

69. Fluctuation of Spectra in Random Media

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§ 1. Introduction. The Lenz shift phenomena were studied by various authors by various methods. See Kac [5] Huruslov-Marchenko [4], Rauch-Taylor [13], Papanicolaou-Varadhan [14], Ozawa [8], [9], [10], [12], Chavel-Feldman [1]. In [3], Figari-Orlandi-Teta gave fluctuation result for the Lenz shift phenomena by developing the method of [8]. In [8], perturbative calculus using the Green function was offered. It turned out to be strong enough to consider fluctuation of spectra.

In the present note we give Theorem 1 on the Lenz shift.

We consider a bounded domain Ω in R^3 with smooth boundary γ . We put $B(\varepsilon; w) = \{x \in R^3; |x - w| < \varepsilon\}$. Fix $\beta \geq 1$. Let

$$0 < \mu_1(\varepsilon; w(m)) \leq \mu_2(\varepsilon; w(m)) \leq \dots$$

be the eigenvalues of $-\Delta (= -\text{div grad})$ in the set $\Omega_{\varepsilon, w(m)} = \Omega \setminus \bigcup_{i=1}^{\tilde{m}} B(\varepsilon; w_i^{(m)})$ under the Dirichlet condition on its boundary. Here \tilde{m} denotes the largest integer which does not exceed m^β and $w(m)$ denotes the set of \tilde{m} -points $\{w_i^{(m)}\}_{i=1}^{\tilde{m}} \in \Omega^{\tilde{m}}$. Let $V(x) > 0$ be C^0 -class function on Ω satisfying

$$\int_{\Omega} V(x) dx = 1.$$

We consider Ω as the probability space with a probability density $V(x)$. Let $\Omega^{\tilde{m}} = \prod_{i=1}^{\tilde{m}} \Omega$ be the probability space with the product measure. Fix $\alpha > 0$. Then, $\mu_j(\alpha/m; w(m))$ is a random variable on $\Omega^{\tilde{m}}$. Our aim is to know a precise asymptotic behaviour of $\mu_j(\alpha/m; w(m))$ as $m \rightarrow \infty$.

Main result is the following :

Theorem 1. Fix j . Assume $\beta \in [1, 12/11)$, $V(x) = 1/|\Omega|$ (const.). Assume that the j -th eigenvalue μ_j of the Laplacian in Ω under the Dirichlet condition on γ is simple. Then, the random variable

$$(1) \quad m^{1-(\beta/2)}((\mu_j(\alpha/m; w(m)) - (\mu_j + 4\pi\alpha m^{\beta-1}|\Omega|^{-1})))$$

tends in distribution to Gaussian random variable Π_j of mean $E(\Pi_j) = 0$ and variance

$$E(\Pi_j^2) = 4\pi\alpha \left(\int_{\Omega} \varphi_j(x)^4 |\Omega|^{-1} dx - \left(\int_{\Omega} \varphi_j(x)^2 |\Omega|^{-1} dx \right)^2 \right)$$

as m tends to ∞ . Here φ_j is the normalized eigenfunction associated with μ_j .

Remark. Figari-Orlandi-Teta's result (see [3]) is the case $\beta = 1$. As a corollary of Theorem 1, we have

$$\lim_{m \rightarrow \infty} P(w(m) \in \Omega^{\tilde{m}}; (1) \leq c) = \frac{1}{\sqrt{2\pi v}} \int_{-\infty}^c e^{-t^2/2v} dt,$$

where $v = E(\Pi_j^2)$.