

## Lecture 18

### 4.5 Pseudodifferential operators on $T^n$

In this section we will prove Theorem 4.2 for elliptic operators on  $T^n$ . Here's a road map to help you navigate this section. §4.5.1 is a succinct summary of the material in §4. Sections 4.5.2, 4.5.3 and 4.5.4 are a brief account of the theory of pseudodifferential operators on  $T^n$  and the symbolic calculus that's involved in this theory. In §4.5.5 and 4.5.6 we prove that an elliptic operator on  $T^n$  is right invertible modulo smoothing operators (and that its inverse is a pseudodifferential operator). Finally, in §4.5.7, we prove that pseudodifferential operators have a property called "pseudolocality" which makes them behave in some ways like differential operators (and which will enable us to extend the results of this section from  $T^n$  to arbitrary compact manifolds).

Some notation which will be useful below: for  $a \in \mathbb{R}^n$  let

$$\langle a \rangle = (|a|^2 + 1)^{\frac{1}{2}}.$$

Thus

$$|a| \leq \langle a \rangle$$

and for  $|a| \geq 1$

$$\langle a \rangle \leq 2|a|.$$

#### 4.5.1 The Fourier inversion formula

Given  $f \in C^\infty(T^n)$ , let  $c_k(f) = \langle f, e^{ikx} \rangle$ . Then:

- 1)  $c_k(D^\alpha f) = k^\alpha c_k(f)$ .
- 2)  $|c_k(f)| \leq C_r \langle k \rangle^{-r}$  for all  $r$ .
- 3)  $\sum c_k(f) e^{ikx} = f$ .

Let  $S$  be the space of functions,

$$g : \mathbb{Z}^n \rightarrow \mathbb{C}$$

satisfying

$$|g(k)| \leq C_r \langle k \rangle^{-r}$$

for all  $r$ . Then the map

$$F : \mathcal{C}^\infty(T^n) \rightarrow S, \quad Ff(k) = c_k(f)$$

is bijective and its inverse is the map,

$$g \in S \rightarrow \sum g(k) e^{ikx}.$$

## 4.5.2 Symbols

A function  $a : T^n \times \mathbb{R}^n \rightarrow \mathbb{C}$  is an  $\mathcal{S}^m$  if, for all multi-indices,  $\alpha$  and  $\beta$ ,

$$|D_x^\alpha D_\xi^\beta a| \leq C_{\alpha,\beta} \langle \xi \rangle^{m-|\beta|}. \quad (5.2.1)$$

### Examples

- 1)  $a(x, \xi) = \sum_{|\alpha| \leq m} a_\alpha(x) \xi^\alpha$ ,  $a_\alpha \in \mathcal{C}^\infty(T^n)$ .
- 2)  $\langle \xi \rangle^m$ .
- 3)  $a \in \mathcal{S}^\ell$  and  $b \in \mathcal{S}^m \Rightarrow ab \in \mathcal{S}^{\ell+m}$ .
- 4)  $a \in \mathcal{S}^m \Rightarrow D_x^\alpha D_\xi^\beta a \in \mathcal{S}^{m-|\beta|}$ .

### The asymptotic summation theorem

Given  $b_i \in \mathcal{S}^{m-i}$ ,  $i = 0, 1, \dots$ , there exists a  $b \in \mathcal{S}^m$  such that

$$b - \sum_{j < i} b_j \in \mathcal{S}^{m-i}. \quad (5.2.2)$$

*Proof. Step 1.* Let  $\ell = m + \epsilon$ ,  $\epsilon > 0$ . Then

$$|b_i(x, \xi)| < C_i \langle \xi \rangle^{m-i} = \frac{c_i \langle \xi \rangle^{\ell-i}}{\langle \xi \rangle^\epsilon}.$$

Thus, for some  $\lambda_i$ ,

$$|b_i(x, \xi)| < \frac{1}{2^i} \langle \xi \rangle^{\ell-i}$$

for  $|\xi| > \lambda_i$ . We can assume that  $\lambda_i \rightarrow +\infty$  as  $i \rightarrow +\infty$ . Let  $\rho \in \mathcal{C}^\infty(\mathbb{R})$  be bounded between 0 and 1 and satisfy  $\rho(t) = 0$  for  $t < 1$  and  $\rho(t) = 1$  for  $t > 2$ . Let

$$b = \sum \rho\left(\frac{|\xi|}{\lambda_i}\right) b_i(x, \xi). \quad (5.2.3)$$

Then  $b$  is in  $\mathcal{C}^\infty(T^n \times \mathbb{R}^n)$  since, on any compact subset, only a finite number of summands are non-zero. Moreover,  $b - \sum_{j < i} b_j$  is equal to:

$$\sum_{j < i} \left( \rho\left(\frac{|\xi|}{\lambda_j}\right) - 1 \right) b_j + b_i + \sum_{j > i} \rho\left(\frac{|\xi|}{\lambda_j}\right) b_j.$$

The first summand is compactly supported, the second summand is in  $\mathcal{S}^{m-1}$  and the third summand is bounded from above by

$$\sum_{k > i} \frac{1}{2^k} \langle \xi \rangle^{\ell-k}$$

which is less than  $\langle \xi \rangle^{\ell-(i+1)}$  and hence, for  $\epsilon < 1$ , less than  $\langle \xi \rangle^{m-i}$ .

*Step 2.* For  $|\alpha| + |\beta| \leq N$  choose  $\lambda_i$  so that

$$|D_x^\alpha D_\xi^\beta b_i(x, \xi)| \leq \frac{1}{2^i} \langle \xi \rangle^{\ell-i-|\beta|}$$

for  $\lambda_i < |\xi|$ . Then the same argument as above implies that

$$D_x^\alpha D_\xi^\beta (b - \sum_{j,i} b_j) \leq C_N \langle \xi \rangle^{m-i-|\beta|} \quad (5.2.4)$$

for  $|\alpha| + |\beta| \leq N$ .

*Step 3.* The sequence of  $\lambda_i$ 's in step 2 depends on  $N$ . To indicate this dependence let's denote this sequence by  $\lambda_{i,N}$ ,  $i = 0, 1, \dots$ . We can, by induction, assume that for all  $i$ ,  $\lambda_{i,N} \leq \lambda_{i,N+1}$ . Now apply the Cantor diagonal process to this collection of sequences, i.e., let  $\lambda_i = \lambda_{i,i}$ . Then  $b$  has the property (5.2.4) for all  $N$ .

We will denote the fact that  $b$  has the property (5.2.2) by writing

$$b \sim \sum b_i. \quad (5.2.5)$$

The symbol,  $b$ , is not unique, however, if  $b \sim \sum b_i$  and  $b' \sim \sum b_i$ ,  $b - b'$  is in the intersection,  $\cap \mathcal{S}^\ell$ ,  $-\infty < \ell < \infty$ . □

### 4.5.3 Pseudodifferential operators

Given  $a \in \mathcal{S}^m$  let

$$T_a^0 : \mathcal{S} \rightarrow \mathcal{C}^\infty(T^n)$$

be the operator

$$T_a^0 g = \sum a(x, k) g(k) e^{ikx}.$$

Since

$$|D^\alpha a(x, k) e^{ikx}| \leq C_\alpha \langle k \rangle^{m+\langle \alpha \rangle}$$

and

$$|g(k)| \leq C_\alpha \langle k \rangle^{-(m+n+|\alpha|+1)}$$

this operator is well-defined, i.e., the right hand side is in  $\mathcal{C}^\infty(T^n)$ . Composing  $T_a^0$  with  $F$  we get an operator

$$T_a : \mathcal{C}^\infty(T^n) \rightarrow \mathcal{C}^\infty(T^n).$$

We call  $T_a$  the pseudodifferential operator with symbol  $a$ .

Note that

$$T_a e^{ikx} = a(x, k) e^{ikx}.$$

Also note that if

$$P = \sum_{|\alpha| \leq m} a_\alpha(x) D^\alpha \quad (5.3.1)$$

and

$$p(x, \xi) = \sum_{|\alpha| \leq m} a_\alpha(x) \xi^\alpha. \quad (5.3.2)$$

Then

$$P = T_p.$$

#### 4.5.4 The composition formula

Let  $P$  be the differential operator (5.3.1). If  $a$  is in  $\mathcal{S}^r$  we will show that  $PT_a$  is a pseudodifferential operator of order  $m + r$ . In fact we will show that

$$PT_a = T_{p \circ a} \quad (5.4.1)$$

where

$$p \circ a(x, \xi) = \sum_{|\alpha| \leq m} \frac{1}{\beta!} \partial_\xi^\beta p(x, \xi) D_x^\beta a(x, \xi) \quad (5.4.2)$$

and  $p(x, \xi)$  is the function (5.3.2).

*Proof.* By definition

$$\begin{aligned} PT_a e^{ikx} &= Pa(x, k) e^{ikx} \\ &= e^{ikx} (e^{-ikx} P e^{ikx}) a(x, k). \end{aligned}$$

Thus  $PT_a$  is the pseudodifferential operator with symbol

$$e^{-ix\xi} P e^{ix\xi} a(x, \xi). \quad (5.4.3)$$

However, by (5.3.1):

$$\begin{aligned} e^{-ix\xi} P e^{ix\xi} u(x) &= \sum a_\alpha(x) e^{-ix\xi} D^\alpha e^{ix\xi} u(x) \\ &= \sum a_\alpha(x) (D + \xi)^\alpha u(x) \\ &= P(x, D + \xi) u(x). \end{aligned}$$

Moreover,

$$p(x, \eta + \xi) = \sum \frac{1}{\beta!} \frac{\partial}{\partial \xi^\beta} p(x, \xi) \eta^\beta,$$

so

$$p(x, D + \xi) u(x) = \sum \frac{1}{\beta!} \frac{\partial}{\partial \xi^\beta} p(x, \xi) D^\beta u(x)$$

and if we plug in  $a(x, \xi)$  for  $u(x)$  we get, by (5.4.3), the formula (5.4.2) for the symbol of  $PT_a$ . □

#### 4.5.5 The inversion formula

Suppose now that the operator (5.3.1) is elliptic. We will prove below the following inversion theorem.

**Theorem.** *There exists an  $a \in \mathcal{S}^{-m}$  and an  $r \in \bigcap \mathcal{S}^\ell$ ,  $-\infty < \ell < \infty$ , such that*

$$PT_a = I - T_r.$$

*Proof.* Let

$$p_m(x, \xi) = \sum_{|\alpha|=m} a_\alpha(x) \xi^\alpha.$$

By ellipticity  $p_m(x, \xi) \neq 0$  for  $\xi \notin 0$ . Let  $\rho \in \mathcal{C}^\infty(\mathbb{R})$  be a function satisfying  $\rho(t) = 0$  for  $t < 1$  and  $\rho(t) = 1$  for  $t > 2$ . Then the function

$$a_0(x, \xi) = \rho(|\xi|) \frac{1}{p_m(x, \xi)} \quad (5.5.1)$$

is well-defined and belongs to  $\mathcal{S}^{-m}$ . To prove the theorem we must prove that there exist symbols  $a \in \mathcal{S}^{-m}$  and  $r \in \bigcap \mathcal{S}^\ell$ ,  $-\infty < \ell < \infty$ , such that

$$p \circ a = 1 - r.$$

We will deduce this from the following two lemmas.

**Lemma.** If  $b \in \mathcal{S}^i$  then

$$b - p \circ a_0 b$$

is in  $\mathcal{S}^{i-1}$ .

*Proof.* Let  $q = p - p_m$ . Then  $q \in \mathcal{S}^{m-1}$  so  $q \circ a_0 b$  is in  $\mathcal{S}^{i-1}$  and by (5.4.2)

$$\begin{aligned} p \circ a_0 b &= p_m \circ a_0 b + q \circ a_0 b \\ &= p_m a_0 b + \cdots = b + \cdots \end{aligned}$$

where the dots are terms of order  $i - 1$ . □

**Lemma.** There exists a sequence of symbols  $a_i \in \mathcal{S}^{-m-i}$ ,  $i = 0, 1, \dots$ , and a sequence of symbols  $r_i \in \mathcal{S}^{-i}$ ,  $i = 0, \dots$ , such that  $a_0$  is the symbol (5.5.1),  $r_0 = 1$  and

$$p \circ a_i = r_i - r_{i+1}$$

for all  $i$ .

*Proof.* Given  $a_0, \dots, a_{i-1}$  and  $r_0, \dots, r_i$ , let  $a_i = r_i a_0$  and  $r_{i+1} = r_i - p \circ a_i$ . By Lemma 4.5.5,  $r_{i+1} \in \mathcal{S}^{-i-1}$ . □

Now let  $a \in \mathcal{S}^{-m}$  be the ‘‘asymptotic sum’’ of the  $a_i$ ’s

$$a \sim \sum a_i.$$

Then

$$p \circ a \sim \sum p \circ a_i = \sum_{i=1}^{\infty} r_i - r_{i+1} = r_0 = 1,$$

so  $1 - p \circ a \sim 0$ , i.e.,  $r = 1 - p \circ q$  is in  $\bigcap \mathcal{S}^\ell$ ,  $-\infty < \ell < \infty$ . □

#### 4.5.6 Smoothing properties of $\Psi DO$ ’s

Let  $a \in \mathcal{S}^\ell$ ,  $\ell < -m - n$ . We will prove in this section that the sum

$$K_a(x, y) = \sum a(x, k) e^{ik(x-y)} \tag{5.6.1}$$

is in  $C^m(T^\beta \times T^n)$  and that  $T_a$  is the integral operator associated with  $K_a$ , i.e.,

$$T_a u(x) = \int K_a(x, y) u(y) dy.$$

*Proof.* For  $|\alpha| + |\beta| \leq m$

$$D_x^\alpha D_y^\beta a(x, k) e^{ik(x-y)}$$

is bounded by  $\langle k \rangle^{\ell + |\alpha| + |\beta|}$  and hence by  $\langle k \rangle^{\ell + m}$ . But  $\ell + m < -n$ , so the sum

$$\sum D_x^\alpha D_y^\beta a(x, k) e^{ik(x-y)}$$

converges absolutely. Now notice that

$$\int K_a(x, y) e^{iky} dy = a(x, k) e^{ikx} = T_a e^{ikx}.$$

Hence  $T_a$  is the integral operators defined by  $K_a$ . Let

$$\mathcal{S}^{-\infty} = \bigcap \mathcal{S}^\ell, \quad -\infty < \ell < \infty. \tag{5.6.2}$$

If  $a$  is in  $\mathcal{S}^{-\infty}$ , then by (5.6.1),  $T_a$  is a smoothing operator. □

### 4.5.7 Pseudolocality

We will prove in this section that if  $f$  and  $g$  are  $C^\infty$  functions on  $T^n$  with non-overlapping supports and  $a$  is in  $\mathcal{S}^m$ , then the operator

$$u \in C^\infty(T^n) \rightarrow fT_a g u \quad (5.7.1)$$

is a smoothing operator. (This property of pseudodifferential operators is called *pseudolocality*.) We will first prove:

**Lemma.** *If  $a(x, \xi)$  is in  $\mathcal{S}^m$  and  $w \in \mathbb{R}^n$ , the function,*

$$a_w(x, \xi) = a(x, \xi + w) - a(x, \xi) \quad (5.7.2)$$

*is in  $\mathcal{S}^{m-1}$ .*

*Proof.* Recall that  $a \in \mathcal{S}^m$  if and only if

$$|D_x^\alpha D_\xi^\beta a(x, \xi)| \leq C_{\alpha, \beta} \langle \xi \rangle^{m-|\beta|}.$$

From this estimate it is clear that if  $a$  is in  $\mathcal{S}^m$ ,  $a(x, \xi + w)$  is in  $\mathcal{S}^m$  and  $\frac{\partial a}{\partial \xi_i}(x, \xi)$  is in  $\mathcal{S}^{m-1}$ , and hence that the integral

$$a_w(x, \xi) = \int_0^1 \sum_i \frac{\partial a}{\partial \xi_i}(x, \xi + tw) dt$$

is in  $\mathcal{S}^{m-1}$ .

Now let  $\ell$  be a large positive integer and let  $a$  be in  $\mathcal{S}^m$ ,  $m < -n - \ell$ . Then

$$K_a(x, y) = \sum a(x, k) e^{ik(x-y)}$$

is in  $C^\ell(T^n \times T^n)$ , and  $T_a$  is the integral operator defined by  $K_a$ . Now notice that for  $w \in \mathbb{Z}^n$

$$(e^{-i(x-y)w} - 1)K_a(x, y) = \sum a_w(x, k) e^{ik(x-y)}, \quad (5.7.3)$$

so by the lemma the left hand side of (5.7.3) is in  $C^{\ell+1}(T^n \times T^n)$ . More generally,

$$(e^{-i(x-y)w} - 1)^N K_a(x, y) \quad (5.7.4)$$

is in  $C^{\ell+N}(T^n \times T^n)$ . In particular, if  $x \neq y$ , then for some  $1 \leq i \leq n$ ,  $x_i - y_i \not\equiv 0 \pmod{2\pi Z}$ , so if

$$w = (0, 0, \dots, 1, 0, \dots, 0),$$

( $a$  "1" in the  $i^{\text{th}}$ -slot),  $e^{i(x-y)w} \neq 1$  and, by (5.7.4),  $K_a(x, y)$  is  $C^{\ell+N}$  in a neighborhood of  $(x, y)$ . Since  $N$  can be arbitrarily large we conclude

**Lemma.**  *$K_a(x, y)$  is a  $C^\infty$  function on the complement of the diagonal in  $T^n \times T^n$ .*

Thus if  $f$  and  $g$  are  $C^\infty$  functions with non-overlapping support,  $fT_a g$  is the smoothing operator,  $T_K$ , where

$$K(x, y) = f(x)K_a(x, y)g(y). \quad (5.7.5)$$

□

We have proved that  $T_a$  is pseudolocal if  $a \in \mathcal{S}^m$ ,  $m < -n - \ell$ ,  $\ell$  a large positive integer. To get rid of this assumption let  $\langle D \rangle^N$  be the operator with symbol  $\langle \xi \rangle^N$ . If  $N$  is an even positive integer

$$\langle D \rangle^N = \left( \sum D_i^2 + I \right)^{\frac{N}{2}}$$

is a differential operator and hence is a *local* operator: if  $f$  and  $g$  have non-overlapping supports,  $f\langle D \rangle^N g$  is identically zero. Now let  $a_N(x, \xi) = a(x, \xi)\langle \xi \rangle^{-N}$ . Since  $a_N \in \mathcal{S}^{m-N}$ ,  $T_{a_N}$  is pseudolocal for  $N$  large. But  $T_a = T_{a_N}\langle D \rangle^N$ , so  $T_a$  is the composition of an operator which is pseudolocal with an operator which is local, and therefore  $T_a$  itself is pseudolocal.

## 4.6 Elliptic operators on open subsets of $T^n$

Let  $U$  be an open subset of  $T^n$ . We will denote by  $\iota_U : U \rightarrow T^n$  the inclusion map and by  $\iota_U^* : \mathcal{C}^\infty(T^n) \rightarrow \mathcal{C}^\infty(U)$  the restriction map: let  $V$  be an open subset of  $T^n$  containing  $\overline{U}$  and

$$P = \sum_{|\alpha| \leq m} a_\alpha(x) D^\alpha, \quad a_\alpha(x) \in \mathcal{C}^\infty(V)$$

an elliptic  $m^{\text{th}}$  order differential operator. Let

$$P^t = \sum_{|\alpha| \leq m} D^\alpha \overline{a}_\alpha(x)$$

be the transpose operator and

$$P_m(x, \xi) = \sum_{|\alpha|=m} a_\alpha(x) \xi^\alpha$$

the symbol at  $P$ . We will prove below the following localized version of the inversion formula of § 4.5.5.

**Theorem.** *There exist symbols,  $a \in \mathcal{S}^{-m}$  and  $r \in \mathcal{S}^{-\infty}$  such that*

$$P \iota_U^* T_a = \iota_U^* (I - T_r). \quad (4.6.1)$$

*Proof.* Let  $\gamma \in \mathcal{C}_0^\infty(V)$  be a function which is bounded between 0 and 1 and is identically 1 in a neighborhood of  $\overline{U}$ . Let

$$Q = P P^t \gamma + (1 - \gamma) \left( \sum D_i^2 \right)^n.$$

This is a globally defined  $2m^{\text{th}}$  order differential operator in  $T^n$  with symbol,

$$\gamma(x) |P_m(x, \xi)|^2 + (1 - \gamma(x)) |\xi|^{2m} \quad (4.6.2)$$

and since (4.6.2) is non-vanishing on  $T^n \times (\mathbb{R}^n - 0)$ , this operator is elliptic. Hence, by Theorem 4.5.5, there exist symbols  $b \in \mathcal{S}^{-2m}$  and  $r \in \mathcal{S}^{-\infty}$  such that

$$Q T_b = I - T_r.$$

Let  $T_a = P^t \gamma T_b$ . Then since  $\gamma \equiv 1$  on a neighborhood of  $\overline{U}$ ,

$$\begin{aligned} \iota_U^* (I - T_r) &= \iota_U^* Q T_b \\ &= \iota_U^* (P P^t \gamma T_b + (1 - \gamma) \sum D_i^2 T_b) \\ &= \iota_U^* P P^t \gamma T_b \\ &= P \iota_U^* P^t \gamma T_b = P \iota_U^* T_a. \end{aligned}$$

## 4.7 Elliptic operators on compact manifolds

Let  $X$  be a compact  $n$  dimensional manifold and

$$P : \mathcal{C}^\infty(X) \rightarrow \mathcal{C}^\infty(X)$$

an elliptic  $m^{\text{th}}$  order differential operator. We will show in this section how to construct a *parametrix* for  $P$ : an operator

$$Q : \mathcal{C}^\infty(X) \rightarrow \mathcal{C}^\infty(X)$$

such that  $I - PQ$  is smoothing.

Let  $V_i, i = 1, \dots, N$  be a covering of  $X$  by coordinate patches and let  $U_i, i = 1, \dots, N, \overline{U}_i \subset V_i$  be an open covering which refines this covering. We can, without loss of generality, assume that  $V_i$  is an open subset of the hypercube

$$\{x \in \mathbb{R}^n \quad 0 < x_i < 2\pi \quad i = 1, \dots, n\}$$

and hence an open subset of  $T^n$ . Let

$$\{\rho_i \in \mathcal{C}_0^\infty(U_i), \quad i = 1, \dots, N\}$$

be a partition of unity and let  $\gamma_i \in \mathcal{C}_0^\infty(U_i)$  be a function which is identically one on a neighborhood of the support of  $\rho_i$ . By Theorem 4.6, there exist symbols  $a_i \in \mathcal{S}^{-m}$  and  $r_i \in \mathcal{S}^{-\infty}$  such that on  $T^n$ :

$$P\iota_{U_i}^* T_{a_i} = \iota_{U_i}^* (I - T_{r_i}). \quad (4.7.1)$$

Moreover, by pseudolocality  $(1 - \gamma_i)T_{a_i}\rho_i$  is smoothing, so

$$\gamma_i T_{a_i} \rho_i - \iota_{U_i}^* T_{a_i} \rho_i$$

and

$$P\gamma_i T_{a_i} \rho_i - P\iota_{U_i}^* T_{a_i} \rho_i$$

are smoothing. But by (4.7.1)

$$P\iota_{U_i}^* T_{a_i} \rho_i - \rho_i I$$

is smoothing. Hence

$$P\gamma_i T_{a_i} \rho_i - \rho_i I \quad (4.7.2)$$

is smoothing as an operator on  $T^n$ . However,  $P\gamma_i T_{a_i} \rho_i$  and  $\rho_i I$  are *globally defined* as operators on  $X$  and hence (4.7.2) is a globally defined smoothing operator. Now let  $Q = \sum \gamma_i T_{a_i} \rho_i$  and note that by (4.7.2)

$$PQ - I$$

is a smoothing operator. □

This concludes the proof of Theorem 4.3, and hence, modulo proving Theorem 4.3. This concludes the proof of our main result: Theorem 4.2. The proof of Theorem 4.3 will be outlined, as a series of exercises, in the next section.

## 4.8 The Fredholm theorem for smoothing operators

Let  $X$  be a compact  $n$ -dimensional manifold equipped with a smooth non-vanishing measure,  $dx$ . Given  $K \in \mathcal{C}^\infty(X \times X)$  let

$$T_K : \mathcal{C}^\infty(X) \rightarrow \mathcal{C}^\infty(X)$$

be the smoothing operator 3.1.

**Exercise 1.** Let  $V$  be the volume of  $X$  (i.e., the integral of the constant function, 1, over  $X$ ). Show that if

$$\max |K(x, y)| < \frac{\epsilon}{V}, \quad 0 < \epsilon < 1$$

then  $I - T_K$  is invertible and its inverse is of the form,  $I - T_L$ ,  $L \in \mathcal{C}^\infty(X \times X)$ .

*Hint 1.* Let  $K_i = K \circ \dots \circ K$  ( $i$  products). Show that  $\sup |K_i(x, y)| < C\epsilon^i$  and conclude that the series

$$\sum K_i(x, y) \quad (4.8.1)$$

converges uniformly.

*Hint 2.* Let  $U$  and  $V$  be coordinate patches on  $X$ . Show that on  $U \times V$

$$D_x^\alpha D_y^\beta K_i(x, y) = K^\alpha \circ K_{i-2} \circ K^\beta(x, y)$$

where  $K^\alpha(x, z) = D_x^\alpha K(x, z)$  and  $K^\beta(z, y) = D_y^\beta K(z, y)$ . Conclude that not only does (8.1) converge on  $U \times V$  but so do its partial derivatives of *all* orders with respect to  $x$  and  $y$ .

**Exercise 2. (finite rank operators.)**  $T_K$  is a finite rank smoothing operator if  $K$  is of the form:

$$K(x, y) = \sum_{i=1}^N f_i(x) g_i(y). \quad (4.8.2)$$

- (a) Show that if  $T_K$  is a finite rank smoothing operator and  $T_L$  is any smoothing operator,  $T_K T_L$  and  $T_L T_K$  are finite rank smoothing operators.
- (b) Show that if  $T_K$  is a finite rank smoothing operator, the operator,  $I - T_K$ , has finite dimensional kernel and co-kernel.

*Hint.* Show that if  $f$  is in the kernel of this operator, it is in the linear span of the  $f_i$ 's and that  $f$  is in the image of this operator if

$$\int f(y)g_i(y) dy = 0, \quad i = 1, \dots, N.$$

**Exercise 3.** Show that for every  $K \in C^\infty(X \times X)$  and every  $\epsilon > 0$  there exists a function,  $K_1 \in C^\infty(X \times X)$  of the form (4.8.2) such that

$$\sup |K - K_1|(x, y) < \epsilon.$$

*Hint.* Let  $\mathcal{A}$  be the set of all functions of the form (4.8.2). Show that  $\mathcal{A}$  is a *subalgebra* of  $C(X \times X)$  and that this subalgebra separates points. Now apply the Stone–Weierstrass theorem to conclude that  $\mathcal{A}$  is dense in  $C(X \times X)$ .

**Exercise 4.** Prove that if  $T_K$  is a smoothing operator the operator

$$I - T_K : C^\infty(X) \rightarrow C^\infty(X)$$

has finite dimensional kernel and co-kernel.

*Hint.* Show that  $K = K_1 + K_2$  where  $K_1$  is of the form (4.8.2) and  $K_2$  satisfies the hypotheses of exercise 1. Let  $I - T_L$  be the inverse of  $I - T_{K_2}$ . Show that the operators

$$\begin{aligned} (I - T_K) \circ (I - T_L) \\ (I - T_L) \circ (I - T_K) \end{aligned}$$

are both of the form: identity minus a finite rank smoothing operator. Conclude that  $I - T_K$  has finite dimensional kernel and co-kernel.

**Exercise 5.** Prove Theorem 4.3.