

## ON THE NUMERICAL RANGE OF SOME NONLINEAR OPERATORS IN $l_p$ SPACES

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ABSTRACT. The aim of this paper is to study properties of the numerical range  $W(T)$  of some nonlinear operators in Banach spaces of sequences  $l_p$

### 1. INTRODUCTION AND PRELIMINARIES

We recall that the numerical range for a bounded linear operator  $A$  in a Hilbert space  $\mathcal{H}$  (over a field  $\mathbb{K} = \mathbb{R} \vee \mathbb{C}$ ) with a scalar product  $\langle \cdot, \cdot \rangle$  from the very beginning was defined by

$$W(A) = \left\{ \frac{\langle Ax, x \rangle}{\|x\|^2} : x \in \mathcal{H}, x \neq 0 \right\} = \{ \langle Ax, x \rangle : x \in \mathbb{S}(\mathcal{H}) \}, \quad (1.1)$$

where  $\mathbb{S}(\mathcal{H}) = \{x \in \mathcal{H} : \|x\| = 1\}$ . Essentially this definition and fundamental properties of  $W(A)$  goes back to Teopliz, [10].

Given an operator  $A : \mathcal{H} \rightarrow \mathcal{H}$ , we call the real number defined by

$$w(A) = \sup\{|\lambda| : \lambda \in W(A)\} \quad (1.2)$$

the numerical radius of operator  $A$  and it plays important role in the study of operators not only in Hilbert spaces. The numerical radius  $w$  can be a norm; namely we have, see [5],

$$\begin{aligned} w(A) &\geq 0, w(A) = 0 \Leftrightarrow A = 0 \\ w(\alpha A) &= |\alpha|w(A) \quad (\alpha \in \mathbb{K}) \\ w(A + B) &\leq w(A) + w(B). \end{aligned}$$

Even in case of an operator which acts in a finite dimensional Hilbert space calculation of the numerical range and the numerical radius is not always an easy work.

As an illustration we start with a linear operator in two-dimensional Hilbert space giving an elementary approach to this task. Let us take the next

**Example 1.1.** Given the matrix

$$A = \begin{pmatrix} a & 0 \\ d & a \end{pmatrix} \quad (1.3)$$

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where  $a, d \in \mathbb{C}$ . The eigenvalue  $a = p + iq$  of matrix  $A$ , implies  $d = \|A - aI\| = \|A - a\|$ .  $A$  is a linear operator in two-dimensional Hilbert space  $\mathbb{C}^2$  with ordinary norm  $\|A\| = \max_{i,j} |a_{i,j}|$  and  $I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ . Let  $f = \begin{pmatrix} \alpha \\ \beta \end{pmatrix}$  be a vector in  $\mathbb{C}^2$ , with  $|\alpha|^2 + |\beta|^2 = 1$ , i.e.  $\|f\| = 1$ . On the other side we have

$$Af = \begin{pmatrix} a & 0 \\ \|A - a\| & a \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \end{pmatrix} = \begin{pmatrix} a\alpha \\ \alpha\|A - a\| + a\beta \end{pmatrix}$$

It is easy to calculate  $\langle Af, f \rangle = a(|\alpha|^2 + |\beta|^2) + \alpha\bar{\beta}\|A - a\|$  and  $|\langle Af, f \rangle - a| = |\alpha\bar{\beta}\|A - a\||$ . More over,  $|\langle Af, f \rangle - a|^2 = |\alpha|^2|\beta|^2\|A - a\|^2$ . The quadratic equation

$$T^2 - T + \frac{|\langle Af, f \rangle - a|^2}{\|A - a\|^2} = 0$$

must have real solutions  $\{T_1, T_2\} = \{|\alpha|^2, |\beta|^2\}$ . Therefore,  $|\langle Af, f \rangle - a|^2 \leq \left(\frac{\|A - a\|}{2}\right)^2$  and finally, if we put  $x + iy = \langle Af, f \rangle$ ,

$$W(A) = \{(x, y) : (x - p)^2 + (y - q)^2 \leq \left(\frac{\|A - a\|}{2}\right)^2\} \quad (1.4)$$

From (1.4) we find the numerical radius  $w(A) = \sup\{|\lambda| : \lambda \in W(A)\} = |a| + \frac{\|A - a\|}{2}$ .

The power inequality of the numerical radius of the operator (1.3) is our next goal. If we take  $A$  in the form

$$A = a \begin{pmatrix} 1 & 0 \\ \frac{\|A - a\|}{a} & 1 \end{pmatrix}$$

then

$$A^2 = a^2 \begin{pmatrix} 1 & 0 \\ 2\frac{\|A - a\|}{a} & 1 \end{pmatrix}$$

so, for any  $n \in \mathbb{N}$ , by induction we get

$$A^n = a^n \begin{pmatrix} 1 & 0 \\ n\frac{\|A - a\|}{a} & 1 \end{pmatrix}$$

or

$$A^n = a^{n-1} \begin{pmatrix} a & 0 \\ n\|A - a\| & a \end{pmatrix} = a^{n-1}\widehat{A},$$

where  $\widehat{A}$  denotes matrix  $\begin{pmatrix} a & 0 \\ n\|A - a\| & a \end{pmatrix}$ . Now using relation (1.4) for  $\widehat{A}$  we have

$$W(\widehat{A}) = \{(x, y) : (x - p)^2 + (y - q)^2 \leq \left(\frac{n\|A - a\|}{2}\right)^2\}$$

Since  $W(A^n) = a^{n-1}W(\widehat{A})$  then  $w(A^n) = |a|^n(1 + \frac{n\|A - a\|}{2|a|})$  and by Bernoulli's inequality we have

$$w(A^n) = |a|^n(1 + \frac{n\|A - a\|}{2|a|}) \leq |a|^n \left(1 + \frac{\|A - a\|}{2|a|}\right)^n = [w(A)]^n.$$

Essentially we proved statement (d) of the next

**Lemma 1.2.** [2] *Let  $A$  be bounded and continuous operator in  $\mathcal{H}$  and  $\alpha, \beta, \lambda \in \mathbb{K}$  and  $I$  is identity map. The numerical range (1.1) has the following properties:*

- (a)  $W(\alpha I + \beta A) = \{\alpha + \beta\lambda : \lambda \in W(A)\};$
- (b)  $W(A)$  is convex;
- (c) In case  $\mathcal{H} = \mathbb{C}^n$ ,  $W(A)$  is compact;
- (d) In case  $\mathcal{H} = \mathbb{C}^2$ ,  $W(A)$  is the convex hull of an ellipse whose foci are two complex eigenvalues of  $A$ ; if there is only one eigenvalue  $\lambda$ , the ellipse is a circle with center  $\lambda$  and radius  $\frac{\|A - \lambda I\|}{2}$ .

The first definition of a numerical range for bounded and continuous operator  $F$  in Hilbert spaces was given by Zarantonello [11],

$$W_Z(F) = \left\{ \frac{\langle Fx - Fy, x - y \rangle}{\|x - y\|^2} : x, y \in \mathcal{H}, x \neq y \right\}.$$

This definition coincides with (1.1) in the linear case.

It is not so clear who was the first to give definition of a numerical range for non-linear operators in Banach spaces. Defining the numerical range of a bounded linear operator in a Banach space requires to recall additional facts; see [4]. Given a Banach space  $\mathcal{B}$  with dual  $\mathcal{B}^*$ , we use  $\langle x, \ell \rangle$  to denote the value of linear functional  $\ell \in \mathcal{B}^*$  at point  $x \in \mathcal{B}$ . Recall that duality map  $\mathcal{D} : \mathcal{B} \rightarrow \mathcal{B}^*$  is defined by

$$\mathcal{D}(x) = \{\ell_x \in \mathcal{B}^* : \langle x, \ell_x \rangle = \|x\|^2, \|\ell_x\| = \|x\|\} \quad (x \in \mathcal{B}).$$

Since

$$\mathcal{D}(tx) = \{\ell_{tx} \in \mathcal{B}^* : \langle tx, \ell_{tx} \rangle = \|tx\|^2, \|\ell_{tx}\| = \|tx\|\} = t\mathcal{D}(x),$$

this map is homogeneous. In general case this is multi-valued map. However, if  $\mathcal{D}$  is single-valued, the space  $\mathcal{B}$  is called smooth space.

**Definition 1.3.** [8] Given a linear space  $\mathcal{X}$  over  $\mathbb{K}$ , the mapping  $[\cdot, \cdot] : \mathcal{X} \times \mathcal{X} \rightarrow \mathbb{K}$  is called semi-inner product if it has following properties (for all  $x, y, z \in \mathcal{X}$ ,  $\alpha, \beta \in \mathbb{K}$ ):

- (1)  $[x, x] > 0$  if and only if  $x \neq 0$ ;
- (2)  $[x + y, z] = [x, z] + [y, z]$ ;
- (3)  $[\alpha x, y] = \alpha[x, y]$ ;
- (4)  $[x, \beta y] = \overline{\beta}[x, y]$ ;
- (5)  $|[x, y]|^2 \leq [x, x] \cdot [y, y]$ .

Now, if  $[x, y]$  is a semi-inner product on  $\mathcal{X}$ , one may define a norm on this space putting

$$\|x\| = \sqrt{[x, x]}$$

Conversely, on any normed linear space  $\mathcal{X}$  we can define a semi-inner product by means of the duality map  $\mathcal{D}$ . For any selection  $\ell_x \in \mathcal{D}(x)$  for all  $x \in \mathcal{X}$  we put

$$[x, y] = \langle y, \ell_x \rangle \quad (y \in \mathcal{X}). \quad (1.5)$$

For the nonlinear superposition operator  $F : l_p \rightarrow l_p$  generated by a function  $f(s, u) : \mathbb{N} \times \mathbb{C} \rightarrow \mathbb{C}$  putting  $Fx(s) = f(s, x(s))$ , also known as Nemytskij's operator, we recall several properties, namely

**Theorem 1.4.** [3] *Let  $1 \leq p, q < \infty$ . Then the following properties are equivalent:*  
 (i) *the superposition operator  $F$  acts from  $l_p$  to  $l_q$ ,*  
 (ii) *there exist functions  $a(s) \in l_q$  and constants  $\delta > 0, b \geq 0, n \in \mathbb{N}$ , for which*

$$|f(s, u)| \leq a(s) + b|u|^{\frac{p}{q}} \quad (s \geq n, |u| < \delta);$$

(iii) *for any  $\varepsilon > 0$  there exist a function  $a_\varepsilon(s) \in l_q$  and constants  $\delta_\varepsilon > 0, b_\varepsilon \geq 0, n_\varepsilon \in \mathbb{N}$ , for which  $\|a_\varepsilon(s)\|_q < \varepsilon$  and*

$$|f(s, u)| \leq a_\varepsilon(s) + b_\varepsilon|u|^{\frac{p}{q}} \quad (s \geq n_\varepsilon, |u| < \delta_\varepsilon). \quad (1.6)$$

## 2. MAIN RESULTS

In this section, we assume that  $\mathcal{B} = l_p$ , where  $1 < p < \infty$  is a complex Banach space of complex sequences  $x(s), s \in \mathbb{N}$ , with norm

$$\|x(s)\|_p = \left( \sum_{s \in \mathbb{N}} |x(s)|^p \right)^{\frac{1}{p}}$$

and with  $\mathcal{D}(x) = \{\ell_x\}$  given by product

$$\langle y, \ell_x \rangle = \frac{1}{\|x\|^{p-2}} \sum_{s \in \mathbb{N}} |x(s)|^{p-2} \overline{x(s)} y(s) \quad (x \in l_p \setminus \{0\}, y \in l_p). \quad (2.1)$$

**Lemma 2.1.** *The  $l_p; p > 1$  is a smooth space with  $\mathcal{D}(x) = \{\ell_x\}$  where  $\ell_x$  is defined by (2.1).*

*Proof.* It is well known that the linear functional  $\ell_x$  in Hilbert space  $l_2$  has unique representation by the scalar product

$$(y, \ell_x) = \sum_{s=1}^{\infty} \overline{x(s)} y(s), \quad (2.2)$$

where  $y \in l_2$  is unique. Moreover, we first consider the problem of multipliers from  $l_p$  to  $l_q$ . We recall that a function  $c(s)$  is called a multiplier from  $l_p$  to  $l_q$ , if  $c(s)h(s) \in l_q$  for some  $h(s) \in l_p$ . The set  $l_p/l_q$  of all multipliers from  $l_p$  to  $l_q$  with the norm  $\|c\|_{p,q} = \sup_{\|h\| \leq 1} \|ch\|_q$  is a Banach space; see [1]. It is known (see [3]) that relation

$$l_p/l_q = \begin{cases} l_{pq(p-q)^{-1}} & \text{if } p > q \\ l_\infty & \text{if } p \leq q \end{cases}$$

holds.

Put  $\tau(s) = \left( \frac{|x(s)|}{\|x\|} \right)^{p-2}$  and  $q = \frac{p}{p-1}$ , then we have

$$\sum_{s=1}^{\infty} [\tau(s)]^{\frac{p}{p-2}} = \sum_{s=1}^{\infty} \left[ \left( \frac{|x(s)|}{\|x\|} \right)^{p-2} \right]^{\frac{p}{p-2}} = \sum_{s=1}^{\infty} \frac{|x(s)|^p}{\|x\|^p} = 1.$$

Therefore, multiplier  $\tau \in l_{\frac{p}{p-2}}, p > 2$ . On the other side, if we take  $x \in l_p \setminus \{0\}$  and  $y \in l_p$  then  $\tau(s)y(s)$  belongs  $l_{\frac{p}{p-1}}$ , and from (2.2) we get (2.1). In case  $1 < p < 2$ ,  $\tau(s) \in l_\infty$ , because  $\sup_{s \in \mathbb{N}} |\tau(s)| = \sup_{s \in \mathbb{N}} \left( \frac{|x(s)|}{\|x\|} \right)^{p-2} = 1$  and for  $x \in l_p \setminus \{0\}, y \in l_p$  we have (2.1). So it is proved that  $\mathcal{D} = \{\ell_x\}$  is a single-valued map.  $\square$

Here and in what follows the semi-inner product, see (1.5), we denote by

$$[x, y] = \langle y, \ell_x \rangle, (x, y \in l_p). \quad (2.3)$$

Here we should consider when a nonlinear superposition operator  $F : l_p \rightarrow l_p$  generated by a function  $f(s, u) : \mathbb{N} \times \mathbb{C} \rightarrow \mathbb{C}$  by  $Fx(s) = f(s, x(s))$  is continuous. We denote by  $P_D$  the operator of multiplication by the characteristic function  $\chi_D$  of the set  $D \subset \mathbb{N}$  acting in each space  $l_p$ . For brevity we will put  $P_n = P_{\{n+1, n+2, \dots\}}$ . Now we have the next

**Theorem 2.2.** *Let  $1 \leq p, q < \infty$  and let the superposition operator  $F$ , generated by the function  $f(s, u)$ , acts from  $l_p$  to  $l_q$ . This operator is continuous if and only if each of the functions  $f(s, u); s \in \mathbb{N}$ , are continuous.*

*Proof.* Let the functions  $f(s, u)(s \in \mathbb{N})$  be continuous and let  $x_0 \in l_p$ . Moreover, let  $\varepsilon$  be an arbitrary positive number and let  $\delta_\varepsilon$  and  $n_\varepsilon$  be numbers for which, for the corresponding  $a_\varepsilon, (\|a_\varepsilon\|_q \leq \varepsilon)$  and  $b_\varepsilon \geq 0$ , be as in Theorem 1.3, i.e. relation (1.6) holds. Put  $\eta = \frac{\delta_\varepsilon}{2}$ , and let  $\tilde{n}$  be a natural number such that  $\tilde{n} \geq n_\varepsilon$  and  $\|P_{\tilde{n}}x_0\| \leq \eta \leq (b_\varepsilon^{-1}\varepsilon)^{\frac{q}{p}}$ . Then for  $\|x - x_0\|_p \leq \eta$  and  $s > \tilde{n}$  we have the inequalities  $|x(s)| \leq \delta_\varepsilon$ , and therefore in view of (1.6),

$$\begin{aligned} |f(s, x_0(s))| &\leq a_\varepsilon(s) + b_\varepsilon|x_0(s)|^{\frac{p}{q}} \\ |f(s, x(s))| &\leq a_\varepsilon(s) + b_\varepsilon|x(s)|^{\frac{p}{q}}. \end{aligned}$$

Hence using inequality

$$\|Fx - Fx_0\|_q \leq \left( \sum_{s=1}^{s=\tilde{n}} |f(s, x(s)) - f(s, x_0(s))|^q \right)^{\frac{1}{q}} + \|FP_{\tilde{n}}x\|_q + \|FP_{\tilde{n}}x_0\|_q$$

it follows that

$$\begin{aligned} \|Fx - Fx_0\|_q &\leq \left( \sum_{s=1}^{s=\tilde{n}} |f(s, x(s)) - f(s, x_0(s))|^q \right)^{\frac{1}{q}} + \\ &\quad + 2\|a_\varepsilon\|_q + b_\varepsilon(\|P_{\tilde{n}}x(s)\|_p^{\frac{p}{q}} + \|P_{\tilde{n}}x_0(s)\|_p^{\frac{p}{q}}). \end{aligned} \quad (2.4)$$

On the other side we have

$$\begin{aligned} \|P_{\tilde{n}}x(s)\|_p &= \left( \sum_{s=\tilde{n}+1}^{\infty} |x(s)|^p \right)^{\frac{1}{p}} = \\ &= \left( \sum_{s=\tilde{n}+1}^{\infty} |x(s) - x_0(s) + x_0(s)|^p \right)^{\frac{1}{p}} \leq \|x - x_0\|_p + \|P_{\tilde{n}}x_0\|_p \end{aligned}$$

Now from (2.4) we get

$$\begin{aligned} \|Fx - Fx_0\|_q &\leq \left( \sum_{s=1}^{s=\tilde{n}} |f(s, x(s)) - f(s, x_0(s))|^q \right)^{\frac{1}{q}} + \\ &\quad + 2\|a_\varepsilon\|_q + b_\varepsilon(\|P_{\tilde{n}}x(s)\|_p^{\frac{p}{q}} + \|P_{\tilde{n}}x_0(s)\|_p^{\frac{p}{q}}) \leq \\ &\leq \left( \sum_{s=1}^{s=\tilde{n}} |f(s, x(s)) - f(s, x_0(s))|^q \right)^{\frac{1}{q}} + \\ &\quad + 3\varepsilon + b_\varepsilon((b_\varepsilon^{-1}\varepsilon)^{\frac{q}{p}} + \|x - x_0\|_p)^{\frac{p}{q}}. \end{aligned} \quad (2.5)$$

Since the functions  $f(s, u)$ ,  $s \in \mathbb{N}$ , are continuous, we can take  $0 < \theta < \eta$ , such that for  $\|x - x_0\|_p < \theta$  the first term on the right-hand side of the relation (2.5) is not greater than  $\varepsilon$ ; moreover, the last term in this part of inequality is not greater than  $2\varepsilon$ . So we conclude that for  $\|x - x_0\|_p < \theta$  we have inequality  $\|Fx - Fx_0\|_q < 6\varepsilon$ , and therefor the operator  $F$  is continuous at the point  $x_0$ . As for necessity of the conditions of the theorem, it is sufficient to notice that for each  $s \in \mathbb{N}$  the complex function  $f(s, u)$  is a superposition of the next three functions:

- the imbedding  $\sigma_s(u) : u \mapsto u\chi_{\{s\}}$  of the complex plane  $\mathbb{C}$  into  $l_p$ ;
- the operator  $F$ ;
- the surjection  $\varepsilon_s(y) : y \mapsto y(s)$  of the space  $l_q$  into complex plane  $\mathbb{C}$ .

Since the first function  $u \mapsto u\chi_{\{s\}}$  i. e.  $u \mapsto (0, 0, \dots, s, \dots)$  is continuous, because (for any  $u, v \in \mathbb{C}$ ) we have  $\|\sigma_s(u) - \sigma_s(v)\|_p = \|u\chi_{\{s\}} - v\chi_{\{s\}}\|_p = |u - v|$ , and the third function  $y \mapsto y(s)$  is continuous because

$$|\varepsilon_s(y_1) - \varepsilon_s(y_2)| = |y_1(s) - y_2(s)| \leq \|y_1 - y_2\|_q$$

the superposition  $f(s, u) = \varepsilon_s \circ F \circ \sigma_s(u)$  is continuous if and only if  $F$  is continuous.  $\square$

Now we pass to the numerical ranges of nonlinear operators in Banach spaces  $l_p; p > 1$ . This can be made either by means of the duality map or using semi-inner product, [2]. Since  $l_p$  is a smooth space we prefer use of semi-inner product, and a Rhodius definition of the numerical range and numerical radius ([9]), as following

$$W_R(F) = \left\{ \frac{[Fx - Fy, x - y]}{\|x - y\|^2} : x - y \in l_p \setminus \{0\} \right\},$$

where the semi-inner product  $[\cdot, \cdot]$  is defined by (2.3) and  $w_R(F) = \{|\lambda| : \lambda \in W_R(F)\}$ . Note that this definition is given in [2].

The function  $f(s, u) = a(s) + b(s)u$ , where  $a(s) \in l_p$  is a complex function of the natural argument  $s$  and  $b(s) \in l_\infty$ , generates a continuous superposition operator  $Fx(s) = f(s, x(s))$  in  $l_p$  ( Theorem 1.4 and Theorem 2.2).

**Theorem 2.3.** *Let  $F$  be the superposition operator generated by the complex function  $f(s, u) = a(s) + b(s)u$ , where  $a \in l_p, p > 1$  and  $b \in l_\infty$ . Then the numerical range  $W_R(F)$  is a convex set.*

*Proof.* Note that  $|f(s, u)| \leq |a(s)| + |b||u|$  and in view of Theorem 1.4, the operator  $F$  acts in  $l_p$  space. Moreover operator  $F$  has form  $Fx = a + Lx$  where  $a \in l_p$  is fixed and  $L$  is a linear operator. Since  $W_R(\alpha L + \beta) = \alpha W_R(L) + \beta$  (see Lema 1.2) we can suppose  $\frac{[Lx, x]}{\|x\|^2} = \xi$ , and  $\frac{[Ly, y]}{\|y\|^2} = \eta$ ,  $\xi \neq \eta$  as arbitrary elements in  $W_R(L)$ . Since there exist  $\alpha, \beta \in \mathbb{C}$  ( $\alpha = (\xi - \eta)^{-1}; \beta = \eta(\eta - \xi)^{-1}$ ) such that:  $\alpha\xi + \beta = 1$  and  $\alpha\eta + \beta = 0$  we can take that  $\frac{[Lx, x]}{\|x\|^2} = 1$ , and  $\frac{[Ly, y]}{\|y\|^2} = 0$  are given arbitrary elements. Now it should be sufficient to prove that the segment  $[0, 1]$  belongs to the numerical range  $W_R(\alpha L + \beta) = \alpha W_R(L) + \beta$  (see Lema 1.2). Indeed, if

$\alpha \frac{[Lh,h]}{\|h\|^2} + \beta = t$ , we have  $\alpha \frac{[Lh,h]}{\|h\|^2} + \beta = t(\alpha\xi + \beta) + (1-t)(\alpha\eta + \beta) = \alpha[t\xi + (1-t)\eta] + \beta$ . So we take  $\xi = 1$  and  $\eta = 0$ . On the other side, if

$$h(t) = tx + (1-t)y, (0 \leq t \leq 1; x, y \in l_p \setminus \{0\}),$$

then it is clear that  $h(t) \neq 0$ , for any  $t \in [0, 1]$ . Namely, if we suppose that for some  $t_0 \in (0, 1)$ ,  $h(t_0) = 0$ , then  $y = \frac{t_0}{t_0-1}x$ , and  $\frac{[Lx,x]}{\|x\|^2} = b = \frac{[Ly,y]}{\|y\|^2}$ ; contradiction. Note that  $\phi(t) = \frac{[Fh(t),h(t)]}{\|h(t)\|^2} = \frac{t(1-b)\|x\|^2 - (1-t)b\|y\|^2}{\|h\|^2} + b$  is a real function. Moreover,  $\phi(0) = 0$  and  $\phi(1) = 1$  and since  $\phi(t)$  is continuous on segment  $[0, 1]$  one can conclude  $[0, 1] \subseteq R_\phi$ , where  $R_\phi$  denotes range of function  $\phi$ .  $\square$

Let

$$\mathcal{C} = \{T : l_p \rightarrow l_p\}$$

denotes the set of all continuous operators  $T : l_p \rightarrow l_p$ . Note that operators  $Fx = a(s) + b(s)x(s)$  belongs  $\mathcal{C}$ , where  $b(s) \in l_p/l_p$  can be a constant bounded complex sequence  $b(s) = b, s \in \mathbb{N}$  too.

In  $\mathcal{C}$  we introduce the class  $\mathcal{S}$  of singular operators acting in  $l_p$  spaces. We say ([6]) that, for a given complex number  $\lambda$ , an operator  $S \in \mathcal{S}$  if at least one of the next statements is not true:

- (1)  $(\lambda I - S)$  is injection;
- (2)  $(\lambda I - S)$  is surjection;
- (3)  $(\lambda I - S)^{-1} \in \mathcal{C}$ .

Recall that an operator is regular if it is not singular. Class of regular operators in  $\mathcal{C}$  we denote by  $\mathcal{T}$ .

For the class of all continuous operators  $F$  on Banach space  $l_p$  we define the characteristics

$$[T]_{Lip} = \sup_{x \neq y} \frac{\|Tx - Ty\|}{\|x - y\|}, \quad (2.6)$$

and

$$[T]_{lip} = \inf_{x \neq y} \frac{\|Tx - Ty\|}{\|x - y\|}$$

and we say  $T$  is Lipschitz continuous (shortly Lip-continuous) if  $[T]_{Lip} < \infty$ . We can also define the norms in  $\mathcal{C}$ , if  $[T]_B < +\infty$ , by

$$[T]_B = \sup_{x \neq 0} \frac{\|Tx\|}{\|x\|} \quad (2.7)$$

and, if  $T(0) = 0$ , by (2.6).

For the class of all continuous operators  $F$  on Banach space  $l_p$  over field  $\mathbb{C}$  the Rhodius resolvent set ([9]) is given by:

$$\rho_R(F) = \{\lambda \in \mathbb{C} : F \text{ is regular}\}$$

and the Rhodius spectrum is the set  $\sigma_R(F) = \mathbb{C} \setminus \rho_R(F)$ .

Here and in the sequel we call a bijection  $F : l_p \rightarrow l_p$  a lipeomorphism if both

$F$  and  $F^{-1}$  is Lip-continuous. For the class of all Lip-continuous operators  $F$  on Banach space  $l_p$  over field  $\mathbb{C}$  the Kachurovskij resolvent set ([9]) is given by

$$\rho_K(F) = \{\lambda \in \mathbb{C} : (\lambda I - F) \text{ is lipeomorphism}\}$$

and the Kachurovskij spectrum is the set  $\sigma_K(F) = \mathbb{C} \setminus \rho_K(F)$ .

For our farther study we need to introduce, [7]:

$$\sigma_{lip}(F) = \{\lambda \in \mathbb{C} : [\lambda I - F]_{lip} = 0\}.$$

Using (1.2) and relations (2.6) and (2.7) one can prove that for any  $T \in \mathcal{C}$  we have

$$c[T]_B \leq w_R(T) \leq [T]_B; \quad c[T]_{Lip} \leq w_K(T) \leq [T]_{Lip}. \quad (2.8)$$

where  $w_K(T) = \sup\{|\lambda| : \lambda \in W_R(T)\}$  and  $0 < c < 1$  is a constant.

Since there is no matter which norm we would take, here and forward notation is  $\|T\|$ . So, for any  $\lambda \in W_R(T)$ ,  $|\lambda| = \frac{\|[Tx, x]\|}{\|x\|^2} \leq \frac{\|Tx\|\|x\|}{\|x\|^2} = \frac{\|Tx\|_p}{\|x\|} \leq \|T\|$  therefore  $w_R(T) \leq \|T\|$ . As for the first inequality of (2.8), if we suppose that for any  $0 < c < 1$  holds  $c\|T\| > w_R(T)$ , then we get result  $\|T\| > \frac{1}{c}w_R(T)$  with  $\frac{1}{c}$  arbitrary large number, e.g.  $\|T\| = \infty$ ; contradiction.

It is well known [see [2]] the chain of inequalities

$$[T]_{lip} \leq w_R(T) \leq w_K(T) \leq [T]_B \leq [T]_{Lip}.$$

Now in  $\mathcal{C}$  we have two pair equivalent norms and those indicate the same topology in space  $\mathcal{C}$ . If we take  $d(F, G) = \|F - G\|$ , as usually,  $\mathcal{C}$  becomes a metric space.

**Lemma 2.4.** ([2]) *The characteristics  $[F]_{lip}$  and  $[F]_{Lip}$  have the following properties ( $F, G \in \mathcal{C}$ ):*

- (1)  $[F]_{lip} - [G]_{Lip} \leq [F + G]_{lip} \leq [F]_{lip} + [G]_{Lip}$
- (2)  $|[F]_{lip} - [G]_{lip}| \leq [F - G]_{Lip}$
- (3)  $[F]_{lip} > 0$  implies  $F$  is injection and closed.

The set  $\sigma_{lip}(F) = \{\lambda \in \mathbb{C} : [\lambda I - F]_{lip} = 0\}$  is closed. Firstly, we see that

$$\sigma_{lip}(F) \subseteq \{\lambda \in \mathbb{C} : [F]_{lip} \leq |\lambda| \leq [F]_{Lip}\}. \quad (2.9)$$

Indeed, if  $\lambda \in \sigma_{lip}(F)$  is fixed, then  $[\lambda I - F]_{lip} = 0$  (Lemma 2.4 (1)) implies

$$[F]_{lip} - [\lambda I]_{Lip} \leq 0 \quad \text{and} \quad [\lambda I]_{lip} - [F]_{Lip} \leq 0.$$

Consequently,  $[F]_{lip} \leq [\lambda I]_{Lip} = |\lambda| = [\lambda I]_{lip} \leq [F]_{Lip}$ , what we claimed by (2.9).

On the other side, using relations (2) from Lemma 2.4, we have

$$|[\lambda I - F]_{lip} - [\mu I - F]_{lip}| \leq |\lambda - \mu| \quad (\lambda, \mu \in \mathbb{C})$$

therefore  $\sigma_{lip}(F)$  is closed set.

**Theorem 2.5.** *Let  $F$  be the Lip-continuous operator in  $l_p; p > 1$  and  $0 \in \sigma_{lip}(F)$ . Then  $W_R(F) = \sigma_{lip}(F)$ . So  $W_R(F)$  is compact.*

*Proof.* We claim that  $W_R(F) = \sigma_{lip}(F)$ . Suppose that  $\lambda \in \mathbb{C}$  does not belong  $\overline{W_R(F)} \supseteq W_R(F)$  then  $d_\lambda = \text{dis}(\lambda, W_R(F)) = \inf_{x \neq y} |\lambda - \frac{[Fx - Fy, x - y]}{\|x - y\|^2}| > 0$  but then we, for any  $x \neq y$ , have

$$d_\lambda < |\lambda - \frac{[Fx - Fy, x - y]}{\|x - y\|^2}| = \frac{|[\lambda(x - y), x - y] - [Fx - Fy, x - y]|}{\|x - y\|^2} =$$



$$\begin{aligned}
&= \frac{|[\lambda(x-y) - (Fx - Fy), x-y]|}{\|x-y\|^2} \leq \frac{\|\lambda(x-y) - (Fx - Fy)\| \|x-y\|}{\|x-y\|^2} = \\
&= \frac{\|\lambda x - Fx - (\lambda y - Fy)\|}{\|x-y\|}.
\end{aligned}$$

From the last relations we conclude that  $[\lambda I - F]_{lip} \geq d_\lambda > 0$  and  $\lambda$  is not in  $\sigma_{lip}(F)$ .

On the other side if  $\lambda \neq 0$  and  $\lambda \notin \sigma_{lip}(F)$  then  $[I - F/\lambda]_{lip} > 0$ ;  $\lambda I - F = \lambda(I - F/\lambda)$  is at list an closed injection (see relations (3) from Lemma 2.4). Moreover, the operator  $\lambda I - F$  is a lipeomorphism ([2], Theorem 3.6), therefore  $\lambda \notin \sigma_K(F)$ . So  $|\lambda| > w_K(F)$  and since  $w_K(F) \leq [F]_{Lip}$  (see (2.8)) we have that  $|\lambda| \geq [F]_{Lip}$ . Now if one suppose for this  $\lambda$  that  $\lambda \in W_R(F)$  we obtain

$$[F]_{Lip} \leq |\lambda| = \frac{|[Fx - Fy, x-y]|}{\|x-y\|^2} \leq \frac{\|Fx - Fy\| \|x-y\|}{\|x-y\|^2} \leq [F]_{Lip}$$

hence

$$|[Fx - Fy, x-y]| = \|Fx - Fy\| \|x-y\|.$$

From the last equation we conclude that there exists  $\alpha \in \mathbb{C}$  such that  $Fx - Fy = \alpha(x-y)$ . Now we have that  $x \neq y$  implies

$$|\alpha| = |\alpha| \frac{\|x-y\|^2}{\|x-y\|^2} = \frac{|[\alpha(x-y), x-y]|}{\|x-y\|^2} = \frac{|[Fx - Fy, x-y]|}{\|x-y\|^2} = |\lambda|$$

therefore  $x \neq y$  implies  $\lambda x - Fx = \lambda y - Fy$  hence  $\lambda \in \sigma_K(F)$ ; contradiction. Finally we have  $\lambda \notin W_R(F)$  and  $W_R(F) \subseteq \sigma_{lip}(F)$ .

It is clear that  $W_R(F)$  is bounded. Moreover, closedness follows from  $W_R(F) = \sigma_{lip}(F)$ .  $\square$

**Corollary 2.6.** *Let  $\Sigma$  be a given compact set in complex plane. Then there exist a nonlinear Lip-continuous operator  $F$  which acts in  $l_p$  such that  $\Sigma = W_R(F)$ .*

*Proof.* First note that if  $B = \{b(s) : s \in \mathbb{N}\}$  is a dense set in  $\Sigma$  then we can take complex function  $f(s, u) = a(s) + b(s)u$  where  $a(s)$  is a fixed sequence in  $l_p$ . And it is easy note that the function  $f(s, u)$  generates superposition operator  $Fx = a(s) + b(s)x$  in  $l_p$  spaces since  $(b(s))_{s \in \mathbb{N}}$  is bounded, see Lemma 2.1. On the other hand we have

$$[F]_{Lip} = \sup_{x \neq y} \frac{\|Fx - Fy\|}{\|x-y\|} = \sup_{x \neq y} \frac{\|b(s)(x-y)\|}{\|x-y\|} = \sup_{\|h\|=1} \|b(s)h\|_p \leq \|b(s)\|_\infty < \infty$$

hence operator  $F$  is Lip-continuous. Moreover, if  $\lambda \in W_R(F)$  then

$$|\lambda| = \frac{|[Fx - Fy, x-y]|}{\|x-y\|^2} = \frac{|b(s)| |(x-y), x-y|}{\|x-y\|^2} = |b(s)|$$

therefore  $\lambda \in B \subseteq \Sigma$ . On the other side, if  $b(s_i)$  is an arbitrary element in  $B$  then one can take  $x_0 = (0, 0, \dots, x(s_i), 0, 0, \dots)$  and  $y_0 = (0, 0, \dots, y(s_i), 0, 0, \dots)$  and calculation

$$\frac{|[Fx_0 - Fy_0, x_0 - y_0]|}{\|x_0 - y_0\|^2} = \frac{|b(s_i)| |(x_0 - y_0), x_0 - y_0|}{\|x_0 - y_0\|^2} = |b(s_i)|$$

show that  $b(s_i)$  belongs to  $W_R(F)$ . Since  $\Sigma$  is closed we have  $\Sigma \subseteq W_R(F)$ .  $\square$

Note that supposition  $0 \in \sigma_{lip}(F)$  in Theorem 2.5 is essential. That fact one can illustrate by the following

**Example 2.7.** Let  $F : l_p \rightarrow l_p; p > 1$  be defined by

$$F(x(1), x(2), x(3), \dots) = (\|x\|, x(1), x(2), x(3), \dots).$$

It is known (see [2], Example 5.3) that  $\sigma_{lip}(F) = \{\lambda \in \mathbb{C} : 1 \leq |\lambda| \leq 2^{\frac{1}{p}}\}$ , so that  $0 \notin \sigma_{lip}(F)$ . Let  $\ell_x, x \neq 0$  be functional given by (2.1). For  $\alpha \in \overline{\mathbb{D}} = \{\xi \in \mathbb{C} : |\xi| \leq 1\}$  and  $x = (\bar{\alpha}, 0, (1 - |\alpha|^p)^{\frac{1}{p}}, 0, 0, \dots) \in l_p$  we get  $\|x\| = 1$  and calculating  $\ell_x$  at element  $Fx = (1, \bar{\alpha}, 0, (1 - |\alpha|^p)^{\frac{1}{p}}, 0, \dots)$  we obtain

$$\langle Fx, \ell_x \rangle = \frac{1}{\|x\|^{p-2}} \sum_{s \in \mathbb{N}} |x(s)|^{p-2} \overline{x(s)} Fx(s) = |\alpha|^{p-2} \alpha.$$

So, we have

$$\overline{\mathbb{D}} = \{|\alpha|^{p-2} \alpha : |\alpha| \leq 1\} \subseteq W_R(F).$$

In other words,  $W_R(F) \neq \sigma_{lip}(F)$ .

**Example 2.8.** Let  $e \in \mathbb{S}(l_p)$  be fixed, and operator  $F$  defined by  $Fx = \|x\|e$  then  $W_R(F)$  is compact and convex set. It is not hard to calculate  $[F]_{lip}$  and  $[F]_{Lip}$ , namely

$$[F]_{lip} = \inf_{x \neq y} \frac{\|Fx - Fy\|}{\|x - y\|} = \inf_{x \neq y} \frac{|||x| - |y|||}{\|x - y\|} = 0$$

because there exist  $x \neq y$  with  $\|x\| = \|y\|$ , e.g.  $x = e_i; y = e_j (i \neq j); e_i, e_j \in \mathbb{S}(l_p)$ . And

$$[F]_{Lip} = \sup_{x \neq y} \frac{\|Fx - Fy\|}{\|x - y\|} = \sup_{x \neq y} \frac{|||x| - |y|||}{\|x - y\|} \leq 1.$$

Since  $F(0) = 0$  we can take  $x \neq 0$  arbitrary and  $y = 0$  then obtain  $[F]_{Lip} = 1$ . So we have  $\sigma_{lip}(F) \subseteq \overline{\mathbb{D}}$ . We have to show that  $\sigma_{lip}(F) \supseteq \overline{\mathbb{D}}$  is truth. Indeed,  $0 \in \sigma_{lip}(F)$  and for all  $0 < |\lambda| \leq 1$  choosing

$$\hat{x} = \frac{|\lambda| + 1}{2|\lambda|} \bar{\lambda} e, \quad \hat{y} = \frac{|\lambda| - 1}{2|\lambda|} \bar{\lambda} e$$

we easy obtain  $F\hat{x} = \frac{1}{2}(1 + |\lambda|)e$  and  $F\hat{y} = \frac{1}{2}(1 - |\lambda|)e$ . Consequently,

$$[\lambda I - F]_{lip} = \inf_{x \neq y} \frac{\|\lambda x - Fx - (\lambda y - Fy)\|}{\|x - y\|} \leq \frac{\|\lambda \hat{x} - F\hat{x} - (\lambda \hat{y} - F\hat{y})\|}{\|\hat{x} - \hat{y}\|} = |\lambda| - |\lambda| = 0$$

which implies the relation  $\overline{\mathbb{D}} \subseteq \sigma_{lip}(F)$ . The statement follows from Theorem 2.6.

Now we introduce and observe in  $\mathcal{C}$  the following mappings:

$$\varphi : F \rightarrow W_R(F), \quad \psi : F \rightarrow w_R(F), \quad \theta : F \rightarrow \sigma_R(F). \quad (2.10)$$

Whether those functions will be continuous in some sense it depends on the topology in  $\mathcal{C}$  and  $\mathbb{C}$ . We are also interested whether mapping  $F \rightarrow \sigma_R(F)$  is continuous with respect to any topology. Here we note that for linear operators in a Hilbert space answer on the last question is negative; see Problem 103 in [5], see also [6]. In other words there exist the operators with large spectra in any neighbourhood of operators with small spectra.

**Theorem 2.9.** *The function  $\varphi$ , given in (2.10), is continuous with respect to the uniform (norm) topology.*

*Proof.* In what sense the numerical range  $W_R(F)$  is a continuous function of its argument  $F$ ? The best way to ask the question is in terms of the Hausdorff metric for compact subsets of the complex plane. To define that metric, write  $M + (\varepsilon) = \{z + \alpha : z \in M, |\alpha| < \varepsilon\}$  for each set  $M$  of complex numbers and each positive number  $\varepsilon$ . In this notation, if  $M$  and  $N$  are compact sets, the Hausdorff distance  $d(M, N)$  between them is the infimum of all positive numbers  $\varepsilon$  such that both  $M \subseteq N + (\varepsilon)$  and  $N \subseteq M + (\varepsilon)$ . Since the Hausdorff metric is defined for compact sets, the appropriate function to discuss, in general, is  $\overline{W(F)}$ , not  $W(F)$ . As for the continuity question, it still has as many interpretations as there are topologies for operators, but we stay here on uniform continuity. Let  $\varepsilon > 0$  be given and  $\|F - G\| < \varepsilon$ . Since

$$\frac{|[(F - G)x, x]|}{\|x\|^2} \leq \frac{\|(F - G)x\|}{\|x\|} \leq \|F - G\| < \varepsilon,$$

we have for  $\lambda \in W_R(F)$ , i.e.

$$\lambda = \frac{[Fx, x]}{\|x\|^2} = \frac{[Gx, x]}{\|x\|^2} + \frac{|[(F - G)x, x]|}{\|x\|^2}$$

From the last relation we conclude  $\lambda \in W_R(G) + (\varepsilon)$  hence  $W_R(F) \subseteq W_R(G) + (\varepsilon)$  and changing the roles of  $F$  and  $G$ , we get  $W_R(G) \subseteq W_R(F) + (\varepsilon)$ . Moreover, the Hausdorff distance  $d(W_R(F), W_R(G)) = 0$ .

As a consequence it is immediately clear: if  $\varphi$  is continuous with respect to any topology, then so is  $\psi(F) = w_R(F)$ , and consequently, if  $\psi$  is discontinuous, then so is  $\varphi$ .

Indeed, let us take  $\|F - G\| < \varepsilon$  for any non-negative  $\varepsilon$  and suppose that the function  $\varphi$  is continuous. Since

$$\sup\{|\lambda| : \lambda \in W_R(F)\} \leq \sup\{|\lambda| : \lambda \in W_R(G) + (\varepsilon)\},$$

we have  $w_R(F) \leq w_R(G) + \varepsilon$  i.e.,  $w_R(F) - w_R(G) \leq \varepsilon$ . Analogously one can get  $w_R(G) - w_R(F) \leq \varepsilon$ . Therefore, we have:  $\|F - G\| < \varepsilon \Rightarrow |\psi(F) - \psi(G)| \leq \varepsilon$ .  $\square$

**Example 2.10.** Let now  $a(s), s \in \mathbb{Z}$  be a sequence from  $l_p(\mathbb{Z})$  and

$$x = (\dots, x(-3), x(-2), x(-1), x(0), x(1), x(2), x(3), \dots) \in l_p(\mathbb{Z})$$

then, for any  $n \in \mathbb{N}$ ,  $F = a(s) + L_0$ ,  $F_n = a(s) + L_n$  are continuous operators where linear operator

$$L_n x = (\dots, h(-3), h(-2), h(-1), h(0), h(1), h(2), h(3), \dots)$$

with  $h(s)$  defined by

$$h(s) = \begin{cases} x(s-1), & s \neq 0 \\ \frac{1}{n}x(-1), & s = 0. \end{cases}$$

The operator  $L_0$  is defined by

$$L_0 x = (\dots, h(-3), h(-2), h(-1), h(0), h(1), h(2), h(3), \dots)$$

and

$$h(s) = \begin{cases} x(s-1), & s \neq 0 \\ 0, & s = 0. \end{cases}$$

As for spectra of the operator  $L_0$  we have that  $(\lambda I - L_0)x = (\lambda I - L_0)y$  for  $\lambda = 0$  implies  $L_0x = L_0y$  hence

$$(\dots, x(-3), x(-2), 0, x(0), x(1), x(2), \dots) = (\dots, y(-3), y(-2), 0, y(0), y(1), y(2), \dots)$$

so that  $0I - L_0$  is injection. Since equation  $L_0x = 0$  has non-trivial solution  $\hat{x} = (\dots, 0, 0, x(-1), 0, 0, 0, \dots)$  we conclude  $0 \in \sigma_R(L_0)$ .

Let now  $\lambda$  be a complex number. Then  $(\lambda I - L_0)x = (\lambda I - L_0)y$  implies  $x = y$  so that  $\lambda I - L_0$  is injective operator. However, equation  $(I - L_0)x = 0$  has non-trivial solution  $\hat{x} = (\dots, x(-2), 0, x(0), x(1), x(2), \dots)$ , so that  $1 \in \sigma_R(L_0)$ . Let be  $|\lambda| > 1$ . Whether the operator  $(\lambda I - L_0)^{-1}$  is continuous for this value of  $\lambda$ ? First if  $y \in l_p(\mathbb{Z})$  then there exist  $x \in l_p(\mathbb{Z})$  so  $(\lambda I - L_0)x = y$ . Indeed, if we take  $x = (\dots, \frac{1}{\lambda-1}y(-2), \frac{1}{\lambda}y(-1), \frac{1}{\lambda-1}y(0), \frac{1}{\lambda-1}y(1), \dots)$  then

$$\begin{aligned} \|x\| &= \|(\dots, \frac{1}{\lambda-1}y(-2), \frac{1}{\lambda}y(-1), \frac{1}{\lambda-1}y(0), \frac{1}{\lambda-1}y(1), \dots)\| = \\ &= |\frac{1}{\lambda-1}|(\sum_{s \neq -1} |y(s)|^p)^{\frac{1}{p}} + |\frac{1}{\lambda} - \frac{1}{\lambda-1}| |y(-1)| \leq \frac{2}{|\lambda|-1} \|y\| \end{aligned}$$

and  $(\lambda I - L_0)x = y$ . The operator  $(\lambda I - L_0)^{-1}$  is a bijection. On the other side, for all  $\lambda$  with  $|\lambda| > 1$ , we have

$$\begin{aligned} &\|(\lambda I - L_0)^{-1}x - (\lambda I - L_0)^{-1}y\| = \\ &= \|(\dots, \frac{1}{\lambda-1}x(-2), \frac{1}{\lambda}x(-1), \frac{1}{\lambda-1}x(0), \frac{1}{\lambda-1}x(1), \dots) - \\ &\quad - (\dots, \frac{1}{\lambda-1}y(-2), \frac{1}{\lambda}y(-1), \frac{1}{\lambda-1}y(0), \frac{1}{\lambda-1}y(1), \dots)\|_p = \\ &= \|(\dots, \frac{1}{\lambda-1}(x(-2) - y(-2)), \frac{1}{\lambda}(x(-1) - y(-1)), \frac{1}{\lambda-1}(x(0) - y(0)), \\ &\quad \frac{1}{\lambda-1}(x(1) - y(1)), \dots)\| \leq \frac{2}{|\lambda|-1} \|x - y\| \end{aligned}$$

From the last inequalities we conclude that  $(\lambda I - L_0)^{-1}$  is a continuous operator for any  $\lambda, |\lambda| > 1$ , and finally  $\sigma_R(F) = \{\lambda \in \mathbb{C} : |\lambda| \leq 1\}$ . In the same way one can prove that  $\sigma_R(F_n) = \{\lambda \in \mathbb{C} : |\lambda| = 1\}$ . Now we have

$$\|F_n x - F x\| = \|L_n x - L_0 x\| = \left( \sum_{s=-\infty}^{s=\infty} |L_n x(s) - L_0 x(s)|^p \right)^{\frac{1}{p}} \leq \frac{1}{n} \|x\|$$

we conclude that  $\|F_n - F\| = \sup_{x \neq 0} \frac{\|L_n x - L_0 x\|}{\|x\|} \leq \frac{1}{n} \rightarrow 0, n \rightarrow \infty$ , however  $\theta(F_n) = \sigma_R(F_n) = \sigma_R(L_n) = \{\lambda \in \mathbb{C} : |\lambda| = 1\}$  and  $\theta(F) = \sigma_R(F) = \sigma_R(L_0) = \{\lambda \in \mathbb{C} : |\lambda| \leq 1\}$ .

On the other side if  $z \in \sigma_R(L_n)$  then  $z = e^{i\omega}$  and if  $w \in \sigma_R(L_0)$  then  $w = \rho e^{i\omega}$ ;  $\rho \leq 1$ . Now it is clear that  $\sigma_R(L_n) \subseteq \sigma_R(L_0) + (\varepsilon)$ , for any  $\varepsilon \geq 1$ . If  $w \in \sigma_R(L_0)$  then  $w + \alpha \in \sigma_R(L_n) + (\varepsilon)$  if and only if  $|w + \alpha| = 1 \leq |w| + |\alpha|$  and  $|\alpha| \geq 1 - \rho$ , therefor the Hausdorff distance of the spectra is  $d(\sigma_R(F_n), \sigma_R(F)) = 1$ , and the function  $\theta$  is not continuous.

Upper semi-continuity for a set-valued function such as  $\sigma_R(F)$  has the metric definition, [6]: to each open set  $\Lambda$  that includes  $\sigma_R(F)$  there corresponds a positive number  $\varepsilon$  such that if  $\|F - G\| < \varepsilon$  then  $\sigma_R(G) \subseteq \Lambda$ .

**Theorem 2.11.** *The function  $\theta$  given by (2.10), is upper semi-continuous in the norm topology.*

*Proof.* It is well known that set of regular operators is open in metric space  $\mathcal{C}$  (see [6]) Let  $\mathcal{S}$  be the set of all singular operators (on a fixed  $l_p$  space). Let  $F$  be fixed operator and  $\varrho(\lambda)$  be the distance (in the metric space of operators) from  $\lambda I - F$  to set  $\mathcal{S}$ . The function  $\varrho(\lambda) = d(\lambda I - F, \mathcal{S}) = \inf_{T \in \mathcal{S}} \|\lambda I - F - T\|$  is continuous. Indeed,

$$\begin{aligned} |\varrho(\lambda_1) - \varrho(\lambda_2)| &= |d(\lambda_1 I - F, \mathcal{S}) - d(\lambda_2 I - F, \mathcal{S})| \leq \\ &\leq |d(\lambda_1 I - F, T) - d(\lambda_2 I - F, T)| \leq d(\lambda_1 I - F, \lambda_2 I - F) = \\ &= \|\lambda_1 I - \lambda_2 I\| = |\lambda_1 - \lambda_2|. \end{aligned}$$

Let  $\Lambda$  be an open set which includes  $\sigma_R(F)$ , and  $\Delta = \{\lambda : |\lambda| \leq 1 + \|F\|\}$ . If  $\lambda \in \Delta \setminus \Lambda$ , then  $\varrho(\lambda) > 0$ . Indeed, since  $\mathcal{S}$  is closed, from  $\varrho(\lambda) = 0$ , i.e.  $d(\lambda I - F, \mathcal{S}) = 0$  it follows  $\lambda I - F \in \mathcal{S}$ , and we have  $\lambda \in \sigma_R(F)$ ; contradiction. Since  $\Delta \setminus \Lambda$  is compact, there exists a positive number  $\varepsilon$  such that  $\varrho(\lambda) \geq \varepsilon$  for all  $\lambda \in \Delta \setminus \Lambda$ . Without loss of generality we may assume that  $\varepsilon < 1$ . Suppose now that  $\|F - G\| < \varepsilon$  hence it follows that  $\|\lambda I - F - (\lambda I - G)\| = \|F - G\| < \varepsilon \leq \varrho(\lambda)$  for all  $\lambda \in \Delta \setminus \Lambda$ . This implies that  $\lambda I - G$  is not in  $\mathcal{S}$ , and hence that  $\lambda$  does not belong  $\sigma_R(G)$ . In conclusion we have  $\sigma_R(G) \cap (\Delta \setminus \Lambda) = \emptyset$ . At the same time, if  $\lambda \in \sigma_R(G)$ , then

$$|\lambda| \leq \|G\| = \|F + (G - F)\| \leq \|F\| + \|F - G\| < \|F\| + \varepsilon < 1 + \|F\|$$

so that  $\sigma_R(G) \subset \Delta$ . From these two properties of  $\sigma_R(G)$  we get  $\sigma_R(G) \subset \Lambda$ .  $\square$

It is not hard to see that the results from this paper one can carry over on the nonlinear operators in many other functional spaces.

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