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ON THE FREDHOLM INDICES OF ASSOCIATED SYSTEMS OF WIENER-HOPF EQUATIONS

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ABSTRACT. Every matrix function $A \in L_{n \times n}^{\infty}(\mathbf{R})$ generates a Wiener-Hopf integral operator on $L_n^2(\mathbf{R}_+)$, the direct sum of *n* copies of $L^2(\mathbf{R}_+)$. The associated Wiener-Hopf integral operator is the operator $W(\tilde{A})$ where $\tilde{A}(x) := A(-x)$. We discuss the connection between the Fredholm indices Ind W(A) and Ind $W(\tilde{A})$. Our main result says that if A has at most a finite number d of discontinuities on $\mathbf{R} \cup \{\infty\}$ and both W(A) and $W(\tilde{A})$ are Fredholm, then

 $|\operatorname{Ind} W(A) + \operatorname{Ind} W(\tilde{A})| \le d(n-1);$

conversely, given integers κ and ν satisfying $|\kappa + \nu| \leq d(n-1)$, there exist $A \in L_{n \times n}^{\infty}(\mathbf{R})$ with at most d discontinuities such that W(A) is Fredholm of index κ and $W(\tilde{A})$ is Fredholm of index ν .

1. Introduction and main results. Given a measurable subset Ω of the real line **R**, we denote by $L_{n \times n}^{p}(\Omega)$ and $L_{n}^{p}(\Omega)$ the $n \times n$ matrix functions with entries in $L^{p}(\Omega)$ and the column vectors of height n with components in $L^{p}(\Omega)$, respectively. For $A \in L_{n \times n}^{\infty}(\mathbf{R})$, the convolution operator with the symbol A is the operator

$$C(A): L_n^2(\mathbf{R}) \longrightarrow L_n^2(\mathbf{R}), \qquad f \longmapsto \mathcal{F}^{-1}A\mathcal{F}f,$$

where \mathcal{F} is the Fourier transform,

$$(\mathcal{F}f)(x) := \int_{\mathbf{R}} f(t)e^{ixt} dt, \quad x \in \mathbf{R}.$$

Let $\mathbf{R}_{+} = (0, \infty)$. The compression of C(A) to $L_{n}^{2}(\mathbf{R}_{+})$ is referred to as the Wiener-Hopf operator with the symbol A and will be denoted by W(A). Thus,

$$W(A): L_n^2(\mathbf{R}_+) \longrightarrow L_n^2(\mathbf{R}_+), \quad f \longmapsto P\mathcal{F}^{-1}A\mathcal{F}f,$$

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