

NON-REAL EIGENVALUES OF SINGULAR INDEFINITE STURM-LIOUVILLE OPERATORS

JUSSI BEHRNDT, QUTAIBEH KATATBEH, AND CARSTEN TRUNK

(Communicated by Chuu-Lian Terng)

ABSTRACT. We study a Sturm-Liouville expression with indefinite weight of the form $\operatorname{sgn}(-d^2/dx^2 + V)$ on \mathbb{R} and the non-real eigenvalues of an associated selfadjoint operator in a Krein space. For real-valued potentials V with a certain behaviour at $\pm\infty$ we prove that there are no real eigenvalues and that the number of non-real eigenvalues (counting multiplicities) coincides with the number of negative eigenvalues of the selfadjoint operator associated to $-d^2/dx^2 + V$ in $L^2(\mathbb{R})$. The general results are illustrated with examples.

1. INTRODUCTION

We consider a singular Sturm-Liouville differential expression of the form

$$(1.1) \quad \operatorname{sgn}(x)(-f''(x) + V(x)f(x)), \quad x \in \mathbb{R},$$

with the signum function as indefinite weight and a real-valued locally summable function V . Under the assumption that $-d^2/dx^2 + V$ is in the limit point case at $+\infty$ and $-\infty$ the maximal operator A associated to (1.1) is selfadjoint in the Krein space $(L^2(\mathbb{R}), [\cdot, \cdot])$, where the indefinite inner product $[\cdot, \cdot]$ is defined by

$$(1.2) \quad [f, g] = \int_{\mathbb{R}} f(x)\overline{g(x)} \operatorname{sgn}(x) dx, \quad f, g \in L^2(\mathbb{R}).$$

The spectral properties of indefinite Sturm-Liouville operators differ essentially from the spectral properties of selfadjoint Sturm-Liouville operators in the Hilbert space $L^2(\mathbb{R})$; e.g. the real spectrum of A necessarily accumulates to $+\infty$ and $-\infty$ and A may have non-real eigenvalues which possibly accumulate to the real axis (see [3, 4, 9, 14, 16, 20]). For further indefinite Sturm-Liouville problems, applications and references, see, e.g., [2, 6, 7, 11, 13, 15, 23, 26].

The main objective of this paper is to study the number of non-real eigenvalues of the operator A . For this it will be assumed that the negative spectrum of the selfadjoint definite Sturm-Liouville operator $Bf = -f'' + Vf$ consists of $\kappa < \infty$ eigenvalues. Then the hermitian form $[A\cdot, \cdot]$ has exactly κ negative squares, and it follows from the considerations in [9] and [21] that the spectrum $\sigma(A)$ of A in the open upper half-plane \mathbb{C}^+ consists of at most κ eigenvalues (counting multiplicities). Inspired by results of I. Knowles from [18, 19], we give a sufficient condition on V such that $\sigma(A) \cap \mathbb{C}^+$ consists of exactly κ eigenvalues (counting multiplicities) and

Received by the editors November 14, 2008, and, in revised form, February 14, 2009, and February 23, 2009.

2000 *Mathematics Subject Classification*. Primary 47A10; Secondary 47B50.

©2009 American Mathematical Society
Reverts to public domain 28 years from publication

the continuous spectrum of A covers the whole real line; see Theorem 2.3 and Corollary 2.4 below. These results can be viewed as a partial answer to the open problem X in [26, p. 300]. We present two explicitly solvable examples illustrating our results. In the first example, potentials of hyperbolic secant type are considered and with the help of numerical methods we find κ different eigenvalues in \mathbb{C}^+ . The second example shows that, in general, non-real eigenvalues of A may have non-trivial Jordan chains, and hence the number of distinct eigenvalues in \mathbb{C}^+ is less than κ .

2. EIGENVALUES OF INDEFINITE STURM-LIOUVILLE OPERATORS

In this section we consider the indefinite Sturm-Liouville differential expression on \mathbb{R} given by (1.1), where $V : \mathbb{R} \rightarrow \mathbb{R}$ is a real function with $V \in L^1_{\text{loc}}(\mathbb{R})$. We equip the Hilbert space $(L^2(\mathbb{R}), (\cdot, \cdot))$ with the indefinite inner product $[\cdot, \cdot]$ defined in (1.2) and denote the corresponding Krein space $(L^2(\mathbb{R}), [\cdot, \cdot])$ by $L^2_{\text{sgn}}(\mathbb{R})$. As a corresponding fundamental symmetry we choose $J := \text{sgn}(\cdot)$; hence we have $[\cdot, \cdot] = (J\cdot, \cdot)$ and $[J\cdot, \cdot] = (\cdot, \cdot)$. For the basic properties of indefinite inner product spaces and linear operators therein, we refer to [1] and [8].

Suppose that the definite Sturm-Liouville differential expression

$$(2.1) \quad -\frac{d^2}{dx^2} + V$$

is in the limit point case at $+\infty$ and $-\infty$; that is, for each $\lambda \in \mathbb{C} \setminus \mathbb{R}$ there exist (up to scalar multiples) unique solutions of the differential equation $-y'' + Vy = \lambda y$ which are square integrable in a neighbourhood of $+\infty$ and $-\infty$, respectively. A sufficient criterion for (2.1) to be in the limit point case at $\pm\infty$ is, e.g.

$$\liminf_{|x| \rightarrow \infty} \frac{V(x)}{x^2} > -\infty;$$

cf. [25, Satz 13.27] or [26, Example 7.4.1].¹ Denote by \mathcal{D}_{\max} the linear space of all $f \in L^2(\mathbb{R})$ such that f and f' are absolutely continuous and $-f'' + Vf \in L^2(\mathbb{R})$ holds. Then it is well-known that the maximal operator

$$(2.2) \quad Bf := -f'' + Vf, \quad \text{dom } B = \mathcal{D}_{\max},$$

associated to (2.1) is selfadjoint in the Hilbert space $L^2(\mathbb{R})$ and all eigenvalues are real and simple; i.e., $\dim \ker(B - \lambda) = 1$ for $\lambda \in \sigma_p(B)$. As a consequence we obtain the following statement for the operator $A = JB$.

Proposition 2.1. *Assume that (2.1) is in the limit point case at $\pm\infty$. Then the indefinite Sturm-Liouville operator defined by*

$$(2.3) \quad (Af)(x) = \text{sgn}(x)(-f''(x) + V(x)f(x)), \quad x \in \mathbb{R}, \quad \text{dom } A = \mathcal{D}_{\max},$$

is selfadjoint in the Krein space $L^2_{\text{sgn}}(\mathbb{R})$, and the eigenspaces $\ker(A - \lambda)$, $\lambda \in \sigma_p(A)$, have dimension one.

In the following it will be assumed that condition (I), stated below, holds.

(I) The set $\sigma(B) \cap (-\infty, 0)$ consists of $\kappa < \infty$ eigenvalues.

¹In the formulation of [26, Example 7.4.1] a minus sign is missing.

Hence, the selfadjoint operator B in the Hilbert space $L^2(\mathbb{R})$ is semi-bounded from below and the eigenvalues do not accumulate to zero from the negative half-axis. A sufficient condition for (I) to hold is, e.g., $\int_{\mathbb{R}}(1+x^2)|V(x)|dx < \infty$ for continuous V ; cf. [22].

We collect some properties of the non-real spectrum of the indefinite Sturm-Liouville operator A in the next proposition. Recall first that the spectrum of a selfadjoint operator in a Krein space is symmetric with respect to the real axis and denote by $\mathcal{L}_\lambda(A)$ the algebraic eigenspace of A corresponding to an eigenvalue λ .

Proposition 2.2. *The spectrum of the indefinite Sturm-Liouville operator A in the open upper half-plane \mathbb{C}^+ consists of at most finitely many eigenvalues with*

$$(2.4) \quad \sum_{\lambda \in \sigma_p(A) \cap \mathbb{C}^+} \dim \mathcal{L}_\lambda(A) \leq \kappa,$$

where κ is as in (I). In particular, for some $l \leq \kappa$ we have

$$(2.5) \quad \mathbb{C} \setminus \mathbb{R} \subset \rho(A) \cup \{\lambda_1, \bar{\lambda}_1, \dots, \lambda_l, \bar{\lambda}_l\}.$$

If $V(x) = V(-x)$, $x \in \mathbb{R}$, then $\sigma_p(A)$ is symmetric with respect to the imaginary axis.

Proof. Assumption (I) and the relation $[Af, f] = (JAf, f) = (Bf, f)$, $f \in \mathcal{D}_{\max}$, imply that the hermitian form $[A\cdot, \cdot]$ has exactly κ negative squares; that is, there exists a κ -dimensional subspace \mathcal{M} in \mathcal{D}_{\max} such that $[Af, f] < 0$ if $f \in \mathcal{M}$, $f \neq 0$, but no $(\kappa + 1)$ -dimensional subspace with this property. This, together with well-known properties of operators with κ negative squares (see, e.g., [21], [9] and [5, Theorem 3.1 and §4.2]) imply (2.4) and (2.5).

Moreover, if V is symmetric, then λ is an eigenvalue of A with corresponding eigenfunction $x \mapsto y(x)$ if and only if $-\lambda$ is an eigenvalue of A with corresponding eigenfunction $x \mapsto y(-x)$. Therefore, as $\sigma_p(A)$ is symmetric with respect to the real axis, $\sigma_p(A)$ is also symmetric with respect to the imaginary axis. \square

Under some additional assumptions on V we prove in Theorem 2.3 the absence of eigenvalues on the real axis and, hence, improve the estimate in (2.4). We mention that in [15, Section 4] a similar result is proved if V satisfies $\int_{\mathbb{R}}(1+|x|)|V(x)|dx < \infty$. By $\sigma_c(A)$ we denote the continuous part of the spectrum of A , i.e. the set of all $\lambda \in \sigma(A) \setminus \sigma_p(A)$ such that the range of $A - \lambda$ is dense.

Theorem 2.3. *Assume that condition (I) holds and that there exist real functions q and r with $V = q + r$ such that $\lim_{|x| \rightarrow \infty} r(x) = \lim_{|x| \rightarrow \infty} q(x) = 0$, r is locally of bounded variation and*

$$(2.6) \quad \lim_{t \rightarrow \infty} \frac{1}{\log t} \int_{-t}^t |q(x)|dx = \lim_{t \rightarrow \infty} \frac{1}{\log t} \int_{-t}^t |dr(x)| = 0,$$

where dr denotes the measure induced by r . Then $\sigma_c(A) \setminus \{0\} = \mathbb{R} \setminus \{0\}$ and hence zero is the only possible real eigenvalue of the indefinite Sturm-Liouville operator A . If, in addition, $0 \notin \sigma_p(B)$, then we have $\sigma_c(A) = \mathbb{R}$ and

$$(2.7) \quad \sum_{\lambda \in \sigma_p(A) \cap \mathbb{C}^+} \dim \mathcal{L}_\lambda(A) = \kappa.$$

Proof. Let λ be an eigenvalue of A and let y be a corresponding eigenfunction. Then y satisfies the equations

$$(2.8) \quad -y''(x) + V(x)y(x) = \lambda y(x), \quad x \in (0, \infty),$$

and

$$(2.9) \quad y''(x) - V(x)y(x) = \lambda y(x), \quad x \in (-\infty, 0).$$

Condition (2.6) implies

$$\lim_{t \rightarrow \infty} \frac{1}{\log t} \int_0^t |q(x)| dx = \lim_{t \rightarrow \infty} \frac{1}{\log t} \int_0^t |dr(x)| = 0.$$

This and [19, Theorem 3.2] applied to (2.8) yield $\lambda \notin (0, \infty)$. Similarly, (2.6) implies

$$\lim_{t \rightarrow \infty} \frac{1}{\log t} \int_{-t}^0 |q(x)| dx = \lim_{t \rightarrow \infty} \frac{1}{\log t} \int_{-t}^0 |dr(x)| = 0,$$

and, with [19, Theorem 3.2] applied to (2.9), we find $\lambda \notin (-\infty, 0)$. Therefore, as a selfadjoint operator in a Krein space has no real points in the residual spectrum (see, e.g., [8, Corollary VI.6.2]), we obtain

$$(\sigma(A) \cap (\mathbb{R} \setminus \{0\})) \subset \sigma_c(A) \quad \text{and} \quad \sigma_p(A) \subset \{0\} \cup \mathbb{C} \setminus \mathbb{R}.$$

Moreover, from $A = JB$ we get $0 \in \sigma_p(A)$ if and only if $0 \in \sigma_p(B)$. Hence, if $0 \notin \sigma_p(B)$, we conclude $\sigma_p(A) \subset \mathbb{C} \setminus \mathbb{R}$. Since the operator A has exactly κ negative squares (cf. the proof of Proposition 2.2), it follows from, e.g. [5, Theorem 3.1], that A has κ eigenvalues (counted with multiplicities) in \mathbb{C}^+ and thus (2.7) holds.

It remains to show $\mathbb{R} \subset \sigma(A)$. For this, consider the differential expressions $\ell_+ = -\frac{d^2}{dx^2} + V$ on \mathbb{R}^+ and $\ell_- = \frac{d^2}{dx^2} - V$ on \mathbb{R}^- . By assumption ℓ_+ and ℓ_- are regular at zero and in the limit point case at ∞ and $-\infty$, respectively. Let A_+ and A_- be selfadjoint realizations of ℓ_+ and ℓ_- in the Hilbert spaces $L^2(\mathbb{R}^+)$ and $L^2(\mathbb{R}^-)$, respectively, e.g. corresponding to Dirichlet boundary conditions at zero. Under our assumptions

$$\lim_{x \rightarrow \infty} V(x) = 0 \quad \text{and} \quad \lim_{x \rightarrow -\infty} V(x) = 0,$$

and it is well known that $[0, \infty) \subset \sigma(A_+)$ and $(-\infty, 0] \subset \sigma(A_-)$ hold. Since the rank of the operator

$$(A - \lambda)^{-1} - ((A_+ \times A_-) - \lambda)^{-1}, \quad \lambda \in \rho(A) \cap \rho(A_+ \times A_-),$$

is at most two and $\sigma(A_+ \times A_-) = \mathbb{R}$, we conclude $\mathbb{R} \subset \sigma(A)$. \square

A sufficient condition on V such that condition (I), (2.6) and $0 \notin \sigma_p(B)$ hold is given in the next corollary; cf. [24, Theorem 14.10], [26, §6.3] and [18, Remark after Corollary 3.3].

Corollary 2.4. *Assume that there exists $x_0 > 0$ with*

$$(2.10) \quad -\frac{1}{4x^2} \leq V(x) \leq \frac{3}{4x^2} \quad \text{for all } x \in \mathbb{R} \setminus (-x_0, x_0).$$

Then $\sigma_c(A) = \mathbb{R}$ and

$$\sum_{\lambda \in \sigma_p(A) \cap \mathbb{C}^+} \dim \mathcal{L}_\lambda(A) = \kappa.$$

Remark 2.5. We mention that (even under the condition (2.10)) for $\lambda \in \sigma_p(A)$, $\dim \mathcal{L}_\lambda(A) > 1$ may happen; i.e. there exists a Jordan chain of length greater than one, and the non-real spectrum does not consist of κ distinct eigenvalues. In Section 4 we give an example for an indefinite singular Sturm-Liouville operator with such a Jordan chain corresponding to a non-real eigenvalue.

3. A NUMERICAL EXAMPLE: HYPERBOLIC SECANT POTENTIALS

In this section we compute the non-real eigenvalues of singular indefinite Sturm-Liouville operators with potentials given by

$$(3.1) \quad V_\kappa(x) = -\kappa(\kappa + 1)\text{sech}^2(x), \quad x \in \mathbb{R} \text{ and } \kappa \in \mathbb{N},$$

with the help of the software package Mathematica (Wolfram Research).

It is well known (see, e.g., [12]) that the number of negative eigenvalues of the definite Sturm-Liouville operator $Bf = -f'' + V_\kappa f$ in (2.2) is exactly κ and condition (I) from Section 2 holds. Moreover, V_κ satisfies (2.10), and hence by Theorem 2.3 and Corollary 2.4 the continuous spectrum of the indefinite Sturm-Liouville operator

$$(Af)(x) = \text{sgn}(x)(-f''(x) + V_\kappa(x)f(x)), \quad x \in \mathbb{R}, \quad \text{dom } A = \mathcal{D}_{\max},$$

in the Krein space $L^2_{\text{sgn}}(\mathbb{R})$ coincides with \mathbb{R} and $\sum_{\lambda \in \sigma_p(A) \cap \mathbb{C}^+} \dim \mathcal{L}_\lambda(A) = \kappa$ holds. In order to determine the non-real eigenvalues of A , we divide the problem into two parts,

$$(3.2) \quad \begin{aligned} -y''(x; \lambda) + V_\kappa(x)y(x; \lambda) &= \lambda y(x; \lambda), & x \in \mathbb{R}^+, \\ y''(x; \lambda) - V_\kappa(x)y(x; \lambda) &= \lambda y(x; \lambda), & x \in \mathbb{R}^-. \end{aligned}$$

Since the potential V_κ in (3.1) satisfies $V_\kappa(x) = V_\kappa(-x)$ for $x \in \mathbb{R}$, it follows that a

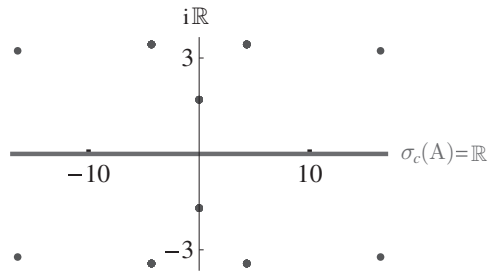


FIGURE 1. The case $\kappa = 5$.

function $x \mapsto h(x; \lambda)$, $x \in \mathbb{R}^+$, is a solution of the first differential equation if and only if $x \mapsto h(-x; -\lambda)$, $x \in \mathbb{R}^-$, is a solution of the second differential equation in (3.2). Moreover, as both singular endpoints ∞ and $-\infty$ are in the limit point case, each of the equations in (3.2) has (up to scalar multiples) a unique square integrable solution. Since the functions in $\text{dom } A$ and their derivatives are continuous at the point 0 it follows that $\lambda \in \mathbb{C} \setminus \mathbb{R}$ is an

eigenvalue of A if and only if for the square integrable solution $x \mapsto h(x; \lambda)$, $x \in \mathbb{R}^+$, of the first equation in (3.2),

$$(3.3) \quad h(0; \lambda) = \gamma h(0; -\lambda) \quad \text{and} \quad h'(0; \lambda) = -\gamma h'(0; -\lambda)$$

hold for some $\gamma \in \mathbb{C}$. For non-real λ we have $h(0; \lambda) \neq 0$ and $h(0; -\lambda) \neq 0$, and therefore (3.3) is satisfied if and only if the function

$$(3.4) \quad \mu \mapsto M(\mu) := \frac{h'(0; \mu)}{h(0; \mu)} + \frac{h'(0; -\mu)}{h(0; -\mu)}, \quad \mu \in \mathbb{C} \setminus \mathbb{R},$$

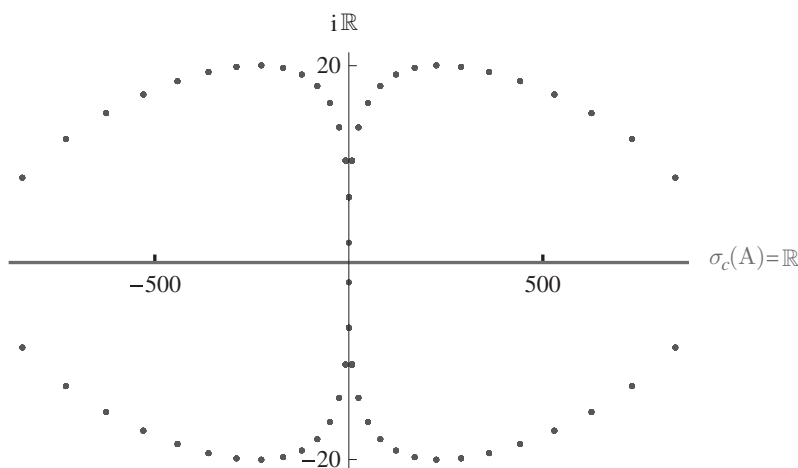


FIGURE 2. The operator $(Ay)(x) := \operatorname{sgn}(x)(-y''(x) + V_{30}(x)y(x))$, $x \in \mathbb{R}$, where $V_{30}(x) = -30 \cdot 31 \operatorname{sech}^2(x)$ has $\kappa = 30$ pairs of non-real eigenvalues.

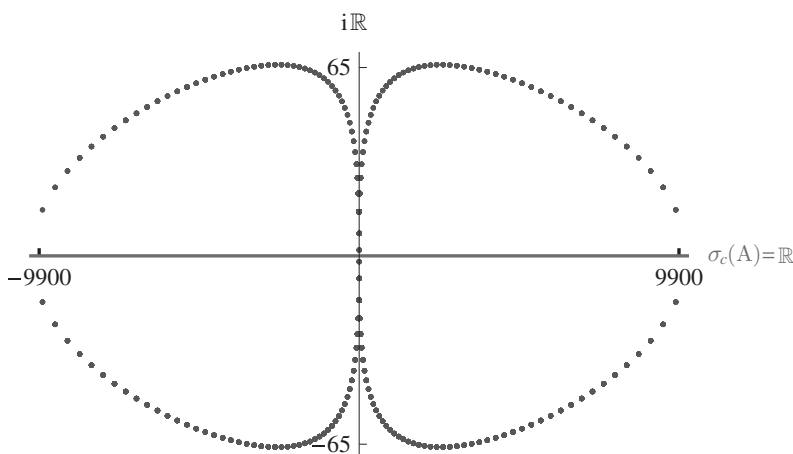


FIGURE 3. The operator $(Ay)(x) := \operatorname{sgn}(x)(-y''(x) + V_{100}(x)y(x))$, $x \in \mathbb{R}$, where $V_{100}(x) = -100 \cdot 101 \operatorname{sech}^2(x)$ has $\kappa = 100$ pairs of non-real eigenvalues.

has a zero at λ . As the equations in (3.2) are explicitly solvable in terms of Legendre functions we can determine numerically the zeros of M within the working default precision of the software package Mathematica.

Figures 1, 2 and 3 show the non-real eigenvalues of A for the cases $\kappa = 5$, $\kappa = 30$ and $\kappa = 100$. Here we find 5, 30 and 100, respectively, distinct eigenvalues in \mathbb{C}^+ , and hence $\dim \mathcal{L}_\lambda(A) = 1$ for each eigenvalue $\lambda \in \mathbb{C} \setminus \mathbb{R}$; cf. Remark 2.5. Note also that by the symmetry of V_κ there is at least one pair of eigenvalues on the imaginary axis if κ is odd.

4. A COUNTEREXAMPLE: JORDAN CHAINS OF SINGULAR INDEFINITE
STURM-LIOUVILLE OPERATORS

In this section we show that the geometric eigenspaces of a singular indefinite Sturm-Liouville operator in $L^2_{\text{sgn}}(\mathbb{R})$ in general do not coincide with the algebraic eigenspaces. In other words, there exist eigenvalues with non-trivial Jordan chains, and hence the number of non-real distinct eigenvalues is in general smaller than the dimension of the algebraic eigenspace corresponding to the non-real spectrum; cf. Remark 2.5. An explicit example of a non-trivial Jordan chain of a regular indefinite Sturm-Liouville operator can be found in [10].

We consider a family

$$(A_\eta f)(x) = \text{sgn}(x)(-f''(x) + V_\eta(x)f(x)), \quad x \in \mathbb{R}, \quad \text{dom } A_\eta = \mathcal{D}_{\max}, \quad \eta \geq 0,$$

of indefinite Sturm-Liouville operators in the Krein space $L^2_{\text{sgn}}(\mathbb{R})$, where the potentials V_η , $\eta \geq 0$, are given by

$$V_\eta(x) = \begin{cases} 0 & |x| \geq 1, \\ -\eta & |x| < 1, \end{cases} \quad \eta \geq 0.$$

The operators A_η , $\eta \geq 0$, are selfadjoint in $L^2_{\text{sgn}}(\mathbb{R})$, and according to Theorem 2.3 and Corollary 2.4 there are no real eigenvalues and $\sigma_c(A_\eta)$ covers the whole real line. In the sequel we will show that the following statement holds.

Proposition 4.1. *There exist an $\eta_0 > 0$ and a $\lambda_0 \in \mathbb{C}^+$ such that*

$$2 = \dim \ker(A_{\eta_0} - \lambda_0)^2 > \dim \ker(A_{\eta_0} - \lambda_0) = 1.$$

In order to determine the eigenvalues of the operators A_η , we first consider the underlying differential equations (3.2) with V_κ replaced by V_η . The same reasoning as in Section 3 shows that the non-real eigenvalues of A_η are given by the zeros of the function

$$(4.1) \quad \lambda \mapsto M_\eta(\lambda) := \frac{h'_\eta(0; \lambda)}{h_\eta(0; \lambda)} + \frac{h'_\eta(0; -\lambda)}{h_\eta(0; -\lambda)}, \quad \lambda \in \mathbb{C} \setminus \mathbb{R},$$

where $h_\eta(\cdot; \lambda)$ is the square integrable solution of $-y'' + V_\eta y = \lambda y$ on \mathbb{R}^+ . Denote by $\sqrt{\cdot}$ the branch of the square root with cut along $[0, \infty)$ and $\sqrt{x} \geq 0$ for $x \in [0, \infty)$. Then it is easy to check that for $\lambda \notin [0, \infty)$ the function

$$h_\eta(x; \lambda) = \begin{cases} \exp(i\sqrt{\lambda}x) & x > 1, \\ \alpha_\eta(\lambda) \exp(i\sqrt{\lambda + \eta}x) + \beta_\eta(\lambda) \exp(-i\sqrt{\lambda + \eta}x) & x \in [0, 1], \end{cases}$$

where

$$\alpha_\eta(\lambda) = \frac{1}{2} \left(1 + \sqrt{\lambda(\lambda + \eta)^{-1}} \right) \exp(i(\sqrt{\lambda} - \sqrt{\lambda + \eta}))$$

and

$$\beta_\eta(\lambda) = \frac{1}{2} \left(1 - \sqrt{\lambda(\lambda + \eta)^{-1}} \right) \exp(i(\sqrt{\lambda} + \sqrt{\lambda + \eta}))$$

and its multiples are square integrable solutions of the first equation in (3.2) with V_κ replaced by V_η .

The function M_η in (4.1) can be expressed in terms of α_η and β_η in the following form:

$$M_\eta(\lambda) = i\sqrt{\lambda + \eta} \frac{\alpha_\eta(\lambda) - \beta_\eta(\lambda)}{\alpha_\eta(\lambda) + \beta_\eta(\lambda)} + i\sqrt{\eta - \lambda} \frac{\alpha_\eta(-\lambda) - \beta_\eta(-\lambda)}{\alpha_\eta(-\lambda) + \beta_\eta(-\lambda)}.$$

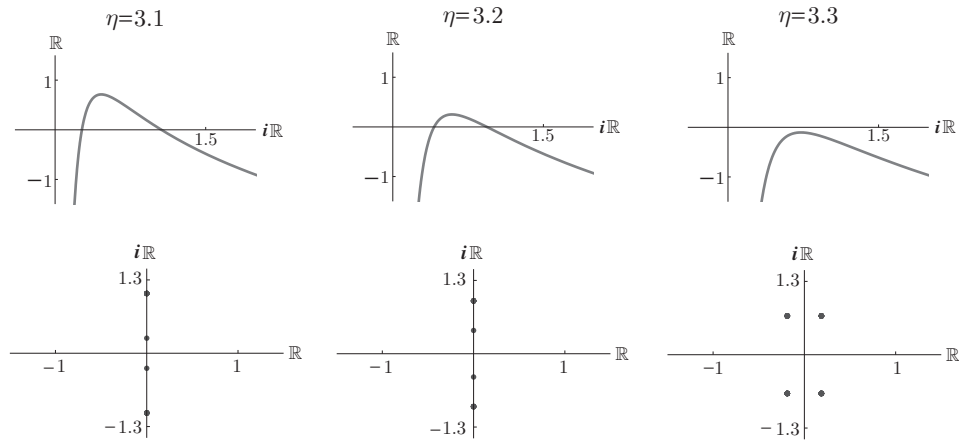


FIGURE 4. In the first row the function $\mu \mapsto M_\eta(i\mu)$ is plotted for $\mu > 0$ and $\eta = 3.1$, $\eta = 3.2$ and $\eta = 3.3$, respectively. In the second row the corresponding non-real eigenvalues of the operators $A_{3.1}$, $A_{3.2}$ and $A_{3.3}$ are shown.

We note that the values $M_\eta(i\mu)$, $\mu \in \mathbb{R} \setminus \{0\}$, are real since the solutions fulfill $h_\eta(x, \bar{\lambda}) = \overline{h_\eta(x, \lambda)}$ for $\lambda \in \mathbb{C} \setminus \mathbb{R}$. Let us summarize some observations in the following lemma.

Lemma 4.2. *A non-real number λ is an eigenvalue of the indefinite Sturm-Liouville operator A_η if and only if $M_\eta(\lambda) = 0$. The restriction of M_η onto the imaginary axis is a real-valued function, and the non-real eigenvalues of A_η are symmetric with respect to the real and imaginary axes.*

One can check numerically that the selfadjoint operator $B_\eta = -\frac{d^2}{dx^2} + V_\eta$, $\text{dom } B_\eta = \mathcal{D}_{\max}$, in the Hilbert space $L^2(\mathbb{R})$ has exactly two negative eigenvalues for $\eta = 3.1$, $\eta = 3.2$ and $\eta = 3.3$; cf. [12]. By Corollary 2.4 for these η the spectral subspace of A_η corresponding to the eigenvalues in the upper half-plane \mathbb{C}^+ has dimension two.

The plots in the first row of Figure 4 show the function $\mu \mapsto M_\eta(i\mu)$, $\mu \in \mathbb{R}^+$, for $\eta = 3.1$, $\eta = 3.2$ and $\eta = 3.3$, respectively. For $\eta = 3.1$ and $\eta = 3.2$ the two zeros are the eigenvalues of $A_{3.1}$ and $A_{3.2}$ in the upper half-plane \mathbb{C}^+ which lie on the positive imaginary axis. These eigenvalues and their counterparts in \mathbb{C}^- are plotted in the second row of Figure 4. For $\eta = 3.3$ the function $\mu \mapsto M_\eta(i\mu)$ has no zeros on the positive imaginary axis. Recall that a finite system of eigenvalues is continuous under perturbations small in norm; see [17, IV.3.5]. Hence the continuity and symmetry of the eigenvalues of A_η imply that the eigenvalues of $A_{3.3}$ are located as in the right lower plot in Figure 4. This can also be checked numerically by computing the non-real roots of $M_{3.3}$; see also Table 1. Again by continuity properties of the point spectrum there exists an $\eta_0 \in (3.2, 3.3)$ such that the spectrum of A_{η_0} in \mathbb{C}^+ (and hence also in \mathbb{C}^-) consists only of one eigenvalue λ_0 on the imaginary axis with corresponding algebraic eigenspace of dimension two. Recall that the dimension of the geometric eigenspaces of A_{η_0} is at most one since ∞ and $-\infty$ are in the limit point case. Hence there exists a Jordan chain of length

TABLE 1. In bold face is the (approximative) value of η where the eigenvalues $\lambda_{1,\eta}$ and $\lambda_{2,\eta}$ of A_η in \mathbb{C}^+ coincide and we have a Jordan chain of length two. With further increasing η , the eigenvalues $\lambda_{1,\eta}$ and $\lambda_{2,\eta}$ move away from the imaginary axis.

| η | $\lambda_{1,\eta}$ | $\lambda_{2,\eta}$ |
|----------------------|-------------------------------------|-------------------------------------|
| 3.1000000000 | 0.26723799239 i | 1.05923928894 i |
| 3.26656565972 | 0.64287403712 i | 0.72260288819 i |
| 3.26796097363 | 0.67270918484 i | 0.69312432044 i |
| 3.26805876683 | 0.68293354062 i | 0.68293354054 i |
| 3.26805876685 | 0.68292928856 i | 0.68292928856 i |
| 3.26805890000 | 0.0003766+0.6829292 i | -0.0003766+0.6829292 i |
| 3.27021280983 | 0.0479471+0.6832050 i | -0.0479471+0.6832050 i |
| 3.28021280983 | 0.1143198+0.6844929 i | -0.1143198+0.6844929 i |
| 3.30000000000 | 0.1866925 + 0.687078 i | -0.1866925 + 0.687078 i |

two of A_{η_0} at the eigenvalue λ_0 (and $\bar{\lambda}_0$). We remark that for the function (4.1) we have $M_{\eta_0}(\lambda_0) = M'_{\eta_0}(\lambda_0) = 0$.

ACKNOWLEDGEMENT

The authors thank Richard L. Hall for helpful discussions.

REFERENCES

1. T.Ya. Azizov and I.S. Iokhvidov, *Linear Operators in Spaces with an Indefinite Metric*, John Wiley and Sons, Chichester, New York, 1989. MR1033489 (90j:47042)
2. R. Beals, *Indefinite Sturm-Liouville problems and half-range completeness*, J. Differential Equations **56** (1985), 391–407. MR780497 (86i:34032)
3. J. Behrndt, *On the spectral theory of singular indefinite Sturm-Liouville operators*, J. Math. Anal. Appl. **334** (2007), 1439–1449. MR2338672 (2008e:47104)
4. J. Behrndt, Q. Katatbeh and C. Trunk, *Accumulation of complex eigenvalues of indefinite Sturm-Liouville operators*, J. Phys. A: Math. Theor. **41** (2008), 244003. MR2455801
5. J. Behrndt and C. Trunk, *On the negative squares of indefinite Sturm-Liouville operators*, J. Differential Equations **238** (2007), 491–519. MR2341434 (2008j:47035)
6. P. Binding and P. Browne, *Eigenvalues for two-parameter selfadjoint ordinary differential equations of even order*, J. Differential Equations **79** (1989), 289–303. MR1000691 (90e:47038)
7. P. Binding and H. Volkmer, *Eigenvalues for two-parameter Sturm-Liouville equations*, SIAM Review **38** (1996), 27–48. MR1379040 (97f:34015)
8. J. Bognar, *Indefinite Inner Product Spaces*, Springer, Berlin, 1974. MR0467261 (57:7125)
9. B. Čurgus and H. Langer, *A Kreĭn space approach to symmetric ordinary differential operators with an indefinite weight function*, J. Differential Equations **79** (1989), 31–61. MR997608 (90j:47060)
10. J. Fleckinger and A.B. Mingarelli, *On the eigenvalues of nondefinite elliptic operators*, Differential equations, Proc. Conf., Birmingham, Ala., 1983, North-Holland Math. Stud. **92**, North-Holland, Amsterdam, 1984, 219–227. MR799351 (86j:35072)
11. W. Greenberg, C.V.M. van der Mee and V. Protopopescu, *Boundary Value Problems in Abstract Kinetic Theory*, Oper. Theory Adv. Appl. **23**, Birkhäuser Verlag, Basel, 1987. MR896904 (88k:82156)
12. R.L. Hall, *Square-well representation for potentials in quantum mechanics*, J. Math. Phys. **33** (1992), 3472–3476. MR1182920 (93g:81018)
13. H.G. Kaper, C.G. Lekkerkerker and J. Hejtmanek, *Spectral Methods in Linear Transport Theory*, Oper. Theory Adv. Appl. **5**, Birkhäuser Verlag, Basel, 1982. MR685594 (85i:82079)

14. I.M. Karabash and M.M. Malamud, *Indefinite Sturm-Liouville operators* $(\operatorname{sgn} x)(-\frac{d^2}{dx^2} + q(x))$ with finite-zone potentials, *Operators and Matrices* **1** (2007), 301–368. MR2344680 (2008g:47083)
15. I.M. Karabash, A.S. Kostenko and M.M. Malamud, *The similarity problem for J -nonnegative Sturm-Liouville operators*, *J. Differential Equations* **246** (2009), 964–997. MR2474582
16. I.M. Karabash and C. Trunk, *Spectral properties of singular Sturm-Liouville operators with indefinite weight* $\operatorname{sgn} x$, to appear in *Proc. Roy. Soc. Edinburgh Sect. A*.
17. T. Kato, *Perturbation Theory for Linear Operators*, Grundlehren der Mathematischen Wissenschaften **132**, Springer-Verlag, Berlin-New York, 1976. MR0407617 (53:11389)
18. I. Knowles, *On the number of L^2 -solutions of second order linear differential equations*, *Proc. Roy. Soc. Edinburgh Sect. A* **80** (1978), 1–13. MR529564 (80a:34017)
19. I. Knowles, *On the location of eigenvalues of second order linear differential operators*, *Proc. Roy. Soc. Edinburgh Sect. A* **80** (1978), 15–22. MR529565 (80d:34026)
20. Q. Kong, M. Möller, H. Wu and A. Zettl, *Indefinite Sturm-Liouville problems*, *Proc. Roy. Soc. Edinburgh Sect. A* **133** (2003), no. 3, 639–652. MR1983691 (2004f:34039)
21. H. Langer, *Spectral functions of definitizable operators in Krein spaces*, *Proceedings of a Functional Analysis conference held at Dubrovnik, Yugoslavia, November 2-14, 1981*, *Lecture Notes in Mathematics* **948**, Springer-Verlag, Berlin-Heidelberg-New York, 1982, 1-46. MR672791 (84g:47034)
22. B.M. Levitan and I.S. Sargsjan, *Sturm-Liouville and Dirac Operators*, Kluwer, Dordrecht, 1991. MR1136037 (92i:34119)
23. H. Volkmer, *Sturm-Liouville problems with indefinite weights and Everitt's inequality*, *Proc. Roy. Soc. Edinburgh Sect. A* **126** (1996), 1097–1112. MR1415825 (98a:34096)
24. J. Weidmann, *Spectral Theory of Ordinary Differential Operators*, *Lecture Notes in Math.* **1258**, Springer-Verlag, Berlin, 1987. MR923320 (89b:47070)
25. J. Weidmann, *Lineare Operatoren in Hilberträumen, Teil II*, Teubner, Stuttgart, 2003. MR2382320 (2008k:47002)
26. A. Zettl, *Sturm-Liouville Theory*, *Math. Surveys Monogr.* **121**, Amer. Math. Soc., Providence, RI, 2005. MR2170950 (2007a:34005)

DEPARTMENT OF MATHEMATICS MA 6–4, TECHNISCHE UNIVERSITÄT BERLIN, STRASSE DES
17. JUNI 136, D-10623 BERLIN, GERMANY
E-mail address: behrndt@math.tu-berlin.de

DEPARTMENT OF MATHEMATICS AND STATISTICS, FACULTY OF SCIENCE AND ARTS, JORDAN
UNIVERSITY OF SCIENCE AND TECHNOLOGY, P.O. BOX 3030, IRBID 22110, JORDAN
E-mail address: qutaibeh@yahoo.com

DEPARTMENT OF MATHEMATICS, TECHNISCHE UNIVERSITÄT ILMENAU, POSTFACH 100565,
D-98684 ILMENAU, GERMANY
E-mail address: carsten.trunk@tu-ilmenau.de