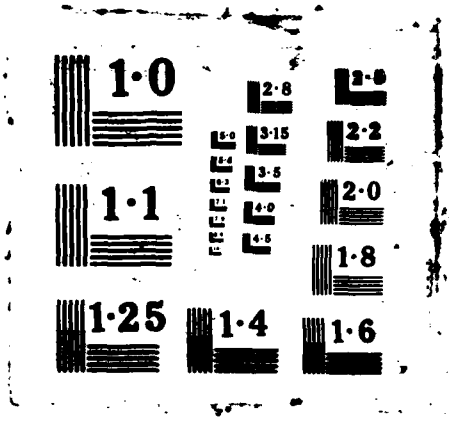
AD-A177 093 ON THE VALIDITY OF BEURLING THEOREMS IN POLYDISCS(U) 1/1
NORTH CAROLINA UNIV AT CHAPEL HILL CENTER FOR
STOCHASTIC PROCESSES V MANDREKAR SEP 86 TR-154
UNCLASSIFIED AFOSR-TR-87-0073 F49620-85-C-0144 F/G 12/1 NL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SECURITY CLASSIFICATION OF THIS PAGE

REPORT DOCUMENTATION PAGE

1a. REPORT SECURITY CLASSIFICATION UNCLASSIFIED	1b. RESTRICTIVE MARKINGS
2a. SECURITY CLASSIFICATION AUTHORITY NA	3. DISTRIBUTION/AVAILABILITY OF REPORT Approved for Public Release; Distribution Unlimited
2b. DECLASSIFICATION/DOWNGRADING SCHEDULE NA	
4. PERFORMING ORGANIZATION REPORT NUMBER(S) Technical Report No. 154	5. MONITORING ORGANIZATION REPORT NUMBER(S) AFOSR-TR- 87-0073
6a. NAME OF PERFORMING ORGANIZATION University of North Carolina 6b. OFFICE SYMBOL (If applicable)	7a. NAME OF MONITORING ORGANIZATION AFOSR/NM
6c. ADDRESS (City, State and ZIP Code) Center for Stochastic Processes, Statistics Department, Phillips Hall 039-A, Chapel Hill, NC 27514	7b. ADDRESS (City, State and ZIP Code) Bldg. 410 Bolling AFB, DC 20332-6448
8a. NAME OF FUNDING/SPONSORING ORGANIZATION AFOSR 8b. OFFICE SYMBOL (If applicable) nm	9. PROCUREMENT INSTRUMENT IDENTIFICATION NUMBER F49620 85 C 0144
8c. ADDRESS (City, State and ZIP Code) Bldg. 410 Bolling AFB, DC	10. SOURCE OF FUNDING NOS. PROGRAM ELEMENT NO.: 6.1102F PROJECT NO.: 2304 TASK NO.: A/5 WORK UNIT NO.:
11. TITLE (Include Security Classification) On the validity of Beurling theorems in polydiscs	
12. PERSONAL AUTHOR(S) Mandrekar, V.	
13a. TYPE OF REPORT technical preprint.	13b. TIME COVERED FROM 8/85 TO 9/86
14. DATE OF REPORT (Yr., Mo., Day) September 1986	15. PAGE COUNT 4
16. SUPPLEMENTARY NOTATION	

17. COSATI CODES		
FIELD	GROUP	SUB. GR.
XXXXXXXXXXXXXXXX		

18. SUBJECT TERMS (Continue on reverse if necessary and identify by block number)
Keywords:

19. ABSTRACT (Continue on reverse if necessary and identify by block number)

Let $\mathbb{Z}$ be the set of integers. We denote by m,n etc. the elements of $\mathbb{Z}$. Let U be the open unit disc and T the boundary of U in the complex plane $\mathbb{C}$. Let $\mathbb{Z}^2, \mathbb{C}^2, U^2$ and T^2 be the respective calesian product and σ^2 the normalized Lebesgue measure on T^2. For p>0, we denote by $L^p(T^2,\sigma_2)$ the normalized Lebesgue space of the equivalence class of p-integrable functions.

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20. DISTRIBUTION/AVAILABILITY OF ABSTRACT UNCLASSIFIED/UNLIMITED ☒ SAME AS RPT. ☐ DTIC USERS ☐	21. ABSTRACT SECURITY CLASSIFICATION UNCLASSIFIED
22a. NAME OF RESPONSIBLE INDIVIDUAL ~~Peggy Rawitch~~ Maj Crowley	22b. TELEPHONE NUMBER (Include Area Code) ~~919-962-2307~~ 202 767 5025
22c. OFFICE SYMBOL AFOSR/NM	

DD FORM 1473, 83 APR EDITION OF 1 JAN 73 IS OBSOLETE. UNCLASSIFIED

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Approved for public release;

Technical Report No. 154

September 1986

87 2 20 282

ON THE VALIDITY OF BEURLING THEOREMS IN POLYDISCS

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*Supported in part by ONR N00014-85-K-0150 and the Air Force Office of Scientific Research Contract No. F49620 85 C 0144.

Let $\mathbb{Z}$ be the set of integers. We denote by m,n etc. the elements of $\mathbb{Z}$. Let U be the open unit dis and T the boundary of U in the complex plane $\mathbb{C}$. Let $\mathbb{Z}^2, \mathbb{C}^2, U^2$ and T^2 be the respective calesian product and σ_2 the normalized Lebesgue measure on T^2. For $p > 0$, we denote by $L^p(T^2,\sigma_2)$ the usual Lebesgue space of the equivalence class of p-integrable functions and $H^p(U^2) = \{f : f : U^2 \to \mathbb{C}$ analytic and $\sup_{0\le r\le 1}\int_T |f_r(\underline{t})|^p d\sigma_2 < \infty\}$. Here $f_r(\underline{t}) = f(z)$ with $z = r\underline{t}$. Let $\underline{z} = (z_1,z_2) = (r_1e^{i\theta}, r_2e^{i\theta_2})$ and $\underline{t} = (e^{i\theta_1}, i\theta_2)$, then $P(\underline{z},\underline{t}) = P_{r_1}(\theta_1 - \theta_1)$. $P_{r_2}(\theta_2 - \theta_2)$ is called Poisson Kernel with $P_r(\theta) = \dfrac{1-r^2}{1-2r\cos\theta + r^2}$. It is known that for $f \in H^p(U^2)$, $\lim_{r\to 1} f_r(\underline{t}) = f^*(\underline{t})$ exists and is in $L^p(T^2,\sigma_2)$. For $f \in L^p(T^2,\sigma_2)$, let $f^e(z) = \int_{T^2} P(\underline{z},\underline{t})f(t)d\sigma_2$, then $f^e \in H^p(U^2)$. In case $p = 2$, $f \in H^2(U^2)$ if f $L^2(T^2,\sigma_2)$ and $f(\underline{t}) = \Sigma_{m=0}\Sigma_{n=0} a_{mn} t_1^m t_2^n$ and $f^e = \Sigma_{m=0}\Sigma_{n=0} a_{mn} z_1^m z_2^n$. Conversely every $f \in H^2(U^2)$ has this form and $f^*(\underline{t}) = \Sigma_{m=0}\Sigma_{n=0} a_{mn} t_1^m t_2^n$. For further information, see [4].

In [4], Rudin gives an example of a shift-invariant subspace of $H^2(T^2)$ which is not of the form $q\cdot H^2$, where q is an inner function. Our purpose here is to characterize invariant subspaces of the form qH^2 in terms of the action of the shifts on it. We note that subspaces of the form qH^2 can be represented as

$$(1) \qquad qH^2 = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \oplus V_1^m V_2^n(M)$$

where M equals the span of q in $H^2(T^2)$ and V_i is the multiplication by t_i on $H^2(T^2)$ with $\underline{t} = (t_1,t_2) \in T^2$. It is easy to check that $M = \{qH^2 \ominus V_1(qH^2)\} \cap \{qH^2 \ominus V_2(qH^2)\}$. As V_1 commutes with V_2 (in short, $V_1 \sim V_2$), we get from (1) and Theorem 4.1 of [2] (see also [5]) that V_1 and V_2 are doubly commuting (i.e. $V_1 \sim V_2$, $V_1 \sim V_2^*$). In fact, we have

2. <u>Theorem</u>. An invariant subspace $M \neq \{0\}$ of $H^2(T^2)$ is of the form $q \cdot H^2$ with q inner function if and only if V_1 and V_2 are doubly commuting on M.

<u>Proof</u>: Necessity was proved above. To prove the sufficiency we get, in view of Theorem 4.2 ((c)$\Rightarrow$(b)) [2],

$$(3) \qquad M = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \oplus V_1^m V_2^n (R_1^\perp \cap R_2^\perp),$$

where $R_i = M \ominus V_i M$, using Theorem 1.2 of [2]. Here we observe that $\bigcap_n V_2^n(R_1^\perp)$, $\bigcap_m V_1^m(R_2^\perp)$ and $\bigcap_{m,n} V_1^m V_2^n(H^2(T^2))$ equal zero. Let $q_1, q_2 \in R_1^\perp \cap R_2^\perp$, then $\int_{T^2} t_1^m t_2^n q_1 \overline{q}_2 d\sigma_2 = 0$ for $m,n > 0$. As $V_2(R_1^\perp) \subseteq (R_1^\perp)$ (Lemma 1.3 and Theorem 4.2 of [2]), we get $\int_{T^2} t_2^n q_1 \overline{t_1^m q_2} d\sigma_2 = 0$ for all $n > 0$ and $m > 0$. Since $\overline{t_1^m} = t_1^{-m}$, by the symmetry of the problem we get for $(m,n) \neq (0,0)$

$$\int t_1^m t_2^n q_1 \overline{q}_2 d\sigma_2 = 0.$$

Since $q_1 \overline{q}_2 \in L^1(T^2, \sigma_2)$ we get $q_1 \overline{q}_2 = c_1$ a.e. σ_2. In particular, $|q_1|^2 = c_2$. Hence $R_1^\perp \cap R_2^\perp$ is one dimensional. Also q generating $R_1^\perp \cap R_2^\perp$ is an inner-function. Assume $|q| = 1$ a.e. choosing q of norm 1. Now (3) gives the result. Let $f \in H^2(T^2)$ and $M_f = \overline{sp}\{V_1^m V_2^n f : m,n \geq 0\}$ then M_f is an invariant subspace.

4. <u>Corollary</u>. $M_f = qH^2(T^2)$ if and only if V_1 and V_2 are doubly commuting on M_f.

Following Helson [1], we say that a function g is H-outer if $M_g = H^2(T^2)$.

5. <u>Corollary</u>. A function $f \in H^2(T^2)$ has the property $f = q \cdot g$ with q inner and g H-outer if and only if V_1 and V_2 doubly commute on M_f.

<u>Proof</u>: By Corollary 4, only if part follows as $M_f = qH^2(T^2)$. To prove the converse we note that by Corollary , $M_f = qH^2(T^2)$ giving $f = q \cdot g$, $g \in H^2(T^2)$. Hence $M_f = q \cdot M_g$ giving g is H-outer.

In ([4], p. 72) a function $f \in H^2(U^2)$ is called outer (we call it R-outer)

if $\log|f(z)| = \int_{T^2} \log|f^*| d\sigma_2$. Given a function $f \in H^2(T^2)$, we denote by $f^e \in H^2(U^2)$ given by $\int_{T^2} P(z,t) f(\underline{t}) d\sigma_2$. In this case we note that $(f^e)^* = f$.

It is already known ([4], Theorem 4.4.6) that f is H-outer then f^e is R-outer. From this we get in view of Corollary 4 the following.

6. <u>Corollary</u>. Let g be H-outer then g^e is R-outer and V_1 and V_2 doubly commute on M_g.

We now prove the converse of Corollary 6. Assume now that V_1, V_2 doubly commute on M_f and f^e is R-outer then by Corollaries 5 and 6, the definition of f^e, g^e and the fact that $|q| = 1$ we get $f^e = pg^e$ with $|p| = 1$. Thus we get that the slice function $f^e_w(\lambda) = p_w(\lambda) g^e_w(\lambda)$. Using Lemma 4.4.4(a) of [4] and the uniqueness of outer function ([1], p. 13) we get $p_w(\lambda) = 1$ for all ω and λ giving $p = 1$ i.e., $f = g$. Combining this with Corollary 6 gives

7. <u>Corollary</u>. *Let* $f \in H^2(T^2)$ *then* $M_f = H^2(T^2)$ *if and only if* f^e is R-outer and V_1 and V_2 doubly commute.

In view of Theorem 4.2 of [2], we get that Corollary 7 includes Beurling Theorem proved in ([6], Theorem 1.5). Now using essentially classical techniques ([3],[2]) one can derive associated results in prediction theory in [6].

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