SCHRÖDINGER OPERATORS WITH
PURELY DISCRETE SPECTRUM

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Dedicated to A. Ya. Povzner

Abstract. We prove $-\Delta + V$ has purely discrete spectrum if $V \geq 0$ and, for all $M$, $|\{x \mid V(x) < M\}| < \infty$ and various extensions.

1. Introduction

Our main goal in this note is to explore one aspect of the study of Schrödinger operators

$$ H = -\Delta + V $$

(1.1)

which we’ll suppose have $V$’s which are nonnegative and in $L^1_{\text{loc}}(\mathbb{R}^\nu)$, in which case (see, e.g., Simon [15]) $H$ can be defined as a form sum. We’re interested here in criteria under which $H$ has purely discrete spectrum, that is, $\sigma_{\text{ess}}(H)$ is empty. This is well known to be equivalent to proving $(H + 1)^{-1}$ or $e^{-sH}$ for any (and so all) $s > 0$ is compact (see [9, Thm. XIII.16]). One of the most celebrated elementary results on Schrödinger operators is that this is true if

$$ \lim_{|x| \to \infty} V(x) = \infty $$

(1.2)

But (1.2) is not necessary. Simple examples where (1.2) fails but $H$ still has compact resolvent were noted first by Rellich [10]—one of the most celebrated examples is in $\nu = 2$, $x = (x_1, x_2)$, and

$$ V(x_1, x_2) = x_1^2 x_2 $$

(1.3)
where (1.2) fails in a neighborhood of the axes. For proof of this and discussions of eigenvalue asymptotics, see [11, 16, 17, 20, 21].

There are known necessary and sufficient conditions on $V$ for discrete spectrum in terms of capacities of certain sets (see, e.g., Maz’ya [6]), but the criteria are not always so easy to check. Thus, I was struck by the following simple and elegant theorem:

**Theorem 1.** Define

$$\Omega_M(V) = \{ x \mid 0 \leq V(x) < M \} \quad (1.4)$$

If (with $| \cdot |$ Lebesgue measure)

$$|\Omega_M(V)| < \infty \quad (1.5)$$

for all $M$, then $H$ has purely discrete spectrum.

I learned of this result from Wang–Wu [25], but there is much related work. I found an elementary proof of Theorem 1 and decided to write it up as a suitable tribute and appreciation of A. Ya. Povzner, whose work on continuum eigenfunction expansions for Schrödinger operators in scattering situation [7] was seminal and inspired me as a graduate student forty years ago!

The proof has a natural abstraction:

**Theorem 2.** Let $\mu$ be a measure on a locally compact space, $X$ with $L^2(X,d\mu)$ separable. Let $L_0$ be a selfadjoint operator on $L^2(X,d\mu)$ so that its semigroup is ultracontractive ([1]): For some $s > 0$, $e^{-sL_0}$ maps $L^2$ to $L^\infty(X,d\mu)$. Suppose $V$ is a nonnegative multiplication operator so that

$$\mu(\{ x \mid 0 \leq V(x) < M \}) < \infty \quad (1.6)$$

for all $M$. Then $L = L_0 + V$ has purely discrete spectrum.

**Remark.** By $L_0 + V$, we mean the operator obtained by applying the monotone convergence theorem for forms (see, e.g., [13, 14]) to $L_0 + \min(V(x), k)$ as $k \to \infty$.

The reader may have noticed that (1.3) does not obey Theorem 1 (but, e.g., $V(x_1, x_2) = x_1^2x_2^4 + x_1^4x_2^2$ does). But out proof can be modified to a result that does include (1.3). Given a set $\Omega$ in $\mathbb{R}^\nu$, define for any $x$ and any $\ell > 0$,

$$\omega^\ell_x(\Omega) = |\Omega \cap \{ y \mid |y - x| \leq \ell \}| \quad (1.7)$$

For example, for (1.3), for $x \in \Omega_M$,

$$\omega^\ell_x(\Omega_M) \leq \frac{C_\ell}{|x| + 1} \quad (1.8)$$
We will say a set \( \Omega \) is \( r \)-polynomially thin if
\[
\int_{x \in \Omega} \omega^\ell_x(\Omega)^r \, d^nx < \infty
\]
for all \( \ell \). For the example in (1.3), \( \Omega_M \) is \( r \)-polynomially thin for any \( M \) and any \( r > 0 \). We’ll prove

**Theorem 3.** Let \( V \) be a nonnegative potential so that for any \( M \), there is an \( r > 0 \) so that \( \Omega_M \) is \( r \)-polynomially thin. Then \( H \) has purely discrete spectrum.

As mentioned, this covers the example in (1.3). It is not hard to see that if \( P(x) \) is any polynomial in \( x_1, \ldots, x_\nu \) so that for no \( v \in \mathbb{R}^\nu \) is \( \vec{v} \cdot \vec{\nabla} P \equiv 0 \) (i.e., \( P \) isn’t a function of fewer than \( \nu \) linear variables), then \( V(x) = P(x)^2 \) obeys the hypotheses of Theorem 3.

In Section 2, we’ll present a simple compactness criterion on which all theorems rely. In Section 3, we’ll prove Theorems 1 and 2. In Section 4, we’ll prove Theorem 3.

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2. Segal’s Lemma

Segal [12] proved the following result, sometimes called Segal’s lemma:

**Proposition 2.1.** For \( A, B \) positive selfadjoint operators,
\[
\|e^{-(A+B)}\| \leq \|e^{-A}e^{-B}\| \quad (2.1)
\]

**Remarks.**
1. \( A + B \) can always be defined as a closed quadratic form on \( Q(A) \cap Q(B) \). That defines \( e^{-(A+B)} \) on \( Q(A) \cap Q(B) \) and we set it to 0 on the orthogonal complement. Since the Trotter product formula is known in this generality (see Kato [5]), (2.1) holds in that generality.

2. Since \( \|C^*C\| = \|C\|^2 \), \( \|e^{-A/2}e^{-B/2}\|^2 = \|e^{-B/2}e^{-A}e^{-B/2}\| \), and since \( \|e^{-(A+B)/2}\|^2 = \|e^{-(A+B)}\| \), (2.1) is equivalent to
\[
\|e^{-A+B}\| \leq \|e^{-B/2}e^{-A}e^{-B/2}\| \quad (2.2)
\]
which is the way Segal [12] stated it.

3. Somewhat earlier, Golden [4] and Thompson [22] proved
\[
\text{Tr}(e^{-(A+B)}) \leq \text{Tr}(e^{-A}e^{-B}) \quad (2.3)
\]
and Thompson [23] later extended this to any symmetrically normed operator ideal.
Proof. There are many; see, for example, Simon \[18, 19\]. Here is the simplest, due to Deift \[2, 3\]: If \( \sigma \) is the spectrum of an operator
\[
\sigma(CD) \setminus \{0\} = \sigma(DC) \setminus \{0\}
\] (2.4)
so with \( \sigma_r \) the spectral radius,
\[
\sigma_r(CD) = \sigma_r(DC) \leq \lVert DC \rVert
\] (2.5)
If \( CD \) is selfadjoint, \( \sigma_r(CD) = \lVert CD \rVert \), so
\[
CD \text{ selfadjoint } \Rightarrow \lVert CD \rVert \leq \lVert DC \rVert
\] (2.6)
Thus,
\[
\| e^{-A/2} e^{-B/2} \|^2 = \| e^{-B/2} e^{-A} e^{-B/2} \| \leq \| e^{-A} e^{-B} \|
\] (2.7)
By induction,
\[
\| (e^{-A/2} e^{-B/2})^n \| \leq \| e^{-A/2} e^{-B/2} \|^2 \leq \| e^{-A} e^{-B} \|^n \leq \| e^{-A} e^{-B} \|
\] (2.8)
Take \( n \to \infty \) and use the Trotter product formula to get (2.1). \( \square \)

In \[18\], I noted that this implies for any symmetrically normed trace ideal, \( \mathcal{J}_\Phi \), that
\[
e^{-A/2} e^{-B} e^{-A/2} \in \mathcal{J}_\Phi \Rightarrow e^{-(A+B)} \in \mathcal{J}_\Phi
\] (2.9)
I explicitly excluded the case \( \mathcal{J}_\Phi = \mathcal{J}_\infty \) (the compact operators) because the argument there doesn’t show that, but it is true—and the key to this paper!

Since \( C \in \mathcal{J}_\infty \iff C^*C \in \mathcal{J}_\infty \) and \( e^{-(A+B)} \in \mathcal{J}_\infty \) if and only if \( e^{-\frac{1}{2}(A+B)} \in \mathcal{J}_\infty \), it doesn’t matter if we use the symmetric form (2.2) or the following asymmetric form which is more convenient in applications.

**Theorem 2.2.** Let \( \mathcal{J}_\infty \) be the ideal of compact operators on some Hilbert space, \( \mathcal{H} \). Let \( A, B \) be nonnegative selfadjoint operators. Then
\[
e^{-A} e^{-B} \in \mathcal{J}_\infty \Rightarrow e^{-(A+B)} \in \mathcal{J}_\infty
\] (2.10)
**Proof.** For any bounded operator, \( C \), define \( \mu_n(C) \) by
\[
\mu_n(C) = \min_{\psi_1, \ldots, \psi_{n-1}} \sup_{\varphi \perp \psi_1, \ldots, \psi_{n-1}} \| C \varphi \|
\] (2.11)
By the min-max principle (see \[9, Sect. XIII.1\]),
\[
\lim_{n \to \infty} \mu_n(C) = \sup(\sigma_{\text{ess}}(|C|))
\] (2.12)
and \( \mu_n(C) \) are the singular values if \( C \in \mathcal{J}_\infty \). In particular,
\[
C \in \mathcal{J}_\infty \iff \lim_{n \to \infty} \mu_n(C) = 0
\] (2.13)
Let $\wedge^\ell(H)$ be the antisymmetric tensor product (see [8 Sects. II.4, VIII.10], [9 Sect. XIII.17], and [18 Sect. 1.5]). As usual (see [18 eqn. (1.14)]),

$$\|\wedge^m(C)\| = \prod_{j=1}^m \mu_j(C) \quad (2.14)$$

Since $\mu_1 \geq \mu_2 \geq \cdots \geq 0$, we have

$$\lim_{n \to \infty} \mu_n(C) = \lim_{n \to \infty} (\mu_1(C) \cdots \mu_n(C))^{1/n} \quad (2.15)$$

(2.13)–(2.15) imply

$$C \in \mathcal{I}_\infty \iff \lim_{n \to \infty} \|\wedge^n(C)\|^{1/n} = 0 \quad (2.16)$$

As usual, there is a selfadjoint operator, $d \wedge^n(A)$ on $\wedge^n(H)$ so

$$\wedge^n(e^{-tA}) = e^{-td\wedge^n(A)} \quad (2.17)$$

so Segal’s lemma implies that

$$\|\wedge^n(e^{-(A+B)})\| \leq \|\wedge^n(e^{-A}) \wedge^n(e^{-B})\|$$

$$= \|\wedge^n(e^{-A}e^{-B})\| \quad (2.18)$$

Thus,

$$\lim_{n \to \infty} \|\wedge^n(e^{-(A+B)})\|^{1/n} \leq \lim_{n \to \infty} \|\wedge^n(e^{-A}e^{-B})\|^{1/n} \quad (2.19)$$

By (2.16), we obtain (2.10).

\section{3. Proofs of Theorems 1 and 2}

Proof of Theorem 1. By Theorem 2.2 we need only show $C = e^\Delta e^{-V}$ is compact. Write

$$C = C_m + D_m \quad (3.1)$$

where

$$C_m = C\chi_{\Omega_m}, \quad D_m = C\chi_{\Omega_m^c} \quad (3.2)$$

with $\chi_S$ the operator of multiplication by the characteristic function of a set $S \subset \mathbb{R}^\nu$.

$$\|e^{-V}\chi_{\Omega_m}\|_\infty \leq e^{-m}$$

and $\|e^{\Delta}\| = 1$, so

$$\|D_m\| \leq e^{-m} \quad (3.3)$$

and thus,

$$\lim_{m \to \infty} \|C - C_m\| = 0 \quad (3.4)$$
If we show each $C_m$ is compact, we are done. We know $e^\Delta$ has integral kernel $f(x - y)$ with $f$ a Gaussian, so in $L^2$. Clearly, since $V$ is positive, $C_m$ has an integral kernel $C_m(x, y)$ dominated by

$$|C_m(x, y)| \leq f(x - y)\chi_{\Omega_m}(y)$$

Thus,

$$\int |C_m(x, y)|^2 d\nu x d\nu y \leq \|f\|^2_{L^2(\mathbb{R})} \|\chi_{\Omega_m}\|_{L^2(\mathbb{R})} < \infty$$

since $|\Omega_m| < \infty$. Thus, $C_m$ is Hilbert–Schmidt, so compact. \qed

Proof of Theorem 2. We can follow the proof of Theorem 1. It suffices to prove that $e^{-sL_0}e^{-sV}$ is compact, and so, that $e^{-sL_0}\chi_{\Omega_m}$ is Hilbert–Schmidt.

That $e^{-sL_0}$ maps $L^2$ to $L^\infty$ implies, by the Dunford–Pettis theorem (see [24, Thm. 46.1]), that there is, for each $x \in X$, a function $f_x(\cdot) \in L^2(X, d\mu)$ with

$$(e^{-sL_0}g)(x) = \langle f_x, g \rangle \quad (3.6)$$

and

$$\sup_x \|f_x\|_{L^2} = \|e^{-sL_0}\|_{L^2 \rightarrow L^\infty} \equiv C < \infty \quad (3.7)$$

Thus, $e^{-sL_0}$ has an integral kernel $K(x, y)$ with

$$\sup_x \int |K(x, y)|^2 d\mu(y) = C < \infty \quad (3.8)$$

(for $K(x, y) = f_x(y)$). But $e^{-sL_0}$ is selfadjoint, so its kernel is complex symmetric, so

$$\sup_y \int |K(x, y)|^2 d\mu(x) = C < \infty \quad (3.9)$$

Thus,

$$\int |K(x, y)\chi_{\Omega_m}(y)|^2 d\mu(x)d\mu(y) \leq C\mu(\Omega_m) < \infty \quad (3.10)$$

and $e^{-sL_0}\chi_{\Omega_m}$ is Hilbert–Schmidt. \qed

4. Proof of Theorem 3

As with the proof of Theorem 1, it suffices to prove that for each $M$, $e^\Delta \chi_{\Omega_M}$ is compact. $e^\Delta$ is convolution with an $L^1$ function, $f$. Let $Q_R$ be the characteristic function of $\{x \mid |x| < R\}$. Let $F_R$ be convolution with $fQ_R$. Then

$$\|e^\Delta - F_R\| \leq \|f(1 - Q_R)\|_1 \rightarrow 0 \quad (4.1)$$

as $R \rightarrow \infty$, so

$$\|e^\Delta \chi_{\Omega_M} - F_R\chi_{\Omega_M}\| \rightarrow 0 \quad (4.2)$$
and it suffices to prove for each $R, M$,

$$C_{M,R} = F_R \chi_{\Omega_M}$$  \hspace{1cm} (4.3)

is compact. Clearly, this works if we show for some $k$, $(C^*_{M,R} C_{M,R})^k$ is Hilbert–Schmidt.

Let $D$ be the operator with integral kernel

$$D(x, y) = \chi_{\Omega_M}(x)Q_{2R}(x - y)\chi_{\Omega_M}(y)$$  \hspace{1cm} (4.4)

Since $f$ is bounded, it is easy to see that

$$(C^*_{M,R} C_{M,R})(x, y) \leq c D(x, y)$$  \hspace{1cm} (4.5)

for some constant $c$, so it suffices to show $D^k$ is Hilbert–Schmidt.

$D^k$ has integral kernel

$$D^k(x, y) = \int D(x, x_1)D(x_1, x_2)\ldots D(x_{k-1}, y) \, dx_1 \ldots dx_{k-1}$$  \hspace{1cm} (4.6)

Fix $y$. This integral is zero unless $|x - x_1| < 2R, \ldots, |x_{k-1} - y| < 2R$, so, in particular, unless $|x - y| \leq 2kR$. Moreover, the integrand can certainly be restricted to the regions $|x_j - y| \leq 2kR$. Thus,

$$D^k(x, y) \leq Q_{2kR}(x - y)\left( \int_{|x_j - y| \leq 2kR} \prod_{j=1}^{k-1} \chi_{\Omega_M}(x_j) \, dx_1 \ldots dx_{k-1} \right) \chi_{\Omega_M}(y)$$

$$= Q_{2kR}(x - y)(\omega^{2kR}(\Omega_M)^{k-1})\chi_{\Omega_M}(y)$$  \hspace{1cm} (4.7)

by the definition of $\omega^\ell_x$ in (1.7).

Thus,

$$\int |D^k(x, y)|^2 \, dx \, dy \leq C(kR)^{2r} \int_{x \in \Omega} [\omega^{2kR}(\Omega_M)]^{2k - 2} \, dx$$

so if $2k - 2 > r$ and (1.9) holds, $D^k$ is Hilbert–Schmidt. \hfill $\square$

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