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# ROOTS OF TOEPLITZ OPERATORS ON THE BERGMAN SPACE

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A major goal in the theory of Toeplitz operators on the Bergman space over the unit disk  $\mathbb D$  in the complex plane  $\mathbb C$  is to competely describe the commutant of a given Toeplitz operator, that is, the set of all Toeplitz operators that commute with it. In [2007], the first author characterized the commutant of a Toeplitz operator T that has a quasihomogeneous symbol  $\phi(r)e^{ip\theta}$  with p>0, in case it has a Toeplitz p-th root S with symbol  $\psi(r)e^{i\theta}$ : The commutant of T is the closure of the linear space generated by powers  $S^n$  that are Toeplitz. But the existence of a p-th root was known until now only when  $\phi(r)=r^m$  with  $m\geq 0$ . Here we will show the existence of p-th roots for a much larger class of symbols, for example, those symbols for which

$$\phi(r) = \sum_{i=1}^{k} r^{a_i} (\ln r)^{b_i}, \quad \text{where } 0 \le a_i, b_i \text{ for all } 1 \le i \le k.$$

#### 1. Introduction

Let  $\mathbb D$  be the unit disk in the complex plane  $\mathbb C$ , and let  $dA = rdrd\theta/\pi$  be the Lebesgue area measure normalized so that  $\mathbb D$  has unit measure. Let  $L_a^2$  be the Bergman space, the Hilbert space of functions that are analytic on  $\mathbb D$  and square integrable with respect to dA. We denote the inner product in  $L^2(\mathbb D, dA)$  by  $\langle\,\cdot\,,\,\cdot\,\rangle$ . It is well known that  $L_a^2$  is a closed subspace of the Hilbert space  $L^2(\mathbb D, dA)$ , and the set  $\{\sqrt{n+1}z^n\mid n\geq 0\}$  of functions is an orthonormal basis. Let P be the orthogonal projection from  $L^2(\mathbb D, dA)$  onto  $L_a^2$ . For a bounded function f on  $\mathbb D$ , the Toeplitz operator  $T_f$  with symbol f is defined by

$$T_f(h) = P(fh)$$
 for  $h \in L_a^2$ .

A symbol f is said to be *quasihomogeneous* of order p an integer if it can be written as  $f(re^{i\theta}) = e^{ip\theta}\phi(r)$ , where  $\phi$  is a radial function on  $\mathbb{D}$ . In this case, the associated Toeplitz operator  $T_f$  is also called quasihomogeneous Toeplitz of order p. Quasihomogeneous Toeplitz operators were first introduced in [Louhichi

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and Zakariasy 2005] while generalizing the results of [Čučković and Rao 1998]. We assume p > 0 from now on.

For a given a quasihomogeneous operator T of degree p, we seek a quasihomogeneous operator S of degree 1 such that  $S^p = T$ . Louhichi [2007] proved that if any such root exists, it is unique up to a multiplicative constant. Using the results in [Čučković and Rao 1998], Louchichi also proved the existence of p-th roots for the case  $\phi(r) = r^m$  for any arbitrary  $m \ge 0$  and p > 0. Here we plan to deal with more general  $\phi(r)$ .

#### 2. The Mellin transform and two lemmas

For any two functions f(r) and g(r) defined on I = [0, 1], we define the Mellin convolution by

$$(f *_M g)(r) = \int_r^1 f\left(\frac{r}{t}\right) g(t) \frac{dt}{t}.$$

Often we are interested in knowing when the Mellin convolution is a bounded function in the interval I. We say a function f is of type (a, b) with  $a \ge 0$  and b > 0 if

$$|f(r)| \le Cr^a (1-r)^{b-1} \quad \text{on } I,$$

where C is a constant depending on f. Also we express the same thing as

$$f(r) \ll r^a (1-r)^{b-1}$$
.

omitting the constants and the absolute value signs.

**Lemma A.** Suppose f(r) is of type (a, b) and g(r) is of type (c, d). Then

$$\begin{cases} (f *_{M} g) & \text{is of type} \quad (\min\{a, c\}, b + d) & \text{if } a \neq c, \text{ and} \\ (f *_{M} g)(r) \ll r^{\min\{a, c\}} (1 - r)^{b + d - 1} \ln(e/r) & \text{if } a = c. \end{cases}$$

This can be generalized to any finite product as follows: Suppose for  $1 \le i \le n$ ,  $f_i(r)$  is of type  $(a_i, b_i)$ . Then their Mellin convolution product h(r) satisfies

(1) 
$$h(r) \ll r^{\alpha} (1-r)^{\beta-1} \left( \ln \left( \frac{e}{r} \right) \right)^{n-1}$$

where  $\alpha = \min\{a_i\}$  and  $\beta = \sum b_i$ . Further, if we know that the number of  $a_i$  that are equal to  $\min\{a_i\}$  is (say) l, the estimate (1) can be improved to

$$h(r) \ll r^{\alpha} (1-r)^{\beta-1} \left( \ln \left( \frac{e}{r} \right) \right)^{l-1}. \tag{2}$$

Thus the log term will disappear if l = 1.

**Remark 2.1.** Most of the time our aim is to prove h is bounded; the presence of log does not interfere with that aim since  $\alpha > 0$ , which bounds h(r) near zero,

and if we assume further that  $\beta \ge 1$ , it would be bounded near 1 also. But log cannot be avoided. Take for example  $f_i(r) = r$  for every i and compute the Mellin convolution product. It turn out to be  $r(\ln r)^{n-1}/(n-1)!$ , by a simple integration.

**Lemma B.** Let  $f_i(r) = r^{a_i}(1-r)^{b_i-1}$ , where  $a_i$  and  $b_i$  are positive for  $1 \le i \le n$ . Let  $\alpha$  and  $\beta$  be as defined in Lemma A. Let h be the Mellin covolution product of the  $f_i$ . For any integer  $k \ge 0$ , the k-th derivative of h satisfies

$$h^{(k)}(r) \ll r^{\alpha-k} (1-r)^{\beta-k-1} \left( \ln \left( \frac{e}{r} \right) \right)^{n-1}.$$

Here the implied constant depends on k and h.

# 3. Applications of Lemmas A and B

The Mellin transform  $\hat{\phi}$  of a radial function  $\phi$  in  $L^1([0, 1], rdr)$  is defined by

$$\hat{\phi}(z) = \int_0^1 \phi(r) r^{z-1} dr = \mathcal{M}(\phi)(z).$$

It is well known that for these functions the Mellin transform is well-defined on the right half-plane  $\{z : \text{Re } z \ge 2\}$  and analytic on  $\{z : \text{Re } z > 2\}$ . The Mellin transform  $\hat{\phi}$  is uniquely determined by its values on any arithmetic sequence of integers. In fact we have the following classical theorem [Remmert 1998, page 102].

**Theorem 3.1.** Suppose f is a bounded analytic function on  $\{z : \text{Re } z > 0\}$  that vanishes at the pairwise distinct points  $z_1, z_2, \ldots$ , where

- (1)  $\inf\{|z_n|\} > 0$  and
- $(2) \sum_{n\geq 1} \operatorname{Re}(1/z_n) = \infty.$

Then f vanishes identically on  $\{z : \text{Re } z > 0\}$ .

**Remark 3.2.** One can apply this theorem to prove that if  $\phi \in L^1([0, 1], rdr)$  and if there exist  $n_0, p \in \mathbb{N}$  such that

$$\hat{\phi}(pk + n_0) = 0$$
 for all  $k \in \mathbb{N}$ ,

then  $\hat{\phi}(z) = 0$  for all  $z \in \{z : \operatorname{Re} z > 2\}$  and so  $\phi = 0$ .

It is easy to see that the Mellin transform converts the Mellin convolution product into a pointwise product, that is,

$$(\widehat{\phi *_M \psi})(r) = \widehat{\phi}(r)\widehat{\psi}(r).$$

A direct calculation shows that a quasihomogeneous Toeplitz operator acts on the elements of the orthogonal basis of  $L_a^2$  as a shift operator with a holomorphic

weight. In fact, for  $p \ge 0$  and for all  $k \ge 0$ , we have

$$\begin{split} T_{e^{ip\theta}\phi}(z^k) &= P(e^{ip\theta}\phi z^k) = \sum_{n \geq 0} (n+1) \langle e^{ip\theta}\phi z^k, z^n \rangle z^n \\ &= \sum_{n \geq 0} (n+1) \int_0^1 \int_0^{2\pi} \phi(r) r^{k+n+1} e^{i(k+p-n)\theta} \frac{d\theta}{\pi} dr z^n \\ &= 2(k+p+1) \hat{\phi}(2k+p+2) z^{k+p}. \end{split}$$

Now we are ready to start with a relatively easy example.

**3.1.** Assuming  $\phi(r) = r + r^2$ , find the p-th roots of  $T_{e^{ip\theta}\phi}$ . If there exists a bounded radial function  $\psi$  such that  $(T_{e^{i\theta}\psi})^p = T_{e^{ip\theta}\phi}$ , then

$$(T_{e^{i\theta}\psi})^p(z^k) = T_{e^{ip\theta}\phi}(z^k)$$
 for all  $k \ge 0$ .

Since

$$(T_{e^{i\theta}\psi})^p(z^k) = \left(\prod_{j=0}^{p-1} (2k+2j+4)\hat{\psi}(2k+2j+3)\right) z^{k+p},$$

we obtain for all integers  $k \ge 0$ 

$$(2k+2p+2)\hat{\phi}(2k+p+2) = \left(\prod_{j=0}^{p-1} (2k+2j+4)\hat{\psi}(2k+2j+3)\right),$$

which is equivalent to

$$\frac{\hat{\phi}(2k+p+2)}{\prod_{j=0}^{p-2}(2k+2j+4)} = \prod_{j=0}^{p-1} \hat{\psi}(2k+2j+3).$$

Note that p is a positive integer and that our discussion is trivial for p = 1. So  $p \ge 2$ . By setting z = 2k + 3, we notice that the function

$$f(z) = \frac{\hat{\phi}(z+p-1)}{\prod_{j=0}^{p-2}(z+2j+1)} - \prod_{j=0}^{p-1} \hat{\psi}(z+2j)$$

is holomorphic and bounded in the right half-plane and vanishes for z = 2k + 3, for k any nonnegative integer. Now by Theorem 3.1, we get  $f(z) \equiv 0$ . Therefore

(2) 
$$(z+2p-1)\hat{\phi}(z+p-1) = \left(\prod_{j=0}^{p-1} (z+2j+1)\hat{\psi}(z+2j)\right).$$

If we divide the (2) by the equation obtained by replacing z by z + 2 in (2), we obtain after cancelation that in the right half-plane

(3) 
$$\frac{\hat{\psi}(z+2p)}{\hat{\psi}(z)} = \frac{(z+1)\hat{\phi}(z+p+1)}{(z+2p-1)\hat{\phi}(z+p-1)} \quad \text{for } \operatorname{Re} z > 0.$$

Since

$$\hat{\phi}(z) = \frac{1}{z+1} + \frac{1}{z+2} = \frac{2z+3}{(z+1)(z+2)},$$

it follows that, for Re z > 0,

$$\frac{\hat{\psi}(z+2p)}{\hat{\psi}(z)} = \frac{(z+1)}{(z+2p-1)} \frac{(2z+2p+5)}{(z+p+2)(z+p+3)} \frac{(z+p)(z+p+1)}{(2z+2p+1)}.$$

Letting  $\lambda(\zeta) = \hat{\psi}(2p\zeta)$ , this equation becomes, for Re  $\zeta > 0$ ,

$$\frac{\lambda(\zeta+1)}{\lambda(\zeta)} = \frac{(2p\zeta+1)(4p\zeta+2p+5)(2p\zeta+p)(2p\zeta+p+1)}{(2p\zeta+2p-1)(2p\zeta+p+2)(2p\zeta+p+3)(4p\zeta+2p+1)}.$$

Using the well-known identity  $\Gamma(z+1) = z\Gamma(z)$ , where  $\Gamma$  is the Gamma function, we can write

(4) 
$$\frac{\lambda(\zeta+1)}{\lambda(\zeta)} = \frac{F(\zeta+1)}{F(\zeta)} \quad \text{for } \operatorname{Re} \zeta > 0,$$

where

$$F(\zeta) = \frac{\Gamma(\zeta + a_1)\Gamma(\zeta + a_2)\Gamma(\zeta + a_3)\Gamma(\zeta + a_4)}{\Gamma(\zeta + a_1')\Gamma(\zeta + a_2')\Gamma(\zeta + a_3')\Gamma(\zeta + a_4')},$$

and the  $a_i$  are in increasing order

$$\frac{2}{4p}$$
,  $\frac{2p}{4p}$ ,  $\frac{2p+2}{4p}$ ,  $\frac{2p+5}{4p}$ 

respectively and the  $a_i^\prime$  are in almost increasing order

$$\frac{2p+1}{4p}$$
,  $\frac{2p+4}{4p}$ ,  $\frac{4p-2}{4p}$ ,  $\frac{2p+6}{4p}$ 

respectively for i = 1, ..., 4. We shall show in a moment that  $F(\zeta)$  is a bounded holomorphic function in the right half-plane. Granting that, Equation (4) combined with [Louhichi 2007, Lemma 6, page 1468] implies exists a constant C such that

(5) 
$$\lambda(\zeta) = CF(\zeta) \quad \text{for } \operatorname{Re} \zeta > 0.$$

A basic observation is that the quotient of two Gamma functions

$$\frac{\Gamma(\zeta + a_i)}{\Gamma(\zeta + a_i')}$$
, where  $0 < a_i < a_i'$ ,

is a constant times the Beta function

$$B(\zeta + a_i, a_i' - a_i) = \int_0^1 x^{\zeta + a_i - 1} (1 - x)^{a_i' - a_i - 1} dx.$$

According to our definition of the Mellin transform,  $B(\zeta + a_i, a_i' - a_i)$  is the Mellin transform of  $x^{a_i}(1-x)^{a_i'-a_i-1}$ , which is of type  $(a_i, a_i' - a_i)$ . Since  $a_i < a_i'$  for  $i = 1, \ldots, 4$  (in fact,  $a_3' \ge a_3$  if and only if  $2p \ge 4$ , which is always true), each of the Beta functions is a bounded holomorphic function in the right half-plane and  $F(\zeta)$ , which is a constant times the product of these four Beta functions, is a bounded holomorphic function in the right half-plane. Equation (5) implies that

$$\lambda(\zeta) = C \sum_{i=1}^{4} B(\zeta + a_i, a_i' - a_i),$$

where C is a constant. Since the product of Mellin transforms equals the Mellin transform of the Mellin convolution product, we have

$$\lambda(\zeta) = Ch(\zeta),$$

where h is the convolution product of four functions of type  $(a_i, a'_i - a_i)$  for i = 1, ..., 4. Now Lemma A tells us that

$$h(r) \ll r^{\min\{a_i\}} (1-r)^{\sum_i (a_i'-a_i)-1} \ln(e/r).$$

Because  $\sum_i a'_i - a_i = 1$ , we have

$$h(r) \ll r^{\min\{a_i\}} \ln(e/r),$$

and hence h is a bounded function. Therefore the function  $\psi$ , if it exists, satisfies the equation

$$\hat{\psi}(2p\zeta) = C\hat{h}(\zeta)$$

for some constant C, which is equivalent to

$$\int_0^1 \psi(r) r^{2p\zeta - 1} dr = C \int_0^1 h(t) t^{\zeta - 1} dt.$$

Now, by a change of variables  $t = r^{2p}$ , we obtain

$$\int_0^1 \psi(r) r^{2p\zeta - 1} dr = \int_0^1 h(r^{2p}) r^{2p\zeta - 1} 2p dr.$$

Thus  $\psi(r) = 2ph(r^{2p})$ , and so  $\psi$  is bounded. Hence the operator  $T_{e^{i\theta}\psi}$  is a genuine Toeplitz operator and a p-th root of  $T_{e^{ip\theta}\phi}$ .

**3.2.** *p-th roots of*  $T_{e^{ip\theta}\phi}$ , where  $\hat{\phi}(z)$  is a proper rational fraction. Such functions are plenty. For example, take  $\Phi(r) = r^a \ln(r)^b$ , where a > 0 and b is a nonnegative integer. By integration by parts we see that  $\hat{\Phi}(z) = (-1)^b b!/(a+z)^{b+1}$ .

Assume we are given a radial function  $\phi(r)$  such that  $\hat{\phi}(r)$  is a proper rational function. Recall that if there is a radial function  $\psi$  such that  $(T_{e^{i\theta}\psi})^p = T_{e^{ip\theta}\phi}$ , then we have Equation (3), which is

$$\hat{\psi}(z+2p) = \hat{\psi}(z) \frac{(z+1)\hat{\phi}(z+p+1)}{(z+2p-1)\hat{\phi}(z+p-1)} \quad \text{for } \text{Re } z > 0.$$

Here we are assuming  $\hat{\phi}(z) = P(z)/Q(z)$ , where

$$P(z) = \prod_{j=1}^{m} (z + a_j)$$
 and  $Q(z) = \prod_{k=1}^{n} (z + b_k)$ 

with  $1 \le m < n$ . So,

$$\begin{split} \hat{\psi}(z+2p) &= \hat{\psi}(z) \frac{(z+1)}{(z+2p-1)} \frac{P(z+p+1)Q(z+p-1)}{P(z+p-1)Q(z+p+1)} \\ &= \frac{(z+1)}{(z+2p-1)} \prod_{i=1}^{m} \frac{z+a_i+p+1}{z+a_i+p-1} \prod_{k=1}^{n} \frac{z+b_k+p-1}{z+b_k+p+1} \end{split}$$

Let  $\lambda(\zeta) = \hat{\psi}(2p\zeta)$ . Then the equality above becomes

$$\frac{\lambda(\zeta+1)}{\lambda(\zeta)} = \frac{(2p\zeta+1)}{(2p\zeta+2p-1)} \prod_{j=1}^{m} \frac{2p\zeta+a_j+p+1}{2p\zeta+a_j+p-1} \prod_{k=1}^{n} \frac{2p\zeta+b_k+p-1}{2p\zeta+b_k+p+1} \\
= \frac{F(\zeta+1)G(\zeta)}{F(\zeta)G(\zeta+1)},$$

where

$$F(\zeta) = \frac{\Gamma(\zeta + A_0)}{\Gamma(\zeta + A'_0)} \prod_{k=1}^{n} \frac{\Gamma(\zeta + B_k)}{\Gamma(\zeta + B'_k)} \quad \text{and} \quad G(\zeta) = \prod_{j=1}^{m} \frac{\Gamma(\zeta + A'_j)}{\Gamma(\zeta + A_j)},$$

$$A_0 = \frac{1}{2p}, \qquad A'_0 = \frac{2p - 1}{2p},$$

$$A_j = \frac{a_j + p + 1}{2p}, \qquad A'_j = \frac{a_j + p - 1}{2p},$$

$$B_k = \frac{b_k + p - 1}{2p}, \qquad B'_k = \frac{b_k + p + 1}{2p} \quad \text{for } 1 \le j \le m \text{ and } 1 \le k \le n.$$

Note that any quotient of two Gamma functions, say,

$$\frac{\Gamma(\zeta + \alpha)}{\Gamma(\zeta + \gamma)} = \beta(\zeta + \alpha, \gamma - \alpha)\Gamma(\gamma - \alpha)$$

is a bounded holomorphic function in the right half-plane if  $\alpha$  and  $\gamma - \alpha$  are positive. Hence both  $F(\zeta)$  and  $G(\zeta)$  are bounded holomorphic functions in the right half-plane if we assume all  $A_j$ ,  $A'_j$ ,  $B_k$ ,  $B'_k$  are positive. We will assume that.

Therefore, by [Louhichi 2007, Lemma 6, page 1468],  $\lambda$  is a constant times the quotient of m + n + 1 Gamma functions in the numerator and about the same in the denominator, as follows:

(6) 
$$\lambda(\zeta) = C \frac{\Gamma(\zeta + A_0)}{\Gamma(\zeta + A'_0)} \prod_{j=1}^m \frac{\Gamma(\zeta + A_j)}{\Gamma(\zeta + A'_j)} \prod_{k=1}^n \frac{\Gamma(\zeta + B_k)}{\Gamma(\zeta + B'_k)}.$$

Based on the argument of the previous subsection, we would like to write each quotient of two Gamma functions as a constant times a Beta function. In order to do that, we must assume that all  $A_j$  and  $B_k$  are positive for every  $0 \le j \le m$  and  $1 \le k \le n$ . Moreover, we observe that

$$A'_0 - A_0 = \frac{p-1}{p}, \quad A'_j - A_j = -\frac{1}{p}, \quad B'_k - B_k = \frac{1}{p}.$$

So each quotient of two Gamma functions in Equation (6) can be written as a constant times a Beta function except those involving  $A_j$  for  $1 \le j \le m$ . We fix this matter by noting that  $\Gamma(\zeta + A'_j + 1) = (\zeta + A'_j)\Gamma(\zeta + A'_j)$ , and so here  $A'_j + 1 - A_j = (p-1)/p$ . Hence, Equation (6) becomes

$$\frac{\lambda(\zeta)}{\prod_{j=1}^{m}(\zeta+A_j')} = C \frac{\Gamma(\zeta+A_0)}{\Gamma(\zeta+A_0')} \prod_{j=1}^{m} \frac{\Gamma(\zeta+A_j)}{\Gamma(\zeta+A_j'+1)} \prod_{j=1}^{n} \frac{\Gamma(\zeta+B_j)}{\Gamma(\zeta+B_j')}.$$

As in the previous subsection, this quotient of m + n + 1 Gamma functions on the numerator and the same in the denominator, respectively would be the Mellin transform of the convolution product of m + n + 1 functions of type  $(a_i, b_i)$ . Let us call it h. By Lemma A, we have

$$h(r) \ll r^A (1-r)^{B-1} \left( \ln \left( \frac{e}{r} \right) \right)^{m+n}$$

where  $A = \min\{A_j\}$ , which is definitely positive, and B is given by

$$A'_0 - A_0 + \sum_{j=1}^m A'_j + 1 - A_j + \sum_{k=1}^n B'_k - B_k = (m+1)\frac{p-1}{p} + \frac{n}{p} = m+1 + \frac{n-m-1}{p}.$$

Therefore we obtain

$$h(r) \ll r^A (1-r)^{m+(n-m-1)/p} \left( \ln \left( \frac{e}{r} \right) \right)^{m+n} = r^A (1-r)^{m+\upsilon} \left( \ln \left( \frac{e}{r} \right) \right)^{m+n},$$

where  $\upsilon = (n-m-1)/p$  is a nonnegative number. Using Lemma B, we see that h has all derivatives of order not exceeding m and they satisfy the inequality

$$r^{j}h^{(j)}(r) \ll r^{A}(1-r)^{m-j+\upsilon} \left(\ln\left(\frac{e}{r}\right)\right)^{m+n}.$$

Further the function  $\psi$ , were it to exist, would satisfy the equation

(7) 
$$\hat{\psi}(2p\zeta) = C\left(\prod_{j=1}^{m} (\zeta + A'_{j})\right) \hat{h}(\zeta).$$

Now it is easy to check by integration by parts the identity

$$\zeta \hat{h}(\zeta) = -\mathcal{M}\left(r\frac{dh}{dr}\right)(\zeta)$$

provided h vanishes at 1 and rh' is bounded in (0, 1). Thus in the current case, letting h' = Dh, where D = d/dr, we can see

$$(\zeta + A'_{i})\hat{h}(\zeta) = \mathcal{M}((A'_{i} - rD)h)(\zeta)$$

and

$$\bigg(\prod_{j=1}^m (\zeta+A_j')\bigg)\hat{h}(\zeta) = \mathcal{M}\bigg(\prod_{j=1}^m (A_j'-rD)h\bigg)(\zeta).$$

Let us set

$$H(r) = \left(\prod_{j=1}^{m} (A'_{j} - rD)h\right)(r),$$

which allows us to rewrite Equation (7) as

$$\int_0^1 \psi(r) r^{2p\zeta - 1} dr = C \int_0^1 H(t) t^{\zeta - 1} dt.$$

Now, by a change of variables  $t = r^{2p}$ , we obtain

$$\int_0^1 \psi(r) r^{2p\zeta - 1} dr = C \int_0^1 H(r^{2p}) r^{2p\zeta - 1} 2p dr.$$

Thus  $\psi(r) = 2pCH(r^{2p})$ , and hence is bounded and the operator  $T_{e^{i\theta}\psi}$  is a genuine Toeplitz operator and a p-th root of  $T_{e^{ip\theta}\phi}$ .

#### 4. Proof of Lemma A for two functions

We start by proving Lemma A for functions f and g of type (a, b) and (c, d) respectively, where a, b, c and d are all positive. A similar thing was discussed in [Čučković and Rao 1998, pages 210-212] but with less generality since the goal was different.

Let  $h(r) = (f *_M g)(r)$ . By definition of the Mellin convolution, it is easy to see that

$$h(r) \ll \int_{r}^{1} \left(\frac{r}{t}\right)^{a} \left(1 - \frac{r}{t}\right)^{b-1} t^{c} (1 - t)^{d-1} \frac{dt}{t},$$

which after changing variables as  $\frac{t-r}{1-r} = u$  and using the consequent identities

$$t = r + u - ru$$
,  $t - r = u(1 - r)$ ,  $1 - t = (1 - u)(1 - r)$ ,  $dt = (1 - r)du$ 

while keeping r fixed, leads to

$$\begin{split} h(r) &\ll \int_{r}^{1} \left(\frac{r}{t}\right)^{a} \left(1 - \frac{r}{t}\right)^{b-1} t^{c} (1 - t)^{d-1} \frac{dt}{t} \\ &= \int_{r}^{1} \left(\frac{r}{t}\right)^{a} \left(\frac{t - r}{t}\right)^{b-1} t^{c} (1 - t)^{d-1} \frac{dt}{t} \\ &= \int_{0}^{1} r^{a} t^{-a} u^{b-1} (1 - r)^{b-1} t^{-b+1} t^{c} (1 - u)^{d-1} (1 - r)^{d-1} (1 - r) \frac{du}{t} \\ &= r^{a} (1 - r)^{b+d-1} \int_{0}^{1} t^{c-a-b} u^{b-1} (1 - u)^{d-1} du. \end{split}$$

We have the following cases.

•  $c - a - b \ge 0$ . Since  $0 \le t \le 1$ , we have

$$h(r) \ll r^a (1-r)^{b+d-1}$$

and hence h is of type (a, b+d).

• c - a - b < 0. Assuming c - a > 0 and noting that  $t \ge u$ , we obtain

$$h(r) \ll r^{a} (1-r)^{b+d-1} \int_{0}^{1} u^{c-a-b} u^{b-1} (1-u)^{d-1} du$$

$$\leq r^{a} (1-r)^{b+d-1} \int_{0}^{1} u^{c-a-1} (1-u)^{d-1} du$$

$$= r^{a} (1-r)^{b+d-1} B(c-a,d),$$

and therefore h is of type (a, b+d).

Now in case c = a, consider any number  $\epsilon$  in  $0 < \epsilon \le b$ . Noticing that  $t \ge r$  and u > 0, we have

$$h(r) \ll r^{a} (1-r)^{b+d-1} \int_{0}^{1} t^{-b} u^{b-1} (1-u)^{d-1} du$$

$$\ll r^{a} (1-r)^{b+d-1} \int_{0}^{1} t^{-\epsilon} t^{\epsilon-b} u^{b-1} (1-u)^{d-1} du$$

$$\leq r^{a} (1-r)^{b+d-1} \int_{0}^{1} r^{-\epsilon} u^{\epsilon-b} u^{b-1} (1-u)^{d-1} du$$

$$\leq r^{a} (1-r)^{b+d-1} r^{-\epsilon} \int_{0}^{1} u^{\epsilon-1} (1-u)^{d-1} du$$

$$\leq r^{a} (1-r)^{b+d-1} B(\epsilon, d) r^{-\epsilon}.$$

Now since  $\epsilon B(\epsilon, d) = \Gamma(\epsilon + 1)\Gamma(d)/\Gamma(\epsilon + d)$  is holomorphic as a function of  $\epsilon$  in a neighborhood of the interval (0, b), there exists a constant C such that  $\epsilon B(\epsilon, d) \leq C$  on that interval, and therefore

$$h(r) \le Cr^a (1-r)^{b+d-1} r^{-\epsilon} \epsilon^{-1}$$
 for every  $0 < \epsilon \le b$ .

Here we emphasize the fact that C does not depend on r and  $\epsilon$  as long as 0 < r < 1 and  $0 < \epsilon \le b$ . For a fixed but arbitrary r, let  $E(\epsilon) = r^{-\epsilon} \epsilon^{-1}$  and  $m(r) = \min_{(0,b]} E(\epsilon)$ . Then

(8) 
$$h(r) \le Cr^{a}(1-r)^{b+d-1}m(r).$$

Moreover the function E decreases in the interval  $(0, -1/\ln r)$  and increases in the interval  $(-1/\ln r, +\infty)$ . Further  $-1/\ln r \le b$  if and only if  $r \le e^{-1/b}$ . Thus Equation (8) implies that

$$h(r) \ll r^a (1-r)^{b+d-1} m(r) \le r^a (1-r)^{b+d-1} e \ln(1/r)$$
 if  $r \le e^{-1/b}$ ,  
 $h(r) \ll r^a (1-r)^{b+d-1} r^{-b} b^{-1} \le r^a (1-r)^{b+d-1} e/b$  if  $r > e^{-1/b}$ ,

Combining these two results, we obtain

$$h(r) \ll r^a (1-r)^{b+d-1} (e \ln(1/r) + e/b)$$
  
  $\ll r^a (1-r)^{b+d-1} \ln(e/r)$  for all  $0 < r < 1$ .

# 5. Lemma A for the Mellin convolution product of more than two functions

In this context we can assume that the function  $f_i$ , of type  $(a_i, b_i)$ , is given by

$$f_i(x) = x^{a_i} (1 - x)^{b_i - 1}$$
 for  $1 \le i \le n$ .

The Mellin convolution product of these n functions is defined by a repeated integral

(9) 
$$h(r) = \int_{r}^{1} \int_{r/x_{1}}^{1} \int_{r/x_{1}x_{2}}^{1} \cdots \int_{r/x_{1}x_{2}\cdots x_{n-2}}^{1} f_{1}(x_{1}) f_{2}(x_{2}) \cdots f_{n-1}(x_{n-1}) f_{n}\left(\frac{r}{x_{1}\cdots x_{n-1}}\right) \frac{dx_{n-1}}{x_{n-1}} \cdots \frac{dx_{3}}{x_{3}} \frac{dx_{2}}{x_{2}} \frac{dx_{1}}{x_{1}}$$

As in the case of two functions where we changed variables as u = (t-r)/(1-r), we change variables so that the new integral is over the unit cube  $I^{n-1}$ , where limits of integration do not depend on other variables. Let  $y_0 = 1$  and inductively define  $y_i = \prod_{j=1}^{i} x_i$  for  $i \ge 1$ . Now we change variables as

$$x_i = \frac{r}{y_{i-1}} + \left(1 - \frac{r}{y_{i-1}}\right)\xi_i$$
 for  $i \ge 1$ ,

so that the limits for each  $\xi_i$  are 0 and 1. Further we note

$$y_i - r = x_i y_{i-1} - r = (y_{i-1} - r)\xi_i$$
 for  $i \ge 0$ .

Set  $\eta_0 = 1$  and  $\eta_i = \prod_{i=1}^i \xi_i$  for  $i \ge 1$ . It is easy to show, by induction on i, that

$$y_i - r = (1 - r)\eta_i$$
 for all  $i \ge 1$ .

Further

$$(10) (1-x_i) = (1-\xi_i)\left(1-\frac{r}{y_{i-1}}\right) = \frac{(1-\xi_i)(1-r)\eta_{i-1}}{y_{i-1}} \text{for all } i \ge 1.$$

Thus

$$f_i(x_i) = x_i^{a_i} (1 - x_i)^{b_i - 1} = \left(\frac{y_i}{y_{i-1}}\right)^{a_i} \left(\frac{(1 - \xi_i)(1 - r)\eta_{i-1}}{y_{i-1}}\right)^{b_i - 1} \quad \text{for } 1 \le i \le n - 1.$$

But for i = n, we have

$$f_n(x_n) = \left(\frac{r}{y_{n-1}}\right)^{a_n} \left(1 - \frac{r}{y_{n-1}}\right)^{b_n - 1}$$

$$= \left(\frac{r}{y_{n-1}}\right)^{a_n} \left(\frac{y_{n-1} - r}{y_{n-1}}\right)^{b_n - 1} = \left(\frac{r}{y_{n-1}}\right)^{a_n} \left(\frac{(1 - r)\eta_{n-1}}{y_{n-1}}\right)^{b_n - 1}.$$

Writing the product of functions in (9) in terms of  $\xi_i$ ,  $\eta_i$ , r and  $y_i$  for  $1 \le i \le n-1$  yields

(11) 
$$r^{a_n} \prod_{i=1}^{n-1} \eta_i^{b_{i+1}-1} \prod_{i=1}^{n-1} y_i^{a_i - a_{i+1} - b_{i+1} + 1} \prod_{i=1}^{n-1} (1 - \xi_i)^{b_i - 1} \prod_{i=1}^{n} (1 - r)^{b_i - 1}.$$

Using equalities of (10), we calculate the differential form

(12) 
$$\bigwedge_{i=1}^{n-1} \frac{dx_i}{x_i} = \bigwedge_{i=1}^{n-1} \frac{(1-r)\eta_{i-1}d\xi_i}{x_i y_{i-1}} = (1-r)^{n-1} \prod_{i=1}^{n-1} \frac{\eta_{i-1}}{y_i} \bigwedge_{i=1}^{n-1} d\xi_i.$$

From (9), (10), and (11) we derive

(13) 
$$h(r) = r^{a_n} (1 - r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} \eta_{n-1}^{b_n - 1} \prod_{i=1}^{n-2} \eta_i^{b_{i+1}} \times \prod_{i=1}^{n-1} y_i^{a_i - a_{i+1} - b_{i+1}} \prod_{i=1}^{n-1} (1 - \xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i.$$

Let us assume that the  $a_i$  are arranged in decreasing order. Then

$$\eta_i^{b_{i+1}} y_i^{a_i - a_{i+1} - b_{i+1}} \le 1$$

since  $\eta_i \leq y_i \leq 1$ . Therefore

$$h(r) \leq r^{a_n} (1-r)^{b_1+\cdots+b_n-1} \int_{I^{n-1}} \eta_{n-1}^{b_n-1} y_{n-1}^{a_{n-1}-a_n-b_n} \prod_{i=1}^{n-1} (1-\xi_i)^{b_i-1} \bigwedge_{i=1}^{n-1} d\xi_i.$$

Here four cases have to be discussed.

Case 1:  $a_{n-1} - a_n - b_n \ge 0$ . In this case

$$h(r) \leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} \eta_{n-1}^{b_n - 1} \prod_{i=1}^{n-1} (1-\xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i$$
  
 
$$\leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} \prod_{i=1}^{n-1} \frac{\Gamma(b_n) \Gamma(b_i)}{\Gamma(b_n + b_i)}.$$

**Case 2:**  $a_{n-1} - a_n - b_n < 0$  and  $a_{n-1} \neq a_n$ . Then

$$h(r) \leq r^{a_{n}} (1-r)^{b_{1}+\cdots+b_{n}-1} \int_{I^{n-1}} y_{n-1}^{a_{n-1}-a_{n}-b_{n}} \eta_{n-1}^{b_{n}-1} \prod_{i=1}^{n-1} (1-\xi_{i})^{b_{i}-1} \bigwedge_{i=1}^{n-1} d\xi_{i}$$

$$\leq r^{a_{n}} (1-r)^{b_{1}+\cdots+b_{n}-1} \int_{I^{n-1}} \eta_{n-1}^{a_{n-1}-a_{n}-b_{n}} \eta_{n-1}^{b_{n}-1} \prod_{i=1}^{n-1} (1-\xi_{i})^{b_{i}-1} \bigwedge_{i=1}^{n-1} d\xi_{i}$$

$$\leq r^{a_{n}} (1-r)^{b_{1}+\cdots+b_{n}-1} \int_{I^{n-1}} \eta_{n-1}^{a_{n-1}-a_{n}-1} \prod_{i=1}^{n-1} (1-\xi_{i})^{b_{i}-1} \bigwedge_{i=1}^{n-1} d\xi_{i}$$

$$\leq r^{a_{n}} (1-r)^{b_{1}+\cdots+b_{n}-1} \prod_{i=1}^{n-1} \frac{\Gamma(a_{n-1}-a_{n})\Gamma(b_{i})}{\Gamma(a_{n-1}-a_{n}+b_{i})}.$$

Case 3:  $a_{n-1} = a_n$ . Choose an arbitrary  $0 < \epsilon \le b_n$ . Note that  $y_{n-1} \ge r$  and  $\eta_{n-1} > 0$ . Then

$$\begin{split} h(r) &\leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} y_{n-1}^{-b_n} \eta_{n-1}^{b_n - 1} \prod_{i=1}^{n-1} (1-\xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i \\ &\leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} y_{n-1}^{-\epsilon} y_{n-1}^{\epsilon - b_n} \eta_{n-1}^{b_n - 1} \prod_{i=1}^{n-1} (1-\xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i \\ &\leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} r^{-\epsilon} \eta_{n-1}^{\epsilon - b_n} \eta_{n-1}^{b_n - 1} \prod_{i=1}^{n-1} (1-\xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i \\ &\leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} r^{-\epsilon} \eta_{n-1}^{\epsilon - 1} \prod_{i=1}^{n-1} (1-\xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i \\ &= r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} r^{-\epsilon} \prod_{i=1}^{n-1} \frac{\Gamma(\epsilon) \Gamma(b_i)}{\Gamma(\epsilon + b_i)}. \end{split}$$

Similarly to Section 2, this product of quotients of Gamma functions is meromorphic on the interval  $[0, b_n]$  except at zero, where it has a pole of order n - 1, and so there exists a constant C such that

$$\prod_{i=1}^{n-1} \frac{\Gamma(\epsilon)\Gamma(b_i)}{\Gamma(\epsilon+b_i)} \le C\epsilon^{1-n}.$$

Hence

$$h(r) \ll r^{a_n} (1-r)^{b_1+\cdots+b_n-1} r^{-\epsilon} \epsilon^{1-n}$$

Now there are two subcases: If  $r \le e^{-1/b_n}$ , then  $(\ln(1/r))^{-1} \le b_n$ . In this case, we choose  $\epsilon = (\ln(1/r))^{-1}$  and obtain

(14) 
$$h(r) \ll r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} e(\ln(1/r))^{n-1}.$$

On the other hand, if  $r \ge e^{-1/b_n}$ , we choose  $\epsilon = b_n$  and obtain

(15) 
$$h(r) \ll r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} r^{-b_n} b_n^{1-n} \\ \leq r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} e b_n^{1-n}.$$

Combining (14) and (15) yields

$$h(r) \ll r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} (e(\ln\left(1/r\right))^{n-1} + eb_n^{1-n})$$
  
  $\ll r^{a_n} (1-r)^{b_1 + \dots + b_n - 1} (\ln(1/r))^{n-1} \quad \text{for all } 0 < r < 1.$ 

This is enough for our purposes but we can get a more refined estimate as mentioned in the second case of Lemma A. Thus we reach the final case:

**Case 4:** there exists k such that  $a_k > a_{k+1} = \cdots = a_n = a$ . Let F(r) be the Mellin convolution product of  $f_1, f_2, \ldots, f_{k+1}$  and G(r) be the Mellin convolution product of the rest, namely  $f_{k+2}, \ldots, f_n$ . From the previous discussion it is clear that

$$F(r) \ll r^a (1-r)^{b_1 + \dots + b_{k+1} - 1}$$

and

$$G(r) \ll r^a (1-r)^{b_{k+2}+\cdots+b_n-1} (\ln(e/r))^{n-k-2}$$
.

Let  $b = b_1 + \dots + b_{k+1}$ ,  $d = b_{k+2} + \dots + b_n$  and n - k - 1 = l. The case l = 1 has been treated previously. So assume l > 1. We see that

$$\begin{split} h(r) &= (F *_M G)(r) \\ &\ll \int_r^1 (r/t)^a (1 - r/t)^{b-1} t^a (1 - t)^{d-1} \left( \ln \left( \frac{e}{t} \right) \right)^{l-1} \frac{dt}{t} \\ &\leq r^a \int_r^1 (t - r)^{b-1} t^{-b} (1 - t)^{d-1} \left( \ln \left( \frac{e}{t} \right) \right)^{l-1} \frac{dt}{t}. \end{split}$$

Now the change of variables t = u + r - ur leads to t - r = u(1 - r), 1 - t = (1 - u)(1 - r), dt = (1 - r)du and

$$h(r) \ll r^{a} \int_{0}^{1} (1-r)^{b-1} u^{b-1} t^{-b} (1-r)^{d-1} (1-u)^{d-1} \left( \ln\left(\frac{e}{t}\right) \right)^{l-1} (1-r) du$$

$$\leq r^{a} (1-r)^{b+d-1} \int_{0}^{1} u^{b-1} t^{-b} (1-u)^{d-1} \left( \ln\left(\frac{e}{t}\right) \right)^{l-1} du.$$

Noting that  $t \ge u$  and r > 0, and choosing an arbitrary  $0 < \epsilon \le b$  implies

$$\begin{split} h(r) &\ll r^a (1-r)^{b+d-1} \int_0^1 u^{b-1} t^{-\epsilon} t^{\epsilon-b} (1-u)^{d-1} \Big( \ln \Big(\frac{e}{t}\Big) \Big)^{l-1} \, du \\ &\leq r^a (1-r)^{b+d-1} \int_0^1 u^{b-1} r^{-\epsilon} u^{\epsilon-b} (1-u)^{d-1} \Big( \ln \Big(\frac{e}{t}\Big) \Big)^{l-1} \, du \\ &\leq r^a (1-r)^{b+d-1} r^{-\epsilon} \int_0^1 u^{b-1} u^{\epsilon-b} (1-u)^{d-1} \Big( \ln \Big(\frac{e}{u}\Big) \Big)^{l-1} \, du \\ &\leq r^a (1-r)^{b+d-1} r^{-\epsilon} \int_0^1 u^{\epsilon-1} (1-u)^{d-1} \Big( \ln \Big(\frac{e}{u}\Big) \Big)^{l-1} \, du. \end{split}$$

Let  $H_j(\epsilon) = \int_0^1 u^{\epsilon-1} (1-u)^{d-1} (\ln u)^j du$ . This is the *j*-th derivative of the beta function  $B(\epsilon, d)$  as a function of  $\epsilon$ , and  $B(\epsilon, d)$  is holomorphic on  $(-1, \infty)$  except at zero where it has a simple pole with residue 1. This is easy to verify. So  $\epsilon^{j+1}H_j(\epsilon)$  will be holomorphic on the interval  $(-1, \infty)$ . Observing that

$$\int_0^1 u^{\epsilon - 1} (1 - u)^{d - 1} \left( \ln \left( \frac{e}{u} \right) \right)^{l - 1} du$$

is a linear sum of the derivatives of order less than or equal to l-1 of the Beta function, we find

$$\epsilon^{l} \int_{0}^{1} u^{\epsilon - 1} (1 - u)^{d - 1} \left( \ln \left( \frac{e}{u} \right) \right)^{l - 1} du$$

is bounded by a constant C in the interval [0, b]. Thus

$$h(r) \ll r^a (1-r)^{b+d-1} r^{-\epsilon} \epsilon^{-l}$$
.

Now arguing as in Case 3, if  $r \le e^{-1/b}$ , we choose  $\epsilon = 1/\ln(1/r)$  and get

$$h(r) \ll r^a (1-r)^{b+d-1} e(\ln(1/r))^l$$

and if  $r > e^{-1/b}$ , we let  $\epsilon = b$ , and have

$$h(r) \ll r^a (1-r)^{b+d-1} e/b^l$$
.

Combining these two cases, we obtain

$$h(r) \ll r^a (1-r)^{b+d-1} (\ln(e/r))^l$$
.

This fully proves Lemma A.

## 6. Proof of Lemma B

We recall (13):

$$h(r) = r^{a_n} (1 - r)^{b_1 + \dots + b_n - 1} \int_{I^{n-1}} \eta_{n-1}^{b_n - 1} \prod_{i=1}^{n-2} \eta_i^{b_{i+1}} \times \prod_{i=1}^{n-1} y_i^{a_i - a_{i+1} - b_{i+1}} \prod_{i=1}^{n-1} (1 - \xi_i)^{b_i - 1} \bigwedge_{i=1}^{n-1} d\xi_i.$$

To make the differentiation easier, we introduce some notation. Let

$$A = a_{n}, B = b_{1} + \dots + b_{n},$$

$$\eta = (\eta_{1}, \dots, \eta_{n-1}), \xi = (\xi_{1}, \dots, \xi_{n-1}), y = (y_{1}, \dots, y_{n-1}),$$

$$\alpha_{i} = a_{i} - a_{i+1} - b_{i+1} \text{for } 1 \leq i \leq n - 1,$$

$$\beta_{i} = b_{i+1} \text{for } 1 \leq i \leq n - 2, \beta_{n-1} = b_{n} - 1,$$

$$\beta = (\beta_{1}, \dots, \beta_{n-1}), G(\xi) = \prod_{i=1}^{n-1} (1 - \xi_{i})^{b_{i}-1}, d\xi = \bigwedge_{i=1}^{n-1} d\xi_{i}, J = I^{n-1}.$$

With this notation and the multiindex notation as for example  $y^{\alpha} = y_1^{\alpha_1} \cdots y_{n-1}^{\alpha_{n-1}}$ , (13) can be written as

(16) 
$$h(r) = r^{A} (1 - r)^{B - 1} \int_{J} y^{\alpha} \eta^{\beta} G(\xi) d\xi.$$

Clearly the function  $\eta^{\beta}G(\xi_i)$  is summable  $d\xi$ , and each  $y_i = \eta_i + r(1 - \eta_i)$  satisfies  $0 < r \le y_i < 1$  for 0 < r < 1. So one can differentiate under the integral sign with respect to r. But before we do that let us introduce the notation

$$g_1(r) = r^A$$
,  $g_2(r) = (1 - r)^{B-1}$ ,  $u_i = y_i^{\alpha_i}$  for  $1 \le i \le n - 1$ .

Rewrite (16) as

(17) 
$$h(r) = \int_{J} g_{1}g_{2}u_{1} \cdots u_{n-1}\eta^{\beta}G(\xi) d\xi.$$

Now differentiating under the integral sign, we obtain

(18) 
$$h^{(k)}(r) = \sum_{j} \int_{I} g_1^{(l_1)} g_2^{(l_2)} u_1^{(j_1)} \cdots u_{n-1}^{(j_{n-1})} \eta^{\beta} G(\xi) d\xi,$$

where the sum is over all (n+1)-tuples of nonnegative integers  $(l_1, l_2, j_1, \dots, j_{n-1})$  such that  $k = l_1 + l_2 + j_1 + \dots + j_{n-1}$ . Further it easy to check that

$$u_i^{(j_i)}(r) = \alpha_i(\alpha_i - 1) \cdots (\alpha_i - j_i + 1) y_i^{\alpha_i - j_i} (1 - \eta_i)^{j_i},$$
  

$$g_1^{(l_1)}(r) = A(A - 1) \cdots (A - l_1 + 1) r^{A - l_1},$$
  

$$g_2^{(l_2)}(r) = (B - 1)(B - 2) \cdots (B - l_2)(-1)^{l_2} (1 - r)^{B - l_2 - 1}.$$

Since  $y_i \ge r$  and  $0 \le \eta_i \le 1$ , the equalities above imply

$$\begin{aligned} u_i^{(j_i)}(r) &\ll y_i^{\alpha_i} r^{-j_i} \\ g_1^{(l_1)}(r) &\ll g_1(r) r^{-l_1} \\ g_2^{(l_2)}(r) &\ll (1-r)^{B-k-1} = g_2(r) (1-r)^{-k}, \end{aligned}$$

where the last inequality is obtained because  $0 \le l_2 \le k$ . From these three, we deduce that

$$g_2^{(l_2)}(r)g_1^{(l_1)}(r)u_1^{(j_1)}(r)\cdots u_{n-1}^{(j_{n-1})}(r) \ll g_2(r)(1-r)^{-k}g_1(r)u_1(r)\cdots \cdots u_{n-1}(r)r^{-l_1-j_1-\cdots-j_{n-1}} \ll r^{-k}(1-r)^{-k}g_2(r)g_1(r)u_1(r)\cdots u_{n-1}(r).$$

Multiplying both sides by  $\eta^{\beta}G(\xi)d\xi$  and integrating over J yield

$$h^{(k)}(r) \ll r^{-k}(1-r)^{-k}h(r)$$

and by Lemma A,

$$h(r) \ll r^A (1-r)^{B-1} (\ln(e/r))^{n-1}$$
.

Hence we have

$$h^{(k)}(r) \ll r^{A-k} (1-r)^{B-k-1} (\ln(e/r))^{n-1}.$$

This proves Lemma B.

# 7. Acknowledgment

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