

## Remarks to the preceding paper of A. Korányi.\*

By BÉLA SZ.-NAGY in Szeged.

I: Theorem 1 of the cited paper may be generalized as follows:

**Theorem A.** Let  $f(x)$  be a real-valued, continuous function on  $(-1, 1)$ , derivable on a subset  $S$  of full measure, including the point  $x=0$ . Suppose that the function  $k(x, y)$ , defined on  $S \times S$  by the formulas

$$k(x, y) = \frac{f(y) - f(x)}{y - x} \quad \text{if } y \neq x, \quad \text{and } k(x, x) = f'(x),$$

be positively definite, i. e.

$$(1) \quad \sum_i \sum_j k(x_j, x_i) \alpha_i \bar{\alpha}_j \geq 0$$

holds for any finite system of points  $x_1, \dots, x_n \in S$ , and any complex  $\alpha_1, \dots, \alpha_n$ . Then  $f(x)$  may be represented in the form

$$(2) \quad f(x) = f(0) + \int_{-1-0}^1 \frac{x}{1-xt} dm(t)$$

with a bounded non-decreasing, right-continuous function  $m(t)$ .

The cited theorem settles the same fact under the more stringent condition that  $f(x)$  is continuously derivable throughout  $(-1, 1)$ . We may reduce, however, the above more general case to this particular one.

Let  $\varepsilon > 0$ . If  $x_1, \dots, x_n$  are any given points in  $(-1, 1)$ , the points

$$x_i(t) = (1 + \varepsilon)^{-1}(x_i + t) \quad (i = 1, \dots, n)$$

belong to  $S$  for almost every value of the parameter  $t$  with  $|t| < \varepsilon$ . This follows readily from the fact that  $S$  is of full measure. Thus, for almost all  $t$  in  $(-\varepsilon, \varepsilon)$ , and any complex  $\alpha_i$ , we have

$$\sum_i \sum_j k(x_j(t), x_i(t)) \alpha_i \bar{\alpha}_j \geq 0,$$

\*) A. KORÁNYI, On a theorem of Löwner and its connections with resolvents of self-adjoint transformations, *these Acta*, 17 (1956), 63—70.

and consequently

$$(3) \quad \sum_i \sum_j \int_{-\varepsilon}^{\varepsilon} k(x_j(t), x_i(t)) dt \cdot \alpha_i \bar{\alpha}_j \geq 0.$$

Put

$$f_\varepsilon(x) = \frac{1}{2\varepsilon} \int_{-\varepsilon}^{\varepsilon} f\left(\frac{x+t}{1+\varepsilon}\right) dt = \frac{1+\varepsilon}{2\varepsilon} \int_{\frac{x-\varepsilon}{1+\varepsilon}}^{\frac{x+\varepsilon}{1+\varepsilon}} f(\tau) d\tau \quad (-1 < x < 1);$$

the corresponding kernel function  $k_\varepsilon(x, y)$  is obviously equal to

$$\frac{1}{1+\varepsilon} \frac{1}{2\varepsilon} \int_{-\varepsilon}^{\varepsilon} k\left(\frac{x+t}{1+\varepsilon}, \frac{y+t}{1+\varepsilon}\right) dt;$$

thus, by (3)

$$\sum_i \sum_j k_\varepsilon(x_j, x_i) \alpha_i \bar{\alpha}_j \geq 0.$$

Now, the function  $f_\varepsilon(x)$  is continuously derivable throughout  $(-1, 1)$ :

$$(4) \quad f'_\varepsilon(x) = \frac{1}{2\varepsilon} \left[ f\left(\frac{x+\varepsilon}{1+\varepsilon}\right) - f\left(\frac{x-\varepsilon}{1+\varepsilon}\right) \right],$$

and we are in the particular case considered by KORÁNYI. Thus  $f_\varepsilon(x)$  may be represented in the form

$$(5) \quad f_\varepsilon(x) = f_\varepsilon(0) + \int_{-1-0}^1 \frac{x}{1-xt} dm_\varepsilon(t)$$

with a non-decreasing bounded, right-continuous  $m_\varepsilon(t)$  with  $m_\varepsilon(-1-0) = 0$ . By (5) we have

$$f'_\varepsilon(0) = \lim_{x \rightarrow 0} \frac{f_\varepsilon(x) - f_\varepsilon(0)}{x} = \lim_{x \rightarrow 0} \int_{-1-0}^1 \frac{1}{1-xt} dm_\varepsilon(t) = \int_{-1-0}^1 dm_\varepsilon(t) = m_\varepsilon(1),$$

and by (4)

$$f'_\varepsilon(0) \rightarrow f'(0) \quad \text{for } \varepsilon \rightarrow 0.$$

Thus  $m_\varepsilon(1) \rightarrow f'(0)$  as  $\varepsilon \rightarrow 0$ , and so we may apply the theorem of HELLY: there exists a non-decreasing, right-continuous function  $m(t)$  with  $m(-1-0) = 0$ ,  $m(1) = f'(0)$ , such that

$$\int_{-1-0}^1 g(t) dm_{\varepsilon_n}(t) \rightarrow \int_{-1-0}^1 g(t) dm(t)$$

for a conveniently chosen sequence  $\varepsilon_n \rightarrow 0$  and for all continuous  $g(t)$ , in particular for

$$g(t) = g_x(t) = \frac{x}{1-xt}, \quad |x| < 1.$$

On the other hand, we have  $\lim_{\varepsilon \rightarrow 0} f_\varepsilon(x) = f(x)$  by the continuity of  $f(x)$ , and so the relation (2) results from (5) for  $\varepsilon = \varepsilon_n \rightarrow 0$ .

2. Our second remark concerns theorem 2 of the cited paper, on operator valued functions. We generalize it in two directions: we drop, as in the preceding theorem, the hypothesis that the derivative be continuous, and we replace the hypothesis that the kernel function be positive definite by a weaker one ("weak positive definiteness").

**Theorem B.** Let  $F(x)$  be a function defined on  $(-1, 1)$ , whose values are bounded symmetric operators on Hilbert space  $\mathfrak{H}$ . Suppose that

a)  $F(x)$  is weakly continuous in  $x$  throughout  $(-1, 1)$ , and weakly derivable on a subset  $S$  of  $(-1, 1)$  of full measure, including the point  $x=0$ ; i. e. suppose that, for any fixed  $u, v \in \mathfrak{H}$ ,

$$(F(y)u, v) \rightarrow (F(x)u, v) \quad \text{for } y \rightarrow x,$$

$$\left( \frac{F(y) - F(x)}{y - x} u, v \right) \rightarrow (F'(x)u, v) \quad \text{for } y \rightarrow x, x \in S,$$

the "derivative"  $F'(x)$  being necessarily a bounded symmetric operator;

b)  $F(0) = O$ ,  $F'(0) = I$ ;

c) putting  $K(x, y) = \frac{F(y) - F(x)}{y - x}$  if  $x \neq y$ , and  $K(x, x) = F'(x)$ , then

$$(6) \quad \sum_i \sum_j \alpha_i \bar{\alpha}_j K(x_j, x_i) \geq O$$

for any  $x_1, \dots, x_n \in S$ , and any complex  $\alpha_1, \dots, \alpha_n$  ("weak positive definiteness").

Then there exists, in a Hilbert space  $\mathfrak{K} \supset \mathfrak{H}$ , a self-adjoint operator  $A$  with  $\|A\| \leq 1$ , such that  $F(x)$  be the "projection" of  $x(I - xA)^{-1}$  on  $\mathfrak{H}$ :

$$F(x) = \text{pr } x(I - xA)^{-1}, \quad |x| < 1.^3$$

**Proof.** For any fixed  $u \in \mathfrak{H}$ ,  $(F(x)u, u)$  satisfies the conditions of theorem A, thus we have

$$(F(x)u, u) = \int_{-1-0}^1 \frac{x}{1-xt} dm(u; t) \quad (|x| < 1)$$

<sup>3</sup>) For this terminology and notation see B. Sz.-NAGY, *Prolongements des transformations de l'espace de Hilbert qui sortent de cet espace*. Appendice au livre "Leçons d'analyse fonctionnelle" par F. Riesz et B. Sz.-Nagy (Budapest, 1955).

where  $m(u; t)$  is a non-decreasing function of  $t$ , which is normalized by the condition that it is right-continuous and  $m(u; -1-0) = 0$ . We have, moreover,

$$(7) \quad m(u; 1) = (F'(0) u, u).$$

Putting, for  $u, v \in \mathfrak{H}$ ,

$$m(u, v; t) = \frac{1}{4} [m(u+v; t) - m(u-v; t) + i m(u+iv; t) - i m(u-iv; t)],$$

we get a right-continuous function of bounded variation, with  $m(u, v; -1-0) = 0$ , such that

$$(8) \quad (F(x) u, v) = \int_{-1-0}^1 \frac{x}{1-xt} dm(u, v; t) \quad (|x| < 1).$$

This relation (8) and the normalization conditions determine the function  $m(u, v; t)$  uniquely. As a matter of fact, the function

$$w(z) = \int_{-1-0}^1 \frac{1}{z-t} dm(t)$$

is, for any  $m(t)$  of bounded variation, regular in the complex plane cut along the segment  $[-1, 1]$  of the real axis. In our case, the values of  $w(z)$  are given for  $z = 1/x, |x| < 1$ , thus  $w(z)$  is uniquely determined in its whole domain, and  $m(t)$  is determined by  $w(z)$  by the well-known inversion formula of STIELTJES.

We have in particular  $m(u, u; t) = m(u; t)$ , and, since the left-hand side of (8) is, for any fixed  $t$ , a (hermitian) symmetric bilinear form in  $f, g$ , so is  $m(u, v; t)$  necessarily a symmetric bilinear form in  $f, g$ , too.

Therefore, there exists a bounded symmetric operator  $B(t)$  on  $\mathfrak{H}$  such that

$$m(u, v; t) = (B(t) u, v);$$

$B(t)$  is a non-decreasing, right-continuous function of  $t$ , with  $B(-1-0) = 0$ ,  $B(1) = F'(0) = I$ . In other words,  $\{B(t)\}$  is a generalized spectral family. By a well-known theorem of M. NEUMARK, it may be represented in the form

$$B(t) = \text{pr } E(t),$$

where  $\{E(t)\}$  is an ordinary spectral family in a convenient larger Hilbert space  $\mathfrak{K}$ .<sup>3)</sup> It results of (8), then, that

$$F(x) = \text{pr } x(I - xA)^{-1}$$

<sup>3)</sup> See f. i. <sup>2)</sup>

where  $A$  denotes a self-adjoint operator on  $\mathfrak{R}$ , namely:

$$A = \int_{-1}^1 t dE(t).$$

This finishes the proof.

3. We may generalize the theorem still further, by dropping the condition  $F'(0) = I$ . Then the following representation holds:

$$F(x) = R \cdot \text{pr } x(I - xA)^{-1} \cdot R$$

with a self-adjoint  $A$  in  $\mathfrak{R} \supset \mathfrak{S}$ ,  $\|A\| \leq 1$ , and with a positive self-adjoint  $R$  in  $\mathfrak{S}$ ,

$$R = [F'(0)]^{1/2}.$$

We omit the proof; it goes partially along similar lines that were followed by the author in a previous paper.<sup>4)</sup>

(Received May 20, 1956.)

<sup>4)</sup> BÉLA SZ.-NAGY, A moment problem for self-adjoint operators, *Acta Math. Acad. Sci. Hung.*, 3 (1952), 285—293.