-\pi + \pi(\frac{2\eta-1}{\eta})) = P_{2\eta-1,\eta}^1(\mu)h(-\pi) + Q_{2\eta-1,\eta}^1(\mu)h'(-\pi) \quad (ii)'$$

$$h(-\pi) = (\frac{\mu\pi^2}{\eta^2} - 1)h(-\pi + \pi(\frac{2\eta-2}{\eta})) + 2h(-\pi + \pi(\frac{2\eta-1}{\eta})) \quad (iii)'$$

$$h'(-\pi) = (\frac{\mu\pi}{\eta} - \frac{\eta}{\pi})h(-\pi + \pi(\frac{2\eta-2}{\eta})) + (\frac{\mu\pi}{\eta} + \frac{\eta}{\pi})h(-\pi + \pi(\frac{2\eta-1}{\eta})) \quad (iv)'$$

*Proof.* (i)', (ii)' follow from (\*\*) in Lemma 0.9. (iii)' is (i) in Lemma 0.9. Finally, using  $h'(-\pi) = \frac{\eta(h(-\pi + \frac{\pi}{\eta}) - h(-\pi))}{\pi}$ , and (ii) in Lemma 0.9, we obtain (iv)'.  $\square$

**Lemma 0.7.** *We have that  $\mu$  is an eigenvalue for  $\Delta_\eta : V(\overline{\mathcal{H}_\eta}) \rightarrow \overline{\mathcal{H}_\eta}$  iff;*

$$\det(\overline{D}) = 0$$

where;

$$\overline{D} = \begin{pmatrix} 1 & 0 & 1 - \frac{\mu\pi^2}{\eta^2} & -2 \\ 0 & 1 & \frac{\eta}{\pi} - \frac{\mu\pi}{\eta} & -\left(\frac{\mu\pi}{\eta} + \frac{\eta}{\pi}\right) \\ -P_{2\eta-2,\eta}^1(\mu) & -Q_{2\eta-2,\eta}^1(\mu) & 1 & 0 \\ -P_{2\eta-1,\eta}^1(\mu) & -Q_{2\eta-1,\eta}^1(\mu) & 0 & 1 \end{pmatrix}$$

*Proof.* This follows easily from Lemma 0.6.  $\square$

**Lemma 0.8.** *We have that, for  $\mu$  finite;*

$$P_{2\eta-2,\eta}^1(\mu) \simeq P_{2\eta-1,\eta}^1(\mu) \simeq \frac{e^{2\pi\sqrt{\mu}} + e^{-2\pi\sqrt{\mu}}}{2}$$

$$Q_{2\eta-2,\eta}^1(\mu) \simeq Q_{2\eta-1,\eta}^1(\mu) \simeq \frac{e^{2\pi\sqrt{\mu}} - e^{-2\pi\sqrt{\mu}}}{2\sqrt{\mu}}$$

In particularly, there exists  $C_\mu \in \mathcal{R}$ ;

$$\text{with } \max(P_{2\eta-2,\eta}^1(\mu), Q_{2\eta-2,\eta}^1(\mu), P_{2\eta-1,\eta}^1(\mu), Q_{2\eta-1,\eta}^1(\mu)) \leq C_\mu, (\dagger\dagger)$$

Moreover;

$$\frac{dP_j^1}{d\mu} = \frac{\pi j}{2\eta} Q_{j-1}^1, \quad \frac{dQ_j^1}{d\mu} = \frac{\pi j P_{j-1}^1}{2\eta\mu} - \frac{Q_j^1}{2\sqrt{\mu}} \text{ for } 0 \leq j \leq 2\eta - 1$$

$$\frac{dP_j^1}{d\mu} \simeq \frac{\pi Q_{j-1}^1}{2}, \quad \frac{dQ_j^1}{d\mu} \simeq \frac{\pi P_{j-1}^1}{2\mu} - \frac{Q_j^1}{2\sqrt{\mu}}, \text{ for } j \in \{2\eta - 2, 2\eta - 1\}$$

*Proof.* For  $y \in \mathcal{C}$ ,  $(1 + \frac{y}{\eta})^\eta \simeq e^y$ , hence, as  $(1 + \frac{y}{\eta})^\eta$  is  $S$ -continuous,  $(1 + \frac{y}{\eta})^\eta \simeq e^y$ , for  $y$  finite, (\*). It follows that;

$$(1 + \frac{\pi\sqrt{x}}{\eta})^{2\eta-1} = [(1 + \frac{\pi\sqrt{x}}{\eta})^\eta]^2 (1 + \frac{\pi\sqrt{x}}{\eta})^{-1}$$

$$\simeq e^{2\pi\sqrt{x}}$$

as  $(1 + \frac{\pi\sqrt{x}}{\eta})^{-1} \simeq 1$ . The remaining cases follows similarly, and then the claim (dagger>) is clear.

The final results are simple calculations, left to the reader.

$\square$

**Lemma 0.9.** *If  $\mu \simeq -n^2$ , with  $n \in \mathcal{Z}$ , then  $\det(\overline{D}) \simeq 0$ . If  $\mu \simeq -n^2$ , with  $n \in \mathcal{Z}_{\neq 0}$ , then  $\frac{d}{d\mu}(\det(\overline{D})) \notin \mathcal{V}_0$*

*Proof.* Expanding  $\det(\overline{D})$  along the second row, and using the fact that  $\mu$  is finite,  $\frac{\mu\pi}{\eta} \simeq \frac{\mu\pi}{\eta^2} \simeq 0$ , (dagger>) in Lemma 0.8, and  $P_{2\eta-2}^1 \simeq P_{2\eta-1}^1$ , we

obtain that;

$$\begin{aligned} \det(\bar{D}) &\simeq -(1 + P_{2\eta-2}^1 - 2P_{2\eta-1}^1) - \frac{\eta}{\pi}(-Q_{2\eta-2}^1 - 2E) - \frac{\eta}{\pi}(Q_{2\eta-1}^1 + E) \\ &\simeq (P_{2\eta-1}^1 - 1) + \frac{\eta}{\pi}(Q_{2\eta-2}^1 - Q_{2\eta-1}^1 + E) \end{aligned}$$

where  $E = P_{2\eta-2}^1 Q_{2\eta-1}^1 - P_{2\eta-1}^1 Q_{2\eta-2}^1 = \frac{\pi}{\eta}(1 - \frac{\pi^2 \mu}{\eta^2})^{2\eta-2}$ . We have that  $\sqrt{\mu} \simeq in$ , with  $n \in \mathbb{Z}_{\geq 0}$ . Hence;

$$P_{2\eta-1,\eta}^1(\mu) \simeq \cos(2\pi n) = 1 \quad Q_{2\eta-1,\eta}^1(\mu) \simeq \frac{\sin(2\pi n)}{n} = 0$$

We have;

$$\begin{aligned} &\frac{\eta}{\pi}((1 + \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-1} - (1 + \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2}) \\ &= (1 + \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2}(\frac{\eta}{\pi}((1 + \frac{\pi\sqrt{\mu}}{\eta}) - 1)) \\ &= (1 + \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2}\sqrt{\mu} \end{aligned}$$

Similarly;

$$\begin{aligned} &\frac{\eta}{\pi}((1 - \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-1} - (1 - \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2}) \\ &\simeq (1 - \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2}\sqrt{\mu} \end{aligned}$$

Hence;

$$\begin{aligned} \frac{\eta}{\pi}(P_{2\eta-2}^1 - P_{2\eta-1}^1) &\simeq -\sqrt{\mu}P_{2\eta-2}^1 \simeq -\sqrt{\mu}\frac{\cos(2\pi n)}{\sqrt{\mu}} = -\cos(2\pi n) = -1 \\ \frac{\eta}{\pi}(Q_{2\eta-2}^1 - Q_{2\eta-1}^1) &\simeq -\sqrt{\mu}Q_{2\eta-2}^1 \simeq \frac{-\sqrt{\mu}i\sin(2\pi n)}{\sqrt{\mu}} = -i\sin(2\pi n) = 0 \end{aligned}$$

We have that;

$$\begin{aligned} \frac{\eta}{\pi}E &= \frac{\eta}{\pi}(P_{2\eta-2}^1 Q_{2\eta-1}^1 - P_{2\eta-1}^1 Q_{2\eta-2}^1) \\ &= \frac{\eta}{\pi}(((P_{2\eta-2}^1 - P_{2\eta-1}^1)Q_{2\eta-1}^1) + ((Q_{2\eta-2}^1 - Q_{2\eta-1}^1)P_{2\eta-1}^1)) \\ &\simeq -\cos(2\pi n)\frac{\sin(2\pi n)}{n} - i\sin(2\pi n)\cos(2\pi n) \\ &= (-\frac{1}{n} - i)\sin(2\pi n)\cos(2\pi n) = 0 \end{aligned}$$

Hence,  $\det(\overline{D}) \simeq 0$  as required.

For the second part, using the same reasoning as above, we have that;

$$\begin{aligned}
\det\left(\frac{d\overline{D}}{d\mu}\right) &\simeq -\left(\frac{dP_{2\eta-2}^1}{d\mu} - 2\frac{dP_{2\eta-1}^1}{d\mu}\right) - \frac{\eta}{\pi}\left(-\frac{dQ_{2\eta-2}^1}{d\mu} - 2\frac{dE}{d\mu}\right) - \frac{\eta}{\pi}\left(\frac{dQ_{2\eta-1}^1}{d\mu} + \frac{dE}{d\mu}\right) \\
&\simeq \frac{-\pi}{2}(Q_{2\eta-3}^1 - 2Q_{2\eta-2}^1) - \frac{\eta}{\pi}\left(-\left(\pi\frac{P_{2\eta-3}^1}{2\mu} - \frac{Q_{2\eta-2}^1}{2\sqrt{\mu}}\right) - 2\frac{dE}{d\mu}\right) \\
&\quad - \frac{\eta}{\pi}\left(\left(\pi\frac{P_{2\eta-2}^1}{2\mu} - \frac{Q_{2\eta-1}^1}{2\sqrt{\mu}}\right) + \frac{dE}{d\mu}\right) \\
&\simeq \frac{-\pi}{2}(Q_{2\eta-3}^1 - 2Q_{2\eta-2}^1) - \frac{\eta}{\pi}\left(-\left(\pi\frac{P_{2\eta-3}^1}{2\mu} - \frac{Q_{2\eta-2}^1}{2\sqrt{\mu}}\right) + 2\frac{\pi^2(2\eta-2)E}{\eta^2}\right) \\
&\quad - \frac{\eta}{\pi}\left(\left(\pi\frac{P_{2\eta-2}^1}{2\mu} - \frac{Q_{2\eta-1}^1}{2\sqrt{\mu}}\right) - \frac{\pi^2(2\eta-2)E}{\eta^2}\right) \\
&\simeq \frac{\eta}{2\mu}(P_{2\eta-3}^1 - P_{2\eta-2}^1) - \frac{\eta}{2\pi\sqrt{\mu}}(Q_{2\eta-2}^1 - Q_{2\eta-1}^1) - E\pi \\
&\simeq -\frac{\pi}{2\mu} \neq 0
\end{aligned}$$

□

**Lemma 0.10.** *For every  $n \in \mathcal{Z}_{\geq 0}$ , there exists a unique  $\mu \simeq -n^2$ , an eigenvalue for  $\Delta_\eta$ .*

*Proof.* By Lemma 0.9, we have that, if  $n \in \mathcal{Z}_{\geq 0}$ ,  $R_{4\eta}(in) = \epsilon \simeq 0$ , <sup>(1)</sup>. Let  $R_{4\eta,\epsilon} = R_{4\eta} - \epsilon$ , and let  $p_{4\eta,\epsilon}(x, y) = R_{4\eta,\epsilon}(y) - x$ , with coefficients  $\{d_{ij} : 0 \leq i \leq 1, 0 \leq j \leq 4\eta\}$  so that  $p_{4\eta,\epsilon}(0, in)$  holds. We have

---

<sup>1</sup>A simple computation shows that;

$$\begin{aligned}
\det(\overline{D}) &= 1 + \left(\frac{-1}{2}\left(1 - \frac{\mu\pi^2}{\eta^2}\right) + \frac{1}{2\sqrt{\mu}}\left(\frac{\eta}{\pi} - \frac{\mu\pi}{\eta}\right)\right)(1 + \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2} \\
&\quad + \left(\frac{-1}{2}\left(1 - \frac{\mu\pi^2}{\eta^2}\right) - \frac{1}{2\sqrt{\mu}}\left(\frac{\eta}{\pi} - \frac{\mu\pi}{\eta}\right)\right)(1 - \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-2} \\
&\quad + \left(1 - \frac{1}{2\sqrt{\mu}}\left(\frac{\eta}{\pi} - \frac{\mu\pi}{\eta}\right)\right)(1 + \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-1} \\
&\quad + \left(1 + \frac{1}{2\sqrt{\mu}}\left(\frac{\eta}{\pi} - \frac{\mu\pi}{\eta}\right)\right)(1 - \frac{\pi\sqrt{\mu}}{\eta})^{2\eta-1} \\
&\quad + \left(\frac{-2\mu\pi^2}{\eta^2}\right)(1 - \frac{\pi^2\mu}{\eta^2})^{2\eta-1} \\
&= 1 + \frac{\eta}{2\pi\sqrt{\mu}} + * \sum_{i=1}^{2\eta-2} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-2}}{2\eta^{i-1}} - * \sum_{i=1}^{2\eta-2} \frac{\pi^{i+1} \mu^{\frac{i+1}{2}} C_i^{2\eta-2}}{2\eta^{i+1}} \\
&\quad - \frac{\eta}{2\pi\sqrt{\mu}} + * \sum_{i=1}^{2\eta-2} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-2} (-1)^{i+1}}{2\eta^{i-1}} - * \sum_{i=0}^{2\eta-2} \frac{\pi^{i+1} \mu^{\frac{i+1}{2}} C_i^{2\eta-2} (-1)^{i+1}}{2\eta^{i+1}} \\
&\quad - \frac{\eta}{2\pi\sqrt{\mu}} - * \sum_{i=1}^{2\eta-1} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-1}}{2\eta^{i-1}} + * \sum_{i=1}^{2\eta-1} \frac{\pi^{i+1} \mu^{\frac{i+1}{2}} C_i^{2\eta-1}}{2\eta^{i+1}}
\end{aligned}$$

$$\begin{aligned}
& + \frac{\eta}{2\pi\sqrt{\mu}} - * \sum_{i=1}^{2\eta-1} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-1} (-1)^{i+1}}{2\eta^{i-1}} + * \sum_{i=1}^{2\eta-1} \frac{\pi^{i+1} \mu^{\frac{i+1}{2}} C_i^{2\eta-1} (-1)^{i+1}}{2\eta^{i+1}} \\
& - * \sum_{i=1}^{2\eta-2} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-2}}{2\eta^i} \\
& + * \sum_{i=1}^{2\eta-2} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-2} (-1)^{i+1}}{2\eta^i} \\
& + * \sum_{i=1}^{2\eta-2} \frac{\pi^{i+2} \mu^{\frac{i+2}{2}} C_i^{2\eta-2}}{\eta^{i+2}} \\
& + * \sum_{i=1}^{2\eta-2} \frac{\pi^{i+2} \mu^{\frac{i+2}{2}} C_i^{2\eta-2} (-1)^i}{\eta^{i+2}} \\
& + * \sum_{i=1}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-1}}{\eta^i} \\
& + * \sum_{i=1}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-1} (-1)^i}{\eta^i} \\
& + * \sum_{i=0}^{2\eta-1} \frac{2\pi^{2i+2} \mu^{i+1} C_i^{2\eta-1} (-1)^{i+1}}{2\eta^{2i+2}} (*) \\
& \dots \det(\bar{D}) = 1 + * \sum_{i=0}^{2\eta-3} \frac{\pi^i \mu^{\frac{i}{2}} C_{i+1}^{2\eta-2}}{2\eta^i} - * \sum_{i=2}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_{i-1}^{2\eta-2}}{2\eta^i} \\
& + * \sum_{i=0}^{2\eta-3} \frac{\pi^i \mu^{\frac{i}{2}} C_{i+1}^{2\eta-2} (-1)^i}{2\eta^i} - * \sum_{i=2}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_{i-1}^{2\eta-2} (-1)^i}{2\eta^i} \\
& - * \sum_{i=0}^{2\eta-2} \frac{\pi^i \mu^{\frac{i}{2}} C_{i+1}^{2\eta-1}}{2\eta^i} + * \sum_{i=2}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_{i-1}^{2\eta-1}}{2\eta^i} \\
& - * \sum_{i=0}^{2\eta-2} \frac{\pi^i \mu^{\frac{i}{2}} C_{i+1}^{2\eta-1} (-1)^i}{2\eta^i} + * \sum_{i=2}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_{i-1}^{2\eta-1} (-1)^i}{2\eta^i} \\
& - * \sum_{i=1}^{2\eta-2} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-2}}{2\eta^i} \\
& + * \sum_{i=1}^{2\eta-2} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-2} (-1)^{i+1}}{2\eta^i} \\
& + * \sum_{i=3}^{2\eta} \frac{\pi^i \mu^{\frac{i}{2}} C_{i-2}^{2\eta-2}}{\eta^i} \\
& + * \sum_{i=3}^{2\eta} \frac{\pi^i \mu^{\frac{i}{2}} C_{i-2}^{2\eta-2} (-1)^i}{\eta^i} \\
& + * \sum_{i=1}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-1}}{\eta^i} \\
& + * \sum_{i=1}^{2\eta-1} \frac{\pi^i \mu^{\frac{i}{2}} C_i^{2\eta-1} (-1)^i}{\eta^i} \\
& + * \sum_{i=2, i \text{ even}}^{4\eta} \frac{2\pi^i \mu^{\frac{i}{2}} C_{\frac{i}{2}-1}^{2\eta-1} (-1)^{\frac{i}{2}}}{2\eta^i} \\
& \dots \\
& \det(\bar{D}) = 1 + (C_1^{2\eta-2} - C_1^{2\eta-1}) \\
& + * \sum_{i=3, i \text{ odd}}^{2\eta-3} \frac{\pi^i \mu^{\frac{i}{2}}}{2\eta^i} [C_{i+1}^{2\eta-2} (1 + (-1)^i) - C_{i+1}^{2\eta-1} (1 + (-1)^i) - C_{i-1}^{2\eta-2} (1 + (-1)^i)]
\end{aligned}$$

that  $\frac{\partial p_{4\eta,\epsilon}}{\partial x}|_{(0,in)} = 1 \neq 0$ , hence, by Newton's Theorem, there exists a  $*$ -power series  $\gamma(x) = {}^*\sum_{j \in {}^*\mathcal{Z}_{\geq 0}} e_j x^j$ , such that  $p_{4\eta,\epsilon}(x, \gamma(x)) = 0$ , with  $\gamma(0) = in$ . We have that  $|d_{ij}| \leq C + 1$ , (show bound is uniform in  $\eta$ ) for  $0 \leq i \leq 1, 0 \leq j \leq 4\eta$ , need uniform bound on increase in coefficients of  $\gamma$ ,  $\leq D^j?$ , some  $D \in \mathcal{R}$ . Then, if  $\delta \simeq 0$ ,  $\gamma(\delta) \simeq 0$ ,  $|\gamma(\delta)| \leq {}^*\sum_{j \in {}^*\mathcal{Z}_{\geq 0}} (D\delta)^j = \frac{D\delta}{1-D\delta} \simeq 0$ . Taking  $\epsilon = \delta$ , we obtain  $p_{4\eta,\epsilon}(\epsilon, \gamma(\epsilon))$ , so that  $p_{4\eta}(0, \gamma(\epsilon))$ , and  $\det(\overline{D})(\gamma(\epsilon)) = 0$ . As  $\gamma(\epsilon) \simeq in$ , we obtain the result.

□

**Lemma 0.11.** *If  $(\Delta_\eta - \mu I)^r(f) = 0$ ,  $f \neq 0$ ,  $\mu$  finite,  $r \in {}^*\mathcal{Z}_{\geq 0}$ , then  ${}^\circ\mu \in V^\Delta$ .*

*Proof.* Assume first that  $r \in \mathcal{Z}_{\geq 0}$ . An easy adaptation of Lemma 0.5 in [?], shows that, if  $G : {}^*[a,b] \times {}^*\mathcal{C}^n \rightarrow {}^*\mathcal{C}^n$  is internal and  $S$ -continuous, with the same hypotheses on  ${}^\circ G$ , then for  $\bar{x}$  as defined,  $\bar{x}'(t) = {}^\circ G(t, \bar{x}(t))$ . For  $\mu$  finite;

$$\begin{aligned} & + C_{i-1}^{2\eta-1}(1+(-1)^i) - C_i^{2\eta-2}(1+(-1)^{i+1}) + 2C_i^{2\eta-1}(1+(-1)^i) + 2C_{i-2}^{2\eta-2}(1+(-1)^i)] \\ & + {}^*\sum_{i=3, i \text{ even}}^{2\eta-3} \frac{\pi^i \mu^{\frac{i}{2}}}{2\eta^i} [C_{i+1}^{2\eta-2}(1+(-1)^i) - C_{i+1}^{2\eta-1}(1+(-1)^i) - C_{i-1}^{2\eta-2}(1+(-1)^i) \\ & + C_{i-1}^{2\eta-1}(1+(-1)^i) - C_i^{2\eta-2}(1+(-1)^{i+1}) + 2C_i^{2\eta-1}(1+(-1)^i) + 2C_{i-2}^{2\eta-2}(1+(-1)^i) \\ & + 2C_{\frac{i}{2}-1}^{2\eta-1}(-1)^{\frac{i}{2}}] \end{aligned}$$

Evaluate remaining terms  $i = 1, 2(\text{even}), 2\eta - 2, 2\eta - 1, 2\eta, {}^*\sum_{2\eta+1}^{4\eta}$ .

...

Referring to (\*), we have that, for  $i$  even;

$$\begin{aligned} & {}^*\sum_{i=1}^{2\eta-2} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-2}}{2\eta^{i-1}} + {}^*\sum_{i=1}^{2\eta-2} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-2} (-1)^{i+1}}{2\eta^{i-1}} \\ & - {}^*\sum_{i=1}^{2\eta-1} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-1}}{2\eta^{i-1}} - {}^*\sum_{i=1}^{2\eta-1} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} C_i^{2\eta-1} (-1)^{i+1}}{2\eta^{i-1}} = 0 \end{aligned}$$

and, for  $i$  odd;

$$\begin{aligned} & = {}^*\sum_{i=1}^{2\eta-2} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} (C_i^{2\eta-2} - C_i^{2\eta-1})}{\eta^{i-1}} - \frac{\pi^{2\eta-2} \mu^{\eta-1}}{\eta^{2\eta-2}} \\ & \simeq {}^*\sum_{i=1}^{2\eta-2} \frac{\pi^{i-1} \mu^{\frac{i-1}{2}} (-C_{i-1}^{2\eta-2})}{\eta^{i-1}} (\dagger) \end{aligned}$$

It follows that  $\overline{D} = R_{4\eta}(\sqrt{\mu})$ , where  $R_{4\eta}$  is a  $*$ -polynomial of degree  $4\eta$ , with coefficients  $\{c_i\}_{0 \leq i \leq 4\eta}$ . Inspection of  $(\dagger)$  and the other terms, shows that there exists  $S \in \mathcal{R}$ , with  $|c_i| \leq S$ , for  $0 \leq i \leq 4\eta$ .

$$G(t, u_1, \dots, u_{2r}) = (u_2, \dots, u_{2r}, \sum_{j=0}^r u_{2(r-j)} \mu^j (-1)^{j+1} C_j^r)$$

satisfies this criteria, hence, we can use Lemma 0.6 of ?? to obtain that  $(\Delta - {}^\circ \mu I)^r({}^\circ f) = 0$  and  ${}^\circ f \in C^\infty([-\pi, \pi])$ , (2). Using Lemma 0.2, we obtain the result. If  $r \in {}^* \mathcal{Z}_{\geq 0}$  is infinite, then we can assume that  $f_s = (\Delta_\eta - \mu I)^s(f) \neq 0$ , for  $0 \leq s < r$ , and then  $(\Delta_\eta - \mu I)^{r-s}(f_s) = 0$ . Taking  $r - s$  to be finite, we can apply the first part of the lemma.  $\square$

**Lemma 0.12.** *Let  $g, h : \overline{\mathcal{H}_\eta} \rightarrow {}^* \mathcal{C}$  be measurable. Then;*

$$(i). \int_{\overline{\mathcal{H}_\eta}} g'(y) d\mu_\eta(y) = 0$$

$$(ii). (gh)' = g'h^{sh} + gh'$$

$$(iii). \int_{\overline{\mathcal{H}_\eta}} (g'h)(y) d\mu_\eta(y) = - \int_{\overline{\mathcal{H}_\eta}} g^{sh} h' d\mu_\eta(y)$$

$$(iv). \int_{\overline{\mathcal{H}_\eta}} g(y) d\mu_\eta(y) = \int_{\overline{\mathcal{H}_\eta}} g^{sh}(y) d\mu_\eta(y) = \int_{\overline{\mathcal{H}_\eta}} g^{rs}(y) d\mu_\eta(y)$$

$$(v). (g')^{sh} = (g^{sh})'$$

$$(vi). \int_{\overline{\mathcal{H}_\eta}} (g''h)(y) d\mu_\eta(y) = \int_{\overline{\mathcal{H}_\eta}} (g^{sh} h'')(y) d\mu_\eta(y)$$

*Proof.* In the first part, for (i), we have, using Definitions ?? and ??, that;

$$\begin{aligned} & \int_{\overline{\mathcal{H}_\eta}} g'(y) d\mu_\eta(y) \\ &= \frac{\pi}{\eta} [{}^* \sum_{0 \leq j \leq 2\eta-2} \frac{\eta}{\pi} [g(-\pi + \pi(\frac{j+1}{\eta})) - g(-\pi + \pi(\frac{j}{\eta}))] \\ &\quad + \frac{\eta}{\pi} [g(-\pi) - g(\pi - \frac{\pi}{\eta})]] = 0 \end{aligned}$$

The proofs of (ii), (iii) are as in Lemma 0.12 of [?]. (iv) is clear. (v) follows easily from Definitions ?? and (vi) follows, repeating the result of (iii), and applying (v).

$\square$

**Definition 0.13.** *We let  $S : V(\overline{\mathcal{H}_\eta}) \rightarrow V(\overline{\mathcal{H}_\eta})$  be defined by;*

---

<sup>2</sup>Observe the extension of Lemma 0.6 to the endpoint  $\pi$ , taking the initial condition as  $f(\pi)$

$$S(f) = \Delta_\eta(f)^{rsh^2} - \Delta_\eta(f)$$

**Lemma 0.14.**  $\Delta_\eta$  is almost self adjoint, in the sense that  $\Delta_\eta^* = \Delta_\eta + S$ .

*Proof.* We have, using (iv), (v), (vi) above, that, if  $\{f, g\} \subset V(\overline{\mathcal{H}_\eta})$ ;

$$\begin{aligned} & <\Delta_\eta(f), g> \\ & = <f^{sh^2}, \Delta_\eta(g)> \\ & = <f, (\Delta_\eta(g))^{rsh^2}> \\ & = <f, \Delta_\eta(g)> + <f, \Delta_\eta(g)^{rsh^2} - \Delta_\eta(g)> \\ & = <f, (\Delta_\eta + S)(g)> \end{aligned}$$

□

**Lemma 0.15.**  $\Delta_\eta = \Delta_{\eta,1} + \Delta_{\eta,2}$

where  $\Delta_{\eta,1}$  is self adjoint,  $\Delta_{\eta,2}$  is anti self adjoint, and  $\Delta_{\eta,1} = \Delta_\eta + \frac{S}{2}$ .

*Proof.* We have that;

$$\begin{aligned} \Delta_{\eta,1} &= \frac{(\Delta_\eta + \Delta_\eta^*)}{2} = \frac{(\Delta_\eta + \Delta_\eta + S)}{2} = \Delta_\eta + \frac{S}{2} \\ \Delta_{\eta,2} &= \frac{(\Delta_\eta - \Delta_\eta^*)}{2} \end{aligned}$$

□

**Lemma 0.16.** If  $\mu_1 \neq \mu_2$ , with  $\mu_2$  finite,  $\Delta(f_1) = \mu_1 f_1$ ,  $\Delta(f_2) = \mu_2 f_2$ , and  $\|f_1\| = \|f_2\| = 1$ , then  $<f_1, f_2> \simeq 0$ ;

*Proof.* Without loss of generality, we can assume that  $\mu_1 \neq 0$ ,  $\mu_2 \neq 0$ . Then;

$$\begin{aligned} & <\mu_1 f_1, f_2> \\ & = <\Delta(f_1), f_2> \\ & = <f_1, (\Delta + S)(f_2)> \end{aligned}$$

$$= \langle f_1, \mu_2 f_2 \rangle + \langle f_1, S(f_2) \rangle$$

By Lemma 0.11, we have that  $S(f_2)(x) \simeq 0$ , for  $x \in \mathcal{H}_\eta$ , hence,  $\langle f_1, S(f_2) \rangle = \epsilon \simeq 0$ . It follows that  $\langle f_1, f_2 \rangle = \frac{\epsilon}{\mu_1 - \mu_2} \simeq 0$ .  $\square$

**Lemma 0.17.** *There exists a basis  $\{e_i : 1 \leq i \leq \eta\}$  for  $V(\overline{\mathcal{H}_\eta})$ , with corresponding eigenvalues  $\{\lambda_i : 1 \leq i \leq \eta\} \subset {}^*\mathcal{C}$ , such that  $\Delta(e_i) = \mu_i e_i$ , and  $\mu_i$  finite, for finite  $i$ , with the decay rate;*

$$|\langle f, e_i \rangle| \leq \frac{C_{\Delta^t f}}{|\mu_i|^t}$$

where, for  $t \in {}^*\mathcal{Z}_{\geq 1}$ ,  $C_{\Delta^t f} = \max\{|\Delta^t f(x)| : x \in \mathcal{H}_\eta\}$ .

*Proof.* By transfer of the Theorem on Jordan Canonical form, there exists a basis  $\{e_i : 1 \leq i \leq \eta\}$  of generalised eigenvectors for  $\Delta$ , with the index  $i$  of each generalised eigenspace  $V_{\mu_i}$  corresponding to the factor  $(x - \mu_i)^i$  in  $\det(\overline{D})$ . By Lemma ??, (resultant calculation),  $i = 1$ , for each  $\mu_i$ , so we obtain a basis of eigenvectors for  $\Delta$ ,  $\Delta(e_i) = \mu_i e_i$ . We can assume that  $\|e_i\| = 1$ , for  $1 \leq i \leq \eta$ . Then;

$$\begin{aligned} & \langle \Delta^t(f^{rsh^{2t}}), e_i \rangle \\ &= \langle f, \Delta^t(e_i) \rangle = \overline{\mu_i^t} \langle f, e_i \rangle \\ &| \langle f, e_i \rangle | \\ &\leq \frac{1}{|\mu_i^t|} \langle \Delta(f^{rsh^{2t}}), e_i \rangle \\ &\leq \frac{C_{\Delta^t(f^{rsh^{2t}})}}{|\mu_i|^t} = \frac{C_{\Delta^t(f)}}{|\mu_i|^t}. \end{aligned}$$

$\square$

**Lemma 0.18.** *If  $W \subseteq V(\overline{\mathcal{H}_\eta})$ , spanned by  $\{e_1, \dots, e_\kappa\}$ , then the orthogonal projection  $pr_W(f)$  is given by;*

$${}^* \sum_{1 \leq i \leq \kappa} \lambda_i e_i$$

where

$$\bar{\lambda} = \begin{pmatrix} \lambda_1 \\ \vdots \\ \lambda_j \\ \vdots \\ \lambda_n \end{pmatrix}$$

$$\bar{A} = \begin{pmatrix} A_{11} & \dots & A_{1j} & \dots & A_{1n} \\ \dots & \dots & \dots & & \\ A_{i1} & \dots & A_{ij} & \dots & A_{in} \\ \dots & \dots & \dots & & \\ A_{n1} & \dots & A_{nj} & \dots & A_{nn} \end{pmatrix}$$

$$\bar{t} = \begin{pmatrix} \langle e_1, f \rangle \\ \vdots \\ \langle e_j, f \rangle \\ \vdots \\ \langle e_n, f \rangle \end{pmatrix}$$

and  $\bar{A}\bar{\lambda} = \bar{t}$ ,  $A_{ij} = \langle e_i, e_j \rangle$ , for  $1 \leq i \leq j \leq n$ .

.....

**Lemma 0.19.** If  $f \in V(\overline{\mathcal{H}_\eta})$  and  $C_{f''}$  is finite, then;

$$f \simeq \sum_{1 \leq i \leq \eta} \langle f, e_i \rangle e_i$$

*Proof.* We can apply the Gramm-Schmidt orthogonalisation procedure to the basis  $\{e_i : 1 \leq i \leq \eta\}$ , beginning with  $e_\eta$ , to obtain an orthonormal basis  $\{\bar{e}_i : 1 \leq i \leq \eta\}$  such that;

$$f = {}^* \sum_{1 \leq i \leq \eta} \langle f, \bar{e}_i \rangle \bar{e}_i$$

and  $\bar{e}_{\eta-i} = {}^* \sum_{0 \leq j \leq i} \lambda_{i,j} \bar{e}_{\eta-j}$ , with  $|\lambda_{i,j}| \leq 1$ , <sup>(3)</sup>. We claim that;

$$\bar{e}_{\eta-i} = {}^* \sum_{0 \leq j \leq i} \lambda'_{i,j} e_{\eta-j}, \text{ with } |\lambda'_{i,j}| \leq 2^{\frac{i-1}{2}}, |\lambda'_{0,0}| = 1, \text{ (4).}$$

---

<sup>3</sup>Explicitly, for  $j < i$  we can take;

$$\lambda_{i,j} = \frac{-\langle \bar{e}_{\eta-j}, e_{\eta-i} \rangle}{\sqrt{1 + {}^* \sum_{j < i} |\langle \bar{e}_{\eta-j}, e_{\eta-i} \rangle|^2}}, \quad \lambda_{i,i} = \frac{1}{\sqrt{1 + {}^* \sum_{j < i} |\langle \bar{e}_{\eta-j}, e_{\eta-i} \rangle|^2}}$$

<sup>4</sup>This can be shown using induction. The base case is trivial. Assume the result is true for the coefficients  $\{\lambda'_{i_0,j} : 0 \leq j \leq i_0\}$ . We have that

It follows that  $| \langle f, \overline{e_{\eta-i}} \rangle |$

$$\begin{aligned} &\leq {}^* \sum_{0 \leq j \leq i} |\lambda'_{i,j}| |\langle f, e_{\eta-j} \rangle| \\ &\leq 2^{\frac{i-1}{2}} {}^* \sum_{0 \leq j \leq i} \frac{C_{\Delta t(f)}}{|\mu_{\eta-j}|^t} \\ &\leq 2^{\frac{i-1}{2}} \frac{C_{\Delta t(f)}}{|\mu_{\eta-i}|^{t-1}} \end{aligned}$$

(Assuming 1-spacing on infinite eigenvalues). We have that;

$$\begin{aligned} f &= {}^* \sum_{1 \leq i \leq \eta} \langle f, \overline{e_i} \rangle \overline{e_i} \\ &= {}^* \sum_{1 \leq i \leq \eta} \langle f, (\overline{e_i} - e_i) + e_i \rangle ((\overline{e_i} - e_i) + e_i) \\ &= {}^* \sum_{1 \leq i \leq \eta} \langle f, (\overline{e_i} - e_i) \rangle (\overline{e_i} - e_i) \\ &\quad + {}^* \sum_{1 \leq i \leq \eta} \langle f, (\overline{e_i} - e_i) \rangle e_i \\ &\quad + {}^* \sum_{1 \leq i \leq \eta} \langle f, e_i \rangle (\overline{e_i} - e_i) \\ &\quad + {}^* \sum_{1 \leq i \leq \eta} \langle f, e_i \rangle e_i \end{aligned}$$

**Lemma 0.20.** *If  $f \in V(\overline{\mathcal{H}_\eta})$  and  $C_{f''}$  is finite, then, for  $n \in \mathcal{Z}_{\geq 1}$ ;*

$$f \simeq \sum_{1 \leq i \leq n} \langle f, e_i \rangle e_i + \overline{w}_{n+1}$$

where  $\overline{w}_{n+1} \in \text{span}(\{e_i\}_{n+1 \leq i \leq \eta})$

$$\text{and } \lim_{n \rightarrow \infty} |\overline{w}_{n+1}| = 0$$

*Proof.*

□

□

## REFERENCES

MATHEMATICS DEPARTMENT, HARRISON BUILDING, STREATHAM CAMPUS,  
UNIVERSITY OF EXETER, NORTH PARK ROAD, EXETER, DEVON, EX4 4QF,  
UNITED KINGDOM

*E-mail address:* t.depiro@curvalinea.net

---


$$\begin{aligned} |\lambda'_{i_0+1,0}| &\leq |{}^* \sum_{0 \leq k \leq i_0} \lambda_{i_0+1,k} \lambda'_{k,0}| \\ &\leq \sqrt({}^* \sum_{0 \leq k \leq i_0-1} 2^k) + 1 = 2^{\frac{i_0}{2}}. \text{ A similar argument works for the coefficients} \\ &\{\lambda'_{i_0+1,k} : 0 \leq j \leq i_0 + 1\}, \text{ with fewer steps.} \end{aligned}$$