INSTITUTUL DE MATEMATICA INSTITUTUL NATIONAL PENTRU CREATIE STIINTIFICA SI TEHNICA

ISSN 0250 3638

SPECTRAL FACTORS AND
ANALYTIC COMPLETION
by
Mihai BAKONYI
PREPRINT SERIES IN MATHEMATICS
No. 23/1988

feed 14824

SPECTRAL FACTORS AND ANALYTIC COMPLETION

by
Mihai BAKONYI *)

May 1988

^{*)} Department of Mathematics, The National Institute for Scientific and Technical Creation, Bd. Pacii 220, 79622 Bucharest, Romania.

SPECTRAL FACTORS AND ANALYTIC COMPLETION

by

Mihai BAKONYI

In this paper we point out two properties of outer and *-outer spectral factors of an operator valued analytic contractive function. Spectral factorization has been investigated extensively for its applications in various areas including electrical engineering. We are based on interpolation ideas originated to Schur [11] and developed further in a very large number of works, from which we use here [2], [5] and [6].

In §2 we give an approximation of spectral factors extending a well known result on the rational approximation from the scalar case, see for instance [4] and [9].

In §3 we solve an analytic completion problem in the case of functions which admit meromorphic pseudo-continuation of bounded type. The existence of inner dilations for that class of operator valued analytic contractive functions was proved in [8] and [1], situation related to Darlington synthesis. For such a function we solve an analytic contractive completion problem for a 2x2 operator matrix valued function which extends the constant case, problem solved in [3], [7], [13].

Thanks are due to Professor T. Constantinescu for suggesting these problems and for helpful discussions.

§1. INTRODUCTION

We shall begin by reminding some facts and notations from [12], [2] and [5].

Thus, for two Hilbert spaces $\mathbb H$ and $\mathbb H$ we denote by $B_1(\mathbb H)$ the set of all contractions from $\mathbb H$ into $\mathbb H'$ and by $B_1(\mathbb H)$ the set of the contractions on $\mathbb H$. As in [12], for $T \in B_1(\mathbb H,\mathbb H)$ let $D_T = (I - T^{\frac{1}{2}}T)^{1/2}$ and $\mathcal D_T = D_T \mathbb H$ the defect operator, respectively the defect space of T.

By the definition given in [2], for two Hilbert spaces \mathbb{X} and \mathbb{X}' , a (\mathbb{X},\mathbb{X}') choice sequence is a sequence of contractions $\prod_{n=1}^{\infty} {}_{n}\Gamma_{n}\in B_{1}(\mathbb{X},\mathbb{X}')$ and $\prod_{n\in B_{1}(\mathbb{X})} {}_{n-1}$, \mathbb{X}_{n-1} , for all $n\geq 2$.

We present now some facts from [5] which are used in the construction of the Naimark dilation of a semispectral measure.

For a fixed (H, H') choice sequence, we define:

$$(1.1)_{m} \qquad \mathcal{H}_{n} = \mathcal{H} \oplus \mathcal{D}_{\mathbb{T}_{k}}^{n-1}$$

and the contractions .:

$$(1.2)_n \left\{ \begin{array}{l} \mathbb{I}_n : \mathbb{J}_n \longrightarrow \mathbb{X} \\ \mathbb{I}_n \cong (\Gamma_1, D_{\frac{1}{n}} \Gamma_2, D_{\frac{1}{n}} D_{\frac{1}{n}} \Gamma_2^{\frac{1}{n}} \Gamma_3^{\frac{1}{n}} & \cdots & D_{\frac{1}{n}} \Gamma_n^{\frac{1}{n}} \end{array} \right.$$

There exist the unitary operators (see [5]):

$$(1.3)_{n} \qquad \begin{cases} \times_{n} : \partial_{x_{n}} \to \partial_{x_{n}} \partial_{y_{k}} \\ \otimes_{n} D_{x_{n}} = D_{n} \end{cases}$$

where:

and:

$$(1.5)_{n} \begin{cases} \widetilde{\mathcal{A}}_{n} : \widehat{\mathcal{D}}_{\mathbf{X}_{n}^{\pm}} \to \overline{\mathcal{R}}_{(\mathbf{H}_{n}^{1/2})} \\ \widetilde{\mathcal{A}}_{\mathbf{n}^{D}\mathbf{X}_{n}^{\pm}} = \mathbf{H}_{n}^{1/2} \end{cases}$$

where:

$$(1.6)_{n} \begin{cases} H_{n} : \mathcal{K} \longrightarrow \mathcal{K} \\ H_{n} = D_{1} \mathcal{D}_{1} \mathcal{D}_{2} \cdots \mathcal{D}_{2} \\ \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \mathcal{D}_{n} \end{pmatrix}$$

We also need the unitary operators:

$$(1.7_n) \begin{cases} \beta_n : \mathcal{I}(H_n^{2/2}) \longrightarrow \mathcal{D}_{\Gamma_n^{\pm}} \\ \beta_n H_n^{2/2} = D_{\Gamma_n^{\pm}} D_{\Gamma_n^{\pm}} & \cdots & D_{\Gamma_n^{\pm}} \end{cases}$$

and:

$$(1.8)_{n} \begin{cases} \tilde{\beta}_{n} = \mathcal{K}(D_{\Gamma_{1}} D_{\Gamma_{2}} \cdots D_{n}^{2} \dots D_{\Gamma_{n}} D_{\Gamma_{n}})^{1/2} \rightarrow \mathcal{D}_{\Gamma_{n}} \\ \tilde{\beta}_{n} = \mathcal{K}(D_{\Gamma_{1}} D_{\Gamma_{2}} \cdots D_{\Gamma_{n}}^{2} \dots D_{\Gamma_{n}} D_{\Gamma_{n}})^{1/2} \rightarrow \mathcal{D}_{\Gamma_{n}} \\ \tilde{\beta}_{n} = \mathcal{K}(D_{\Gamma_{1}} D_{\Gamma_{2}} \cdots D_{\Gamma_{n}}^{2} \dots D_{\Gamma_{n}}^{2} D_{\Gamma_{n}})^{1/2} \rightarrow \mathcal{D}_{\Gamma_{n}} \\ \tilde{\beta}_{n} = \mathcal{K}(D_{\Gamma_{1}} D_{\Gamma_{2}} \cdots D_{\Gamma_{n}}^{2} \dots D_{\Gamma_{n}}^{2} D_{\Gamma_{n}})^{1/2} \rightarrow \mathcal{D}_{\Gamma_{n}} \\ \tilde{\beta}_{n} = \mathcal{K}(D_{\Gamma_{1}} D_{\Gamma_{2}} \cdots D_{\Gamma_{n}}^{2} \dots D_{\Gamma_{n}}^{2} D_{\Gamma_{n}})^{1/2} \rightarrow \mathcal{D}_{\Gamma_{n}} \\ \tilde{\beta}_{n} = \mathcal{K}(D_{\Gamma_{1}} D_{\Gamma_{2}} \cdots D_{\Gamma_{n}}^{2} \dots D_{\Gamma_{n}}^{2} D_{\Gamma_{n}}^$$

Let us define:

and we denote by $P_n = P \mathcal{X}_i$ the ortogonal projection of \mathcal{X}_+ onto \mathcal{X}_n (\mathcal{X}_n regarded as being embedded in \mathcal{X}_i).

In [5] it is proved that there exist the strong operatorial limits:

(1.10)
$$X_{\infty} = S - \lim_{n \to \infty} X_{n}^{p} : X_{+} \to \mathcal{H}$$

(1.12)
$$H = S - \lim_{n} H_{n} : \mathcal{H} \to \mathcal{H}$$

and the unitary operators:

$$(1.13) \begin{cases} \alpha : Q_{\infty} \to \widehat{Q} \\ \alpha : Q_{\infty} \to \widehat{Q} \end{cases}$$

$$(1.13) \begin{cases} \alpha : Q_{\infty} \to \widehat{Q} \\ \alpha : Q_{\infty} \to \widehat{Q} \end{cases}$$

and:

$$(1.14) \begin{cases} \widetilde{\chi} : \widehat{\mathcal{D}}_{\chi_{00}^{\pm}} \to \widehat{\mathcal{D}}_{\chi} \\ \widetilde{\chi} & D_{\chi_{00}^{\pm}} = D_{\chi_{00}^{\pm}} \end{cases}$$

where
$$D_{\mu} = H^{1/2}$$
 and $\mathcal{D}_{\mu} = \mathcal{R}(D_{\mu})$.

Let us define the unitary operator:

$$\begin{pmatrix} 1.15 \end{pmatrix} \begin{cases} W_{\text{red}} = W_{\text{red}} \begin{pmatrix} \Gamma_{1}, \Gamma_{2}, \dots, \Gamma_{M}, \dots \end{pmatrix} & \mathcal{A}_{k} \oplus \mathcal{A}_{k} \oplus \mathcal{A}_{k} \oplus \mathcal{A}_{k} & \mathcal{A}_{k} & \mathcal{A}_{k} \oplus \mathcal{A}_{k} & \mathcal{A}_{k} & \mathcal{A}_{k} \oplus \mathcal{A}_{k} & \mathcal{A}_{k$$

Let us consider:

and the unitary:

$$(1.17) \begin{cases} W=W(\bigcap_{1}, \bigcap_{2}, \dots, \bigcap_{m}, \dots) \colon \mathcal{L} \to \mathcal{H} \\ W=I \oplus W_{red} \end{cases}$$

where W is written with respect to the decompositions:

The matricial form of W is:

denoted by R is:

(1.19)
$$\begin{cases} R : \partial_{*} \to \partial_{*} \\ R : \partial_{*} \to \partial_{$$

We will denote by Q_1 the ortogonal projection of I, onto the subspace: ... 0 1 40 0 0 ...

Taking into consideration the matricial form (1.18) of W, we define: $Q = \prod_{1} N = (..., 0, D_{\lceil \gamma \rceil}, 0, 0, ...)^{t}$ ("t" means the matrix transpose),

$$P = (...,0,D_{\pm},D_{\uparrow \pm})^2, D_{\uparrow \pm} D_{\downarrow \pm}$$

M=what remains in W after deleting Q,N and P. Let be E the operator obtained from D by deleting the first columne

We denote by Wn=W([],] (m,0,0 ...)

(W defined for the truncated choice sequence) and by R_{n} , P_{n} and E_{n} the operators obtained from W_{n} in the same way as $R_{s}M_{s}P$ and E from W_{s} .

Ż : ż

For two Hilbert spaces \mathcal{E} and \mathcal{F} we denote by $\{\mathcal{E},\mathcal{F},\{\mathcal{G}(z)\}\}$ an analytic bounded operator valued function on the unit disk D with values in $B(\mathcal{E},\mathcal{F})$ and by $\{\mathcal{E},\mathcal{F},\{\mathcal{G}(z)\}\}$ such a contractive function.

It is known from [12], Ch.V Prop.4.2 that for a given $\{\mathcal{E},\mathcal{F},\mathcal{G}(z)\}_{j}$ exists a function denoted by $\{\mathcal{E},\mathcal{F},\mathcal{R}_{j}(z)\}_{j}$ maximal for the relation: $I=\emptyset(e^{it})^{\pm}\mathbb{R}_{j}(e^{it})$ $\mathbb{R}_{i}(e^{it})^{\pm}\mathbb{R}_{j}(e^{it})$, a.e. on the unit circle \mathbb{T} , uniquely determined by this condition modulo an unitary constant left factor. As in [10] we shall call \mathbb{R}_{i} the right spectral factor of \mathbb{R}_{i} .

Also, there exists a function $\{\xi_1, \mathcal{F}, L_{\widehat{\mathbb{Q}}}(z)\}$ maximal for the relation: $I = \widehat{\mathbb{Q}}(e^{it}) \widehat{\mathbb{Q}}(e^{it})^{\frac{1}{2}} \ge L_{\widehat{\mathbb{Q}}}(e^{it}) L_{\widehat{\mathbb{Q}}}(e^{it})^{\frac{1}{2}}$, a.e. on \mathbb{Q} , uniquely determined by this condition modulo an unitary constant right factor. We shall call $L_{\widehat{\mathbb{Q}}}$ the left spectral factor of $\widehat{\mathbb{Q}}$.

If for $\{\xi, \overline{f}, \emptyset(z)\}$ with $(0, z) = \sum_{n=0}^{\infty} z^n (0)_n$ we denote as in [12] by $[\overline{f}, \xi, \emptyset(z)]$ the function defined by $[0, z) = \sum_{n=0}^{\infty} z^n (0)_n$, an easy computation shows that for every $\{\xi, \overline{f}, \emptyset(z)\}_{\mathbb{I}}$ we have that:

§2. SPECTRAL FACTORIZATION

Let [HER, LEK', R(z)], R = $\begin{bmatrix} R_{11} & R_{12} \\ R_{21} & R_{22} \end{bmatrix}$

and $\{X, X, f(z)\}_1$ be given. Define the R-cascade transformation of f as being:

(2.1)
$$C_R(f)(z) = R_{11}(z) + R_{12}(z) f(z) (I - R_{22}(z) f(z))^{-1} R_{21}(z)$$

where the inverse is assumed to exist. This is an analytic contractive function with values in B(\mathcal{K} , \mathcal{K}).

Let $\{X,X,f_1(z)\}_1$ be given and $f_1=f_1(0)\in B_1(0)$. We consider $\{X\in X_1,x\}\in B_1$, $J_1(z)\}$ be given by:

$$(5.5)^{\mathrm{I}} \qquad \mathbf{J}^{\mathrm{I}}(z) = \begin{bmatrix} \mathbf{D}^{\mathrm{I}} & -\mathbf{z} \mathbf{J}^{\mathrm{I}} \\ \mathbf{D}^{\mathrm{I}} & -\mathbf{z} \mathbf{J}^{\mathrm{I}} \end{bmatrix}$$

which is inner from both sides (for definition see [12] Ch. \overline{V}).

It is known from [6] that the equation: $f_1=G_{J_1}(f_2)$ has a unique solution $\{\mathcal{D}_{\Gamma_1},\mathcal{D}_{\Gamma_2},f_2(z)\}_1$.

We define by induction for $n \ge 2$, $\Gamma_n = \Gamma_n(0) \in B_1(\mathcal{D}_{n+1}, \mathcal{D}_n)$

$$(2.2)_{\mathbf{n}} \qquad J_{\mathbf{n}}(z) = \begin{bmatrix} \Gamma_{\mathbf{n}} & zD_{\Gamma_{\mathbf{n}}} \\ D_{\Gamma_{\mathbf{n}}} & -z \Gamma_{\mathbf{n}} \end{bmatrix}$$

and $\{\mathcal{O}_{n}, \mathcal{O}_{n}, f_{n+1}(z)\}_{1}$ the unique solution of the equation: $f_{n}=C_{J_{n}}(f_{n+1})$.

We shall call $\{ \prod_{n \geq 1} \}$ the choice sequence of the function $\{ n \}$, because it coincides with a similar object in $\{ 2 \}$.

Using the so-called Redheffer product *, defined for two block-matrices:

x=a*+b*a(I-d*a) -Ic* y=b*(I-ad*) -Ib z=c(I-d*a) -Ic* w=c(T-d*a) -Id*b*d we have that $C_R(C_R(f)) = C_R(f)$. We note that x is associative.

We obtain in our case:

(2.3)
$$(J_1 / J_2 / J_3) (z) = \begin{bmatrix} a_n(z) & b_n(z) \\ c_n(z) & d_n(z) \end{bmatrix} : \stackrel{\mathcal{H}}{\oplus} \stackrel{\mathcal{$$

and
$$f_1=0$$
 $\begin{bmatrix} a_n & b_n \\ c_n & d_n \end{bmatrix}$ $\begin{pmatrix} f_{n+1} \end{pmatrix}$

Because if R and R' are inner (x-inner) it results that R'*R is inner (x-inner), we deduce that $\begin{bmatrix} a_n & b_n \\ c_n & a_n \end{bmatrix}$ is

inner from both eides.

We have that:

$$f_{1}(z) - a_{n}(z) = C \begin{bmatrix} a_{n-1} & b_{n-1} \\ c_{n-1} & d_{n-1} \end{bmatrix} (f_{n})(z) - C \begin{bmatrix} a_{n-1} & b_{n-1} \\ c_{n-1} & d_{n-1} \end{bmatrix} (f_{n})(z) = C \begin{bmatrix} a_{n-1} & b_{n-1} \\ c_{n-1} & d_{n-1} \end{bmatrix}$$

$$= b_{n-1}(z) (f_n(z) (I-d_{n-1}(z)f_n(z))^{-1} - \bigcap_n (I-d_{n-1}(z)\bigcap_n)^{-1}) c_{n-1}(z).$$

From the definition of b it follows that b $(z)=z^nv_n(z)$ where $v_n(z)$ is analytic and x-outer. From this, and from $f_n(0)=\int_{-n}^{n}we$ obtain that:

$$f_1(z)-a_n(z)=za_n(z)$$

with $\hat{a}_n(z)$ analytic. So, f_1 and a_n have the first n Fourier coefficients identic, and both being contractive, a_n converges

coefficientwise to f,.

Because a_n depends only on $\binom{n}{k}$, $k=1,2,\ldots,n$ we conclude that f_1 is uniquely determined by its choice sequence.

In [6], Corollary 4.4 it is proved that the right spectral factor of f_1 with the notations from §1 is:

$$R_{1}^{\sim}(z) = Q_{-1}(I-zM^{\frac{1}{2}})^{-1}P^{\frac{1}{2}} = \sum_{k=0}^{\infty} z^{k}Q_{-1}M^{\frac{1}{2}k}P^{\frac{1}{2}}$$

Taking into account the matricial form (1.18) of W and the definition of M, we deduce that:

(2.4)
$$R_{f_1}(z) = D_{f_2} + \sum_{k=1}^{\infty} z^k R^{f_2} z^{f_2} + \sum_{k=1}^{$$

With the notations of the previous sections we have the following result:

PROPOSITION 2.1. For a given analytic contractive operator valued function $\{\chi, \chi, f_1(z)\}_1$, with right and left spectral factors denoted by R_f and L_f , $c_n \beta_n$ and $v_n \beta_n$ converge (strong operatorial) on coefficients to R_f and L_f respectively.

Proof. Because $I-a_n(e^{it})$ $a_n(e^{it})^*=b_n(e^{it})b_n(e^{it})^*$ a.e. on \mathbb{T} and $b_n(z)=z^nv_n(z)$ with $v_n(z)$ x-outer, we have that $L_{f_1}=v_n$ and with (1.20) $\mathbb{R}_1^{\sim}=\stackrel{\sim}{v_n}$.

From this and from (1.7) we obtain applying (2.4) for $f_{\rm m}$ that:

(2.5)
$$(\tilde{v}_n \beta_n)(z) = H_n^{1/2} + \sum_{k=1}^{\infty} z^k R_n^{\frac{1}{2} + \frac{1}{2} + \frac{1}{2}} P_n^{\frac{1}{2}}$$

where we used the notations from §1 and E is the compression of E to the space $\bigoplus_{k=1}^{n-1} \mathcal{D}_k$

As in [5], Lemma 1.3 and Proposition 1.4 there exist the strong operatorial limits:

(2.6) s-lim
$$P_n^{\dot{x}} = P^{\dot{x}}$$
, s-lim $E_n^{\dot{x}} P_n^{\dot{y}} = E^{\dot{x}}$,

where P_n^* is the ortogonal projection of $k=\frac{1}{k}$ onto k=1

From [5], Prop.1.4: $\mathbb{X} = \bigcup_{n=1}^{\infty} D_n \mathbb{X}_n$.

Let be $k \in \bigcup_{n=1}^{\infty} D_n \mathbb{X}_n$. So $k = D_n k_n$ with $k \in \mathbb{X}_n$. For $n \leq p \leq \infty$ we have that:

$$(2.7)_{p} k_{+} = D_{p}k_{n_{0}} and$$

Then:

We used here (2.7), (1.13) and (1.14). For $p>n_0$, we have that:

$$R_{p}^{*} k_{+} = -\widetilde{\alpha}_{p}^{X} k_{p} \alpha_{p}^{*} k_{+} = -\widetilde{\alpha}_{p}^{X} k_{p}^{D} k_{n}^{*} = -\widetilde{\alpha}_{p}^{X} k_{p}^{X} k_{n}^{X} k_{n}^{*} = -\widetilde{\alpha}_{p}^{X} k_{p}^{X} k_{n}^{X} k_{n}^{*} = -\widetilde{\alpha}_{p}^{X} k_{p}^{X} k_{n}^{X} k_{n}^{X} k_{n}^{X} k_{n}^$$

We used here $(2.7)_p$, $(1.5)_p$, $(1.5)_p$ and $(2.8)_\infty$ Because S-lim $H_p^{1/2} = D_x$, the last two relations show that:

$$(2.9) \qquad \qquad s - \lim_{n \to \infty} R^{x} = R^{x}$$

Using now (2.6), (2.9), (2.5) and (2.4) we obtain that when converges (strong operatorial) coefficientwise to Lf1.

Because I-a_n(e^{it})*a_n(e^{it})=c_n(e^{it})*c_n(e^{it}), a.e. and c_n is outer, using (1.20) and the unitary operator \hat{W} defined as \hat{W} for the sequence \hat{W} we obtain that \hat{C}_n converges strong operatorial coefficientwise to \hat{R}_1 the right spectral factor of \hat{f}_1 , which completes the proof of the proposition.

Remark 2.2. About d_n given by the algorithm we cannot say that it converges or not. It has always the following choice sequence: $\begin{cases} - \binom{\pm}{n} - \binom{\pm}{n-1} & 0 & 0 \\ 0 & 0 \end{cases}$

Every limit point D of d_n makes the operator valued matrix function $\begin{bmatrix} f & 0 \\ R_f & D \end{bmatrix}$ to be contractive. If $I = f(e^{it})^{\frac{1}{2}}f(e^{it}) = R_f(e^{it})^{\frac{1}{2}}R_f(e^{it})$ a.e. on T, $(I-f^{\frac{1}{2}}f$ is called in this case factorable), D must be 0, so d_n converges weak to 0.

§3.ANALYTIC COMPLETION

In [3],[7] and [13] it is solved the problem of contractive completion of a 2x2 matrix. So, it is proved that for a contraction $A \in B_1(X,X)$ and $\bigcap_{X \in B_1(X,X)} A^{\pm}$ and $\bigcap_{X \in B_1(X,X)} A^{\pm}$ is a contraction iff $X = \bigcap_{X \in A^{\pm}} \bigcap_{X \in A^{\pm}} \bigcap_{X \in A^{\pm}} \bigcap_{X \in B_1(X,X)} A^{\pm}$ with $\bigcap_{X \in B_1(X)} A^{\pm}$.

We will consider here in place of A an operator valued analytic contractive function which admit meromorphic pseudo-continuation of bounded type and we want in this case to solve the contractive analytic completion of a 2x2 matrix. The notion of inner dilation was considered in [8] and [1] and in these works it is also demonstrated the existence of the inner dilation for the above mentioned class of contractive analytic functions. If it exists, the inner dilation replace the elementary rotation generated by a contraction A, namely

 $\begin{bmatrix} A & D_A^{\pm} \\ D_A & -A^{\pm} \end{bmatrix}$ which is unitary operator.

For a given function $\{X, X, f_1(z)\}_1$ using Prop.4.1 Ch.V from [12], we obtain as in [2] that an analytic function [f,H] with values in $B(\mathcal{H})(\mathcal{H})$ is contractive iff there exists $\{X, D_x, G_1(z)\}_1$ such that $H=L_pG_1$, L_p being the left spectral factor of f.

Also an analytic function $\begin{bmatrix} f \\ J \end{bmatrix}$ with values in B(\mathbb{Z} , \mathbb{Z}) such

that $J=G_2R_f$, R_f being the right spectral factor of f. We put the following problem: describe all $\{ \mathbb{X}, \mathbb{X}', \mathbb{X}' \}$, $\{ \mathbf{X}(z) \}_1$ such that the function:

for given f, G₁, G₂ is contractive with values in B(HT), LER!).

In general does not exist such a function. First we give a necessary ans sufficient condition for the existence:

Let be
$$\Theta = \begin{bmatrix} f \\ G_{2}R_{f} \end{bmatrix}$$
 and $\{G, \mathcal{X} \in \mathcal{X}', L_{G}\}$

 $L_{\odot} = \begin{bmatrix} L_1 \\ L_2 \end{bmatrix}$ its left spectral factor.

Because I- $\Theta(e^{it})$ $\Theta(e^{it})^*$ $L_{\Theta}(e^{it})$ $L_{\Theta}(e^{it})^*$ a.e. on \P , we have by considering the (1.1) component of the above inequality written in matricial form, that:

$$L_{f}(e^{it})L_{f}(e^{it})^{*}>L_{I}(e^{it})L_{I}(e^{it})^{*}$$
, a.e.

Because L is *-outer, there exists $\{\ell, \mathcal{D}_{*}, v(z)\}$ such that:

$$(3.2) L_{f} V = L_{l}$$

To be contractive, & must have the form:

with some $\{K, C, G(z)\}_1$, from where:

So:

$$L_{\mathbf{f}^{\mathbf{G}_{1}}} = L_{\mathbf{I}^{\mathbf{G}_{\bullet}}}$$

From (3.2) and (3.3) we have that $L_{f}VG = L_{f}G_{1}$. Because L_{f} is x-outer it results:

$$(3.5)$$
 VG = G_1 .

Because V and G_1 are determined by G_2 , the existence of a $\{X, C, G(z)\}_1$ with (3.5) is a necessary condition for the existence of X.

The condition is also sufficient because if exists such a G we can take $X = L_2G_*$

We shall give a solution for the completion problem in a special case in which f has inner dilation, which as in [8] means that there exists an analytic function

$$\mathbf{U} = \begin{bmatrix} \mathbf{f} & \mathbf{B} \\ \mathbf{c} & \mathbf{p} \end{bmatrix}$$

which is inner from both sides.

In [8] and [1] it is proved the existence of inner dilation for functions which have meromorphic pseudo-continuation of bounded type to the exterior of unit disk.

From §2, the functions having finite suported choice sequence $\{ \prod_{1}, \prod_{2}, \dots, \prod_{n}, 0, 0, \dots \}$ corespond to the functions a_n constructed there, and because $\begin{bmatrix} a_n & b_n \\ c_n & d_n \end{bmatrix}$ is inner from both sides, we conclude that this functions admit inner dialation also.

If f admits a meromorphic pseudo-continuation of bounded type we consider (as in [10]) the following inner dilation:

$$\Delta_{\mathbf{f}} = \begin{bmatrix} \mathbf{f} & \mathbf{L}_{\mathbf{f}} \\ \mathbf{c} & \mathbf{D} \end{bmatrix}$$

with values in $B(\mathcal{H}_{\mathbf{L}},\mathcal{H})$, $[\mathbf{C},\mathbf{D}]$ being the right spectral factor of $[\mathbf{f},\mathbf{L}]$.

As in [10], §2, all other inner dilations of f have the form:

$$\begin{pmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{0} & \boldsymbol{\times} \end{pmatrix} \Delta_{\mathbf{f}} \begin{pmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{0} & \boldsymbol{\beta} \end{pmatrix}$$

where β is inner and α is pseudomeromorphic function satisfying α (e^{it}) α (e^{it}) α = I a.e. on γ .

Consider for a given f with meromorphic pseudo-continuation of bounded type the following problem: find all analytic

Med 24824

contractive completions

$$\mathcal{L} = \begin{bmatrix} \mathbf{e}^{\mathbf{c}} & \mathbf{r} & \mathbf{e}^{\mathbf{c}} \end{bmatrix}$$

of f, where $\{\chi, \mathcal{Q}_{\underline{z}}, G_{\underline{z}}(z)\}_{\underline{1}}$ and $\{\xi, \chi^*, G_{\underline{z}}(z)\}_{\underline{1}}$ are also given.

The problem has always solutions because we can consider $X = G_2DG_1$.

The main point is the following result:

Proposition 3.1. The left spectral factor of

factor of G2.

Proof. It is clear that Y is x-outer. Using the fact that

 $\Delta_f(e^{it})$ is unitary a.e. we have that:

$$\begin{array}{l} \psi \, (\mathrm{e}^{\mathrm{i} t}) \psi (\mathrm{e}^{\mathrm{i} t})^{\pm} = \begin{bmatrix} \mathrm{L}_{\mathrm{f}} (\mathrm{e}^{\mathrm{i} t}) & 0 \\ \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{D} (\mathrm{e}^{\mathrm{i} t}) & \mathrm{L}_{\mathrm{G}_{2}} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{D} (\mathrm{e}^{\mathrm{i} t}) & \mathrm{L}_{\mathrm{G}_{2}} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{L}_{\mathrm{f}} (\mathrm{e}^{\mathrm{i} t})^{\pm} & -\mathrm{f} (\mathrm{e}^{\mathrm{i} t}) \mathrm{C} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t}) \mathrm{f} (\mathrm{e}^{\mathrm{i} t})^{\pm} & \mathrm{L}_{\mathrm{G}_{2}} (\mathrm{e}^{\mathrm{i} t}) \mathrm{L}_{\mathrm{G}_{2}} (\mathrm{e}^{\mathrm{i} t})^{\pm} + \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{D} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} & -\mathrm{f} (\mathrm{e}^{\mathrm{i} t}) \mathrm{C} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t})^{\pm} \\ -\mathrm{G}_{2} (\mathrm{e}^{\mathrm{i} t}) \mathrm{G} (\mathrm{e}^{\mathrm{i} t})^{\pm} \mathrm{G}_{2} (\mathrm{e}^{\mathrm{i$$

Let consider now (E, LEX', g'(z)), g' = (H)

such that:

(3.7) $\forall (e^{it}) \forall (e^{it})^* \leq \theta'(e^{it}) \theta'(e^{it})^* \leq I - \theta(e^{it}) \theta'(e^{it})^*$ a.e. on T.

Taking into account the (1.1) component of the inequality (3.7) written in matricial form, it results that

$$(5.8) \qquad \qquad \bigcirc_{1} = L_{2} \bigcirc$$

From (3.7) it follows that there exists $\{\mathcal{Q}_{\mathbb{G}_2}, \mathcal{C}, [w_1(z), w_2(z)]\}_1$ such that:

(3.9)
$$\psi = \begin{bmatrix} \theta_1 \\ \theta_2 \end{bmatrix} \begin{bmatrix} w_1, & w_2 \end{bmatrix}$$

80

$$(3.10) L_{\mathbf{f}} = (4)_{1} W_{1}$$

From (3.8) and (3.10) it follows that $L_f = L_f \Omega_{w_1}$ and because L_f is x - outer it results that $\Omega_{w_1} = 1$, so $\Omega_{w_1}(0) = 1$, and so $W_1(0)$ is an isometry. Taking into account the decomposition theorem from [12] Ch.V, we obtain that: $W_1(z) = W_1(0)$ for all $z \in D$.

Denoting by $\mathcal{L}(w_1)$ the range of $w_1 = w_1(0)$ and considering $\mathcal{L} = \mathcal{L}(w_1)$ $\mathcal{L}(w_1)^{\perp}$ and $\mathcal{L}(w_1) = [\mathcal{L}(w_1), \mathcal{L}(w_1)]$, $\mathcal{L}(w_2) = [\mathcal{L}(w_1), \mathcal{L}(w_1)]$ the form of $\mathcal{L}(w_1)$ and $\mathcal{L}(w_1)$ with respect to this decomposition, from (3.9) we have that: $\mathcal{L}(w_1) = \mathcal{L}(w_1) = \mathcal{L}(w_1)$ and $\mathcal{L}(w_2) = \mathcal{L}(w_1) = \mathcal{L}(w_1) = \mathcal{L}(w_1)$.

Thus :

(3.11)
$$\theta_{2}(e^{it})\theta_{2}(e^{it})^{\frac{1}{2}}=G_{2}(e^{it})D(e^{it})D(e^{it})^{\frac{1}{2}}G_{2}(e^{it})^{\frac{1}{2}}+$$

+ $\theta_{22}(e^{it})\theta_{22}(e^{it})^{\frac{1}{2}}$

From the (2,2) component of (3.7) it results:

(3.12)
$$\mathbb{Q}_{2}(e^{it}) \mathbb{Q}_{2}(e^{it})^{\frac{1}{2}} \leq G_{2}(e^{it}) D(e^{it}) D(e^{it})^{\frac{1}{2}} G_{2}(e^{it})^{\frac{1}{2}} + I - G_{2}(e^{it}) G_{2}(e^{it})^{\frac{1}{2}}, \text{ a.e. on } \mathbb{T}.$$

From (3.11) and (3.12), it follows:

$$\begin{split} & L_{G_{2}}(e^{it})L_{G_{2}}(e^{it})^{\frac{1}{2}}\underbrace{\theta}_{22}(e^{it})\underbrace{\theta}_{22}(e^{it})^{\frac{1}{2}} \leq \\ & \leq I - G_{2}(e^{it})G_{2}(e^{it})^{\frac{1}{2}} \text{ a.e. on } \mathbb{T} \\ & \text{so: } \underbrace{\theta}_{22}(e^{it})\underbrace{\theta}_{22}(e^{it})^{\frac{1}{2}} = L_{G_{2}}(e^{it})E_{G_{2}}(e^{it})^{\frac{1}{2}} \; . \end{split}$$

It results: $G^{\bullet}(e^{it}) Q^{\bullet}(e^{it})^{*} = \psi(e^{it}) \psi(e^{it})^{*}$ a.e., so with (3.7) ψ is the left spectral factor of G . To be contractive G must have the form:

where $\{\chi, \chi_{G_1}, \chi_{G_1}\}$ is the right spectral factor of G_1 , and Γ is analytic contractive with values in $B(\chi_{G_2}, \chi_{G_2})$.

With Prop.3.1, it results:

$$\mathcal{Z} = \begin{bmatrix} \mathbf{g}_{2} & \mathbf{g}_{2} \mathbf{g}_{1} \\ \mathbf{g}_{2} & \mathbf{g}_{2} \mathbf{g}_{1} + \mathbf{g}_{G_{2}} \mathbf{g}_{1} \end{bmatrix}$$

We established that:

Theorem 3.2. If f has a meromorphic pseudo-continuation of bounded type, with the above notations, the formula

$$X = G_2DG_1 + L_{G_2} \uparrow R_{G_2} ...$$

establishes an one-to-one correspondence between all $\{X, Y', X(z)\}$ such that:

$$7 = \begin{bmatrix} \mathbf{r} & \mathbf{L}_{\mathbf{r}^{\mathbf{G}_{1}}} \\ \mathbf{G}_{2} & \mathbf{X} \end{bmatrix}$$

is contractive and all $\{\mathcal{L}_{G_2},\mathcal{L}_{G_2},\mathcal{L}_{G_2},\mathcal{L}_{G_2}\}$.

References

- [1] Arov, D.Z., Derlington's method for dissipative systems,
 Doklady Akad.Nauk SSSR, 201(1971), 559-562 (Russian).
- [2] Arsene, Gr., Ceauşescu, Z., Foiaş, C., On intertwining dilations VIII, J.Operator Theory, 4(1980), 55-91.
- [3] Arsene, Gr., Gheondea, A., Completing matrix contractions, J.Operator Theory, 7(1982), 179-189.
- [4] Beyd, D.W., Schur's algorithm for bounded holomorphic functions, Bull. London Math.Soc., 11(1979), 145-150.
- [5] Constantinescu, T., On the structure of Naimark dilation, J.Operator Theory, 12(1984), 159-175.
- [6] Constantinescu, T., On a general extrapolation problem,
 Rev.Roum.Math.Pures et Appl., Tome XXXII (1987),6,
 509-521.
- Davis, C., Kahan, W.M., Weinberger, H.F., Norm preserving dilations and their applications to optimal error bounds, SIAM J. Numer. Anal., 19(1982), 445-469.
- Doughas, R.G., Helton, J.W., Inner dilations of analytic matrix functions and Darlington synthesis, Acta Sci.Math. 34(1973), 61-67.
- [9] Georgiu, T.T., Khargonekar P.P., Spectral factorization and Nevanlinna-Pick Interpolation, SIAM J. Control and Optimization, Vol.25(1987), No.3, 754-766.
- [10] Helton, J.W., Orbit structure of the Möbius transformation Semigroup acting on H°, Topics in Functional

Analysis, Advances in Math. Suppl. Studies, Vol. 3, Academic Press, 1978.

- [11] I.Schur, Über Potenzreihen, die im innern des
 Einheitkreises beschränkt sind, J.Reine Angen.
 Math. 148(1918), 122-145.
- [12] B.Sz.-Nagy and C.Foias, Harmonic Analysis of Operators on Hilbert Spaces. Amsterdam-Budapest, 1970.
- [13] Šmulian, Yu.L., Jankovskaia, R.N., On matrices whose enteries are contractions, Izo. Visch. Ucheb.

 Zaved. Matematica, 7(230), 1981.