

$\rho(r) = \xi(r)$ for $t_2 \leq r \leq s_2$ where $t_2 (< s_2)$ is the point nearest to s_2 at which $\xi(t_2) = \sigma(t_2)$. If $\xi(s_2) = \sigma(s_2)$, then let $t_2 = s_2$. For $r < t_2$ let $\rho(r) = \rho(t_2) + \log \log \log t_2 - \log \log \log r$ for $u_1 \leq r \leq t_2$ where $u_1 (< t_2)$ is the point of intersection of $y = \rho$ with $y = \rho(t_2) + \log \log \log t_2 - \log \log \log r$.

Let $\rho(r) = \rho$ for $r_1 \leq r \leq u_1$. It is always possible to choose r_2 so large that $r_1 < u_1$. We repeat the procedure and note that

$$\rho(r) \geq \xi(r) \geq \sigma(r)$$

and $\rho(r) = \sigma(r)$ for $r = t_1, t_2, t_3, \dots$. Hence $\lim_{r \rightarrow \infty} \rho(r) = \rho$, and

$$\limsup_{r \rightarrow \infty} \frac{\log M(r)}{r^{\rho(r)}} = 1.$$

MUSLIM UNIVERSITY

A NOTE ON THE SPECTRAL THEOREM

WILLIAM F. EBERLEIN

1. Introduction. Although the connections between the spectral resolution of a self-adjoint transformation in Hilbert space, the moment problem, and Riesz' integral representation [1]¹ for linear functionals on the space C are known (cf. Stone [2], Murray [3], Widder [4], Lengyel [5]), the following elementary derivation of the spectral theorem from the Riesz theorem exhibits the connections in, perhaps, the simplest light. We consider only *bounded* self-adjoint transformations H ; one can treat an unbounded H by considering $(I + H^2)^{-1}$, which is bounded and self-adjoint [3, p. 95]. Note that the derivation does not involve the separability of the Hilbert space \mathfrak{H} .

2. Six lemmas. Let H be a self-adjoint transformation with the bounds a, b —that is, $a\|f\|^2 \leq (Hf, f) \leq b\|f\|^2$ for all $f \in H$, and $\|H\| = \max(|a|, |b|)$. Denote by C the space of continuous real-valued functions defined on the closed interval (a, b) , with $\|f(x)\| = \max |f(x)|$ ($a \leq x \leq b$). Let $p(x) = \sum_0^n c_j x^j$ be any polynomial with real coefficients, and let $p(H)$ be the corresponding transformation $p(H) = \sum_0^n c_j H^j$, where $H^0 = I$.

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¹ Numbers in brackets refer to the references cited at the end of the paper.

LEMMA 1. $\|p(H)\| \leq \|p(x)\| = \max_{x \in (a, b)} |p(x)|$.

Murray [3, p. 82] gives a proof of the lemma; we remark only that the general case can be reduced to the case of a self-adjoint H in n -dimensional Euclidean space. The inequality is almost obvious when H is represented by a finite diagonal matrix; and the lemma is essentially equivalent to the statement that every n^2 -symmetric matrix can be reduced to diagonal form by unitary transformations.

Given any two elements $f, g \in \mathfrak{F}$, consider the expression $(p(H)f, g)$, taking on real or complex values, as an operator defined over the linear set of polynomials included in C . The linearity of the operator is obvious; its continuity follows from Lemma 1:

$$|(p(H)f, g)| \leq \|p(H)\| \cdot \|f\| \cdot \|g\| \leq \{\|f\| \cdot \|g\|\} \|p(x)\|.$$

Since the polynomials are dense in C (Weierstrass approximation theorem), the operator can be extended uniquely to a linear functional defined over all C , without increase of norm. The Riesz theorem [1] then yields immediately:

LEMMA 2. *There exists a function of bounded variation $\rho(\lambda; f, g)$ ($a \leq \lambda \leq b$) such that*

$$(p(H)f, g) = \int_a^b p(\lambda) d\rho(\lambda; f, g),$$

the uniqueness of ρ being assured by the normalization conditions: $\rho(a; f, g) = 0$ and $\rho(\lambda; f, g) = \rho(\lambda+0; f, g)$, $a < \lambda < b$. $\rho(\lambda; f, f)$ is real, and $\text{Var}_{(a, b)} \rho(\lambda; f, f) \leq \|f\|^2$.

The structure of the $\rho(\lambda; f, g)$ is implied by the following elementary properties of the Stieltjes integral (cf. Widder [4]).

LEMMA 3. *Let $f(x), g(x)$ be continuous and $\gamma(x)$ be a normalized function of bounded variation on (a, b) . Then $G(x) = \int_a^x g(t) d\gamma(t)$ is a normalized function of bounded variation, and $\int_a^b f(t) dG(t) = \int_a^b f(t) g(t) d\gamma(t)$. If $\int_a^b t^n d\gamma(t) = 0$ ($n = 0, 1, 2, \dots$), then $\gamma(t) \equiv 0$.*

- LEMMA 4. (1) $\rho(b; f, g) = (f, g)$, $0 \leq \rho(\lambda; f, f) \leq \|f\|^2$;
 (2) $\rho(\lambda; f_1 + f_2, g) = \rho(\lambda; f_1, g) + \rho(\lambda; f_2, g)$;
 (3) $\rho(\lambda; cf, g) = c\rho(\lambda; f, g)$;
 (4) $\rho(\lambda; f, g) = \bar{\rho}(\lambda; g, f)$.

The equality in (1) arises on setting $p(\lambda) = 1$ in Lemma 2. But then $\rho(\lambda; f, f)$ is nondecreasing, whence the inequality. The proof of (2) is typical of the remaining statements:

$$\begin{aligned}
 \int_a^b \lambda^n d\rho(\lambda; f_1 + f_2, g) &= (H^n(f_1 + f_2), g) = (H^n f_1, g) + (H^n f_2, g) \\
 &= \int_a^b \lambda^n d\rho(\lambda; f_1, g) + \int_a^b \lambda^n d\rho(\lambda; f_2, g) \\
 &= \int_a^b \lambda^n d\{\rho(\lambda; f_1, g) + \rho(\lambda; f_2, g)\}.
 \end{aligned}$$

Set $\gamma(\lambda) = \rho(\lambda; f_1 + f_2, g) - \{\rho(\lambda; f_1, g) + \rho(\lambda; f_2, g)\}$ and apply Lemma 3.

Lemma 4 and the representation theorem [2, p. 63] for bounded, bilinear symmetric functionals defined over a Hilbert (or unitary) space yield the following theorem:

LEMMA 5. *There exists a set of bounded self-adjoint transformations $F(\lambda)$ ($a \leq \lambda \leq b$) such that $(F(\lambda)f, g) = \rho(\lambda; f, g)$. $F(a) = 0$, and $F(b) = I$.*

That the $F(\lambda)$ are projections is a consequence of the following result:

LEMMA 6. *$F(\mu)F(\lambda) = F(\nu)$, where $\nu = \min(\mu, \lambda)$. In particular, $F^2(\lambda) = F(\lambda)$.*

For, let m and n be arbitrary ($m, n = 0, 1, 2, \dots$). Then

$$\begin{aligned}
 \int_a^b \lambda^n d\left\{\int_a^\lambda \mu^m d(F(\mu)f, g)\right\} &= \int_a^b \lambda^n \cdot \lambda^m d(F(\lambda)f, g) = (H^{n+m}f, g) \\
 &= (H^n f, H^m g) = \int_a^b \lambda^n d(F(\lambda)f, H^m g) \\
 &= \int_a^b \lambda^n d(H^m F(\lambda)f, g) \\
 &= \int_a^b \lambda^n d\left\{\int_a^b \mu^m d(F(\mu)F(\lambda)f, g)\right\}.
 \end{aligned}$$

Application of Lemma 3 yields

$$\int_a^b \mu^m d(F(\mu)F(\lambda)f, g) = \int_a^\lambda \mu^m d(F(\mu)f, g) = \int_a^b \mu^m d(F(\nu)f, g);$$

and another application, $F(\mu)F(\lambda) = F(\nu)$, where $\nu = \min(\mu, \lambda)$.

3. The spectral theorem. In order to put our results into standard form we modify the definition of the family of projections by setting

$E(\lambda) = 0$ ($\lambda < a$), $E(\lambda) = F(\lambda + 0)$ ($a \leq \lambda < b$), $E(\lambda) = I$ ($\lambda \geq b$). The $E(\lambda)$ thus obtained form a *finite resolution of the identity*: They are all projections; $E(\lambda)E(\mu) = E(\nu)$, where $\nu = \min(\mu, \lambda)$; $E(\lambda + 0) = E(\lambda)$ ($-\infty < \lambda < \infty$); $(E(\lambda)f, g)$ is of bounded variation; $E(\lambda) = 0$ ($\lambda < a$) and $E(\lambda) = I$ ($\lambda \geq b$).

To allow for the change in definition at the point $\lambda = a$ we modify the limits of integration from (a, b) to $(a - \epsilon, b)$, ϵ being an arbitrary positive number. Our final result is then the following:

SPECTRAL THEOREM. *Let H be a bounded self-adjoint transformation with bounds a, b . Then there exists a finite resolution of the identity $E(\lambda)$ such that*

$$(p(H)f, g) = \int_{a-\epsilon}^b p(\lambda) d(E(\lambda)f, g),$$

ϵ being an arbitrary positive number.

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WASHINGTON, D. C.