FREDHOLM COMPOSITION OPERATORS

BARBARA D. MACCLUER

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ABSTRACT. Fredholm composition operators on a variety of Hilbert spaces of analytic functions on domains in C^N , $N \geq 1$, are characterized.

For Ω a domain in C^N , $N \geq 1$, and φ an analytic map of Ω into Ω , the composition operator C_φ is defined by $C_\varphi(f) = f \circ \varphi$, where f is analytic on Ω . We consider C_φ acting on various Hilbert spaces $\mathcal{H}$ of analytic functions on Ω . It is known that under quite general and natural conditions on $\mathcal{H}$ (see Theorem 1.6 of [CM95]), if C_φ is a bounded invertible operator on $\mathcal{H}$, then φ must be an automorphism of Ω ; that is, a one-to-one map of Ω onto Ω . The converse holds trivially if $\mathcal{H}$ is an automorphism-invariant space. Various authors have considered the question of when C_φ is Fredholm, that is, invertible modulo the compact operators, for particular choices of $\mathcal{H}$ (e.g. on the Hardy space $H^2(D)$ [CiTW74], the Dirichlet space $\mathcal{D}(D)$ [Cim77], spaces containing the Dirichlet space [CM95], Hardy and Bergman spaces in the disk [Bou90], weighted Dirichlet spaces in the disk [JM95], and various spaces on domains in C^N [Hat94]). In all of these settings the same result holds: if C_φ is Fredholm, then φ must be an automorphism of the domain Ω . The purpose of this note is to give a simple proof of this, applicable to a wide variety of Hilbert spaces in both one and several variables.

A Hilbert space $\mathcal{H}$ of analytic functions on the disk D is called a weighted Hardy space if the monomials are a complete orthogonal set of non-zero vectors in $\mathcal{H}$. Setting $\beta(n) = \|z^n\|^2$ we have $\|f\|^2 = \sum_{n=0}^{\infty} |a_n|^2 \beta(n)$ where $f = \sum_{n=0}^{\infty} a_n z^n$ is in $\mathcal{H}$. We denote the weighted Hardy space with weight sequence $\{\beta(n)\}$ by $H^2(\beta)$. The choices $\beta(n) = (n+1)^a$ for appropriate a give the classical Hardy space, the standard (weighted) Bergman spaces and (weighted) Dirichlet spaces. The reproducing kernel function for evaluation at w in $H^2(\beta)$ is

$$K_w(z) = \sum_{n=0}^{\infty} \frac{z^n \overline{w}^n}{\beta(n)}$$

and the kernel for evaluation of the k^{th} derivative at w is

$$K_w^{(k)}(z) \equiv \sum_{n=k}^{\infty} \frac{n!}{(n-k)!} \frac{z^n \overline{w}^{n-k}}{\beta(n)}.$$

A more detailed discussion of weighted Hardy spaces can be found in Section 2.1 of [CM95].

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Lemma 1. *Let $\mathcal{H}$ be a Hilbert space of analytic functions on a domain Ω in C^N . If there exists a sequence of functions f_k in $\mathcal{H}$ with $\|f_k\| = 1$ and $f_k \rightarrow 0$ weakly as $k \rightarrow \infty$ such that $\|C_\varphi^*(f_k)\| \rightarrow 0$, then C_φ is not Fredholm on $\mathcal{H}$.*

Proof. Suppose S is any bounded operator on $\mathcal{H}$. The hypotheses will guarantee that $\|SC_\varphi^*(f_k)\| \rightarrow 0$ but $\|(I + Q)f_k\| \rightarrow 1$ as $k \rightarrow \infty$ for every compact operator Q . From this it follows that $SC_\varphi^* - I$ cannot be compact. Thus C_φ^* , and hence C_φ , is not Fredholm. $\square$

In the next theorem we will apply the lemma with the sequence f_k chosen to be a suitable sequence of normalized reproducing kernel functions (in general, for evaluation of derivatives). We state the theorem first for weighted Hardy spaces in the disk; however, as we will see, the argument will carry over with no new ideas to analogous spaces in the ball B_N , $N > 1$, as well as other domains in C^N .

Theorem 2. *Let $H^2(\beta)$ be a weighted Hardy space in the disk such that*

$$(1) \quad \sum_{n=0}^{\infty} \frac{n^{2j}}{\beta(n)^2} = \infty$$

for some non-negative integer j . If C_φ is Fredholm on $H^2(\beta)$, then φ is an automorphism of the disk.

Proof. It is well known that on any reproducing kernel Hilbert space of analytic functions that contains the polynomials, φ must be univalent if C_φ is Fredholm ([Bou90],[CM95]). (Roughly speaking, if φ is not univalent, then the kernel of C_φ^* will contain an infinite linearly independent set whose elements are differences of reproducing kernel functions.) Thus we need only show that φ maps D onto D . If not, find $v \in \partial\varphi(D) \cap D$ and $z_k \in D$ such that $\varphi(z_k) \rightarrow v$. By the open mapping theorem we must have $|z_k| \rightarrow 1$.

Let j be the least non-negative integer so that the sum in Equation (1) diverges. If $j = 0$, set $f_k = K_{z_k}/\|K_{z_k}\|$ where K_w denotes the kernel function for evaluation at w in $H^2(\beta)$. Then $\|f_k\| = 1$ and $f_k \rightarrow 0$ weakly as $k \rightarrow \infty$, since $\|K_{z_k}\| \rightarrow \infty$ (see Theorem 2.17 in [CM95]). We have

$$\|C_\varphi^*(f_k)\| = \frac{\|K_{\varphi(z_k)}\|}{\|K_{z_k}\|} \rightarrow 0$$

since $\|K_{\varphi(z_k)}\| \rightarrow \|K_v\| < \infty$ while $\|K_{z_k}\| \rightarrow \infty$. By Lemma 1, C_φ is not Fredholm.

If $j > 0$, let $f_k = K_{z_k}^{(j)}/\|K_{z_k}^{(j)}\|$ be the normalized reproducing kernel function for evaluation of the j^{th} derivative at z_k . By Proposition 7.13 in [CM95] $f_k \rightarrow 0$ weakly as $k \rightarrow \infty$. (Again the crucial step is that divergence of the sum in Equation (1) implies $\|K_w^{(j)}\| \rightarrow \infty$ as $|w| \rightarrow 1$.) A straightforward computation gives the following formulae: If $j = 1$,

$$C_\varphi^*(K_w^{(1)}) = \overline{\varphi'(w)} K_{\varphi(w)}^{(1)}$$

and if $j > 1$,

$$C_\varphi^*(K_w^{(j)}) = \overline{\varphi'(w)}^j K_{\varphi(w)}^{(j)} + \overline{\varphi^{(j)}(w)} K_{\varphi(w)}^{(1)} + \text{lower order terms}$$

where the “lower order terms” involve kernels for derivatives of order less than j at $\varphi(w)$ with coefficients involving products of derivatives of φ at w of order less than j . From this it will follow that $\|C_\varphi^*(f_k)\| \rightarrow 0$ as $k \rightarrow \infty$. To see this we first

remark that since j is the least integer for which $\sum_{n=0}^{\infty} \frac{n^{2j}}{\beta(n)^2} = \infty$, the norms of the kernel functions for evaluation of derivatives of order less than j remain bounded in D , and hence so do all derivatives of φ of order less than j . Since $\varphi(z_k) \rightarrow v$ where v is in D , the only term in question in evaluating $\|C_{\varphi}^*(f_k)\|$ is

$$\frac{\|\overline{\varphi^{(j)}(z_k)} K_{\varphi(z_k)}^{(1)}\|}{\|K_{z_k}^{(j)}\|} = \left| \langle \varphi, K_{z_k}^{(j)} / \|K_{z_k}^{(j)}\| \rangle \right| \|K_{\varphi(z_k)}^{(1)}\|$$

which tends to 0 by the weak convergence of $K_{z_k}^{(j)} / \|K_{z_k}^{(j)}\|$ to 0 as $k \rightarrow \infty$. By the lemma, C_{φ} is not Fredholm. $\square$

The theorem extends easily to weighted Hardy spaces $H^2(\beta, B_N)$ in the ball $B_N, N > 1$. By a weighted Hardy space in B_N we mean a Hilbert space of analytic functions in B_N for which the monomials z^{α} , as α ranges over all multi-indices, form a complete orthogonal set of non-zero vectors with

$$\frac{\|z^{\alpha_1}\|}{\|z^{\alpha_1}\|_2} = \frac{\|z^{\alpha_2}\|}{\|z^{\alpha_2}\|_2}$$

whenever the total orders of α_1 and α_2 are equal. Here $\|\cdot\|_2$ denotes the norm in $L^2(\sigma_N)$ where σ_N is a normalized Lebesgue measure on ∂B_N . Defining $\beta(s)$ to be $\|z^{\alpha}\| / \|z^{\alpha}\|_2$ for α any multi-index of total order s we have $\|f\|^2 = \sum_{s=0}^{\infty} \|f_s\|_2^2 \beta(s)^2$ where $f = \sum_{s=0}^{\infty} f_s$ is the homogeneous expansion of $f \in \mathcal{H}$. As was the case in one variable, the usual Hardy space $H^2(B_N)$, the standard weighted Bergman spaces, and weighted Dirichlet spaces can all be described as weighted Hardy spaces for appropriate choice of the sequence $\beta(s)$. For all of these classical spaces the weight sequence $\beta(s)$ will satisfy the hypothesis of the next result. The kernel function in $H^2(\beta, B_N)$ for evaluation at w is

$$K_w(z) = \sum_{s=0}^{\infty} \frac{(N-1+s)!}{(N-1)!s!} \frac{1}{\beta(s)^2} \sum_{|\alpha|=s} \frac{z^{\alpha} \bar{w}^{\alpha}}{\alpha!} s! = \sum_{s=0}^{\infty} \frac{(N-1+s)!}{(N-1)!s!} \frac{1}{\beta(s)^2} \langle z, w \rangle^s$$

and the kernel K^{γ} for evaluation of the derivative $D^{\gamma}, \gamma = (\gamma_1, \dots, \gamma_N)$, is obtained as

$$\frac{\partial^{|\gamma|}}{\partial w_1^{\gamma_1} \dots \partial w_N^{\gamma_N}} K_w(z)$$

where $|\gamma| = \gamma_1 + \gamma_2 + \dots + \gamma_N$. (See Section 2.1 of [CM95] for further details.)

Theorem 3. *Let $H^2(\beta) \equiv H^2(\beta, B_N)$ be a weighted Hardy space in B_N such that*

$$(2) \quad \sum_{s=0}^{\infty} \frac{s^J}{\beta(s)^2} = \infty$$

for some non-negative integer J . If C_{φ} is Fredholm on $H^2(\beta)$, then φ must be an automorphism of B_N .

Proof. The idea of the proof is exactly the same as in the $N = 1$ case so we will just outline it. As before φ must be univalent (see comments following Lemma 3.26 in [CM95]), so only surjectivity is in question. If $\varphi(B_N)$ is properly contained in B_N , we will have a sequence $\{z_k\}$ in B_N tending to a point of ∂B_N but $\varphi(z_k) \rightarrow v \in B_N$.

Let J be the least non-negative integer for which Equation 2 holds. If $J \leq N-1$, then $\|K_w\| \rightarrow \infty$ as $|w| \rightarrow 1$ and the argument is identical to that in the case $N = 1$.

If $J > N - 1$, then straightforward estimates on the kernel functions for derivatives show that we may find a positive integer j such that

- For each multi-index α with $|\alpha| \leq j - 1$, $\|K_w^\alpha\|$ remains bounded as $|w| \rightarrow 1$, and hence $D^\alpha g(w)$ remains bounded as $|w| \rightarrow 1$, for every $g \in H^2(\beta)$.
- There exists a multi-index γ of total order j such that $\|K_w^\gamma\| \rightarrow \infty$ as $|w| \rightarrow 1$. For this γ , $K_w^\gamma / \|K_w^\gamma\|$ tends to 0 weakly as $|w| \rightarrow 1$.

A computation with the chain rule identifies $C_\varphi^*(K_{z_k}^\gamma)$ for our chosen sequence z_k . It will be a sum of terms most of which will be products of derivatives of total order less than $|\gamma|$ of the coordinate functions φ_m of φ at z_k with kernel functions for derivatives at $\varphi(z_k)$. The corresponding terms in $C_\varphi^*(K_{z_k}^\gamma / \|K_{z_k}^\gamma\|)$ tend to zero as $k \rightarrow \infty$. The remaining terms will be products of $\overline{D^\gamma \varphi_m(z_k)}$ with kernel functions for derivatives at $\varphi(z_k)$. In the expression for $C_\varphi^*(K_{z_k}^\gamma / \|K_{z_k}^\gamma\|)$ these terms give rise to terms of the form

$$\frac{\overline{D^\gamma \varphi_m(z_k)} K_{\varphi(z_k)}^\tau}{\|K_{z_k}^\gamma\|} = \langle \varphi_m, K_{z_k}^\gamma / \|K_{z_k}^\gamma\| \rangle K_{\varphi(z_k)}^\tau$$

whose norms go to zero as $k \rightarrow \infty$ by weak convergence, since each coordinate function φ_m is in $H^2(\beta)$. Thus φ must be an automorphism if C_φ is Fredholm. $\square$

It is clear that this method can be applied to Hilbert spaces of analytic functions on more general domains in C^N . We close with just one such example.

Theorem 4. *Let Ω be a C^∞ -bounded strongly pseudoconvex domain in C^N and let $\mathcal{H}$ be the Bergman space $A^2(\Omega)$ of holomorphic functions in $L^2(\Omega, dV)$ where dV is volume measure. If C_φ is Fredholm on $\mathcal{H}$, then φ is an automorphism of Ω .*

Proof. Let $K(z, w)$ be the Bergman kernel for Ω . Since $K(w, w) \rightarrow \infty$ as w approaches $\partial\Omega$ and functions in $A^2(\Omega)$ can be approximated in norm by functions holomorphic in a neighborhood of $\overline{\Omega}$ [K71] the normalized reproducing kernel functions $K(z, w)/K(w, w)$ tend to 0 weakly for any sequence of w 's approaching $\partial\Omega$. If φ does not map Ω onto Ω , find $v \in \Omega$ and $z_j \in \Omega$ with $\varphi(z_j) \rightarrow v$ and $z_j \rightarrow \partial\Omega$. Then $f_j(z) = K(z, z_j)/K(z_j, z_j)$ satisfies the hypotheses of Lemma 1 and C_φ is not Fredholm. As before φ must be univalent, since otherwise C_φ^* has infinite dimensional kernel. $\square$

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DEPARTMENT OF MATHEMATICS, UNIVERSITY OF VIRGINIA, CHARLOTTESVILLE, VIRGINIA 22903
E-mail address: maccluer@virginia.edu