Inverse Problems in the Theory of Small Oscillations

Vladimir Marchenko
Victor Slavin
Inverse Problems in the Theory of Small Oscillations
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Inverse Problems in the Theory of Small Oscillations

Vladimir Marchenko
Victor Slavin
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Contents

Preface vii

Chapter 1. Direct problem of the oscillations theory of loaded strings 1

Chapter 2. Eigenvectors of tridiagonal Hermitian matrices 11

Chapter 3. Spectral function of tridiagonal Hermitian matrix 19

Chapter 4. Schmidt–Sonin orthogonalization process 25

Chapter 5. Construction of the tridiagonal matrix from a given spectral function 33

Chapter 6. Reconstruction of tridiagonal matrices from two spectra 41

Chapter 7. Solution methods for inverse problems 51

Chapter 8. Small oscillations, the potential energy matrix and L-matrix, and direct and inverse problems of the theory of small oscillations 61

Chapter 9. Observable and computable values and reducing inverse problems of the theory of small oscillations to the inverse problem of spectral analysis for Hermitian matrices 67

Chapter 10. General solution to the inverse problem of spectral analysis for Hermitian matrices 73

Chapter 11. Interaction of particles and systems with pairwise interactions 77

Chapter 12. Indecomposable systems, M-extensions, and the graph of interactions 81

Chapter 13. The main lemma 85

Chapter 14. Reconstructing a Hermitian matrix \( M \in \mathfrak{M}(m) \) using its spectral data, restricted to a completely M-extendable set 89

Chapter 15. Properties of completely M-extendable sets 95

Chapter 16. Examples of L-extendable subsets 101

Chapter 17. Computing masses of particles using the L-matrix of a system 107

Chapter 18. Reconstructing a Hermitian matrix using its spectrum and the spectra of several of its perturbations 113
Chapter 19. The inverse scattering problem

Chapter 20. Solving the inverse problem of the theory of small oscillations numerically

Chapter 21. Analysis of spectra for the discrete Fourier transform

Chapter 22. Computing the coordinates of eigenvectors of an $L$-matrix corresponding to observable particles

Chapter 23. A numerical orthogonalization method for a set of vectors

Chapter 24. A recursion for computing the coordinates of eigenvectors of an $L$-matrix

Chapter 25. Examples of solving numerically the inverse problem of the theory of small oscillations

Bibliography
Preface

Inverse problems of spectral analysis deal with the reconstruction of operators in a specified form, given certain spectral characteristics of the operators. Interest in such problems was initially inspired by quantum mechanics. The main inverse spectral problems have already been solved for Schrödinger operators and their finite-difference analogues, the Jacobi matrices (see V. A. Ambartsumian [11], G. Borg [12], N. Levinson [14], V. A. Marchenko [1], M. G. Krein [6], I. M. Gelfand and B. M. Levitan [3], B. M. Levitan and M. G. Gasymov [7], L. D. Faddeev [10], R. Newton [16], N. I. Akhiezer [2], A. R. Its and V. B. Matveev [5], V. E. Zakharov and A. B. Shabat [4], P. Deift and X. Zhou [13], V. A. Yurko [17], Yu. I. Lyubarskii and V. A. Marchenko [15], etc.). On the other hand, little is known about inverse spectral problems for wider classes of operators, such as arbitrary Hermitian matrices.

The present monograph focuses on inverse problems in the theory of small oscillations of systems with finitely many degrees of freedom. Given data obtained from observations of these oscillations, to solve an inverse problem means to find the potential energy of the system in question. Since the oscillations are small, the potential energy is given by a positive definite quadratic form, whose matrix is called the matrix of potential energy. Hence, the problem is to find a matrix belonging to the quite wide set of all positive definite matrices. This is a principal difference between the inverse problems studied in this monograph and inverse problems for discrete analogues of the Schrödinger operators, where only tridiagonal Hermitian matrices are considered.

Without loss of generality it can be assumed that the systems consist of finitely many material points (particles) $\alpha, \beta, \ldots$ of masses $m_\alpha, m_\beta, \ldots$, interacting with each other and with an external field. It is assumed that only a small portion of the particles is available for observation. The aim is to use observations obtained from this subset of particles to compute the reduced matrix of potential energy ($L$-matrix of the system), whose elements $L(\alpha, \beta)$ are expressed in terms of elements $U(\alpha, \beta)$ of the matrix of potential energy via the formula $L(\alpha, \beta) = U(\alpha, \beta)(m_\alpha m_\beta)^{-1/2}$, and to compute the masses of the particles, if possible.

The main results obtained in the monograph are the following:

- necessary and sufficient conditions are found for a portion of particles with observed oscillations to enable computation of the $L$-matrix of the entire system;
- conditions are found for extracting the required information on oscillations of an observable part of the system from its oscillations in a neighborhood of infinity;
- conditions are found for computing the $L$-matrix of the entire system by using the spectra of oscillations of the system and some of its perturbations.
For the reader’s convenience, Chapters 1–7 of the monograph contain a detailed presentation of well-known results on inverse spectral problems for tridiagonal matrices, i.e., Jacobi matrices; see also [18], [19]. The subsequent Chapters 8–17 contain proofs of necessary and sufficient conditions for a subset of observable particles to determine uniquely the system L-matrix and give a method for its computation. Here a complete description is provided of the class of matrices that can be found from observable data on q particles, and some model examples are given. In particular, in the case q = 1 it is possible to find the tridiagonal matrix only. The problem of computation of the particle masses is also considered. Chapter 18 presents a solution of the inverse problem of reconstructing a Hermitian matrix given its spectrum and the spectra of some of its perturbations. Chapter 19 deals with the inverse problem of multichannel scattering. The final six chapters (Chapters 20–25) describe numerical methods for solving the inverse problem of the theory of small oscillations. To make the exposition clear to a wide range of readers, the material relating to numerical modeling of solutions is presented in detail. This content also includes topics which we believe may be of interest to experts in numerical analysis. Specific examples are given to illustrate the features of the methods described.

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Bibliography


<table>
<thead>
<tr>
<th>Title</th>
<th>Author</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>Inverse Problems in the Theory of Small Oscillations</td>
<td>Vladimir Marchenko and Victor Slavin</td>
<td>247</td>
</tr>
<tr>
<td>Unramified Brauer Group and Its Applications</td>
<td>Sergey Gorchinskiy and Constantin Shramov</td>
<td>246</td>
</tr>
<tr>
<td>Fermat’s Last Theorem</td>
<td>Takeshi Saito</td>
<td>245</td>
</tr>
<tr>
<td>Arakelov Geometry</td>
<td>Atsushi Moriwaki</td>
<td>244</td>
</tr>
<tr>
<td>Fermat’s Last Theorem</td>
<td>Takeshi Saito</td>
<td>243</td>
</tr>
<tr>
<td>Number Theory 3</td>
<td>Nobushige Kurokawa, Masato Kurihara, and Takeshi Saito</td>
<td>242</td>
</tr>
<tr>
<td>Boolean Functions in Coding Theory and Cryptography</td>
<td>O. A. Logachev, A. A. Salnikov, and V. V. Yashchenko</td>
<td>241</td>
</tr>
<tr>
<td>Number Theory 2</td>
<td>Kazuya Kato, Nobushige Kurokawa, and Takeshi Saito</td>
<td>240</td>
</tr>
<tr>
<td>Quantum Bounded Symmetric Domains</td>
<td>Leonid L. Vaksman</td>
<td>238</td>
</tr>
<tr>
<td>Operator Algebras and Geometry</td>
<td>Hitoshi Moriyoshi and Toshikazu Natsume</td>
<td>237</td>
</tr>
<tr>
<td>Value Distribution of Meromorphic Functions</td>
<td>Anatoly A. Goldberg and Iossif V. Ostrovskii</td>
<td>236</td>
</tr>
<tr>
<td>Index Theorem. 1</td>
<td>Mikio Furuta</td>
<td>235</td>
</tr>
<tr>
<td>Homogenization</td>
<td>G. A. Chechkin, A. L. Piatnitski, and A. S. Shamaev</td>
<td>234</td>
</tr>
<tr>
<td>Lectures and Exercises on Functional Analysis</td>
<td>A. Ya. Helemskii</td>
<td>233</td>
</tr>
<tr>
<td>Number-Theoretic Algorithms in Cryptography</td>
<td>O. N. Vasilenko</td>
<td>232</td>
</tr>
<tr>
<td>Essentials of Stochastic Processes</td>
<td>Kiyosi Itô</td>
<td>231</td>
</tr>
<tr>
<td>Generalized Cohomology</td>
<td>Akira Kono and Dai Tamaki</td>
<td>230</td>
</tr>
<tr>
<td>Lectures in Mathematical Statistics</td>
<td>Yu. N. Lin’kov</td>
<td>229</td>
</tr>
<tr>
<td>Principal Structures and Methods of Representation Theory</td>
<td>D. Zhelobenko</td>
<td>228</td>
</tr>
<tr>
<td>Algebraic Analysis of Singular Perturbation Theory</td>
<td>Takahiro Kawai and Yoshitsugu Takei</td>
<td>227</td>
</tr>
<tr>
<td>Hilbert C*-Modules</td>
<td>V. M. Manuilov and E. V. Troitsky</td>
<td>226</td>
</tr>
<tr>
<td>Moduli of Riemann Surfaces, Real Algebraic Curves, and Their</td>
<td>S. M. Natanzon</td>
<td>225</td>
</tr>
<tr>
<td>Superanaloges</td>
<td>Ichiro Shigekawa</td>
<td>224</td>
</tr>
<tr>
<td>Stochastic Analysis</td>
<td>Masatoshi Noumi</td>
<td>223</td>
</tr>
<tr>
<td>Painlevé Equations through Symmetry</td>
<td>G. G. Magaril-I’l’yaev and V. M. Tikhomirov</td>
<td>222</td>
</tr>
<tr>
<td>Convex Analysis: Theory and Applications</td>
<td>Katsuei Kenmotsu</td>
<td>221</td>
</tr>
<tr>
<td>Surfaces with Constant Mean Curvature</td>
<td>I. M. Gelfand, S. G. Gindikin, and M. I. Graev</td>
<td>220</td>
</tr>
<tr>
<td>Selected Topics in Integral Geometry</td>
<td>S. V. Kerov</td>
<td>219</td>
</tr>
<tr>
<td>Asymptotic Representation Theory of the Symmetric Group and its</td>
<td>Kenji Ueno</td>
<td>218</td>
</tr>
<tr>
<td>Applications in Analysis</td>
<td>Masaki Kashiwara</td>
<td>217</td>
</tr>
<tr>
<td>D-modules and Microlocal Calculus</td>
<td>G. V. Badalyan</td>
<td>216</td>
</tr>
<tr>
<td>Quasipower Series and Quasianalytic Classes of Functions</td>
<td>Tatsuo Kimura</td>
<td>215</td>
</tr>
<tr>
<td>Introduction to Prehomogeneous Vector Spaces</td>
<td>L. S. Grinblat</td>
<td>214</td>
</tr>
<tr>
<td>Algebras of Sets and Combinatorics</td>
<td>V. N. Sachkov and V. E. Tarakanov</td>
<td>213</td>
</tr>
</tbody>
</table>

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This book treats inverse problems in the theory of small oscillations of systems with finitely many degrees of freedom, which requires finding the potential energy of a system from the observations of its oscillations. Since oscillations are small, the potential energy is given by a positive definite quadratic form whose matrix is called the matrix of potential energy. Hence, the problem is to find a matrix belonging to the class of all positive definite matrices. This is the main difference between inverse problems studied in this book and the inverse problems for discrete analogues of the Schrödinger operators, where only the class of tridiagonal Hermitian matrices are considered.