

RESULTANT OPERATORS OF A PAIR OF ANALYTIC FUNCTIONS

I. C. GOHBERG AND L. E. LERER

ABSTRACT. The well-known results on resultant of polynomials and its continuous analogue is generalized for some classes of analytic functions.

0. Introduction. Let λ_j ($j = 1, 2, \dots, \nu$) denote the distinct common zeroes of the quasi-polynomials $A_n(z) = a_0 + a_1z + \dots + a_nz^n$ and $B_{-m}(z) = b_0 + b_{-1}z^{-1} + \dots + b_{-m}z^{-m}$ with complex coefficients and let r_j be the common multiplicity of the zero λ_j .

The following result is well known (see [2]):

The vectors $\{C_{p+k,p}\lambda_j^{-(p+k)}\}_{k=-n}^{m-1}$ ($j = 1, 2, \dots, \nu$; $p = 0, 1, \dots, r_j - 1$)¹ form a basis for the kernel of the resultant matrix:

$$R(A_n, B_{-m}) = \left(\begin{array}{cccc} b_0 & b_{-1} & \cdots & b_{-m} \\ & b_0 & b_{-1} & \cdots & b_{-m} \\ & & \cdot & \cdot & \cdot \\ & & & \cdot & \cdot \\ & & & & \cdot \\ & & & & b_0 & b_{-1} & \cdots & b_{-m} \\ a_n & a_{n-1} & \cdots & a_0 \\ & a_n & a_{n-1} & \cdots & a_0 \\ & & \cdot & \cdot & \cdot \\ & & & \cdot & \cdot \\ & & & & \cdot \\ & & & & a_n & a_{n-1} & \cdots & a_0 \end{array} \right) \begin{array}{l} \left. \vphantom{\begin{matrix} b_0 \\ b_0 \\ \cdot \\ \cdot \\ \cdot \\ b_0 \\ a_n \end{matrix}} \right\} n \\ \left. \vphantom{\begin{matrix} a_n \\ a_n \\ \cdot \\ \cdot \\ \cdot \\ a_n \end{matrix}} \right\} m \end{array} \quad (1)$$

In particular, $\dim \text{Ker } R(A_n, B_{-m}) = \sum_{j=1}^{\nu} r_j$.

The main aim of the present paper is to extend the above result and its continuous analogue (see [3]) to some classes of analytic functions.

It is natural to expect that in such an extension some kind of a linear operator acting on a suitable infinite dimensional Banach space will play the role of the matrix (1). It will turn out that the choice of a suitable Banach

Received by the editors April 11, 1977 and, in revised form, December 15, 1977.

AMS (MOS) subject classifications (1970). Primary 47B35, 45E10; Secondary 30A08, 30A88.

Key words and phrases. Common zeroes, resultant matrix, Wiener-Hopf pair operator, factorization.

¹ The numbers $C_{m,p}$ are defined by: $C_{m,0} = 1$, $C_{m,p} = (m(m-1) \cdots (m-p+1))/(1 \cdot 2 \cdots p)$, where m is an arbitrary integer and p is a positive integer.

$$A(z) \neq 0; \quad B(z) \neq 0 \quad (|z| = R; |z| = R^{-1}). \quad (4)$$

Let us introduce some notations. For a continuous function $F(z)$ which does not vanish on the circle $C_\rho = \{z \in \mathbb{C}^1 \mid |z| = \rho\}$ we denote by $\kappa_F(\rho)$ its winding number on C_ρ , that is $\kappa_F(\rho) = (2\pi)^{-1}[\arg F(\rho e^{i\phi})]_{\phi=0}^{2\pi}$, where $[\]_0^{2\pi}$ denotes the increment of the function on the segment $[0; 2\pi]$.

Let E be one of the Banach spaces l_p ($p \geq 1$), c , c^0 or m of two-sided sequences $\phi = \{\phi_j\}_{j=-\infty}^\infty$. By $E(R)$ we denote the Banach space $E(R) = \{\phi = \{\phi_j\}_{j=-\infty}^\infty \mid \phi_R = \{R^{-|j|}\phi_j\}_{j=-\infty}^\infty \in E\}$, with the norm $|\phi| = |\phi_R|_E$. In the spaces $E(R)$ we consider the discrete Wiener-Hopf pair operator $W(A, B)$, which is defined on $E(R)$ by $W(A, B)\phi = \{\psi_j\}_{j=-\infty}^\infty$, where

$$\psi_j = \begin{cases} \sum_{k=-\infty}^{\infty} a_{j-k}\phi_k, & \text{if } j \geq 0, \\ \sum_{k=-\infty}^{\infty} b_{j-k}\phi_k, & \text{if } j < 0. \end{cases}$$

It is well known [1] that the operator $W(A, B)$ is a Fredholm operator in each of the spaces $E(R)$ and that its index $\kappa(W(A, B)) = \kappa_B(R) - \kappa_A(R^{-1})$.

We now introduce the shifted operators $W_l(A, B) = W(A, z^{-l}B)$ ($l = 0, \pm 1, \dots$). One can easily check that the following proposition holds.

PROPOSITION 1. *The subspaces $\text{Ker } W_l(A, B)$ form a descending sequence. There exists an integer l_s such that $\text{Ker } W_l(A, B) = \text{Ker } W_{l_s}(A, B)$ for $l \geq l_s$, and if $l_1 < l_2 \leq l_s$, then $\dim \text{Ker } W_{l_1}(A, B) > \dim \text{Ker } W_{l_2}(A, B)$.*

The integer l_s will be called *the index of stabilization* of the pair of functions $A(z)$ and $B(z)$. We shall call the operators $W_l(A, B)$ with $l \geq l_s$ *the resultant operators*. The last definition is justified by the following theorem.

THEOREM 2. *Let $A(z)$ and $B(z)$ be two functions of the form (2) which satisfy conditions (4). Let z_j ($j = 1, 2, \dots, \nu$) be all the distinct common zeroes of $A(z)$ and $B(z)$ which lie in V_R and r_j ($j = 1, 2, \dots, \nu$) be their common multiplicities.*

Then the index of stabilization can be calculated as follows

$$l_s = \kappa_B(R) - \kappa_A(R^{-1}) - \sum_{j=1}^{\nu} r_j$$

and for every $l \geq l_s$ the vectors

$$\phi_{jp} = \left\{ C_{p+k,p} \lambda_j^{-(p+k)} \right\}_{k=-\infty}^{\infty} \quad (j = 1, 2, \dots, \nu; p = 0, 1, \dots, r_j - 1)$$

form a basis of the subspace $\text{Ker } W_l(A, B)$. In particular,

$$\dim \text{Ker } W_l(A, B) = \sum_{j=1}^{\nu} r_j.$$

Note that $l' = \kappa(W(A, B)) \leq l_s$, and therefore each operator $W_l(A, B)$ with

$l > l'$ is a resultant operator. It is remarkable that the integer l' does not depend on the number of common zeroes of $A(z)$ and $B(z)$.

2. The continuous case. To begin with let us introduce some notations.

Given a Banach space E of functions defined on the real axis R^1 and given a continuous function $\sigma(t)$ which does not vanish on that axis. Let us agree to denote by $\sigma(t)E$ the Banach space of all functions $f(t)$ ($t \in R^1$) such that $\sigma^{-1}(t)f(t) \in E$ with the norm $|f| = |\sigma^{-1}f|_E$. If $a < b$ are two real numbers, we set $\Gamma_a = \{z \in \mathbf{C}^1 | \text{Im } z = a\}$ and $\Pi(a, b) = \{z \in \mathbf{C}^1 | a < \text{Im } z < b\}$.

In this section we consider the case when the functions $A(z)$ and $B(z)$ are represented by Fourier transforms in the strip $\Pi(-h, h)$ ($h > 0$):

$$A(z) = 1 + \int_{-\infty}^{\infty} a(t)e^{izt} dt; \quad B(z) = 1 + \int_{-\infty}^{\infty} b(t)e^{izt} dt$$

$$(z \in \mathbf{C}^1 \cap \Pi(-h, h)). \quad (5)$$

As in §1 we assume that the functions $A(z)$ and $B(z)$ have no zeroes on the boundary of the domain:

$$A(z) \neq 0; \quad B(z) \neq 0 \quad (z \in \Gamma_h \cup \Gamma_{-h}). \quad (6)$$

For two such functions one can construct a complete analogue of the operators $W_j(A, B)$ which corresponds to the "discrete" shift. The notion of the index of stabilization is well defined for these analogues and one can obtain results which are similar to Proposition 1 and Theorem 2. However, we present here a quite different class of resultant operators which are associated with a continuous shift. Let us denote by $W^\varepsilon(A, B)$ ($\varepsilon > 0$) the following operator acting on $e^{h|t|}E$:

$$(W^\varepsilon(A, B)\phi)(t) = \begin{cases} \phi(t) + \int_{-\infty}^{\infty} a(t-s)\phi(s) ds & (t \geq 0), \\ \phi(t+\varepsilon) + \int_{-\infty}^{\infty} b(t+\varepsilon-s)\phi(s) ds & (t < 0). \end{cases}$$

It turns out that these operators may play the role of the resultant operators. More precisely, the following result holds.

THEOREM 3. *Let $A(z)$ and $B(z)$ be two functions of the form (5) which satisfy conditions (6). Let z_j ($j = 1, 2, \dots, \nu$) be all the distinct common zeroes of $A(z)$ and $B(z)$ in $\Pi(-h, h)$ and let r_j ($j = 1, 2, \dots, \nu$) be their multiplicities.*

Then for every $\varepsilon > 0$ the functions

$$\phi_{jp}(t) = t^p \exp(-iz_j t) \quad (j = 1, 2, \dots, \nu; p = 0, 1, \dots, r_j - 1)$$

form a basis of the subspace $\text{Ker } W^\varepsilon(A, B)$. In particular,

$$\dim \text{Ker } W^\varepsilon(A, B) = \sum_{j=1}^{\nu} r_j.$$

3. The proof. We shall present here the proof of Theorem 3 only.

First of all we introduce the following notation. Let $K(h)$ ($h > 0$) denote

the ring of all functions $A(\zeta)$ which are defined on the contour $\Gamma_h \cup \Gamma_{-h}$ as follows

$$A(\zeta) = c + \int_{-\infty}^{\infty} e^{i\zeta t} a(t) dt \quad (\zeta \in \Gamma_h \cup \Gamma_{-h}),$$

where $a(t) \in e^{-h|t|}L_1(-\infty, \infty)$ and c is a complex constant. It is clear that every function $A(\zeta) \in K(h)$ can be extended to a function $A(z)$ which is holomorphic in the strip $\Pi(-h, h)$ and continuous on its closure. By $K^+(h)$ we denote the subring of $K(h)$ consisting of all functions $A(\zeta) \in K(h)$ with $a(t) = 0$ for $t < 0$. Obviously, each function $A(\zeta) \in K^+(h)$ admits an extension which is holomorphic in $\Pi(-h, \infty)$ and continuous on $\text{Cl } \Pi(-h, \infty)$. The symbol $K^-(h)$ has an analogous meaning. Recall that the winding number of a function $A(\zeta)$, which is continuous and different from zero on the line Γ_b , is defined as the integer

$$\kappa_A(b) = (2\pi)^{-1} [\arg A(\lambda + ib)]_{\lambda=-\infty}^{\infty}.$$

Now let $A(\zeta) \in K(h)$ and suppose that $A(\zeta) \neq 0$ ($\zeta \in \Gamma_h \cup \Gamma_{-h}$). We denote by λ_j ($j = 1, 2, \dots, \alpha$) all the zeroes of $A(z)$ in the strip $\Pi(-h, h)$ counting multiplicities, and we define a rational function $P_A(z)$ which corresponds to $A(\zeta)$ as follows:

$$P_A(z) = [(z + \theta)/(z - \theta)]^\kappa \prod_{j=1}^{\alpha} [(z - \lambda_j)/(z - \theta)],$$

where $\kappa = \kappa_A(h)$ and θ is a fixed point in $\Pi(-\infty, h)$. Let us recall that by M. G. Krein's results [5] each function $A(\zeta) \in K(h)$ which is nonzero on $\Gamma_h \cup \Gamma_{-h}$ admits a factorization of the form $A(z) = A_+(z)P_A(z)A_-(z)$, where $(A_{\pm})^{\pm 1} \in K^{\pm}(h)$.

PROOF OF THEOREM 3. At first we shall establish that

$$\text{Ker } W^\varepsilon(A, B) = \text{Ker } W(A) \cap \text{Ker } W(B) \tag{7}$$

for every $\varepsilon > 0$, where the operator $W(A)$ is defined on $e^{h|t|}E$ as

$$(W(A)\phi)(t) = \phi(t) + \int_{-\infty}^{\infty} a(t-s)\phi(s) ds \quad (-\infty < t < \infty).$$

The relation $\text{Ker } W^\varepsilon(A, B) \supset \text{Ker } W(A) \cap \text{Ker } W(B)$ is self-evident and therefore it remains only to prove the converse relation. Let $\phi(t) \in \text{Ker } W^\varepsilon(A, B)$. Because of Theorem 1.1 in the Appendix of [1] we may assume that $\phi(t) \in e^{h|t|}L_1(-\infty, \infty)$. Introduce two functions

$$f(t) = \begin{cases} 0 & (t > 0), \\ \phi(t) + \int_{-\infty}^{\infty} a(t-s)\phi(s) ds & (t < 0); \end{cases}$$

$$g(t) = \begin{cases} \phi(t) + \int_{-\infty}^{\infty} b(t-s)\phi(s) ds & (t > \varepsilon), \\ 0 & (t < \varepsilon). \end{cases}$$

It is easily seen that $f \in e^{-ht}L_1(-\infty, \infty)$ and $g \in e^{ht}L_1(-\infty, \infty)$ and therefore that the function $F(z) = \int_{-\infty}^0 f(t)e^{izt} dt$ (accordingly $G(z) = \int_0^{\infty} g(t)e^{izt} dt$) admits an extension which is holomorphic in $\Pi(-\infty, -h)$ (accordingly $\Pi(h, \infty)$) and continuous on its closure. The condition $\phi \in \text{Ker } W^e(A, B)$ can be rewritten as the following system of equations

$$\begin{cases} \phi(t) + \int_{-\infty}^{\infty} a(t-s)\phi(s) ds = f(t) \\ \phi(t) + \int_{-\infty}^{\infty} b(t-s)\phi(s) ds = g(t) \end{cases} \quad (-\infty < t < \infty). \quad (8)$$

Let P be the projection defined on $e^{h|t|}E$ by the rule: $(P\phi)(t) = \phi(t)$, if $t \geq 0$, and $(P\phi)(t) = 0$, if $t < 0$, and let $Q = I - P$. Then the first equation of (8) may be written as

$$\begin{aligned} (P\phi)(t) + \int_{-\infty}^{\infty} a(t-s)(P\phi)(s) ds \\ = -(Q\phi)(t) - \int_{-\infty}^{\infty} a(t-s)(Q\phi)(s) ds + f(t) \quad \left(\stackrel{\text{def}}{=} \omega_1(t) \right). \end{aligned} \quad (9)$$

It is not difficult to show that $\omega_1(t) \in e^{-h|t|}L_1(-\infty, \infty)$ and therefore that $\Omega_1(z) = \int_{-\infty}^{\infty} \omega_1(t)e^{izt} dt \in K(h)$. Multiplying (9) by e^{-ht} or e^{ht} and writing in both cases the corresponding Fourier transform, we obtain the relations

$$\begin{aligned} A(\zeta)\Phi_+(\zeta) &= \Omega_1(\zeta) \quad (\zeta \in \Gamma_h); \\ A(\zeta)\Phi_-(\zeta) - F(\zeta) &= -\Omega_1(\zeta) \quad (\zeta \in \Gamma_{-h}), \end{aligned} \quad (10)$$

where

$$\Phi_+(\zeta) = \int_0^{\infty} \phi(t)e^{i\zeta t} dt \quad \text{and} \quad \Phi_-(\zeta) = \int_{-\infty}^0 \phi(t)e^{i\zeta t} dt.$$

An analogous procedure applied to the second equation of (8) leads to the equations

$$\begin{aligned} B(\zeta)\Phi_+(\zeta) + G(\zeta) &= \Omega_2(\zeta) \quad (\zeta \in \Gamma_h); \\ -B(\zeta)\Phi_-(\zeta) &= \Omega_2(\zeta) \quad (\zeta \in \Gamma_{-h}) \end{aligned} \quad (11)$$

with $\Omega_2(\zeta) \in K(h)$. We now define two functions on $\text{Cl } \Pi(-h, h)$:

$$\begin{aligned} X(z) &= [(z - \theta)/(z + \theta)]^{\kappa'} P_B(z) B_-(z) A_-^{-1}(z); \\ Y(z) &= [(z - \theta)/(z + \theta)]^{\kappa'} P_A(z) A_+(z) B_+^{-1}(z), \end{aligned}$$

where $\kappa' = \kappa_B(-h)$, $\theta \in \Pi(-\infty, -h)$ and A_{\pm} , B_{\pm} , P_A , P_B are the factors of the factorization mentioned above of the functions A and B . One can easily check that $X(z)A(z) - Y(z)B(z) = 0$ ($z \in \text{Cl } \Pi(-h, h)$). Using this equation we can eliminate the functions Φ_+ and Φ_- from (10)–(11) and obtain the following system.

$$\begin{cases} -Y(\xi)G(\xi) = X(\xi)\Omega_1(\xi) - Y(\xi)\Omega_2(\xi) & (\xi \in \Gamma_h), \\ X(\xi)F(\xi) = X(\xi)\Omega_1(\xi) - Y(\xi)\Omega_2(\xi) & (\xi \in \Gamma_{-h}). \end{cases} \quad (12)$$

A simple analysis of (12) shows that the functions $X\Omega_1 - Y\Omega_2$, XF and YG can be well extended into the appropriate domains so that the function $R(z)$ defined on C^1 as

$$R(z) = \begin{cases} -Y(z)G(z) & (z \in \Pi(h, \infty)), \\ X(z)\Omega_1(z) - Y(z)\Omega_2(z) & (z \in \text{Cl } \Pi(-h, h)), \\ X(z)F(z) & (z \in \Pi(-\infty, -h)) \end{cases}$$

is holomorphic in the whole complex plane except perhaps of the point $z = -\theta$. This point may be a pole of a finite order ($\leq \kappa_B(-h) - \kappa_A(h)$). In addition, $R(\infty) = 0$. Hence, $R(z) = S(z)(z + \theta)^{-m}$, where $S(z)$ is a polynomial with $\deg S \leq m - 1$. We shall show that in fact $R(z) \equiv 0$. Indeed, the function $G(z)$ can be represented in the form $G(z) = G_1(z)e^{ize}$, where

$$G_1(z) = \int_0^\infty g(t + \varepsilon)e^{izt} dt \quad (z \in \text{Cl } \Pi(h, \infty)).$$

Hence, $S(z) = -Y(z)G_1(z)e^{ize}(z + \theta)^m$. This equation implies that $S(z) \rightarrow 0$ if $\text{Im } z \rightarrow \infty$ and therefore $A(z) \equiv 0$ on C^1 . Hence, $R(z) \equiv 0$ on C^1 .

The last equation leads to the equations $F(z) = G(z) = 0$, which are equivalent to the following: $f(t) = g(t) = 0$. This means obviously that $\phi(t) \in \text{Ker } W(A) \cap \text{Ker } W(B)$ and therefore the relation (7) is proved. Now using Theorem 2.1 of the Appendix of [1], which describes the kernels of the operators $W(A)$, one can easily complete the proof.

REMARK 4. The above proof shows that in the case $a(t) = 0$ ($t < 0$) and $b(t) = 0$ ($t > 0$) Theorem 3 is valid also, if we assume $\varepsilon = 0$.

Indeed, in that case we may set $X = B \in K^-(h)$, $Y = A \in K^+(h)$ and the function YG is holomorphic in $\Pi(h, \infty)$ for every $\varepsilon > 0$.

4. Applications. The results mentioned above may be used, for instance, to find a solution of a system of two equations with two unknowns by an elimination method.

Let us consider, for example, the discrete case. Suppose that the two functions

$$A(\lambda, \mu) = \sum_{j,k=-\infty}^\infty a_{jk}\lambda^j\mu^k \quad \text{and} \quad B(\lambda, \mu) = \sum_{j,k=-\infty}^\infty b_{jk}\lambda^j\mu^k$$

are represented as absolutely convergent series in the closed polyannulus $\text{Cl } V_R \times V_R$ and consider the following system of equations

$$A(\lambda, \mu) = 0, \quad B(\lambda, \mu) = 0. \quad (13)$$

We assume that the functions $A(\lambda, \mu)$ and $B(\lambda, \mu)$ satisfy the following

conditions: (a) for some μ' the system (13) has no solutions; (b) $A(\lambda, \mu) \neq 0$, $B(\lambda, \mu) \neq 0$ if $\lambda \in C_{1/R} \cup C_R$, $\mu \in \text{Cl } V_R$.

Rewrite the functions as follows:

$$A(\lambda, \mu) = \sum_{j=-\infty}^{\infty} A_j(\mu)\lambda^j \quad \text{and} \quad B(\lambda, \mu) = \sum_{j=-\infty}^{\infty} B_j(\mu)\lambda^j$$

and denote by $W_l(\mu)$ the operator generated in $l_1(R)$ by the matrix

$$\left(\begin{array}{ccccccc} & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ \cdots & & B_{l+1}(\mu) & B_l(\mu) & B_{l-1}(\mu) & & \\ & & \cdots & A_1(\mu) & A_0(\mu) & A_{-1}(\mu) & \cdots \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \end{array} \right) \quad (14)$$

Let $l' = \kappa_{B(\lambda, \mu)}(R) - \kappa_{A(\lambda, \mu)}(R^{-1})$. The operator $W_{l'}(\mu)$ is an analytic function of the variable μ and it is invertible for all $\mu \in V_R$ except perhaps a finite set of points M_0 . At these points $\dim \text{Ker } W_{l'}(\mu_0) > 0$ ($\mu_0 \in M_0$). Now it follows from Theorem 2 that the system (13) is solvable if and only if $\mu \in M_0$. Setting $\mu = \mu_0 \in M_0$ in (13) we obtain

$$A(\lambda, \mu_0) = 0, \quad B(\lambda, \mu_0) = 0. \quad (15)$$

Therefore in order to solve the system (13) with two unknowns we have to solve the system (15) with one unknown.

Now change the role of the variables λ and μ and find a finite set of points $\Lambda_0 \subset V_R$ for which the system (13) is solvable. It remains, therefore, to couple points from Λ_0 and M_0 which satisfy the equations $A(\lambda_0, \mu_0) = 0$, $B(\lambda_0, \mu_0) = 0$.

REFERENCES

1. I. C. Gohberg and I. A. Feldman, *Convolution equations and projection methods of their solution*, "Nauka", Moscow, 1971; English transl., Transl. Math. Monographs, vol. 41, Amer. Math. Soc., Providence, R.I., 1974.
2. I. C. Gohberg and G. Heinig, *Resultant matrix and its generalization. I. Resultant operator of matrix polynomials*, Acta Sci. Math. (Szeged) **37** (1975), Fasc. 1 - 2, pp. 41-61. (Russian)
3. _____, *Resultant matrix and its generalization. II: Continual analog of resultant matrix*, Acta Math. Acad. Sci. Hungar. **28** (1976), 3-4, 189-209. (Russian)
4. I. C. Gohberg and L. E. Lerer, *Resultants of matrix polynomials*, Bull. Amer. Math. Sci. **82** (1976), 565-567.

5. M. G. Krein, *Integral equations on a half-line with kernel depending upon the difference of the arguments*, Uspehi Mat. Nauk 13 (1958), no. 5 (83), 2–120; English transl., Amer. Math. Soc. Transl. (2) 22 (1962), 163–288.

DEPARTMENT OF MATHEMATICAL SCIENCES, TEL-AVIV UNIVERSITY, TEL-AVIV, ISRAEL

DEPARTMENT OF PURE MATHEMATICS, WEIZMANN INSTITUTE OF SCIENCE, REHOVOT, ISRAEL

DEPARTMENT OF MATHEMATICS, TECHNION, HAIFA, ISRAEL