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PARTIAL CHARACTERIZATIONS OF COMPLETELY NONDETERMINISTIC STOCHA--ETC(U)

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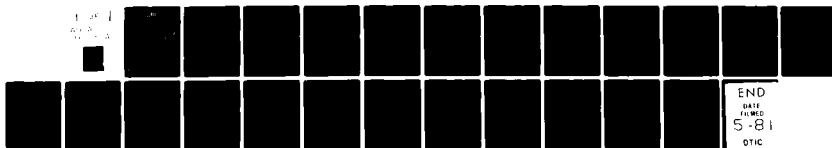
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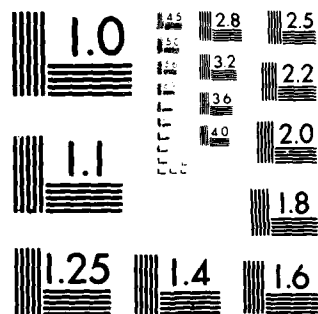
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PARTIAL CHARACTERIZATIONS OF COMPLETELY NONDETERMINISTIC
STOCHASTIC PROCESSES

by

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✓ DE-AC02-81ER10841

Technical Report No. 180, Series 2
Department of Statistics
Princeton University

November 1980

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This was facilitated by*Department of Energy Grant No. DE-AC02-81ER10841.A000
and a contract with the*Office of Naval Research, No. N00014-79-C-0322,
both awarded to the Department of Statistics, Princeton University.

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PARTIAL CHARACTERIZATIONS OF COMPLETELY NONDETERMINISTIC
STOCHASTIC PROCESSES

by

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Nicholas P. Jewell

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Princeton University

A B S T R A C T

$\bar{X}(t): t \leq 0$

A discrete weakly stationary Gaussian stochastic process

$\{x(t)\}$, is completely nondeterministic if no non-trivial set from the

σ -algebra generated by $\{x(t): t > 0\}$ lies in the σ -algebra generated
by $\{x(t): t \leq 0\}$. In [1] Levinson and McKean essentially showed

that a necessary and sufficient condition for complete non-^{ABSOLUTE VALUE OF H SQUARED} determinism is that the spectrum of the process is given by $|h|^2$

where h is an outer function in the Hardy space, H^2 , of the

unit circle in $\mathbb{C}$ with the property that $h/\bar{h}$ uniquely deter-

mines the outer function h up to an arbitrary constant. In

this paper we consider several characterizations of complete non-

determinism in terms of the geometry of the unit ball of the

Hardy space H^1 and in terms of Hankel operators, and pose an

open problem.

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1. INTRODUCTION

In [10] Sarason defines a property of a discrete weakly stationary Gaussian stochastic process, $\{x(t)\}$, which he called complete nondeterminism. This condition is that no set from the future of the process (i.e. the σ -algebra generated by the random variables $x(t)$ for $t > 0$) lies in the past (i.e. the σ -algebra generated by $x(t)$ for $t \leq 0$), except for null sets and the complements of null sets. In the spectral representation this condition becomes the following. Let m be the spectral measure of the process and let P denote the span in $L^2(m)$ of the exponentials $e^{in\theta}$ with $n \leq 0$ where functions are defined on $\mathbb{T}$, the unit circle in $\mathbb{C}$. Let F denote the span in $L^2(m)$ of the exponentials $e^{in\theta}$ with $n > 0$. Then complete nondeterminism is equivalent to the condition that $P \cap F = \{0\}$. It is clear that this condition reflects a certain kind of independence (in a statistical sense) of the past, P , and the future, F .

It is of interest to characterize those measures m on $\mathbb{T}$ which lead to completely nondeterministic (cnd) processes. In [10] a necessary and sufficient condition for complete nondeterminism was stated as the measure m being absolutely continuous with respect to Lebesgue measure, $d\theta$, with $\log \frac{dm}{d\theta}$ integrable. Unfortunately this characterization is incorrect. In [8, p.105] Levinson and McKean essentially describe a partial characterization of cnd processes which we discuss

in Section 3. This paper continues an investigation into the problem of characterizing spectral measures of cnd processes.

In Section 2 we examine the relationship between complete nondeterminism and some other familiar kinds of independence of P and F .

In Section 3 we restate the question in several ways which yield partial answers in terms of exposed points of the unit sphere of H^1 and certain Hankel operators.

The complete characterization of complete nondeterminism in terms of the spectral distribution function remains open and seems to be a hard question.

The authors are grateful to D.E. Sarason for some helpful correspondence on the topics of this paper.

2. COMPLETE NONDETERMINISM

A Gaussian process is called deterministic if its past determines the future, i.e., for each $t > 0$, $x(t)$ is measurable with respect to the past. This is translated in the spectral representation to the property that $P = L^2(dm)$. A necessary and sufficient condition for this to occur is that $\log \frac{dm}{d\theta}$ be not integrable. Conversely the process is indeterministic if $\log \frac{dm}{d\theta}$ is integrable. A stronger restriction than indeterminism is that the process is purely indeterministic or regular. This is an asymptotic independence condition which, in the spectral representation, is equivalent to $\bigcap_{k=1}^{\infty} F_k = \{0\}$ where F_k is the span in $L^2(m)$ of the exponentials $e^{in\theta}$ with $n \geq k$. This condition is often referred to by saying that the process has trivial remote future. Results of Szego [11], Kolmogorov [5] and Krein [6] show that $\{x(t)\}$ is regular if and only if m is absolutely continuous with respect to Lebesgue measure and $\log \frac{dm}{d\theta}$ is integrable. First we give an example of a process which is regular but not completely nondeterministic, thereby showing that the characterization in [10] is incorrect. First we establish some notation. L^1 (resp. L^2) is the space of integrable (resp. square integrable) functions on $\mathbb{T}$. L^∞ is the space of essentially bounded functions on $\mathbb{T}$. We shall often regard functions in L^1 as extended harmonically into the open unit disc $D = \{z: |z| < 1\}$ by means of Poisson's formula. We let H^1 denote those functions in L^1 which have analytic

extensions into the disc. We define H^2 and H^∞ similarly. H^2 is a Hilbert space with orthonormal basis $\{z^n: n=0,1,2,\dots\}$. For standard results on the Hardy spaces we refer to [4].

For a regular process we can write $dm = wd\theta = |H|d\theta = |h|^2d\theta$ where H is an outer function in H^1 and h is an outer function in H^2 .

Proposition 1. There is a regular process which is not completely nondeterministic.

Proof. Let $w(e^{i\theta}) = |1+e^{i\theta}|^2 = |1+z|^2$ and put $dm=wd\theta$. Since $\log |1+z|^2 \in L^1$ this process is regular. However $(1+\bar{z})^{-1} \in P \cap F$. This follows since $1+z$ is outer. For we have

$$\lim_{n \rightarrow \infty} \int_{\mathbb{T}} |1-p_n(1+z)|^2 dz = 0 \text{ for some sequence } p_n \text{ of polynomials in } z;$$

$$\text{hence } \int_{\mathbb{T}} |(1+\bar{z})^{-1} - z p_n|^2 |1+\bar{z}|^2 dz \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\Rightarrow \int_{\mathbb{T}} |(1+\bar{z})^{-1} - z p_n|^2 |1+z|^2 dz \rightarrow 0 \text{ as } n \rightarrow \infty;$$

$$\text{i.e. } (1+\bar{z})^{-1} \in F.$$

$$\text{Similarly } \int_{\mathbb{T}} |(1+\bar{z})^{-1} - \bar{p}_n|^2 |1+z|^2 dz$$

$$= \int_{\mathbb{T}} |1-p_n(1+z)|^2 dz \rightarrow 0 \text{ as } n \rightarrow \infty; \text{ i.e. } (1+\bar{z})^{-1} \in P.$$

We next obtain a simple necessary and sufficient condition for complete nondeterminism. It is straightforward to see that if m is singular with respect to Lebesgue measure then $P \cap F \neq \{0\}$. This, together with earlier comments means that in considering cnd processes we can restrict our attention to regular processes.

We wish to rephrase our question in terms of L^2 rather than $L^2(m)$. We have $dm = |h|^2 d\theta$. Consider the mapping $T: L^2(m) \rightarrow L^2$ given by $Tf = hf$. It is easily verified that T is an isometry of $L^2(m)$ onto L^2 . Also T maps F onto $H_0^2 = \{f \in H^2 : f(0) = 0\}$, and T maps P onto $(h/\bar{h})\bar{H}^2$ where $\bar{H}^2 = \{\bar{f} : f \in H^2\}$.

Proposition 2. A process is not cnd if and only if $h/\bar{h} = \alpha(F/\bar{F})$ where $F \in H^2$ is outer and α is inner with $\alpha(0) = 0$.

Proof. Using the isometry T we see that $P \cap F \neq \{0\}$ if and only if there are non-zero functions g_1, g_2 in H^2 such that $zg_1 = (h/\bar{h})\bar{g}_2$

$$\Leftrightarrow z(g_1/h) = (\bar{g}_2/\bar{h}) \text{ and } z(g_2/h) = (\bar{g}_1/\bar{h})$$

$$\Rightarrow z(g_1 + g_2)/h = (\overline{g_1 + g_2})/\bar{h}.$$

Hence $P \cap F \neq \{0\}$ if and only if there exists a function $G \in H^2$ such that $zG/h = \bar{G}/\bar{h}$. If we use the inner-outer factorization of G then this equality becomes

$z\phi F/h = \overline{\phi F}/\overline{h}$ where ϕ is inner and $F \in H^2$ is outer,

$\Rightarrow h/\overline{h} = \alpha(F/\overline{F})$ and $\alpha(0)=0$.

Conversely $h/\overline{h} = \alpha(F/\overline{F})$, $\alpha(0)=0$

$\Rightarrow (h/\overline{h})\overline{F} = z(\beta F)$ where $\alpha = z\beta$

$\Rightarrow P \cap F \neq \{0\}$ by the above.

The same reasoning yields the following result for $k \geq 1$:

$P \cap F_k \neq \{0\} \Leftrightarrow h/\overline{h} = \alpha(F/\overline{F})$ where $F \in H^2$ is outer and α is inner with α having a zero at the origin of order at least k .

Another strictly stronger property than regularity is that of minimality. Introduced by Kolmogorov [5] this property says that a process is minimal if the value of the random variable $x(0)$ cannot be predicted without error from the values of the random variables $\{x(t): t \neq 0\}$. In other words a process is not minimal if it is possible to perfectly interpolate any value of the process from knowledge of the remaining values of the process. Kolmogorov [5] proved that a process is minimal if and only if w^{-1} is in L^1 .

It is immediately of interest to examine the relationship between minimal processes and completely nondeterministic processes.

Proposition 3. If the process $\{x(t)\}$ is minimal then it is completely nondeterministic. On the other hand there exist completely nondeterministic processes which are not minimal.

Proof. Suppose $\{x(t)\}$ is minimal. Then by Kolmogorov's theorem $h^{-1} \in H^2$. Using Proposition 2 we argue by contradiction. For suppose $\{x(t)\}$ is not completely nondeterministic. Then $(h/\bar{h}) = \alpha(f/\bar{f})$ where f is outer and α is inner with $\alpha(0) = 0$. This equality implies $\bar{f}/\bar{h} = \alpha(f/h)$. The LHS is in $\overline{H^1}$ and the RHS is in H_0^1 which forces both sides to be zero and thus $f=0$ which is a contradiction. This proves the first statement of the proposition. An example of a process which yields the second statement is given by $w = |1+z|$. In this case $h = (1+z)^{1/2}$ and $h/\bar{h} = z^{1/2}$. By Kolmogorov's criterion this process is not minimal. On the other hand suppose $h/\bar{h} = \alpha(f/\bar{f})$ for f outer, α inner with $\alpha(0) = 0$. Then

$$\begin{aligned} z^{1/2} &= \alpha(f/\bar{f}) = z\phi(f/\bar{f}) \text{ with } \phi \text{ inner} \\ \Rightarrow z^{1/2}\phi f &= \bar{f} \\ \Rightarrow z(\phi f)^2 &= (\bar{f})^2. \end{aligned}$$

The LHS is in H_0^1 and the RHS is in $\overline{H^1}$. Again this forces both sides to be zero and hence $f=0$ which gives a contradiction. Thus the process with $w = |1+z|$ is completely nondeterministic.

Let P_k be the span in $L^2(m)$ of the exponentials $e^{in\theta}$ with $n \leq k$. A minimal process is one for which the function 1

does not belong to the closed linear span of P_1 and F_1 i.e. $1 \notin P_1 \vee F_1$. There is a similar restatement of the condition of complete nondeterminacy. Let $P_1 + F_1 = \{f \in L^2(m) : f = g + h \text{ with } g \in P_1, h \in F_1\}$.

Proposition 4. A regular process is completely nondeterministic if and only if $1 \notin P_1 + F_1$.

Proof. Assume f is a non-zero element of $P \cap F$. Then, for some $k \geq 1$, $f \in F_k$ but $f \notin F_{k+1}$ (since $\bigcap_{k=1}^{\infty} F_k = \{0\}$). Hence $f = ae^{ik\theta} + f_1$ where $a \neq 0$ and $f_1 \in F_{k+1}$. This implies $e^{ik\theta} = (f - f_1)/a \in P + F_{k+1}$

$$\Rightarrow 1 \in (e^{-ik\theta}P) + F_1 \subseteq P_1 + F_1.$$

Conversely assume that $1 \in P_1 + F_1$. Then $1 = f_1 + f_2$ with $f_1 \in P$, $f_2 \in F$. Hence $e^{i\theta} f_1 = e^{i\theta} - e^{i\theta} f_2 \in F$. But $e^{i\theta} f_1 \in P$. Hence $e^{i\theta} f_1 \in P \cap F$.

We complete this section by establishing a simple sufficient condition for $P \cap F_n$ to be non-trivial.

Proposition 5. Suppose that $w = |p|^2 w_1$, where p is a trigonometric polynomial of degree n with all its zeros in the closed unit disc, and $w_1 \in L^1$. Then $P \cap F_n \neq \{0\}$.

Proof. We show that $1/\bar{p} \in P \cap F_n$.

(i) $1/\bar{p} \in P$: without loss of generality we can assume that

$$\begin{aligned} 1/\bar{p} &= \prod_{j=1}^m (1 - \bar{z}/\bar{\zeta}_j)^{-n_j} \quad |\zeta_j| \leq 1 \\ &= \sum_{j=1}^m q_{n_j-1}(\bar{z})(1 - \bar{z}/\bar{\zeta}_j)^{-n_j} \end{aligned}$$

where q_{n_j-1} is a polynomial.

Now $(1 - \bar{z}/\bar{\zeta}_j)^{-n_j}$ can be approximated by polynomials in $\bar{z}$ in $L^2(m)$. In fact

$$\begin{aligned} &\int_{\mathbb{T}} |(1 - \bar{z}/\bar{\zeta}_j)^{-n_j} - \{1 + \frac{m-1}{m}(\bar{z}/\bar{\zeta}_j) + \frac{m-2}{m}(\bar{z}/\bar{\zeta}_j)^2 \\ &\quad + \dots + 1/m(\bar{z}/\bar{\zeta}_j)^{m-1}\}^{n_j}|^2 w(\theta) d\theta \\ &= \int_{\mathbb{T}} |1 - \{(1 - \bar{z}/\bar{\zeta}_j)\{1 + \frac{m-1}{m}(\bar{z}/\bar{\zeta}_j) + \dots + 1/m(\bar{z}/\bar{\zeta}_j)^{m-1}\}\}^{n_j}|^2 w_2(\theta) d\theta \\ &\quad \text{where } w_2 = w/(1 - z/\zeta_j)^{n_j} \\ &= \int_{\mathbb{T}} |1 - [1 - 1/m\{\bar{z}/\bar{\zeta}_j + \dots + (\bar{z}/\bar{\zeta}_j)^m\}]^{n_j}|^2 w_2(\theta) d\theta \\ &\rightarrow 0 \quad \text{as } m \rightarrow \infty \quad \text{by Lebesgue's dominated convergence theorem.} \end{aligned}$$

Hence $1/\bar{p} \in P$;

(ii) $1/\bar{p} \in F_n$: $1/\bar{p} = z^n/z^n\bar{p} = z^n/q_n$ where $q_n = z^n\bar{p}$ is also a polynomial of degree n in z . The same construction as in (i) shows that $1/q_n$ can be approximated by polynomials in z in $L^2(m)$. Hence $1/q_n \in F_0$ and $1/\bar{p} \in F_n$.

Remark. This proposition implies that if we restrict our attention to cnd processes then the strong mixing condition implies the property that P and F_1 be at positive angle; (see [3], [10, p.77] for definitions). For if the angle between P and F_n is converging to $\pi/2$ as $n \rightarrow \infty$ then, for some k , P and F_k are at a positive angle which implies by [3] that $w = |p|^2 w_1$ for some trigonometric polynomial p where w_1 is the spectrum of a process for which P and F_1 are at a positive angle. If the process is cnd then Proposition 5 implies that p must have zero degree. In general the strong mixing condition does not imply that P and F_1 are at positive angle (e.g. take $h=1+z$).

3. EXPOSED POINTS OF THE BALL IN H^1 AND HANKEL OPERATORS

It is well known (see [7]) that the extreme points of the unit ball of H^1 are given by the outer functions F in H^1 with $\|F\|_1 = 1$. It is also well known that an H^1 function F of unit norm is not determined by its argument.

In [8, p.205] Levinson and McKean showed that for continuous processes the dimension of $P \cap F_0 = 1$ if and only if $h/\bar{h}$ determines the outer function h up to a constant. In this section we consider this approach which is closely related to the results of Section 2 and consider this characterization in geometrical terms.

In their study of extremum problems in H^1 deLeeuw and Rudin introduced the following sets of H^1 functions indexed by unimodular L^∞ functions. Let $\phi \in L^\infty$ with $|\phi| = 1$ almost everywhere and define

$$S_\phi = \{F \in H^1 : \|F\|_1 = 1, \frac{F}{\bar{F}} = \phi \text{ almost everywhere} \}.$$

Geometrically S_ϕ is the intersection of the ball of H^1 and the hyperplane $\{F \in H^1 : \int \phi F d\theta = 1\}$ and so S_ϕ is a convex set (which may be empty, in general). When S_ϕ contains exactly one function F , the hyperplane touches the ball of H^1 only at F which means that F is an exposed point of the ball of H^1 . (In fact the definition of S_ϕ we have given corresponds to $S_{\bar{\phi}}$ as defined by deLeeuw and Rudin.)

Proposition 6. Let $w=|H|=|h|^2$. Without loss of generality assume that $\int w d\theta=1$. The following statements are equivalent:

- (1) $\{x(t)\}$ is completely nondeterministic
- (2) $S_{h/\bar{h}}$ contains exactly one function
- (3) $h^2=H$ is an exposed point of the unit ball in H^1 .

Proof. Note that $S_{h/\bar{h}}$ always contains h^2 , so that our comments above show the equivalence of (2) and (3). Now suppose that $\{x(t)\}$ is not completely nondeterministic. By Proposition 2 $h/\bar{h} = \alpha(F/\bar{F})$ where α is inner and $\alpha(0)=0$ and $F \in H^2$ is outer. Hence $|\frac{\alpha F^2}{\alpha F^2}| = \alpha \frac{F^2}{|F|^2} = \alpha \frac{F}{\bar{F}} = h/\bar{h}$.

Thus a positive multiple of αF^2 is in $S_{h/\bar{h}}$. But $a(\alpha F^2) \neq h^2$ for any $a>0$ since α has a zero at the origin. Hence $S_{h/\bar{h}}$ contains more than one function. Conversely suppose $S_{h/\bar{h}}$ contains more than one function. Then, by Theorem 9 of [7] $S_{h/\bar{h}}$ contains a function f with $f(0)=0$. Write $f=bF^2$ where b inner, $b(0)=0$, and $F \in H^2$ is outer. Now $f \in S_{h/\bar{h}}$ implies that $h/\bar{h} = bF/\bar{F}$ which, by Proposition 2, shows that $\{x(t)\}$ is not completely nondeterministic.

A similar result is given in the following proposition for $k \geq 1$.

Proposition 7. $P \cap F_k \neq \{0\}$ if and only if there is a function $f \in S_{h/\bar{h}}$ where f has k zeros (counting multiplicities) in the open unit disc.

Proof. By Proposition 2 $P \cap F_k \neq \{0\}$ implies that $h/\bar{h} = z^k \phi(F/\bar{F})$ where ϕ is inner and $F \in H^2$ is outer. As in the proof of Proposition 6 it follows that $z^k \phi F^2 \in S_{h/\bar{h}}$. Conversely if $f \in S_{h/\bar{h}}$ and $f(z_1) = f(z_2) = \dots = f(z_k) = 0$ where $z_j \in D$ ($1 \leq j \leq k$) then it is easy to verify that a positive multiple of $g(z) = z^k f(z) \prod_{j=1}^k (z - z_j)^{-1} (1 - \bar{z}_j z)^{-1}$ is in $S_{h/\bar{h}}$. Factorize g as $g = z^k b F$ where b is inner and $F \in H^2$ is outer. Since $ag \in S_{h/\bar{h}}$ for some $a > 0$ it follows that $h/\bar{h} = z^k b F/\bar{F}$ showing that $P \cap F_k \neq \{0\}$.

Note that Proposition 6 yields the version of the Levinson and McKean result as applied to cnd processes: namely, a process is cnd if and only if $\arg(h/\bar{h})$ is the argument of a unique H^1 function.

Since we have expressed the characterization of completely nondeterministic processes in terms of an extremum problem it is not surprising that there is a version of the problem in terms of the norms of Hankel operators which are closely related to extremum problems on H^1 .

Let P be the orthogonal projection of L^2 onto H^2 . Recall that the Hankel operator with symbol $\phi \in L^\infty$ is the bounded operator from H^2 to $L^2 \ominus H^2$ defined by

$$H_\phi(f) = (I - P)(\phi f) \quad (f \in H^2).$$

The norm of H_ϕ is given by $\|H_\phi\| = d(\phi, H^\infty) = \inf_{f \in H^\infty} \|\phi - f\|_\infty$.

It is straightforward to show from first principles that the process $\{x(t)\}$ is completely nondeterministic if and only if $H_h/\bar{h}$ attains the norm of 1 (on the unit sphere of H^2). In fact more is true.

In [1] it is essentially shown that H_ϕ attains its norm on the unit sphere on H^2 if and only if $\phi = f + \lambda\psi$ where $f \in H^\infty$, $\lambda > 0$ and $|\psi| = 1$ a.e on $\mathbb{T}$ with $S_{\bar{\psi}}$ containing more than one function. Also if $\|\phi\|_\infty = 1$ then H_ϕ attains the norm 1 if and only if $|\phi| = 1$ a.e on $\mathbb{T}$ and $S_{\bar{\phi}}$ contains more than one function [1]. There is another result of this type which does not seem to have appeared in the literature.

Proposition 8. $\|H_\phi\| < \|\phi\|_\infty \Rightarrow \phi = f + \lambda\psi$ where $f \in H^\infty$, $\lambda > 0$
and $|\psi| = 1$ a.e on $\mathbb{T}$
with $S_{\bar{\psi}}$ containing
exactly one function.

Proof. Without loss of generality we assume that $\|\phi\|_\infty = 1$. Suppose $\|H_\phi\| < 1$. Then by [2] there exists $\psi \in L^\infty$ such that (i) $\phi - \psi \in H^\infty$ and (ii) $\psi = \bar{F}/|F|$ for some $F \in H^1$, $F \neq 0$. Now (i) $\Rightarrow H_\psi = H_\phi$ and so $\|H_\psi\| < 1$. So there exists $g \in H^\infty$ such that $\|(\bar{F}/|F|) - g\|_\infty = a < 1$ which gives that $|\arg(gF)| < b < \pi/2$. Hence $(gF)^{-1} \in H^1$ (since $gF \neq 0$ on D and if G is analytic on D and $|\arg G| < b < \pi/2$ then $G \in H^p$ for all $p < \pi/2b$). Thus $g(gF)^{-1} \in H^1 \Rightarrow F^{-1} \in H^1$. Now $F/|F| = \bar{\psi}$ so that a positive multiple of F is in $S_{\bar{\psi}}$. Then $F^{-1} \in H^1$ implies that $S_{\bar{\psi}}$ contains one and only one function (if $G \in S_{\bar{\psi}}$ and $G^{-1} \in H^1$ then $S_{\bar{\psi}} = \{G\}$ - See [7, Theorem 8] and use the fact that positive $H^{1/2}$ functions are constant).

Note however that $S_{\overline{\psi}}$ containing exactly one function does not necessarily imply that $\|H_{\psi}\| < \|\psi\|_{\infty}$. For example if $h=(1+z)^{1/2}$, and we take $\psi=\overline{h}/h$ it can be shown that $\|H_{\psi}\|=1$ but, as we saw in the proof of Proposition 3, $|h|^2$ corresponds to a cnd process so that $S_{h/\overline{h}} = \{h^2\}$.

4. P and F_k : AN OPEN QUESTION

There is an interesting set of results in [9] which describes the relationship between minimal processes and those processes which may not be minimal but, for some fixed k , do not allow perfect interpolation of k "missing" values of the process.

Call a process k -minimal if the k functions $1, e^{i\theta}, \dots, e^{(k-1)i\theta}$ do not all belong to the closed linear span of P_1 and F_k . The extension of Kolmogorov's result given in [9] is that a process with spectrum w is k -minimal if and only if there exists a polynomial $p(e^{i\theta})$ such that $\int_{\mathbb{T}} \frac{|p(e^{i\theta})|^2}{w(e^{i\theta})} d\theta < \infty$

where the degree of the polynomial p is strictly less than k and we may assume that the zeros of p are all on $\mathbb{T}$. Thus if w is the spectrum of a k -minimal process then $w = |p|^2 w_1$ where w_1 is the spectrum of a minimal process and p is a trigonometric polynomial with degree $< k$ and zeros all on $\mathbb{T}$.

It would be satisfying to have a similar theory relating processes for which $P \cap F_k = \{0\}$ with completely nondeterministic processes. We know that $P \cap F_k \neq \{0\}$ if and only if $h/\bar{h} = \alpha(F/\bar{F})$ where $F \in H^2$ is outer and α is inner with a zero at the origin of multiplicity at least k .

The fact that $p/\bar{p} = \lambda z^k$ for some constant λ with $|\lambda| = 1$ when p is a trigonometric polynomial of degree k , together with our comments above also shows that if a process is k -minimal then $P \cap F_k = \{0\}$. We also remark that for a cnd process k -minimal processes are automatically minimal by the same reasoning as in the remark following Proposition 5.

Proposition 9. Suppose $P \cap F_k = \{0\}$ but $P \cap F_{k-1} \neq \{0\}$. Then $h/\bar{h} = \lambda z^k F/\bar{F}$ where F is outer and $|\lambda|=1$.

Proof. $P \cap F_{k-1} \neq \{0\}$ implies that

$$h/\bar{h} = z^{k-1} \alpha(F/\bar{F}) \text{ where } F \in H^2 \text{ is outer, } \alpha \text{ is inner.}$$

Suppose that α is non-constant. Then we can find constants a, b such that $0 \neq aF + b(\alpha F) \in H_0^2$. Then

$$z^{k-1}(aF + b\alpha F)/h = \overline{(aF + b\alpha F)}/\bar{h}.$$

The LHS $\in F_k$ and the RHS $\in P$. Hence $P \cap F_k \neq \{0\}$. This contradiction implies that α is a constant λ .

The result we are aiming for is that if $P \cap F_k = \{0\}$ then $w = |p|^2 w_1$ where p is a trigonometric polynomial of degree $< k$ with all its zeros on $\mathbb{T}$ and w_1 is the spectrum of a completely nondeterministic process. (We already know by Proposition 5 that for such a process $P \cap F_j \neq \{0\}$ if j is the degree of p .) Proposition 10 provides a partial answer. First recall that h is a strong outer function [7] if $h/(z-\lambda) \notin H^2$ for all $\lambda \in \mathbb{T}$. For simplicity we will simply look at processes for which $P \cap F_1 \neq \{0\}$ and $P \cap F_2 = \{0\}$.

Proposition 10. The following are equivalent

(i) $w = |p|^2 w_1$ where p is a trigonometric polynomial of degree 1 with its zero on $\mathbb{T}$ and w_1 is the spectrum of a cnd process.

(ii) $P \cap F_2 = \{0\}$ and h is not strong outer.

Proof. Suppose (i). Suppose $h/\bar{h} = z^2 \alpha(F/\bar{F})$ for α inner, $F \in H^2$, outer. But $|h|^2 = |p|^2 |h_1|^2 \Rightarrow h = p h_1 \Rightarrow h/\bar{h} = z h_1/\bar{h}_1$
 $\Rightarrow h_1/\bar{h}_1 = z \alpha(F/\bar{F})$,
 contradicting the fact that $|h_1|^2$ corresponds to a cnd process. Trivially (i) $\Rightarrow h$ is not strong outer.

Conversely suppose (i) does not hold, i.e. $h \neq p_\lambda h_1$ for any trigonometric polynomial $p_\lambda = z^{-\lambda} (\lambda \in \mathbb{T})$ and outer function h_1 corresponding to a cnd process. Then either $h/p_\lambda \notin H^2$ for all $\lambda \in \mathbb{T}$ i.e. h is strong outer or $h = p_\lambda h_1$ but h_1 does not correspond to a cnd process, i.e. $h_1/\bar{h}_1 = z \alpha(F/\bar{F})$ for α inner, $F \in H^2$ outer. Thus $h/\bar{h} = z(h_1/\bar{h}_1) = z^2 \alpha(F/\bar{F})$, i.e. $P \cap F_2 = \{0\}$.

The missing link that we require leads us to suspect that h strong outer together with $P \cap F_1 \neq \{0\} \Rightarrow P \cap F_2 \neq \{0\}$. In fact we make the following conjecture.

Conjecture 1. h strong outer, $P \cap F_1 \neq \{0\} \Rightarrow P \cap F_k \neq \{0\}$ for all $k \geq 1$.

We finish by translating this conjecture into the language of Section 3. In [7] it was shown that $S_{h/\bar{h}} = \{h^2\}$ implies that h is strong outer. The following conjecture would tell us that if h strong outer does not imply $S_{h/\bar{h}} = \{h^2\}$ then $S_{h/\bar{h}}$ must contain many functions.

Conjecture 2. Suppose S_ϕ contains more than one function, one of which is strong outer. Then S_ϕ contains a function with an inner factor which is not a finite Blaschke product.

If Conjecture 2 is correct then so is Conjecture 1 for the following reason. Suppose h is strong outer and $P \cap F_1 \neq \{0\}$. Then $h^2 \in S_{h/\bar{h}}$ and so if Conjecture 2 is correct $S_{h/\bar{h}}$ contains a function with an inner factor which is not a finite Blaschke product. [7, Lemma 4.6] shows that this gives a function $g \in S_{h/\bar{h}}$ with infinitely many zeros in D . Proposition 7 then shows that $P \cap F_k \neq \{0\}$ for all $k \geq 1$. Note that it is easy to construct examples of processes for which $P \cap F_k \neq \{0\}$ for all $k > 1$. In fact by the reasoning above $w = |1+k|^2$ gives such an example if k is an inner function which is not a finite Blaschke product.

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SECURITY CLASSIFICATION OF THIS PAGE (When Data Entered)

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER Technical Report No. 180	2. GOVT ACCESSION NO. AD-A097544	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) PARTIAL CHARACTERIZATIONS OF COMPLETELY NONDETERMINISTIC STOCHASTIC PROCESSES		5. TYPE OF REPORT & PERIOD COVERED Technical
		6. PERFORMING ORG. REPORT NUMBER
7. AUTHOR(s) Peter Bloomfield Nicholas P. Jewell		8. CONTRACT OR GRANT NUMBER(s) N00014-79-C-0322
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Statistics Princeton University Princeton, NJ 08544		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS
11. CONTROLLING OFFICE NAME AND ADDRESS Office of Naval Research (Code 436) Arlington, VA 22217		12. REPORT DATE November 1980
		13. NUMBER OF PAGES Twenty(20)
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) Unclassified
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report) APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED.		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Gaussian process, determinism, past and future, outer functions, Hardy spaces, Hankel operators.		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) A discrete weakly stationary Gaussian stochastic process $\{x(t)\}$, is completely nondeterministic if no non-trivial set from the σ -algebra generated by $\{x(t):t>0\}$ lies in the σ -algebra generated by $\{x(t):t\leq 0\}$. In [8] Levinson and McKean essentially showed that a necessary and suffici- ent condition for complete nondeterminism is that the spectrum of the process is given by $ h ^2$ where h is an outer function in the Hardy space, H^2 , of the unit circle in $\mathbb{C}$ with the property that $h/\bar{h}$ uniquely (OVER)		

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determines the outer function h up to an arbitrary constant. In this paper we consider several characterizations of complete non-determinism in terms of the geometry of the unit ball of the Hardy space H^1 and in terms of Hankel operators, and pose an open problem.

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