REPORT PROBLEM 02

Problem 3. Let T be a self-adjoint operator on a Hilbert space \mathcal{H} such that ||T|| = 1, and let E denote the corresponding projection-valued measure:

$$T = \int_{-1}^{1} t \, dE(t).$$

Assume that $1 \in \text{supp}(E)$ but $E(\{1\}) = 0$. Prove that there is unit vector $\xi \in \mathcal{H}$ such that the probability measure $E_{\xi}(\cdot) := \langle E(\cdot)\xi, \xi \rangle$ satisfies $1 \in \text{supp}(E_{\xi})$ but $E_{\xi}(\{1\}) = 0$.

Problem 4. Let $b: G \to \mathcal{H}$ be a μ -harmonic cocycle. Prove that

$$\int_{G} \|b(x)\|^{2} d\mu^{*n}(x) = n \int_{G} \|b(x)\|^{2} d\mu(x)$$

for every $n \in \mathbb{N}$.