

## The factorization in the commutant of a unitary operator

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### 1. Introduction.

In this paper we generalize the results concerning the factorization of positive (i. e. positive semidefinite) operator valued functions on the unit circle to the abstract context. Let  $\mathcal{L}$  be a complex Hilbert space,  $U$  a unitary operator on  $\mathcal{L}$  and  $\mathcal{M}$  a closed subspace of  $\mathcal{L}$  which is invariant under  $U$ . Let  $\{U\}'$  denote the commutant of  $U$  and  $\mathcal{A}$  the algebra consisting of all bounded operators  $A$  in  $\{U\}'$  such that  $A\mathcal{M} \subseteq \mathcal{M}$ . We ask the following question; which positive operator  $T$  in  $\{U\}'$  is factorable in the sense that  $T=A^*A$  for some  $A$  in  $\mathcal{A}$ ?

Let us recall a classical example. Let  $\mathcal{L}$  be a separable Hilbert space,  $L^2_{\mathcal{L}}$  the Hilbert space of all Lebesgue measurable  $\mathcal{L}$ -valued functions on the unit circle having square-integrable norm, and  $U_0$  the bilateral shift on  $L^2_{\mathcal{L}}$ , i. e.  $(U_0f)(e^{i\theta})=e^{i\theta}f(e^{i\theta})$ . Also let  $L^\infty_{\mathcal{B}(\mathcal{L})}$  denote the algebra of all Lebesgue measurable, essentially bounded functions from the unit circle to the algebra  $\mathcal{B}(\mathcal{L})$  of bounded operators on  $\mathcal{L}$ , and  $M_F$  the multiplication operator on  $L^2_{\mathcal{L}}$  by  $F$  in  $L^\infty_{\mathcal{B}(\mathcal{L})}$ , i. e.  $(M_Ff)(e^{i\theta})=F(e^{i\theta})f(e^{i\theta})$ . It is known that the map  $F \rightarrow M_F$  is a \*-isomorphism from the algebra  $L^\infty_{\mathcal{B}(\mathcal{L})}$  with involution  $F^*(e^{i\theta})=(F(e^{i\theta}))^*$  onto the commutant  $\{U_0\}'$  of  $U_0$ . (See, for example, [6, P48 and P50]). Let  $H^2_{\mathcal{L}}$  and  $H^\infty_{\mathcal{B}(\mathcal{L})}$  be the Hardy subspaces of  $L^2_{\mathcal{L}}$  and  $L^\infty_{\mathcal{B}(\mathcal{L})}$  respectively. It is easy to see that  $A$  lies in  $H^\infty_{\mathcal{B}(\mathcal{L})}$  if and only if  $M_A$  maps  $H^2_{\mathcal{L}}$  into itself. Thus the above question is essentially the factorization problem for positive operator valued functions if  $\mathcal{L}=L^2_{\mathcal{L}}$ ,  $\mathcal{M}=H^2_{\mathcal{L}}$  and  $U=U_0$ .

The above question was considered by Page and Gellar, in [5] and [2]. In [5], Page studies the invertibility of an operator  $PA|_{\mathcal{M}}$ , where  $A$  lies in  $\{U\}'$  and  $P$  is the orthogonal projection of  $\mathcal{L}$  onto  $\mathcal{M}$ , and showed that every invertible positive operator in  $\{U\}'$  is factorable. Subsequently Gellar and Page [2] generalized this result, but only in an unsatisfactory way.

In the present paper we first prove a theorem which gives necessary and sufficient conditions for factorability. This contains the theorem of

Gellar and Page, and Lowdenslager's characterization [3, P117, Lemma] for factorability of operator valued functions. Then we generalize Deviratz' factorization theorem for operator valued functions having invertible values a. e. ([3] and [8]), and the operator generalization ([7] and [8]) of the Fejer-Riesz theorem on the factorization of trigonometric polynomials.

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## 2. Factorization theorem.

LEMMA 1. *Let  $T \in \{U\}'$  and  $A \in \mathcal{A}$ . Then  $T^*T = A^*A$  if and only if  $T = VA$  where  $V$  is a partial isometry in  $\{U\}'$  with initial space  $(A\mathcal{L})^-$ .*

PROOF. Let  $T^*T = A^*A$ . Then the operator  $V$  defined by  $V(Af) = Tf$  for all  $f \in \mathcal{L}$  and  $V|(A\mathcal{L})^\perp = 0$  is a partial isometry with initial space  $(A\mathcal{L})^-$ . The operator  $V$  commutes with  $U$  because  $(A\mathcal{L})^-$  is a reducing subspace of  $U$ . The converse is obvious.

By Lemma 1 our question is equivalent to the following; Which operator  $T \in \{U\}'$  can be factored in the form  $T = VA$ , where  $A \in \mathcal{A}$  and  $V$  is a partial isometry in  $\{U\}'$  with initial space  $(A\mathcal{L})^-$ ?

LEMMA 2. *Let  $T \in \{U\}'$  and  $\mathcal{M}$  a reducing subspace for  $U$ . Then there exists a partial isometry  $V \in \{U\}'$  with initial space  $(T\mathcal{M})^-$  and final space contained in  $\mathcal{M}$ . If further  $T|_{\mathcal{M}}$  is one-to-one, then the final space of  $V$  is equal to  $\mathcal{M}$ .*

PROOF. Let  $P$  be the orthogonal projection of  $\mathcal{L}$  onto  $\mathcal{M}$ . Let  $TP = WQ$  be the polar decomposition of  $TP$ , so  $W$  is a partial isometry with initial space  $(\text{Ker } TP)^\perp$ , and  $Q$  is positive. Since  $TP$  is in the von Neumann algebra  $\{U\}'$ ,  $W$  lies in  $\{U\}'$ . Setting  $V = W^*$ , we complete the proof of Lemma.

When  $\mathcal{H}$  is a reducing subspace of  $U$ , the answer to our question is the following;

COROLLARY 1. *If  $\mathcal{H}$  is a reducing subspace of  $U$ , then every operator  $T \in \{U\}'$  can be factored  $T = VA$ , where  $A \in \mathcal{A}$  and  $V$  is a partial isometry in  $\{U\}'$  with initial space  $(A\mathcal{L})^-$ .*

PROOF. By Lemma 2 we obtain a partial isometry  $W_1 \in \{U\}'$  such that  $(\text{Ker } W_1)^\perp = (T\mathcal{H})^-$  and  $\text{Im } W_1 \subseteq \mathcal{H}$ . (In denoting the range.) Let  $P$  be the orthogonal projection onto  $(T\mathcal{L})^- \ominus (T\mathcal{H})^-$ . Since  $T$  commutes with  $U^*$  as well as  $U$ , the subspace  $(T\mathcal{L})^- \ominus (T\mathcal{H})^-$  is  $U$ -reducing and  $P \in \{U\}'$ . We apply Lemma 2 to  $PT \in \{U\}'$  and a  $U$ -reducing subspace  $\mathcal{L} \ominus \mathcal{H}$  to obtain a partial isometry  $W_2 \in \{U\}'$  such that  $(\text{Ker } W_2)^\perp = (PT(\mathcal{L} \ominus \mathcal{H}))^- =$

$(T\mathcal{L})^- \ominus (T\mathcal{H})^-$  and  $\text{Im } W_2 \subseteq \mathcal{L} \ominus \mathcal{H}$ . We set  $V = W_1^* + W_2^*$  and  $A = V^*T$ . Since the initial spaces of  $W_1$  and  $W_2$  are mutually orthogonal and so are their final spaces,  $V^*$  is a partial isometry whose initial space is equal to  $(\text{Ker } W_1)^\perp \oplus (\text{Ker } W_2)^\perp = (T\mathcal{L})^-$ . Also  $A\mathcal{H} = W_1T\mathcal{H} \subseteq \mathcal{H}$ . Clearly  $V$  and  $A$  are in  $\{U\}'$ . This completes the proof.

We call an operator  $A$  outer if  $A$  lies in  $\mathcal{A}$  and  $A$  satisfies  $(A\mathcal{H})^\perp \cap \mathcal{H} = (A\mathcal{L})^\perp \cap \mathcal{H}$ . Let  $\mathcal{L}, \mathcal{H}$  and  $U$  be  $L^2_\rho, H^2_\rho$  and  $U_0$  respectively. Then it is easy to see that if  $A$  is an outer function in  $H^\infty_{\mathcal{B}(\rho)}$  ([3], [8]), then the multiplication operator  $M_A$  is outer in the above sense.

In [2], Gellar and Page proved the following theorem; Let  $T \in \{U\}'$ . If there exists an invertible operator  $X \in \{U\}'$  such that  $XT \in \mathcal{A}$ , then  $T = VA$  where  $A$  is outer and  $V$  is a partial isometry in  $\{U\}'$  with initial space  $(A\mathcal{L})^-$ .

We weaken the condition of Gellar and Page to obtain a necessary and sufficient condition for factorability.

**THEOREM 1.** *Let  $T \in \{U\}'$ . The following statements are equivalent.*

(i)  $T = VA$  where  $A \in \mathcal{A}$  and  $V$  is a partial isometry in  $\{U\}'$  with initial space  $(A\mathcal{L})^-$ .

(ii) There exists an operator  $X \in \{U\}'$  such that  $XT \in \mathcal{A}$  and  $X|(T\mathcal{H})^-$  is one-to-one.

(iii) There exists an one-to-one operator  $Y$  from  $\bigcap_{n=0}^\infty U^n(T\mathcal{H})^-$  into  $\bigcap_{n=0}^\infty U^n\mathcal{H}$  such that  $YU = UY$  on  $\bigcap_{n=0}^\infty U^n(T\mathcal{H})^-$ .

(iv)  $T = VA$  where  $A$  is outer and  $V$  is a partial isometry in  $\{U\}'$  with initial space  $(A\mathcal{L})^-$ .

**PROOF.** (iv) implies (i); This is trivial.

(i) implies, (ii); Take  $V^*$  for  $X$  in (ii).

(ii) implies (iii); For  $X$  in (ii),  $X|\bigcap_{n=0}^\infty U^n(T\mathcal{H})^-$  is one-to-one, and

$$X\left(\bigcap_{n=0}^\infty U^n(T\mathcal{H})^-\right) = \bigcap_{n=0}^\infty XU^n(T\mathcal{H})^- = \bigcap_{n=0}^\infty U^nX(T\mathcal{H})^- \subseteq \bigcap_{n=0}^\infty U^n\mathcal{H}.$$

Hence  $X|\bigcap_{n=0}^\infty U^n(T\mathcal{H})^-$  meets the requirement on  $Y$  in (iii).

(iii) implies (iv); Since  $\mathcal{H}$  and  $(T\mathcal{H})^-$  are invariant under  $U$ ,  $U|\mathcal{H}$  and  $U|(T\mathcal{H})^-$  are isometries on  $\mathcal{H}$  and  $(T\mathcal{H})^-$  respectively. From the Wold decompositions of isometries  $U|\mathcal{H}$  and  $U|(T\mathcal{H})^-$ , we have the following decomposition;

$$\mathcal{H} = \left(\sum_{n=0}^\infty \oplus U^n \mathcal{L}\right) \oplus \mathcal{H},$$

where  $\ell = \mathcal{K} \ominus U\mathcal{K}$ ,  $\mathcal{K} = \bigcap_{n=0}^{\infty} U^n \mathcal{K}$ , and  $U|_{\mathcal{K}}$  is unitary; and

$$(T\mathcal{K})^- = \left( \sum_{n=0}^{\infty} \oplus U^n \ell_1 \right) \oplus \mathcal{K}_1,$$

where  $\ell_1 = (T\mathcal{K})^- \ominus U(T\mathcal{K})^-$ ,  $\mathcal{K}_1 = \bigcap_{n=0}^{\infty} U^n (T\mathcal{K})^-$ , and  $U|_{\mathcal{K}_1}$  is unitary. Let  $\mathcal{K}_{-\infty}$  denote the smallest reducing subspace for  $U$  that contains  $\mathcal{K}$ ;

$$\mathcal{K}_{-\infty} = \left( \sum_{n=-\infty}^{\infty} \oplus U^n \ell \right) \oplus \mathcal{K}.$$

Then

$$\mathcal{L} = (\mathcal{L} \ominus \mathcal{K}_{-\infty}) \oplus \left( \sum_{n=-\infty}^{\infty} \oplus U^n \ell \right) \oplus \mathcal{K},$$

and

$$(T\mathcal{L})^- = \left( (T\mathcal{L})^- \ominus (T\mathcal{K}_{-\infty})^- \right) \oplus \left( \sum_{n=-\infty}^{\infty} \oplus U^n \ell_1 \right) \oplus \mathcal{K}_1.$$

Let  $Q$  be the orthogonal projection of  $\mathcal{L}$  onto  $(T\mathcal{L})^- \ominus (T\mathcal{K}_{-\infty})^-$ . Since  $(T\mathcal{L})^- \ominus (T\mathcal{K}_{-\infty})^-$  is a reducing subspace of  $U$ ,  $Q \in \{U\}'$ . We apply Lemma 2 to  $QT \in \{U\}'$  and a  $U$ -reducing subspace  $\mathcal{L} \ominus \mathcal{K}_{-\infty}$  to obtain a partial isometry  $W_1 \in \{U\}'$  such that  $(\text{Ker } W_1)^\perp = (QT(\mathcal{L} \ominus \mathcal{K}_{-\infty}))^- = (T\mathcal{L})^- \ominus (T\mathcal{K}_{-\infty})^-$  and  $\text{Im } W_1 \subseteq \mathcal{L} \ominus \mathcal{K}_{-\infty}$ .

From observations similar to the ones used in the proof of [2, Theorem 2], we know that  $\dim \ell_1 \leq \dim \ell$ . Therefore there exists an isometry  $W_2$  mapping  $\ell_1$  into  $\ell$ . We extend  $W_2$  to a partial isometry on  $\mathcal{L}$  by defining  $W_2(U^n f) = U^n(W_2 f)$  for each  $f \in \ell_1$  and  $n = 0, \pm 1, \pm 2, \dots$  and  $W_2 = 0$  on  $\mathcal{L} \ominus \left( \sum_{n=-\infty}^{\infty} \oplus U^n \ell_1 \right)$ . Clearly  $(\text{Ker } W_2)^\perp = \sum_{n=-\infty}^{\infty} \oplus U^n \ell_1$ ,  $\text{Im } W_2 \subseteq \sum_{n=-\infty}^{\infty} \oplus U^n \ell$ , and  $W_2 \in \{U\}'$ .

Let us extend  $Y$  in (iii) to  $\mathcal{L}$  by defining  $Y = 0$  on  $\mathcal{K}_1^\perp$ . Then  $Y$  is in  $\{U\}'$ . Applying Lemma 2 to  $Y$  and  $\mathcal{K}_1$ , we obtain a partial isometry  $W_3 \in \{U\}'$  with initial space contained in  $\mathcal{K}$  and final space  $\mathcal{K}_1$  because  $\text{Im } Y \subseteq \mathcal{K}$  and  $Y|_{\mathcal{K}_1}$  is one-to-one.

We now set  $V = W_1^* + W_2^* + W_3$  and  $A = V^* T$ . The clearly  $V^*$  is a partial isometry in  $\{U\}'$  with initial space  $(T\mathcal{L})^-$ , and so  $T = VA$ . Taking account of the initial spaces and final spaces of  $W_1$ ,  $W_2$  and  $W_3$ , it is easily checked that  $A$  is outer. Therefore (iii) implies (iv).

By Lemma 1 we obtain the following theorem equivalent to Theorem 1.

**THEOREM 1'.** *Let  $T$  be a positive operator in  $\{U\}'$ . The following*

statements are equivalent.

- (i)  $T$  is factorable.
- (ii) There exists an operator  $X \in \{U\}'$  such that  $XT^{1/2} \in \mathcal{A}$  and  $X|(T^{1/2}\mathcal{K})^-$  is one-to-one.
- (iii) There exists an one-to-one operator  $Y$  from  $\bigcap_{n=0}^{\infty} U_n(T^{1/2}\mathcal{K})^-$  into  $\bigcap_{n=0}^{\infty} U^n\mathcal{K}$  such that  $YU=UY$  on  $\bigcap_{n=0}^{\infty} U^n(T^{1/2}\mathcal{K})^-$ .
- (iv)  $T=A^*A$  where  $A$  is outer.

The following lemma shows that we have only to consider the case where the smallest reducing subspace  $\mathcal{K}_{-\infty}$  for  $U$  containing  $\mathcal{K}$  is equal to  $\mathcal{L}$ .

LEMMA 3. Let  $T$  be a positive operator in  $\{U\}'$  and  $P_{-\infty}$  the orthogonal projection of  $\mathcal{L}$  onto  $\mathcal{K}_{-\infty}$ . Then  $T$  is factorable if and only if  $P_{-\infty}TP_{-\infty}$  is.

PROOF. Let  $T=A^*A$  for some  $A \in \mathcal{A}$ . Then  $P_{-\infty}TP_{-\infty}=(AP_{-\infty})^*(AP_{-\infty})$ , and clearly  $AP_{-\infty} \in \mathcal{A}$ . Hence  $P_{-\infty}TP_{-\infty}$  is factorable.

Conversely, suppose that  $P_{-\infty}TP_{-\infty}$  is factorable, so there is a partial isometry  $W_1$  with initial space  $(T^{1/2}P_{-\infty}\mathcal{L})^-$  such that  $W_1T^{1/2}P_{-\infty} \in \mathcal{A}$ , by Lemma 1. As in the proof of Theorem 1, we use Lemma 2 to obtain a partial isometry  $W_2 \in \{U\}'$  with initial space  $(T^{1/2}\mathcal{L}) \ominus (T^{1/2}P_{-\infty}\mathcal{L})^-$  and final space contained in  $\mathcal{L} \ominus P_{-\infty}\mathcal{L}$ . We define  $W$  by  $W=W_1+W_2$ . Then  $W$  is a partial isometry in  $\{U\}'$  with initial space  $(T^{1/2}\mathcal{L})^-$  such that  $WT^{1/2} \in \mathcal{A}$ , and so  $T$  is factorable by Lemma 1.

REMARK. Let  $V$  be an isometry on a Hilbert space  $\mathcal{K}$ . Moore, Rosenblum and Rovnyak proved a theorem [4, Theorem 4] which characterized the product  $A^*A$  where  $A$  commutes with  $V$ . It turns out that our Theorem 1' is equivalent to [4, Theorem 4] under Lemma 3 and the following fact (see [1, Theorem 2] and its proof.): Let  $V$  be an isometry on a Hilbert space  $\mathcal{K}$  and  $U$  the minimal unitary extension of  $V$  on a Hilbert space  $\mathcal{H}$ . Let  $P$  be the orthogonal projection of  $\mathcal{H}$  onto  $\mathcal{K}$ . Then an operator  $T$  on  $\mathcal{K}$  satisfies  $V^*TV=T$  if and only if there exists an operator  $\tilde{T} \in \{U\}'$  such that  $T=P\tilde{T}|_{\mathcal{K}}$ . In this case, moreover, (i)  $T$  is positive if and only if  $\tilde{T}$  is positive, and (ii)  $T=A^*A$  for some  $A \in \{V\}'$  if and only if  $\tilde{T}=\tilde{A}^*\tilde{A}$  for some  $\tilde{A} \in \{U\}'$  such that  $\tilde{A}\mathcal{K} \subseteq \mathcal{K}$ .

### 3. Applications.

Let  $F$  be a positive operator valued function in  $L_{\mathcal{B}(\mathcal{L})}^{\infty}$  whose values are invertible a. e.. The Devinatz theorem (see e. g. [2, p119]) asserts that if

$\log \|F(e^{i\theta})^{-1}\|^{-1}$  is integrable, then  $F$  is factorable, that is,  $F(e^{i\theta}) = A^*(e^{i\theta})A(e^{i\theta})$  a. e. for some  $A \in H^\infty_{\mathcal{B}(\mathcal{L})}$ .

From the fact that  $F_1(e^{i\theta}) \geq F_2(e^{i\theta})$  a. e. if and only if  $M_{F_1} \geq M_{F_2}$  for  $F_1, F_2 \in L^\infty_{\mathcal{B}(\mathcal{L})}$ , it follows for a positive operator valued function  $F \in L^\infty_{\mathcal{B}(\mathcal{L})}$  that  $F$  has invertible values a. e. if and only if  $M_F \geq M_{wI}$  where  $w$  is a bounded positive (non-zero) scalar function and  $I$  is the identity operator on  $\mathcal{L}$ . And clearly  $M_{wI}$  is one-to-one operator in the double commutant  $\{U_0\}''$  of  $U_0$ .

Returning to the general case, let us consider the factorability of an operator  $T \in \{U\}'$  for which there exists an one-to-one positive operator  $D \in \{U\}''$  such that  $D \leq T$ .

**THEOREM 2.** *Let  $T$  be a positive operator in  $\{U\}'$  and  $D$  an one-to-one positive operator in  $\{U\}''$  such that  $D \leq T$ . Assume that there exists an one-to-one factorable operator  $T_1 \in \{U\}'$  such that  $T_1 \leq T$ . Then  $T$  is factorable.*

**PROOF.** Since  $T_1$  is factorable,  $T_1 = A_1^* A_1$  for some  $A_1 \in \mathcal{A}$ . For each  $f \in \mathcal{L}$ , we have  $\|A_1 f\| = \|T_1^{1/2} f\| \leq \|T^{1/2} f\|$  because  $T_1 \leq T$ , and so we can define a bounded operator  $X$  by  $X(T^{1/2} f) = A_1 f$  for  $f \in \mathcal{L}$  and  $X|(T^{1/2} \mathcal{L})^\perp = 0$ . Then  $XT^{1/2} \in \mathcal{A}$  and  $X$  commutes with  $U$  because  $T^{1/2}$  and  $A_1 \in \{U\}'$ . By Theorem 1' it is now enough to show that  $X|(T^{1/2} \mathcal{L})^-$  is one-to-one. If  $Xg = 0$  for some  $g \in (T^{1/2} \mathcal{L})^-$ , then there is a sequence  $\{f_n\}$  in  $\mathcal{L}$  such that  $T^{1/2} f_n \rightarrow g$  and  $A_1 f_n \rightarrow 0$ . Since  $T_1 = A_1^* A_1$ ,  $T_1^{1/2} f_n \rightarrow 0$ . Since  $T \geq D$ , there is a vector  $h \in \mathcal{L}$  such that  $D^{1/2} f_n \rightarrow h$ . Then  $T_1^{1/2} h = \lim_{n \rightarrow \infty} T_1^{1/2} D^{1/2} f_n = \lim_{n \rightarrow \infty} D^{1/2} T_1^{1/2} f_n$  (because  $D^{1/2} \in \{U\}'' = 0$ , so  $h = 0$  because  $T_1$  is one-to-one. Hence we have  $D^{1/2} g = \lim_{n \rightarrow \infty} D^{1/2} T^{1/2} f_n = \lim_{n \rightarrow \infty} T^{1/2} D^{1/2} f_n = 0$ , and  $g = 0$  because  $D$  is one-to-one. Therefore  $X|(T^{1/2} \mathcal{L})^-$  is one-to-one. This completes the proof.

The following corollary is an abstract generalization of the Devinatz theorem.

**COROLLARY 2.** *Let  $T$  be a positive operator in  $\{U\}'$ . If there exists an one-to-one factorable operator  $D$  in  $\{U\}''$  such that  $D \leq T$ , then  $T$  is factorable.*

Our last theorem contains the operator generalization ([7] and [8]) of the Fejer-Riesz theorem which asserts that every positive trigonometric polynomial  $w$  is of the form  $w = |f|^2$ , where  $f$  is a analytic trigonometric polynomial of degree equal to the one of  $w$ .

**THEOREM 3.** *Let  $T$  be a positive operator in  $\{U\}'$ . Assume that there exists an operator  $X \in \{U\}'$  such that  $XT \in \mathcal{A}$  and  $X|(T \mathcal{L})^-$  is one-to-one. Then  $T$  is factorable and its outer factor  $A$  satisfies  $XA^* \in \mathcal{A}$ .*

PROOF. We can assume, without loss of generality, that  $T \leq I$ . By assumption and Theorem 1',  $T^2 = A_1^* A_1$  for some  $A_1 \in \mathcal{A}$ . Since  $T \geq T^2 = A_1^* A_1$  (because  $T \leq I$ ), we have an operator  $X_1 \in \{U\}'$  such that  $X_1 T^{1/2} = A_1$ . From  $T^2 = A_1^* A_1$  and  $(T^{1/2} \mathcal{L})^- = (\text{Ker } T^{1/2})^\perp$ , it follows that  $X_1|(T^{1/2} \mathcal{L})^-$  is one-to-one. Therefore  $T$  satisfies the condition (ii) of Theorem 1', so  $T$  is factorable.

Let  $T = A^* A$  where  $A$  is outer. Then we have  $XA^*(Af) = XTf \in \mathcal{H}$  for all  $f \in \mathcal{H}$ . If  $f \in \mathcal{H} \cap (A\mathcal{H})^\perp$  then  $f \in (A\mathcal{L})^\perp$ , so  $XA^*f = 0$ . Hence  $\mathcal{H}$  is invariant for  $XA^*$  and  $XA^* \in \mathcal{A}$ .

Now the operator generalization of the Fejer-Riesz theorem follows immediately. In fact, let  $F$  be a positive operator valued trigonometric polynomial of degree  $N$ . Then the multiplication operator  $M_F$  satisfies the assumption in Theorem 3 with  $X = M_{e^{iN\theta} I}$  (the multiplication operator by  $e^{iN\theta} I$ ).

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