

ON THE STRUCTURE OF
SHIFT-INVARIANT SUBSPACES OF $L^2(T^2, \mu)$

R. CHENG

0. Introduction. Suppose that V_1 and V_2 are commuting isometries on a Hilbert space \mathcal{H} . In [3] and [6], conditions are given for \mathcal{H} to have four-fold Wold and Halmos decompositions with respect to V_1 and V_2 . These notions are used in [4, 5] to characterize invariant subspaces \mathcal{M} of the Hardy space $H^2(\mathbf{T}^2)$ which are generated by an inner function. Such \mathcal{M} are shown to be those invariant subspaces on which V_1 and V_2 doubly commute, where V_j is now multiplication by the coordinate variable z_j , $j = 1, 2$. More generally, [1] describes the invariant subspaces of $L^2(\mathbf{T}^2)$ on which these V_1 and V_2 doubly commute. In this article we explore these ideas in the case \mathcal{M} is an invariant subspace of the weighted space $L^2(\mathbf{T}^2, \mu)$.

1. The univariate case. We begin by considering the univariate analogue. This will shed light on the main problem.

Let μ be a finite nonnegative Borel measure on the unit circle \mathbf{T} . Define the isometry V on $L^2(\mu)$ by $(Vf)(z) = zf(z)$. A subspace \mathcal{M} of $L^2(\mu)$ is *invariant* (for V) if $V\mathcal{M} \subseteq \mathcal{M}$. Following [2], we describe all of the invariant subspaces of $L^2(\mu)$. This will require the Lebesgue decomposition

$$d\mu = 1_{\Gamma} w d\sigma + 1_{\Gamma^c} d\lambda$$

where σ is normalized Lebesgue measure on \mathbf{T} , w is a weight function, and $0 = \lambda(\Gamma) = \sigma(\Gamma^c)$.

Theorem 1.1. *A subspace \mathcal{M} of $L^2(\mu)$ satisfies the condition $V\mathcal{M} = \mathcal{M}$ if and only if $\mathcal{M} = 1_{\Omega}L^2(\mu)$ for some Borel set Ω .*

The proof is very similar to that of [2, Theorem 2].

Theorem 1.2. *A subspace \mathcal{M} of $L^2(\mu)$ satisfies the condition*

Received by the editors on August 23, 1991.