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Treatise
on the Shift Operator
Spectral Function Theory

With an Appendix
by S. V. Hruščev and V. V. Peller

Translated from the Russian
by Jaak Peetre



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Preface

This book is an elementary introduction to non-classical spectral theory. After the basic definitions and a reduction to the study of the functional model the discussion will be centered around the simplest variant of such a model which, formally speaking, comprises only the class of contraction operators with a one-dimensional rank of non-unitarity ($\text{rank}(I - T^*T) = \text{rank}(I - TT^*) = 1$). The main emphasis is on the technical side of the subject, the book being mostly devoted to a development of the analytical machinery of spectral theory rather than to this discipline itself. The functional model of Sz.-Nagy and Foiaş reduces the study of general operators to an investigation of the compression

$$T = PS|K$$

of the shift operator S , $Sf = zf$, onto coinvariant subspaces (i.e. subspaces invariant with respect to the adjoint shift S^*). In the main body of the book (the “Lectures” in the proper meaning of the word) this operator acts on the Hardy space H^2 and is itself a part of the operator of multiplication by the independent variable in the space L^2 (in the case at hand L^2 means $L^2(\mathbb{T})$, \mathbb{T} being the unit circle), this operator again being fundamental for classical spectral theory. The language of functional models is the language of function theory – or more specifically – Nevanlinna multiplicative function theory, which allows one to apply in connection with problems of spectral theory, not only the rather limited set of tools which were used in the classical approach (the theorems of Liouville and Phragmén-Lindelöf, various compactness principles) but literally the entire theory of boundary behavior of analytic functions as developed in the past 60 years. In the last few years an opposite trend has also made itself noticeable. With the aid of the concept of functional model there are formulated and solved problems which traditionally belonged to the theory of functions of one complex variable. By way of illustration we can mention the theorem on interpolation with unbounded multiplicities, as set forth in Lecture IX, and many further classical results on boundary behavior, which in these Lectures are derived by purely operator-theoretic considerations (uniqueness theorems, the theorem of the Riesz brothers on analytical measures etc.). Quite generally one may say that the clarification of the connections between the fundamental problems of function theory and spectral theory is also the main subject of these Lectures.

The bulk of the “Lectures” (Lecture IV, VI–X) is devoted to a clarification of the rôle of the celebrated corona theorem by Carleson. Around this central theme, in spectral language amounting to a study of unconditionally convergent spectral expansions, we have grouped some other themes – interpolation in various classes of analytic functions, the description of invariant subspaces in

terms of multiplicative representations of the “characteristic function” of the operator, approximation theoretic consequences etc. In particular these last consequences will be paid special attention; we shall notably study the question of the completeness of various systems of functions connected with the shift operator: completeness of polynomials with respect to weights, remainders of the Taylor series ($S^{*n}f$, $n \geq 0$), powers of suitable convolution operators, systems of rational functions. These approximation problems are connected with one of three digressions from the “scalar” variant of the functional model referred to above. We consider here problems on the multiplicity of the spectrum and on generating sets for the multiple shift (the operator S_E in the space of vector valued H^2 -functions), which are essential both for the theory itself as well as for its ramifications (for instance, in the theory of stationary stochastic processes). The other two digressions concern the theory of “the class C_0 ”, defined by the condition that for its members an analogue of the Hamilton-Cayley theorem (the existence of non-trivial functions f annihilating the operator $T: f(T) = \mathbb{0}$) holds, and theorems on unconditionally convergent spectral expansions for operators with a simple point spectrum. The first of these questions is included in a natural way in the framework of the “scalar” theory, because it leads essentially to a study of the maximal functional calculus $f \mapsto f(T)$ for the class of all bounded analytic functions f in the disk. Several Lectures will be devoted to the particulars of this calculus. The general problem of bases of eigenspaces is included for two reasons. It admits a very transparent solution in the language of the characteristic functions and it demonstrates the still unsurmountable difficulties of the theory of operator (matrix) analytic functions with non-commutative values, the principal one being how to adequately translate “additive” problems into the “multiplicative” language of characteristic functions.

The book is divided into 11 Lectures and 5 Appendices. Most of the Lectures are divided vertically: a main canonical part dedicated to the one dimensional model plus a part entitled “Supplements and Bibliographical Notes” developing the first part in various directions. The main part is thereby included in the framework of the Hardy space H^2 and has the character of a special “spectral function theory”. The second part usually goes far beyond this framework. The first part is written in great detail and, as far as possible, in an elementary fashion, while the second one is far more condensed and sketchy. Each Lecture concludes with a brief review of the literature and hints to unsolved questions in the portion of the theory in question. What the Appendices 1–5 are about is clear from a glance at the table of contents.

The embryo of this book was the text of lectures I delivered between 1967 and 1972 to an audience of mathematics students at the University of Leningrad. The whole framework has now been modernized, including also the latest achievements in the topics touched upon, some results even being published for the first time. To be able to read the book formally one needs only the standard material in mathematical analysis taught in undergraduate courses (measure theory, Fourier series in L^2 , analytic and harmonic functions, the Fourier transform, linear algebra, Banach spaces, the Stone-Weierstrass theorem, the spectral

theorem). A number of more special theorems, which are constantly used in the book (and as a rule concern the theory of the Hardy classes H^p), are proved in Appendix 2. The notation employed is usually explained only at the moment of its first appearance¹; the sign \square stands for the end of a proof or an argument; $\text{clos}_X A$ denotes the closure of the set A in the space X ; $\bigvee(\dots)$ the closed linear hull of the set (\dots) ; $\text{Lat } T$ the set of all subspaces invariant with respect to the transformation T .

While working on the book I profited from the support and advice of a great number of persons and to all of them – from the very first listeners to the most severe critics among the specialists – I hereby express my gratitude. With regard to mathematical ideas which have influenced various parts of the book, I owe much to V. I. Vasyunin, S. A. Vinogradov and S. V. Hruščev. I have also received invaluable advice in the final polishing of the text by V. I. Vasyunin, many of whose methodological ideas have been used in the definitive version. Many essential remarks and a lot of friendly assistance came from V. P. Havin, who also read the entire manuscript. I received much further help from V. I. Vasyunin, L. N. Dovbyš, S. V. Kislyakov, V. V. Peller, L. G. Hanin, S. V. Hruščev in composing the necessary technical apparatus connected with the manuscript (bibliography, indices etc.) and likewise I must mention I. V. Bykova, E. B. Eryhova and L. P. Vinogradova for their selfdenying work in preparing the typescript. To all of them I extend my sincere thanks. And finally, but perhaps really in the first place, I am grateful to my family for the encouragement and the enthusiasm with which they endure all the hardships of a mathematical life.

¹ Cf. also the List of Symbols.

Preface to the English Edition

I am very pleased that Springer-Verlag has decided to translate my book thereby making it more readily available to Western readers. I would like to express here my gratitude to the Editors for their goodwill and readiness in taking into account all my requests.

This edition is very significantly enlarged, as compared to the Russian one. Besides smaller local corrections and improvements let me mention here the following additions and changes.

Section 4 of Lecture II has been revised in the spirit of the paper Vasyunin-Nikoľ'skiĭ (Izv. Akad. Nauk SSSR Ser. Mat. **47**, 942–960 (1983)).

Lecture VIII (Section 4) contains now a new approach to the problem of free interpolation in H^∞ (the interpolation operator of Jones-Vinogradov).

There are also four entirely new appendices (Appendix 2–5).

Appendix 2 contains proofs of all assertions about Hardy classes used throughout the book. This makes the book accessible to everyone with just rudimentary background in Analysis.

Appendix 3 contains the modern proof of the Carleson Corona Theorem and its operator theoretic generalization (Tom Wolff's proof as modified by Tolokonnikov et al., with the best estimates for the "solving functions" known at present (1983)).

Appendix 4 gives a rather extensive survey of the theory of Toeplitz and Hankel operators connected with the general orientation of the book – the spectral function theory. I have tried to collect here practically all known results of the theory pertaining to the above orientation. Many of these results are given new proofs and some are published for the first time.

S. V. Hruščev and V. V. Peller have had the kindness to write Appendix 5 specially for this edition. It contains results on singular numbers of Hankel operators and their application to the theory of random processes. It further gives all preliminaries on random processes which are necessary for the proper understanding of the subject.

I would like to thank some of my colleagues for helping me with useful discussions and other support during my work with the appendices, more precisely V. A. Tolokonnikov (Appendix 3), V. I. Vasyunin (Appendix 3 and 4), V. V. Peller, A. L. Volberg, L. N. Dovbyš, S. V. Hruščev (Appendix 4), and finally V. P. Havin who helped me in a variety of ways. L. N. Dovbyš, D. V. Yakubovič, S. V. Kislyakov, N. G. Makarov, V. V. Peller and B. M. Solomyak have assisted me with the proofreading.

Lastly, I am also deeply grateful to the translator Prof. Jaak Peetre for his thorough work.

Contents

Introductory Lecture. What This Book is About	1
1. Basic Objects	2
2. The Functional Model	4
3. The Details of the Plan	6
4. Concluding Remarks.	8
Lecture I. Invariant Subspaces	10
1. The Fundamental Theorem	10
2. The Inner-Outer Factorization	11
3. The Arithmetic of Inner Functions	13
4. The Adjoint Operators S^*	13
Supplements and Bibliographical Notes	14
5. Invariant Subspaces	14
6. The Shift of Arbitrary Multiplicity	17
7. Concluding Remarks.	22
Lecture II. Individual Theorems for the Operator S^*	30
1. Pseudocontinuation of H^2 -Functions and S^* -Cyclicity	30
2. Approximation by Rootspaces.	32
Supplements and Bibliographical Notes	37
3. More General Capacities	38
4. The Operator S_E^*	40
5. Concluding Remarks.	58
Lecture III. Compressions of the Shift and the Spectra of Inner Functions.	62
1. The Spectrum of an Operator and the Spectrum of a Function	62
2. Functional Calculus and Derivation of Theorem LM	64
3. The Spectrum of the Operator $\varphi(T)$	65
Supplements and Bibliographical Notes	67
4. The Cyclic Vectors for the Operators $T = PS K$ and T^*	67
5. A Calculus for Completely Non-Unitary Contractions.	68
6. The Class C_0	71
7. The Characteristic Function and the Spectrum.	75
8. Concluding Remarks.	77

Lecture IV. Decomposition into Invariant Subspaces	81
1. Spectral Synthesis	81
2. Spectral Subspaces.	84
3. Unicellular Operators	87
Supplements and Bibliographical Notes	92
4. On Invariant Subspaces	92
5. Synthesis for C_0 -Operators	93
6. On Spectral Subspaces	100
7. Concerning Unicellular Operators	101
8. Concluding Remarks.	111
Lecture V. The Triangular Form of the Truncated Shift	116
1. Pure Point Spectrum.	116
2. Continuous Singular Spectrum	118
3. Atomic Singular Spectrum	122
4. The General Case and Applications	123
Supplements and Bibliographical Notes	127
5. Triangular Representations of More General Operators	127
6. Concluding Remarks.	129
Lecture VI. Bases and Interpolation (Statement of the Problem)	131
1. Riesz Bases	131
2. Interpolation	133
3. Spectral Projections and Unconditional Convergence	135
Supplements and Bibliographical Notes	137
4. Bases of Subspaces.	137
5. Bases of Eigenspaces	142
6. Concluding Remarks.	147
Lecture VII. Bases and Interpolation (Solution).	151
1. Carleson Measures	151
2. Proof of the Theorem on Bases and Interpolation.	155
3. Analysis of Carleson's Condition (C)	156
Supplements and Bibliographical Notes	162
4. Carleson Series	162
5. Remarks on Imbedding Theorems	170
6. Concluding Remarks.	172
Lecture VIII. Operator Interpolation and the Commutant	177
1. Interpolation by Bounded Analytic Functions	178
2. The Proof of Sarason's Theorem	180
3. Compact Operators in $\{T_\Theta\}'$	182
Supplements and Bibliographical Notes	184

4. The Multiplier Method and the Operator Calculus	184
5. Summation Bases	193
6. Hankel Operators and Angles Between Subspaces	196
7. Concluding Remarks.	206
 Lecture IX. Generalized Spectrality and Interpolation of Germs of Analytic Functions.	 212
1. Generalized Spectrality.	212
2. Non-Classical Interpolation in H^∞ and Bases	214
3. The Rôle of the Uniform Minimality	216
4. Interpolation of Germs of Analytic Functions	223
5. Splitting and Blocking of Rootspaces	227
6. Spectrality and \mathcal{B}_0 -Spectrality	231
7. Concluding Remarks.	232
 Lecture X. Analysis of the Carleson-Vasyunin Condition	 234
1. An Estimate for the Angle in Terms of Representing Measures	234
2. Bases of Rootspaces	242
3. Stolzian Spectrum	243
4. Singular Discrete Spectrum	247
5. Counterexamples	248
6. Concluding Remarks.	249
 Lecture XI. On the Line and in the Halfplane.	 251
1. The Invariant Subspaces	251
2. Bases of Exponentials	256
3. Concluding Remarks.	264
 Appendix 1. The Theory of Spectral Multiplicity for Operators of Class C_0	269
Appendix 2. Summary of H^p Spaces	277
Appendix 3. The Corona Problem, the Problem of Sz.-Nagy, Ideals in the Algebra H^∞	288
Appendix 4. Essays on the Spectral Theory of Hankel and Toeplitz Operators	299
(For detailed contents see page 300)	
Appendix 5. Hankel Operators of Schatten-von Neumann Class and Their Application to Stationary Processes and Best Approxima- tions by <i>S. V. Hruščev and V. V. Peller</i>	399
(For detailed contents see page 400)	
Bibliography	455
List of Symbols	481
Author Index	482
Subject Index	486