Analytic Model of Doubly Commuting Contractions

T. Bhattacharyya, E. K. Narayanan and Jaydeb Sarkar

Indian Statistical Institute, Bangalore Centre
8th Mile Mysore Road, Bangalore, 560059 India
ANALYTIC MODEL OF DOUBLY COMMUTING CONTRACTIONS
T. BHATTACHARYYA, E. K. NARAYANAN, AND JAYDEB SARKAR

Abstract. An $n$-tuple $(n \geq 2)$, $T = (T_1, \ldots, T_n)$, of commuting bounded linear operators on a Hilbert space $\mathcal{H}$ is doubly commuting if $T_i T_j^* = T_j^* T_i$ for all $1 \leq i < j \leq n$. If in addition, each $T_i \in C_0$, then we say that $T$ is a doubly commuting pure tuple. In this paper we prove that a doubly commuting pure tuple $T$ can be dilated to a tuple of shift operators on some suitable vector-valued Hardy space $H^2_{E_T}(\mathbb{D}^n)$. As a consequence of the dilation theorem, we prove that there exists a closed subspace $S_T$ of the form

$$S_T := \sum_{i=1}^{n} \Phi_{T_i} H^2_{E_{T_i}}(\mathbb{D}^n),$$

where $\{E_{T_i}\}_{i=1}^{n}$ are Hilbert spaces, $\Phi_{T_i} \in H^\infty_{\mathcal{B}(E_{T_i}, \mathcal{D}_T)}(\mathbb{D}^n)$ such that each $\Phi_{T_i}$ ($1 \leq i \leq n$) is either a one variable inner function in $z_i$, or the zero function. Moreover, $\mathcal{H} \cong S_T^1$ and

$$(T_1, \ldots, T_n) \cong P_{S_T^1}(M_{z_1}, \ldots, M_{z_n})|_{S_T^1}.$$  

1. Introduction

Consider a complex separable Hilbert space $\mathcal{E}$ and a closed subspace $S$ of $H^2_{\mathcal{E}}(\mathbb{D})$ that is invariant under the operator $M_z$ on $H^2_{\mathcal{E}}(\mathbb{D})$, i.e.,

$$M_z S \subseteq S.$$

Clearly, $T = P_{S_T} M_z|_{S_T}$ is a contraction. But, moreover, $T^m$ converges to 0 strongly as $m \to \infty$. This is the so called $C_0$ property that $T$ inherits from $M_z$.

In their pioneering work in the late 1960’s, Sz.-Nagy and Foias showed that for a contraction to qualify as $C_0$, it must be of the above form. See [18]. More precisely, if $T$ is a $C_0$ contraction on a Hilbert space $\mathcal{H}$, then there is an $\mathcal{E}$ as above and a subspace $S_T$ of $H^2_{\mathcal{E}}(\mathbb{D})$ such that $S_T$ is invariant under $M_z$ and $T$ is unitarily equivalent to $P_{S_T^1} M_z|_{S_T^1}$. Here $\mathcal{E}$ is explicit. Indeed, if we denote by $D_T$, the defect operator $(I - TT^*)^{1/2}$, then $\mathcal{E}$ is nothing but $D_T^*$, the closure of range of $D_T^*$. This result was just one part of the revelation. The technique through which it was achieved was equally revealing. They produced $S_T$ as the range of the multiplier $M_{\theta_T}$ where $\theta_T$ is the characteristic function of $T$. Thus, they gave a Beurling-Lax-Halmos form of $S_T$.

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Recall that the characteristic function of a contraction $T \in \mathcal{B}(\mathcal{H})$ is defined by

$$\theta_T(z) = -(T + D_T(I - zT^*))^{-1}zD_T, \quad (z \in \mathbb{D})$$

We refer to [18] for more properties of this function.

Such an elegant characterization of all $C_0$ contractions obviously led to a search for such a phenomenon in the polydisk and the Euclidean unit ball. The challenges in a several variables situation are manifold. One first had to identify the space that would play the role of the Hardy space. For the ball, it became clear only in the 1990’s with works of Drury [7], Pott [13], Popescu [12] and Arveson [4] that the natural space for this purpose on the Euclidean unit ball is the one with reproducing kernel $\frac{1}{1 - \langle z, w \rangle}$. It was shown in [5] that the above mentioned result of Sz.-Nagy and Foias can be generalized to the Euclidean unit ball.

The case of the polydisk is more interesting. There is no generalization of the Sz.-Nagy Foias result mentioned above to this situation. There are invariant subspace results though due to Ahern and Clark [1], Mandrekar [9], Rudin [14] and Izuchi, Nakazi and Seto [10]. As far as the model theory results are concerned, there is a general framework due to Ambrozie, Englis and Muller [2]. They do have a generalization of the $C_0$ condition which although pretty natural when stated in an abstract setting, is quite intractable after specializing to the polydisk.

This brings us to what we are doing in this note. We consider a commuting tuple of contractions $T = (T_1, T_2, \ldots, T_n)$ such that $T_i^*T_j = T_jT_i^*$ for $i \neq j$ (double commutativity) and $T_i^{*n} \to 0$ strongly for each $i$. Under these assumptions, we give an interesting generalization of the Sz.-Nagy Foias result involving characteristic functions of the individual contractions. En route, we produce a new proof of the model.

The paper is organized as follows. In section 2, we review collect some of the preliminary concepts that will be useful. In section 3, we obtain a dilation result for pure doubly commuting tuple of contractions. In section 4, we obtain a functional model for the class of pure doubly commuting tuples of contractions. In the final section, section 5, we establish a relationship between the class of pure doubly commuting tuples of contractions and one variable inner functions defined on the unit polydisc.

## 2. Preliminaries

Before we introduce a tuple of doubly commuting contractions, let us briefly review the case of a single contraction $T \in \mathcal{B}(\mathcal{H})$ which is $C_0$. Consider the vector valued Hardy space $H^2_{D_T^*}(\mathbb{D})$. The contraction $T$ is then realized as $F_{Q_T}M_z|_{Q_T}$, where $Q_T$ is the orthogonal complement of $M_\theta H^2_{D_T}(\mathbb{D})$. A key ingredient in this theory is the map $L_T : \mathcal{H} \to H^2_{D_T^*}(\mathbb{D})$ defined by

$$L_T h := D_T(I - zT^*)^{-1}h = \sum_{n=0}^{\infty} z^n D_T T^{*n} h, \quad (h \in \mathcal{H}).$$

Then $L_T$ is an isometry and

$$L_T T^* = M_z^* L_T.$$
Moreover,
\[ L_T^*(S_w \otimes \eta) = (I - \bar{\omega}T)^{-1}D_T \eta, \quad (w \in \mathbb{D}, \eta \in D_{T^*}) \]
and
\[ S(\lambda, w)(I - \theta_T(\lambda)\theta_T(w)^*) = D_{T^*}(I - \lambda T^*)^{-1}(I - \bar{\omega}T)^{-1}D_T, \quad (\lambda, w \in \mathbb{D}) \]
where \( S \) is the Szegö kernel on the unit disk defined by \( S(z, w) = (1 - \bar{z}w)^{-1} \) for all \( z, w \in \mathbb{D} \).

The above two equalities and the definition of the characteristic function (1.1) yield (cf. Lemmas 2.2 and 3.6 in [5])
\[ L_T^* = I_{H_{D^2}'(\mathbb{D})} - M_{\theta_T}M_{\theta_T}^*, \]
where \( M_{\theta_T} \) is the multiplication operator defined by \( M_{\theta_T}f = \theta_T(w)f(w) \) for all \( f \in H_{D^2}'(\mathbb{D}) \) and \( w \in \mathbb{D} \). See [5] for more details, where this is carried out for a tuple of operators satisfying a ball type condition.

Now we can focus on \( n \) tuples of commuting operators. From this point on, we shall assume that \( n \) is an integer and \( n \geq 2 \). We shall denote by \( \mathbb{N}^n \) the set of all multi-indices \( k := (k_1, \ldots, k_n) \) where \( k_i \in \mathbb{N} \) for \( i = 1, \ldots, n \). For a multi-index \( k \in \mathbb{N}^n \) we denote \( z^k = z_1^{k_1} \cdots z_n^{k_n} \) and \( T^k = T_1^{k_1} \cdots T_n^{k_n} \) where \( z := (z_1, \ldots, z_n) \in \mathbb{C}^n \) and \( T = (T_1, \ldots, T_n) \) a commuting tuple (that is, \( T_iT_j = T_jT_i \) for \( i, j = 1, \ldots, n \)) of operators on some Hilbert space \( \mathcal{H} \).

Now, we introduce the notion of isometric dilation of an \( n \)-tuple operators (cf. [15]). Let \( T \) and \( V \) be \( n \)-tuples of operators on Hilbert spaces \( \mathcal{H} \) and \( \mathcal{K} \), respectively. Then \( V \) is said to be a dilation of \( T \) if there exists an isometry \( \Pi : \mathcal{H} \to \mathcal{K} \) such that
\[ \Pi T_i^* = V_i^* \Pi. \quad (1 \leq i \leq n) \]
The dilation is said to be minimal if
\[ \mathcal{K} = \text{span}\{V^k(\Pi \mathcal{H}) : k \in \mathbb{N}^n\}. \]

Note that \( V \) on \( \mathcal{K} \) is a dilation of \( T \) on \( \mathcal{H} \) if and only if
\[ T_i \cong P_{Q_i}V_i|_{Q_i}, \quad (1 \leq i \leq n) \]
where \( Q \) is a joint \((V_1^*, \ldots, V_n^*)\)-invariant subspace of \( \mathcal{K} \) (see Section 2 of [15] for more details).

Let \( T = (T_1, \ldots, T_n) \) be an \( n \)-tuple of doubly commuting contractions on \( \mathcal{H} \). Define the defect operator \( D_{T^*} \) by
\[ D_{T^*} := \prod_{i=1}^n D_{T_i^*} = \left( \prod_{i=1}^n (I_{\mathcal{H}} - T_iT_i^*) \right)^{\frac{1}{2}}. \]
and the defect space \( D_{T^*} \) by
\[ D_{T^*} := \overline{\text{ran}} D_{T^*} = \overline{\text{ran}} \prod_{i=1}^n D_{T_i^*}. \]
The Hardy space \( H^2(\mathbb{D}^n) \) over the unit polydisc \( \mathbb{D}^n \) is the Hilbert space of all holomorphic functions \( f \) on \( \mathbb{D}^n \) such that
\[
\|f\|_{H^2(\mathbb{D}^n)} := \left( \sup_{0 \leq r < 1} \int_{T_n} |f(rz)|^2 \, d\theta \right)^{\frac{1}{2}} < \infty,
\]
where \( d\theta \) is the normalized Lebesgue measure on the torus \( T^n \), the distinguished boundary of \( \mathbb{D}^n \), and \( rz := (rz_1, \ldots, rz_n) \) (cf. \cite{14}, \cite{8}). Note also that \( H^2(\mathbb{D}^n) \) is a reproducing kernel Hilbert space \cite{3} corresponding to the Szego kernel \( S : \mathbb{D}^n \times \mathbb{D}^n \to \mathbb{C} \), where
\[
S(z, w) = \prod_{i=1}^n (1 - z_i \overline{w}_i)^{-1}. \quad (z, w \in \mathbb{D}^n)
\]

We denote the Banach algebra of all bounded holomorphic functions on \( \mathbb{D}^n \) by \( H^\infty(\mathbb{D}^n) \) equipped with the supremum norm.

Given a Hilbert space \( \mathcal{E} \) we identify \( H^2(\mathbb{D}^n) \otimes \mathcal{E} \) with \( H^2_\mathcal{E}(\mathbb{D}^n) \) via the unitary map \( z_k \otimes \eta \mapsto z_k \eta \) for all \( k \in \mathbb{N}^n \) and \( \eta \in \mathcal{E} \). Moreover, it is easy to see that the corresponding multiplication operators by the coordinate functions are intertwined by this unitary map.

**Definition 2.1.** Let \( T \) be an \( n \)-tuple \((n > 1)\) of doubly commuting contractions on a Hilbert space \( \mathcal{H} \). The tuple is said to be doubly commuting pure tuple if \( T_i \in C_0 \) for all \( 1 \leq i \leq n \).

The tuple of shift operators \((M_{z_1}, \ldots, M_{z_n})\) on \( H^2_\mathcal{E}(\mathbb{D}^n) \) is a natural example of a doubly commuting pure tuple of operators.

### 3. Isometric dilation

In this section we will be concerned with the isometric dilation of a doubly commuting pure tuple on a Hilbert space \( \mathcal{H} \). Suppose that \( T = (T_1, \ldots, T_n) \) is a doubly commuting tuple. Then
\[
T_i T_j = D_{T_j} T_i
\]
for \( 1 \leq i, j \leq n \) and \( i \neq j \) and
\[
D_{T_i} T_j = D_{T_j} T_i. \quad (1 \leq i < j \leq n)
\]

**Theorem 3.1.** Let \( T \) be a doubly commuting pure tuple on \( \mathcal{H} \). Then the bounded linear operator \( L_T : \mathcal{H} \to H^2_{\mathbb{D}^n}(\mathbb{D}^n) \) defined by
\[
(L_T h)(z) = D_{T_i} \prod_{i=1}^n (I - z_i T_i^*)^{-1} h
\]
is an isometry and
\[
L_T T_i^* = M_{z_i}^* L_T,
\]
for \( i = 1, \ldots, n \). Moreover,
\[
L_T^* (S(\cdot, w) \eta) = \prod_{i=1}^n (I - \overline{w}_iT_i)^{-1} D_{T_i} \eta,
\]
for all $w \in \mathbb{D}^n$ and $\eta \in D_{T^*}$, and

$$H_{D_{T^*}}^2(\mathbb{D}^n) = \text{span}\{z^k(L_T \mathcal{H}) : k \in \mathbb{N}^n\}.$$  

**Proof.** First identify $H_{D_{T^*}}^2(\mathbb{D}^n)$ with $H^2(\mathbb{D}) \otimes \cdots \otimes (H^2(\mathbb{D}) \otimes D_{T^*_1}) \otimes \cdots \otimes H^2(\mathbb{D})$ and $H_{D_{T^*_i}}^2(\mathbb{D}^n)$ with $H^2(\mathbb{D}) \otimes \cdots \otimes (H^2(\mathbb{D}) \otimes D_{T^*_i}) \otimes \cdots \otimes H^2(\mathbb{D})$. Let $T = (T_1, \ldots, T_n)$ be a doubly commuting pure tuple on $\mathcal{H}$. Then (2.1) shows that the operator $L_{T_i} : \mathcal{H} \to H_{D_{T^*_i}}^2(\mathbb{D}^n)$ defined by

$$(L_{T_i}h)(z) = D_{T^*_i}(I - z_i T_i)^{-1}h, \quad (h \in \mathcal{H}, \ z \in \mathbb{D}^n)$$

is an isometry for $i = 1, \ldots, n$. We now calculate

$$\|h\|_{\mathcal{H}}^2 = \|L_{T_1}h\|_{H^2(D^n) \otimes D_{T^*_1}}^2 = \left\| \sum_{k_1 \in \mathbb{N}} z_{k_1}^1 D_{T^*_1}T_{1}^{*k_1}h \right\|_{H^2(D^n) \otimes D_{T^*_1}}^2$$

$$= \sum_{k_1 \in \mathbb{N}} \|D_{T^*_1}T_{1}^{*k_1}h\|_{D_{T^*_1}}^2 = \sum_{k_1 \in \mathbb{N}} \|L_{T_2}(D_{T^*_1}T_{1}^{*k_1}h)\|_{H^2(D^n) \otimes D_{T^*_2}}^2$$

$$= \sum_{k_1, k_2 \in \mathbb{N}} \sum_{k_2 \in \mathbb{N}} z_{k_2}^2 D_{T^*_2}T_{2}^{*k_2}D_{T^*_1}T_{1}^{*k_1}h \|_{H^2(D^n) \otimes D_{T^*_2}}^2 = \sum_{k_1, k_2 \in \mathbb{N}} \|D_{T^*_2}D_{T^*_1}T_{1}^{*k_1}T_{2}^{*k_2}h\|_{D_{T^*_2}}^2$$

Continuing this process we obtain

$$\|h\|_{\mathcal{H}}^2 = \sum_{k \in \mathbb{N}^n} \left\| \prod_{i=1}^n D_{T^*_i}T_{i}^{*k_i}h \right\|_{\text{ran}(D_{T^*_1} \cdots D_{T^*_n})}^2 = \sum_{k \in \mathbb{N}^n} \|D_{T^*}T_{i}^{*k_i}h\|_{D_{T^*_i}}^2.$$  

Hence it follows that

$$\|h\|_{\mathcal{H}}^2 = \|L_T h\|_{H_{D_{T^*}}^2(\mathbb{D}^n)}^2 = \|L_T h\|_{H_{D_{T^*}}^2(\mathbb{D}^n)}^2.$$  

This implies that $L_T$ is an isometry. Moreover

$$L_T T_i^* h = D_{T^*} \sum_{k \in \mathbb{N}^n} z_{k}^T T_{(k+e_i)}^* h = M_{z_i}^* D_{T^*} \sum_{k \in \mathbb{N}^n} z_{k}^T T_{i}^{*k_i} h = M_{z_i}^* L_T h, \quad (h \in \mathcal{H}, 1 \leq i \leq n)$$

and consequently

$$L_T T_i^* = M_{z_i}^* L_T. \quad (1 \leq i \leq n)$$

Also for all $h \in \mathcal{H}$, $\eta \in D_{T^*}$ and $w \in \mathbb{D}^n$, it follows that

$$\langle L_{T_i}^*(\mathcal{S}(\cdot, w)\eta), h \rangle_{\mathcal{H}} = \langle \mathcal{S}(\cdot, w)\eta, L_T h \rangle_{H_{D_{T^*}}^2(\mathbb{D}^n)}$$

$$= \left\langle \sum_{k \in \mathbb{N}^n} z_{k}^T w_i^k \eta, \sum_{l \in \mathbb{N}^n} z_{l}^T D_{T^*}T_{i}^{*l} h \right\rangle_{H_{D_{T^*}}^2(\mathbb{D}^n)}$$

$$= \sum_{k \in \mathbb{N}^n} \langle w_i^k \eta, D_{T^*}T_{i}^{*k_i} h \rangle_{\mathcal{H}},$$
and so
\[ \langle L_T^*(S(\cdot, w)\eta), h \rangle_H = \prod_{i=1}^{n} (I - wT_i)^{-1} D_{T_i} \cdot \eta, h \rangle_H. \]

We complete the proof by showing that the dilation \((M_{z_1}, \ldots, M_{z_n})\) on \(H^2_{D_{T_r}}(\mathbb{D}^n)\) is minimal, that is,
\[ H^2_{D_{T_r}}(\mathbb{D}^n) = \text{span}\{z^k(L_T^*H) : k \in \mathbb{N}^n\}. \]
But since \(\text{span}\{z^k(L_T^*H) : k \in \mathbb{N}^n\}\) is a joint \((M_{z_1}, \ldots, M_{z_n})\)-reducing closed subspace of \(H^2_{D_{T_r}}(\mathbb{D}^n)\), it follows from Proposition 2.2 in [17] that
\[ \text{span}\{z^k(L_T^*H) : k \in \mathbb{N}^n\} = H^2_{\mathcal{E}}(\mathbb{D}^n), \]
for some \(\mathcal{E} \subseteq D_{T_r}\). We claim that \(\mathcal{E} = D_{T_r}\). To see that, first we note that for \((M_{z_1}, \ldots, M_{z_n})\) on \(H^2_{D_{T_r}}(\mathbb{D}^n)\) we have (cf. [17])
\[ \sum_{0 \leq i_1 < \cdots < i_l \leq n} (-1)^l M_{z_{i_1}} \cdots M_{z_{i_l}}^* \cdots M_{z_{i_l}}^* = P_{D_{T_r}}, \]
where \(P_{D_{T_r}}\) is the projection to the space of constant functions. We then have
\[ (\sum_{0 \leq i_1 < \cdots < i_l \leq n} (-1)^l M_{z_{i_1}} \cdots M_{z_{i_l}}^* \cdots M_{z_{i_l}}^*) (L_T h) = P_{D_{T_r}} (L_T h) = (L_T h)(0). \quad (h \in H) \]
On the other hand,
\[ (L_T h)(0) = (D_{T_r} \prod_{i=1}^{n} (I - z_i T_i^*)^{-1} h)(0) = D_{T_r} h. \]
It now follows that \(\mathcal{E} = D_{T_r}\) and the proof is complete.

The following corollary is a rephrasing of the definition of isometric dilation and Theorem 3.1.

**Corollary 3.2.** Let \(T\) be a doubly commuting pure tuple on \(\mathcal{H}\). Then \((M_{z_1}, \ldots, M_{z_n})\) on \(H^2_{D_{T_r}}(\mathbb{D}^n)\) is the minimal isometric dilation of \(T\), that is, there exists a joint \((M^*_{z_1}, \ldots, M^*_{z_n})\)-invariant subspace \(\mathcal{Q}\) of \(H^2_{D_{T_r}}(\mathbb{D}^n)\) such that
\[ T_i \cong P_{\mathcal{Q}} M_{z_i}|_{\mathcal{Q}}, \]
for all \(1 \leq i \leq n\), and
\[ H^2_{D_{T_r}}(\mathbb{D}^n) = \text{span}\{z^k Q : k \in \mathbb{N}^n\}. \]

The proofs of the dilation theorem obtained in this way are quite different from any earlier proofs (cf. [11], [6], [4], [15]).
In this section, we study the analytic structure of the backward shift invariant subspace $Q$ in Corollary 3.2. We begin with a few definitions.

Let $T = (T_1, \ldots, T_n)$ be an $n$-tuple of commuting contractions on $\mathcal{H}$. Define one variable multiplier $\Theta_{T_i} \in H^\infty_{B(\mathcal{D}_T, \mathcal{D}_{T'})}(\mathbb{D}^n)$ by

$$\Theta_{T_i}(z) = \theta_{T_i}(z_i), \quad (z \in \mathbb{D}^n)$$

where $\theta_{T_i}$ is the characteristic function of the contraction $T_i$ and $i = 1, \ldots, n$ (see the definition in (1.1)). Therefore, $M_{\Theta_{T_i}} : H^2_{\mathcal{D}_{T_i}}(\mathbb{D}^n) \to H^2_{\mathcal{D}_{T_i}}(\mathbb{D}^n)$ is a bounded linear operator defined by

$$(\Theta_{T_i}f)(z) = (\theta_{T_i}f)(z) = \theta_{T_i}(z_i)f(z), \quad (z \in \mathbb{D}^n, f \in H^2_{\mathcal{D}_{T_i}}(\mathbb{D}^n))$$

for $i = 1, \ldots, n$. It is easy to see that

$$M_{\Theta_{T_i}} M_{z_j} = M_{z_j} M_{\Theta_{T_i}},$$

for all $i, j = 1, \ldots, n$, and

$$M_{\Theta_{T_i}} M_{z_j}^* = M_{z_j}^* M_{\Theta_{T_i}},$$

for all $i, j = 1, \ldots, n$, and $i \neq j$. We have,

$$M_{\Theta_{T_i}} = I_{H^2(\mathbb{D})} \otimes \cdots \otimes M_{\Theta_{T_i}} \otimes \cdots \otimes I_{H^2(\mathbb{D})},$$

for $i = 1, \ldots, n$. We have also by virtue of (2.3)

$$(\Theta_{T_i}^* w_i) = D_{T_i}^*(I - z_i T_i^*)^{-1} (I - w_i T_i)^{-1} D_{T_i}^*, \quad (i = 1, \ldots, n).$$

Now suppose that $T$ is a doubly commuting tuple. The equalities (3.1) and (3.2) imply that

$$[D_{T_i}^*(I - z_i T_i^*)^{-1} (I - w_i T_i)^{-1} D_{T_i}^*] \left( \prod_{j=1}^n D_{T_j}^* \right) = \left( \prod_{j=1}^n D_{T_j}^* \right) [(I - z_i T_i^*)^{-1} (I - w_i T_i)^{-1} D_{T_i}^*],$$

and hence

$$[D_{T_i}^*(I - z_i T_i^*)^{-1} (I - w_i T_i)^{-1} D_{T_i}^*] \mathcal{D}_{T^*} \subseteq \mathcal{D}_{T^*}, \quad (i = 1, \ldots, n).$$

This observation, together with (4.2) imply that

$$(\Theta_{T_i}(z) \Theta_{T_i}(w)^*) \mathcal{D}_{T^*} \subseteq \mathcal{D}_{T^*}. \quad (i = 1, \ldots, n).$$

In particular,

$$M_{\Theta_{T_i}} M_{\Theta_{T_i}}^* H^2_{\mathcal{D}_{T_i}}(\mathbb{D}^n) \subseteq H^2_{\mathcal{D}_{T_i}}(\mathbb{D}^n). \quad (1 \leq i \leq n).$$

4. Canonical model
Moreover, it follows from (4.2), (4.3) and (4.4) that

\[(4.6) \prod_{i=1}^{n}(D_{T^*} (I - z_i T_i) (I - \bar{w}_i T_i)^{-1} D_{T^*})|_{D_{T^*}} = S(z, w) \prod_{i=1}^{n}(I_{D_{T^*}} - \Theta_{T_i}(z) \Theta_{T_i}(w)^*)|_{D_{T^*}}.\]

The following result relates the characteristic functions of the coordinate operators and the isometric dilation of a doubly commuting pure tuple \(T\).

**Proposition 4.2.** Let \(T\) be a doubly commuting pure tuple of operators on \(\mathcal{H}\). Then

\[L_T L_T^* = \prod_{i=1}^{n}(I_{H_{D_{T^*}}}^{1} - M_{\Theta_{T_i}} M_{\Theta_{T_i}}^*|_{H_{D_{T^*}}^{1}}).\]

**Proof.** Let \(z, w \in \mathbb{D}^n\) and \(\eta, \zeta \in D_{T^*}\) so that

\[\langle L_T L_T^*(S(\cdot, w)\eta), S(\cdot, z)\zeta\rangle_{H_{D_{T^*}}^{1}(\mathbb{D}^n)} = \prod_{i=1}^{n}(I - \bar{w}_i T_i)^{-1} D_{T^*} \eta, \prod_{j=1}^{n}(I - z_j T_j)^{-1} D_{T^*} \zeta\rangle_{\mathcal{H}}\]

\[= \prod_{i=1}^{n} D_{T^*} (1 - z_i T_i)^{-1} (I - \bar{w}_i T_i)^{-1} D_{T^*} \eta, \zeta\rangle_{\mathcal{H}}.\]

By virtue of (4.6), it follows that

\[\langle L_T L_T^*(S(\cdot, w)\eta), S(\cdot, z)\eta\rangle_{H_{D_{T^*}}^{1}(\mathbb{D}^n)} = S(z, w) \prod_{i=1}^{n}(I - \Theta_{T_i}(z) \Theta_{T_i}(w)^*) \eta, \zeta\rangle_{\mathcal{H}}\]

\[= \prod_{i=1}^{n}(I_{H_{D_{T^*}}}^{1} - M_{\Theta_{T_i}} M_{\Theta_{T_i}}^*) \langle S(\cdot, w)\eta, S(\cdot, z)\eta\rangle,\]

which completes the proof of the proposition. \(\blacksquare\)

The following well known result (cf. [16]), concerning the range of the sum of a finite family of commuting orthogonal projections, will play a key role in model theory for doubly commuting pure tuples.

**Lemma 4.3.** Let \(\{P_i\}_{i=1}^{n}\) be a collection of commuting orthogonal projections on a Hilbert space \(\mathcal{H}\). Then \(\mathcal{L} := \sum_{i=1}^{n} \text{ran} P_i\) is closed and the orthogonal projection of \(\mathcal{H}\) onto \(\mathcal{L}\) is given by

\[P_{\mathcal{L}} = I_{\mathcal{H}} - \prod_{i=1}^{n}(I_{\mathcal{H}} - P_i).\]

**Proof.** We set \(X_i = P_i(I_{\mathcal{H}} - P_{i+1}) \cdots (I_{\mathcal{H}} - P_{n-1})(I_{\mathcal{H}} - P_n)\) for all \(i = 1, \ldots, n - 1\), and \(X_n = P_n\). Since

\[\sum_{i=1}^{n} X_i = I_{\mathcal{H}} - \prod_{i=1}^{n}(I_{\mathcal{H}} - P_i),\]

and \(\{X_i\}_{i=1}^{n}\) is a family of orthogonal projections with orthogonal ranges, we have

\[\mathcal{L} = \text{ran} X_1 \oplus \cdots \oplus \text{ran} X_n.\]
This completes the proof of the lemma.

We now have the following key corollary to the main result of this section.

**Corollary 4.4.** Let $T$ be a doubly commuting pure tuple on $\mathcal{H}$. Then

$$S_T := \sum_{i=1}^{n} \left( H^2_{D_{T_i}}(\mathbb{D}^n) \cap \Theta_T H^2_{D_{T_i}}(\mathbb{D}^n) \right)$$

is a closed subspace of $H^2_{D_T}(\mathbb{D}^n)$ and

$$I_{H^2_{D_T}(\mathbb{D}^n)} - P_{S_T} = \prod_{i=1}^{n} (I_{H^2_{D_{T_i}}(\mathbb{D}^n)} - M_{T_i} M^*_T) |_{H^2_{D_T}(\mathbb{D}^n)}.$$  

**Proof.** It follows from the definition that $M_{T_i}$ is an isometry and hence $M_{T_i} M^*_T$ is an orthogonal projection for $i = 1, \ldots, n$. Also by (4.5), we have

$$P_{H^2_{D_T}(\mathbb{D}^n)}(M_{T_i} M^*_T) P_{H^2_{D_T}(\mathbb{D}^n)} = (M_{T_i} M^*_T) P_{H^2_{D_T}(\mathbb{D}^n)}.$$  

Let $P_i = (M_{T_i} M^*_T) |_{H^2_{D_T}(\mathbb{D}^n)} \in \mathcal{B}(H^2_{D_T}(\mathbb{D}^n))$. Then $P_i$, for each $i = 1, \ldots, n$, is an orthogonal projection and

$$(4.7) \quad \text{ran} P_i = \text{ran} M_{T_i} \cap H^2_{D_{T_i}}(\mathbb{D}^n) = \Theta_T H^2_{D_{T_i}}(\mathbb{D}^n) \cap H^2_{D_{T_i}}(\mathbb{D}^n).$$  

Further, 

$$P_i P_j = P_j P_i. \quad (1 \leq i < j \leq n)$$  

By Lemma 4.3 and (4.7), we have

$$S_T = \sum_{i=1}^{n} \text{ran} P_i = \sum_{i=1}^{n} \left( H^2_{D_{T_i}}(\mathbb{D}^n) \cap \Theta_T H^2_{D_{T_i}}(\mathbb{D}^n) \right),$$

is a closed subspace of $H^2_{D_T}(\mathbb{D}^n)$. Again by Lemma 4.3, we have

$$P_{S_T} = I_{H^2_{D_T}(\mathbb{D}^n)} - \prod_{i=1}^{n} (I_{H^2_{D_{T_i}}(\mathbb{D}^n)} - P_i) = I_{H^2_{D_T}(\mathbb{D}^n)} - \prod_{i=1}^{n} (I_{H^2_{D_{T_i}}(\mathbb{D}^n)} - M_{T_i} M^*_T) |_{H^2_{D_T}(\mathbb{D}^n)}.$$  

This completes the proof.

**Theorem 4.5.** Let $T$ be a doubly commuting pure tuple on $\mathcal{H}$. Then for all $i = 1, \ldots, n$,

$$T_i \cong P_{Q_i} M_{z_i} |_{Q_i},$$

where

$$Q_T = S_T^\perp \cong H^2_{D_T}(\mathbb{D}^n)/S_T,$$

is a joint $(M^*_{z_1}, \ldots, M^*_{z_n})$-invariant subspace of $H^2_{D_T}(\mathbb{D}^n)$ corresponding to the joint $(M_{z_1}, \ldots, M_{z_n})$-invariant subspace

$$S_T = \sum_{i=1}^{n} \left( H^2_{D_{T_i}}(\mathbb{D}^n) \cap \Theta_T H^2_{D_{T_i}}(\mathbb{D}^n) \right).$$
Proof. Let $T$ be a doubly commuting pure tuple on $\mathcal{H}$. By Proposition 4.2, we have

$$L_T L_T^* = \prod_{i=1}^{n} (I_{H^2_{D_T^i}((\mathbb{D}^n))} - M_{\Theta_{T_i}} M_{\Theta_{T_i}}^*)|_{H^2_{D_T^i}((\mathbb{D}^n))}.$$ 

This along with Corollary 4.4 yields

$$L_T L_T^* = I_{H^2_{D_T^i}((\mathbb{D}^n))} - \prod_{i=1}^{n} (I_{H^2_{D_T^i}((\mathbb{D}^n))} - M_{\Theta_{T_i}} M_{\Theta_{T_i}}^*)|_{H^2_{D_T^i}((\mathbb{D}^n))} = I_{H^2_{D_T^i}((\mathbb{D}^n))} - P_{\mathcal{S}_T}.$$ 

Consequently,

$$\text{ran} L_T \cong \mathcal{S}_T^\perp \cong H^2_{\mathcal{D}_T^i}((\mathbb{D}^n))/\mathcal{S}_T,$$

and

$$T_i \cong P_{\mathcal{S}_T} M_{z_i}|_{\mathcal{S}_T},$$

for $i = 1, \ldots, n$. This completes the proof. \hfill \blacksquare

5. One variable inner functions

The purpose of this section is to obtain a concrete realization of the joint $(M_{z_1}, \ldots, M_{z_n})$-invariant subspace $\mathcal{S}_T$ in Theorem 4.5, in terms of one variable inner functions on the polydisc.

Let $T$ be a doubly commuting pure tuple of operators on $\mathcal{H}$. By Theorem 4.5, we get

$$\mathcal{H} \cong \mathcal{S}_T^\perp,$$

and $T_i \cong P_{\mathcal{S}_T^\perp} M_{z_i}|_{\mathcal{S}_T^\perp},$

where

$$\mathcal{S}_T = \sum_{i=1}^{n} \mathcal{S}_{T_i},$$

is a joint $(M_{z_1}, \ldots, M_{z_n})$-invariant subspace of $H^2_{\mathcal{D}_T^i}((\mathbb{D}^n))$ and

$$\mathcal{S}_{T_i} := H^2_{\mathcal{D}_T^i}((\mathbb{D}^n)) \cap \Theta_{T_i} H^2_{\mathcal{D}_T^{i'}}((\mathbb{D}^n)). \quad (1 \leq i \leq n)$$

Recall that $H^2_{\mathcal{D}_T^i}((\mathbb{D}^n))$ and $\Theta_{T_i} H^2_{\mathcal{D}_T^{i'}}((\mathbb{D}^n))$ can be identified with $H^2(\mathbb{D}) \otimes \cdots \otimes H^2_{\mathcal{D}_T^i}((\mathbb{D})) \otimes \cdots \otimes H^2(\mathbb{D})$ and $H^2(\mathbb{D}) \otimes \cdots \otimes (\Theta_{T_i} H^2_{\mathcal{D}_T^{i'}}((\mathbb{D}))) \otimes \cdots \otimes H^2(\mathbb{D})$, respectively. Also

$$\mathcal{S}_{T_i} \cong H^2(\mathbb{D}) \otimes \cdots \otimes \mathcal{S}_{T_i} \otimes \cdots \otimes H^2(\mathbb{D}),$$

for some $M_{z}$-invariant subspace $\mathcal{S}_{T_i}$ of $H^2_{\mathcal{D}_T^i}((\mathbb{D})).$

Let $1 \leq i \leq n$ and assume that $\mathcal{S}_{T_i} \neq \{0\}$. Then by Beurling-Lax-Halmos theorem, on shift invariant subspaces of vector-valued Hardy spaces ([18]), there exists a Hilbert space $\mathcal{E}_{T_i}$ and an inner multiplier $\phi_{T_i} \in H^\infty(\mathcal{E}_{T_i}, \mathbb{D}_{T_i^*})$, unique up to unitarily equivalence, such that

$$\mathcal{S}_{T_i} = \mathcal{S}_{T_i} H^2_{\mathcal{E}_{T_i}}(\mathbb{D}).$$

Thus

$$\mathcal{S}_{T_i} \cong H^2(\mathbb{D}) \otimes \cdots \otimes (\phi_{T_i} H^2_{\mathcal{E}_{T_i}}(\mathbb{D})) \otimes \cdots \otimes H^2(\mathbb{D}).$$
Let 
\[(\Phi, f)(z) = \phi_i(z_i)f(z), \quad (z \in \mathbb{D}^n, f \in H^2_{E_{T_i}}(\mathbb{D}^n))\]
Certainly \(\Phi \in H^\infty_{B(E_{T_i}; D_{T_i})}(\mathbb{D}^n)\) is a one variable inner function. Moreover, \(H^2(\mathbb{D}) \otimes \cdots \otimes (\phi_i H^2_{E_{T_i}}(\mathbb{D})) \otimes \cdots \otimes H^2(\mathbb{D})\) can be identified to \(\Phi H^2_{E_{T_i}}(\mathbb{D}^n)\), via the same identification map, and
\[\mathcal{S}_{T_i} = \Phi_{T_i} H^2_{E_{T_i}}(\mathbb{D}^n).\]
Consequently,
\[\mathcal{S}_T = \sum_{i=1}^{n} \Phi_{T_i} H^2_{E_{T_i}}(\mathbb{D}^n),\]
where each \(\Phi_{T_i} \in H^\infty_{B(E_{T_i}; D_{T_i})}(\mathbb{D}^n)\) is either one variable inner function in \(z_i\), or the zero function and \(i = 1, \ldots, n\).

This along with Theorem 4.5 proves the following result.

**Theorem 5.1.** Let \(T\) be a doubly commuting pure tuple on \(\mathcal{H}\). Then there exists a joint \((M^*_1, \ldots, M^*_n)\)-invariant subspace \(\mathcal{Q}_T\) of \(H^2_{D_T}(\mathbb{D}^n)\) such that
\[\mathcal{H} \cong \mathcal{Q}_T, \quad \text{and} \quad T_i \cong P_{\mathcal{Q}_T} M_{z_i}|_{\mathcal{Q}_T},\]
for \(i = 1, \ldots, n\). Moreover, there exists Hilbert spaces \(\{E_{T_i}\}_{i=1}^{n}\) and \(\Phi_{T_i} \in H^\infty_{B(E_{T_i}; D_{T_i})}(\mathbb{D}^n)\), unique up to unitarily equivalence, such that each \(\Phi_{T_i} (1 \leq i \leq n)\) is either a one variable inner function in \(z_i\), or the zero function and
\[\mathcal{S}_T := \sum_{i=1}^{n} \Phi_{T_i} H^2_{E_{T_i}}(\mathbb{D}^n),\]
is closed in \(H^2_{D_T}(\mathbb{D}^n)\), and
\[\mathcal{Q}_T = \mathcal{S}_T^\perp.\]

In particular, Theorem 5.1 says that the class of all doubly commuting pure tuples on separable Hilbert spaces is equal, up to unitarily equivalence, to the class of all doubly commuting \((M^*_1, \ldots, M^*_n)\)-invariant subspaces of vector-valued Hardy spaces over polydisc.

As a special case of Theorem 5.1 we obtain the following corollary.

**Corollary 5.2.** Let \(Q\) be a joint \((M^*_1, \ldots, M^*_n)\)-invariant closed proper subspace of \(H^2(\mathbb{D}^n)\) and let \(C_{z_i} := P_{\mathcal{Q}} M_{z_i}|_{\mathcal{Q}}\) for \(i = 1, \ldots, n\). Then \((C_{z_1}, \ldots, C_{z_n})\) is doubly commuting if and only if there exists \(\{\theta_i\}_{i=1}^{n} \subseteq H^\infty(\mathbb{D})\) such that each \(\theta_i\) is either inner or the zero function for \(i = 1, \ldots, n\) and
\[\mathcal{Q} = (\sum_{i=1}^{n} \Theta_i H^2(\mathbb{D}^n))^\perp,\]
where \(\Theta_i(z) = \theta_i(z_i)\) for all \(z \in \mathbb{D}^n\) and \(i = 1, \ldots, n\).
Proof. If $T := (C_{z_1}, \ldots, C_{z_n})$, then

$$D_T^2 = \prod_{i=1}^{n} (I_Q - C_{z_i} C_{z_i}^*) = P_Q \left( \prod_{i=1}^{n} (I_{H^2(\mathbb{D}^n)} - M_{z_i} M_{z_i}^*) \right) |_Q = P_Q P_C |_Q.$$  

Thus the rank of $D_T$ is one. Now the result follows from Theorem 5.1.

This result was proved by the third author in [16]. See also the work by Izuchi, Nakazi and Seto [10] for the base case $n = 2$.

REFERENCES

Department of Mathematics, Indian Institute of Science, Bangalore 560012, India
E-mail address: tirtha@member.ams.org

Department of Mathematics, Indian Institute of Science, Bangalore 560012, India
E-mail address: naru@math.iisc.ernet.in

Indian Statistical Institute, Statistics and Mathematics Unit, 8th Mile, Mysore Road, Bangalore, 560059, India
E-mail address: jay@isibang.ac.in, jaydeb@gmail.com