Operators
and
Matrices
Volume 9, Number 1 (2015), 83–93
doi:10.7153/oam-09-04

ALGEBRAIC PROPERTIES OF THE SET OF OPERATORS WITH 0 IN THE CLOSURE OF THE NUMERICAL RANGE

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(*Communicated by P.-Y. Wu*)

Abstract. Sets of operators which have zero in the closure of the numerical range are studied. For some particular sets $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$, we characterize the set of all operators $A \in \mathscr{B}(\mathscr{H})$ such that $0 \in \overline{W(TA)}$ for every $T \in \mathscr{T}$.

1. Introduction and preliminaries

Let $\mathscr{B}(\mathscr{H})$ be the Banach algebra of all bounded linear operators on a separable complex Hilbert space $\mathscr{H}$ and $\mathscr{S}_{\mathscr{H}} = \{x \in \mathscr{H};\ \|x\| = 1\}$ be the unit sphere of $\mathscr{H}$. The numerical range of $A \in \mathscr{B}(\mathscr{H})$ is defined by

$$W(A) = \{\langle Ax, x\rangle;\ x \in \mathscr{S}_{\mathscr{H}}\}.$$

It is well known that $W(A)$ is a convex subset of the complex plane $\mathbb{C}$ (Toeplitz-Hausdorff Theorem) which contains in its closure the convex hull of the spectrum $\sigma(A)$, i.e., $\operatorname{conv}(\sigma(A)) \subseteq \overline{W(A)}$. If A is normal, then $\operatorname{conv}(\sigma(A)) = \overline{W(A)}$. For an arbitrary operator A, $\operatorname{conv}(\sigma(A))$ is the intersection of the closures of numerical ranges of all operators which are similar to A (Hildebrandt's Theorem). This and other properties of the numerical range can be found, for instance, in [5, 6, 8]. To determine the numerical range of an arbitrary operator is a difficult task. However, there are some classes of operators for which a complete description of $W(A)$ is known (see [7] and references cited therein). For instance, if $\mathscr{H}$ is a two-dimensional space, then each operator A can be represented by a matrix of the form $\begin{bmatrix} \lambda & \omega \\ 0 & \mu \end{bmatrix}$ with respect to a suitable orthonormal basis. By the Elliptic Range Theorem (see [5]) we have that $W(A)$ is the elliptical disc with foci at the eigenvalues λ, μ and with semiaxes $\frac{1}{2}|\omega|$ and $\frac{1}{2}\sqrt{|\omega|^2 + |\lambda - \mu|^2}$. A similar result holds for quadratic operators on any Hilbert space (see [9]). One among the important problems related to the numerical ranges is to find necessary and sufficient conditions on an operator A such that $0 \in \overline{W(A)}$. This problem has been addressed by many authors (see, for instance, [1, 4]) and in this paper we are

Mathematics subject classification (2010): 47A12.
Keywords and phrases: Numerical range.
This work was partially funded by FCT/Portugal through projects PTDC/MAT/121837/2010 and PEst-OE/EEI/LA0009/2013.

Paper OaM-09-04

also concerned with it. We study the set of all operators which have 0 in the closure of the numerical range, i.e.,

$$\mathscr{W}_{\{0\}} = \{A \in \mathscr{B}(\mathscr{H});\ 0 \in \overline{W(A)}\}.$$

It is obvious that this is a proper non-empty subset of $\mathscr{B}(\mathscr{H})$. We will use the following notation: for $\mathscr{A} \subseteq \mathscr{B}(\mathscr{H})$, let $\mathscr{A}^* = \{A^*;\ A \in \mathscr{A}\}$. It is easy to see that $\mathscr{W}_{\{0\}}$ is selfadjoint in the sense that $\mathscr{W}_{\{0\}}^* = \mathscr{W}_{\{0\}}$. Moreover, from [3, Theorem 3.6] it follows easily that if $T \in \mathscr{B}(\mathscr{H})$ is an invertible operator, then $T \in \mathscr{W}_{\{0\}}$ if and only if $T^{-1} \in \mathscr{W}_{\{0\}}$.

In [2], it was shown that $\mathscr{W}_{\{0\}}$ is not closed under addition and multiplication. Let $\mathscr{B}_L \subseteq \mathscr{B}(\mathscr{H})$ be the set of all operators which are not left invertible and $\mathscr{B}_R \subseteq \mathscr{B}(\mathscr{H})$ be the set of all operators which are not right invertible. If $A \in \mathscr{B}_L$, then $TA \in \mathscr{B}_L$ for any $T \in \mathscr{B}(\mathscr{H})$, which gives $\mathscr{B}(\mathscr{H})\mathscr{B}_L \subseteq \mathscr{W}_{\{0\}}$. Similarly, $\mathscr{B}_R\mathscr{B}(\mathscr{H}) \subseteq \mathscr{W}_{\{0\}}$. Taking this into account, it is natural to consider an algebraic structure in $\mathscr{W}_{\{0\}}$ which can be described in the following way. Let $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$ be a non-empty set of operators. It is easily seen that

$$\mathfrak{Q}_{\mathscr{T}} = \{A \in \mathscr{B}(\mathscr{H});\quad 0 \in \overline{W(TA)} \text{ for every } T \in \mathscr{T}\}$$

is the largest set of operators such that $\mathscr{T}\mathfrak{Q}_{\mathscr{T}} \subseteq \mathscr{W}_{\{0\}}$. Analogously,

$$\mathfrak{R}_{\mathscr{T}} = \{A \in \mathscr{B}(\mathscr{H});\quad 0 \in \overline{W(AT)} \text{ for every } T \in \mathscr{T}\}$$

is the largest set of operators such that $\mathfrak{R}_{\mathscr{T}}\mathscr{T} \subseteq \mathscr{W}_{\{0\}}$. Let $\mathscr{B}_0 = \mathscr{B}_L \cup \mathscr{B}_R$ be the set of all non-invertible operators. For a non-empty set $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$, we define $\mathscr{Q}_{\mathscr{T}} = \mathfrak{Q}_{\mathscr{T}} \backslash \mathscr{B}_0$ and, similarly, $\mathscr{R}_{\mathscr{T}} = \mathfrak{R}_{\mathscr{T}} \backslash \mathscr{B}_0$. The next proposition follows easily from [2, Proposition 2.6].

PROPOSITION 1.1. *Let $\mathscr{T}$, $\mathscr{T}_1$, and $\mathscr{T}_2$ be arbitrary non-empty subsets of $\mathscr{B}(\mathscr{H})$. Then*

(i) $(\mathscr{Q}_{\mathscr{T}})^* = \mathscr{R}_{\mathscr{T}^*}$;

(ii) if $I \in \mathscr{T}$, then $\mathscr{Q}_{\mathscr{T}} \subseteq \mathscr{W}_{\{0\}}$;

(iii) if $\mathscr{T}_1 \subseteq \mathscr{T}_2$, then $\mathscr{Q}_{\mathscr{T}_1} \supseteq \mathscr{Q}_{\mathscr{T}_2}$.

According to this result, it is enough to consider sets $\mathscr{Q}_{\mathscr{T}}$ because the properties of $\mathscr{R}_{\mathscr{T}}$ are similar. The algebraic properties of $\mathscr{Q}_{\mathscr{T}}$, for an arbitrary $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$, are studied in Section 2. In Section 3, we characterize $\mathscr{Q}_{\mathscr{T}}$ for some particular sets $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$. Namely, when $\mathscr{T} = \mathscr{W}_{\{0\}}$, some properties of $\mathscr{Q}_{\mathscr{W}_{\{0\}}}$ are studied and it is also shown that if $\mathscr{H}$ is finite dimensional, then $\mathscr{Q}_{\mathscr{W}_{\{0\}}}$ contains only non-zero scalar multiples of the identity matrix. In the end of the section, we are concerned with $\mathscr{Q}_{\mathscr{S}}$, where $\mathscr{S}$ is the set of all selfadjoint operators.

2. Properties of $\mathscr{Q}_{\mathscr{T}}$

Let $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$ be a non-empty set. Denote $\mathbb{C}\mathscr{T} = \{\lambda T; \lambda \in \mathbb{C}, T \in \mathscr{T}\}$. It is easily seen that $\mathscr{Q}_{\mathscr{T}} = \mathscr{Q}_{\mathbb{C}\mathscr{T}}$ and also that $\mathscr{Q}_{\mathscr{T}} = \mathbb{C}\mathscr{Q}_{\mathscr{T}} \setminus \{0\}$.

PROPOSITION 2.1. *If $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$ is an arbitrary non-empty subset, then $\mathscr{Q}_{\mathscr{T}} = \mathscr{Q}_{\overline{\mathscr{T}}}$.*

Proof. It is obvious that $\mathscr{Q}_{\overline{\mathscr{T}}} \subseteq \mathscr{Q}_{\mathscr{T}}$, so we are left to prove the opposite inclusion. Let $A \in \mathscr{Q}_{\mathscr{T}}$ and $T \in \overline{\mathscr{T}}$. Let $(T_n)_{n=1}^{\infty} \subseteq \mathscr{T}$ be a sequence whose limit is T. Then, for $\varepsilon > 0$, there exists n_ε such that $\|T_n - T\| < \varepsilon$ for every $n \geqslant n_\varepsilon$. Since $A \in \mathscr{Q}_{\mathscr{T}}$, we have $0 \in \overline{W(T_nA)}$ for each index n. On the other hand,

$$\begin{aligned}\overline{W(T_nA)} = \overline{W((T_n-T)A+TA)} &\subseteq \overline{W((T_n-T)A)} + \overline{W(TA)} \\ &\subseteq \overline{\mathbb{D}(0,\|(T_n-T)A\|)} + \overline{W(TA)} \subseteq \overline{\mathbb{D}(0,\varepsilon\|A\|)} + \overline{W(TA)},\end{aligned}$$

which means that $\overline{W(T_nA)}$ is in the $\varepsilon\|A\|$-hull of $\overline{W(TA)}$ if $n \geqslant n_\varepsilon$. Since ε is arbitrarily small, we conclude that $0 \in \overline{W(TA)}$, i.e., $A \in \mathscr{Q}_{\overline{\mathscr{T}}}$. $\square$

By a similar reasoning it can be shown that $\mathfrak{Q}_{\mathscr{T}}$ is a closed subset of $\mathscr{B}(\mathscr{H})$.

PROPOSITION 2.2. *Let $\{\mathscr{T}_i;\ i \in \mathbb{I}\}$ be an arbitrary family of subsets of $\mathscr{B}(\mathscr{H})$. Then*

(i) $\bigcap_{i\in\mathbb{I}} \mathscr{Q}_{\mathscr{T}_i} = \mathscr{Q}_{\cup_i \mathscr{T}_i}$ *and*

(ii) $\bigcup_{i\in\mathbb{I}} \mathscr{Q}_{\mathscr{T}_i} \subseteq \mathscr{Q}_{\cap_i \mathscr{T}_i}$.

Proof. (i) Let $A \in \bigcap_{i\in\mathbb{I}} \mathscr{Q}_{\mathscr{T}_i}$. If $T \in \mathscr{T}_i$, for some $i \in \mathbb{I}$, then $0 \in \overline{W(TA)}$. Hence, $0 \in \overline{W(TA)}$ for every $T \in \cup_i \mathscr{T}_i$ and therefore $A \in \mathscr{Q}_{\cup_i \mathscr{T}_i}$. Now, for the opposite inclusion, since $\mathscr{T}_i \subseteq \cup_i \mathscr{T}_i$ for any $i \in \mathbb{I}$, we have $\mathscr{Q}_{\cup_i \mathscr{T}_i} \subseteq \mathscr{Q}_{\mathscr{T}_i}$ and therefore $\mathscr{Q}_{\cup_i \mathscr{T}_i} \subseteq \bigcap_{i\in\mathbb{I}} \mathscr{Q}_{\mathscr{T}_i}$.

(ii) Since $\cap_i \mathscr{T}_i \subseteq \mathscr{T}_i$ for any $i \in \mathbb{I}$, one has $\mathscr{Q}_{\mathscr{T}_i} \subseteq \mathscr{Q}_{\cap_i \mathscr{T}_i}$. Hence, $\bigcup_{i\in\mathbb{I}} \mathscr{Q}_{\mathscr{T}_i} \subseteq \mathscr{Q}_{\cap_i \mathscr{T}_i}$. $\square$

It can be shown by an example that the inclusion in (ii) is strict.

EXAMPLE 2.3. Let $\mathscr{T}_1 = \{I, N_1\}$ and $\mathscr{T}_2 = \{I, N_2\}$, where $N_1 = \left[\begin{smallmatrix} 1 & 0 \\ 0 & i \end{smallmatrix}\right]$ and $N_2 = \left[\begin{smallmatrix} 1 & 0 \\ 0 & -i \end{smallmatrix}\right]$. Since $\mathscr{T}_1 \cap \mathscr{T}_2 = \{I\}$, we have $\mathscr{Q}_{\mathscr{T}_1 \cap \mathscr{T}_2} = \mathscr{W}_{\{0\}} \backslash \mathscr{B}_0$. Taking $D = \left[\begin{smallmatrix} i & 0 \\ 0 & -i \end{smallmatrix}\right]$ we have, by the Elliptic Range Theorem, that $W(D) = [-i, i]$ and therefore $0 \in W(D)$. Hence, $D \in \mathscr{Q}_{\mathscr{T}_1 \cap \mathscr{T}_2}$. On the other hand, $W(N_1D) = [i, 1]$ and $W(N_2D) = [i, -1]$ which means that $D \notin \mathscr{Q}_{\mathscr{T}_1} \cup \mathscr{Q}_{\mathscr{T}_2}$.

Let $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$ be an arbitrary non-empty set. Denote by $\tau = \{\mathscr{T}_i;\ i \in \mathbb{I}\}$ the family of all subsets $\mathscr{T}_i \subseteq \mathscr{B}(\mathscr{H})$ such that $\mathscr{Q}_{\mathscr{T}} \subseteq \mathscr{Q}_{\mathscr{T}_i}$. It is easy to see that

$$\widehat{\mathscr{T}} := \overline{\cup_{i\in\mathbb{I}} \mathscr{T}_i} \tag{2.1}$$

is the largest set in τ. Namely, since $\mathscr{Q}_{\mathscr{T}} \subseteq \mathscr{Q}_{\mathscr{T}_i}$, we have, by Proposition 2.2, that $\mathscr{Q}_{\mathscr{T}} \subseteq \bigcap_{i\in\mathbb{I}} \mathscr{Q}_{\mathscr{T}_i} = \mathscr{Q}_{\cup_i \mathscr{T}_i}$. Hence, $\mathscr{Q}_{\mathscr{T}} \subseteq \mathscr{Q}_{\widehat{\mathscr{T}}}$. Because of $\mathscr{T} \subseteq \widehat{\mathscr{T}}$ we also have the other inclusion and we may conclude that for each $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$ there exists the largest subset $\widehat{\mathscr{T}} \subseteq \mathscr{B}(\mathscr{H})$, which is given by (2.1), such that $\mathscr{Q}_{\mathscr{T}} = \mathscr{Q}_{\widehat{\mathscr{T}}}$.

For $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$, let $\mathscr{T}_0 = \mathscr{T} \cap \mathscr{B}_0$ and $\mathscr{T}_{inv} = \mathscr{T} \setminus \mathscr{T}_0 = \{T \in \mathscr{T};\ T \text{ is invertible}\}$. Since $\mathscr{T} = \mathscr{T}_0 \cup \mathscr{T}_{inv}$, it follows, by Proposition 2.2, that $\mathscr{Q}_{\mathscr{T}} = \mathscr{Q}_{\mathscr{T}_0} \cap \mathscr{Q}_{\mathscr{T}_{inv}}$. Therefore, it is enough to consider only $\mathscr{Q}_{\mathscr{T}_{inv}}$ as $\mathscr{Q}_{\mathscr{T}_0}$ consists of all invertible operators in $\mathscr{B}(\mathscr{H})$.

Let $\mathscr{T}$ be a non-empty set of invertible operators and let $\mathscr{T}^{-1} = \{T^{-1};\ T \in \mathscr{T}\}$. Let us now establish the relation between $\mathscr{Q}_{\mathscr{T}^{-1}}$ and $\mathscr{Q}_{\mathscr{T}^*}$.

PROPOSITION 2.4. *Let $\mathscr{T}$ be an arbitrary non-empty set of invertible operators in $\mathscr{B}(\mathscr{H})$. Then $(\mathscr{Q}_{\mathscr{T}^{-1}})^* = (\mathscr{Q}_{\mathscr{T}^*})^{-1}$.*

Proof. If $A \notin \mathscr{Q}_{\mathscr{T}}$, then there exists $T \in \mathscr{T}$ such that $TA \notin \mathscr{W}_{\{0\}}$. It follows that $A^{-1}T^{-1} \notin \mathscr{W}_{\{0\}}$. Hence we have that $A^{-1} \notin \mathscr{R}_{\mathscr{T}^{-1}}$, which is equivalent to $A^{-1} \notin \left(\mathscr{Q}_{(\mathscr{T}^{-1})^*}\right)^*$ by Proposition 1.1. We conclude that $A \in \mathscr{Q}_{\mathscr{T}}$ if $A^{-1} \in \left(\mathscr{Q}_{(\mathscr{T}^{-1})^*}\right)^*$. Equivalently, if $A^* \in \mathscr{Q}_{(\mathscr{T}^{-1})^*}$, then $A^{-1} \in \mathscr{Q}_{\mathscr{T}}$. After interchanging $\mathscr{T}$ and $\mathscr{T}^*$, it follows

$$(\mathscr{Q}_{\mathscr{T}^{-1}})^* \subseteq (\mathscr{Q}_{\mathscr{T}^*})^{-1}. \tag{2.2}$$

Now let $\mathscr{S} = (\mathscr{T}^{-1})^*$. Since (2.2) holds for every set of invertible operators, we have $(\mathscr{Q}_{\mathscr{S}^{-1}})^* \subseteq (\mathscr{Q}_{\mathscr{S}^*})^{-1}$ or, equivalently, $(\mathscr{Q}_{\mathscr{T}^*})^* \subseteq (\mathscr{Q}_{\mathscr{T}^{-1}})^{-1}$, which gives the desired equality. □

Using Proposition 1.1 we can write the last result in the following form.

COROLLARY 2.5. *Let $\mathscr{T}$ be an arbitrary non-empty set of invertible operators in $\mathscr{B}(\mathscr{H})$. Then $(\mathscr{Q}_{\mathscr{T}^{-1}})^{-1} = \mathscr{R}_{\mathscr{T}}$.*

In general, $\mathscr{Q}_{\mathscr{T}} \neq \mathscr{R}_{\mathscr{T}}$. For instance, let $T = \left[\begin{smallmatrix} 1 & 1 \\ 0 & 1 \end{smallmatrix}\right]$ and $\mathscr{T} = \{T\}$. If $A = \left[\begin{smallmatrix} a & -a \\ 0 & b \end{smallmatrix}\right]$, where $0 < a \leqslant \frac{\sqrt{2}-1}{\sqrt{2}+1} b$, we have $W(AT) = [a,b]$, which means that $0 \notin W(AT)$, i.e. $A \notin \mathscr{R}_{\mathscr{T}}$. On the other hand, by the Elliptical Range Theorem, $W(TA)$ is the elliptical disc with foci at a and b and the major semiaxis $\frac{\sqrt{2}}{2}(b-a)$. Hence, it is easy to check that 0 is inside this elliptical disc so $0 \in W(TA)$, i.e., $A \in \mathscr{Q}_{\mathscr{T}}$. However, as the following proposition shows, $\mathscr{Q}_{\mathscr{T}}$ and $\mathscr{R}_{\mathscr{T}}$ contain the same set of unitary operators.

PROPOSITION 2.6. *Let $\mathscr{T}$ be an arbitrary non-empty set of operators in $\mathscr{B}(\mathscr{H})$. If U is unitary, then $U \in \mathscr{Q}_{\mathscr{T}}$ if and only if $U \in \mathscr{R}_{\mathscr{T}}$.*

Proof. If $U \in \mathscr{Q}_{\mathscr{T}}$, then $0 \in \overline{W(TU)}$ for any $T \in \mathscr{T}$. Since the numerical range is unitarily invariant, one has $W(TU) = W(U^*UTU) = W(UT)$. Therefore $0 \in \overline{W(UT)}$ for any $T \in \mathscr{T}$, which means that $U \in \mathscr{R}_{\mathscr{T}}$. The opposite implication is proved similarly. □

Let $\mathscr{T}$ be a set of invertible operators and $T \in \mathscr{T}$. For every $A \in \mathscr{R}_{\mathscr{T}}$ we have $AT \in \mathscr{W}_{\{0\}}$, which means that $T \in \mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}$. Therefore, we conclude that $\mathscr{T} \subseteq \mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}$. The inclusion $\mathscr{T} \subseteq \mathscr{R}_{\mathscr{Q}_{\mathscr{T}}}$ is obvious, as well. Taking this into account we have the following result.

PROPOSITION 2.7. *Let $\mathscr{T}$ be an arbitrary non-empty subset of invertible operators in $\mathscr{B}(\mathscr{H})$. Then $\mathscr{Q}_{\mathscr{R}_{\mathscr{Q}_{\mathscr{T}}}} = \mathscr{Q}_{\mathscr{T}}$ and $\mathscr{R}_{\mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}} = \mathscr{R}_{\mathscr{T}}$.*

Proof. We will prove only the first equality since the proof of the second one is similar. Since $\mathscr{T} \subseteq \mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}$ for every non-empty set $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$ of invertible operators, we have, in particular, that $\mathscr{Q}_{\mathscr{T}} \subseteq \mathscr{Q}_{\mathscr{R}_{\mathscr{Q}_{\mathscr{T}}}}$. On the other hand, taking into account that $\mathscr{T} \subseteq \mathscr{R}_{\mathscr{Q}_{\mathscr{T}}}$ and Proposition 1.1, we have the opposite inclusion. $\square$

COROLLARY 2.8. *Let $\mathscr{T}$ be a non-empty subset of invertible operators in $\mathscr{B}(\mathscr{H})$. Then $\mathscr{T} = \mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}$ if and only if there exists $\mathscr{S} \subseteq \mathscr{B}(\mathscr{H})$ such that $\mathscr{T} = \mathscr{Q}_{\mathscr{S}}$. Similarly, $\mathscr{T} = \mathscr{R}_{\mathscr{Q}_{\mathscr{T}}}$ if and only if there exists $\mathscr{S} \subseteq \mathscr{B}(\mathscr{H})$ such that $\mathscr{T} = \mathscr{R}_{\mathscr{S}}$.*

Proof. If $\mathscr{T} = \mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}$, then $\mathscr{S} = \mathscr{R}_{\mathscr{T}}$. On the other hand, if there exists $\mathscr{S}$ such that $\mathscr{T} = \mathscr{Q}_{\mathscr{S}}$, then, by Proposition 2.7, we have that $\mathscr{T} = \mathscr{Q}_{\mathscr{S}} = \mathscr{Q}_{\mathscr{R}_{\mathscr{Q}_{\mathscr{S}}}} = \mathscr{Q}_{\mathscr{R}_{\mathscr{T}}}$. The second statement can be proved analogously. $\square$

This result raise a question which sets of invertible operators $\mathscr{T}$ can be realized as $\mathscr{Q}_{\mathscr{S}}$ for some $\mathscr{S} \subseteq \mathscr{B}(\mathscr{H})$. We are concerned with this problem in the following section.

3. $\mathscr{Q}_{\mathscr{T}}$ of some sets $\mathscr{T}$

In this section we obtain descriptions of $\mathscr{Q}_{\mathscr{T}}$ and $\mathfrak{Q}_{\mathscr{T}}$ for some particular sets $\mathscr{T} \subseteq \mathscr{B}(\mathscr{H})$. It is easily seen that $\mathfrak{Q}_{\mathscr{B}(\mathscr{H})} = \mathscr{B}_L$ (and $\mathfrak{R}_{\mathscr{B}(\mathscr{H})} = \mathscr{B}_R$). Let $\mathscr{P} = \{P \in \mathscr{B}(\mathscr{H});\, P^2 = P = P^*\}$ be the set of all orthogonal projections on $\mathscr{H}$. It is clear that the only invertible element in $\mathscr{P}$ is the identity operator, so $\mathfrak{Q}_{\mathscr{P}} = \mathscr{W}_{\{0\}}$. But, of course, usually the characterization of $\mathfrak{Q}_{\mathscr{T}}$, and consequently of $\mathscr{Q}_{\mathscr{T}}$, is not trivial.

3.1. Positive semidefinite operators

Let $\mathscr{B}_+$ be the set of all positive semidefinite operators on $\mathscr{H}$. In [2], we showed that

$$\mathfrak{Q}_{\mathscr{B}_+} = \{A \in \mathscr{B}(\mathscr{H});\ 0 \in \operatorname{conv}(\sigma(A))\}, \tag{3.1}$$

which gives

$$\mathscr{Q}_{\mathscr{B}_+} = \{A \in \mathscr{B}(\mathscr{H});\ 0 \in \operatorname{conv}(\sigma(A)) \backslash \sigma(A)\}. \tag{3.2}$$

We will use this result to characterize $\mathfrak{Q}_{[0,C]}$, where $[0,C] = \{T \in \mathscr{B}(\mathscr{H});\ 0 \leqslant T \leqslant C\}$, for a given $C \in \mathscr{B}_+$. If C is non-invertible, then each operator T in $[0,C]$ is non-invertible. Namely, if C is not invertible, then $\sqrt{C}$ is also not invertible. Hence 0 is in its approximate point spectrum. Let $(x_n)_{n=1}^{\infty} \subseteq \mathscr{S}(\mathscr{H})$ be a sequence of vectors such that $\|\sqrt{C}x_n\| \to 0$. From

$$\|\sqrt{T}x_n\|^2 = \langle Tx_n, x_n\rangle \leqslant \langle Cx_n, x_n\rangle = \|\sqrt{C}x_n\|^2 \to 0$$

we derive that $0 \in \sigma(T)$ and therefore T is not invertible. Since it is a normal operator, it is left and right non-invertible. Hence, for a non-invertible C, one has $\mathscr{Q}_{[0,C]} = \mathscr{B}(\mathscr{H}) \backslash \mathscr{B}_0$. Assume now that C is invertible. Since $[0,C] \subseteq \mathscr{B}_+$, we have $\mathscr{Q}_{[0,C]} \supseteq \mathscr{Q}_{\mathscr{B}_+}$. In fact, these two sets are equal.

THEOREM 3.1. *Let $C \in \mathscr{B}_+$ be invertible. Then $\mathscr{Q}_{[0,C]} = \mathscr{Q}_{\mathscr{B}_+}$.*

Proof. Assume that there exists $A \in \mathscr{Q}_{[0,C]}$ such that $A \notin \mathscr{Q}_{\mathscr{B}_+}$. Therefore, there is a positive and invertible operator $P \in \mathscr{B}_+$ such that $PA \notin \mathscr{W}_{\{0\}}$. Since P and C are positive and invertible operators, we have that $\overline{W(P)} = [c(P), \|P\|]$ and $\overline{W(C)} = [c(C), \|C\|]$, where the Crawford numbers $c(P)$ and $c(C)$ are positive ([3, Theorem 3.6]). Hence, taking $E = \frac{c(C)P}{\|P\|}$ it is easy to see that $E \in [0,C]$ and $EA \notin \mathscr{W}_{\{0\}}$, which is a contradiction since $A \in \mathscr{Q}_{[0,C]}$. □

Now we are able to show that, for a general set $\mathscr{T}$, there is not the smallest set $\check{\mathscr{T}}$ such that $\mathscr{Q}_{\check{\mathscr{T}}} = \mathscr{Q}_{\mathscr{T}}$.

EXAMPLE 3.2. Let $\mathscr{T} = \mathscr{B}_+$. First we show that

$$\mathscr{C} = \bigcap_{\substack{C \in \mathscr{B}_+ \\ C \text{ invertible}}} [0,C]$$

is the singleton containing 0. Assume that there is $A \in \mathscr{C}$ such that $A \neq 0$. Then there is $\lambda \in W(A) \subseteq \ ]0, \|A\|]$, which means that $\lambda = \langle Ax, x\rangle$ for some $x \in \mathscr{S}_{\mathscr{H}}$. Let $0 < \mu < \lambda$. Then $\langle \mu x, x\rangle < \langle Ax, x\rangle$ and therefore $\langle (A - \mu I)x, x\rangle > 0$. Hence $A \notin [0, \mu I]$. This is a contradiction because $A \in \mathscr{C}$.

Assume that $\check{\mathscr{B}}_+$, the smallest set such that $\mathscr{Q}_{\check{\mathscr{B}}_+} = \mathscr{Q}_{\mathscr{B}_+}$, exists. Then, by Theorem 3.1, we would have $\check{\mathscr{B}}_+ \subseteq [0,C]$, for every invertible positive definite C, which would imply that $\check{\mathscr{B}}_+ = \{0\}$. However, $\mathscr{Q}_{\{0\}} = \mathscr{B}(\mathscr{H}) \backslash \mathscr{B}_0$. Thus, $\check{\mathscr{B}}_+$ does not exist.

3.2. Unitary and normal operators

Let $\mathscr{U} \subseteq \mathscr{B}(\mathscr{H})$ be the set of all unitary operators and $\mathscr{N} \subseteq \mathscr{B}(\mathscr{H})$ the set of all normal operators.

PROPOSITION 3.3. $\mathfrak{Q}_{\mathscr{U}} = \mathscr{B}_0 = \mathfrak{Q}_{\mathscr{N}}$.

Proof. Since the numerical range is unitarily invariant, one has $\mathfrak{Q}_{\mathscr{U}} = \mathfrak{R}_{\mathscr{U}}$. It follows from $\mathscr{U} \subseteq \mathscr{B}(\mathscr{H})$ that $\mathfrak{Q}_{\mathscr{U}} \supseteq \mathfrak{Q}_{\mathscr{B}(\mathscr{H})} = \mathscr{B}_L$ and $\mathfrak{Q}_{\mathscr{U}} = \mathfrak{R}_{\mathscr{U}} \supseteq \mathfrak{R}_{\mathscr{B}(\mathscr{H})} = \mathscr{B}_R$, which gives $\mathfrak{Q}_{\mathscr{U}} \supseteq \mathscr{B}_0$. On the other hand, if $A \in \mathscr{B}(\mathscr{H})$ is invertible with polar decomposition $A = UP$, where $U \in \mathscr{U}$ and $P > 0$, then $0 \notin \overline{W(P)} = \overline{W(U^*A)}$, i.e., $A \notin \mathfrak{Q}_{\mathscr{U}}$, which proves the other inclusion.

To prove the second equality, let us suppose that there is a normal operator N such that $0 \notin \overline{W(NA)}$. Then 0 is not in $\sigma(NA)$. This means that NA is invertible, and hence N is right invertible. It follows that the normal N is invertible. Thus so is $A = N^{-1}(NA)$, which proves that $\mathfrak{Q}_{\mathscr{U}} \supseteq \mathscr{B}_0$. The reverse containment follows from $\mathfrak{Q}_{\mathscr{N}} \subseteq \mathfrak{Q}_{\mathscr{U}} = \mathscr{B}_0$. $\square$

3.3. Operators with 0 in the closure of the numerical range

In order to characterize $\mathscr{Q}_{\mathscr{W}_{\{0\}}}$, we list some properties of this set of operators.

LEMMA 3.4. *Let $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$ and U be unitary. Then $U^*AU \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$.*

Proof. Let U be unitary. Since $W(T) = W(UTU^*)$ for any $T \in \mathscr{B}(\mathscr{H})$ we have $T \in \mathscr{W}_{\{0\}}$ if and only if $UTU^* \in \mathscr{W}_{\{0\}}$. Hence, if $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$, then $0 \in \overline{W(UTU^*A)}$ for every $T \in \mathscr{W}_{\{0\}}$. This means that $0 \in \overline{W(TU^*AU)}$ for every $T \in \mathscr{W}_{\{0\}}$, and therefore $U^*AU \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. $\square$

PROPOSITION 3.5. *$\mathscr{Q}_{\mathscr{W}_{\{0\}}}$ is a semigroup which contains the identity operator I.*

Proof. It is obvious that $I \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. Suppose that $A, B \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. Let $T \in \mathscr{W}_{\{0\}}$ be arbitrary. Then $TA \in \mathscr{W}_{\{0\}}$. Since $B \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$, one has $0 \in \overline{W(TAB)}$, and we conclude that $AB \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. $\square$

LEMMA 3.6. *If $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$, then $A \notin \mathscr{W}_{\{0\}}$.*

Proof. Let $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. If A were in $\mathscr{W}_{\{0\}}$, then $A^{-1} \in \mathscr{W}_{\{0\}}$ and one would have $0 \in \overline{W(A^{-1}A)} = \{1\}$, which is a contradiction. $\square$

Taking into account that $\left(\mathscr{W}_{\{0\}} \backslash \mathscr{B}_0\right)^{-1} = \mathscr{W}_{\{0\}} \backslash \mathscr{B}_0 = \mathscr{W}_{\{0\}}^* \backslash \mathscr{B}_0$, it follows from Proposition 2.4 and Corollary 2.5 that

$$\left(\mathscr{Q}_{\mathscr{W}_{\{0\}}}\right)^* = \left(\mathscr{Q}_{\mathscr{W}_{\{0\}}}\right)^{-1} = \mathscr{R}_{\mathscr{W}_{\{0\}}}. \tag{3.3}$$

To prove that $\mathscr{Q}_{\mathscr{W}_{\{0\}}}$ is selfadjoint, i.e., $\left(\mathscr{Q}_{\mathscr{W}_{\{0\}}}\right)^* = \mathscr{Q}_{\mathscr{W}_{\{0\}}}$, we need the following lemma.

LEMMA 3.7. *Let $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$ and let $A = UP$ be its polar decomposition. Then*

(i) $P^{-1}U \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$*;*

(ii) $U^2 \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$ *and* $(U^*)^2 \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$.

Proof. (i) Let $A \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. By (3.3), $(A^*)^{-1} \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. Since U is unitary and P is positive definite, we have that $(A^*)^{-1} = UP^{-1} \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$ and it follows, by Lemma 3.4, that $P^{-1}U \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$.

(ii) By (i), $P^{-1}U \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. Since $\mathcal{Q}_{\mathcal{W}_{\{0\}}}$ is a semigroup, we have $A(P^{-1}U) = U^2 \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. By (3.3), one has $(U^2)^* \in \mathcal{R}_{\mathcal{W}_{\{0\}}}$ and consequently, by Proposition 2.6, $(U^2)^* \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. $\square$

PROPOSITION 3.8. $\left(\mathcal{Q}_{\mathcal{W}_{\{0\}}}\right)^{-1} = \mathcal{Q}_{\mathcal{W}_{\{0\}}} = \left(\mathcal{Q}_{\mathcal{W}_{\{0\}}}\right)^{*}$.

Proof. Let $A \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$ and let $A = UP$ be its polar decomposition. Taking into account Proposition 3.5 and Lemma 3.7, we have $A^{-1} = P^{-1}U^* = (P^{-1}U)(U^*)^2 \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. This proves the first equality and the second follows by (3.3). $\square$

By Propositions 3.5 and 3.8, we have that $\mathcal{Q}_{\mathcal{W}_{\{0\}}}$ is a group.

LEMMA 3.9. *Let* $A \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$. *If* $B \in \mathcal{B}(\mathcal{H})$ *is such that* $B \notin \mathcal{W}_{\{0\}}$, *then* $AB \notin \mathcal{W}_{\{0\}}$.

Proof. Let $A \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$ and $B \in \mathcal{B}(\mathcal{H})$ be such that $0 \notin \overline{W(B)}$. If 0 were in $\overline{W(AB)}$, then one would have $0 \in \overline{W(A^{-1}(AB))} = \overline{W(B)}$ since $A^{-1} \in \mathcal{R}_{\mathcal{W}_{\{0\}}}$ by (3.3). This is a contradiction. $\square$

Now we will characterize $\mathcal{Q}_{\mathcal{W}_{\{0\}}}$ as the set of all non-zero scalar multiplies of the identity operator if the underlying space is finite dimensional. We believe that the same result holds also in the infinite dimensional case. We start with a lemma, which holds in any separable complex Hilbert space.

LEMMA 3.10. *If* $U \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$ *is unitary, then* $U = \lambda I$ *for some* $\lambda \in \mathbb{C}$, $|\lambda| = 1$.

Proof. Let $U \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$ be unitary. Since the spectrum $\sigma(U)$ is a subset of the unit circle and U is normal, we have $\overline{W(U)} = \operatorname{conv}(\sigma(U)) \subseteq \overline{\mathbb{D}}$. Assume that there is a number $\mu \in \overline{W(U)}$ such that $|\mu| < 1$. By Lemma 3.6, $\mu \neq 0$. Hence, μ^{-1} exists and $|\mu^{-1}| > 1$. Since $\mu \in \overline{W(U)}$, we have $0 \in \overline{W(U-\mu I)}$, i.e., $U - \mu I \in \mathcal{W}_{\{0\}}$. By Proposition 3.8, $U^{-1} \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$ and therefore $(U-\mu I)U^{-1} \in \mathcal{W}_{\{0\}}$. Since $\mu \neq 0$, it follows $U^{-1} - \mu^{-1}I \in \mathcal{W}_{\{0\}}$, that is, $\mu^{-1} \in \overline{W(U^{-1})}$. However $U^{-1} = U^*$ is unitary and therefore $\overline{W(U^{-1})} \subseteq \overline{\mathbb{D}}$, which is a contradiction. We have proved that $\overline{W(U)}$ does not contain numbers of modulus strictly less than 1. Because of the convexity of $\overline{W(U)}$, we may conclude that $\overline{W(U)} = \{\lambda\}$ for some number λ of modulus 1. Hence $U = \lambda I$. $\square$

PROPOSITION 3.11. *If* $A \in \mathcal{Q}_{\mathcal{W}_{\{0\}}}$, *then* $A = \lambda P$, *where* $\lambda \in \mathbb{C}$, $|\lambda| = 1$, *and* P *is positive definite.*

Proof. Let $A = UP$ be the polar decomposition of $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. Since A is invertible and P is a positive definite operator, we have $0 \notin \overline{W(P)}$ and therefore $0 \notin \overline{W(P^{-1})}$. Hence, by Lemma 3.9, $0 \notin \overline{W(AP^{-1})} = \overline{W(U)}$.

On the other hand, by Lemma 3.7, $U^2 \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$. Since U^2 is unitary one has, by Lemma 3.10, that $U^2 = \mu I$ for some $\mu \in \mathbb{C}$, $|\mu| = 1$. Let $\lambda \in \mathbb{C}$, $|\lambda| = 1$, be such that $\mu = \lambda^2$. If $U \neq \pm\lambda I$, then λ and $-\lambda$ are in the spectrum $\sigma(U)$ and consequently $0 \in \overline{W(U)}$, which is a contradiction. Hence, either $U = \lambda I$ or $U = -\lambda I$, i.e., $A = \lambda P$ or $A = -\lambda P$. □

LEMMA 3.12. *Let $P = \operatorname{diag}\{1, p_1, \ldots, p_{n-1}\}$ be a non-scalar positive definite matrix with eigenvalues $0 < p_1 \leqslant p_2 \leqslant \cdots \leqslant p_n = 1$ (which means that $p_1 < 1$). Let $B = \left[\begin{smallmatrix} 1 & \omega \\ 0 & 1 \end{smallmatrix}\right]$, where $2 \leqslant \omega < \frac{2}{\sqrt{p_1}}$. Then $A := B \oplus \operatorname{diag}\{1/p_2, \ldots, 1/p_{n-1}\} \in \mathscr{W}_{\{0\}}$ and $AP \notin \mathscr{W}_{\{0\}}$.*

Proof. Since $\omega \geqslant 2$, one has $0 \in W(B)$, which means that 0 is also in the numerical range of A and therefore $A \in \mathscr{W}_{\{0\}}$. Let $C = \begin{bmatrix} 1 & \omega p_1 \\ 0 & p_1 \end{bmatrix}$. Then $AP = C \oplus I_{n-2}$ and therefore $W(AP) = \operatorname{conv}(W(C) \cup W(I_{n-2}))$. By the Elliptical Range Theorem, $W(C)$ is an elliptical disc with foci at 1 and p_1 and the major axis $\sqrt{\omega^2 p_1^2 + (1-p_1)^2}$. It follows that the inequality describing $W(C)$ is $|z-1| + |z-p_1| \leqslant \sqrt{\omega^2 p_1^2 + (1-p_1)^2}$. It is obvious now that $1 \in W(C)$, i.e., $W(AP) = W(C)$. Since $\omega < \frac{2}{\sqrt{p_1}}$, one has $1 + p_1 > \sqrt{\omega^2 p_1^2 + (1-p_1)^2}$, which means that $0 \notin W(AP)$. □

PROPOSITION 3.13. *If $P \in \mathbb{M}_n$ is a non-scalar positive definite matrix, then $P \notin \mathscr{Q}_{\mathscr{W}_{\{0\}}}$.*

Proof. Let P be a non-scalar positive definite matrix with eigenvalues $0 < p_1 \leqslant p_2 \leqslant \cdots \leqslant p_n$ (which means that $p_1 < p_n$). Then $\frac{1}{p_n} P$ is positive definite with eigenvalues $\frac{p_1}{p_n} \leqslant \frac{p_2}{p_n} \leqslant \cdots \leqslant \frac{p_{n-1}}{p_n} \leqslant 1$. Let $U \in \mathbb{M}_n$ be a unitary matrix such that $U(\frac{1}{p_n} P)U^* = \operatorname{diag}\{1, p_1/p_n, \ldots, p_{n-1}/p_n\}$. By Lemma 3.12, there exists $A \in \mathscr{W}_{\{0\}}$ such that $0 \notin W(AU(\frac{1}{p_n} P)U^*) = \frac{1}{p_n} W(U^*AUP)$. Let $T = U^*AU$. Then $T \in \mathscr{W}_{\{0\}}$ and $0 \notin W(TP)$. □

THEOREM 3.14. *If $\dim(\mathscr{H}) < \infty$, then $\mathscr{Q}_{\mathscr{W}_{\{0\}}} = \{\lambda I;\ \lambda \in \mathbb{C} \backslash \{0\}\}$.*

Proof. If $A \in \mathscr{Q}_{\mathscr{W}_{\{0\}}}$, then $A = \lambda I$ for some $\lambda \neq 0$ by Propositions 3.11 and 3.13. □

We would like to point out the following equivalent formulation of Theorem 3.14. If $\dim(\mathscr{H}) < \infty$ and $A \in \mathscr{B}(\mathscr{H})$ is an invertible non-scalar operator, then there exists an operator $T \in \mathscr{B}(\mathscr{H})$ such that $0 \in \overline{W(T)}$ and $0 \notin W(TA)$.

CONJECTURE 3.15. Let $\mathscr{H}$ be an arbitrary complex Hilbert space. If $A \in \mathscr{B}(\mathscr{H})$ is an invertible non-scalar operator, then there exists an operator $T \in \mathscr{B}(\mathscr{H})$ such that $0 \in \overline{W(T)}$ but $0 \notin \overline{W(TA)}$.

3.4. Selfadjoint operators

Let us denote by $\mathscr{S}$ the set of all selfadjoint operators in $\mathscr{B}(\mathscr{H})$. Since $\mathscr{B}_+ \subseteq \mathscr{S}$, we conclude that $\mathscr{Q}_{\mathscr{S}} \subseteq \mathscr{Q}_{\mathscr{B}_+}$. Let us show that $\mathscr{Q}_{\mathscr{S}}$ is a proper subset of $\mathscr{Q}_{\mathscr{B}_+}$. Namely, if $H \in \mathscr{S}$ is invertible such that its spectrum has positive and negative values, then $0 \notin \sigma(H)$ but $0 \in \operatorname{conv}(\sigma(H)) = \overline{W(H)}$. Therefore, by (3.2), we have that $H \in \mathscr{Q}_{\mathscr{B}_+}$. On the other hand, taking $S = H^{-1}$, which is also a selfadjoint operator, we conclude that $SH \notin \mathscr{W}_{\{0\}}$, that is, $H \notin \mathscr{Q}_{\mathscr{S}}$.

CONJECTURE 3.16. Let $\mathscr{H}$ be a finite-dimensional complex Hilbert space. If $A \in \mathscr{B}(\mathscr{H})$ is invertible, then there exists a selfadjoint operator $H \in \mathscr{B}(\mathscr{H})$ such that $0 \notin \overline{W(HA)}$.

The following result gives some evidence that this conjecture holds.

PROPOSITION 3.17. *Let $\mathscr{H}$ be a separable complex Hilbert space and $A \in \mathscr{B}(\mathscr{H})$ an invertible quadratic operator. Then there exists a selfadjoint operator $H \in \mathscr{B}(\mathscr{H})$ such that $0 \notin \overline{W(HA)}$.*

Proof. It is obvious that the proposition holds for non-zero scalar operators. Assume therefore that A is a non-scalar invertible quadratic operator with eigenvalues $\lambda,\ \mu \in \mathbb{C}\backslash\{0\}$. By [9, Theorem 2.1] and because of the unitary invariance of the numerical range we can assume that A has a block matrix representation $\begin{bmatrix} \lambda I & P & 0 \\ 0 & \mu I & 0 \\ 0 & 0 & \gamma I \end{bmatrix}$, where $\gamma \in \{\lambda, \mu\}$ and P positive semidefinite. If $\gamma = \mu$, then let $H = \begin{bmatrix} I & 0 & 0 \\ 0 & rI & 0 \\ 0 & 0 & rI \end{bmatrix}$, and if $\gamma = \lambda$, then let $H = \begin{bmatrix} I & 0 & 0 \\ 0 & rI & 0 \\ 0 & 0 & I \end{bmatrix}$, where $r = \varepsilon |r|$ $(\varepsilon \in \{1, -1\})$ is a real number such that

$$\varepsilon \operatorname{Re}(\lambda \overline{\mu}) \geqslant 0 \quad \text{and} \quad |r| > \frac{\|P\|^2}{2(|\lambda||\mu| + \varepsilon \operatorname{Re}(\lambda \overline{\mu}))}. \tag{3.4}$$

When $\gamma = \mu$, then $HA = \begin{bmatrix} \lambda I & P & 0 \\ 0 & r\mu I & 0 \\ 0 & 0 & r\mu I \end{bmatrix}$ and when $\gamma = \lambda$, then $HA = \begin{bmatrix} \lambda I & P & 0 \\ 0 & r\mu I & 0 \\ 0 & 0 & \lambda I \end{bmatrix}$. In both cases, HA is a quadratic operator. Hence, by [9, Theorem 2.1], the numerical range of HA is an elliptical disc with foci at λ, $r\mu$, and with the minor axis $\|P\|$. Therefore the major axis is $\sqrt{\|P\|^2 + |\lambda - r\mu|^2}$ and the inequality which describes this elliptical disc is

$$|z - \lambda| + |z - r\mu| \leqslant \sqrt{\|P\|^2 + |\lambda - r\mu|^2}. \tag{3.5}$$

It follows from (3.4) that

$$2|r||\lambda||\mu| + 2r \operatorname{Re}(\lambda \overline{\mu}) > \|P\|^2,$$

which gives

$$|\lambda| + |r\mu| > \sqrt{\|P\|^2 + |\lambda - r\mu|^2}.$$

This shows that 0 is not in the elliptical disc (3.5). We conclude that for a selfadjoint operator H, where r is chosen to satisfy (3.4), one has $0 \notin \overline{W(HA)}$. □

Acknowledgement. The author would like to thank Professor Janko Bračič for the fruitful discussions and for his comments and suggestions. The author would also like to thank the referee for the constructive comments and helpful suggestions which contributed significantly to improve the content of this paper.

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(Received May 18, 2014)

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