Some remarks on the gap metric

Citation for published version (APA):

Document status and date:
Published: 01/01/1989

Document Version:
Publisher’s PDF, also known as Version of Record (includes final page, issue and volume numbers)

Please check the document version of this publication:

• A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher’s website.
• The final author version and the galley proof are versions of the publication after peer review.
• The final published version features the final layout of the paper including the volume, issue and page numbers.

Link to publication

General rights
Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

• Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
• You may not further distribute the material or use it for any profit-making activity or commercial gain
• You may freely distribute the URL identifying the publication in the public portal.

If the publication is distributed under the terms of Article 25fa of the Dutch Copyright Act, indicated by the “Taverne” license above, please follow below link for the End User Agreement:
www.tue.nl/taverne

Take down policy
If you believe that this document breaches copyright please contact us at:
openaccess@tue.nl
providing details and we will investigate your claim.

Download date: 24. Dec. 2019
Some remarks on the gap metric
by
S.Q. Zhu and M.L.J. Hautus

AMS Subject Classification: 47A68

EUT Report 89-WSK-01
ISSN 0167-9708
Coden: TEUEDE

Eindhoven, June 1989
SOME REMARKS ON THE GAP METRIC

S.Q. Zhu    M.L.J. Hautus
Faculty of mathematics and computing science
Eindhoven university of technology
the Netherlands

Abstract
This paper presents the following results on the gap metric defined on the space of closed linear operators: 1) the topology introduced by the gap metric is a diagonal product topology; 2) if the gap of two closed operators is smaller than one, then the two directed gaps are the same; 3) when a closed operator is densely defined, a representation of the orthogonal projection onto its graph is found and using the representation we present an equivalent form of the gap metric.

0 INTRODUCTION     The gap metric was introduced by [Kre.1947] in order to measure perturbations of the closed operators. It was shown [Cor.1963, Kat.1966, Kra.1972, Zam.1980, Zhu.1987] that the gap metric is a valuable tool for perturbation analysis of the closed operators and related problems. The known properties and some of their applications was collected in [Kat.1966]. In 1980, [Zam.1980] used the gap metric in system and control theory for the analysis of robust stability. [Zhu.1987] proved that the topology introduced by the gap metric, restricted to the set of linear time invariant (LTI) systems, which is a subspace of the space of the closed operators, has the diagonal product property as will become clear in the sequel. It was shown in [Zhu1988] that, if the gap of two LTI systems is smaller than one, then the two directed gaps are the same (which is called the coincidence-property in this paper). The diagonal product property of the gap metric on the set of systems can easily be extended to the space of closed operators and the coincidence property of the gap metric on the set of systems needs an alternative procedure to be generalized to the space of the closed operators. The gap metric is defined by the projections
onto the graphs of the related closed operators. For a densely defined closed operator, we present a representation of the orthogonal projection onto its graph and using this representation we give an equivalent form of the gap metric. In section 1, the definition of the gap metric is introduced. In section 2, we present the diagonal product property of the gap metric on the space of closed operators. The equality of the directed gaps on the space of the closed operators will be proved in section 3. Finally, in section 4, we give the representation of the orthogonal projection onto the graph of a closed operator and the equivalent form of the graph metric.

1 PRELIMINARY    Let us first define the gap metric on the space which consists of all closed subspaces in a Hilbert space $H$. Suppose that $\varphi$ and $\psi$ are closed subspaces in $H$ and $\Pi(\varphi)$ denotes the orthogonal projection onto $\varphi$. Then the gap between $\varphi$ and $\psi$ is defined as

$$\delta(\varphi, \psi) = \max \{ -\delta^>(\varphi, \psi), -\delta^>(\psi, \varphi) \}$$

where $-\delta^>(\varphi, \psi)$ is called the directed gap from $\varphi$ to $\psi$ and is defined as

$$-\delta^>(\varphi, \psi) = \| (I - \Pi(\psi)) \Pi(\varphi) \|$$

It is easy to see that the directed gap has the following equivalent form

$$-\delta^>(\varphi, \psi) = \sup_{x \in \varphi} \inf_{y \in \psi} \| x - y \|$$

One can easily prove that $\delta(\cdot, \cdot)$ is a metric on the space consisting of all closed subspaces in $H$.

Let $X$ and $Y$ be two Hilbert spaces and denote by $C(X, Y)$ the space of all linear closed operators mapping $X$ to $Y$. Now we define the gap metric on the space $C(X, Y)$. For each element $P \in C(X, Y)$, the graph of $P$ denoted by $G(P)$ is a closed subspace of $X \times Y$. Hence there is an orthogonal projection $\Pi(P)$ mapping $X \times Y$ onto $G(P)$. For any two elements $P_1$ and $P_2$ in $C(X, Y)$, the gap $\delta(P_1, P_2)$ between $P_1$ and $P_2$ is defined as the gap $\delta(G(P_1), G(P_2))$ between their graphs i.e.
the directed gap \( \delta^{\rightarrow}(P_1, P_2) \) from \( P_1 \) to \( P_2 \) defined as the directed gap \( \delta^{\rightarrow}(G(P_1), G(P_2)) \) from the graph \( G(P_1) \) of \( P_1 \) to the graph \( G(P_2) \) of \( P_2 \).

2 THE DIAGONAL PRODUCT PROPERTY In this section, we introduce, first, two inequalities related to the diagonal form of the closed operators. Their proofs can be found in [Zhu.1987]. The diagonal product property, which is our main result in this section, follows directly from the two inequalities.

Let \( X^i \) and \( Y^i \) \((i=1,2)\) be Hilbert spaces and define the Hilbert spaces \( X \) and \( Y \) as

\[
X := X^1 \times X^2 \quad \quad Y := Y^1 \times Y^2
\]

Now suppose that \( P_k \in C(X, Y) \) \((k=1,2)\) have the following diagonal form

\[
P_k = \begin{bmatrix}
P_1^k & 0 \\
0 & P_2^k
\end{bmatrix} \quad \quad (k=1,2)
\]

where \( P_1^i \in C(X^i, Y^i) \) \((i=1,2)\). Then we have

**LEMMA 2.1**

\[
\delta(P_1^1, P_2^1) + \delta(P_1^2, P_2^2) \geq \delta(P_1, P_2) \geq \max \{ \delta(P_1^1, P_2^1), \delta(P_1^2, P_2^2) \}
\]

Lemma 2.1 can be proved completely in the same way as the methods presented in [Zhu.1987] for proving the corresponding results for LTI systems.

We introduce a parameter \( \lambda \) which is in a Hausdorff-topology space \( \Gamma \). Assume that, for each \( \lambda \in \Gamma \), \( P_\lambda \in C(X, Y) \) has the following diagonal form...
where $P_i^j \in C(X^i, Y^i)$ ($i=1,2$). The following result follows from (2.1).

**THEOREM 2.2**

if and only if 

\[ (A_i \rightarrow A_0) \]

holds for both $i=1$ and $i=2$.

It is easy to show that lemma 2.1, and theorem 2.2 are still valid for the case when $P = \text{diag}(P^1, P^2, ..., P^1)$. This is the diagonal product property of the gap topology on the space of the linear closed operators. An application of this property can be seen in [Zhu.1987].

3 THE COINCIDENCE PROPERTY  

In this section, we directly prove that, if the gap between two closed subspaces is smaller than 1, then the two directed gaps are the same.

**THEOREM 3.1** 

Suppose that $\varphi$ and $\psi$ are closed subspaces in a Hilbert space $H$. If $\delta(\varphi, \psi) < 1$, then $\delta(\varphi, \psi) = \delta(\psi, \varphi)$.

To prove this theorem, we need

**LEMMA 3.2** [Kra.1972, pp206]  

$\delta(\varphi, \psi) < 1$ if and only if $\Pi(\varphi)$ maps $G(\psi)$ bijectively onto $G(\varphi)$.

**PROOF OF THEOREM 3.1** 

Suppose $\delta(\varphi, \psi) < 1$. Define $[\Pi(\psi)]_r$ as the restriction of $\Pi(\psi)$ to $G(\varphi)$. By lemma 3.2, $[\Pi(\psi)]_r$ has a bounded inverse. Accordingly, we have
\[ -\delta \rightarrow (\phi, \psi)^2 = \| (I - \Pi(\psi)) \Pi(\phi) \|^2 \]

\[ = \sup_{x \in \Phi} \| (I - \Pi(\psi)) x \|^2 \]

\[ = \sup_{x \in \Phi} \| (I - \Pi(\psi)) x \|^2 \]

\[ = \| x - [\Pi(\psi)]^T x \|^2 \]

\[ = 1 - \inf_{x \in \Phi} \| [\Pi(\psi)]^T x \|^2 \]

\[ = 1 - \| [\Pi(\psi)]^T \|^2 \]

Similarly

\[ -\delta \rightarrow (\psi, \phi)^2 = 1 - \| [\Pi(\phi)]^T \|^2 \]

Since

\[ < [\Pi(\psi)]^T x - x, y > = < x, [\Pi(\psi)]^T y - y > = 0 \quad \forall x \in \Psi, \forall y \in \Phi \]

we have

\[ < [\Pi(\phi)]^T x, y > = < x, y > = < x, [\Pi(\psi)]^T y > \quad \forall x \in \Psi, \forall y \in \Phi \]

Hence \([\Pi(\phi)]^*_{r} = [\Pi(\psi)]^T_{r}\). Consequently, \((\Pi(\phi))_{r}^{-1} = ((\Pi(\psi))_{r}^{-1})^*\) and \(\|((\Pi(\phi))_{r}^{-1})^\ast \| = \|((\Pi(\psi))_{r}^{-1})\|\).

This implies that \(\delta \rightarrow (\phi, \psi) = -\delta \rightarrow (\psi, \phi)\).

Q.E.D.
Because the gap of closed operators is defined as the gap of their graphs, it is a trivial consequence that, if the gap of two closed operators is smaller than 1, then the two directed gaps are the same.

4 REPRESENTATION OF $\Pi(P)$ AND AN EQUIVALENT FORM OF $\delta(.,.)$

Let $X$ and $Y$ be two Hilbert spaces and in this section denote by $DC(X, Y)$ the subspace of $C(X, Y)$ consisting of all elements in $C(X, Y)$ which are densely defined on $X$. Assume $P_i$ $(i=1,2) \in DC(X, Y)$. From section 1 we know that the gap metric is defined as

\[ \delta(P_1, P_2) = \max \{ \overrightarrow{\delta}(P_1, P_2), \overrightarrow{\delta}(P_2, P_1) \} \]

where

\[ \overrightarrow{\delta}(P_1, P_2) = \| (I - \Pi(P_2)) \Pi(P_1) \| \]

In this section we are mainly going to find a representation of $\Pi(P)$

**Theorem 4.1** Suppose $P \in OC(X, Y)$, then there exists an operator $A$ mapping $X$ onto $G(P)$ which satisfies

\[ A^*A = I \]

\[ \Pi(P) = AA^* \]

The proof consists of the following lemmas.

**Lemma 4.2** [Rie.1953, pp. 307–]

If $P \in DC(X, Y)$, then $(I + A^*A)^{-1}$ (which will be denoted by $R_P$) exists as a bounded self-adjoint positive operator mapping $X$ to $\text{Dom}(A)$ bijectively. Moreover, $PR_P$ is also bounded and

\[ \| R_P \| \leq 1 \quad \| PR_P \| \leq 1. \]
LEMMA 4.3 [Cor.1963] If $P \in \text{DC}(X, Y)$, then the bounded self-adjoint positive operator $R_P := (I + P^* P)^{-1}$ has a unique bounded self-adjoint positive square root, which we denote by $S_P$, i.e.

$$R_P = S_P S_P$$

Moreover, $S_P$ maps $X$ to $\text{Dom}(P)$ bijectively and $P S_P$ is bounded and

$$\|S_P\| \leq 1 \quad \|P S_P\| \leq 1.$$ 

PROOF OF THEOREM 4.1 Suppose $P \in \text{DC}(X, Y)$ and define

$$A := \begin{bmatrix} I \\ P \end{bmatrix} S_P$$

One can easily check that $A$ satisfies the required conditions. (4.2) follows directly from (4.4) and (4.3) follows from the facts that $(AA^*)^2 = AA^*$, $AA^*$ is self-adjoint, and $\text{Range} AA^* = G(P)$. QED

In the rest of this section, we present an equivalent form of the gap metric using the operator $A$.

THEOREM 4.4 If $P_i (i=1,2) \in \text{DC}(X, Y)$ and $\delta(P_1^* P_2) < 1$, then

$$\delta(P_2, P_1)^2 = 1 - \|M^{-1}\|^2$$

where $M = A_1^* A_2$, and $A_i$ is defined by (4.4) with respect to $P_i$.

To prove this theorem we need

LEMMA 4.5 Let $P \in \text{DC}(X, Y)$ and $B$ be a linear bounded operator mapping $X$ to $X \times Y$. Then $B$ maps $X$ bijectively to $G(P)$ if and only if then there exists a unique linear bounded operator $U$ mapping $X$ to $X$ bijectively such that $B = A U$, where $A$ is defined by (4.4),
This is obvious, because A maps X bijectively to G(P).

Since both B and A map X to G(P) bijectively, for each \( x \in X \) there is a unique \( y \in X \) such that

\[ (*) \quad Bx = Ay \]

and vice versa.

By (*) we can define a linear mapping U

\[ Ux = y \]

It is obvious that U maps X to X bijectively and \( B = A U \). The uniqueness comes from the bijection of B and A. This completes the proof.

**Lemma 4.6** Assume \( P_i (i = 1,2) \in DC(X, Y) \) and define the operator \( B_1 \) as

\[ (4.5) \quad B_1 := \Pi(P_1) A_2 \]

where \( A_2 \) is defined by (4.4) corresponding to \( P_2 \). Then \( \delta(P_1, P_2) < 1 \) if and only if \( B_1 \) maps X bijectively to \( G(P_1) \).

**Proof** This result follows from lemma 3.2 and the fact, that \( \Pi(P_1) \) maps \( G(P_2) \) bijectively to \( G(P_1) \) if and only if \( \Pi(P_1) A_2 \) maps X bijectively to \( G(P_2) \). Q.E.D.

**Lemma 4.7** If \( P_i (i = 1,2) \in DC(X, Y) \) then \( \delta(P_1, P_2) < 1 \) if and only if \( A^* A_2 \) maps X bijectively to X, where \( A^* \) is defined by (4.4) with respect to \( P_i \).

**Proof** According to (4.3) and (4.5), \( B_1 = A_1 A^* A_2 \). By lemma 4.6, \( \delta(P_1, P_2) < 1 \) if and only if \( B_1 \) maps X bijectively to \( G(P_1) \). By lemma 4.5, \( B_1 \) maps X to \( G(P_1) \) bijectively if and only if \( A^* A_2 \) maps X to X bijectively. This completes the proof.
PROOF OF THEOREM 4.4 First, we notice that, by lemma 4.7, \(\delta(P_1, P_2) < 1\) if and only if \(M\) is bijective. Hence \(M^{-1}\) exists as a bounded operator.

\[-\delta \rightarrow (P_2, P_1)^2 = \| (I - \Pi(P_1)) \Pi(P_2) \| ^2\]

\[= \sup_{x \in X \times Y} \| (I - \Pi(P_1)) \Pi(P_2) x \| ^2 \quad \|x\| = 1\]

\[= \sup_{x \in G(P_2)} \| (I - \Pi(P_1)) x \| ^2 \quad \|x\| = 1\]

\[= \sup_{x \in A_2 X} \| (I - \Pi(P_1)) x \| ^2 \quad (G(P_2) = A_2 X)\]

\[= \sup_{x \in X} \| (I - \Pi(P_1)) A_2 x \| ^2 \quad (\|A_2 x\| = \|x\|)\]

\[= \sup_{x \in X} (\| A_2 x \| ^2 - \| \Pi(P_1) A_2 x \| ^2) \quad (\Pi(P_1) \text{ is orthogonal})\]

\[= 1 - \inf_{x \in X} \| \Pi(P_1) A_2 x \| ^2\]

\[= 1 - \inf_{x \in X} \| A_1 A_2^* A_2 x \| ^2\]

\[= 1 - \inf_{x \in X} \| A_1^* A_2 x \| ^2 \quad (\|A_1 x\| = \|x\|)\]

\[= 1 - \| (A_1^* A_2)^{-1} \| ^{-2}\]
This completes the proof.

ACKNOWLEDGEMENT:
We would like to thank Drs. A.A. Stoorvogel for his careful reading of the original manuscript.

REFERENCES