On the Fourier Coefficients of Outer Functions

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Communicated by M. Rosenblatt

Introduction. In this note we consider the problem raised by Helson [3, p. 22] of identifying those sequences which can arise as

$$\sum_{j=n}^{\infty} |a_j|^2, \qquad n = 0, 1, 2, \cdots,$$

where $\{a_i\}$ are the Fourier coefficients of an outer function in H^2 . We obtain a lower estimate for such sequences and use it to show that they can vanish arbitrarily slowly as $n \to \infty$. The proof is applied to answer a question about cyclic vectors of the backward shift on H^2 (see the question raised after Proposition 2). Our methods are elementary. The interested reader can rephrase Proposition 1 and Theorem 1 in terms of linear prediction theory; see, e.g., [2, Chapter 10].

I wish to thank Alan Zame for supplying the important part of the proof of Lemma 1.

First we need some notation. C is the unit circle in the complex plane and σ is normalized Lebesque measure on C (or, sometimes, on $[0, 2\pi)$). χ is the identity function on C: $\chi(e^{ix}) = e^{ix}$. The value of a function f at e^{ix} will be written $f(e^{ix})$ or f(x).

For $1 \leq p \leq \infty$, L^p and H^p denote the Lebesgue and Hardy spaces with respect to σ ; the relevant information about these spaces can be found in [3] or [4]. If $0 \leq w \in L^1$, G(w) is the geometric mean of w:

$$G(w) = \exp \int \log w \, d\sigma,$$

where the right side is taken to be zero if $\log w$ is not integrable. G(w) never exceeds the arithmetic mean $\int w d\sigma$.

A function f in H^2 is outer provided $\{\chi^n f: n \geq 0\}$ spans H^2 ; $g \in H^2$ is inner if |g| = 1 a.e. It is well known that $\log |f| \in L^1$ (i.e., G(|f|) > 0) whenever $f \in H^1$ and f is not the zero function. If $0 \leq w \in L^1$, then in order for G(w) to be positive, it is necessary and sufficient that $w = |f|^2$ a.e. for some outer function f.

For any positive integer n, let

$$\rho_n(w) = \inf \int |1 - \chi^n p|^2 w d\sigma,$$

Indiana University Mathematics Journal, Vol. 20, No. 2 (1970).