

WEYL–TITCHMARSH THEORY AND BORG–MARCHENKO–TYPE UNIQUENESS RESULTS FOR CMV OPERATORS WITH MATRIX-VALUED VERBLUNSKY COEFFICIENTS

STEPHEN CLARK, FRITZ GESZTESY AND MAXIM ZINCHENKO

Abstract. We prove local and global versions of Borg–Marchenko-type uniqueness theorems for half-lattice and full-lattice CMV operators (CMV for Cantero, Moral, and Velázquez [19]) with matrix-valued Verblunsky coefficients. While our half-lattice results are formulated in terms of matrix-valued Weyl–Titchmarsh functions, our full-lattice results involve the diagonal and main off-diagonal Green’s matrices.

We also develop the basics of Weyl–Titchmarsh theory for CMV operators with matrix-valued Verblunsky coefficients as this is of independent interest and an essential ingredient in proving the corresponding Borg–Marchenko-type uniqueness theorems.

Mathematics subject classification (2000): Primary 34E05, 34B20, 34L40; Secondary 34A55.

Key words and phrases: CMV operators, matrix-valued orthogonal polynomials, finite difference operators, Weyl–Titchmarsh theory, Borg–Marchenko-type uniqueness theorems.

REFERENCES

- [1] M. J. ABLOWITZ AND J. F. LADIK, *Nonlinear differential-difference equations*, J. Math. Phys. **16**, 598–603 (1975).
- [2] M. J. ABLOWITZ AND J. F. LADIK, *Nonlinear differential-difference equations and Fourier analysis*, J. Math. Phys. **17**, 1011–1018 (1976).
- [3] M. J. ABLOWITZ AND J. F. LADIK, *A nonlinear difference scheme and inverse scattering*, Studies Appl. Math **55**, 213–229 (1976).
- [4] M. J. ABLOWITZ AND J. F. LADIK, *On the solution of a class of nonlinear partial difference equations*, Studies Appl. Math. **57**, 1–12 (1977).
- [5] M. J. ABLOWITZ, B. PRINARI, AND A. D. TRUBATCH, *Discrete and Continuous Nonlinear Schrödinger Systems*, London Math. Soc. Lecture Note Series, Vol. 302, Cambridge Univ. Press, Cambridge, 2004.
- [6] N. I. AKHIEZER, *The Classical Moment Problem*, Oliver & Boyd., Edinburgh, 1965.
- [7] A. I. APTEKAREV AND E. M. NIKISHIN, *The scattering problem for a discrete Sturm-Liouville problem*, Math. USSR Sb. **49**, 325–355 (1984).
- [8] M. BAKONYI AND T. CONSTANTINESCU, *Schur’s Algorithm and Several Applications*, Pitman Research Notes in Math. **261**, Longman, Essex, U.K., 1992.
- [9] C. BENNEWITZ, *A proof of the local Borg–Marchenko theorem*, Commun. Math. Phys. **218**, 131–132 (2001).
- [10] JU. BEREZANSKII, *Expansions in Eigenfunctions of Selfadjoint Operators*, Transl. Math. Monographs, Vol. 17, Amer. Math. Soc., Providence, R.I., 1968.
- [11] YU. M. BEREZANSKY AND M. E. DUDKIN, *The direct and inverse spectral problems for the block Jacobi type unitary matrices*, Meth. Funct. Anal. Top. **11**, 327–345 (2005).
- [12] YU. M. BEREZANSKY AND M. E. DUDKIN, *The complex moment problem and direct and inverse spectral problems for the block Jacobi type bounded normal matrices*, Meth. Funct. Anal. Top. **12**, 1–31 (2006).
- [13] YU. M. BEREZANSKII AND M. I. GEKHTMAN, *Inverse problem for the spectral analysis and non-abelian chains of nonlinear equations*, Ukrain. Math. J. **42**, 645–658 (1990).

- [14] G. BORG, *Uniqueness theorems in the spectral theory of $y'' + (\lambda - q(x))y = 0$* , Proc. 11th Scandinavian Congress of Mathematicians, Johan Grundt Tanums Forlag, Oslo, 1952, pp. 276–287.
- [15] O. BOURGET, J. S. HOWLAND, AND A. JOYE, *Spectral analysis of unitary band matrices*, Commun. Math. Phys. **234**, 191–227 (2003).
- [16] B. M. BROWN, R. A. PEACOCK, AND R. WEIKARD, *A local Borg–Marchenko theorem for complex potentials*, J. Comput. Appl. Math. **148**, 115–131 (2002).
- [17] A. BUNSE-GERSTNER AND L. ELSNER, *Schur parameter pencils for the solution of unitary eigenproblem*, Lin. Algebra Appl. **154/156**, 741–778 (1991).
- [18] M. J. CANTERO, M. P. FERRER, L. MORAL, AND L. VELÁZQUEZ, *A connection between orthogonal polynomials on the unit circle and matrix orthogonal polynomials on the real line*, J. Comput. Appl. Math. **154**, 247–272 (2003).
- [19] M. J. CANTERO, L. MORAL, AND L. VELÁZQUEZ, *Five-diagonal matrices and zeros of orthogonal polynomials on the unit circle*, Lin. Algebra Appl. **362**, 29–56 (2003).
- [20] M. M. CASTRO AND F. A. GRÜNBAUM, *The algebra of differential operators associated to a family of matrix-valued orthogonal polynomials: Five instructive examples*, Int. Math. Res. Notices **2006**, 1–33.
- [21] S. CLARK AND F. GESZTESY, *Weyl–Titchmarsh M -function asymptotics and Borg-type theorems for Dirac operators*, Trans. Amer. Math. Soc. **354**, 3475–3534 (2002).
- [22] S. CLARK, F. GESZTESY, AND M. ZINCHENKO, *Borg–Marchenko-type uniqueness results for CMV operators*, preprint, 2007.
- [23] P. DEIFT, *Riemann–Hilbert methods in the theory of orthogonal polynomials*, in *Spectral Theory and Mathematical Physics: A Festschrift in Honor of Barry Simon's 60th Birthday*, F. Gesztesy, P. Deift, C. Galvez, P. Perry, and W. Schlag (eds.), Proceedings of Symposia in Pure Mathematics, Amer. Math. Soc., Providence, RI, 2007, to appear.
- [24] P. DELSARTE AND Y. V. GENIN, *On a generalization of the Szegő–Levinson recurrence and its application in lossless inverse scattering*, IEEE Trans. Inform. Th. **38**, 104–110 (1992).
- [25] P. DELSARTE, Y. V. GENIN, AND Y. G. KAMP, *Orthogonal polynomial matrices on the unit circle*, IEEE Trans. Circ. Syst. **25**, 149–160 (1978).
- [26] P. DELSARTE, Y. V. GENIN, AND Y. G. KAMP, *The Nevanlinna–Pick problem for matrix-valued functions*, SIAM J. Appl. Math. **36**, 47–61 (1979).
- [27] P. DELSARTE, Y. V. GENIN, AND Y. G. KAMP, *Generalized Schur representation of matrix-valued functions*, SIAM J. Algebraic Discrete Meth. **2**, 94–107 (1981).
- [28] A. J. DURÁN AND F. A. GRÜNBAUM, *A characterization for a class of weight matrices with orthogonal matrix polynomials satisfying second-order differential equations*, Int. Math. Res. Notices **23**, 1371–1390 (2005).
- [29] A. J. DURÁN AND F. A. GRÜNBAUM, *Structural formulas for orthogonal matrix polynomials satisfying second-order differential equations, I*, Constr. Approx. **22**, 255–271 (2005).
- [30] A. J. DURÁN AND F. A. GRÜNBAUM, *A survey on orthogonal matrix polynomials satisfying second order differential equations*, J. Comput. Appl. Math. **178**, 169–190 (2005).
- [31] A. J. DURAN AND M. E. H. ISMAIL, *Differential coefficients of orthogonal matrix polynomials*, J. Comput. Appl. Math. **190**, 424–436 (2006).
- [32] A. J. DURÁN AND P. LOPEZ-RODRIGUEZ, *Orthogonal matrix polynomials: zeros and Blumenthal's theorem*, J. Approx. Th. **84**, 96–118 (1996).
- [33] A. J. DURÁN AND P. LOPEZ-RODRIGUEZ, *N -extremal matrices of measures for an indeterminate matrix moment problem*, J. Funct. Anal. **174**, 301–321 (2000).
- [34] A. J. DURÁN AND B. POLO, *Matrix Christoffel functions*, Constr. Approx. **20**, 353–376 (2004).
- [35] A. J. DURÁN AND W. VAN ASSCHE, *Orthogonal matrix polynomials and higher-order recurrence relations*, Lin. Algebra Appl. **219**, 261–280 (1995).
- [36] P. L. DUREN, *Univalent Functions*, Springer, New York, 1983.
- [37] I. M. GEL'FAND AND B. M. LEVITAN, *On the determination of a differential equation from its spectral function*, Izv. Akad. Nauk SSR. Ser. Mat. **15**, 309–360 (1951) (Russian); English transl. in Amer. Math. Soc. Transl. Ser. 2 **1**, 253–304 (1955).
- [38] B. FRITZSCHE, B. KIRSTEIN, I. YA. ROITBERG, AND A. L. SAKHNOVICH, *Weyl matrix functions and inverse problems for discrete Dirac type self-adjoint system: explicit and general solutions*, preprint, arXiv:math.CA/0703369, March 13, 2007.
- [39] J. S. GERONIMO, *Matrix orthogonal polynomials on the unit circle*, J. Math. Phys. **22**, 1359–1365 (1981).
- [40] J. S. GERONIMO, *Scattering theory and matrix orthogonal polynomials on the real line*, Circuits Syst. Signal Process. **1**, 471–495 (1982).
- [41] J. S. GERONIMO, F. GESZTESY, H. HOLDEN, *Algebro-geometric solutions of the Baxter–Szegő difference equation*, Commun. Math. Phys. **258**, 149–177 (2005).

- [42] J. S. GERONIMO AND R. JOHNSON, *Rotation number associated with difference equations satisfied by polynomials orthogonal on the unit circle*, J. Diff. Eqs. **132**, 140–178 (1996).
- [43] J. S. GERONIMO AND R. JOHNSON, *An inverse problem associated with polynomials orthogonal on the unit circle*, Commun. Math. Phys. **193**, 125–150 (1998).
- [44] J. S. GERONIMO AND A. TEPLYAEV, *A difference equation arising from the trigonometric moment problem having random reflection coefficients—an operator theoretic approach*, J. Funct. Anal. **123**, 12–45 (1994).
- [45] J. GERONIMUS, *On the trigonometric moment problem*, Ann. Math. **47**, 742–761 (1946).
- [46] YA. L. GERONIMUS, *Polynomials orthogonal on a circle and their applications*, Commun. Soc. Mat. Kharkov **15**, 35–120 (1948); Amer. Math. Soc. Transl. (1) **3**, 1–78 (1962).
- [47] YA. L. GERONIMUS, *Orthogonal Polynomials*, Consultants Bureau, New York, 1961.
- [48] F. GESZTESY, *Inverse spectral theory as influenced by Barry Simon*, *Spectral Theory and Mathematical Physics: A Festschrift in Honor of Barry Simon's 60th Birthday, Part 2*, F. Gesztesy, P. Deift, C. Galvez, P. Perry, and W. Schlag (eds.), Proceedings of Symposia in Pure Mathematics, Amer. Math. Soc., Providence, RI, 2007, to appear.
- [49] F. GESZTESY AND H. HOLDEN, *Soliton Equations and Their Algebro-Geometric Solutions. Volume II: (1 + 1)-Dimensional Discrete Models*, Cambridge Studies in Adv. Math., Cambridge University Press, Cambridge, in preparation.
- [50] F. GESZTESY, H. HOLDEN, J. MICHOR, AND G. TESCHL, *The Ablowitz–Ladik hierarchy revisited*, to appear in Operator Theory, Advances and Applications, Birkhäuser, Basel; arXiv:nlin/0702058.
- [51] F. GESZTESY, H. HOLDEN, J. MICHOR, AND G. TESCHL, *Algebro-geometric finite-band solutions of the Ablowitz–Ladik hierarchy*, Int. Math. Res. Notices, **2007**, rnm082, 55 pages.
- [52] F. GESZTESY, A. KISELEV, AND K. A. MAKAROV, *Uniqueness Results for Matrix-Valued Schrödinger, Jacobi, and Dirac-Type Operators*, Math. Nachr. **239–240**, 103–145 (2002).
- [53] F. GESZTESY AND B. SIMON, *A new approach to inverse spectral theory. II. General real potentials and the connection to the spectral measure*, Ann. of Math. **152**, 593–643 (2000).
- [54] F. GESZTESY AND B. SIMON, *On local Borg–Marchenko uniqueness results*, Commun. Math. Phys. **211**, 273–287 (2000).
- [55] F. GESZTESY AND E. TSEKANOVSKII, *On matrix-valued Herglotz functions*, Math. Nachr. **218**, 61–138 (2000).
- [56] F. GESZTESY AND M. ZINCHENKO, *Weyl–Titchmarsh theory for CMV operators associated with orthogonal polynomials on the unit circle*, J. Approx. Th. **139**, 172–213 (2006).
- [57] F. GESZTESY AND M. ZINCHENKO, *A Borg-type theorem associated with orthogonal polynomials on the unit circle*, J. London Math. Soc. **74**, 757–777 (2006).
- [58] F. GESZTESY AND M. ZINCHENKO, *On spectral theory for Schrödinger operators with strongly singular potentials*, Math. Nachr. **279**, 1041–1082 (2006).
- [59] L. GOLINSKII AND P. NEVAI, *Szegő difference equations, transfer matrices and orthogonal polynomials on the unit circle*, Commun. Math. Phys. **223**, 223–259 (2001).
- [60] M. HORVÁTH, *On the inverse spectral theory of Schrödinger and Dirac operators*, Trans. Amer. Math. Soc. **353**, 4155–4171 (2001).
- [61] K. KNUDSEN, *On a local uniqueness result for the inverse Sturm–Liouville problem*, Ark. Mat. **39**, 361–373 (2001).
- [62] M. G. KREIN, *On a generalization of some investigations of G. Szegő, V. Smirnov, and A. Kolmogoroff*, Dokl. Akad. Nauk SSSR **46**, 91–94 (1945). (Russian).
- [63] M. G. KREIN, *Infinite J -matrices and a matrix moment problem*, Dokl. Akad. Nauk SSSR **69**, 125–128 (1949). (Russian.)
- [64] M. G. KREIN, *Solution of the inverse Sturm–Liouville problem*, Doklady Akad. Nauk SSSR **76**, 21–24 (1951) (Russian.)
- [65] M. G. KREIN, *On the transfer function of a one-dimensional boundary problem of second order*, Doklady Akad. Nauk SSSR **88**, 405–408 (1953) (Russian.)
- [66] M. G. KREIN, *Fundamental aspects of the representation theory of hermitian operators with deficiency indices (m, m)* , AMS Transl. Ser. 2, **97**, Providence, RI, 1971, pp. 75–143.
- [67] N. LEVINSON, *The Wiener RMS (root-mean square) error criterion in filter design and prediction*, J. Math. Phys. MIT **25**, 261–278 (1947).
- [68] L.-C. LI, *Some remarks on CMV matrices and dressing orbits*, Int. Math. Res. Notices **40**, 2437–2446 (2005).
- [69] P. LÓPEZ-RODRIGUEZ, *Riesz's theorem for orthogonal matrix polynomials*, Constr. Approx. **15**, 135–151 (1999).
- [70] B. M. LEVITAN, *Inverse Sturm–Liouville Problems*, VNU Science Press, Utrecht, 1987.

- [71] B. M. LEVITAN AND M. G. GASIMOV, *Determination of a differential equation by two of its spectra*, Russ. Math. Surveys **19**:2, 1–63 (1964).
- [72] V. A. MARCHENKO, *Certain problems in the theory of second-order differential operators*, Doklady Akad. Nauk SSSR **72**, 457–460 (1950) (Russian).
- [73] V. A. MARCHENKO, *Some questions in the theory of one-dimensional linear differential operators of the second order. I*, Trudy Moskov. Mat. Obšč. **1**, 327–420 (1952) (Russian); English transl. in Amer. Math. Soc. Transl. (2) **101**, 1–104 (1973).
- [74] P. D. MILLER, N. M. ERCOLANI, I. M. KRICHEVER, AND C. D. LEVERMORE, *Finite genus solutions to the Ablowitz–Ladik equations*, Comm. Pure Appl. Math. **4**, 1369–1440 (1995).
- [75] I. NENCIU, *Lax pairs for the Ablowitz–Ladik system via orthogonal polynomials on the unit circle*, Int. Math. Res. Notices 2005:11, 647–686 (2005).
- [76] I. NENCIU, *Lax Pairs for the Ablowitz–Ladik System via Orthogonal Polynomials on the Unit Circle*, Ph.D. Thesis, Caltech, 2005.
- [77] I. NENCIU, *CMV matrices in random matrix theory and integrable systems: a survey*, J. Phys. A **39**, 8811–8822 (2006).
- [78] A. S. OSIPOV, *Integration of non-abelian Langmuir type lattices by the inverse spectral problem method*, Funct. Anal. Appl. **31**, 67–70 (1997).
- [79] A. S. OSIPOV, *Some properties of resolvent sets of second-order difference operators with matrix coefficients*, Math. Notes **68**, 806–809 (2000).
- [80] A. OSIPOV, *On some issues related to the moment problem for the band matrices with operator elements*, J. Math. Anal. Appl. **275**, 657–675 (2002).
- [81] F. PEHERSTORFER AND P. YUDITSKII, *Asymptotic behavior of polynomials orthonormal on a homogeneous set*, J. Analyse Math. **89**, 113–154 (2003).
- [82] A. G. RAMM, *Property C for ordinary differential equations and applications to inverse scattering*, Z. Analysis Anwendungen **18**, 331–348 (1999).
- [83] A. G. RAMM, *Property C for ODE and applications to inverse problems*, in *Operator Theory and its Applications*, A. G. Ramm, P. N. Shivakumar and A. V. Strauss (eds.), Fields Inst. Commun. Ser., Vol. 25, Amer. Math. Soc., Providence, RI, 2000, pp. 15–75.
- [84] L. RODMAN, *Orthogonal matrix polynomials*, in *Orthogonal Polynomials (Columbus, Ohio, 1989)*, P. Nevai (ed.), Nato Adv. Sci. Inst. Ser. C, Math. Phys. Sci., Vol. 294, Kluwer, Dordrecht, 1990, pp. 345–362.
- [85] A. L. SAKHNOVICH, *Nonlinear Schrödinger equation on a semi-axis and an inverse problem associated with it*, Ukrain. Math. J. **42**, 316–323 (1990).
- [86] A. SAKHNOVICH, *Dirac type and canonical systems: spectral and Weyl–Titchmarsh matrix functions, direct and inverse problems*, Inverse Probl. **18**, 331–348 (2002).
- [87] A. SAKHNOVICH, *Skew-self-adjoint discrete and continuous Dirac-type systems: inverse problems and Borg–Marchenko theorems*, Inverse Probl. **22**, 2083–2101 (2006).
- [88] R. J. SCHILLING, *A systematic approach to the soliton equations of a discrete eigenvalue problem*, J. Math. Phys. **30**, 1487–1501 (1989).
- [89] B. SIMON, *A new approach to inverse spectral theory. I. Fundamental formalism*, Ann. of Math. **150**, 1029–1057 (1999).
- [90] B. SIMON, *Analogs of the m -function in the theory of orthogonal polynomials on the unit circle*, J. Comput. Appl. Math. **171**, 411–424 (2004).
- [91] B. SIMON, *Orthogonal polynomials on the unit circle: New results*, Intl. Math. Res. Notices, 2004, No. 53, 2837–2880.
- [92] B. SIMON, *Orthogonal Polynomials on the Unit Circle, Part 1: Classical Theory, Part 2: Spectral Theory*, AMS Colloquium Publication Series, Vol. 54, Providence, R.I., 2005.
- [93] B. SIMON, *OPUC on one foot*, Bull. Amer. Math. Soc. **42**, 431–460 (2005).
- [94] B. SIMON, *CMV matrices: Five years later*, J. Comp. Appl. Math. **208**, 120–154 (2007).
- [95] K. K. SIMONOV, *Orthogonal matrix Laurent polynomials*, Math. Notes **79**, 292–296 (2006).
- [96] G. SZEGŐ, *Beiträge zur Theorie der Toeplitzschen Formen I*, Math. Z. **6**, 167–202 (1920).
- [97] G. SZEGŐ, *Beiträge zur Theorie der Toeplitzschen Formen II*, Math. Z. **9**, 167–190 (1921).
- [98] G. SZEGŐ, *Orthogonal Polynomials*, Amer Math. Soc. Colloq. Publ., Vol. 23, Amer. Math. Soc., Providence, R.I., 1978.
- [99] B. SZ.-NAGY AND C. FOIAŞ, *Harmonic Analysis of Operators on Hilbert Space*, North-Holland, Amsterdam, 1970.
- [100] V. E. VEKSLERCHIK, *Finite genus solutions for the Ablowitz–Ladik hierarchy*, J. Phys. A **32**, 4983–4994 (1998).
- [101] S. VERBLUNSKY, *On positive harmonic functions: A contribution to the algebra of Fourier series*, Proc. London Math. Soc. (2) **38**, 125–157 (1935).

- [102] S. VERBLUNSKY, *On positive harmonic functions (second paper)*, Proc. London Math. Soc. (2) **40**, 290–320 (1936).
- [103] D. S. WATKINS, *Some perspectives on the eigenvalue problem*, SIAM Rev. **35**, 430–471 (1993).
- [104] R. WEIKARD, *A local Borg–Marchenko theorem for difference equations with complex coefficients*, in *Partial Differential Equations and Inverse Problems*, C. Conca, R. Manásevich, G. Uhlmann, and M. S. Vogelius (eds.), Contemp. Math. **362**, 403–410 (2004).
- [105] H. O. YAKHLEF AND F. MARCELLÁN, *Orthogonal matrix polynomials, connection between recurrences on the unit circle and on a finite interval*, in *Approximation, Optimization and Mathematical Economics (Pointe-à-Pitre, 1999)*, Physica, Heidelberg, 2001, pp. 369–382.
- [106] H. O. YAKHLEF, F. MARCELLÁN, AND M. A. PIÑAR, *Relative asymptotics for orthogonal matrix polynomials with convergent recurrence coefficients*, J. Approx. Th. **111**, 1–30 (2001).
- [107] H. O. YAKHLEF, F. MARCELLÁN, AND M. A. PIÑAR, *Perturbations in the Nevai class of orthogonal matrix polynomials*, Lin. Algebra Appl. **336**, 231–254 (2001).
- [108] D. C. YOULA AND N. N. KAZANJIAN, *Bauer-type factorization of positive matrices and the theory of matrix polynomials orthogonal on the unit circle*, IEEE Trans. Circ. Syst. **25**, 57–69 (1978).

