

TOEPLITZ OPERATORS ON H_p

HAROLD WIDOM

A Toeplitz operator is an operator with a matrix representation $(\alpha_{m-n})_{m,n=0}^{\infty}$ where the α_n are the Fourier coefficients of a bounded function φ . The operator may be considered as acting on any of the Hardy spaces $H_p(1 < p < \infty)$ and it is the purpose of this note to show that the spectrum of any such operator is a connected set.

The Hardy space $H_r(1 \leq r \leq \infty)$ consists of those functions in $L_r(-\pi, \pi)$ whose Fourier coefficients corresponding to negative values of the index all vanish. If $f \in L_p(1 < p < \infty)$ with

$$f \sim \sum_{n=-\infty}^{\infty} c_n e^{in\theta}$$

then by a well-known theorem of M. Riesz the series

$$\sum_{n=0}^{\infty} c_n e^{in\theta}$$

is the Fourier series of a function Pf belonging to L_p (and so to H_p), and moreover

$$\|Pf\|_p \leq A_p \|f\|_p$$

where A_p is a constant depending only on p . Thus P is a bounded projection from L_p to H_p .

(We use the following convention. When we speak of L_r or H_r then we assume only $1 \leq r \leq \infty$; but when we speak of L_p or H_p then we require $1 < p < \infty$.)

Now let $\varphi \in L_{\infty}$. We define the Toeplitz operator T_{φ} on H_p by

$$T_{\varphi}f = P(\varphi f).$$

Clearly T_{φ} is a bounded operator with norm at most $A_p \|\varphi\|_{\infty}$. In a previous paper [3] it was shown that for $p = 2$ the spectrum of T_{φ} is connected for all φ . The proof made use of a theorem of Helson and Szegö [2] which characterized those measures $d\mu$ with the property that P (restricted to the trigonometric polynomials) is bounded in the norm of $L_2(d\mu)$. It is not at present known whether the analogue of this theorem holds for $p \neq 2$, but we shall present here a new proof which avoids using the Helson-Szegö theorem and which holds for arbitrary p .

Here is an outline of the proof. It suffices to show that if C is

any simple closed curve in the complex plane which is disjoint from $\sigma(T_\varphi)$, the spectrum of T_φ , then $\sigma(T_\varphi)$ lies entirely inside or entirely outside C . For $\lambda \in C$ the equation $T_\varphi f = \lambda f + 1$ has a solution $f = f_\lambda \in H_p$ which can be shown to satisfy a differential equation whose solution is

$$(1) \quad f_\lambda = f_{\lambda_0} \exp \left(\int_{\lambda_0}^{\lambda} P \frac{1}{\varphi - \mu} d\mu \right)$$

where λ_0 is a fixed point of C . (This fact, in a somewhat different setting, was observed by Atkinson [1] and used by him to obtain very simply the solution of a large class of operator equations.) If one takes the path of integration to be the entire curve C then it can be shown very easily from (1) that $R(\varphi)$, the essential range of φ , lies either entirely inside or entirely outside C . In the latter case, say, (1) shows how to continue f_λ analytically to the inside of C . Now there is an explicit formula which gives the solution of the equation

$$(2) \quad T_\varphi h = \lambda h + k$$

in terms of f_λ for $\lambda \notin \sigma(T_\varphi)$. But then this formula shows us how to continue $h = h_\lambda$ analytically to the inside of C and this continuation will provide the unique solution of (2). Thus we shall have shown that $\sigma(T_\varphi)$ lies entirely outside C .

The f_λ we have been speaking about is an analytic function of λ whose values are measurable functions, and we must develop a little bit of theory of such things.

Let Ω be an open set in the complex plane and assume that for each $\lambda \in \Omega$ there is associated a measurable function f_λ on a finite measure space E . (All functions considered will tacitly be assumed to be finite a.e.) We shall say that f is analytic in Ω if for each $\lambda_0 \in \Omega$ there is a disc

$$D(\lambda_0, \delta) = \{\lambda: |\lambda - \lambda_0| < \delta\}$$

and a sequence a_0, a_1, \dots of measurable functions such that for all $\lambda \in D(\lambda_0, \delta)$ the series

$$(3) \quad \sum_{n=0}^{\infty} a_n (\lambda - \lambda_0)^n$$

converges a.e. to f_λ . we shall say that f is L_r -analytic if each a_n belongs to L_r and for each $\lambda \in D(\lambda_0, \delta)$ the series (3) converges to f_λ in the norm of L_r .

LEMMA 1. *If f is L_r analytic then it is analytic.*

Proof. Since L_r -analyticity implies L_1 -analyticity we may assume

$r = 1$. It suffices to show that if (3) converges L_1 for all $\lambda \in D(\lambda_0, \delta)$ then it converges a.e. for all $\lambda \in D(\lambda_0, \delta)$. Suppose $\delta_1 < \delta$. Then there is a constant A such that $\|a_n\|_1 \leq A\delta_1^{-n}$ for all n . Let $\delta_2 < \delta_1$. Then if we set

$$E_n = \{\theta: |a_n(\theta)| \geq \delta_2^{-n}\}$$

we have

$$A\delta_1^{-n} \geq \int_{E_n} |a_n(\theta)| d\theta \geq \delta_2^{-n} |E_n|,$$

where $|E_n|$ denotes the measure of E_n . Thus

$$|E_n| \leq A \left(\frac{\delta_1}{\delta_2}\right)^{-n}$$

and so $\sum |E_n| < \infty$. This shows that almost all θ belong to only finitely many E_n ; that is, for almost all θ we have $|a_n(\theta)| < \delta_2^{-n}$ for sufficiently large n . Therefore for almost all θ the series (3) converges for each $\lambda \in D(\lambda_0, \delta_2)$. But δ_2 was an arbitrary number smaller than δ . If we take for δ_2 successively $(1 - k^{-1})\delta$ ($k = 1, 2, \dots$) we deduce that for almost all θ the series (3) converges for all $\lambda \in D(\lambda_0, \delta)$.

The next lemma is a partial converse of Lemma 1.

LEMMA 2. *Suppose f is analytic in Ω . Then for any $\varepsilon > 0$ there is a set E_ε whose complement in E has measure at most ε such that f , when restricted to E_ε , is L_∞ -analytic in Ω .*

Proof. First consider a disc $D(\lambda_0, \delta)$ throughout which (3) converges a.e. to f_λ . Then the series

$$(4) \quad \sum_{n=0}^{\infty} a_n \left(\frac{\delta}{2}\right)^n$$

converges a.e. and so by Egoroff's theorem there is a set F_ε whose complement has measure at most ε on which (4) converges uniformly. There is a constant M such that for all $\theta \in F_\varepsilon$ and all n we have

$$(5) \quad |a_n(\theta)| \leq \left(\frac{\delta}{2}\right)^{-n} M.$$

Now let λ_1 be any point in the disc $D(\lambda_0, \delta/2)$. Then (5) shows that for

$$\lambda \in D\left(\lambda_1, \frac{\delta}{2} - |\lambda_1 - \lambda_0|\right)$$

the series (3), which converges a.e. to f_λ , may be rearranged into a

power series in $\lambda - \lambda_1$ which converges uniformly for $\theta \in F_\varepsilon$. This shows that f restricted to F_ε is L_∞ -analytic in $D(\lambda_0, \delta/2)$.

Now we can find a countable set of discs $D(\lambda_j, \delta_j)$ ($j = 1, 2, \dots$) of the type just considered and such that

$$\Omega = \bigcup_{j=1}^{\infty} D(\lambda_j, \frac{\delta_j}{2}).$$

For each j there is a set $F_{\varepsilon,j}$ whose complement has measure at most $2^{-j}\varepsilon$ and such that f restricted to $F_{\varepsilon,j}$ is L_∞ -analytic in

$$D(\lambda_j, \frac{\delta_j}{2}).$$

But then

$$E_\varepsilon = \bigcap_{j=1}^{\infty} F_{\varepsilon,j}$$

has complement of measure at most ε and f restricted to E_ε is L_∞ -analytic throughout Ω .

LEMMA 3. *Let C be a simple closed curve contained in a simply connected open set Ω . Suppose f is analytic in Ω and*

$$\sup_{\mu \in C} \|f_\mu\|_r = M < \infty.$$

Then f is L_r -analytic inside C and for all λ inside C we have

$$\|f_\lambda\|_r \leq M.$$

Proof. Let λ_0 be inside C and let δ be so small that $D(\lambda_0, \delta)$ is entirely inside C and

$$f_\lambda = \sum_{n=0}^{\infty} a_n(\lambda - \lambda_0)^n$$

a.e. for each $\lambda \in D(\lambda_0, \delta)$. The beginning of the proof of Lemma 2 showed that if we restrict ourselves to an appropriate set E_ε , with complement of measure at most ε , the series in (6) converges uniformly as long as $\lambda \in D(\lambda_0, \delta/2)$. Take any $g \in L_\infty$. Then we can conclude

$$\int_{E_\varepsilon} f_\lambda g d\theta = \sum_{n=0}^{\infty} \left(\int_{E_\varepsilon} a_n g d\theta \right) (\lambda - \lambda_0)^n \quad \lambda \in D\left(\lambda_0, \frac{\delta}{2}\right).$$

It follows from the Cauchy inequalities that

$$\left| \int_{E_\varepsilon} a_n g d\theta \right| \leq \left(\frac{\delta}{2}\right)^{-n} \max_{|\lambda - \lambda_0| = \delta/2} \left| \int_{E_\varepsilon} f_\lambda g d\theta \right|.$$

But since f restricted to E_ε is L_∞ -analytic in Ω ,

$$\int_{E_\varepsilon} f_\lambda g d\theta$$

is a complex-valued analytic function in Ω , and so for any λ inside C we have

$$(7) \quad \left| \int_{E_\varepsilon} f_\lambda g d\theta \right| \leq \max_{\mu \in \sigma} \left| \int_{E_\varepsilon} f_\mu g d\theta \right| \leq M \|g\|_s,$$

where $s = r/(r - 1)$. Consequently

$$\left| \int_{E_\varepsilon} a_n g d\theta \right| \leq \left(\frac{\delta}{2}\right)^{-n} M \|g\|_s$$

for all $g \in L_\infty$, and so

$$\left\{ \int_{E_\varepsilon} |a_n|^r d\theta \right\}^{1/r} \leq \left(\frac{\delta}{2}\right)^{-n} M.$$

Since $\varepsilon > 0$ was arbitrary it follows that

$$\|a_n\|_r \leq \left(\frac{\delta}{2}\right)^{-n} M,$$

and so the series in (6) converges in L_r for each $\lambda \in D(\lambda_0, \delta/2)$. Thus f is L_r -analytic inside Ω . Finally (7), with E_ε replaced by E , gives $\|f_\lambda\|_r \leq M$.

We shall have to deal later with the derivative of analytic function. If f is analytic in Ω we define f' as follows: if f_λ is given a.e. as the sum of the series (3) for $\lambda \in D(\lambda_0, \delta)$ then we set

$$f'_\lambda = \sum_{n=0}^{\infty} n a_n (\lambda - \lambda_0)^{n-1} \quad \lambda \in D(\lambda_0, \delta).$$

We leave as exercises for the reader the verification that for each $\lambda \in D(\lambda_0, \delta)$ the above series converges a.e. and that if

$$\lambda \in D(\lambda_0, \delta_0) \cap D(\lambda_1, \delta_1)$$

then the two possible interpretations of f'_λ agree a.e., so that f'_λ is well defined and, of course, analytic. We also leave it to the reader to show that if f is L_r -analytic then the same is true of f' .

Let us return to our Toeplitz operators T_φ acting on L_p . We denote by $\rho(T_\varphi)$ the resolvent set of T_φ , that is, the complement of $\sigma(T_\varphi)$. Recall that the essential range of φ is denoted by $R(\varphi)$.

LEMMA 4. $\sigma(T_\varphi)$ contains $R(\varphi)$.

Proof. Suppose $\lambda \in \rho(T_\varphi)$. Then for some constant A we have

$$\|P(\varphi - \lambda)f\|_p \geq A \|f\|_p$$

for all $f \in H_p$, so with another constant A' we have

$$\|(\varphi - \lambda)f\|_p \geq A' \|f\|_p.$$

If g is an arbitrary trigonometric polynomial we shall have $f = e^{im\theta}g \in H_p$ for some m . Then

$$\|(\varphi - \lambda)e^{im\theta}g\|_p \geq A' \|e^{im\theta}g\|_p$$

and of course this is exactly

$$\|(\varphi - \lambda)g\|_p \geq A' \|g\|_p.$$

It follows that $|\varphi - \lambda| \geq A'$ almost everywhere.

LEMMA 5. *If $\lambda \in \rho(T_\varphi)$ then $T_{(\varphi-\lambda)^{-1}}$, as an operator on $H_q (q = p/p - 1)$, is invertible.*

Proof. The adjoint of $T_\varphi - \lambda I$ is the operator $T_{\overline{\varphi-\lambda}}$ acting on H_q . (Here we use the identification of H_q with H_p^* obtained by identifying the function $g \in H_q$ with the linear functional $f \rightarrow \int f \bar{g} d\theta$ on H_p .) Therefore $T_{\overline{\varphi-\lambda}}$ is invertible on H_q . Let

$$u = \exp(-2P \log |\varphi - \lambda|)$$

Then $c|\varphi - \lambda|^{-2} = u\bar{u}$ for some constant c , and since by Lemma 4 $|\varphi - \lambda|^{-1} \in L_\infty$ both u and u^{-1} belong to H_∞ . For $g \in H_q$ we have

$$\begin{aligned} c(\varphi - \lambda)^{-1}g &= \overline{\varphi - \lambda} u \bar{u} g \\ &= \overline{u P \varphi - \lambda u g} + \bar{u} \bar{v} \quad v \in H_q^\circ \end{aligned}$$

(H_r° denotes the H_r functions with mean zero) and so

$$cP(\varphi - \lambda)^{-1}g = P(\overline{u P \varphi - \lambda u g}).$$

This shows that

$$(8) \quad cT_{(\varphi-\lambda)^{-1}} = T_u T_{\overline{\varphi-\lambda}} T_u.$$

We have seen that $T_{\overline{\varphi-\lambda}}$ is invertible on H_q . Since $u^{-1} \in H_\infty$ the same is true of T_u . Since similarly T_u is invertible on H_p , its adjoint T_u^- is invertible on H_q . Thus the three operators on the right of (8) are all invertible and the lemma is established.

For any $\lambda \in \rho(T_\varphi)$ we shall denote by f_λ, g_λ the unique solutions of

$$(9) \quad T_{(\varphi-\lambda)}f_\lambda = 1, \quad T_{(\varphi-\lambda)^{-1}}g_\lambda = 1$$

in H_p, H_q respectively. The existence and uniqueness of g_λ are guaranteed by Lemma 5.

In the following lemma we shall be integrating $P(\varphi - \mu)^{-1}$ over a path lying in $\rho(T_\varphi)$. It follows from Lemma 4 that $(\varphi - \mu)^{-1}$ is L_p -continuous on this path and consequently the same is true of $P(\varphi - \mu)^{-1}$. Therefore there is no difficulty making sense of the integral. We shall interpret it as a weak integral.

LEMMA 6. *Let Γ be a rectifiable curve lying in $\rho(T_\varphi)$ and having initial and terminal points λ_0, λ respectively. Then*

$$(10) \quad f_\lambda = f_{\lambda_0} \exp \left\{ \int_\Gamma P(\varphi - \mu)^{-1} d\mu \right\},$$

$$(11) \quad g_\lambda = g_{\lambda_0} \exp \left\{ - \int_\Gamma P(\varphi - \mu)^{-1} d\mu \right\}.$$

Proof. It follows from (9) that

$$(12) \quad (\varphi - \lambda)f_\lambda = 1 + \bar{u}_\lambda \quad u_\lambda \in H_p^\circ$$

$$(13) \quad (\varphi - \lambda)^{-1}g_\lambda = 1 + \bar{v}_\lambda \quad v_\lambda \in H_q^\circ.$$

Therefore $f_\lambda g_\lambda = 1 + \bar{w}$ where $w \in H_1^\circ$. But since $f_\lambda g_\lambda \in H_1$ we conclude

$$(14) \quad f_\lambda g_\lambda = 1.$$

Now f_λ is L_p -analytic since, as is well-known, $(T_\varphi - \lambda I)^{-1}$ is analytic in $\rho(T_\varphi)$. Therefore \bar{u}_λ is also L_p -analytic and differentiation of both sides of (12) gives

$$(\varphi - \lambda)f'_\lambda - f_\lambda = \bar{u}'_\lambda.$$

If we multiply both sides of this identity by $(\varphi - \lambda)^{-1}g_\lambda$ and use (13) and (14) we obtain

$$(15) \quad (\varphi - \lambda)^{-1} = g_\lambda f'_\lambda - (1 + \bar{v}_\lambda)\bar{u}'_\lambda.$$

It is easy to see that if h_λ is L_r -analytic and h_λ belongs to a certain closed subspace of L_r for all λ then h'_λ belongs to the same subspace. Therefore f'_λ belongs to H_p and so $g_\lambda f'_\lambda \in H_1$. Similarly $\bar{u}'_\lambda \in \bar{H}_p^\circ$ and so $(1 + \bar{v}_\lambda)\bar{u}'_\lambda \in \bar{H}_1^\circ$. Consequently (15) gives

$$P(\varphi - \lambda)^{-1} = g_\lambda f'_\lambda$$

and so by (14)

$$(16) \quad f'_\lambda = f_\lambda P(\varphi - \lambda)^{-1}.$$

Now consider a disc $D(\lambda_0, \delta)$ inside of which we have series representations

$$f_\lambda = \sum_{n=0}^{\infty} a_n (\lambda - \lambda_0)^n$$

$$P(\varphi - \lambda)^{-1} = \sum_{n=0}^{\infty} b_n (\lambda - \lambda_0)^n .$$

For each $\lambda \in D(\lambda_0, \delta)$ the two series converge a.e. and this implies that for all θ not belonging to some null set N the series converge for all $\lambda \in D(\lambda_0, \delta)$. Let us write $U(\theta, \lambda)$, $V(\theta, \lambda)$ for the sums of the two series; U and V are defined for $\theta \notin N$, $\lambda \in D(\lambda_0, \delta)$. The equation (16) is equivalent to the statement that for each $n \geq 0$ the identity

$$(n+1)a_{n+1} = \sum_{m=0}^n a_m b_{n-m}$$

holds almost everywhere. It follows that for all θ not belonging to some null set N_1 the above identities hold for all n . Thus if $\theta \notin N \cup N_1$ we have

$$\frac{\partial}{\partial \lambda} U(\theta, \lambda) = U(\theta, \lambda) V(\theta, \lambda)$$

for all $\lambda \in D(\lambda_0, \delta)$. This implies that for any rectifiable curve Γ which lies in $D(\lambda_0, \delta)$ and has initial point λ_0 and terminal point λ

$$U(\theta, \lambda) = U(\theta, \lambda_0) \exp \left\{ \int_{\Gamma} V(\theta, \mu) d\mu \right\} .$$

Since this holds for all $\theta \notin N \cup N_1$ and since for each λ, μ

$$f_\lambda = U(\theta, \lambda), P(\varphi - \mu)^{-1} = V(\theta, \mu) \quad \text{a.e.}$$

we conclude that (10) holds, at least for curves Γ of this special type. But any rectifiable curve lying in $\rho(T_\varphi)$ may be obtained by joining finitely many curves of the special type, so (10) holds in general. Formula (11) is an immediate consequence of (10) and (14).

THEOREM. $\sigma(T_\varphi)$ is connected.

Proof. It suffices to show that if C is a simple closed curve in $\rho(T_\varphi)$ the $\sigma(T_\varphi)$ is either entirely inside or entirely outside C . Let us apply Lemma 6 with $\Gamma = C$ and observe that by (14) f_λ is almost nowhere zero. Then we obtain

$$\exp \left\{ \int_{\sigma} P(\varphi - \mu)^{-1} d\mu \right\} = 1 .$$

Thus if

$$\Phi(\theta) = \begin{cases} 1 & \varphi(\theta) \text{ inside } C \\ 0 & \varphi(\theta) \text{ outside } C \end{cases}$$

we have $e^{-2\pi i P\Phi} = 1$. Therefore $P\Phi$ is a real (in fact integer) valued H_2 function and so is constant. But since Φ is real valued this implies that Φ is itself constant, and so $R(\Phi)$ lies entirely inside or entirely outside C . Assume the latter. The other case is quite similar, except that the point at infinity is involved; but this is handled in the usual way.

Let Ω be a simply connected open set which contains C and such that any point of Ω not inside C belongs to $\rho(T_\varphi)$. Choose $\lambda_0 \in C$, keep it fixed, and use (10) and (11) to define f_λ and g_λ for all $\lambda \in \Omega$. Here Γ is always taken to lie in Ω . Notice that

$$\int_\Gamma P(\varphi - \mu)^{-1} d\mu$$

is independent of Γ (since Ω is simply connected and $P(\varphi - \mu)^{-1}$ is L_p -analytic for μ in Ω) and represents an L_p -analytic function of λ . Therefore f_λ and g_λ are analytic throughout Ω and by Lemma 3 even L_p -analytic and L_q -analytic respectively inside C . If $h \in H_q^\circ$ then

$$\int f_\lambda h d\theta = 0$$

whenever $\lambda \in \rho(T_\varphi)$, since $f_\lambda \in H_p$. But since f_λ is L_p -analytic throughout Ω this identity holds throughout Ω , and so $f_\lambda \in H_p$ for all $\lambda \in \Omega$. Similarly we have $g_\lambda \in H_q$ for all $\lambda \in \Omega$. Moreover the identities (9) and (14) which hold in $\rho(T_\varphi)$ persist in Ω .

We show now that $T_\varphi - \lambda I$ is invertible for each λ inside C . Suppose $h \in H_p$ and $(T_\varphi - \lambda I)h = 0$. Then

$$\overline{\varphi - \lambda h} \in H_p^\circ.$$

Since, by (9),

$$\overline{(\varphi - \lambda)^{-1} g_\lambda} \in H_q$$

we deduce $\overline{hg_\lambda} \in H_1^\circ$. But since $hg_\lambda \in H_1$ we must have $hg_\lambda = 0$ and so $h = 0$. We have shown that $T_\varphi - \lambda I$ is one-one.

Next let $k \in H_\infty$ be arbitrary and for $\lambda \in \rho(T_\varphi)$ let $h_\lambda \in H_p$ denote the solution of

$$(17) \quad (T_\varphi - \lambda I)h_\lambda = k.$$

Then

$$(\varphi - \lambda)h_\lambda = k + \bar{l}_\lambda \quad l_\lambda \in H_p^\circ .$$

Multiplying both sides by $(\varphi - \lambda)^{-1}g_\lambda$ and using (13) we obtain

$$g_\lambda h_\lambda = (\varphi - \lambda)^{-1}g_\lambda k + (1 + \bar{v}_\lambda)\bar{l}_\lambda .$$

Since $g_\lambda h_\lambda \in H_1$ and $(1 + v_\lambda)l \in H_1^\circ$ we conclude that

$$g_\lambda h_\lambda = P(\varphi - \lambda)^{-1}g_\lambda k .$$

Therefore

$$h_\lambda = f_\lambda P(\varphi - \lambda)^{-1}g_\lambda k .$$

Let this identity, which holds for $\lambda \in \rho(T_\varphi)$, be used to define h_λ for $\lambda \in \Omega$. Note that since k is bounded $P(\varphi - \lambda)^{-1}g_\lambda k$ is L_q -analytic and so h_λ is analytic. But since

$$\sup_{\mu \in \mathcal{O}} \|h_\mu\|_p \leq \sup_{\mu \in \mathcal{O}} \|(T_\varphi - \lambda I)^{-1}\| \|k\|_p$$

Lemma 3 tells us that h_λ is L_p -analytic inside C and satisfies the inequality

$$(18) \quad \|h_\lambda\|_p \leq \sup_{\mu \in \mathcal{O}} \|(T_\varphi - \lambda I)^{-1}\| \|k\|_p$$

there. By an argument already given $h_\lambda \in H_p$ and satisfies (17) there.

Finally let k be an arbitrary function belonging to H_p . Then we can find a sequence of functions k_n belonging to H_∞ and satisfying $\|k_n - k\|_p \rightarrow 0$. Let $h_{n,\lambda}$ denote the solution of

$$(T_\varphi - \lambda I)h_{n,\lambda} = k_n .$$

As $n, m \rightarrow \infty$ we have $\|k_n - k_m\|_p \rightarrow 0$, so by (18)

$$\|h_{n,\lambda} - h_{m,\lambda}\|_p \rightarrow 0 .$$

Then $\{h_{m,\lambda}\}$ converges in L_p to a function $h_\lambda \in H_p$ and

$$(T_\varphi - \lambda I)h_\lambda = k .$$

This completes the proof of the theorem.

REFERENCES

1. F. V. Atkinson, *Some aspects of Baxter's functional equation*, J. Math. Anal. Appl. **7** (1963), 1-30.
2. H. Helson and G. Szegö, *A problem in prediction theory*, Annali di Mat. **41** (1960) 107-138.
3. H. Widom, *On the spectrum of a Toeplitz operator*, Pacific J. Math. **14** (1964), 365-375.

Received May 21, 1965. Supported in part by Air Force grant AFOSR 743-65.