

# Richtm. Lecture 5 + extra notes.

(1)

Each  $D(\mu)$  has a CNP kernel

$$|k| \leq 1 \quad D_k(f) = \int_{|z|=1} \left| \frac{f(z) - f(w)}{z-w} \right|^2 \frac{|dz|}{2\pi}$$

$$\mu \in M_+(\bar{D})$$

$$\Rightarrow D(\mu) = \|f\|_{H^2}^2 + \int_{|k| \leq 1} D_k(f) d\mu(k)$$

extended definition

Thm (Aleman)

Thm: Aleman:  $D(\mu)$   $\mu \in M_+(\bar{D})$

are the superharmonically weighted Dirichlet spaces

i.e. If  $h: D \rightarrow [0, \infty)$ ,  $-h$  subharmonic,

then  $\exists \mu \in M_+(\bar{D}) \ni \forall f \in H^2$

$$\int D_k(f) d\mu = \iint_{|z| < 1} \int |f'|^2 h \frac{dA}{\pi}$$

(2)

In fact, for  $|d| < 1$

$$D_d(f) = 2 \int |f'(z)|^2 \log \left| \frac{1-dz}{z-d} \right| \frac{dA(z)}{(1-|d|^2)\pi}$$

pf: Littlewood-Paley

If  $g \in H^2$ , then

$$\|g - g(0)\|_{H^2}^2 = 2 \int |g'(z)|^2 \log \frac{1}{|z|} \frac{dA(z)}{\pi}$$

(verify)

Let  $\varphi_d(z) = \frac{1-z}{1-dz}$ . Then for  $f \in H^2$

$$(1-|d|^2) D_d(f) = \int P_d(z) |f - f(d)|^2 \frac{|dz|}{2\pi}$$

(Poisson-kernel)

$$= \int_{|z|=1} |f \circ \varphi_d(z) - (f \circ \varphi_d)(0)|^2 \frac{|dz|}{2\pi}, \quad g = f \circ \varphi_d$$

$$= 2 \int_{|z| < 1} |(f \circ \varphi_d)'(z)|^2 \log \frac{1}{|z|} \frac{dA(z)}{\pi} \quad L-P.$$

$$= 2 \int_{|w| < 1} |f'(w)|^2 \log \frac{1}{|\varphi_d^{-1}(w)|} \frac{dA(w)}{\pi}$$

$$= 2 \int_{|w| < 1} |f'(w)|^2 \log \left| \frac{1-dw}{w-d} \right|^2 \frac{dA(w)}{\pi}$$

Thus

$$\int_{|w| < 1} D_\lambda(|f|) d\mu = \int_{|z| < 1} |f'(z)|^2 \left( 2 \int_{|w| < 1} \log \left| \frac{1-\bar{w}z}{z-w} \right| \frac{1}{1-|w|^2} d\mu(w) \right) \frac{dA(z)}{\pi}$$

$$h_\lambda(z) = U_\lambda(z) = 2 \int_{|w| < 1} \log \left| \frac{1-\bar{w}z}{z-w} \right| \frac{1}{1-|w|^2} d\mu(w)$$

is  $\geq 0$ , superharmonic and  $h_\lambda(z) \rightarrow 0$  as  $|z| \rightarrow 1$

The converse follows by a theorem of Littlewood.

Ex: For  $0 < \alpha < 1$

$$(1-|z|^2)^{1-\alpha} = -\frac{1}{2\pi} \int \log \left| \frac{1-\bar{w}z}{z-w} \right| \Delta_\lambda (1-|w|^2)^{1-\alpha} dA(w)$$

i.e.  $D(\lambda)$  includes "weighted Dirichlet"

spaces  $D_\alpha$       $D \supseteq D_\alpha \supseteq H^2$

Thm: (Stieltjes) If  $\mu \in M_+(\bar{D})$ , then the reproducing kernel for  $D(\mu)$  is a CNP kernel.

pf: ①  $\mu = \sum_{i=1}^n a_i \delta_{\lambda_i} \quad |\lambda_i| < 1, a_i \geq 0$

② approximation

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For  $|\lambda| < 1$  we have

$$\begin{aligned}
 D_\lambda(f) &= \int \left| \frac{f(z) - f(\lambda)}{z - \lambda} \right|^2 \frac{|dz|}{2\pi} \\
 &= \int \frac{|f(z)|^2 - 2 \operatorname{Re} f(z) \overline{f(\lambda)} + |f(\lambda)|^2}{|z - \lambda|^2} \frac{|dz|}{2\pi} \\
 &= \int \frac{|f(z)|^2}{|z - \lambda|^2} \frac{|dz|}{2\pi} - 2 \operatorname{Re} \overline{f(\lambda)} \int \frac{f(z)}{1 - \bar{\lambda}z} \frac{|dz|}{2\pi} \\
 &\quad + |f(\lambda)|^2 \int \frac{1}{|1 - \bar{\lambda}z|^2} \frac{|dz|}{2\pi} \\
 &= \int \frac{|f(z)|^2}{|1 - \bar{\lambda}z|^2} \frac{|dz|}{2\pi} - \frac{|f(\lambda)|^2}{1 - |\lambda|^2}
 \end{aligned}$$

Thus

$$\begin{aligned} \|f\|_{D(n)}^2 &= \int |f|^2 \frac{|dz|}{2\pi} + \sum a_i D_{\lambda_i}(f) \\ &= \int |f|^2 \left(1 + \sum \frac{a_i}{|z-\lambda_i|^2}\right) \frac{|dz|}{2\pi} \\ &\quad - \sum_i a \frac{a_i}{1-|\lambda_i|^2} |f(\lambda_i)|^2 \end{aligned}$$

Let  $F_n$  be a rational outer function

with  $|F_n|^2 = 1 + \sum_{i=1}^n \frac{a_i}{|z-\lambda_i|^2}$  for  $|z|=1$

and  $c_i = \frac{a_i}{1-|\lambda_i|^2}$ , then

$$\|f\|_{D(n)}^2 = \|f F_n\|_{H^2}^2 - \sum_{i=1}^n c_i |f(\lambda_i)|^2$$

Note:  $f(\lambda) = \frac{1}{F_n(\lambda)} (fF_n)(\lambda) = \langle fF_n, \frac{1}{F_n} k_\lambda \rangle_{H^2}$

$$= \langle fF_n, \frac{1}{F_n(\lambda)F_n(z)} k_\lambda F_n \rangle_{H^2} \quad k_\lambda(z) = \frac{1}{1-\bar{\lambda}z}$$

$\Rightarrow \frac{1}{F_n(\lambda)F_n(z)} k_\lambda(z)$  is the reproducing kernel

for  $\|f\| = \|fF_n\|_{H^2}$  and this is CNP

Thus the foll. Lemma + induction will finish the proof of ①

Lemma: If  $k$  is a CNP kernel and if

$\alpha \in \mathbb{D}, \alpha > 0$  with

$$* \quad \|f\|_1^2 = \|f\|^2 - \alpha |f(\alpha)|^2 > 0 \quad \forall f \neq 0, f \in \mathcal{H}$$

then the ~~map~~  $k_\alpha(z)$ , the reproducing kernel for  $\mathcal{H}$  with norm  $\|\cdot\|_1$ , is a CNP

Proof: ~~we assume~~  $k_\alpha$  is a CNP

$$\text{pf: } * \Rightarrow \|e_\alpha\|_1^2 - \alpha |k_\alpha(\alpha)|^2 > 0$$

$$\|k_\alpha\|_1^2 - \alpha \|e_\alpha\|^4 > 0$$

$$\Rightarrow \alpha k_\alpha(\alpha) < 1$$

(we may assume  $k_\alpha(\alpha) \neq 0$ , otherwise  $f(\alpha) = 0 \forall f \in \mathcal{H}$ ).

Clearly  $\|f\|_1 \leq \|f\|$ , but also

$$\alpha |f(\alpha)| \leq \alpha \|f\| \|k_\alpha\| \Rightarrow \|f\|_1^2 \geq (1 - \alpha \|k_\alpha\|^2) \|f\|^2$$

(7)

So  $\|f\|_1, \|f\|_2$  are equivalent norms on  $\mathcal{H}$ .

Calculate  $k'$  in terms of  $k$ :

$$\langle f, g \rangle_1 = \langle f, g \rangle - a f(\alpha) \overline{g(\alpha)}$$

$$f = k_1, g = k_2'$$

$$\langle k_1, k_2' \rangle_1 = \langle k_1, k_2' \rangle - a k_1(\alpha) \overline{k_2'(\alpha)}$$

$$k_1(z) = \overline{k_2'(z)} - a k_1(\alpha) k_2'(z)$$

(\*)

$$k_1(z) = k_1'(z) - a k_2(\alpha) k_2'(z)$$

~~$$k_1'(z) = k_1(z) + a k_2(\alpha) k_2'(z)$$
  
$$k_2'(z) = k_2(z) + a k_2(\alpha) k_2'(z)$$~~

\*)  
 $t = \alpha \quad k_\alpha(z) = k_\alpha'(z) - a k_\alpha(\alpha) k_\alpha'(z)$

$$\Rightarrow k_\alpha'(z) = \frac{1}{1 - a k_\alpha(\alpha)} k_\alpha(z)$$

$$k_1'(z) = k_1(z) + \underbrace{\frac{a k_2(\alpha)}{1 - a k_2(\alpha)}}_c \frac{k_2(\alpha) k_2(z)}{k_2(\alpha)}$$

(8)

$$h_1(z) = \frac{\overline{f(\alpha)} f(z)}{1 - u_1(z)}$$

where  $f(z) = \frac{h_\alpha(z)}{\|u_\alpha\|}$ ,  $u_\alpha(z) = 0$ ,  $u_1(z) > 0$

Set

$$u_1'(z) = \frac{u_1(z)}{c+1 - cu_1(z)} = \frac{1}{c+1} \sum_{n=0}^{\infty} \left(\frac{c}{c+1}\right)^n u_1(z)^{n+1} > 0$$

by the Schwarz product theorem

Now calculate

claim:  $h_1'(z) = \frac{h_1'(\alpha) h_\alpha'(z)}{h_\alpha'(\alpha)} \frac{1}{1 - u_1'(z)}$

to show:  $(1 - u_1'(z)) h_1'(z) = \overline{g(\alpha)} g'(z)$

since  $u_\alpha'(z) = 0$

$$(1 - u_1') h_1' = \frac{c+1 - cu_1(z) - u_1(z)}{c+1 - cu_1(z)} (h_\alpha'(z) + c \overline{f(\alpha)} f(z))$$

$$= \frac{(c+1)(1 - u_1(z))}{c+1 - cu_1(z)} \overline{f(\alpha)} f(z) \left( \frac{1}{1 - u_1(z)} + c \right)$$

$$= \frac{c+1}{(c+1) - cu_1(z)} \overline{f(\alpha)} f(z) (1 + c - cu_1(z)) = \overline{f(\alpha)} f(z)$$



This proves ①, similar for  $\mu = \sum_i a_i \delta_{x_i}$ .

②  $k_\lambda(z)$  is CNP

$$\Leftrightarrow u_\lambda(z) = 1 - \frac{k_\alpha(z) k_\lambda(\alpha)}{k_\alpha(\alpha) k_\lambda(z)} \gg 0$$

Exercise: If  $k$  is the reprod. kernel for  $\mathcal{D}(\mu)$

then  $k_\lambda(z) \neq 0 \quad \forall \lambda, z \in \mathcal{D}$

Thus, we need  $\{k^n\}$  CNP  $\Rightarrow$

$$k_\lambda^n(z) \rightarrow k_\lambda(z) \quad \text{as } n \rightarrow \infty \quad \forall \lambda, z \in \mathcal{D}$$

(a) If  $R < 1$  and  $\text{supp } \mu \in R\bar{\mathcal{D}}$ ,

then let  $\varepsilon > 0$

Note:  $\exists \delta > 0 \quad \forall F \subseteq R\bar{\mathcal{D}}, \text{diam } F < \delta$

$$\Rightarrow |D_{\lambda_1}(p) - D_{\lambda_2}(p)| \leq \varepsilon \|p\|_{H^2}^2$$

$$\forall p \in H^2, \lambda_1, \lambda_2 \in F$$

Take a partition  $F_1, \dots, F_n$  of  $R\bar{\mathcal{D}}$

$$\mu_n = \sum_{i=1}^n \mu(F_i) \delta_{x_i}, \text{ for } x_i \in F_i$$

Then

$$\begin{aligned}
 & \left| \int D_\lambda(f) d\mu_n - \int D_\lambda(f) d\mu \right| \\
 & \leq \sum_{i=1}^n \int_{F_i} |D_{\lambda_i}(f) - D_\lambda(f)| d\mu_i \\
 & \leq \epsilon \|f\|_{H^2}^2
 \end{aligned}$$

So we have:  $\exists \mu_n$  finite sum of pts masses

$$\begin{aligned}
 & \exists \epsilon_n \rightarrow 0 \Rightarrow \\
 & \left| \|f\|_{D(\mu_n)}^2 - \|f\|_{D(\mu)}^2 \right| \leq \epsilon_n \|f\|_{H^2}^2 \\
 & \forall f \in H^2
 \end{aligned}$$

Lemma:  $\Rightarrow k_1(z) \rightarrow k_2(z)$

$$D(\mu_n) \Rightarrow D(\mu) = H^2$$

Let  $i_n: H^2 \rightarrow D(\mu_n)$ ,  $i_0: H^2 \rightarrow D(\mu)$

be the inclusion mappings, then

$$\|i_n(f)\|_{D(\mu_n)}^2 \rightarrow \|i_0(f)\|_{D(\mu)}^2 \quad \forall f$$

$$\Rightarrow \langle i_n^* i_n f, f \rangle \rightarrow \langle i_0^* i_0 f, f \rangle \quad \forall f$$

$$\mathcal{H}_n = \mathcal{H}_0 = \mathcal{H}$$

11

Lemma: If  $\exists \varepsilon_n \rightarrow 0$  ?

$$| \|f\|_n - \|f\|_0 | \leq \varepsilon_n \|f\|$$

$$\text{and } \exists c_0, C > 0 \quad c_0 \|f\|_n \leq \|f\| \leq C \|f\|_n$$

$\forall f, n$

So that then  $k_1^n(z) \rightarrow k_1^0(z)$

pf: Let  $i_n: \mathcal{H}_n \rightarrow \mathcal{H}$  be the inclusion

Then  $\forall f \in \mathcal{H} = \mathcal{H}_n \quad \forall n$

$$f(f) = \langle i_n(f), k_1 \rangle = \langle f, i_n^* k_1 \rangle_n$$

$$\Rightarrow i_n^* k_1 = k_1^n \quad \text{and it suffices}$$

$$(i_n i_n^* k_1)(z) = k_1^n(z)$$

So it suffices to show

$$i_n i_n^* \rightarrow i_0 i_0^* \quad \text{WOT}$$

We have

$$\begin{aligned} \|f\|_n^2 &= \|i_n^{-1}(f)\|_n^2 = \langle i_n^{-1*} i_n^{-1}(f), f \rangle \\ &= \langle (i_n i_n^*)^{-1} f, f \rangle \end{aligned}$$

so if with  $A_n = i_n i_n^*$  we have

$$|\langle A_n^{-1} f, f \rangle - \langle A_0^{-1} f, f \rangle| \leq \varepsilon_n \|f\|^2$$

and this implies  $A_n \rightarrow A_0$  w.o.T  
( $A_n$  s.g.)

$$\begin{aligned} \text{pf: } & |\langle A_n - A_0 f, g \rangle| \\ & = |\langle A_0 (A_0^{-1} - A_n^{-1}) A_n f, g \rangle| \\ & = |\langle (A_0^{-1} - A_n^{-1}) A_n f, A_0 g \rangle| \end{aligned}$$

polarization

$$= \frac{1}{4} \left( \sum_{j=0}^3 i^j \langle (A_0^{-1} - A_n^{-1}) (A_n f + i^j A_0 g), (A_n f + i^j A_0 g) \rangle \right)$$

$$i^0 = 1, i^1 = i, i^2 = -1, i^3 = -i$$

$$\leq \frac{1}{4} \sum_{j=0}^3 \varepsilon_n \|A_n f + i^j A_0 g\|^2$$

$$\leq \varepsilon_n (\|A_n\| \|f\| + \|A_0\| \|g\|)^2, \|A_n\| \leq C$$

$\rightarrow 0$

If  $\mu(\pi) = 0$ , let  $\mu_R = \mu(A) = \mu_0(A \cap \pi \bar{D})$

$$\text{Then } \|f\|_{D(\mu_R)}^2 \leq \|f\|_{D(\mu)}^2$$

and  $\rightarrow$  as  $R \rightarrow 1$

So  $D(\mu) \subset D(\mu_R)$

$$k_\lambda(z) \ll k_\lambda^R(z)$$

and the result follows by a ~~case~~ theorem of

Arenszejn.

Remaining case:  $\mu = \mu_0 + \mu_\pi$

Only do  $\mu_0 = 0$

$$\text{Define } V_r(\lambda) = \int_{z \in \pi} \frac{r^2(1-|z|^2)}{|z-r\lambda|^2} d\mu(z) \quad |\lambda| \leq 1$$

$$p_\alpha(\lambda) = \frac{\lambda-\alpha}{1-\bar{\alpha}\lambda}, \text{ so } 1 - |p_\alpha(\lambda)|^2 = \frac{(1-|\alpha|^2)(1-|\lambda|^2)}{|1-\bar{\alpha}\lambda|^2}$$

Hence

$$V_r(\lambda) = \frac{r^2}{1-r^2} \int (1 - |p_{rz}(\lambda)|^2) d\mu(z)$$

is superharmonic in  $\mathbb{D}$ ,  $\Delta V_r(x) \geq 0$ ,  $|x| < 1$   
and  $V_r(x) = 0$ ,  $|x| = 1$ ,  $V_r \in C^0(\overline{\mathbb{D}})$

$$\Rightarrow \|f\|_{H^2}^2 = 2 \int \log \left| \frac{1 - \bar{x}w}{w - x} \right| (\Delta V_r)(w) \frac{dA(w)}{\pi}$$

So by Plancherel's theorem (or calculate explicitly

$$\|f\|_{H^2}^2 + \int |f'(z)|^2 V_r(z) \frac{dA}{\pi} = \|f\|_{D(\mu_r)}^2 \quad \mu_r(\mathbb{T}) = 0$$

$$\text{and } V_r(x) \nearrow V(x) = \int_{|z|=1} \frac{1 - |x|^2}{|1 - x\bar{z}|^2} d\mu(z)$$

$$\text{So } \|f\|_{D(\mu_r)}^2 \nearrow \|f\|_{D(\mu)}^2 \text{ as } r \rightarrow 1$$

$$\text{So } D(\mu) \subset D(\mu_r) \quad \forall r < 1$$

and one has another theorem of Arenszajn