

H^p spaces

A Study of H^p spaces and Inner Outer Factorization of functions in H^p spaces

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on 15th May, 2023

Notations

» Notation and Conventions

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- * (Open Unit Disc) $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$.
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- * $\mathcal{M}(\mathbb{T})$: Banach space of complex measures on \mathbb{T} with the total variation norm.
- * n th Fourier coefficient of $f \in \mathcal{L}^1(\mathbb{T})$ and $\mu \in \mathcal{M}(\mathbb{T})$, $n \in \mathbb{Z}$:

$$\hat{f}(n) := \frac{1}{2\pi} \int_{-\pi}^{\pi} f(e^{it}) e^{-int} dt.$$

$$\hat{\mu}(n) := \int_{\mathbb{T}} e^{-int} d\mu(e^{it}).$$

- * $H(\mathbb{D}) = \{f : \mathbb{D} \rightarrow \mathbb{C} : f \text{ is holomorphic on } \mathbb{D}\}$
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Hardy Spaces

» Hardy Spaces on \mathbb{D}

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Let $1 \leq p \leq \infty$ and $f \in H(\mathbb{D})$.

For $0 \leq r < 1$, define $f_r : \mathbb{T} \rightarrow \mathbb{C}$, $f_r(e^{i\theta}) = f(re^{i\theta})$ for each $e^{i\theta} \in \mathbb{T}$.

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Define $H^p(\mathbb{D})$, *Hardy class of analytic functions*, by

$$H^p(\mathbb{D}) = \left\{ f \in H(\mathbb{D}) : \left\{ \|f_r\|_{L^p(\mathbb{T})} \right\}_{0 \leq r < 1} \text{ is bounded} \right\}$$

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Theorem ([Har15])

If $f \in H^p(\mathbb{D})$ then $\|f_{r_1}\|_{L^p(\mathbb{T})} \leq \|f_{r_2}\|_{L^p(\mathbb{T})}$ for
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Theorem

For $1 \leq p \leq \infty$, $H^p(\mathbb{D})$ is a Banach space with the norm

$$\|f\|_{H^p(\mathbb{D})} := \sup_{0 < r < 1} \|f_r\|_{L^p(\mathbb{T})} = \lim_{r \rightarrow 1} \|f_r\|_{L^p(\mathbb{T})}.$$

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H^1 is nice!
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Define $\mathcal{M}_a(\mathbb{T}) = \{ \mu \in \mathcal{M}(\mathbb{T}) : \hat{\mu}(n) = 0 \text{ for each } n < 0 \}$.

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Question

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Definition (Poisson Kernel)

For each $r \in [0, 1)$, we define $P_r : \mathbb{T} \rightarrow \mathbb{R}$ by

$$P_r(e^{it}) = \frac{1 - r^2}{1 + r^2 - 2r \cos t}$$

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- * Recall the Dirichlet problem on the disk: Given $f : \mathbb{T} \rightarrow \mathbb{C}$. Does there exist a continuous function $u : \overline{\mathbb{D}} \rightarrow \mathbb{C}$ such that $u|_{\mathbb{D}}$ is harmonic and $u|_{\mathbb{T}} = f$?

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- * The solution to the Dirichlet problem on the \mathbb{D} is:

$$u(re^{i\theta}) = \begin{cases} \frac{1}{2\pi} \int_{-\pi}^{\pi} P_r(e^{i(\theta-t)}) f(e^{it}) dt & re^{i\theta} \in \mathbb{D} \\ f(e^{i\theta}) & e^{i\theta} \in \mathbb{T} \end{cases}$$

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» Poisson Integral

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Definition (Poisson Integral)

Let $\mu \in \mathcal{M}(\mathbb{T})$ and $f \in L^1(\mathbb{T})$. Then Poisson integral of μ , denoted by $P[\mu] : \mathbb{D} \rightarrow \mathbb{C}$ is given by

$$P[\mu](re^{i\theta}) = \int_{\mathbb{T}} P_r(e^{i(\theta-t)}) d\mu(e^{it})$$

and Poisson integral of f , denoted by $P[f] : \mathbb{D} \rightarrow \mathbb{C}$ is given by

$$P[f](re^{i\theta}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} P_r(e^{i(\theta-t)}) f(e^{it}) dt.$$

» Fatou's theorem (1906)

Corollary ([Fat06])

Let $\mu \in \mathcal{M}(\mathbb{T})$. Then

$$\lim_{r \rightarrow 1} P[\mu] \left(re^{i\theta} \right)$$

exists for almost all $e^{i\theta} \in \mathbb{T}$ and equals "the" Radon-Nikodym derivative of the absolutely continuous part of μ with respect to the Lebesgue measure. As a consequence, we have that if $f \in L^1(\mathbb{T})$ then

$$\lim_{r \rightarrow 1} P[f] \left(re^{i\theta} \right) = f \left(e^{i\theta} \right)$$

for almost all $e^{i\theta} \in \mathbb{T}$.

» Interaction of \mathbb{D} and \mathbb{T}

Let $u : \mathbb{D} \rightarrow \mathbb{C}$ be a harmonic function and $1 \leq p \leq \infty$. Suppose that for all $0 \leq r < 1$, we have that

$$\|u_r\|_p < M < +\infty$$

for some $M > 0$.

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$$\tilde{u}(e^{i\theta}) = \lim_{r \rightarrow 1} u(re^{i\theta})$$

exist and define a function \tilde{u} in $L^p(\mathbb{T})$. The following also holds:

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1. If $p > 1$ then $u = P[\tilde{u}]$.

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1. If $p > 1$ then $u = P[\tilde{u}]$.
2. If $p = 1$ then $f = P[\mu]$ for some complex measure μ whose absolutely continuous part is $\frac{1}{2\pi} \tilde{u} dt$.

» Answering the Question

 $p > 1$

For $p > 1$, consider the map

$$\begin{aligned} H^p(\mathbb{T}) &\rightarrow H^p(\mathbb{D}) \\ u &\mapsto P[u] \end{aligned}$$

This is an isometric isomorphism.

» Answering the Question

 $p = 1$

For $p = 1$, consider the map

$$\begin{aligned}\mathcal{M}_a(\mathbb{T}) &\rightarrow H^1(\mathbb{D}) \\ \mu &\mapsto P[\mu]\end{aligned}$$

This turns out to be a isometric isomorphism.

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Theorem (F and M Riesz (1916))

Let $\mu \in \mathcal{M}_a(\mathbb{T})$ then μ is absolutely continuous.

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Let $\mu \in \mathcal{M}_a(\mathbb{T})$ then μ is absolutely continuous.

$$\begin{aligned}H^1(\mathbb{T}) &\rightarrow H^1(\mathbb{D}) \\ f &\mapsto P[f]\end{aligned}$$

is again an isometric isomorphism.

H^1 is nice!

» Szegő's theorem

 H^1

Theorem (Szegő)

Let $f \in H^1(\mathbb{T})$, $f \not\equiv 0$. Then the function $\log |f|$ is integrable and

$$\frac{1}{2\pi} \int_{\mathbb{T}} \log |f(e^{it})| dt \geq \log |f(e^{i0})|$$

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Corollary

Let $f \in H^1(\mathbb{T})$. If $f \not\equiv 0$ then f cannot vanish on a (measurable) subset of \mathbb{T} with positive Lebesgue measure.

The Factorization

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» Inner Function

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Definition (Inner Function)

Let $f: \mathbb{D} \rightarrow \mathbb{C}$. Then f is said to be an *inner function* if $f \in H^\infty(\mathbb{D})$ and the corresponding boundary function $\tilde{f} \in H^\infty(\mathbb{T})$ has unit modulus almost everywhere on \mathbb{T} . In other words, the function \tilde{f} defined almost everywhere on \mathbb{T} by

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has unit modulus almost everywhere.

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Finite Blaschke Product

Let $z_1, z_2, \dots, z_n \in \mathbb{D}$ and $\alpha \in \mathbb{R}$. Then the finite Blaschke product is the function given by

$$B(z) = e^{i\alpha} \prod_{k=1}^n \frac{z - z_j}{1 - \bar{z}_j z}.$$

» Outer Function

Definition (Outer Function)

An *outer function* is a holomorphic function $f: \mathbb{D} \rightarrow \mathbb{C}$ of the form

$$f(re^{it}) = \alpha \exp \left[\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{e^{it} + re^{i\theta}}{e^{it} - re^{i\theta}} k(e^{i\theta}) d\theta \right]$$

where $\alpha \in \mathbb{C}$ with $|\alpha| = 1$ and k is a real valued integrable function on \mathbb{T} .

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where $\alpha \in \mathbb{C}$ with $|\alpha| = 1$ and k is a real valued integrable function on \mathbb{T} .

Proposition

Let $f: \mathbb{D} \rightarrow \mathbb{C}$ be an outer function with above form.
Then

$$f \in H^1(\mathbb{D}) \Leftrightarrow e^k \in L^1(\mathbb{T})$$

» Inner Outer Factorization

Theorem ([Beu49])

Let $f \in H^1(\mathbb{D})$ and $f \not\equiv 0$. Then f has a factorization $\theta \cdot u$ where θ is inner and u is outer. This factorization is unique up to a constant of modulus 1.

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Idea of Proof: Define

$$u(z) = \exp \left(\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{e^{it} + z}{e^{it} - z} \log |\tilde{f}(e^{it})| dt \right)$$
$$\theta = \frac{f}{u}.$$

» Disintegrating *Inner* part

Theorem (nonzero H^1 functions satisfy the Blaschke condition)

Let $f \in H^1(\mathbb{D})$ and $f \not\equiv 0$. Then the zeroes of f are countable in number and satisfy the **Blaschke condition**, that is, if z_1, z_2, \dots are the zeroes of f , then

$$\sum_{k=1}^{\infty} (1 - |z_n|) < \infty \iff \prod_{n=1}^{\infty} |z_n| < \infty$$

» Infinite Blaschke Products

Theorem ([Bla15])

Let $\{z_n\}_{n \in \mathbb{N}} \subset \mathbb{D} \setminus \{0\}$ be a sequence. The infinite product

$$B(z) = \prod_{n=1}^{\infty} \frac{\bar{z}_n}{z_n} \frac{z_n - z}{1 - \bar{z}_n z}$$

converges uniformly on compact subsets of \mathbb{D} iff the product $\prod_{n=1}^{\infty} |z_n|$ converges iff

$$\sum_{n=1}^{\infty} (1 - |z_n|) < \infty.$$

When either of these is satisfied, B defines an inner function whose zeroes are $\{z_n : n \in \mathbb{N}\}$.

» Infinite Blaschke Products

Definition

An (infinite) Blaschke product is a holomorphic function B of the form

$$B(z) = z^p \prod_{n=1}^{\infty} \left[\frac{\bar{z}_n}{|z_n|} \cdot \frac{z_n - z}{1 - \bar{z}_n z} \right]^{p_n}$$

where

1. $p, p_1, p_2, \dots \in \mathbb{N}$;
2. $\{z_n : n \in \mathbb{N}\} \subset \mathbb{D} \setminus \{0\}$;
3. the product $\prod_{n=1}^{\infty} |z_n|^{p_n}$ is convergent.

Corollary (Factoring all zeroes of $H^1(\mathbb{D})$)

The Blaschke product formed out of the zeroes of a nonzero $H^1(\mathbb{D})$ function is an inner function.

» So far...

Let $f \in H^1(\mathbb{D})$, $f \not\equiv 0$. Let

$$f = \theta \cdot u$$

be its inner outer factorisation where θ is inner and u is outer.

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» So far...

Let $f \in H^1(\mathbb{D})$, $f \not\equiv 0$. Let

$$f = \theta \cdot u$$

be its inner outer factorisation where θ is inner and u is outer. The outer part u has no zeroes of F , so, θ has all the zeroes. Let B be the Blaschke product formed out of zeroes of u (which is same as that of f). Is

$$\theta/B$$

another inner function?

» Riesz Decomposition Theorem

Theorem ([Rie23])

Let $f \in H^p(\mathbb{D})$, $1 \leq p \leq \infty$, $f \not\equiv 0$ and let B be the Blaschke product formed with the zeroes of f in \mathbb{D} . Let

$$g = f/B$$

Then $g \in H^p(\mathbb{D})$, g is zerofree in \mathbb{D} and

$$\|g\|_p = \|f\|_p.$$

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References
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» Singular Inner Function

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Any nonzero H^1 function f can be written as $B \cdot S \cdot u$ where B is a Blaschke product, S is a zero-free inner function and u is the outer part of f . This representation is *unique* up to multiplication by unimodular constant.

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Definition (Singular Inner function)

A inner function S which is zerofree and $S(0) > 0$ is called singular function.

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Definition (Singular Inner function)

A inner function S which is zerofree and $S(0) > 0$ is called singular function.

Theorem ([Her11])

Let g be a singular inner function. Then there is a unique singular positive measure μ such that

$$g(z) = \exp \left[- \int_{\mathbb{T}} \frac{e^{it} + z}{e^{it} - z} d\mu(e^{it}) \right]$$

» The Factorization Theorem

Let $f \neq 0$ be an H^1 function in the unit disc. Then f is uniquely expressible in the form of $f = B \cdot S \cdot u$ where B is a Blaschke product, S is a singular inner function and u is an outer function (in H^1).

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Let p be the order of zero of f at the origin and let p_1, p_2, \dots be the multiplicities of the remaining zeroes $\alpha_1, \alpha_2, \dots$ of f .

Then we have that

$$B(z) = z^p \prod_{n=1}^{\infty} \left[\frac{\overline{\alpha_n}}{|\alpha_n|} \frac{\alpha_n - z}{1 - \overline{\alpha_n} z} \right]^{p_n}$$

$$u(z) = \exp \left[\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{e^{i\theta} + z}{e^{i\theta} - z} \left(\log \left| \tilde{u}(e^{i\theta}) \right| + ia \right) d\theta \right]$$

$$S(z) = \frac{f(z)}{B(z) u(z)} = \exp \left[- \int \frac{e^{i\theta} + z}{e^{i\theta} - z} d\mu(\theta) \right]$$

for some positive singular measure μ and where $a = \arg(f/B)(0)$.

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Thank You!