

TOEPLITZ OPERATORS AND WEIGHTED NORM INEQUALITIES ON THE BIDISC

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To the memory of Professor K. Seddighi

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Abstract. Let H^p be the Hardy space on the bidisc and $1 < p < \infty$. For a function ϕ in L^∞ , we study the norm of the Hankel operator H_ϕ on H^p and the invertibility of the Toeplitz operator T_ϕ on H^p . The latter is strongly related to weighted norm inequalities on the bidisc.

1. Introduction

Let m be the normalized Lebesgue measure on the torus T^2 . For $1 \leq p \leq \infty$, $L^p = L^p(T^2, m)$ denotes the Lebesgue space and $H^p = H^p(T^2, m) = \{f \in L^p; \hat{f}(\ell, n) = 0 \text{ if } \ell < 0 \text{ or } n < 0\}$, that is, H^p denotes the usual Hardy space on T^2 . Let $K^p = \{f \in L^p; \hat{f}(\ell, n) = 0 \text{ if } \ell \leq 0 \text{ and } n \leq 0\}$. Then $K^p = \{f \in L^q; \int f g dm = 0 \text{ if } g \in H^q\}$ where $1/p + 1/q = 1$. Put $H = H^p \cap L$ and $K = K^p \cap L$ where L denotes the set of all trigonometric polynomials on T^2 . Suppose m_z and m_w denote the normalized Lebesgue measures on the torus $T = T_z$ and $T = T_w$. Then $T^2 = T_z \times T_w$ and $m = m_z \times m_w$.

Let P be a projection from L onto H with $P = 0$ on K . Then P can be extended boundedly to L^p for $1 < p < \infty$ and P is an orthogonal projection when $p = 2$. For a function ϕ in L^∞ , the Hankel operator determined by ϕ is

$$H_\phi f = (I - P)(\phi f) \quad (f \in H^p)$$

and the Toeplitz operator determined by ϕ is

$$T_\phi f = P(\phi f) \quad (f \in H^p).$$

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For the bounded linear operator A on H^p or L^p , $\|A\|_p$ denotes the norm of A . When $p = 2$, and H^p is the Hardy space on the disc, Z.Nehari [10] proved that $\|H_\phi\|_2 = \|\phi + H^\infty\|$. It is not difficult to generalize this for $p \neq 2$, that is,

$$\|\phi + H^\infty\| \leq \|H_\phi\|_p \leq \|1 - P\|_q \|\phi + H^\infty\|.$$

This is different from a formula in [1, Theorem 2.11] because the Hankel operator is different from ours. In Section 2, we generalize the formula above for $\|H_\phi\|_p$ to the Hardy space on the bidisc. When $p = 2$, this is known (see [2],[4],[8] and [9]). When H^p is the Hardy space on the disc, R. Rochberg [13] showed that T_ϕ is invertible on H^p if and only if $\phi = k\phi_0$ and $\phi_0 = \bar{h}_0/h_0$ where k is an invertible function in H^∞ and h_0 is an outer function in H^p with $|h_0|^p$ satisfying the (A_p) -condition (see [10, Theorem 1]). If $p = 2$, this reduces to a theorem of H. Widom and A. Devinatz. In Section 4, for some special symbols ϕ we generalize the above theorem of R.Rochberg to the Hardy space on the bidisc. In Section 3, we define (A_p) -condition on T^2 and give a theorem of Hunt, Muckenhoupt and Wheeden on T^2 . This is used in Section 4.

An order relation can be introduced in Z^2 . Let L_r be a line with rational slope r in the plane. S_r denotes all lattice points on one side of L_r , together with those on the right side ray of L_r from the origin. When L is a real axis, that is, $L = L_0$, then $S_0 = \{(m, 0) ; m > 0\} \cup \{(m, n) ; n > 0\}$. When L is an imaginary axis, that is, $L = L_{-\infty}$, then $S_{-\infty} = \{(0, n) ; n > 0\} \cup \{(m, n) ; m > 0\}$. This order is non-archimedean, and Z^2 has the smallest positive element (m_0, n_0) in S_r . We assume that S_r contains Z_+^2 , that is, $-\infty \leq r \leq 0$. When $-\infty < r < 0$, $|m_0|$ and $|n_0|$ have no common factor except 1 and $r = n_0/m_0$, and let $(m_1, n_1) = (0, 1)$. When $r = 0$, $(m_0, n_0) = (1, 0)$ and let $(m_1, n_1) = (0, 1)$. When $r = -\infty$, $(m_0, n_0) = (0, 1)$ and let $(m_1, n_1) = (1, 0)$. For each half plane S_r , put

$$Z = Z_r = z^{m_0} w^{n_0}$$

and

$$W = W_r = z^{m_1} w^{n_1}.$$

Hence $Z_0 = W_{-\infty} = z$ and $W_0 = Z_{-\infty} = w$, and if $-\infty < r < 0$ then $W_r = w$.

For each r with $-\infty \leq r \leq 0$, put $\mathbf{H}_r^p =$ the norm closed linear span of $\cup_{j=-\infty}^{\infty} Z_r^j H^p$ in L^p if $1 \leq p < \infty$ and $\mathbf{H}_r^\infty =$ the weak* closed linear span of $\cup_{j=-\infty}^{\infty} Z_r^j H^\infty$ in L^∞ . \mathcal{L}_r^p and \mathcal{H}_r^p denote the norm closure of the set of trigonometric polynomials and analytic polynomials, respectively, of Z_r in L^p if $1 \leq p < \infty$. \mathcal{L}_r^∞ and \mathcal{H}_r^∞ denote the weak* closure. Then

$$\mathbf{H}_r^p = \mathcal{L}_r^p + \mathcal{L}_r^p W + \dots + \mathcal{L}_r^p W^{n-1} + W^n \mathbf{H}_r^p.$$

Let \mathcal{E} be a conditional expectation from \mathbf{H}_r^∞ onto \mathcal{L}_r^∞ . Then \mathcal{E} is multiplicative on \mathbf{H}_r^∞ and $\mathbf{H}_r^\infty + \overline{W\mathbf{H}_r^\infty}$ is weak* dense in L^∞ . Hence \mathbf{H}_r^∞ is an extended weak* Dirichlet algebra with respect to \mathcal{E} (see [7]). For $r = 0$ and $r = -\infty$, we will write that $\mathbf{H}_0^p = \mathbf{H}_w^p$, $\mathbf{H}_{-\infty}^p = \mathbf{H}_z^p$, $W\mathbf{H}_0^p = w\mathbf{H}_w^p$, $W\mathbf{H}_{-\infty}^p = z\mathbf{H}_z^p$, $\mathcal{L}_0^\infty = \mathcal{L}_z^\infty$ and $\mathcal{L}_{-\infty}^\infty = \mathcal{L}_w^\infty$ where $\mathcal{L}_z^\infty = L^\infty(T_z, dm_z)$ and $\mathcal{L}_w^\infty = L^\infty(T_w, dm_w)$. $H^p(T_z, dm_z)$ and $H^p(T_w, dm_w)$ denote one variable Hardy spaces. Let P^w be a projection from L

onto $(\mathbf{H}_w^\infty) \cap L$ with $P^w = 0$ on $\overline{w\mathbf{H}_w^\infty} \cap L$, and put $P_0^w f = wP^w(\bar{w}f)$. P^z and P_0^z can be defined similarly.

All results in this paper can be generalized easily to the Hardy space on the polydisc.

2. Hankel operator

Theorem 1 for $p = 2$ is known in [2],[3],[8] and [9]. Proposition 2 for $p = 2$ is written in [8]. However its proof had some gap except $r = 0$ and $r = -\infty$ (see[9]).

LEMMA 1. *Suppose $1/p + 1/q = 1$. If h is a function in \mathbf{H}_r^1 , then there exists an f in \mathbf{H}_r^p and a g in \mathbf{H}_r^q such that $h = fg$, $\|f\|_p \leq \|h\|_1$ and $\|g\|_q \leq \|h\|_1$.*

Proof. In Section 1, we noted that \mathbf{H}_r^∞ is an extended weak* Dirichlet algebra. If h is in \mathbf{H}_r^1 then $\chi_{E(h)} \mathcal{E}(\log |h|) > -\infty$ a.e. where $E(h)$ is the support set of h . Hence Theorem 4' in [7] implies the lemma for $p = 2$. For $p \neq 2$, we can prove it similarly because Theorem 4' can be shown for arbitrary p (see[7, Section 5]).

LEMMA 2. *Suppose $1/p + 1/q = 1$. If ϕ is a function in L^∞ , then*

$$\begin{aligned} \|\phi + \mathbf{H}_r^\infty\| &= \sup\{|\int \phi h dm| ; h \in W\mathbf{H}_r^1 \text{ and } \|h\|_1 \leq 1\} \\ &= \sup\{|\int \phi f g dm| ; f \in \mathbf{H}_r^p, g \in W\mathbf{H}_r^q, \|f\|_p \leq 1 \text{ and } \|g\|_q \leq 1\} \end{aligned}$$

Proof. This is a result of Lemma 1 and Hahn-Banach theorem because the annihilator of $W\mathbf{H}_r^1$ in L^∞ is \mathbf{H}_r^∞ .

THEOREM 1. *Suppose $1 < p < \infty$, $1/p + 1/q = 1$ and ϕ is function in L^∞ . Then*

$$\begin{aligned} \max(\|\phi + \mathbf{H}_z^\infty\|, \|\phi + \mathbf{H}_w^\infty\|) &\leq \|H_\phi\| \\ &\leq \|1 - P\|_q \{ \|P_0^w\|_q \|\phi + \mathbf{H}_w^\infty\| + \|P_0^z\|_q \|\phi + \mathbf{H}_z^\infty\| \}. \end{aligned}$$

Proof. We will give the lower estimate of $\|H_\phi\|$. Since $z^n \mathbf{H}_w^q = \mathbf{H}_w^q$ for any positive integer n , $H^p \times w\mathbf{H}_w^q = z^n H^p \times w\mathbf{H}_w^q$. Hence

$$H^p \times K^q \supset \left\{ \bigcup_{n=0}^{\infty} z^n H^p \right\} \times w\mathbf{H}_w^q.$$

Using Lemma 2 in the second equality,

$$\begin{aligned} \|H_\phi\| &= \sup\{|\int (1 - P)\phi f g dm| ; f \in H^p, g \in L^q, \|f\|_p \leq 1 \text{ and } \|g\|_q \leq 1\} \\ &\geq \sup\{|\int \phi f g dm| ; f \in H^p, g \in K^q, \|f\|_p \leq 1 \text{ and } \|g\|_q \leq 1\} \\ &\geq \sup\{|\int \phi f g dm| ; f \in \mathbf{H}_w^p, g \in w\mathbf{H}_w^q, \|f\|_p \leq 1 \text{ and } \|g\|_q \leq 1\} \\ &= \|\phi + \mathbf{H}_w^\infty\|. \end{aligned}$$

Similarly we can show that $\|H_\phi\| \geq \|\phi + \mathbf{H}_z^\infty\|$.

Now we will give the upper estimate of $\|H_\phi\|$. Here for $F \in L^p$ and $G \in L^q$, put $\langle F, G \rangle = \int F \bar{G} dm$.

$$\begin{aligned} \|H_\phi\| &= \sup\{|\langle H_\phi f, g \rangle|; f \in H^p, g \in L^q, \|f\|_p \leq 1 \text{ and } \|g\|_q \leq 1\} \\ &= \sup\{|\langle \phi f, (I - P)g \rangle|; f \in H^p, g \in L^q, \|f\|_p \leq 1 \text{ and } \|g\|_q \leq 1\} \\ &\leq \|I - P\|_q \sup\{|\langle \phi f, \bar{h} \rangle|; f \in H^p, h \in K^q, \|f\|_p \leq 1 \text{ and } \|h\|_q \leq 1\}. \end{aligned}$$

Since $K^q = w\mathbf{H}_w^q + z\mathbf{H}_z^q$, by Lemma 2

$$\begin{aligned} &\sup\{|\langle \phi f, \bar{h} \rangle|; f \in H^p, h \in K^q, \|f\|_p \leq 1 \text{ and } \|h\|_q \leq 1\} \\ &\leq \sup\{|\langle \phi f, \overline{P_0^w h} \rangle|; f \in H^p, h \in K^q, \|f\|_p \leq 1 \text{ and } \|h\|_q \leq 1\} \\ &\quad + \sup\{|\langle \phi f, \overline{P_0^z h} \rangle|; f \in H^p, h \in K^q, \|f\|_p \leq 1 \text{ and } \|h\|_q \leq 1\} \\ &\leq \|P_0^w\|_q \sup\{|\int \phi f k dm|; f \in H^p, k \in w\mathbf{H}_w^q, \|f\|_p \leq 1 \text{ and } \|k\|_q \leq 1\} \\ &\quad + \|P_0^z\|_q \sup\{|\int \phi f k dm|; f \in H^p, k \in \mathbf{H}_z^q, \|f\|_p \leq 1 \text{ and } \|k\|_q \leq 1\} \\ &\leq \|P_0^w\|_q \sup\{|\int \phi f k dm|; f \in \mathbf{H}_w^p, k \in w\mathbf{H}_w^q, \|f\|_p \leq 1 \text{ and } \|k\|_q \leq 1\} \\ &\quad + \|P_0^z\|_q \sup\{|\int \phi f k dm|; f \in \mathbf{H}_z^p, k \in z\mathbf{H}_z^q, \|f\|_p \leq 1 \text{ and } \|k\|_q \leq 1\} \\ &\leq \|P_0^w\|_q \|\phi + \mathbf{H}_w^\infty\| + \|P_0^z\|_q \|\phi + \mathbf{H}_z^\infty\|. \end{aligned}$$

This completes the proof.

COROLLARY 1. Suppose $p = 2$ and ϕ is a function in \mathbf{H}_w^∞ . Then

$$\|H_\phi\| = \|\phi + \mathbf{H}_z^\infty\|.$$

Proof. Apply Theorem 1 as $p = 2$.

COROLLARY 2. Suppose $p = 2$ and ϕ is a continuous function on T^2 . Then $\lim_{n \rightarrow \infty} \|H_{\phi z^n}\| = \|\phi + \mathbf{H}_w^\infty\|$ and $\lim_{n \rightarrow \infty} \|H_{\phi w^n}\| = \|\phi + \mathbf{H}_z^\infty\|$.

Proof. By Theorem 1 for $p = 2$.

$$\begin{aligned} \|\phi + \mathbf{H}_w^\infty\| &= \|\phi z^n + \mathbf{H}_w^\infty\| \\ &\leq \|H_{\phi z^n}\| \leq \|\phi z^n + \mathbf{H}_w^\infty\| + \|\phi z^n + \mathbf{H}_z^\infty\| \\ &= \|\phi + \mathbf{H}_w^\infty\| + \|\phi + z^n \mathbf{H}_z^\infty\|. \end{aligned}$$

Since ϕ is continuous, $\lim_{n \rightarrow \infty} \|\phi + z^n \mathbf{H}_z^\infty\| = 0$.

PROPOSITION 2. *Suppose $1 < p < \infty$ and ϕ is a function in L^∞ . Then*

$$\sup_{-\infty \leq r \leq 0} \|\phi + \mathbf{H}_r^\infty\| \leq \|H_\phi\| \leq \|P\|_p \|\phi + H^\infty\|.$$

Proof. For the lower estimate of $\|H_\phi\|$, the proof is almost parallel to the case of $r = 0$ and $-\infty$ which were proved in Theorem 1. When $p = 2$, the proposition was proved in [8, Theorem 1] with a gap (see [9]). The point is to prove that the linear span of $\bigcup_{n=-\infty}^\infty Z^n H^p$ is dense in \mathbf{H}_r^p when $r \neq 0$ and $r \neq -\infty$. For $-\infty < r < 0$,

$$ZH^p \supset \{z^s w^t; (s, t) \in \mathbf{Z}^2, s \geq m_0, t \geq n_0\}$$

and

$$Z^{-1}H^p \supset \{z^s w^t; (s, t) \in \mathbf{Z}^2, s \geq -m_0, t \geq -n_0\}.$$

where $Z = Z_r = z^{m_0} w^{n_0}$, $r = n_0/m_0$ and $n_0 < 0$, $m_0 > 0$. Hence $\bigcup_{n=-\infty}^\infty Z^n H^p$ contains $\{z^m w^n; (m, n) \in S_r \cup (\text{the left side ray of } L_r \text{ from the origin})\}$ and the linear span of $\{z^m w^n; (m, n) \in S_r \cup (\text{the left side ray of } L_r \text{ from the origin})\}$ is dense in \mathbf{H}_r^p . This implies that the linear span of $\bigcup_{n=-\infty}^\infty Z^n H^p$ is dense in \mathbf{H}_r^p .

COROLLARY 3. *Suppose $p = 2$ and $\bar{\phi}$ is a function in $H_0^\infty = \{f \in H^\infty; \int f dm = 0\}$. Then*

$$\left(\int |\phi|^2 dm\right)^{1/2} \leq \|H_\phi\| \leq \|\phi\|_\infty.$$

Proof. If $\bar{\phi}$ is in H_0^∞ , then $\bar{\phi}$ is orthogonal to \mathbf{H}_r^2 and hence $\|\phi + \mathbf{H}_r^\infty\| \geq \left(\int |\phi|^2 dm\right)^{1/2}$.

COROLLARY 4. *Suppose $1 < p < \infty$ and $\phi = \phi_w \phi_z$ is a function in L^∞ where ϕ_w is unimodular in $L^\infty(T_w, m_w)$ and ϕ_z is unimodular in $L^\infty(T_z, m_z)$. Then*

$$\max(\|\phi_z + H^\infty\|, \|\phi_w + H^\infty\|) \leq \|H_\phi\| \leq \|P\|_p \|\phi + H^\infty\|.$$

Proof. This is a corollary of Proposition 2 by the following equality:

$$\|\phi_z \phi_w + \mathbf{H}_z^\infty\| = \|\phi_z + \mathbf{H}_z^\infty\| = \|\phi_z + H^\infty(T_z, m_z)\| = \|\phi_z + H^\infty\|.$$

3. Weighted norm inequality

If W is a nonnegative function in L^1 , then

$$\begin{aligned} & \left(\frac{1}{m(E \times F)} \int_{E \times F} W^{-\frac{1}{p-1}} dm \right)^{1-p} \\ & \leq \frac{1}{m_z(E)} \int_E dm_z \left(\frac{1}{m_w(F)} \int_F W^{-\frac{1}{p-1}} dm_w \right)^{1-p} \leq \frac{1}{m(E \times F)} \int_{E \times F} W dm. \end{aligned}$$

where $1 < p < \infty$ and $E \times F$ is a Borel set on T^2 . If $W(z, w) = W_1(z)W_2(w)$, and W_1 and W_2 are nonnegative functions in $L^1(T_z) = L^1(T, m_z)$ and $L^1(T_w) = L^1(T, m_w)$, respectively, then

$$\begin{aligned} & \left(\frac{1}{m(E \times F)} \int_{E \times F} W^{-\frac{1}{p-1}} dm \right)^{1-p} = \left(\frac{1}{m_z(E)} \int_E W_1^{-\frac{1}{p-1}} dm_z \right)^{1-p} \left(\frac{1}{m_w(F)} \int_F W_2^{-\frac{1}{p-1}} dm_w \right)^{1-p}, \\ & \frac{1}{m_z(E)} \int_E dm_z \left(\frac{1}{m_w(F)} \int_F W^{-\frac{1}{p-1}} dm_w \right)^{1-p} = \frac{1}{m_z(E)} \int_E W_1 dm_z \left(\frac{1}{m_w(F)} \int_F W_2^{-\frac{1}{p-1}} dm_w \right)^{1-p} \end{aligned}$$

and

$$\frac{1}{m(E \times F)} \int_{E \times F} W dm = \frac{1}{m_z(E)} \int_E W_1 dm_z \frac{1}{m_w(F)} \int_F W_2 dm_w.$$

Suppose $1 < p < \infty$ and W is a nonnegative function in L^1 . We say that W satisfies (A_p) -condition for w if there exists a positive finite constant γ such that

$$\frac{1}{m(E \times I)} \int_{E \times I} W dm \leq \gamma \frac{1}{m_z(E)} \int_E dm_z \left(\frac{1}{m_w(I)} \int_I W^{-\frac{1}{p-1}} dm_w \right)^{1-p}$$

where E is a Borel set in T_z and I is an interval in T_w . Similarly (A_p) -condition for z can be defined. If W satisfies (A_p) -condition for w and z , then we say that W satisfies (A_p) -condition.

Using a theorem of Hunt, Muckenhoupt and Wheeden [6] on T , we give the generalization to T^2 . This is known essentially in [3]. This will be used in Section 4.

LEMMA 3. *Suppose $1 < p < \infty$ and W is a nonnegative function in L^1 .*

$$\int |f|^p W dm \leq \gamma_p \int |f + \bar{g}|^p W dm \quad (f \in \mathbf{H}_w^\infty, g \in \mathbf{wH}_w^\infty)$$

with γ_p independent of f and g if and only if W satisfies (A_p) -condition for w .

Proof. It is easy to see that W satisfies (A_p) -condition for w if and only if for *a.e.* m_z W satisfies (A_p) -condition of one variable. In a theorem of Hunt, Muckenhoupt and Wheeden (cf. [5, Theorem 6.1 in Chapter VI]), the constant Γ_p of (A_p) -condition and the constant γ_p of a weighted norm inequality are equivalent, that is, $0 < \varepsilon \leq \Gamma_p / \gamma_p \leq 1/\varepsilon$. This implies the lemma with Fubini's theorem.

THEOREM 3. Suppose $1 < p < \infty$ and W is a nonnegative function in L^1 .

$$\int |f|^p W dm \leq \gamma_p \int |f + \bar{g}|^p W dm \quad (f \in H, g \in K)$$

with γ_p independent of f and g if and only if W satisfies (A_p) -condition.

Proof. Suppose that

$$\int |f|^p W dm \leq \gamma_p \int |f + \bar{g}|^p W dm \quad (f \in H, g \in K).$$

Then for any nonnegative integer n ,

$$\int |z^n f|^p W dm \leq \gamma_p \int |z^n f + z^n \bar{g}|^p W dm.$$

Since $K^\infty \supset w\mathbf{H}_w^\infty$, if $g \in w\mathbf{H}_w^\infty$ then $z^n g \in w\mathbf{H}_w^\infty$ and $z^n f \in \mathbf{H}_w^\infty$ for any $n \geq 0$.

Since $\bigcup_{n=1}^\infty z^n H$ is dense in \mathbf{H}_w^∞ , for $F \in \mathbf{H}_w^\infty$ and $G \in w\mathbf{H}_w^\infty$

$$\int |F|^p W dm \leq \gamma_p \int |F + \bar{G}|^p W dm.$$

Now Lemma 3 implies that W satisfies (A_p) -condition for w . The same argument implies that W satisfies (A_p) -condition for z . Conversely, suppose that W satisfies (A_p) -condition. By Lemma 3, for the weight W we have weighted norm inequalities for $\mathbf{H}_w^\infty + w\bar{\mathbf{H}}_w^\infty \rightarrow \mathbf{H}_w^\infty$ and $\mathbf{H}_z^\infty + z\bar{\mathbf{H}}_z^\infty \rightarrow \mathbf{H}_z^\infty$. This implies the weighted norm inequality for $H + \bar{K} \rightarrow H$. In fact, this is a simple result of the following decomposition. If $f \in H$ and $g \in K$, then $\bar{g} = g_1 + g_2$ where $g_1 \in \mathbf{H}_w^\infty \cap \bar{K}$ and $g_2 \in w\bar{\mathbf{H}}_w^\infty \cap \bar{K}$, and so

$$f + \bar{g} = (f + g_1) + g_2$$

where $f + g_1 \in \mathbf{H}_w^\infty \cap L$. Then $f \in H^\infty$ and $g_1 \in z\bar{\mathbf{H}}_z^\infty$.

Our (A_p) -condition on T^2 seems to be strange if we compare with that on T . A natural (A_p) -condition on T^2 may be the following : There exists a positive constant γ such that

$$\frac{1}{m(I \times I)} \int_{I \times I} W dm \leq \gamma \left(\frac{1}{m(I \times I)} \int_{I \times I} W^{\frac{1}{p-1}} dm \right)^{1-p}.$$

However this is too weak for one weighted norm inequality.

COROLLARY 5. Suppose $1 < p < \infty$ and $W = W_w W_z$ where W_w is a nonnegative function in $L^1(T_w)$ and W_z is a nonnegative function in $L^1(T_w)$.

$$\int |f|^p W dm \leq \gamma_p \int |f + \bar{g}|^p w dm \quad (f \in H, g \in K)$$

if and only if W_w and W_z satisfy one variable (A_p) -condition.

4. Toeplitz operator

For ϕ in L^∞ , \mathbf{T}_ϕ^w and \mathbf{T}_ϕ^z are Toeplitz operators on \mathbf{H}_w^p and \mathbf{H}_z^p , respectively. That is, $\mathbf{T}_\phi^w f = \mathbf{P}^w(\phi f)$ ($f \in \mathbf{H}_w^p$) and $\mathbf{T}_\phi^z f = \mathbf{P}^z(\phi f)$ ($f \in \mathbf{H}_z^p$). $\sigma(T_\phi)$, $\sigma(\mathbf{T}_\phi^w)$ and $\sigma(\mathbf{T}_\phi^z)$ denote the spectrums, respectively. For a nonzero function h in H^p , we call it an outer function if

$$\int \log |h| dm = \log \left| \int h dm \right|$$

(cf. [14, p73]). For a nonzero function h in \mathbf{H}_w^p , we call it a w -outer function if

$$\int_{T^2} \log |h| dm = \int_T \log \left| \int_T h dm_w \right| dm_z > -\infty.$$

Similary we can define an z -outer function. When a function in H^p is outer for w and z , it is called weakly outer (see [11]). If h is an outer function in H^p , then h is weakly outer.

In order to prove Lemma 4, we use a general theory of an extended weak $*$ Dirichlet algebra [7]. However we can also prove this using a general theory of a weak $*$ Dirichlet algebra. Since

$$\int_T \log \left| \int_T h dm_w \right| dm_z = \int_{T^2} \log |\mathcal{E}(h)| dm$$

where \mathcal{E} is a conditional expectation from \mathbf{H}_w^∞ onto $\mathcal{L}_z^\infty = \mathbf{H}_w^\infty \cap \bar{\mathbf{H}}_w^\infty$, if h is a w -outer function, then $h\mathbf{H}_w^\infty$ is dense in \mathbf{H}_w^p [7].

LEMMA 4. *Suppose $1 < p < \infty$ and ϕ is a function in L^∞ . If \mathbf{T}_ϕ^w is left invertible on \mathbf{H}_w^p , $\phi = k\phi_0$ where k is invertible in \mathbf{H}_w^∞ , ϕ_0 is a unimodular function, and $\mathbf{T}_{\phi_0}^w$ is left invertible on \mathbf{H}_w^p .*

Proof. If \mathbf{T}_ϕ^w is left invertible on \mathbf{H}_w^p , then there exist a positive constant ε such that

$$\int |\phi f + \bar{g}|^p dm \geq \varepsilon \int |f|^p dm$$

for $f \in \mathbf{H}_w^p$ and $g \in {}_w\mathbf{H}_w^p$. As $g = 0$, $\int |\phi|^p |f|^p dm \geq \varepsilon \int |f|^p dm$ for $f \in \mathbf{H}_w^p$. If v is a nonnegative function in L^1 with $\log v \in L^1$, then by Theorem 4' in [7] $v^{1/p} = |f|$ for some function f in $\mathbf{H}_w^1 \cap L^p$. By Theorem 5 in [7], $\mathbf{H}_w^1 \cap L^p = \mathbf{H}_w^p$ and so $f \in \mathbf{H}_w^p$. Hence

$$\int |\phi|^p v dm \geq \varepsilon \int v dm$$

for all $v \in L^1$ with $v \geq 0$. This implies that ϕ is invertible in L^∞ . Again by Theorem 4' $\phi = k\phi_0$ for some $k \in \mathbf{H}_w^\infty$ and for some unimodular function ϕ_0 . It is easy to see that k is invertible in \mathbf{H}_w^∞ . Since $\mathbf{T}_\phi^w = \mathbf{T}_{\phi_0}^w \mathbf{T}_k^w$ and \mathbf{T}_k^w is invertible, $\mathbf{T}_{\phi_0}^w$ is left invertible.

LEMMA 5. Suppose $1 < p < \infty$ and ϕ is a function in L^∞ . \mathbf{T}_ϕ^w is invertible on \mathbf{H}_w^p if and only if there exist an invertible function k in \mathbf{H}_w^∞ and a w -outer function h in \mathbf{H}_w^p such that $\phi = k\bar{h}/h$ and $|h|^p$ satisfies (A_p) -condition for w .

Proof. By Lemma 4, we may assume that ϕ is a unimodular function. If \mathbf{T}_ϕ^w is invertible on \mathbf{H}_w^p , then there exist $f \in \mathbf{H}_w^p$ and $g \in w\mathbf{H}_w^p$ such that $\phi f = 1 + \bar{g}$. Since $(\mathbf{T}_\phi^w)^*$ is invertible on \mathbf{H}_w^q where $1/p + 1/q = 1$, there exist $f' \in \mathbf{H}_w^q$ and $g' \in w\mathbf{H}_w^q$ such that $\bar{\phi}f' = 1 + \bar{g}'$. Therefore $ff' = \overline{(1 + g)(1 + g')}$ belongs to $\mathbf{H}_w^{p/2} \cap \bar{\mathbf{H}}_w^{q/2}$. When $p \geq 2$, $\mathbf{H}_w^{p/2} \cap \bar{\mathbf{H}}_w^{q/2} = \mathbf{H}_w^{p/2} \cap \mathbf{H}_w^{q/2} = \mathcal{L}_z^{p/2}$. Hence ff' belongs to $\mathcal{L}_z^{p/2}$ and so $ff' = 1$ a.e. on T^2 because $g, g' \in w\mathbf{H}_w^q$. When $1 < p < 2$, $\mathbf{H}_w^{p/2} \cap \bar{\mathbf{H}}_w^{q/2} = \mathcal{L}_z^{q/2}$. This also implies $ff' = 1$ a.e. on T^2 . Hence $f \in \mathbf{H}_w^p$ and $f^{-1} \in \mathbf{H}_w^q$, and $1 + g \in \mathbf{H}_w^p$ and $(1 + g)^{-1} \in \mathbf{H}_w^q$. Since $\phi = (1 + \bar{g})/f$ and $|\phi| = 1$ a.e. on T^2 , $|f| = |1 + g|$ a.e. on T^2 and so $1 + g = \alpha f$ for some unimodular $\alpha \in \mathcal{L}_z^\infty$. Therefore $\phi = \bar{h}/h$ where $h = \beta f$ for some unimodular $\beta \in \mathcal{L}_z^\infty$. Then h is a w -outer function in \mathbf{H}_w^p .

Since \mathbf{T}_ϕ^w is invertible on \mathbf{H}_w^p , there exist positive constants γ and ε such that

$$\gamma \|\phi f + \bar{g}\|_p \geq \|\mathbf{T}_\phi^w f\|_p \geq \varepsilon \|f\|_p$$

where $f \in \mathbf{H}_w^\infty$ and $g \in w\mathbf{H}_w^\infty$. Then

$$\gamma^p \int |h^{-1}f + \bar{h}^{-1}\bar{g}|^p |h|^p dm \geq \varepsilon^p \int |h^{-1}f|^p |h|^p dm$$

and hence we can show that

$$\gamma^p \int |F + \bar{G}|^p |h|^p dm \geq \varepsilon^p \int |F|^p |h|^p dm$$

where $F \in \mathbf{H}_w^\infty$ and $G \in w\mathbf{H}_w^\infty$, because h is w -outer. By Lemma 3, $|h|^p$ satisfies (A_p) -condition for w .

Conversely if $\phi = \bar{h}/h$ and $|h|^p$ satisfies (A_p) -condition for w , then by Lemma

3

$$\gamma_p \int |f + \bar{g}|^p |h|^p dm \geq \int |f|^p |h|^p dm \quad (f \in \mathbf{H}_w^\infty, g \in w\mathbf{H}_w^\infty)$$

and so

$$\gamma_p \int |\phi h f + \bar{h}\bar{g}|^p dm \geq \int |h f|^p dm \quad (f \in \mathbf{H}_w^\infty, g \in w\mathbf{H}_w^\infty).$$

Since h is a w -outer function in \mathbf{H}_w^p , $h\mathbf{H}_w^\infty$ is dense in \mathbf{H}_w^p by [7] and so

$$\gamma_p \int |\phi F + \bar{G}|^p dm \geq \int |F|^p dm \quad (F \in \mathbf{H}_w^\infty, G \in w\mathbf{H}_w^\infty).$$

This implies that \mathbf{T}_ϕ^w is left invertible because $L^p/w\bar{\mathbf{H}}_w^p \cong \mathbf{H}_w^p$. Since $[\mathbf{T}_\phi^w \mathbf{H}_w^p]_p \supseteq [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$, we will prove that $[\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p = \mathbf{H}_w^p$. Then the invertibility of \mathbf{T}_ϕ^w

follows. For any n , we can write $h = \sum_{j=0}^n h_j w^j + w^{n+1} k_{n+1}$ where $h_j \in \mathcal{L}_z^p (0 \leq j \leq n)$ and $k_{n+1} \in \mathbf{H}_w^p$. Since h is a w -outer function, $|h_0| > 0$ a.e. on T^2 and

$h_0 \in [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$. $[\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$ is invariant under multiplication by $u \in \mathcal{L}_z^\infty$ and so $\mathcal{L}_z^p \subset [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$. Since $\mathbf{P}^w(w\bar{h}) = w\bar{h}_0 + \bar{h}_1$, $w\bar{h}_0 \in [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$ and so $w\mathcal{L}_z^p \subset [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$. Since $\mathbf{P}^w(w^2\bar{h}) = w^2\bar{h}_0 + w\bar{h}_1 + \bar{h}_2$, similarly we can show that $w^2\mathcal{L}_z^p \subset [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$. By repeating this method, we can prove that $\mathbf{H}_w^p \subseteq [\mathbf{P}^w(\bar{h}\mathbf{H}_w^\infty)]_p$.

THEOREM 4. *Suppose $1 < p < \infty$ and ϕ is a function in L^∞ . If T_ϕ is invertible on H^p , then*

$$\phi = k_w \frac{\bar{h}_w}{h_w} = k_z \frac{\bar{h}_z}{h_z}$$

where k_t is invertible in \mathbf{H}_t^∞ for $t = w, z$ and h_t is a t -outer function in \mathbf{H}_t^p for $t = w, z$ such that $|h_t|^p$ satisfies (A_p) -condition for $t = w, z$.

Proof. If T_ϕ is invertible on H^p , then there exist positive constants γ and ε such that

$$\gamma \|\phi f + \bar{g}\|_p \geq \|T_\phi f\|_p \geq \varepsilon \|f\|_p$$

where $f \in H$ and $g \in K$. As in the proof of Theorem 3, for any nonnegative integer n

$$\gamma^p \int |\phi \bar{z}^n f + \bar{z}^n g|^p dm \geq \varepsilon^p \int |\bar{z}^n f|^p dm$$

where $f \in H$ and $g \in (w\mathbf{H}_w^\infty) \cap L$, and so we can show that

$$\gamma \|\phi f + \bar{g}\|_p \geq \varepsilon \|f\|_p$$

where $f \in \mathbf{H}_w^\infty$ and $g \in w\mathbf{H}_w^\infty$. This implies that \mathbf{T}_ϕ^w is left invertible on \mathbf{H}_w^p . Since $\mathbf{P}^w(\phi\mathbf{H}_w^\infty) \supset P(\phi\mathbf{H}_w^\infty) \supset P(\phi H)$ and $T_\phi H^p = H^p$, $\mathbf{T}_\phi^w \mathbf{H}_w^p$ is dense in \mathbf{H}_w^p and so \mathbf{T}_ϕ^w is invertible on \mathbf{H}_w^p . Now Lemma 5 implies that $\phi = k_w \bar{h}_w/h_w$ where k_w is invertible in \mathbf{H}_w^∞ and h_w is a w -outer function in \mathbf{H}_w^p such that $|h_w|^p$ satisfies (A_p) -condition for w . The same method implies the statement about z .

COROLLARY 6. *Suppose $1 < p < \infty$ and ϕ is a function in L^∞ . Then*

$$\sigma(T_\phi) \supseteq \sigma(\mathbf{T}_\phi^w) \cup \sigma(\mathbf{T}_\phi^z).$$

THEOREM 5. *Suppose $1 < p < \infty$.*

(1) *Suppose $\phi = \bar{h}/h$ for some nonzero function h in H^p . If T_ϕ is left invertible on H^p , then $|h|^p$ satisfies (A_p) -condition.*

(2) *Suppose k is an invertible function in H^∞ , h is an outer function in H^∞ and $|h|^p$ satisfies (A_p) -condition. If $\phi = k\bar{h}/h$, then T_ϕ is invertible on H^p .*

Proof. (1) If T_ϕ is invertible on H^p , then there exists a positive constant γ such that

$$\gamma \|\phi f + \bar{g}\|_p \geq \|f\|_p \quad (f \in H, g \in K).$$

As in the proof of Theorem 3, for any nonnegative integer n ,

$$\gamma^p \int |\phi \bar{z}^n f + \bar{z}^n \bar{g}|^p dm \geq \int |\bar{z}^n f|^p dm$$

where $f \in H$ and $g \in (w\mathbf{H}_w^\infty) \cap L$, and so we can show that

$$\gamma \|\phi f + \bar{g}\|_p \geq \|f\|_p \quad (f \in \mathbf{H}_w^\infty, g \in w\mathbf{H}_w^\infty).$$

and

$$\gamma^p \int |h^{-1}f + \bar{h}^{-1}\bar{g}|^p |h|^p dm \geq \int |h^{-1}f|^p |h|^p dm$$

where $f \in \mathbf{H}_w^\infty$ and $g \in w\mathbf{H}_w^\infty$. For any $F \in \mathbf{H}_w^\infty$ and any $G \in w\mathbf{H}_w^\infty$,

$$\inf_{f \in \mathbf{H}_w^\infty} \int |h^{-1}f - F|^p |h|^p dm = \inf_{f \in \mathbf{H}_w^\infty} \int |f - hF|^p dm = 0$$

and

$$\inf_{g \in w\mathbf{H}_w^\infty} \int |\bar{h}^{-1}\bar{g} - \bar{G}|^p |h|^p dm = \inf_{g \in w\mathbf{H}_w^\infty} \int |\bar{g} - \bar{h}\bar{G}|^p dm = 0.$$

Hence

$$\gamma^p \int |F + \bar{G}|^p |h|^p dm \geq \int |F|^p |h|^p dm \quad (F \in \mathbf{H}_w^\infty, G \in w\mathbf{H}_w^\infty).$$

By the same argument, we can give the above inequality for $\mathbf{H}_z^\infty + z\bar{\mathbf{H}}_z^\infty$ instead of $\mathbf{H}_w^\infty + w\bar{\mathbf{H}}_w^\infty$. By Lemma 3, $|h|^p$ satisfies (A_p) -condition.

(2) Since $T_\phi = T_{\frac{\bar{h}}{h}}T_k$ and T_k is invertible on H^p , we may assume that $\phi = \bar{h}/h$.

If $|h|^p$ satisfies (A_p) -condition, by Theorem 3

$$\int |f|^p |h|^p dm \leq \gamma_p \int |f + \bar{g}|^p |h|^p dm \quad (f \in H, g \in K)$$

and so

$$\int |hf|^p dm \leq \gamma_p \int |\phi hf + \bar{h}\bar{g}|^p dm \quad (f \in H, g \in K).$$

Since h is outer, h^{-1} belongs to N_* . Since $|h|^p$ satisfies (A_p) -condition, h^{-1} belongs to $N_* \cap L^p = H^p$. This implies that hH^p is dense in H^p because $h \in H^\infty$. Thus

$$\int |F|^p dm \leq \gamma_p \int |\phi F + \bar{G}|^p dm \quad (F \in H, G \in K).$$

This implies that T_ϕ is left invertible because $L^p/[\bar{K}]_p \cong H^p$. If we can prove that $[T_\phi(H)]_p = [P(\bar{h}H)]_p = H^p$, then the invertibility of T_ϕ follows.

Let $h = \sum_{j=0}^\infty h_j$ be a homogeneous expansion of h where h_j is a homogeneous polynomial of degree j . Since h is outer, h_0 is a nonzero constant and $1 \in [P(\bar{h}H)]_p$. $P(z\bar{h}) = z\bar{h}_0 + P(z\bar{h}_1) = z\bar{h}_0 + c$ for some constant c because

$$z\bar{h} = z\bar{h}_0 + z\bar{h}_1 + z \sum_{j=2}^\infty \bar{h}_j.$$

Hence $z \in [P(\bar{h}H)]_p$ because $1 \in [P(\bar{h}H)]_p$. Similarly $w \in [P(\bar{h}H)]_p$. $P(z^2\bar{h}) = z^2\bar{h}_0 + P(z^2\bar{h}_1 + z^2\bar{h}_2) = z^2\bar{h}_0 + cz + d$ for some constant c and d because

$$z^2\bar{h} = z^2\bar{h}_0 + z^2(\bar{h}_1 + \bar{h}_2) + z^2 \sum_{j=3}^{\infty} \bar{h}_j$$

Hence $z^2 \in [P(\bar{h}H)]_p$ because $1, z \in [P(\bar{h}H)]_p$. Similarly w^2 and zw belong to $[P(\bar{h}H)]_p$. By repeating this method, we can prove that $H \subset [P(\bar{h}H)]_p$.

COROLLARY 7. *Suppose $\phi = \phi_w\phi_z$ is a function in L^∞ where $\phi_w \in L^\infty(T_w, m_w)$ and $\phi_z \in L^\infty(T_z, m_z)$. T_ϕ is invertible on H^p if and only if T_{ϕ_w} is invertible on $H^p(T_w, m_w)$ and T_{ϕ_z} is invertible on $H^p(T_z, m_z)$.*

Proof. If T_ϕ is invertible on H^p , then both T_{ϕ_z} and T_{ϕ_w} are invertible on H^p , and there exists a positive constant ε such that

$$\int |\phi f + \bar{g}|^p dm \geq \varepsilon \int |f|^p dm$$

for $f \in H^p$ and $g \in w\mathbf{H}_w^\infty$. This implies that there exists a positive constant ε' such that

$$\int |\phi_w f + \bar{g}|^p dm \geq \varepsilon' \int |f|^p dm$$

for $f \in H^p$ and $g \in w\mathbf{H}_w^\infty$ because $\phi_z^{-1}w\mathbf{H}_w^\infty \subseteq w\mathbf{H}_w^\infty$. Hence T_{ϕ_w} is left invertible on $H^p(T_w, m_w)$. It is easy to see that $T_{\phi_w}H^p(T_w, m_w)$ is dense in $H^p(T_w, m_w)$. Thus T_{ϕ_w} is invertible on $H^p(T_w, m_w)$. Similarly T_{ϕ_z} is also invertible on $H^p(T_z, m_z)$.

Conversely if both T_{ϕ_w} and T_{ϕ_z} are invertible on $H^p(T_w, m_w)$ and $H^p(T_z, m_z)$ respectively, then by a theorem of R. Rochberg [13] $\phi = \phi_w\phi_z$ satisfies the condition in (2) of Theorem 5. Hence T_ϕ is invertible on H^p .

REMARK.

(1) Suppose $\phi = (2 - \bar{z}w)/(2 - z\bar{w})$. By Theorem 4, \mathbf{T}_ϕ^w and \mathbf{T}_ϕ^z are invertible on \mathbf{H}_w^p and \mathbf{H}_z^p , respectively.

(2) If ϕ is a unimodular function and $\|\phi + \mathbf{H}_w^\infty\| + \|\phi + \mathbf{H}_z^\infty\| < 1$, then T_ϕ is left invertible on H^2 . For by Theorem 1 $\|H_\phi\| < 1$ and so $\|1 - T_\phi^*T_\phi\| < 1$ because $T_\phi^*T_\phi + H_\phi^*H_\phi = I$. Suppose $\phi_a = (a - \bar{z}w)/(a - z\bar{w})$ and $|a| \geq 2$. Then $\|\phi_a + \mathbf{H}_w^\infty\| + \|\phi_a + \mathbf{H}_z^\infty\| < 1$ for some a and then $\|\bar{\phi}_a + \mathbf{H}_w^\infty\| + \|\bar{\phi}_a + \mathbf{H}_z^\infty\| < 1$. This implies that $T_{\bar{\phi}_a}$ is invertible on H^2 .

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