Linearly Constrained Interpolation in Nest Algebras

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ABSTRACT. A linearly constrained interpolation problem in nest algebras is solved. The result generalizes the well-known Arveson distance formula. Applications concern quasitriangular operators and a variant of the operator theoretic Corona theorem.

1. The Main Result. Let \mathbf{H} be a Hilbert space and \mathbf{N} a nest of orthogonal projections in $\mathbf{B}(\mathbf{H})$ (the Banach algebra of bounded linear operators on \mathbf{H}), i.e., \mathbf{N} is a strongly closed, linearly ordered collection of projections on \mathbf{H} , containing 0 and the identity. Recall that the nest algebra corresponding to \mathbf{N} is defined as

$$Alg \mathbf{N} := \{ A \in \mathbf{B}(\mathbf{H}) \mid P^{\perp}AP = 0 \text{ for all } P \in \mathbf{N} \},$$

where $P^{\perp} = I - P$. We refer to [D] as a reference on nest algebras.

Our main result is the following. The Banach space of bounded linear operators acting from the Hilbert space K to H is denoted by B(K,H).

Theorem 1.1. Let N be a nest on a Hilbert space H and $B \in B(H)$, S, $T \in B(K,H)$ given operators. Then

$$(1.1) \quad \inf\{\|A\| \mid A \in B + \operatorname{Alg} \mathbf{N}, \ AS = T\}$$

$$= \inf\left\{k \mid \begin{bmatrix} S^*P^{\perp}S & (T^* - S^*PB^*)P^{\perp} \\ P^{\perp}(T - BPS) & k^2I - P^{\perp}BPB^*P^{\perp} \end{bmatrix} \ge 0 \text{ for all } P \in \mathbf{N}\right\}.$$

Proof. In order to obtain the inequality \geq , let $A \in B + \text{Alg } \mathbf{N}$ satisfy AS = T and denote k = ||A||. By Lemma 4.1 in [BW],

$$\begin{bmatrix} I & S & A^*/k \\ S^* & S^*S & T^*/k \\ A/k & T/k & I \end{bmatrix} \ge 0.$$

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