Operator theoretical approach for transport equations

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§1. Introduction

The problem of neutron transport in an infinite slab leads, after an appropriate simplification, to the evolution equation

(1)
$$\frac{\partial}{\partial t}u(t,x,\mu) = -\mu \frac{\partial}{\partial x}u + \frac{\kappa}{2} \int_{-1}^{1} u(t,x,\mu') d\mu', \quad t > 0,$$

where $u(t,x,\mu)$ is the density of neutrons at x (going in the direction μ at time t), and κ is a positive parameter. If the slab is extended between the planes x=-a, x=a and the outside of the slab is a vacuum, we have the boundary conditions

(2)
$$u(t, \mp a, \mu) = 0$$
, $\mu \ge 0$, $t > 0$.

Of course we have to add the initial condition

(3)
$$u(0,x,\mu) = u_0(x,\mu)$$
, $-a \le x \le a$, $-1 \le \mu \le 1$.

This equation was deeply studied by J. Lehner and G. M. Wing ([2] - [4]). In this lecture, a slight improvement will be done.

First we set the problem in an operator-theoretical framework. Put $\mathcal{H}=L^2(-a,a)$, $\mathcal{H}=L^2(-\infty,\infty)$, M=(-1,1), $H=L^2(M;\mathcal{H})$ and $H_0=L^2(M;\mathcal{H}_0)$. Define closed linear operators L in \mathcal{H} and A in H (similarly L_0 in \mathcal{H}_0 and A_0 in H_0 with (-a,a) replaced by $(-\infty,\infty)$) as follows:

$$D(L) = \{v(x) \in \mathcal{H} : \frac{d}{dx}v(x) \in \mathcal{H}, v(-a) = 0\},$$

$$(Lv)(x) = -\frac{d}{dx}v(x)$$

$$D(A) = \{u(x,\mu) \in H ; u(\cdot,\mu) \in D(L) \text{ for a.e.} \mu > 0 ,$$

$$u(\cdot,\mu) \in D(L^*) \text{ for a.e.} \mu < 0 , Au \in H\} ,$$

$$(Au) (\cdot, \mu) = \begin{cases} \mu Lu(\cdot, \mu), & \mu > 0, \\ -\mu L^*u(\cdot, \mu), & \mu < 0. \end{cases}$$

Denote by J (resp. \widetilde{J}) the projection from \mathcal{H}_0 to \mathcal{H} (resp. from H_0 to H), and by K the "integral operator":

$$H \ni u(x,\mu) \longmapsto_{\sqrt{2}} \int_{-1}^{1} u(x,\mu) d\mu \in \mathcal{H}.$$

If we put

(4)
$$B = A + \kappa K^* K$$
, $D(B) = D(A)$,

(5)
$$B_0 = A_0 + \kappa \tilde{J}^* K^* K \tilde{J}$$
, $D(B_0) = D(A_0)$,

then the problem (1)-(3) can be written in an evolution equiation in H:

$$\frac{d}{dt}u = Bu , \quad u(0) = u_0 .$$

Simultaneously we consider the corresponding evolution equation in \mathbf{H}_0 :

$$\frac{d}{dt}v = B_0v , \quad v(0) = v_0 .$$

It is easy to see that L (and hance L*) generates a contraction semi-group e^{tL} (resp. e^{tL^*}) in \mathcal{H} , and L_0 generates an unitary group e^{tL_0} in \mathcal{H}_0 . Hence A generates a contraction group e^{tA} in H, and A_0 generates an unitary group e^{tA_0} in H_0 . In addition, we obtain that

(6)
$$e^{tL} = Je^{tL}0J^*$$
, $e^{tL} = Je^{-tL}0J^*$ $(t \ge 0)$,

(7)
$$e^{tA} = \widetilde{J}e^{tA}_{0J}^{*}$$
, $e^{tA}^{*} = \widetilde{J}e^{-tA}_{0J}^{*}^{*}$ $(t \ge 0)$.

Since $C = K^*K$ (resp. $C_0 \equiv \widetilde{J}^*K^*K\widetilde{J}$) is a bounded linear operator in H (resp. H_0), B (resp. B_0) generates a semi-group e^{tB} in H (resp. a group e^{tB_0} in H_0). Furthermore we have

(8)
$$e^{tB} = \tilde{J}e^{tB}0\tilde{J}^*, \quad t \geq 0$$
.

Following Lehner and Wing, we are concerned with spectral

properties of B and B $_0$, and asymptotic properties of e^{tB} and e^{tB $_0$}. However the relation (8) implies that there are no essential differences between e^{tB} and e^{tB $_0$} in the physical meaning. Thus we treat only B $_0$ and e^{tB $_0$} in this lecture.

Our main result is as follows:

The continuous spectrum of $\,{}^{B}_{0}$, which is the whole imaginary axis, is similar to the spectrum of $\,A_{0}^{}\,$ except for the discrete values of $\,\kappa$.

§2. The spectrum of B_0

Put \widetilde{K} = $K\widetilde{J}$. Then the second resolvent equation for $~A_0$ and $~B_0$:

(9)
$$(\lambda - B_0)^{-1} = (\lambda - A_0)^{-1} + \kappa (\lambda - A_0)^{-1} \tilde{K}^* \tilde{K} (\lambda - B_0)^{-1}$$

gives the following

$$(10) (\lambda - B_0)^{-1} = (\lambda - A_0)^{-1} + \kappa (\lambda - A_0)^{-1} \tilde{K}^* (1 - \kappa G(\lambda))^{-1} \tilde{K} (\lambda - A_0)^{-1} ,$$

where

$$G(\lambda) = \widetilde{K}(\lambda - A_0)^{-1}\widetilde{K}^* = K\widetilde{J}(\lambda - A_0)^{-1}\widetilde{J}^*K^*.$$

Thus the study of $G(\lambda)$ is essential for our purpose. Denoting by $\mathbb{B}(\mathcal{H})$ (resp. $C_{\infty}(\mathcal{H})$) the set of all bounded (resp. compact) linear operators in \mathcal{H} , and by $\|T\|$ the operator norm of $T \in \mathbb{B}(\mathcal{H})$, we summarize some properties of $G(\lambda)$.

Lemma 2.1. (i) $G(\lambda)$ is a $C_{\infty}(\mathcal{H})$ -valued analytic function in $C_{+} = \{\lambda \; ; \; \operatorname{Re}\lambda \; \not \geq \; 0\}$ and satisfies

$$G(\overline{\lambda}) = G(\lambda)^*$$
, $G(-\overline{\lambda}) = -G(\lambda)^*$.

(ii) Let $\lambda \in \mathbb{C}_{\pm}$. λ belongs to the resolvent set $\rho(B_0)$ of B_0 (i.e., there exists $(\lambda - B_0)^{-1} \in \mathbb{B}(H_0)$) if and only if there exists $(1 - \kappa G(\lambda))^{-1} \in \mathbb{B}(\mathcal{H})$.

(iii) For $\lambda \in \mathbb{C}_+$, $G(\lambda)$ satisfies

$$0 < \operatorname{ReG}(\lambda) = \frac{1}{2} \{ G(\lambda) + G(\lambda)^* \} \le \frac{1}{\operatorname{Re}\lambda} ,$$

$$ImG(\lambda) = \frac{1}{2i} \{G(\lambda) - G(\lambda)^*\} \leq 0 \quad (Im\lambda \geq 0)$$
.

(iv) For
$$0 < \beta < \beta'$$
, $G(\beta) > G(\beta') > G(+\infty) = 0$.

(v) $G(\lambda)$ is continuous in $\overline{\mathbb{C}}_+$ - $\{0\}$ = $\{\lambda \ ; \ Re\lambda \geq 0 \ , \ \lambda \neq 0\}$ with respect to the norm of $B(\mathcal{H})$ and satisfies

$$0 < \text{ReG}(\beta+i\gamma) \le \frac{1}{|\gamma|}(1+\pi)$$
,

 $ImG(\beta+i\gamma) \ge 0$ for $\gamma \ge 0$ and $\beta \ge 0$.

(vi) For $\lambda \in \mathbb{T}_+$ -[0, ∞), there exists $(1-\kappa G(\lambda))^{-1} \in \mathbb{B}(\mathcal{H})$. For any $\delta > 0$, there exists a constant $c_{\kappa,\delta} > 0$ such that

$$\|(1-\kappa G(\lambda))^{-1}\| \le C_{\kappa,\delta}$$
 $(\operatorname{Re}\lambda \ge 0, |\operatorname{Im}\lambda| \ge \delta)$.

For $\lambda \in \mathbb{C}_{-}\{0\}$, there holds

$$\|(1-\kappa G(\lambda))^{-1}\| \leq 1.$$

For $\beta>0$, there exists $(1-\kappa G(\beta))^{-1}\in B(\mathcal{H})$ except for the fimite set of β which depends on κ .

Carrying out simple calculations we obtain

$$G(\lambda) = \int_0^{\infty} \frac{1}{2} (e^{tL} + e^{tL^*}) dt \int_0^1 \frac{1}{u} e^{-\frac{\lambda t}{\mu}} d\mu$$
.

Using the equality

$$\int_0^1 \frac{1}{\mu} e^{-\frac{z}{\mu}} d\mu = \int_1^\infty \frac{1}{\mu} e^{-\mu z} d\mu$$

$$= -\log z - b + E_0(z) ,$$

where b is Euler number and $E_0(z)$ is an entire analytic function of z which satisfies $|E_0(z)| \le |z|$ for $z \in \mathbb{C}_+$, we have

(11)
$$G(\lambda) = \int_0^\infty \operatorname{Re} e^{tL} \{-\log \lambda t - b - E_0(\lambda t)\} dt$$
.

We put

$$\begin{split} K(\lambda) &= -\int_0^\infty \, \text{Re } \, e^{tL} \text{d}t (\log \lambda + b) \, + \, \int_0^\infty \, \text{Re } \, e^{tL} (-\log \, t) \, \text{d}t \ , \\ G_0(\lambda) &= \int_0^\infty \, \text{Re } \, e^{tL} E_0(\lambda t) \, \text{d}t \ . \end{split}$$

Since $\int_0^\infty \text{Re } e^{tL}dt = \text{Re } L^{-1}$ reduces to the 1-dimensional operator:

$$\mathcal{H} \in u(x) \longrightarrow \frac{1}{2} \int_{-a}^{a} u(x) dx = a \frac{1}{2a}(u,1) 1 \in \mathcal{H}$$
,

we have

(12)
$$K(\lambda) = -aNlog \lambda - baN + K_0$$

where N is the orthogonal projection $\frac{1}{2a}$ (,1)1 in $\mathcal H$ and

$$K_0 = \int_0^\infty \text{Re } e^{tL}(-\log t) dt \in C_\infty(\mathcal{H})$$
.

The inequality $|E_0(z)| \le |z|$ $(z \in \overline{\mathbb{C}}_+)$ implies that

$$\|G_0(\lambda)\| \leq \int_0^a |\lambda t| dt = \frac{a^2}{2} |\lambda|.$$

This implies that the spectrum $\sigma(G(\beta))$ of $G(\beta)$ converges to the spectrum $\sigma(K(\beta))$ of $K(\beta)$ as $\beta \downarrow 0$. Thus we have the following

Lemma 2.2. Let $\{\rho_n(\beta)\}$ be the set of (positive) eigen values of $G(\beta)$ (counted as many times as multiplicities). We can arrange $\{\rho_n(\beta)\}$ in the following way;

 $\rho_n(\beta)$ is monotone decreasing in $\beta \in (0,\infty)$,

$$\rho_n(\beta) + 0$$
 as $\beta \uparrow \infty$,

$$\rho_n(\beta) \uparrow \rho_n^*$$
 as $\beta \downarrow 0$,

 $\rho_n(\beta)$ is real analytic in $\beta \in (0,\infty)$.

Here $\rho_1^* = \infty$ and $\rho_2^* \ge \rho_3^* \ge \cdots$ are the eigen values of N'K₀N' arranged in the decreasing order. (In above we have put N' = 1 - N. Note that N'K₀N' > 0 on the range R(N') of N'.)

For $\kappa > 0$, denote by $N(\kappa)$ the number of ρ_n^* such that $\kappa \rho_n^* > 1$. Let $\beta_n = \beta_n(\kappa)$ be the root of $\kappa \rho_n(\beta) = 1$ for $n = 1, \cdots, N(\kappa)$. Then $(1-\kappa G(\lambda))^{-1} \in \mathbb{B}(\mathcal{H})$ exists for $\lambda \in \overline{\mathbb{C}}_- \cup \overline{\mathbb{C}}_+ - \{0, \beta_1(\kappa), \cdots, \beta_{N(\kappa)}(\kappa)\}$. The $\beta_n(\kappa)$'s are simple roots of $(1-\kappa G(\lambda))^{-1}$. Hence $(\lambda - B_0)^{-1} \in \mathbb{B}(\mathcal{H})$ exists for $\lambda \in \mathbb{C}_- \cup \mathbb{C}_+ - \{\beta_1(\kappa), \cdots, \beta_{N(\kappa)}(\kappa)\}$ and has simple poles at $\{\beta_1(\kappa), \cdots, \beta_{N(\kappa)}(\kappa)\}$. A simple argument connected with Lemma 2.1 shows

that the there is not the point spectrum $\sigma_p(B_0)$ of B_0 on the imaginary axis iR . Hence $\sigma_p(B_0)$ coincides with the discrete spectrum $\sigma_d(B_0)$ of B_0 , i.e. $\sigma_p(B_0) = \sigma_d(B_0) = \{\beta_n(\kappa)\}$. Similarly $\sigma_p(B_0^*) = \sigma_d(B_0^*) = \{\beta_n(\kappa)\}$. Furthermore the inequality (proved by Ukai)

$$Re(\widetilde{K}^{*}u, (\lambda - A_{0})^{-1}\widetilde{K}^{*}u) \ge Re((\lambda - A_{0})(\lambda - A_{0})^{-1}\widetilde{K}^{*}u, (\lambda - A_{0})^{-1}\widetilde{K}^{*}u)$$

$$= Re\lambda \|(\lambda - A_{0})^{-1}\widetilde{K}^{*}u\|^{2}$$

shows that for $\lambda \in \mathbb{C}_+$

$$\|(\lambda - A_0)^{-1} \widetilde{K}^* u\|^2 \le \frac{1}{\operatorname{Re} \lambda} \operatorname{Re}(u, G(\lambda) u)$$

$$\le \frac{1}{\operatorname{Re} \lambda} \|u\| \|_{G}(\lambda) u\|.$$

Thus the compactness of $G(\lambda)$ implies that of $(\lambda-A_0)^{-1} \tilde{K}^*$. This implies that the essential spectrum of B_0 coincides with that of A_0 , which is the whole imaginary axis. All these arguments show that the continuous spectrum $\sigma_0(B_0)$ of B_0 is the imaginary axis iR, and the residual spectrum $\sigma_r(B_0)$ of B_0 is empty. Thus we have the following theorem due to Lehner.

Theorem 1. Let $\kappa > 0$ and β_0 be defined by (5). Then

$$\rho(B_0) = \mathbb{C}_- \cup \mathbb{C}_+ - \{\beta_1(\kappa), \cdots, \beta_{N(\kappa)}(\kappa)\}$$

$$\sigma_p(B_0) = \sigma_d(B_0) = \{\beta_1(\kappa), \cdots, \beta_{N(\kappa)}(\kappa)\}$$

$$\sigma_{c}(B_{0}) = i\mathbb{R} , \quad \sigma_{r}(B_{0}) = \phi$$

$$(\lambda - B_{0})^{-1} \text{ has simple poles at } \{\beta_{1}(\kappa), \cdots, \beta_{N(\kappa)}(\kappa)\}.$$

§3. The similarity of the continuous spectra of A_0 and B_0

Denote by $P_j = P_j(\kappa)$ the residue of $(\lambda - B_0)^{-1}$ at $\lambda = \beta_j(\kappa)$, that is the eigen projection of B_0 belonging to $\beta_j(\kappa)$, $j = 1, \dots, N(\kappa)$. Put $Q_1 = \Sigma P_j$, $Q_2 = 1 - Q_1$, $B_1 = B_0Q_1$ and $B_2 = B_0Q_2$. Then $(\lambda - B_0)^{-1}Q_2 = (\lambda - B_2)^{-1}Q_2$ is analytic in C_+ and there hold

$$(\lambda - B_0)^{-1} = (\lambda - B_0)^{-1}Q_2 + \sum_{j=1}^{N(\kappa)} \frac{1}{\lambda - \beta_j} P_j$$
,
 $e^{tB_0} = e^{tB_0}Q_2 + \Sigma e^{t\beta_j}P_j$.

In order to study the spectral property of $\ B_2$, we use the method of $\ A_0$ -smooth perturbation developed by Kato [1] . In what follows, we put for a fixed $\ \alpha \in (0,\ 1)$

$$\alpha_1(s) = \begin{cases} 2^{\alpha} - \log|s|, & |s| \le 1, \\ (1+|s|)^{\alpha}, & |s| \ge 1, \end{cases}$$

$$\alpha_2(s) = (1+|s|)^{\alpha}$$
,

and for later conveniens $N_1 = N$ and $N_2 = N'$. From Lemma 2.1, (11) and (12), we obtain for some constant a_0

$$\|\text{Re N}_{j}G(\pm\sigma+i\gamma)N_{j}\| \leq \frac{1}{2} a_{0}\alpha_{j}(\gamma)^{-1}, \quad j = 1,2.$$

Let $\{E_0(s)\}$ be the spectral resolution of $-iA_0$ and put $R(\lambda)$

$$= (\lambda - A_0)^{-1} = \int (\lambda - is)^{-1} dE_0(s) . \quad \text{Following Kato [1] , we have }$$

$$\| N_j \widetilde{K} (\lambda - A_0)^{-1} u - N_j \widetilde{K} (-\overline{\lambda} - A_0)^{-1} u \|^2$$

$$\leq 2 \| \text{Re } N_j G(\lambda) N_j \| (\{(\lambda - A_0)^{-1} - (-\overline{\lambda} - A_0)^{-1}\} u, u)$$

$$\leq a_0 \alpha_j (\gamma)^{-1} \int_{-\infty}^{\infty} \frac{2\sigma}{\sigma^2 + (\gamma - s)^2} d\| E_0(s)\|^2 , \quad \lambda = \sigma + i\gamma .$$

This implies

$$\int_{-\infty}^{\infty} \alpha_{j}(\gamma) \| N_{j} \widetilde{K} R(\sigma + i\gamma) u - N_{j} \widetilde{K} R(-\sigma + i\gamma) u \|^{2} d\gamma$$

$$\leq 2\pi \alpha_{0} \| u \|^{2}, \quad j = 1, 2.$$

Using estimates for Hilbert transforms with weighted norms, we have

$$\int_{-\infty}^{\infty} \alpha_{j}(\gamma) \| N_{j} \widetilde{K}R(\sigma+i\gamma) u \|^{2} d\gamma$$

$$\leq C_{0} \int_{-\infty}^{\infty} \alpha_{j}(\gamma) \| N_{j} \widetilde{K}R(\sigma+i\gamma) u - N_{j} \widetilde{K}R(-\sigma+i\gamma) u \|^{2} d\gamma$$

$$\leq 2\pi a_{0} C_{0} \| u \|^{2},$$

Hence $N_j\widetilde{K}R(\sigma+i\gamma)u$ is an element of a \mathcal{H} -valued Hardy class with a weighted norm, and is a continuous function of $\sigma \geq 0$ and $\sigma \leq 0$ with values in $L^2(R, \alpha_j(\gamma)^{\frac{1}{2}}d\gamma$; \mathcal{H}). Putting $R_1(\lambda) = (\lambda - B_0)^{-1}$ and recalling that

$$\widetilde{K}(\lambda - B_0)^{-1} = (1 - \kappa G(\lambda))^{-1} \widetilde{K}(\lambda - A_0)^{-1},$$

we define so called wave operators W_{\pm} and Z_{\pm} as follows:

$$(W_{\pm u,v}) = (u,v) \pm \frac{\kappa}{2\pi i} \int_{-\infty}^{\infty} (\widetilde{K}R(\pm 0 + i\gamma)u, \widetilde{K}R_{1}(\mp i0 + i\gamma)^{*} v) d\gamma$$

$$(Z_{\pm u,v}) = (Q_2 u,v) \mp \frac{\kappa}{2\pi i} \int_{-\infty}^{\infty} (\widetilde{K}R_1(\pm 0 + i\gamma)Q_2 u, \widetilde{K}R(\mp 0 + i\gamma)^*v) d\gamma$$
.

To see the convergence of these integrals, we have to investigate the behavior of $(1-\kappa G(\lambda))^{-1}$ near $\lambda=\pm 0\in \mathbb{C}_{\pm}$. We put $N_{\bf i}G_{\bf ij}(\lambda)N_{\bf j}=G_{\bf ij}(\lambda)$, ${\bf i}=1,2$. Then $G_{\bf ij}(\lambda)$'s have the following forms:

$$\begin{split} &G_{11}(\lambda) = \{-a\log\lambda - ab - g_1(\lambda)\}N_1 \ , \\ &G_{12}(\lambda) = G_{21}(\overline{\lambda})^* = N_1K_0N_2 + N_1G_0(\lambda)N_2 \ , \\ &G_{22}(\lambda) = N_2K_0N_2 + N_2G_0(\lambda)N_2 \ , \\ &|g_1(\lambda)| \leq \frac{1}{2} |a^2|\lambda| \ , \qquad \|N_1G_0(\lambda)N_1\| \leq \frac{1}{2} |a^2|\lambda| \ . \end{split}$$

Let us assume that $\kappa > 0$ and $\kappa^{-1} \notin \sigma(N_2 K_0 N_2)$. Then for sufficiently small $\lambda \in \mathbb{C}_+$, there exists $(1 - \kappa G_{22}(\lambda))^{-1} \in \mathbb{B}(\mathcal{H})$ with uniformly bounded norm. Hence we have

$$\|(1 - \kappa G(\lambda))^{-1}u\| \le \frac{c_1}{2 - \log|\lambda|} \|N_1u\| + c_2 \|N_2u\|$$

for sufficiently small $~\lambda\in\,\mathbb{C}_{+}~$ (and hence for small $~\lambda\in\,\mathbb{C}_{-})$. This implies

$$\|\widetilde{K}R_1(\lambda)u\| \leq \frac{c_1}{2-\log|\lambda|} \|N_1\widetilde{K}R(\lambda)u\| + c_2 \|N_2\widetilde{K}R(\lambda)u\|$$

for sufficiently small $\lambda \in \mathbb{C}_{\pm}$. Thus the above integrals converge absolutely, and W_{\pm} , $Z_{\pm} \in B(H_0)$. Following Kato's argument, we can easily see that

(13)
$$Z_{\pm} W_{\pm} = 1$$
, $W_{\pm} Z_{\pm} = Q_2$
 $(\lambda - B_2) W_{\pm} = W_{\pm} (\lambda - A_0)^{-1}$ i.e. $B_2 = W_{\pm} A_0 Z_{\pm}$.
(14) $e^{tB_2} = W_{\pm} e^{tA_0} Z_{\pm}$.

Thus we have

Theorem 2. Let $\kappa > 0$ and $\kappa^{-1} \notin \sigma(N_2 K_0 N_2)$. Then A_0 and $B_2 = B_0 Q_2$ are similar to each other. That is, W_\pm and $Z_\pm \in \mathbb{B}(H_0)$ exist and satisfy (13) and (14). Furthermore we have

$$W_{\pm} = s - \lim_{t \to \pm \infty} Q_2 e^{tB_0} e^{-tA_0},$$
 $Z_{\pm} = s - \lim_{t \to \pm \infty} e^{tA_0} e^{-tB_0} Q_2.$

If we put $F(\Delta) = W_{\pm}(\Delta)E_0(\Delta)Z_{\pm}(\Delta)$, $\Delta = (a,b)$, then $F(\Delta)$ is the "spectral resolution" of B_2 , i.e.,

$$B_0 = i \int_{-\infty}^{\infty} \lambda dF(\lambda) + \Sigma \beta_j P_j.$$

References

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