

SUBNORMALITY OF OPERATOR VALUED WEIGHTED SHIFTS

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In this paper we shall answer on the following question:
Which operator valued weighted shifts are subnormal?

Throughout this paper H will be a separable Hilbert space.

By an operator on Hilbert space H we mean a bounded linear transformation of H into itself. The Hilbert space will be always over the field of complex numbers.

An operator is normal if $T^*T=TT^*$. By a subspace we mean a closed linear manifold of a given Hilbert space H . A subspace L of H is invariant under T if $Tx \in L$ whenever $x \in L$. If L is an invariant subspace for T , then $T|L$ denotes the operator T restricted to L .

An operator T acting on a Hilbert space H is subnormal if there exists a Hilbert space $K \supset H$, and a normal operator N on K such that H is invariant under N and $N|H=T$. The space K is called the extension space of H and operator N is called a normal extension of T . The minimal extension is unique up to unitary equivalence.

An operator T is hyponormal if $TT^* \leq T^*T$. It is easy to show that every normal operator is subnormal and also every subnormal operator is hyponormal. The positive square root of T^*T is denoted by $|T|$.

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1. Definition. Let H be a complex Hilbert space and let $\{A_0, A_1, A_2, \dots\}$ be a uniformly bounded sequence of bounded operators on H . Let $H^{(1)} = \bigoplus_{n=0}^{\infty} H_n$, $H_n = H$, be a Hilbert space of all sequences of vectors $\{f_n\}_{n=0}^{\infty}$, $f_n \in H$ such that $\|f\|^2 = \sum_{n=0}^{\infty} \|f_n\|^2 < \infty$

The scalar product of two vectors $f = (f_n)$ and $g = (g_n)$ is defined by $(f, g) = \sum_{n=0}^{\infty} (g_n, f_n)$.

An operator valued weighted shift is an operator defined on $H^{(1)}$ by the formula $T(f_0, f_1, f_2, \dots) =$

$(0, A_0 f_0, A_1 f_1, A_2 f_2, \dots)$. The operator T has a matrix form as follows

$$\begin{bmatrix} 0 & 0 & 0 & & \\ A_0 & 0 & 0 & & \\ 0 & A_1 & 0 & 0 & \\ 0 & 0 & A_2 & 0 & \\ & & \cdot & \cdot & \\ & & & \cdot & \cdot & \end{bmatrix}$$

In the sequel, we are going to build up a normal extension of an operator valued weighted shift assuming it to be subnormal. The normal extension B will act on space K , containing $H^{(1)}$ as a subspace and the restriction of B onto $H^{(1)}$ is equal to T .

Since the operator T is subnormal it follows that T is ~~hyponormal~~ hyponormal and it is natural to ask for necessary and sufficient conditions for T to be hyponormal with respect to weights A_n .

2. Lemma. A weighted shift T is hyponormal if and only if

$$A_i^* A_i \geq A_{i-1} A_{i-1}^*, \text{ for } i = 1, 2, \dots$$

This lemma is well known. It has been proved by Halmos [3] and used there to find an example of a hyponormal operator T such that T^2 is not hyponormal.

~~Proof~~ Direct computation shows

$$T^* T = \begin{bmatrix} A_0^* A_0 & 0 & 0 & & \\ 0 & A_1^* A_1 & 0 & & \\ 0 & 0 & A_2^* A_2 & & \\ & & & \ddots & \\ & & & & \ddots \end{bmatrix} \quad \text{and} \quad T T^* = \begin{bmatrix} 0 & 0 & 0 & & \\ 0 & A_0 A_0^* & 0 & & \\ 0 & 0 & A_1 A_1^* & & \\ & & & \ddots & \\ & & & & \ddots \end{bmatrix}$$

from which the lemma is immediate.

Let B be a normal extension with $B|_H = T$. The operator T has a matrix

$$\begin{bmatrix} 0 & A_0^* & 0 & 0 & & \\ 0 & 0 & A_1^* & 0 & & \\ 0 & 0 & 0 & A_2^* & & \\ & & & & \ddots & \\ & & & & & \ddots \end{bmatrix}$$

In the sequel the vectors $f_j^{(1)}$ will be identified with the vectors $(0, 0, \dots, f_j^{(1)}, 0, \dots)$ and some times we will use an upper index 1, to indicate that a vector belongs to $H^{(1)}$.

The image of the vector $(0, \dots, f_j^{(1)}, 0, \dots)$ under B is the vector $(0, 0, \dots, A_j^{(1)} f_j^{(1)}, 0, \dots)$ whose components are zero except for the $(j+1)^{st}$; hence we can write

$$B f_j^{(1)} = A_j^{(1)} f_j^{(1)}$$

On the other hand we have

$$P^{(1)} B (0, \dots, f_j^{(1)}, 0, \dots) = A_{j-1}^{(1)} f_j^{(1)}$$

The last equality enables us to write

$$(1) \quad B f_j^{(1)} = A_{j-1}^{(1)} f_j^{(1)} + f_j^{(2)}$$

where $f_j^{(2)}$ is a vector in K orthogonal to $H^{(1)}$. The mapping

$f_j^{(1)} \rightarrow f_j^{(2)}$ is a bounded linear operator and that mapping

will be denoted by $S_j^{(1)}$.

We will use $S_j^{(1)}$ and S_j interchangeably as a coincidence.

3. Lemma. $f_j^{(2)} \perp f_j^{(2)}$, for $j \neq i$.

$$\text{Proof: } (f_j^{(2)}, f_i^{(2)}) = (B^* f_j - A_{j-1}^* f_j, B^* f_i - A_{i-1}^* f_i)$$

$$= (B^* f_j, B^* f_i - A_{i-1}^* f_i) - (A_{j-1}^* f_j, f_i^{(2)}) =$$

$$= (B f_j, B f_i) - (f_j, B A_{i-1}^* f_i) = (A_j f_j, A_i f_i) -$$

$$= (f_j, A_{i-1} A_{i-1}^* f_i) = 0.$$

First, we have used the fact that $f_j^{(2)} \perp A_{j-1}^* f_j$, then the normality of the operator B , the fact that $A_j f_j \perp A_i f_i$ for different i, j and finally $A_{i-1} A_{i-1} f_i \in H_i$; hence $f_j \perp A_{i-1} A_{i-1} f_i$.

$$\begin{aligned} \text{Note that } \|S_j f_j^{(1)}\|^2 &= \|f_j^{(2)}\|^2 = \\ &= (B^* f_j - A_{j-1}^* f_j, B^* f_j - A_{j-1}^* f_j) = \\ &= (B^* f_j^{(1)}, B^* f_j^{(1)}) - (A_{j-1}^* f_j^{(1)}, B^* f_j^{(1)}) - (B^* f_j^{(1)}, A_{j-1}^* f_j^{(1)}) + \\ &+ (A_{j-1} A_{j-1}^* f_j^{(1)}, f_j^{(1)}) = \\ &= (A_j^* A_j f_j^{(1)}, f_j^{(1)}) - (B(A_{j-1}^* f_j^{(1)}), f_j^{(1)}) - (f_j, B(A_{j-1}^* f_j^{(1)})) + \\ &+ (A_{j-1} A_{j-1}^* f_j^{(1)}, f_j^{(1)}) \end{aligned}$$

Since $A_{j-1} f_{j-1} \in H_{j-1}$ and $B(A_{j-1}^* f_j) = A_{j-1} A_{j-1}^* f_j \in H_j$, after cancelation we have

$$(2) \quad \|S_j f_j^{(1)}\|^2 = ((A_j^* A_j - A_{j-1} A_{j-1}^*) f_j^{(1)}, f_j^{(1)})$$

Denote by $H_j^{(2)}$ the closure of $S_j^{(1)} H_j^{(1)} = \text{cl } S_j H_j$.

Lemma 3 implies that the family $H_j^{(2)}$ is an orthogonal family of Hilbert spaces.

$$\text{Let } H^{(2)} = \bigoplus_{j=0}^{\infty} H_j^{(2)}.$$

Using the sequence of operators S_j we can define a bounded linear operator from $H^{(1)}$ into $H^{(2)}$ coordinatewise, namely

$$(Sf)_j = S_j f_j^{(1)}, \text{ for } f = (f_0^{(1)}, f_1^{(1)}, \dots)$$

It is obvious that S is a linear operator, since all the "coordinate" operators are linear. Using the uniform boundedness of the sequence of operators A_j we will show that S is a bounded operator.

From formula (2) we have

$$\begin{aligned} \|Sf\|^2 &= \sum_{j=0}^{\infty} \|S_j f_j^{(1)}\|^2 = \sum_{j=0}^{\infty} (\|A_j f_j^{(1)}\|^2 - \|A_{j-1}^* f_j^{(1)}\|^2) \\ &\leq \sum_{j=0}^{\infty} \|A_j f_j^{(1)}\|^2 \leq M^2 \sum_{j=0}^{\infty} \|f_j^{(1)}\|^2 = M^2 \|f\|^2 \end{aligned}$$

where $M = \sup \|A_j\|$, $j=0,1,2,\dots$

4. Definition.

$$A_j^{(2)} = P_{j+1}^{(2)} B | H_j^{(2)} \quad \text{for } j=0,1,2,\dots \text{ Thus}$$

$A_j^{(2)} : H_j^{(2)} \rightarrow H_{j+1}^{(2)}$ is a sequence of bounded operators, and

moreover $\|A_j^{(2)}\| \leq \|B\|$ where $P_{j+1}^{(2)}$ denotes the orthogonal projection of K onto $H_{j+1}^{(2)}$. The operators $A_j^{(2)} S_j^{(1)}$ and

$S_{j+1}^{(1)} A_j^{(1)}$ both map $H_j^{(1)}$ into $H_{j+1}^{(2)}$ and moreover we have following

5. Lemma.

$$A_j^{(2)} S_j^{(1)} = S_{j+1}^{(2)} A_j^{(1)}, \text{ for } j=0,1,2,\dots$$

Proof: Let $L = (Bf_{j+1}^{(2)}, Bf_j^{(1)})$, for a fixed j .

$$\begin{aligned} \text{Then } L &= (f_{j+1}^{(2)}, B^* A_j^{(1)} f_j^{(1)}) \\ &= (f_{j+1}^{(2)}, A_j^{(1)*} A_j^{(1)} f_j^{(1)} + S_{j+1}^{(1)} A_j^{(1)} f_j^{(1)}) = \\ &= (f_{j+1}^{(2)}, S_{j+1}^{(1)} A_j^{(1)} f_j^{(1)}) . \end{aligned}$$

We have used formula (1) and the fact that $H^{(1)} \perp H^{(2)}$.

On the other hand, using the normality of B , invariance of $H^{(1)}$ under B , and again the orthogonality of $H^{(1)}$ and $H^{(2)}$ we have

$$\begin{aligned}
 L &= (B_{j+1}^{(2)}, A_{j-1}^{(1)} f_j + S_j^{(1)} f_j^{(1)}) = \\
 &= (f_{j+1}^{(2)}, B(A_{j-1}^{(1)} f_j^{(1)})) + (f_{j+1}^{(2)}, B S_j^{(1)} f_j^{(1)}) = \\
 &= (f_{j+1}^{(2)}, A_j^{(2)} S_j^{(1)} f_j^{(1)})
 \end{aligned}$$

Since $f_{j+1}^{(2)}$ was an arbitrary vector in $H_{j+1}^{(2)}$, the lemma is proved.

Using definition 4 we can define a bounded linear operator

$$A^{(2)} : H^{(2)} \longrightarrow H^{(2)} \quad \text{as follows}$$

$$A^{(2)} f_j^{(2)} = A_j^{(2)} f_j^{(2)}, \quad \text{for } j = 0, 1, \dots$$

Applying lemma 5 we will prove that the following diagram commutes

$$\begin{array}{ccc}
 H^{(1)} & \xrightarrow{S} & H^{(2)} \\
 T \downarrow & & \downarrow A^{(2)} \\
 H^{(1)} & \xrightarrow{S^{(2)}} & H^{(2)}
 \end{array}$$

$$\begin{aligned}
 \text{Indeed, } ST(f_0, f_1, f_2, \dots) &= S(0, A_0 f_0, A_1 f_1, A_2 f_2, \dots) \\
 &= (0, S_1 A_0 f_0, S_2 A_1 f_1, \dots) \quad \text{and}
 \end{aligned}$$

$$\begin{aligned}
 A^{(2)} S(f_0, f_1, f_2, \dots) &= A^{(2)}(S_0 f_0, S_1 f_1, S_2 f_2, \dots) \\
 &= (0, A_0^{(2)} S_0 f_0, A_1^{(2)} S_1 f_1, A_2^{(2)} S_2 f_2, \dots)
 \end{aligned}$$

$$\text{For short, } S^{(1)} = S \quad \text{and} \quad A^{(1)} = T.$$

6. Lemma. If $A_i^{(1)} H_i^{(1)}$ is a dense subset in $H_{i+1}^{(1)}$ then:

(1) $S_{i+1}^{(1)} A_i^{(1)} H_i^{(1)}$ is a dense subset in $H_{i+1}^{(2)}$, and

(2) $A_i^{(2)} H_i^{(2)}$ is a dense subset in $H_{i+1}^{(2)}$.

Proof:

Let $\varepsilon > 0$; $y \in H_{i+1}^{(2)}$; then there exists $y' \in S_{i+1}^{(1)} H_{i+1}^{(1)}$

such that $\|y - y'\| < \frac{\varepsilon}{2}$. Since $y' \in S_{i+1}^{(1)} H_{i+1}^{(1)}$ we have

$y' = S_{i+1}^{(1)} x'$, where $x' \in H_{i+1}^{(1)}$. Since $x' \in H_{i+1}^{(1)}$ and

$A_i^{(1)} H_i^{(1)}$ is a dense set in $H_{i+1}^{(1)}$ there exists $x'' \in A_i^{(1)} H_i^{(1)}$

such that $\|x' - x''\| < \frac{\varepsilon}{2M}$ where $M = \sup \|A_i\|$ and $x'' = A_i^{(1)} x$.

Then $\|y - S_{i+1}^{(1)} A_i^{(1)} x\| \leq \|y - S_{i+1}^{(1)} x'\| + \|S_{i+1}^{(1)} A_i^{(1)} x' - S_{i+1}^{(1)} A_i^{(1)} x\|$

$$< \frac{\varepsilon}{2} + M \|x' - A_i^{(1)} x\| = \varepsilon$$

The proof of (2) is trivial since if $y \in H_{i+1}^{(2)}$ then by (1),

for every $\varepsilon > 0$ there exists $y' \in S_{i+1}^{(1)} A_i^{(1)} H_i^{(1)}$ such that

$\|y - y'\| < \varepsilon$, but $y' \in S_{i+1}^{(1)} A_i^{(1)} H_i^{(1)} = A_i^{(2)} S_i^{(1)} H_i^{(1)} \subseteq$

$\subseteq A_i^{(2)} H_i^{(2)}$, and $\|y - y'\| < \varepsilon$.

In the sequel we need Douglas decomposition theorem.

Theorem A. [2].

If A and Q are bounded operators on Hilbert space H then the following conditions are equivalent:

- (1) $AA^* \leq \lambda^2 QQ^*$ for some constant $\lambda > 0$.
- (2) $A = QC$ for some bounded operator C.

In subsequent analysis we will use Douglas' theorem when A and Q are bounded operators from given Hilbert spaces H_1 and H_2 , respectively, into given Hilbert space H. Then operator C in the decomposition (2) will be an operator from H_1 into H_2 .

Now we will give an equivalent form of lemma 5 which we will need later in the proof of main theorem.

7. Lemma. The equation $A_j^{(2)} S_j^{(1)} = S_{j+1}^{(1)} A_j^{(1)}$ together

with the boundness of $A^{(2)}$ implies the existence of bounded sequence of positive numbers $\{\lambda_j^{(A)}\}$ such that the following inequality holds

$$(5) \quad A_j^* (|A_{j+1}|^2 - |A_j^*|^2) A_j \leq \lambda_j^{(A)} (|A_j|^2 - |A_{j-1}^*|^2)$$

where for the brevity we use

$$|A_{j+1}|^2 = A_{j+1}^{(1)*} A_{j+1}^{(1)}, \quad \text{and} \quad |A_j^{(1)*}|^2 = A_j^{(1)} A_j^{(1)*}$$

for $j = 0, 1, 2, \dots$

Proof: Taking the adjoint of the equation

$A_j^{(2)} S_j^{(1)} = S_{j+1}^{(1)} A_j^{(1)}$ we see $A_j^* S_{j+1}^* = S_j^* A_j^{(2)*}$.

Set $A = A_j^* A_{j+1}^*$; $Q = S_j^*$ and $A_j^{(2)*} = C$.

By theorem A, the operator A decomposes as product of Q and

C if and only if $\exists \lambda_j^{(1)} > 0$ such that

$$AA^* \leq \lambda_j^{(1)} QQ^*,$$

or

$$(A_j^* S_{j+1}^* S_{j+1} A_j f_j, f_j) \leq \lambda_j^{(1)} (S_j^* S_j f_j, f_j)$$

for $j=0,1,2, \dots$

or equivalently

$$(S_{j+1} A_j f_j, S_{j+1} A_j f_j) \leq \lambda_j^{(1)} ((A_j^* A_j - A_{j-1} A_{j-1}^*) f_j, f_j).$$

Now, we are going to calculate left side of the last inequality. Since $A_j f_j \in H_{j+1}^{(1)}$, $S_{j+1} S_j f_j \in H_{j+1}^{(2)}$ and

$A_j^* A_j f_j \in H_j^{(1)}$ we get

$$(5) \quad S_{j+1} A_j f_j = B^* A_j f_j - A_j^* A_j f_j$$

Using equation (5) and the orthogonality of $H^{(1)}$ and $H^{(2)}$ and our construction we have

$$\begin{aligned}
 L &= (S_{j+1} A_j f_j, S_{j+1} A_j f_j) = (S_{j+1} A_j f_j, B^* A_j f_j) = \\
 &= (B^* A_j f_j, B^* A_j f_j) - (A_j^* A_j f_j, B^* A_j f_j) \\
 &= (B A_j f_j, B A_j f_j) - (A_j^* A_j f_j, A_j^* A_j f_j) \\
 &= (A_{j+1} A_j f_j, A_{j+1} A_j f_j) - (A_j^* A_j A_j^* A_j f_j, f_j) \\
 &= (A_j^* (|A_{j+1}|^2 - |A_j|^2) A_j f_j, f_j)
 \end{aligned}$$

Thus inequality (5) * is proved.

We remark that the operator $A^{(2)}$ is bounded

if and only if the sequence $\{\lambda_j^{(1)}\}$ is bounded.

If $\{\lambda_j^{(1)}\}$ is bounded, then the solutions $A_j^{(2)}$ of the equation $X S_j^{(1)} = S_{j+1}^{(1)} A_j^{(1)}$ have norms less

than $(\lambda_j^{(1)})^{1/2}$, so $\|A_j^{(2)}\|^2 \leq \lambda_j^{(1)} \leq M$.

Thus the operator $A^{(2)}$ defined on $H^{(2)}$ by the formula

$$A^{(2)} f_j^{(2)} = A_j^{(2)} f_j^{(2)},$$

$j = 0, 1, \dots$ is a bounded linear operator on $H^{(2)}$.

The next step is to find out which kind of matrix the operator B has with respect to $H^{(1)}$ and $H^{(2)}$.

We will also prove that $B(H^{(1)} \oplus H^{(2)}) \subseteq H^{(1)} \oplus H^{(2)}$.

8. Lemma. $(Bf_k^{(2)}, f_j^{(2)}) = 0$, for $j \neq k+1$.

Proof: Using formula (1), the normality of B , and the fact that $H^{(1)} \perp H^{(2)}$ we get

$$\begin{aligned} L &= (f_j^{(2)}, B^* B f_k^{(1)}) = (f_j^{(2)}, B^* A_k^{(1)} f_k^{(1)}) = \\ &= (f_j^{(2)}, A_k^{(1)*} A_k^{(1)} f_k^{(1)}) + (f_j^{(2)}, S_{k+1} A_k^{(1)} f_k^{(1)}) = 0 \end{aligned}$$

for $j \neq k+1$.

On the other side we have

$$\begin{aligned} 0 = L &= (B^* f_j^{(2)}, B^* f_k^{(2)}) = (B^* f_j^{(2)}, A_{k-1}^{(1)*} f_k^{(1)}) + \\ &+ (f_j^{(2)}, B S_k^{(1)} f_k^{(1)}) = (f_j^{(2)}, B f_k^{(2)}) \end{aligned}$$

Let $P^{(2)}$ be the orthogonal projection from K onto

$H^{(2)}$ and let $P_j^{(2)}$ be the orthogonal projection from K onto

K onto the "coordinatewise" space $H_j^{(2)}$. Lemma 8 implies that $P_k^{(2)} B f_j^{(2)} = 0$, for $k \neq j+1$.

Next we determine the projection of the vector $B f_j^{(2)}$ into the subspace $H^{(1)}$ and in particular into the

"coordinate" subspace $H_j^{(1)}$.

9. Lemma.

$$(B f_j^{(2)}, f_k^{(1)}) = 0, \text{ for } j \neq k.$$

Proof: $(Bf_j^{(2)}, f_k^{(1)}) = (f_j^{(2)}, B^* f_k^{(1)}) =$
 $= (f_j^{(2)}, A_{k-1} f_k^{(1)}) + (f_j^{(2)}, S_k f_k^{(1)}) =$
 $= (f_j^{(2)}, f_k^{(2)}) = 0, \text{ for } j \neq k.$

10. Lemma.

$$P_j^{(1)} Bf_j^{(2)} = S_j^* f_j^{(2)}$$

Proof: $(P_j^{(1)} Bf_j^{(2)}, f_j^{(1)}) = (f_j^{(2)}, B^* f_j^{(1)}) =$
 $= (f_j^{(2)}, A_{j-1} f_j^{(1)}) + (f_j^{(2)}, S_j f_j^{(1)}) = (S_j^* f_j^{(2)}, f_j^{(1)})$

and since $f_j^{(1)}$ is an arbitrary vector in $H_j^{(1)}$ the proof is complete.

Using definition 4 and lemma 10 we can write the decomposition of the vector $Bf_j^{(2)}$ as follows:

$$(6) \quad Bf_j^{(2)} = S_j^* f_j^{(2)} + A_j f_j^{(2)} + g_j$$

where g_j is a vector orthogonal to $H_j^{(1)} \oplus H_j^{(2)}$.

11. Lemma. In equation (6) $g_j = 0$.

Proof: $(Bg_j, Bf_k^{(1)}) = (Bg_j, A_k f_k^{(1)}) = (g_j, B^*(A_k^{(1)} f_k^{(1)})) = 0,$

since $A_k^{(1)} f_k^{(1)} \in H^{(1)}$ and $B^*(A_k^{(1)} f_k^{(1)}) \in H^{(1)} \oplus H^{(2)}$ and

g_j is orthogonal to $H^{(1)} \oplus H^{(2)}$. Using the normality

and the fact $S_j^{(1)} f_j^{(1)} = f_j^{(2)}$ we have

$$0 = (B^* g_j, B^* f_j^{(1)}) = (g_j, B(A_j^{(1)*} f_j^{(1)} + S_j^{(1)} f_j^{(1)})) =$$

$$= (g_j, B(A_j^{(1)*} f_j^{(1)})) + (g_j, B f_j^{(2)}) = (g_j, B f_j^{(2)})$$

$$= (g_j, S_j^{(1)*} S_j^{(1)} f_j^{(1)}) + (g_j, A_j^{(2)} f_j^{(2)}) + \|g_j\|^2$$

Thus $\|g_j\|^2 = 0$ which implies that $g_j = 0$

Set $C_j^{(2)} = S_j^{(1)*}$ Thus $C_j^{(2)} : H_j^{(2)} \rightarrow H_j^{(1)}$ and

$$A_j^{(2)} : H_j^{(2)} \rightarrow H_{j+1}^{(2)}$$

Now, the operator B restricted to the subspace

$H^{(1)} \oplus H^{(2)}$ has the following matrix representation

$$\left[\begin{array}{ccc|ccc}
 0 & 0 & 0 & c_0^{(2)} & 0 & 0 \\
 A_0^{(1)} & 0 & 0 & 0 & c_1^{(2)} & 0 \\
 0 & A_1^{(1)} & 0 & 0 & 0 & c_2^{(2)} \cdot \cdot \\
 \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
 \hline
 & & & 0 & 0 & 0 \\
 & & & A_0^{(2)} & 0 & 0 \\
 & & & 0 & A_1^{(2)} & 0 \\
 & & & \cdot & \cdot & \cdot \\
 & & & \cdot & \cdot & \cdot
 \end{array} \right]$$

Suppose that we have already defined spaces $H^{(1)}, H^{(2)}, \dots, H^{(n)}$,

sequences of operators $A_i^{(k)} : H_i^{(k)} \rightarrow H_{i+1}^{(k)}, S_i^{(k-1)} : H_i^{(k-1)} \rightarrow H_i^{(k)}$

where $H_i^{(k)} = \text{closure of } S_i^{(k-1)} H_i^{(k-1)}$ and $C_i^{(k)} = S_i^{(k-1)*}$

and moreover the operators satisfy the equation

$$A_i^{(k+1)} S_i^{(k)} = S_{i+1}^{(k)} A_i^{(k)}, \text{ and operator } B \text{ restricted to the}$$

subspace $H^{(1)} \oplus H^{(2)} \oplus \dots \oplus H^{(n)}$ has matrix of the following form

$$\left[\begin{array}{cccc}
 A^{(1)} & G^{(2)} & 0 & \\
 0 & A^{(2)} & G^{(3)} & \\
 & 0 & A^{(3)} & \cdot \\
 & & & \cdot \\
 & & & \cdot \\
 & & & G^{(n)} \\
 & & & A^{(n)}
 \end{array} \right]$$

$$A^{(n)} = \begin{bmatrix} 0 & 0 & 0 & & \\ A_0^{(n)} & 0 & 0 & & \\ 0 & A_1^{(n)} & 0 & \cdot & \cdot \\ & & & \cdot & \cdot \\ & & & & \cdot \end{bmatrix}, \quad G^{(n)} = \begin{bmatrix} C_0^{(n)} & 0 & 0 & & \\ 0 & C_1^{(n)} & 0 & & \\ 0 & 0 & C_2^{(n)} & \cdot & \cdot \\ & & & \cdot & \cdot \\ & & & & \cdot \end{bmatrix}$$

The above can be considered to be the induction hypothesis.

We can set

$$(7) \quad B^* f_j^{(n)} = A_{j-1}^{(n)*} f_j^{(n)} + f_j^{(n+1)}$$

where $f_j^{(n+1)}$ is a vector orthogonal to $H^{(1)} \oplus \dots \oplus H^{(n)}$.

Here we use notations $|A_j^{(k)}|^2 = A_j^{(k)*} A_j^{(k)}$ and $C_j^{(k)} = S_j^{(k-1)*}$

for $j = 0, 1, \dots$ and $k = 1, 2, \dots, n$.

The normality of B implies that $\|B f_j^{(n)}\|^2 = \|B^* f_j^{(n)}\|^2$ or

$$\begin{aligned} & (A_j^{(n)} f_j^{(n)} + C_j^{(n)} f_j^{(n)}, A_j^{(n)} f_j^{(n)} + C_j^{(n)} f_j^{(n)}) = \\ & = (A_{j-1}^{(n)*} f_j^{(n)} + f_j^{(n+1)}, A_{j-1}^{(n)*} f_j^{(n)} + f_j^{(n+1)}) \end{aligned}$$

A computation shows that

$$\|A_j^{(n)} f_j^{(n)}\|^2 + \|C_j^{(n)} f_j^{(n)}\|^2 = \|A_{j-1}^{(n)*} f_j^{(n)}\|^2 + \|f_j^{(n+1)}\|^2$$

or equivalently

$$\left(\left(|A_j^{(n)}|^2 + |C_j^{(n)}|^2 - |A_{j-1}^{(n)*}|^2 \right) f_j^{(n)}, f_j^{(n)} \right) = \|f_j^{(n+1)}\|^2$$

If we set $S_j^{(n)} f_j^{(n)} = f_j^{(n+1)}$ we get

$$\left| S_j^{(n)} \right|^2 = |A_j^{(n)}|^2 + |C_j^{(n)}|^2 - |A_{j-1}^{(n)*}|^2$$

So of necessity we have condition

$$(8) \quad |A_j^{(n)}|^2 + |C_j^{(n)}|^2 - |A_{j-1}^{(n)*}|^2 \geq 0$$

From (7) we see that $B f_j^{(n)} = A_{j-1}^{(n)*} f_j^{(n)} + S_j^{(n)} f_j^{(n)}$ where $S_j^{(n)} f_j^{(n)} \perp H_j^{(1)} \oplus H_j^{(2)} \oplus \dots \oplus H_j^{(n)}$.

Let $H_j^{(n+1)}$ be the closure of $S_j^{(n)} H_j^{(n)}$, and set

$$H^{(n+1)} = \bigoplus_{j=0}^{\infty} H_j^{(n+1)}$$

Now we have the same lemmas which had been proved for $n=1$.

12. Lemma. $(f_i^{(n+1)}, f_j^{(n+1)}) = 0$ for $i \neq j$.

Proof:

$$\begin{aligned} (f_i^{(n+1)}, f_j^{(n+1)}) &= (S_i^{(n)} f_i^{(n)}, S_j^{(n)} f_j^{(n)}) = \\ &= (B_{f_i}^{*(n)} - A_{i-1}^{(n)*} f_i^{(n)}, S_j^{(n)} f_j^{(n)}) = \\ &= (B_{f_i}^{*(n)}, S_j^{(n)} f_j^{(n)}) = (B_{f_i}^{*(n)}, B_{f_j}^{*(n)}) - (B_{f_i}^{*(n)}, A_{i-1}^{(n)*} f_j^{(n)}) \end{aligned}$$

$$= (B f_1^{(n)}, B f_j^{(n)}) - (f_1^{(n)}, A_{j-1}^{(n)} A_{j-1}^{(n)} f_j^{(n)} + S_{j-1}^{(n)} A_{j-1}^{(n)} f_j^{(n)})$$

= 0, by very definition of all the subspaces.

Now we define an operator $A_j^{(n+1)}: H_j^{(n+1)} \rightarrow H_{j+1}^{(n+1)}$

by the formula $A_j^{(n+1)} f_j^{(n+1)} = P_{j+1}^{(n+1)} B f_j^{(n+1)}$, where

$P_{j+1}^{(n+1)}$ is the orthogonal projection of K onto $H_{j+1}^{(n+1)}$.

The operators $S_{j+1}^{(n)} A_j^{(n)}$ and $A_j^{(n+1)} S_j^{(n)}$ both map the space

$H_j^{(n)}$ into $H_{j+1}^{(n+1)}$, and moreover the following lemma is true

13. Lemma. $A_j^{(n+1)} S_j^{(n)} = S_{j+1}^{(n)} A_j^{(n)}$, for $j = 0, 1, \dots$ or

equivalently

$$(f_{j+1}^{(n+1)}, B f_j^{(n+1)}) = (f_j^{(n+1)}, S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)})$$

Proof:

$$\text{Set } L = (B f_{j+1}^{(n+1)}, B f_j^{(n)}) = (B f_{j+1}^{(n+1)}, S_{j-1}^{(n)} f_j^{(n)} + A_j^{(n)} f_j^{(n)})$$

$$= (f_{j+1}^{(n+1)}, B^*(S_j^{(n-1)} f_j^{(n)})) + (f_j^{(n+1)}, B^*(A_j^{(n)} f_j^{(n)}))$$

Since $S_j^{(n-1)} f_j^{(n)} \in H_j^{(n-1)}$ and $B^* H_j^{(n-1)} \subseteq H_j^{(n-1)} \oplus H_j^{(n)}$,

the first number is zero, so we have

$$L = (f_j^{(n+1)}, A_j^{(n)} A_j^{(n)} f_j^{(n)} + S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)})$$

and thus

$$L = (f_{j+1}^{(n+1)}, S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)})$$

Using the normality of B we have

$$L = (B^* f_{j+1}^{(n+1)}, B^* f_j^{(n)}) = (B^* f_{j+1}^{(n)}, (A_{j-1}^{(n)*} + S_j^{(n)}) f_j^{(n)})$$

$$= (f_{j+1}^{(n+1)}, B(A_{j-1}^{(n)*} f_j^{(n)})) + (f_{j+1}^{(n+1)}, B S_j^{(n)} f_j^{(n)}) =$$

$$= (f_{j+1}^{(n+1)}, P_{j+1}^{(n+1)} B S_j^{(n)} f_j^{(n)}) = (f_{j+1}^{(n+1)}, A_j^{(n+1)} S_j^{(n)})$$

The sequence of operators $A_j^{(n+1)}$ is uniformly bounded in norm (namely by $\|B\|$) and the operator $A_j^{(n+1)}: H \rightarrow H$

defined coordinatewise by $A_j^{(n+1)} f_j^{(n+1)} = A_j^{(n+1)} f_j^{(n+1)}$

is bounded. Now, we again are going to give an equivalent of lemma 13 which we will need later in proving the main theorem.

14. Lemma. The equation

$$(9) \quad A_j^{(n+1)} S_j^{(n)} = S_{j+1}^{(n)} A_j^{(n)}$$

together with boundness of $A_j^{(n+1)}$ implies the existence of

a bounded sequence of positive numbers $\{\lambda_j^{(n)}\}$ such that the following inequality is true

$$(10) \quad A_j^{(n)*} \left(|A_{j+1}^{(n)}|^2 + |C_{j+1}^{(n)}|^2 - |A_j^{(n)*}|^2 \right) A_j^{(n)} \\ \leq \lambda_j^{(n)} \left(|A_j^{(n)}|^2 + |C_j^{(n)}|^2 - |A_{j-1}^{(n)*}|^2 \right)$$

for $j=0,1,\dots$

Proof: The proof of this lemma is similar to the proof of lemma 7. By the same arguments as in lemma 7 we have a bounded ϵ sequence of positive real numbers such that

$$\left(A_j^{(n)*} S_{j+1}^{(n)*} S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)}, f_j^{(n)} \right) \leq \lambda_j^{(n)} \left(S_j^{(n)} S_j^{(n)*} f_j^{(n)}, f_j^{(n)} \right)$$

in order to compute the left side L of the above inequality we first use definition (7), and obtain

$$\begin{aligned} & \left\| S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)} \right\|^2 = (S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)}, B^* A_j^{(n)} f_j^{(n)}) - \\ & - (S_{j+1}^{(n)} A_j^{(n)} f_j^{(n)}, A_j^{(n)*} A_j^{(n)} f_j^{(n)}) = (B^* A_j^{(n)} f_j^{(n)} - A_j^{(n)*} A_j^{(n)} f_j^{(n)}, B^* A_j^{(n)} f_j^{(n)}) = \\ & = (A_{j+1}^{(n+1)} A_j^{(n)} f_j^{(n)}, A_{j+1}^{(n+1)} A_j^{(n)} f_j^{(n)}) + (C_{j+1}^{(n)} A_j^{(n)} f_j^{(n)}, C_j^{(n)} A_{j+1}^{(n)} f_j^{(n)}) \\ & - (A_j^{(n)} A_j^{(n)*} A_j^{(n)} f_j^{(n)}, A_j^{(n)} f_j^{(n)}) + (C_j^{(n)} A_j^{(n)*} A_j^{(n)} f_j^{(n)}, A_j^{(n)} f_j^{(n)}) \end{aligned}$$

The last member of the previous relation is equal to 0.

So we have

$$L = \left(A_j^{(n)*} \left(|A_{j+1}^{(n)}|^2 + |C_{j+1}^{(n)}|^2 - |A_j^{(n)*}|^2 \right) A_j^{(n)} f_j^{(n)}, f_j^{(n)} \right)$$

On the other side we have

$$\begin{aligned} \left\| S_j^{(n)} f_j^{(n)} \right\|^2 &= (S_j^{(n)} f_j^{(n)}, S_j^{(n)} f_j^{(n)}) = \\ &= ((|A_j^{(n)}|^2 + |C_j^{(n)}|^2 - |A_{j-1}^{(n)*}|^2) f_j^{(n)}, f_j^{(n)}) \end{aligned}$$

thus inequality (7) is proved.

15. Lemma. (1) If $A_j^{(n)} H_j^{(n)}$ is dense in $H_{j+1}^{(n)}$ then

$$A_j^{(n+1)} H_j^{(n+1)} \text{ is dense in } H_{j+1}^{(n+1)}$$

(2) If $S_{j_0}^{(n)} = 0$, then $S_p^{(n)} = 0$, for $p \geq j_0$.

Proof: (1) If $n=1$, this lemma coincides with lemma 6 and the proof is exactly the same as that of lemma 6.

(2) If $S_{j_0}^{(n)} = 0$, then $A_{j_0}^{(n+1)} S_{j_0}^{(n)} = S_{j_0}^{(n)} A_{j_0}^{(n)}$ hence

$$S_{j_0}^{(n)} A_{j_0}^{(n)} = 0, \text{ and since } A_{j_0}^{(n)} H_{j_0}^{(n)} \text{ is dense in } H_{j_0+1}^{(n+1)} \text{ we}$$

$$\text{get } S_{j_0+1}^{(n)} = 0.$$

The next step is to find the matrix of operator B with respect to $H^{(1)} \oplus H^{(2)} \oplus \dots \oplus H^{(n+1)}$. We have the following lemmas.

16. Lemma.

$$(B f_k^{(n+1)}, f_j^{(n+1)}) = 0, \text{ for } j \neq k+1.$$

Proof:
$$L = (f_j^{(n+1)}, B^* B f_k^{(n)}) = (f_j^{(n+1)}, B^* (S_k^{(n-1)} f_k^{(n)} + A_k^{(n)} f_k^{(n)}))$$

$$= (f_j^{(n+1)}, A_k^{(n)} f_k^{(n)}) + (f_j^{(n+1)}, S_{k+1}^{(n)} A_k^{(n)} f_k^{(n)}) = 0$$

Lemma 13 had been used here.

On the other hand,

$$0 = L = (B^* f_j^{(n+1)}, B^* f_k^{(n)}) = (B^* f_j^{(n+1)}, A_{k-1}^{(n)} f_k^{(n)}) + (f_j^{(n+1)}, B S_k^{(n)} f_k^{(n)}) = (f_j^{(n+1)}, B f_k^{(n+1)})$$

17. Lemma.
$$(B f_j^{(n+1)}, f_k^{(n)}) = 0, \text{ for } j \neq k.$$

Proof:
$$(B f_j^{(n+1)}, f_k^{(n)}) = (f_j^{(n+1)}, B^* f_k^{(n)}) = (f_j^{(n+1)}, A_{k-1}^{(n)} f_k^{(n)} + S_k^{(n)} f_k^{(n)}) = (f_j^{(n+1)}, f_k^{(n+1)})$$

and the last number is zero, by lemma 12 if $j \neq k$

18. Lemma.
$$P_j^{(n)} B f_j^{(n+1)} = S_j^{(n)} f_j^{(n+1)}$$

Proof:
$$(P_j^{(n)} B f_j^{(n+1)}, f_j^{(n)}) = (f_j^{(n+1)}, B^* f_j^{(n)}) = (f_j^{(n+1)}, A_{j-1}^{(n)} f_j^{(n)}) + (f_j^{(n+1)}, S_j^{(n)} f_j^{(n)}) = (S_j^{(n)} f_j^{(n+1)}, f_j^{(n)})$$

From lemmas 16-18 and the definition of $A_j^{(n+1)}$ we can write a decomposition of the vector $Bf_j^{(n+1)}$ as follows:

$$Bf_j^{(n+1)} = A_j^{(n+1)} f_j^{(n+1)} + S_j^{(n)*} f_j^{(n+1)} + g_j$$

where g_j is a vector orthogonal to $H^{(1)} \oplus \dots \oplus H^{(n+1)}$

19. Lemma. $g_j = 0$, in the above decomposition.

Proof: $(Bg_j, Bf_j^{(n)}) = (Bg_j, A_j^{(n)} f_j^{(n)} + S_j^{(n-1)*} f_j^{(n)})$
 $= (g_j, B^*(A_j^{(n)} f_j^{(n)})) = 0$

The last follows from the facts $A_j^{(n)} f_j^{(n)} \in H^{(n)}$,
 $B(A_j^{(n)} f_j^{(n)}) \in H^{(n)} \oplus H^{(n+1)}$ and $g_j \perp H^{(1)} \oplus \dots \oplus H^{(n+1)}$.

Using the normality of B we have

$$0 = (B^* g_j, B^* f_j^{(n)}) = (g_j, B(A_{j-1}^{(n)*} f_j^{(n)} + S_j^{(n)} f_j^{(n)})) =$$

$$= (g_j, B(A_{j-1}^{(n)*} f_j^{(n)} + A_j^{(n+1)} f_j^{(n+1)})) = (g_j, Bf_j^{(n+1)})$$

$$= (g_j, S_j^{(n)*} f_j^{(n+1)} + A_j^{(n+1)} f_j^{(n+1)} + g_j) = \|g_j\|^2$$

which implies that $g_j = 0$.

From the above results we can write the matrix of B with respect to $H^{(1)} \oplus H^{(2)} \oplus \dots \oplus H^{(n+1)}$ as follows:

20. Theorem. Let T be an operator valued weighted shift with weights $\{A_i^{(1)}\}_{i=0}^{\infty}$, where $\|A_i\| \leq M$. Then the operator T is subnormal if and only if

$$(I) \quad |A_j^{(n)}|^2 + (C_j^{(n-1)})^2 - |A_{j-1}^{(n)*}|^2 \geq 0$$

(II) there exists a sequence of positive real numbers $\{\lambda_j^{(n)}\}$ such that the following inequality holds

$$\begin{aligned} A_j^{(n)*} (|A_{j+1}^{(n)}|^2 + (C_{j+1}^{(n)})^2 - |A_j^{(n)*}|^2) A_j^{(n)} \\ \leq \lambda_j^{(n)} (|A_j^{(n)}|^2 + (C_j^{(n)})^2 - |A_{j-1}^{(n)*}|^2) \end{aligned}$$

(III) there exists a constant M such that $\|A_j^{(n)}\| \leq M$

where $C_j^{(n)} = (|A_j^{(n)}|^2 + (C_j^{(n-1)})^2 - |A_{j-1}^{(n)*}|^2)^{1/2}$ and

$A_j^{(n+1)}$ is a solution of the equation

$$(11) \quad X C_j^{(n)} = C_j^{(n)} A_j^{(n)}$$

Proof: The necessity of condition (I) had been exhibited in inequality (8) and condition (II) is lemma 14.

Condition (III) follows from the boundness of the operator B which is a normal extension of T. Lemma 13 shows that

$A_j^{(n+1)}$ satisfies equation (11).

Now we will prove that conditions (I), (II), and (III) are also sufficient for subnormality of the operator T.

Since (I) holds, the operator $|A_j^{(n)}|^2 + (C_j^{(n-1)})^2 - |A_{j-1}^{(n)*}|^2$ is positive, therefore has a positive square root, and we denote that root by $C_j^{(n)}$.

Suppose we have operators $A_j^{(k)}$, $k=1,2,\dots,n$, satisfying (11), and denote by $A_j^{(n+1)}$ the solution of the equation $X C_j^{(n)} = C_{j+1}^{(n)} A_j^{(n)}$, which exists by condition (11) and Douglas' theorem, whose application was shown in lemma 14.

$$\text{Set } H^{(1)} = \bigoplus_{j=0}^{\infty} H_j^{(1)}, H_j^{(1)} = H; H^{(n)} = \bigoplus_{j=0}^{\infty} H_j^{(n)} \text{ and}$$

$$\hat{H} = \bigoplus_{n=1}^{\infty} H^{(n)}$$

Now we define an operator B on H, such that B will be normal and $B|_{H^{(1)}} = T$. We will explicitly write down the matrix form of on H as follows:

$$\begin{bmatrix} A^{(1)} & G^{(2)} & 0 \\ 0 & A^{(2)} & G^{(3)} \\ & & \cdot & \cdot \\ & & & \cdot \end{bmatrix}$$

where

$$A^{(n)} = \begin{bmatrix} 0 & 0 & 0 & & \\ A^{(n)} & 0 & 0 & & \\ 0 & A_1^{(n)} & 0 & & \\ & & \cdot & \cdot & \cdot \\ & & & & \cdot \end{bmatrix}$$

and

$$G^{(n)} = \begin{bmatrix} C^{(n-1)} & & & & \\ C_0 & 0 & 0 & & \\ 0 & C_1^{(n-1)} & 0 & & \\ & 0 & C_2^{(n-1)} & \cdot & \cdot \\ & & & \cdot & \cdot \\ & & & & \cdot \end{bmatrix}$$

Thus each $G^{(n)}$ is selfadjoint.

Note that $A^{(n)} : H^{(n)} \rightarrow H^{(n)}$ and $G^{(n)} : H^{(n)} \rightarrow H^{(n-1)}$

Taking adjoint of the matrix B we have

$$\begin{bmatrix} A^{(1)} & & & & \\ G^{(2)} & A^{(2)} & & & \\ 0 & G^{(3)} & A^{(3)} & & \\ & & & \cdot & \cdot \\ & & & & \cdot \end{bmatrix}$$

Direct computations show

$$\begin{array}{l}
 BB = \left[\begin{array}{ccc}
 A^{(1)*} A^{(1)} & A^{(1)*} G^{(2)} & 0 \\
 G^{(2)} A^{(1)} & (G^{(2)})^2 + A^{(2)*} A^{(2)} & A^{(3)*} G^{(3)} \\
 0 & G^{(3)} A^{(2)} & (G^{(3)})^2 + A^{(3)*} A^{(3)} \\
 & & \cdot \\
 & & \cdot \\
 & & \cdot
 \end{array} \right] \\
 \\
 BB = \left[\begin{array}{ccc}
 A^{(1)} A^{(1)*} + (G^{(2)})^2 & G^{(2)} A^{(2)*} & 0 \\
 A^{(2)} G^{(2)} & A^{(2)} A^{(2)*} + (G^{(3)})^2 & G^{(3)} A^{(3)*} \\
 0 & A^{(3)} G^{(3)} & \cdot \\
 & & \cdot \\
 & & \cdot
 \end{array} \right]
 \end{array}$$

We will show that $B^*B = BB^*$ by showing that all corresponding

entries are equal. First, on the lower diagonal we will show that

$$A^{(n)}_G^{(n)} = G^{(n)} A^{(n-1)} \quad \text{for } n = 1, 2, \dots$$

Multiplying the terms of this equation we see that it is equivalent to the equations

$$A^{(n)}_C^{(n-1)} = C^{(n-1)}_{j+1} A^{(n-1)}_j, \quad \text{for } j = 0, 1, \dots, \text{ but the last equality}$$

is true since $A^{(n)}_j$ was a solution of equation (11) by definition.

Now, for the diagonal entries we have to show

$$(12) \quad A^{(n)} A^{(n)*} + (G^{(n+1)})^2 = A^{(n)} A^{(n)*} + (G^{(n)})^2, \text{ for } n=1,2,\dots$$

The above equations are equivalent to the equations

$$A_{j-1}^{(n)} A_{j-1}^{(n)*} + (C_j^{(n)})^2 = A_j^{(n)} A_j^{(n)*} + (C_j^{(n-1)})^2 \text{ for } j=0,1,\dots$$

and the latter is exactly the definition of $C_j^{(n)}$.

Finally, we show that B is bounded. Let

$\hat{f} \in \hat{H}$, that is $\hat{f} = (f^{(1)}, f^{(2)}, \dots)$. Then we have

$$B\hat{f} = (A^{(1)}f^{(1)} + G^{(2)}f^{(2)}, A^{(2)}f^{(2)} + G^{(3)}f^{(3)}, \dots)$$

Using (III) we get

$$\begin{aligned} \|B\hat{f}\|^2 &= \sum_{k=1}^{\infty} \|A^{(k)}f^{(k)} + G^{(k+1)}f^{(k+1)}\|^2 \\ &= \sum_{k=1}^{\infty} (\|A^{(k)}\| \|f^{(k)}\| + \|G^{(k+1)}\| \|f^{(k+1)}\|)^2 \\ &= M^2 \sum_{k=1}^{\infty} (\|f^{(k)}\| + \|f^{(k+1)}\|)^2 \\ &\leq 4M^2 \sum_{k=1}^{\infty} \|f^{(k)}\|^2 = 4M^2 \|f\|^2. \end{aligned}$$

thus $\|B\| \leq 2M$ which implies the boundness of the operator B.

21. Corollary. Let T be a subnormal operator valued

weighted shift with positive invertible weights $\{A_i\}_{i=0}^{\infty}$.

If $A_{j_0} = A_{j_0+1}$ then $A_k = A_{j_0}$, for all $k \geq j_0$.

Proof: Write $H^{(1)} = \bigoplus_{j=0}^{\infty} H_j^{(1)}$, where $H_j^{(1)} = H$ and

$A_j^{(1)} = A_j$. Since the $A_j^{(1)}$ are invertible we see that the spaces $A_j^{(1)} H_j^{(1)}$ are dense in (in fact equal to) the

spaces $H_{j+1}^{(1)}$; and applying lemma 6 we get $A_j^{(2)} H_j^{(2)}$ is dense in $H_{j+1}^{(2)}$ for each j .

Since the $A_j^{(1)}$ are selfadjoint; $A_{j_0}^{(1)} = A_{j_0+1}^{(1)}$

implies that $S_{j_0+1} = ((A_{j_0+1})^2 - (A_{j_0})^2)^{1/2} = 0$.

By lemma 5 we have

$$S_{j_0+2}^{(1)} A_{j_0+1}^{(1)} = A_{j_0+1}^{(2)} S_{j_0}^{(1)} = 0$$

Using the invertibility of $A_{j_0+1}^{(1)}$ we conclude that

$S_{j_0+2} = 0$; which implies $(A_{j_0+2})^2 = (A_{j_0+1})^2 = (A_{j_0})^2$ and

a square root we have $A_{j_0+2} = A_{j_0}$. This proof could be

continued. Therefore $A_k = A_{j_0}$; for all $k \geq j_0$.

22. Example. Using corollary 21 we will give an example

of hyponormal operator T , which is not subnormal and moreover all powers T^n , for $n \geq 1$ are hyponormal (see Halmos [5] problem 16⁰ and Stampfli [9]).

Let H be two dimensional Hilbert space and let T be an operator valued weighted shift with weights

$$A_0 = \begin{bmatrix} 1/2 & 0 \\ 0 & 1/2 \end{bmatrix} \quad A_1 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = A_2, \quad A_n = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \text{ for } n \geq 3.$$

Then T is hyponormal by lemma 2 but it is not subnormal by corollary 21. An easy computation show that

$$T^{*2}T^2 = \begin{bmatrix} (1/4)I & 0 & 0 & 0 \\ 0 & I & 0 & 0 \\ 0 & 4I & 0 & \\ & 0 & 4I & \cdot \\ & & & \cdot \\ & & & \cdot \\ & & & \cdot \end{bmatrix}$$

and

$$T^2T^{*2} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & (1/4)I \\ & & I \\ & & 4I & \cdot \\ & & & \cdot \\ & & & \cdot \\ & & & \cdot \end{bmatrix}$$

Therefore T^2 is hyponormal. In the same manner it can be shown that T^n is hyponormal operator for every natural n .

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СУБНОРМАЛНОСТ НА ОПЕРАТОРСКО ТЕЖИНСКИТЕ ШИФТОВИ

Новак Ивановски

Во оваа работа се најдени потребните и доволните услови за да еден операторско тежински шифт е субнормален. Овој труд претставува генерализација на резултатот од Stampfli каде што е разгледуван шифт со тежини-скалари.