

Section 5

Spectral theory of one-parameter evolution groups

Setting and objectives

General assumptions

- $\Phi : G \times \Omega \rightarrow \Omega$: Continuous-time, continuous flow on compact, metrizable space Ω .
- μ : Ergodic invariant Borel probability measure.
- $X : \Omega \rightarrow \mathbb{X}$ continuous observation map into metric space \mathcal{X} .
- $U^t : \mathcal{F} \rightarrow \mathcal{F}$: Koopman operator on Banach space \mathcal{F} of complex-valued observables.

Given. Time-ordered samples

$$x_n = X(\omega_n), \quad \omega_n = \Phi^{t_n}(\omega_0), \quad t_n = (n-1) \Delta t.$$

Goal. Using the data x_n , identify a collection of observables $\zeta_j : \Omega \rightarrow \mathcal{Y}$ which have the property of evolving coherently under the dynamics in a suitable sense.

Setting and objectives

We recall the following facts from Section 2 (see Proposition 2.7 and Theorems 2.29, 2.30).

Theorem 5.1.

- 1 $\{U^t : C(\Omega) \rightarrow C(\Omega)\}_{t \in \mathbb{R}}$ is a strongly continuous group of isometries.
- 2 $\{U^t : L^p(\mu) \rightarrow L^p(\mu)\}_{t \in \mathbb{R}}$, $p \in [0, \infty)$ is a strongly continuous group of isometries. Moreover, $U^t : L^2(\mu) \rightarrow L^2(\mu)$ is unitary.
- 3 $\{U^t : L^\infty(\mu) \rightarrow L^\infty(\mu)\}_{t \in \mathbb{R}}$ is a weak-* continuous group of isometries.

Notation.

- \mathcal{F} : Any of the $C(\Omega)$ or $L^p(\mu)$ spaces with $1 \leq p \leq \infty$.
- \mathcal{F}_0 : Any of the $C(\Omega)$ or $L^p(\mu)$ spaces with $1 \leq p < \infty$.
- C_0 (semi)group \equiv strongly continuous (semi)group.
- C_0^* (semi)group \equiv weak-* continuous (semi)group.

Generator of C_0 semigroups

Definition 5.2.

Let $\{S^t\}_{t \geq 0}$ be a C_0 semigroup on a Banach space E . The **generator** $A : D(A) \rightarrow E$ of the semigroup $\{S^t\}_{t \geq 0}$ is defined as

$\hookrightarrow \subseteq E$, domain
of A

$$Af = \lim_{t \rightarrow 0} \frac{S^t f - f}{t}, \quad f \in D(A),$$

where the limit is taken in the norm of E , and the domain $D(A) \subseteq E$ consists of all $f \in E$ for which the limit exists.

Example (Circle rotation)

$\phi^t : S^1 \rightarrow S^1$, $\phi^t(\theta) = (\theta + \alpha t) \bmod 2\pi$, $\alpha \in \mathbb{R}$ (frequency parameter). Consider

$U^t : C(S^1) \rightarrow C(S^1)$. For $f \in C^1(S^1)$, we have

$$\lim_{t \rightarrow 0} \frac{U^t f(\theta) - f(\theta)}{t} = \lim_{t \rightarrow 0} \frac{f(\phi^t(\theta)) - f(\theta)}{t} = \lim_{t \rightarrow 0} \frac{f(\theta + \alpha t) - f(\theta)}{t} = \lim_{t \rightarrow 0} \frac{f(\theta + \alpha t) - f(\theta)}{\alpha t} \alpha = \alpha f'(\theta)$$

|||
 $Af(\theta)$

Moreover,

$$\lim_{t \rightarrow 0} \left\| \frac{U^t f - f}{t} - \alpha f' \right\|_{C(S^1)} = \lim_{t \rightarrow 0} \max_{\theta \in S^1} \left| \frac{f(\theta + \alpha t) - f(\theta)}{t} - \alpha f'(\theta) \right| = 0.$$

Thus, (i) $D(A) \supseteq C^1(S^1)$; (ii) For $f \in C^1(S^1)$, $Af = \alpha f'$. In fact, in this case $D(A) = C^1(S^1)$.

More generally for a flow $\phi^t : \mathbb{R} \rightarrow \mathbb{R}$ on a manifold, where $\frac{d}{dt}(\phi^t(\omega)) = v(\phi^t(\omega))$, we have $A = \vec{v} \cdot \vec{\nabla}$.

Moreover, A is an unbounded operator.

Recall that $A: D(A) \rightarrow E$ is bounded iff $\sup_{f \in E \setminus \{0\}} \frac{\|Af\|_E}{\|f\|_E} < \infty$. A is said to be unbounded if no such bound exists.

For our example, we can take the sequence $f_n \in C^1(S^1)$ with $f_n(\theta) = e^{in\theta}$, giving

$$\frac{\|Af_n\|_{C(S^1)}}{\|f_n\|_{C(S^1)}} = \|\alpha f_n'\|_{C(S^1)} = \|\alpha in f_n\|_{C(S^1)} = |\alpha| n$$

Thus, f_n is a sequence of unit vectors in $C(S^1)$ for which $\|Af_n\|_{C(S^1)}$ increases without bound.

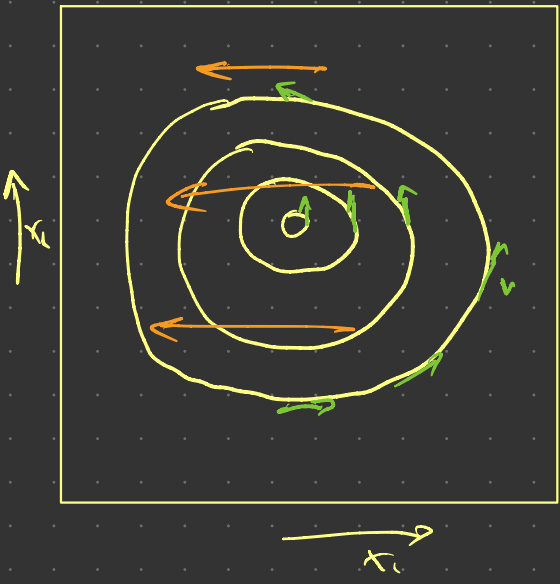
$\Rightarrow A$ is unbounded.

Thm. A linear operator $A: F \rightarrow E$ from a normed space F to a Banach space E is continuous iff it is bounded. That is, if $\lim_{n \rightarrow \infty} Af_n = Af$ for every sequence f_n st. $\lim_{n \rightarrow \infty} f_n = f$ then A is bounded.

Def. $A: D(A) \rightarrow E$ is closed if for every $f_n \in D(A)$ converging to $f \in E$ such that $g_n = Af_n$ converges to $g \in E$ we have

(i) $f \in D(A)$

(ii) $g = Af$.



Initial-value problem

$$\dot{\omega}(t) = v(\omega(t))$$

$v: \mathbb{T}^2 \rightarrow \mathbb{R}^2$ vector field

$$\omega(0) = \omega_0$$

time-t solution map: $\phi^t: \mathbb{T}^2 \rightarrow \mathbb{T}^2, \phi^t(\omega_0) = \omega(t)$

Assume: $\operatorname{div} v = \frac{\partial v_1}{\partial x_1} + \frac{\partial v_2}{\partial x_2} = 0$

The flow ϕ^t preserves the Lebesgue measure

$$\Rightarrow U^t: L^2(\mathbb{T}^2) \rightarrow L^2(\mathbb{T}^2)$$

$U^t f = f \circ \phi^t$ is a C_0 unitary

evolution group.

Generator $V: D(V) \rightarrow L^2(\mathbb{T}^2)$. Given $f \in C^1(\mathbb{T}^2) \subset D(V)$, we have

$$Vf = \lim_{t \rightarrow 0} \frac{U^t f - f}{t} = v \cdot \nabla f$$

Generator is a directional derivative on observables.

Generator of C_0 semigroups

Theorem 5.3.

With the notation of Definition 5.2, the following hold.

- ① A is closed and densely defined.
- ② For all $f \in D(A)$ and $t \geq 0$, the function $t \mapsto S^t f$ is continuously differentiable, and satisfies

$$\frac{d}{dt} S^t f = A S^t f = S^t A f.$$

- ③ A uniquely characterizes the semigroup $\{S^t\}$, i.e., if $\{\tilde{S}^t\}$ is another C_0 semigroup on E with the same generator A , then $S^t = \tilde{S}^t$ for all $t \geq 0$.

Generator of C_0^* semigroups

Definition 5.4.

Let $\{S^t\}_{t \geq 0}$ be a C_0^* semigroup on a Banach space E with predual E_* . The **generator** $A : D(A) \rightarrow E$ of the semigroup $\{S^t\}_{t \geq 0}$ is defined as the weak- $*$ limit

$$\langle g, Af \rangle = \lim_{t \rightarrow 0} \frac{\langle g, S^t f - f \rangle}{t}, \quad f \in D(A), \quad \forall g \in E_*,$$

where the domain $D(A) \subseteq E$ consists of all $f \in E$ for which the limit exists.

Theorem 5.5.

With the notation of Definition 5.4, the following hold.

- ① A is weak- * closed and densely defined.
- ② For all $f \in D(A)$ and $t \geq 0$, the function $t \mapsto S^t f$ is weak- * continuously differentiable, and satisfies

$$\left\langle g, \frac{d}{dt} S^t f \right\rangle = \langle g, AS^t f \rangle = \langle g, S^t Af \rangle.$$

- ③ A uniquely characterizes the semigroup $\{S^t\}$, i.e., if $\{\tilde{S}^t\}$ is another C_0^* semigroup on E with the same generator A , then $S^t = \tilde{S}^t$ for all $t \geq 0$.

Generator of unitary C_0 groups

Theorem 5.6 (Stone).

Let $\{S^t\}_{t \in \mathbb{R}}$ be a unitary C_0 group on a Hilbert space H . Then, the generator $A : D(A) \rightarrow H$ is **skew-adjoint**, i.e.,

$$A^* = -A.$$

Conversely, if $A : D(A) \rightarrow H$ is skew-adjoint, it is the generator of a unitary evolution group.

Generalize the result from matrix algebra that if $A \in M_n(\mathbb{C})$ is skew-adjoint, $S^t = e^{tA}$ (defined, in this case by Taylor series) is unitary.

Note: $A^* = -A \Rightarrow \langle f, Ag \rangle = -\langle f, A^*g \rangle = -\langle Af, g \rangle \Rightarrow A$ is antisymmetric

In infinite dimensions antisymmetric $\not\Rightarrow$ skew-adjoint.

Generator of Koopman evolution groups

Corollary 5.7.

Under our general assumptions the following hold:

- 1 The Koopman evolution groups $U^t : \mathcal{F}_0 \rightarrow \mathcal{F}_0$ are uniquely characterized by their generator $V : D(V) \rightarrow \mathcal{F}_0$, where

$$Vf = \lim_{t \rightarrow 0} \frac{U^t f - f}{t}.$$

Moreover, for $\mathcal{F}_0 = L^2(\mu)$, V is skew-adjoint.

- 2 The Koopman evolution group $U^t : L^\infty(\mu) \rightarrow L^\infty(\mu)$ is uniquely characterized by its generator $V : D(V) \rightarrow \mathcal{F}_0$, where

$$Vf = \lim_{t \rightarrow 0} \frac{U^t f - f}{t}$$

in weak- sense.*

Generator of Koopman evolution groups

Theorem 5.8 (ter Elst & Lemańczyk).

Let (Ω, Σ) be a compact metrizable space equipped with its Borel σ -algebra Σ . Let μ be a Borel probability measure on Ω and $U^t : L^2(\mu) \rightarrow L^2(\mu)$ a C_0 unitary evolution group with generator $V : D(V) \rightarrow L^2(\mu)$. Then, the following are equivalent.

- 1 For every $t \in \mathbb{R}$ there exists a μ -a.e. invertible, measurable, and measure-preserving flow $\Phi^t : \Omega \rightarrow \Omega$ such that $U^t f = f \circ \Phi^t$.
- 2 The space $\mathfrak{A}(V) = D(V) \cap L^\infty(\mu)$ is an algebra with respect to function multiplication, and V is a **derivation** on \mathfrak{A} :

$$V(fg) = (Vf)g + f(Vg), \quad \forall f, g \in \mathfrak{A}(V).$$

Counter-example. Let $V = i\Delta$, Δ Laplacian (2nd order self-adjoint operator).

Δ does not satisfy the Leibniz rule, i.e. $\exists f, g$ s.t. $\Delta(fg) = (\Delta f)g + f(\Delta g)$.
Thus, the unitary group generated by $i\Delta$, $U^t = e^{it\Delta}$, is not a Koopman group,
i.e. there is no classical flow $\Phi^t : \Omega \rightarrow \Omega$ s.t. $U^t f = f \circ \Phi^t$.

Point spectrum

Spectrum: $\sigma(A) = \{\lambda \in \mathbb{C} : A - \lambda I \text{ has no bounded inverse}\}$
i.e. there is no bounded operator B s.t.
 $(A - \lambda I) \cdot Bf = f$ for all $f \in E$ s.t. $Bf \in D(A)$
 $B(A - \lambda I)f = f$ for all $f \in D(A)$.

Definition 5.9.

Let $A : D(A) \rightarrow E$ be an operator on a Banach space with domain $D(A) \subseteq E$. The **point spectrum** of A , denoted as $\sigma_p(A) \subseteq \mathbb{C}$ is defined as the set of its eigenvalues. That is, $\lambda \in \mathbb{C}$ is an element of $\sigma_p(A)$ iff there is a nonzero vector $u \in E$ (an eigenvector) such that

Note: $\sigma_p(A) \subseteq \sigma(A)$

$$Au = \lambda u.$$

Notation.

- We use the notation $\sigma_p(A; E)$ when we wish to make explicit the Banach space on which A acts.

Eigenvalues and eigenfunctions

Definition 5.10.

Let $A : D(A) \rightarrow E$ be the generator of a C_0 semigroup $\{S^t\}_{t \geq 0}$ on a Banach space E . We say that $\lambda \in \mathbb{C}$ is an **eigenvalue** of the semigroup if λ is an eigenvalue of A , i.e., there exists a nonzero $u \in D(A)$ such that

$$Au = \lambda u.$$

Lemma 5.11.

With notation as above, λ is an eigenvalue of $\{S^t\}$ if and only if ~~z~~ ^{u} is an eigenvector of S^t for all $t \geq 0$, i.e., there exist $\Lambda^t \in \mathbb{C}$ such that

$$S^t u = \Lambda^t u, \quad \forall t \geq 0.$$

In particular, we have $\Lambda^t = e^{\lambda t}$.

Eigenvalues of the generator on $L^2(\mu)$ for measure-preserving flows.

Let $Vu = \lambda u$ with $\|u\|_{L^2(\mu)} = 1$. We have

$$\lambda = \lambda \langle u, u \rangle = \langle u, \lambda u \rangle = \langle u, Vu \rangle = \langle V^* u, u \rangle = -\langle Vu, u \rangle = -\langle \lambda u, u \rangle = -\lambda \langle u, u \rangle = -\lambda$$

$$\Rightarrow \lambda = -\lambda^* \Rightarrow \lambda = i\alpha \text{ for } \alpha \in \mathbb{R}.$$

eigenvalues
lie in the imaginary
line

"eigenfrequency"

Recall from thm 5.6 that $\mathcal{A}(V) = \mathcal{D}(V) \cap L^\infty(\mu)$ is an algebra and V acts on $\mathcal{A}(V)$

as a derivation. Given $u_1, u_2 \in \mathcal{A}(V)$ eigenvectors corresponding to eigenvalues λ_1, λ_2 then

$$V(u_1 u_2) = (Vu_1)u_2 + u_1(Vu_2) = \lambda_1 u_1 u_2 + \lambda_2 u_1 u_2 = (\lambda_1 + \lambda_2) u_1 u_2 \quad (1)$$

$\Rightarrow u_1 u_2$ is an eigenvector corresponding to eigenvalue $\lambda_1 + \lambda_2$

Moreover since $U^t f = f \circ \phi^t$, $(U^t f)^* = (f \circ \phi^t)^* = f^* \circ \phi^t = U^t(f^*)$ and thus,

$$(Vf)^* = V(f^*) \text{ for any } f \in \mathcal{D}(V).$$

\Rightarrow If $Vu = \lambda u$ and $\lambda = -\lambda^*$, then $Vu^* = (Vu)^* = (\lambda u)^* = -\lambda u^*$

$\Rightarrow u^*$ is an eigenvector corresponding to eigenvalue $-\lambda$.

Also, we have $V\mathbb{1} = 0\mathbb{1} \Rightarrow 0 \in \sigma_p(V)$ (2)

$\sigma_p(V)$ has the
structure of an
additive group

Fact For a measure-preserving flow, every eigenfunction u of V is a periodic observable with period $2\pi/\alpha$ where α is the corresponding eigenfrequency:

$$U^t u = \Lambda^t u = e^{i\alpha t} u = e^{i\alpha(t + 2\pi/\alpha)} u \Rightarrow U^{t+2\pi/\alpha} u = u$$

Point spectra for measure-preserving flows

Theorem 5.12.

Let $\Phi^t : \Omega \rightarrow \Omega$ be a measure-preserving flow of a probability space (Ω, Σ, μ) . Let $U^t : L^p(\mu) \rightarrow L^p(\mu)$ be the associated Koopman operators on $L^p(\mu)$, $p \in [1, \infty]$, and $V : D(V) \rightarrow L^p(\mu)$ the corresponding generators. Then, the following hold.

- 1 For every $p, q \in [1, \infty]$ and $t \in \mathbb{R}$, $\sigma_p(U^t, L^p(\mu)) = \sigma_p(U^t, L^q(\mu))$.
- 2 $\sigma_p(V, L^p(\mu)) = \sigma_p(V, L^q(\mu))$.
- 3 $\sigma_p(U^t)$ is a subgroup of S^1 . $\sim \lambda_1^t, \lambda_2^t \in \sigma_p(U^t) \Rightarrow \lambda_1^t \lambda_2^t \in \sigma_p(U^t)$
- 4 $\sigma_p(V)$ is a subgroup of $i\mathbb{R}$.

Corollary 5.13.

Every eigenfunction of V lies in $L^\infty(\mu)$, and thus in $L^p(\mu)$ for every $p \in [1, \infty]$.

Given $\lambda = i\alpha \in \sigma_p(V)$, we say that α is an **eigenfrequency** of V .

Generating frequencies

Definition 5.14.

Assume the notation of Theorem 5.12.

- 1 We say that $\{i\alpha_0, i\alpha_1, \dots\} \subseteq \sigma_p(V)$ is a **generating set** if for every $i\alpha \in \sigma_p(V)$ there exist $j_1, j_2, \dots, j_n \in \mathbb{Z}$ and $k_1, k_2, \dots, k_n \in \mathbb{N}$ such that

$$\alpha = j_1 \cancel{\alpha}_{k_1} + j_2 \cancel{\alpha}_{k_2} + \dots + j_n \cancel{\alpha}_{k_n}.$$

- 2 We say that $\sigma_p(V)$ is **finitely generated** if it has a finite generating set.
- 3 A generating set is said to be **minimal** if it does not have any proper subsets which are generating sets.

Lemma 5.15.

- 1 *The elements of a minimal generating set are rationally independent.*
- 2 *If a minimal generating set has at least two elements, then $\sigma_p(V)$ is a dense subset of the imaginary line.*

Example Ergodic rotation on \mathbb{T}^2

$$\phi^t(\underbrace{\omega_1, \omega_2}_{\omega \in \mathbb{T}^2}) = (\omega_1 + \alpha_1 t, \omega_2 + \alpha_2 t) \bmod 2\pi, \quad \alpha_1, \alpha_2 \in \mathbb{R}, \text{ rationally independent}$$

$$\omega = (\omega_1, \omega_2) \in \mathbb{T}^2$$

$$\text{Vector field: } v(\omega_1, \omega_2) = (\alpha_1, \alpha_2), \quad \dot{\omega}(t) = v(\omega(t))$$

$$\text{Generator: } Vf(\omega_1, \omega_2) = \lim_{t \rightarrow 0} \frac{V^t f(\omega_1, \omega_2) - f(\omega_1, \omega_2)}{t} = \alpha_1 \frac{\partial f}{\partial \omega_1}(\omega_1, \omega_2) + \alpha_2 \frac{\partial f}{\partial \omega_2}(\omega_1, \omega_2) = v \cdot \nabla f \text{ for } f \in C(\mathbb{T}^2)$$

Consider the Fourier functions $\phi_j(\omega_1, \omega_2) = e^{i(j_1 \omega_1 + j_2 \omega_2)}$ $j = (j_1, j_2) \in \mathbb{Z}^2$

$$\text{We get } V\phi_j = i \underbrace{(\alpha_1 j_1 + \alpha_2 j_2)}_{\text{eigenfrequency } \alpha_j} \phi_j$$

Since $\{\phi_j\}_{j \in \mathbb{Z}^2}$ forms an orthonormal basis of $L^2(\mu)$ we have computed all e-funcs of V

$$\sigma_p(V) = \{i\alpha_j\}_{j \in \mathbb{Z}^2}$$

$\{i\alpha_1, i\alpha_2\}$ is a minimal generating set

Generating frequencies

Lemma 5.16.

Let g_1, g_2, \dots be eigenfunctions corresponding to the eigenvalues of the generating set in Definition 5.14, i.e., $Vg_j = i\alpha_j g_j$. Then, for every $i\alpha \in \sigma_p(V)$ with $\alpha = j_1\alpha_{k_1} + j_2\alpha_{k_2} + \dots + j_n\alpha_{k_n}$,

$$z = g_{k_1}^{j_1} g_{k_2}^{j_2} \dots g_{k_n}^{j_n}$$

is an eigenfunction of V corresponding to the eigenfrequency α .

Invariant subspaces

Notation.

- $H_p = \overline{\text{span}\{u \in L^2(\mu) : u \text{ is an eigenfunction of } V\}}$.
- $H_c = H_p^\perp$.
- $\{z_0, z_1, \dots\}$: Orthonormal eigenbasis of H_p , $Vz_j = i\alpha_j z_j$.

Theorem 5.17.

Let $\Phi^t : \Omega \rightarrow \Omega$ be a measure-preserving flow on a completely metrizable space with an invariant probability measure μ .

- 1 H_p and H_c are U^t -invariant subspaces.
- 2 Every $f \in H_p$ satisfies

$$U^t f = \sum_{j=0}^{\infty} \hat{f}_j e^{i\alpha_j t} z_j, \quad \hat{f}_j = \langle z_j, f \rangle_{L^2(\mu)}.$$

- 3 Every $f \in H_c$ satisfies

$$\lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T |\langle g, U^t f \rangle_{L^2(\mu)}| = 0, \quad \forall g \in L^2(\mu).$$

Pure point spectrum

Definition 5.18.

With the notation of Theorem 5.17, we say that a measure-preserving flow $\Phi^t : \Omega \rightarrow \Omega$ has **pure point spectrum** if $H_p = L^2(\mu)$.

$\Leftrightarrow V$ is diagonalizable

Remark 5.19.

For a system with pure point spectrum:

- 1 The spectrum of V is not necessarily discrete.
- 2 The continuous spectrum is not necessarily empty.

\hookrightarrow For pure-point spectrum systems $\sigma(V) = \overline{\sigma_p(V)}$

\rightarrow E.g. for ergodic rotation on \mathbb{T}^2 , $\sigma_p(V) = \{i(j\alpha_1 + k\alpha_2), j, k \in \mathbb{Z}, \alpha_1/\alpha_2 \notin \mathbb{Q}\}$

$\subset \sigma_p(V)$ is a dense subset of $i\mathbb{R}$

Point spectra for ergodic flows

Proposition 5.20.

With the notation of Theorem 5.12, assume that $\Phi^t : \Omega \rightarrow \Omega$ is ergodic.

- ① Every eigenvalue $\lambda \in \sigma_p(V)$ is simple.
- ② Every corresponding eigenfunction $z \in L^p(\mu)$ normalized such that $\|z\|_{L^p(\mu)} = 1$ for any $p \in [1, \infty]$ satisfies $|z| = 1$ μ -a.e.

Factor maps

Definition 5.21.

Let $T_1 : \Omega_1 \rightarrow \Omega_1$ and $T_2 : \Omega_2 \rightarrow \Omega_2$ be measure-preserving transformations of the probability spaces $(\Omega_1, \Sigma_1, \mu_1)$ and $(\Omega_2, \Sigma_2, \mu_2)$. We say that T_2 is a **factor** of T_1 if there exists a T_1 -invariant set $S_1 \in \Sigma_1$ with $\mu_1(S_1) = 1$, a T_2 -invariant set $S_2 \in \Sigma_2$ with $\mu_2(S_2) = 1$, and a measure-preserving, surjective map $\varphi : S_1 \rightarrow S_2$ such that

$$T_2 \circ \varphi = \varphi \circ T_1.$$

Such a map φ is called a **factor map** and satisfies the following commutative diagram:

$$\begin{array}{ccc} M_1 & \xrightarrow{T_1} & M_1 \\ \varphi \downarrow & & \downarrow \varphi \\ M_2 & \xrightarrow{T_2} & M_2 \end{array} .$$

Metric isomorphisms

Definition 5.22.

With the notation of Definition 5.21, we say that T_1 and T_2 are **measure-theoretically isomorphic** or **metrically isomorphic** if there is a factor $\varphi : S_1 \rightarrow S_2$ with a measurable inverse.

Theorem 5.23 (von Neumann).

*Let $\Phi^t : \Omega \rightarrow \Omega$ be a measure-preserving flow on a completely metrizable probability space (Ω, Σ, μ) with pure point spectrum. Then, Φ^t is metrically isomorphic to a translation on a compact abelian group \mathcal{G} . Explicitly, \mathcal{G} can be chosen as the **character group** of the point spectrum $\sigma_p(V)$.*

Metric isomorphisms

Corollary 5.24.

If $\sigma_p(V)$ is finitely generated, then Φ^t is metrically isomorphic to an ergodic rotation on the d -torus, where d is the number of generating frequencies of $\sigma_p(V)$. Explicitly, supposing that $\{i\alpha_1, \dots, i\alpha_d\}$ is a minimal generating set of $\sigma_p(V)$ with corresponding unit-norm eigenfunctions z_1, \dots, z_d we have

$$R^t \circ \varphi = \varphi \circ \Phi^t,$$

where $R^t : \mathbb{T}^d \rightarrow \mathbb{T}^d$ is the torus rotation with frequencies $\alpha_1, \dots, \alpha_d$, and

$$\varphi(\omega) = (z_1(\omega), \dots, z_d(\omega)), \quad \mu\text{-a.e.}$$

A commutative diagram illustrating the relationship between the flow Φ^t on the Hilbert space Ω and the rotation R^t on the d -torus \mathbb{T}^d . The diagram consists of four nodes: Ω at the top-left, Ω at the top-right, \mathbb{T}^d at the bottom-left, and \mathbb{T}^d at the bottom-right. A horizontal arrow labeled Φ^t points from the top-left Ω to the top-right Ω . A horizontal arrow labeled R^t points from the bottom-left \mathbb{T}^d to the bottom-right \mathbb{T}^d . Two vertical arrows labeled φ point downwards from the top-left Ω to the bottom-left \mathbb{T}^d , and from the top-right Ω to the bottom-right \mathbb{T}^d .

Spectral isomorphisms

Definition 5.25.

With the notation of Definition 5.22, let $U_1 : L^2(\mu_1) \rightarrow L^2(\mu_1)$ and $U_2 : L^2(\mu_2) \rightarrow L^2(\mu_2)$ be the Koopman operators associated with T_1 and T_2 , respectively. We say that T_1 and T_2 are **spectrally isomorphic** if there exists a unitary map $\mathcal{U} : L^2(\mu_1) \rightarrow L^2(\mu_2)$ such that

$$U_2 \circ \mathcal{U} = \mathcal{U} \circ U_1.$$

Theorem 5.26 (von Neumann).

Two measure-preserving flows with pure point spectra are metrically isomorphic iff they are spectrally isomorphic.

Spectral isomorphisms

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Theorem 5.26 (von Neumann).

Two measure-preserving flows with pure point spectra are metrically isomorphic iff they are spectrally isomorphic.