REDUCING SUBSPACES OF WEIGHTED SHIFTS WITH OPERATOR WEIGHTS

CAIXING GU

Abstract. We characterize reducing subspaces of weighted shifts with operator weights as wandering invariant subspaces of the shifts with additional structures. We show how some earlier results on reducing subspaces of powers of weighted shifts with scalar weights on the unit disk and the polydisk can be fitted into our general framework.

1. Introduction

Let $H$ be a complex Hilbert space and let $B(H)$ be the algebra of all bounded linear operators on $H$. Let $\Omega \subset B(H)$ be a set of operators. A closed subspace $X$ is an invariant subspace of $\Omega$ if for every $T \in \Omega$, $T$ maps $X$ into $X$. The space $X$ is a reducing subspace of $\Omega$ if $X$ is invariant under both $T$ and $T^*$ for every $T \in \Omega$. The space $X$ is a minimal invariant (or reducing) subspace of $\Omega$ if the only invariant (or reducing) subspaces contained in $X$ are $X$ and $\{0\}$. An operator $T$ is irreducible if the only reducing subspaces of $T$ are $H$ and $\{0\}$.

Previous work focused on reducing subspaces of powers of weighted shifts with scalar weights [12] and related analytic Toeplitz operators [1]. It is well-known that the unweighted unilateral shift of multiplicity one is irreducible. The structure of the reducing subspace lattice for unweighted unilateral shifts of high multiplicities was described in [3] and [7]. The reducing subspaces of some analytic Toeplitz operators on the Bergman space of the unit disk were studied in [12], and more general weighted shifts were discussed in [11]. The paper by Zhu [12] was also inspirational in the recent development of reducing subspaces of analytic Toeplitz operators with Blaschke product symbols on the Bergman space [2]. The reducing subspaces of some analytic Toeplitz operators on the Bergman space of the bidisk were characterized in [6] and [9].

In this note, we characterize the reducing subspaces of weighted shifts with operator weights as wandering invariant subspaces of the shifts with additional structures. Our approach gives simple insights into why these results hold. Our
framework can provide direct and uniform proofs of some previous results from [11], [6] and [9]. We remark that weighted shifts have been studied extensively in the past several decades. A classical reference is [10], and a recent interest development is the weighted shifts on trees [4].

Let \( E \) be a complex Hilbert space. Let \( l^2(E) \) be the \( E \)-valued \( l^2 \) space such that

\[
\|y\|_2 = \sum_{i=0}^{\infty} \|y_i\|^2 < \infty
\]

Let \( e_n = (0, \ldots, 0, 1, 0, \ldots) \), where the 1 is in the \( n \)-th place. Then we write

\[
y = (y_0, y_1, \ldots) = \sum_{i=0}^{\infty} y_i e_i.
\]

We identify \( E \) as a subspace of \( l^2(E) \) by mapping \( y \) to \( ye_0 \) for \( y \in E \). By an abuse of notation, we just write \( y \) instead of \( ye_0 \) for \( y \in E \). Let \( \Phi = \{\Phi_n, n \geq 0\} \subset B(E) \) be a sequence of invertible operators. The weighted shift \( S_\Phi \) with weight \( \Phi \) is an operator on \( l^2(E) \) defined by

\[
S_\Phi ye_n = [\Phi_n y] e_{n+1}, \quad n \geq 0, \quad y \in E.
\]

It follows that \( S_\Phi^* ye_{n+1} = [\Phi_n^* y] e_n, \quad n \geq 0, \quad y \in E \).

Thus \( \ker(S_\Phi^*) = E \). Since

\[
\left\| S_\Phi \sum_{i=0}^{\infty} y_i e_i \right\|^2 = \left\| \sum_{i=0}^{\infty} \Phi_i y_i e_{i+1} \right\|^2
\]

\[
= \sum_{i=0}^{\infty} \|\Phi_i y_i\|^2 \leq \sup_{i \geq 0} \|\Phi_i\|^2 \sum_{i=0}^{\infty} \|y_i\|^2,
\]

\( S_\Phi \) is a bounded operator if and only if \( \sup_{n \geq 0} \|\Phi_n\| < \infty \) and \( \|S_\Phi\| = \sup_{n \geq 0} \|\Phi_n\| \).

2. Reducing subspaces of \( S_\Phi \)

Throughout the paper, we will often write \( S \) instead of \( S_\Phi \). Let

\[
W_n = \Phi_n \cdots \Phi_1 \Phi_0 \quad (n \geq 0), \quad W_{-1} = I_E.
\]

Note that \( \Phi_n = W_n W_{n-1}^{-1} \). In this paper, \( \text{Span}\{v_i, i \in I\} \) always means the closed linear span of \( \{v_i, i \in I\} \).

**Lemma 1.** For a closed subspace \( E_0 \) of \( E \), let \( V(E_0) \) be defined by

\[
(1) \quad V(E_0) := \text{Span}\{S_\Phi^* x, n \geq 0, x \in E_0\}.
\]

Then \( V(E_0) \) is a reducing subspace of \( S_\Phi \) if and only if \( E_0 \) is an invariant subspace of the sequence of operators \( \Omega = \{W_n^{-1} \Phi_n^* \Phi_{n-1}^{-1} W_{n-1}, n \geq 1\} \).
Proof. By definition, \( V(E_0) \) is invariant for \( S \). The space \( V(E_0) \) is also invariant for \( S^* \), if and only if \( S^* S^n x \in V(E_0) \) for any \( x \in E_0 \) and \( n \geq 0 \). For \( n = 0 \), \( S^* x = 0 \). Now assume \( n \geq 1 \). Note that

\[
S^* S^n x e_0 = S^* [\Phi_{n-1} \cdots \Phi_1 \Phi_0 x] e_n = (\Phi_{n-1}^* \cdots \Phi_1^* \Phi_0^* x) e_{n-1}.
\]

By (1), \( S^* S^n x \in V(E_0) \) if and only if there exists \( y \in E_0 \) such that

\[
(2) \quad S^* S^n x e_0 = (\Phi_{n-1}^* \cdots \Phi_1^* \Phi_0 x) e_{n-1} = S^{n-1} y = (\Phi_{n-2} \cdots \Phi_1 \Phi_0 y) e_{n-1}.
\]

Therefore

\[
(\Phi_{n-2} \cdots \Phi_1 \Phi_0)^{-1} \Phi_{n-1}^* \cdots \Phi_1^* \Phi_0 x = y \in E_0
\]

Equivalently, \( E_0 \) is invariant for \( \Omega \). \( \square \)

Remark 2. Note that for \( x \in E_0 \), since

\[
S^n S^n x e_0 = W_{n-1}^* W_{n-1} x e_0,
\]

then \( S^n S^n x e_0 \in V(E_0) \) implies that \( E_0 \) is invariant for \( W_{n-1}^* W_{n-1} \). By the above lemma the invariance of \( E_0 \) for \( W_{n-1}^* W_{n-1} \) is implied by the invariance of \( E_0 \) for \( \Omega \). Here is a direct proof: If \( E_0 \) is invariant for \( \Omega \), equivalently, (2) holds. By using (2) repeatedly,

\[
S^n S^n x = S^{n-1} S^n x = S^{n-1} S^{n-1} y_1 = \cdots = S^{n-n} S^{n-n} y_n
\]

for some \( y_1, y_2, \ldots, y_n \in E_0 \). Thus \( E_0 \) is invariant for \( W_{n-1}^* W_{n-1} \). The space \( E_0 \) is also invariant for other operators involving \( \Phi_n \) and \( W_n \) by considering the invariance of \( X \) for \( S^m S^n \) for any \( m, n \geq 0 \).

Theorem 3. A closed subspace \( X \) is a reducing subspace of \( S_\Phi \) if and only if

\[
\text{(3) } X = \text{Span} \{ S^n x, n \geq 0, x \in E_0 \},
\]

where \( E_0 \subseteq E \) is an invariant subspace of the sequence of operators

\[
\Omega = \{ W_{n-1}^{-1} \Phi_{n-1}^* W_{n-1}^{-1}, n \geq 1 \}.
\]

Furthermore \( X \) is a minimal reducing subspace of \( S_\Phi \) if and only if \( E_0 \) is a minimal invariant subspace of \( \Omega \).

Proof. We only need to prove that if \( X \) is a reducing subspace of \( S \), then \( X \) is given by (3) for some \( E_0 \subseteq E \). Set \( E_0 = X \cap SX \). If \( SX \) is not closed, we replace \( SX \) by the closure of \( SX \). We first prove that \( E_0 \subseteq E \). Let \( f \in E_0 \), then

\[
\langle f, Sg \rangle = \langle S^* f, g \rangle = 0 \text{ for all } g \in X.
\]

Since \( X \) is also invariant for \( S^* \), \( S^* f \in X \). Hence \( S^* f = 0 \) and \( f \in E \). This proves that \( E_0 \subseteq E \). We claim

\[
X = V(E_0) := \text{Span} \{ S^n x, n \geq 0, x \in E_0 = X \cap SX \}.
\]
Since $E_0 \subseteq X$, $X \supseteq V(E_0)$. Let $y \in X \oplus V(E_0)$. We need to show that $y = 0$. Write $y = (y_0, y_1, \ldots)$. Since $X$ is invariant for $S^*$, $S^n y \in X$. For all $x \in E_0 = X \oplus SX$, $n \geq 0$, note that $y \in X \oplus V(E_0)$ implies that

$$0 = \langle y, S^n x \rangle = \langle S^n y, x \rangle.$$

That is, $S^n y \in X \oplus [X \oplus SX] = SX$. But $SX \subseteq S \left[ l^2(E) \right]$ and $S \left[ l^2(E) \right]$ is orthogonal to $E$. Now

$$S^n y = (S^n_0 y_0 e_n, \ldots) = (\Phi_0^* \Phi_1^* \cdots \Phi_{n-1}^* y_n, \ldots) = (W_{n-1}^* y_n, \ldots) \in S \left[ l^2(E) \right].$$

Thus $W_{n-1}^* y_n = 0$ for $n \geq 0$. By assumption $W_{n-1}$ is invertible, so $y_n = 0$ for $n \geq 0$. In conclusion, $y = 0$. The proof is complete.

If $\Phi = \{\Phi_n, n \geq 0\}$ is double commuting, that is, for all $i \neq j$,

$$\Phi_i \Phi_j = \Phi_j \Phi_i, \quad \Phi_i^* \Phi_j^* = \Phi_j^* \Phi_i,$$

then $\Omega = \{\Phi_n^* \Phi_n, n \geq 0\}$.

By the above theorem, the lattice of reducing subspaces of $S_\Phi$ is completely determined by the lattice of invariant subspaces of $\Omega$. This topic has been discussed extensively in literature, and many results are known, in particular when $\Omega$ is a set of finite matrices, see the book [8].

Since any power $S_k^\Phi$ for $k \geq 1$ is a weighted shift with operator weights, the above theorem also applies to $S_k^\Phi$. This will become clear as we rephrase the results of [6], [9] and [11] in our framework.

3. Multiplication by $z$ on weighted Hardy space

It is well-known from [10] that a weighted shift with scalar weights is unitarily equivalent to multiplication by $z$ on the weighted Hardy spaces with positive scalar weights. But weighted shifts $S_\Phi$ with operator weights from last section are slightly more general than multiplication by $z$ on the weighted Hardy spaces with operator weights defined below in (4). First note that for $A \in B(H)$ and $h \in H$,

$$\langle Ah, Ah \rangle = \langle A^* Ah, h \rangle = \langle \sqrt{A^* A} h, \sqrt{A^* A} h \rangle,$$

and $\sqrt{A^* A} \geq 0$. Thus in the definition of weighted Hardy space we will use positive operators. Let $\Delta = \{W_n, n \geq 0\}$ be a sequence of invertible positive operators in $B(E)$. The weighted Hardy space $H^2_\Delta(E)$ is defined by

$$H^2_\Delta(E) = \left\{ f(z) = \sum_{i=0}^{\infty} f_i z^i, \quad f_i \in E, \|f(z)\|^2 = \sum_{i=0}^{\infty} \|W_{i-1} f_i\|^2 < \infty \right\},$$

where $W_{-1} = I_E$. Then the multiplication by $z$ on $H^2_\Delta(E)$, denoted by $M_z$, can be identified with the weighted shift $S_\Phi$ on $l^2(E)$ with $\Phi = \{\Phi_n = W_n W_{n-1}^{-1}, n \geq 0\}$. More precisely, let $U$ be the operator from $l^2(E)$ onto $H^2_\Delta(E)$ defined by

$$Uy_n e_n = (W_{n-1}^{-1} y_n) z^n, \quad n \geq 0, \quad y_n \in E.$$
Then
\[ \|Uy_n e_n\| = \|W_{n-1}^{-1} y_n z^n\| = \|W_{n-1}^{-1} W_n^{-1} y_n\| = \|y_n\|. \]
Thus \( U \) is an onto isometry. Furthermore
\[ M_z U y_n e_n = M_z (W_{n-1}^{-1} y_n z^n) = W_{n-1}^{-1} y_n z^{n+1}, \]
\[ U S \Phi y_n e_n = U (\Phi_n y_n e_{n+1}) = W_{n-1}^{-1} \Phi_n y_n z^{n+1} \]
\[ = W_{n-1}^{-1} W_n W_{n-1}^{-1} y_n z^{n+1} = W_{n-1}^{-1} y_n z^{n+1}. \]
That is
\[ M_z U = U S \Phi, \]
and the reducing subspaces (or minimal reducing subspaces) of \( M_z \) and \( S \Phi \) are in one to one correspondence. Now Theorem 3 can be reformulated as the following simple and elegant result.

**Theorem 4.** Any reducing subspace of \( M_z \) on \( H_\Delta^2 (E) \) is of the form \( H_\Delta^2 (E_0) \) where \( E_0 \subseteq E \) is an invariant subspace of \( \Omega = \{W_n, n \geq 0\} \). Furthermore \( H_\Delta^2 (E_0) \) is a minimal reducing subspace of \( M_z \) if and only if \( E_0 \) is a minimal invariant subspace of \( \Omega \).

**Proof.** We need to explain the set \( \Omega \). By Theorem 3,
\[ \Omega = \{W_{n-2}^{-1} \Phi_n^{-1} \Phi_{n-1} W_{n-2}, n \geq 1\}. \]
Since now \( W_n \) is assumed to be positive, using \( \Phi_n = W_n W_{n-1}^{-1} \), we have
\[ W_{n-2}^{-1} \Phi_n^{-1} \Phi_{n-1} W_{n-2} = W_{n-2}^{-1} W_{n-2} W_n W_{n-1}^{-1} W_{n-2} W_{n-2} = W_{n-2}^{-1} W_{n-1}^{-2}. \]
Since \( W_n^{-2} W_{n-2}^{-2} = W_n^{-2} W_{n-2}^{-2} W_{n-1}^{-2} = W_n^{-2} W_{n-2}^{-2} W_{n-1}^{-2} = W_n^{-2} W_{n-2}^{-2} W_{n-1}^{-2} \) and so on, if \( E_0 \) is invariant for \( \{W_{n-2}^{-2} W_{n-2}^{-2}, n \geq 1\} \), then it is invariant for \( \{W_n^{-2}, n \geq 0\} \). Since \( W_n^{-2} \) is invertible, if \( E_0 \) is invariant for \( \{W_n^{-2}, n \geq 0\} \), then it is invariant for \( \{W_{n-2}^{-2} W_{n-2}^{-2}, n \geq 1\} \). Lastly, \( E_0 \) is invariant for a positive operator \( W_n \) if and only it is invariant for \( W_n^{-2} \). \( \square \)

If \( E \) is a finite dimensional complex Hilbert space and \( E_0 \subseteq E \) is a nontrivial invariant subspace of \( \Omega = \{W_n, n \geq 0\} \), then \( E_0 \) contains a minimal invariant subspace of \( \Omega \). Since \( W_n \) is positive, \( E_0 \) is in fact a reducing subspace of \( \Omega \) and it is the direct sum of several minimal invariant subspaces of \( \Omega \).

**Corollary 5.** Assume \( N = \dim(E) < \infty \). Then any nontrivial reducing subspace of \( M_z \) on \( H_\Delta^2 (E) \) contains a minimal reducing subspace. Furthermore it is a direct sum of at most \( N k \) minimal reducing subspaces of \( M_z \).
4. Remarks on previous results

Now we turn our attention to the results in [11]. Let \( \omega = \{\omega_0, \omega_1, \omega_2, \ldots\} \) be a sequence of positive numbers. Let \( C \) denote the set of complex numbers viewed as a one dimensional Hilbert space. Let \( H_2^\omega \) be as in [10] and [11]:

\[
H_2^\omega = \left\{ f(z) = \sum_{i=0}^{\infty} f_i z^i, f_i \in \mathbb{C}, \|f(z)\|^2 = \sum_{i=0}^{\infty} \omega_i |f_i|^2 \right\}.
\]

For \( N \geq 2 \), let \( E \) be the \( N \)-dimensional subspace of \( H_2^\omega \) defined by

\[
E = \left\{ f(z) = \sum_{i=0}^{N-1} f_i z^i, f_i \in \mathbb{C}, \|f(z)\|^2 = \sum_{i=0}^{N-1} \omega_i |f_i|^2 \right\},
\]

and \( \left\{ z^i/\sqrt{\omega_i}, 0 \leq i \leq N-1 \right\} \) is the standard basis of \( E \). Let

\[
\Delta = \left\{ W_n = V_0^{-1} V_{n+1}, n \geq 0 \right\},
\]

where \( V_n \) is the diagonal matrix (with respect the standard basis of \( E \)) defined by

\[
V_n = D(\sqrt{\omega_{nN}}, \sqrt{\omega_{nN+1}}, \ldots, \sqrt{\omega_{nN+N-1}}).
\]

Then \( M_z^N \) on \( H_2^\omega \) can be identified with \( M_z \) on \( H_2^\Delta (E) \). More precisely, let \( U \) be the linear operator from \( H_2^\omega \) onto \( H_2^\Delta (E) \) defined by

\[
U \sum_{i=0}^{\infty} f_i z^i = \sum_{k=0}^{\infty} g_k z^k, \quad \text{where } g_k = \left( \sum_{j=0}^{N-1} f_{j+kN} z^j \right) \in E.
\]

Note that formally

\[
\sum_{i=0}^{\infty} f_i z^i = \sum_{k=0}^{\infty} \left( \sum_{j=0}^{N-1} f_{j+kN} z^j \right) z^{kN} = \sum_{k=0}^{\infty} g_k z^{kN} \neq \sum_{k=0}^{\infty} g_k z^k,
\]

so \( U \) maps \( z^N \) in \( H_2^\omega \) to \( z \) in \( H_2^\Delta (E) \). It is easy to verify that \( U \) is an onto isometry and \( UM_z^N = M_z U \). Since \( \Delta \) consists of diagonal matrices, it is relatively straightforward to determine the invariant subspaces of \( \Delta \), as we demonstrate now. Instead of recalling terminology and restating results of [11], we state a lemma which, combined with Theorem 4, will recover results in [11]. Of course, the results in this lemma are essentially also proved in [11], albeit using quite different terminology and techniques. In fact, these results also hold if \( \Omega \) is a set of diagonal operators on an infinite dimensional separable Hilbert space.

Let \( \mathbb{C}^N \) be the \( N \)-dimensional complex Hilbert space.

**Lemma 6.** (i) Let \( \Omega \) be a set of invertible diagonal matrices on \( \mathbb{C}^N \) with respect to an orthonormal basis \( \{e_1, \ldots, e_N\} \). Then any minimal invariant subspace of \( \Omega \) is one dimensional.

(ii) Any invariant subspace of \( \Omega \) is the orthogonal sum of several one dimensional invariant subspaces of \( \Omega \).
(iii) Let \( v = \sum_{i=1}^{k} v_i e_{n_i} \), where all \( v_{n_i} \) are nonzero. Then \( \text{Span}\{v\} \) is invariant for \( \Omega \) if and only if each diagonal matrix in \( \Omega \) restricted to \( \text{Span}\{e_{n_1}, \ldots, e_{n_k}\} \) is a constant multiple of the identity matrix.

**Proof.** Let \( E_0 \subseteq \mathbb{C}^N \) be an invariant subspace of \( \Omega \). Let \( v \in E_0 \). Write \( v = \sum_{i=1}^{N} v_i e_i \). The length of \( v \) is the number of nonzero coefficients \( v_i \). Let \( k \) be the minimum length of all nonzero vectors in \( E_0 \). Pick \( v \in E_0 \) such that the length of \( v \) is \( k \). Without loss of generality, write \( v = \sum_{i=1}^{k} v_i e_i \) where all \( v_i \neq 0 \) for \( 1 \leq i \leq k \). For any \( A \in \Omega \), either \( Av = \lambda v \) for some \( \lambda \) or \( Av \neq \lambda v \) for any \( \lambda \). If for each \( A \in \Omega \), \( Av \) is a multiple of \( v \), then \( \text{Span}\{v\} \) is invariant for \( \Omega \).

Otherwise, there exists \( A \in \Omega \) such that \( Av = \sum_{i=1}^{k} \lambda_i v_i e_i \) where not all the \( \lambda_i \) are the same. Thus the length of \( \lambda_1 v - Av \) is strictly less than \( k \), which contradicts the definition of \( k \). If \( E_0 \) is minimal, then \( E_0 \) is equal to \( \text{Span}\{v\} \).

This proves (i).

Assume \( E_0 \) is not \( \text{Span}\{v\} \). It follows from the above argument that each \( A \in \Omega \) is a constant multiple of the identity on \( \text{Span}\{e_1, \ldots, e_k\} \). Replace the basis \( \{e_1, \ldots, e_k\} \) by the orthonormal basis \( \{v/\|v\|, g_2, \ldots, g_k\} \). Then, for each \( A \in \Omega \), the matrix of \( A \) with respect to the new basis \( \{v/\|v\|, g_2, \ldots, g_k, e_{k+1}, \ldots, e_N\} \) is the same diagonal matrix we started with. Thus if

\[
F = \text{Span}\{g_2, \ldots, g_k, e_{k+1}, \ldots, e_N\},
\]

then \( F \) is reducing for \( \Omega \). Note that \( \Omega|F \) (the restriction of each matrix in \( \Omega \) to \( F \)) is still a set of invertible diagonal matrices. If \( u \in E_0 \) and \( u \) is not in \( \text{Span}\{v\} \), then \( u - \lambda v \in E_0 \cap F \) for some \( \lambda \). Thus

\[
E_0 = \text{Span}\{v\} \oplus E_0 \cap F,
\]

where \( E_0 \cap F \) is an invariant subspace of \( \Omega|F \). Continuing this process, we get (ii). The proof of (iii) is similar. \( \square \)

**Example 7.** (i) Let \( \Omega_1 = \{A, B\} \), where \( A \) and \( B \) are diagonal matrices on \( \mathbb{C}^3 \),

\[
A = D(\alpha, \alpha, \beta), B = D(\gamma, \beta, \beta).
\]

Here \( \alpha, \beta \) and \( \gamma \) are three distinct complex numbers. Then \( \text{Span}\{e_1\}, \text{Span}\{e_2\} \) and \( \text{Span}\{e_3\} \) are the three only minimal invariant subspaces of \( \Omega \).

(ii) Let \( A = D(\alpha, \alpha, \beta) \) where \( \alpha \) and \( \beta \) are two distinct complex numbers. Then the minimal invariant subspaces of \( A \) are \( \text{Span}\{e_3\} \) and \( \text{Span}\{e_1 + c_2 e_2\} \) for any \( c_1 \) and \( c_2 \) such that not both are zero.

Lemma 6 can be extended to the set of diagonal operators on an infinite dimensional separable Hilbert space. In fact we can relax slightly the invertibility condition of \( \Omega \). Let \( \mathbb{N} \) be the set of positive integers. In the infinite dimensional case, all subspaces are assumed to be closed.

**Lemma 8.** (i) Let \( \Omega \) be a set of injective diagonal operators on \( l^2 \) with respect to an orthonormal basis \( \{e_n, n \in \mathbb{N}\} \). Let \( v = \sum_{i=1}^{\infty} v_i e_n \) where all \( v_n \) are nonzero. Then \( \text{Span}\{v\} \) is invariant for \( \Omega \) if and only if the restriction of
each diagonal operator in $\Omega$ to $\text{Span}\{e_{n_1}, e_{n_2}, \ldots\}$ is a constant multiple of the identity operator.

(iii) Any minimal invariant subspace of $\Omega$ is one dimensional.

Proof. Let $v = \sum_{i=1}^{\infty} \lambda_i e_{i}, \lambda_i, i \geq 1$. Therefore $\lambda_i = \lambda$ and $A$ restricted to $\text{Span}\{e_{n_1}, e_{n_2}, \ldots\}$ is a constant multiple of the identity operator. This proves (i).

Let $E_0 \subseteq l^2$ be an invariant subspace of $\Omega$. Since diagonal operators are normal operators, $E_0$ is reducing for $\Omega$. Let $v \in E_0$. Write $v = \sum_{i=1}^{\infty} v_i e_i$, where $v_i \neq 0$. We call $l$ the index of vector $v$. Let $k$ be the minimum index of all nonzero vectors in $E_0$. Let

$$E_k = E_0 \cap \text{Span}\{e_l, l \geq k + 1\},$$

then $E_k$ is reducing for $\Omega$. Let $G = E_0 \oplus E_1$. Then $G \neq \{0\}$, $G$ is reducing for $\Omega$, and every nonzero vector in $G$ has index $k$. Pick $v \in G$ and write $v = \sum_{i=1}^{\infty} v_i e_i$, where $l = n_1, \{n_i, i \geq 1\}$ is a sequence of strictly increasing positive integers and all $v_i \neq 0$. It is possible there are only finitely many $n_i$. But we assume there are infinitely many $n_i$ since the argument for the finite case is similar. If $u \in G$ is another vector, not in $\text{Span}\{v\}$, then for some $\lambda$, the index of $v - \lambda u$ is strictly bigger than $k$, which contradicts the definition of $G$. Therefore $G = \text{Span}\{v\}$. This proves (ii).

If $E_0$ is not equal to $\text{Span}\{v\}$, let $Q = \{n_i, i \geq 1\}$. It follows from (i) that $A \in \Omega$ is a constant multiple of the identity on $\text{Span}\{e_k, k \in Q\}$. Replace the basis $\{e_k, k \in Q\}$ by the orthonormal basis $\{v/\|v\|, g_k, k \in Q \setminus \{n_1\}\}$. Then, for each $A \in \Omega$, the matrix of $A$ with respect to the new basis

$$\{v/\|v\|, g_k, k \in Q \setminus \{n_1\}\} \cup \{e_j, j \in N \setminus Q\}$$

is still a diagonal operator obtained by permuting the diagonals of the operator we started with. Thus if

$$F = \text{Span}\{\{g_k, k \in Q \setminus \{n_1\}\} \cup \{e_j, j \in N \setminus Q\}\},$$

then $F$ is reducing for $\Omega$. Note that $\Omega|F$ (the restriction of each matrix in $\Omega$ to $F$) is still a set of injective diagonal operators. If $u \in E_0$ and $u$ is not in $\text{Span}\{v\}$, then $u - \lambda v \in F$ for some $\lambda$ and $u - \lambda v \in E_0 \cap F$. Thus

$$E_0 = \text{Span}\{v\} \oplus E_0 \cap F,$$

where $E_0 \cap F$ is an invariant subspace of $\Omega|F$. Continuing this process, we get (iii).

The following corollary indicates that, generically, the invariant subspaces of $\Omega$ are the obvious ones.
Corollary 9. (i) Let $\Omega$ be a set of invertible diagonal matrices on $\mathbb{C}^N$ with respect to an orthonormal basis $\{e_1, \ldots, e_N\}$. The following two statements are equivalent:

(a) For any $i \neq j$, there is $A \in \Omega$ such that $Ae_i = \lambda_i e_i$, $Ae_j = \lambda_j e_j$ with $\lambda_i \neq \lambda_j$.

(b) There are exactly $N$ minimal invariant subspaces of $\Omega$. Namely, $\text{Span}\{e_i\}$ for $i = 1, \ldots, N$.

(ii) Let $\Omega$ be a set of injective diagonal operators on $l^2$ with respect to an orthonormal basis $\{e_n, n \in \mathbb{N}\}$. The following two statements are equivalent:

(a) For any $i, j \in \mathbb{N}$ with $i \neq j$, there is $A \in \Omega$ such that $Ae_i = \lambda_i e_i$, $Ae_j = \lambda_j e_j$ with $\lambda_i \neq \lambda_j$.

(b) The minimal invariant subspaces of $\Omega$ are $\text{Span}\{e_i\}$ for $i \in \mathbb{N}$.

Statement (a) in both (i) and (ii) holds as long as $\Omega$ contains a diagonal operator with distinct entries on the diagonal.

5. Polydisk and tensor product

In this last section we turn our attention to some results on the weighted Bergman space of bidisk from [6] and [9]. For $-1 < \alpha < \infty$, the weighted Bergman space $A^2_\alpha(\mathbb{D})$ is a Hilbert space of analytic functions on the unit disk $\mathbb{D}$. The inner product of $A^2_\alpha(\mathbb{D})$ is defined by

$$\langle f, g \rangle = \int_\mathbb{D} f(z) g(z) \overline{dA_\alpha(z)}, \quad f, g \in A^2_\alpha(\mathbb{D}),$$

where $dA_\alpha(z) = (\alpha + 1)(1 - |z|^2)^\alpha dA(z)$ and $dA(z)$ is the normalized Lebesgue area measure on $\mathbb{D}$. It is well-known that $A^2_\alpha(\mathbb{D})$ is the weighted Hardy space $H^2_\alpha$ as in (5) with $\omega_\alpha = \frac{\alpha ! (2+\alpha)}{(2+\alpha+\alpha)!}$.

The weighted Bergman space $A^2_\alpha(\mathbb{D}^2)$ is a Hilbert space of analytic functions of two variables $z_1$ and $z_2$ on the bidisk $\mathbb{D}^2$. The inner product of $A^2_\alpha(\mathbb{D}^2)$ is defined by

$$\langle f, g \rangle = \int_{\mathbb{D}^2} f(z_1, z_2) g(z_1, z_2) \overline{d\mu_\alpha(z_1, z_2)}, \quad f, g \in A^2_\alpha(\mathbb{D}^2),$$

where $d\mu_\alpha(z_1, z_2) = dA_{\alpha}(z_1) dA_{\alpha}(z_2)$. The reducing subspaces of some multiplication operators on $A^2_\alpha(\mathbb{D})$ were studied in [12]. The reducing subspaces of multiplication operators $M_{z_1}^{N_1}, M_{z_2}^{N_2}$ and more generally $M_{z_1}^{N_1} M_{z_2}^{N_2}$ on $A^2_\alpha(\mathbb{D}^2)$ were investigated in [6] with $N_1 = N_2$ and [9] with $N_1 \neq N_2$. The space $A^2_\alpha(\mathbb{D}^2)$ can be identified with the tensor product $A^2_\alpha(\mathbb{D}) \otimes A^2_\alpha(\mathbb{D})$ where for the first $A^2_\alpha(\mathbb{D})$ we use $z_1$ and for the second $A^2_\alpha(\mathbb{D})$ we use $z_2$. Consequently, $M_{z_1}^{N_1} M_{z_2}^{N_2}$ on $A^2_\alpha(\mathbb{D}^2)$ is $M_{z_1}^{N_1} \otimes M_{z_2}^{N_2}$, and $M_{z_1}^{N_1}$ on $A^2_\alpha(\mathbb{D}^2)$ is $M_{z_1}^{N_1} \otimes I$ on $A^2_\alpha(\mathbb{D}) \otimes A^2_\alpha(\mathbb{D})$. As we have shown above, $M_{z_1}^{N_1}$ on $A^2_\alpha(\mathbb{D})$ is a weighted shift with matrix weights. The paper [5] is a classical reference for the connection between commuting weighted shifts with scalar weights and analytic functions in several variables. The operators $M_{z_1}^{N_1}, M_{z_1}^{N_1}, M_{z_2}^{N_2}$ on $A^2_\alpha(\mathbb{D}^2)$ can
also be showed to be unitarily equivalent to weighted shifts with invertible diagonal operator weights.

It is relatively easy to see that \( M_{z^1, z^2} \) or \( M_{z^2} \) on \( A^2_\alpha(\mathbb{D}^2) \) is a weighted shift with invertible diagonal operator weights. Let \( S_\Phi \) be the weighted shift with invertible operator weights \( \Phi = \{ \Phi_n, n \geq 0 \} \) defined on \( l^2(E) \) by
\[
S_\Phi x_n = [\Phi_n x] e_{n+1}, \quad n \geq 0, \quad x \in E.
\]
Let \( K \) be another Hilbert space. Let \( T \) be any bounded operator on \( K \). Then \( S_\Phi \otimes T \) defined on \( l^2(E) \otimes K \) is a weighted shift on \( l^2(E \otimes K) \) with weights \( \{ \Phi_n \otimes T, n \geq 0 \} \). But \( \Phi_n \otimes T \) is not invertible unless \( T \) is invertible, for example, if \( T = I_K \) and \( \Phi_n \) is a diagonal operator on \( E \), then \( \Phi_n \otimes I_K \) is also a diagonal operator on \( E \otimes K \). Thus \( M_{z^1, z^2} \) on \( A^2_\alpha(\mathbb{D}^2) \) can be identified with \( S_\Phi \otimes \) on some \( H^2_\alpha(E) \), as in (4) with weight operators being invertible diagonal operators, and Theorem 4 and Lemma 8 could be applied. We refer to Theorem 2.1, Theorem 2.2 and Theorem 2.3 in [6] for relevant concrete results.

The operator \( M_{z^1_N, z^2_N} \) on \( A^2_\alpha(\mathbb{D}^2) \) is also unitarily equivalent to a weighted shift with invertible diagonal operator weights on \( l^2(\hat{E}) \) where \( \hat{E} = \ker(M_{z^1_N, z^2_N}) \). Here is a very rough explanation. Note that
\[
\hat{E} = \ker(M_{z^1_N, z^2_N}) = \text{Span} \left\{ z^i z^j, 0 \leq i < N_1 \text{ or } 0 \leq j < N_2 \right\}.
\]
If \( f(z_1, z_2) \in A^2_\alpha(\mathbb{D}^2) \), then for some \( g_n(z_1, z_2) \in \hat{E}, n \geq 0, \)
\[
f(z_1, z_2) = \sum_{n=0}^{\infty} g_n(z_1, z_2)(z_1^{N_1} z_2^{N_2})^n, \quad \text{where } g_n(z_1, z_2) \in \hat{E} \text{ for all } n \geq 0,
\]
\[
M_{z^1_N, z^2_N} f(z_1, z_2) = \sum_{n=0}^{\infty} g_n(z_1, z_2)(z_1^{N_1} z_2^{N_2})^{n+1}.
\]
We leave the details of this explanation possibly for the future.

References


Caixing Gu
Department of Mathematics
California Polytechnic State University
San Luis Obispo, CA 93407, USA
E-mail address: cgu@calpoly.edu