

# Contents

<b>Chapter 1. An Introduction to Hankel Operators</b> .....	1
1. Bounded Hankel Operators .....	2
2. Hankel Operators and Compressed Shift .....	13
3. Hankel Operators of Finite Rank .....	19
4. Interpolation Problems .....	23
5. Compactness of Hankel Operators .....	25
6. Hankel Operators and Reproducing Kernels .....	37
7. Hankel Operators and Moment Sequences .....	39
8. Hankel Operators as Integral Operators on the Semi-Axis ...	46
Concluding Remarks .....	56
<b>Chapter 2. Vectorial Hankel Operators</b> .....	61
1. Completing Matrix Contractions .....	62
2. Bounded Block Hankel Matrices .....	66
3. Hankel Operators and the Commutant Lifting Theorem .....	71
4. Compact Vectorial Hankel Operators .....	74
5. Vectorial Hankel Operators of Finite Rank .....	76
6. Imbedding Theorems .....	81
Concluding Remarks .....	84
<b>Chapter 3. Toeplitz Operators</b> .....	87
1. Basic Properties .....	88
2. A General Invertibility Criterion .....	94
3. Spectra of Certain Toeplitz Operators .....	97
4. Toeplitz Operators on Spaces of Vector Functions .....	103

5. Wiener–Hopf Factorizations of Symbols of Fredholm Toeplitz Operators .....	109
6. Left Invertibility of Bounded Analytic Matrix Functions .....	119
Concluding Remarks .....	121
<b>Chapter 4. Singular Values of Hankel Operators .....</b>	<b>125</b>
1. The Adamyan–Arov–Krein Theorem .....	126
2. The Case $s_m(\Gamma) = s_\infty(\Gamma)$ .....	131
3. Finite Rank Approximation of Vectorial Hankel Operators ..	135
4. Relations between $H_u$ and $H_{\bar{u}}$ .....	142
Concluding Remarks .....	145
<b>Chapter 5. Parametrization of Solutions of the Nehari Problem ..</b>	<b>147</b>
1. Adamyan–Arov–Krein Parametrization in the Scalar Case ..	148
2. Parametrization of Solutions of the Nevanlinna–Pick Problem .....	170
3. Parametrization of Solutions of the Nehari–Takagi Problem ..	173
4. Parametrization via One-Step Extension .....	187
5. Parametrization in the General Case .....	212
Concluding Remarks .....	228
<b>Chapter 6. Hankel Operators and Schatten–von Neumann Classes</b>	<b>231</b>
1. Nuclearity of Hankel Operators .....	232
2. Hankel Operators of Class $\mathcal{S}_p$ , $1 < p < \infty$ .....	239
3. Hankel Operators of Class $\mathcal{S}_p$ , $0 < p < 1$ .....	243
4. Hankel Operators and Schatten–Lorentz Classes .....	253
5. Projecting onto the Hankel Matrices .....	257
6. Rational Approximation .....	267
7. Other Applications of the $\mathcal{S}_p$ Criterion .....	275
8. Generalized Hankel Matrices .....	281
9. Generalized Block Hankel Matrices and Vectorial Hankel Operators .....	292
Concluding Remarks .....	296
<b>Chapter 7. Best Approximation by Analytic and Meromorphic Functions .....</b>	<b>303</b>
1. Function Spaces That Can Be Described in Terms of Rational Approximation in $BMO$ .....	306
2. Best Approximation in Decent Banach Algebras .....	312
3. Best Approximation in Spaces without a Norm .....	316
4. Examples and Counterexamples .....	318
5. Badly Approximable Functions .....	338
6. Perturbations of Multiple Singular Values of Hankel Operators .....	341
7. The Boundedness Problem .....	344

8. Arguments of Unimodular Functions .....	355
9. Schmidt Functions of Hankel Operators .....	356
10. Continuity in the sup-Norm .....	359
11. Continuity in Decent Banach Spaces .....	362
12. The Recovery Problem in Spaces of Measures and Interpolation by Analytic Functions .....	371
13. The Fefferman–Stein Decomposition in $B_p^{1/p}$ .....	376
Concluding Remarks .....	376
<b>Chapter 8. An Introduction to Gaussian Spaces .....</b>	<b>379</b>
1. Gaussian Spaces .....	380
2. The Fock Space .....	384
3. Mixing Properties and Regularity Conditions .....	390
4. Minimality and Basisness .....	402
5. Scattering Systems and Hankel Operators .....	405
6. Geometry of Past and Future .....	408
Concluding Remarks .....	412
<b>Chapter 9. Regularity Conditions for Stationary Processes .....</b>	<b>415</b>
1. Minimality in Spectral Terms .....	415
2. Angles between Past and Future .....	417
3. Regularity Conditions in Spectral Terms .....	420
4. Stronger Regularity Conditions .....	424
Concluding Remarks .....	426
<b>Chapter 10. Spectral Properties of Hankel Operators .....</b>	<b>431</b>
1. The Essential Spectrum of Hankel Operators with Piecewise Continuous Symbols .....	433
2. The Carleman Operator .....	440
3. Quasinilpotent Hankel Operators .....	443
Concluding Remarks .....	450
<b>Chapter 11. Hankel Operators in Control Theory .....</b>	<b>453</b>
1. Transfer Functions .....	454
2. Realizations with Discrete Time .....	457
3. Realizations with Continuous Time .....	466
4. Model Reduction .....	472
5. Robust Stabilization .....	473
6. Coprime Factorization .....	476
7. Proof of Theorem 5.1 .....	479
8. Parametrization of Stabilizing Controllers .....	482
9. Solution of the Robust Stabilization Problem. The Model Matching Problem .....	485
Concluding Remarks .....	487

<b>Chapter 12. The Inverse Spectral Problem for Self-Adjoint Hankel Operators</b> .....	489
1. Necessary Conditions .....	493
2. Eigenvalues of Hankel Operators .....	497
3. Linear Systems with Continuous Time and Lyapunov Equations .....	499
4. Construction of a Linear System with Continuous Time ....	503
5. The Kernel of $\Gamma_h$ .....	509
6. Proofs of Lemmas 4.1 and 5.2 .....	516
7. Positive Hankel Operators with Multiple Spectrum .....	518
8. Moduli of Hankel Operators, Past and Future, and the Inverse Problem for Rational Approximation .....	520
9. Linear Systems with Discrete Time .....	522
10. Passing to Balanced Linear Systems .....	526
11. Asymptotic Stability .....	529
12. The Main Construction .....	531
13. Proof of Theorem 9.1 .....	536
14. Proofs of Lemmas 13.2 and 13.5 .....	542
15. A Theorem in Perturbation Theory .....	548
Concluding Remarks .....	550
<b>Chapter 13. Wiener–Hopf Factorizations and the Recovery Problem</b> .....	553
1. The Recovery Problem in $\mathcal{R}$ -spaces .....	554
2. Maximizing Vectors of Vectorial Hankel Operators .....	555
3. Wiener–Masani Factorizations .....	557
4. Isometric–Outer Factorizations .....	560
5. The Recovery Problem and Wiener–Hopf Factorizations of Unitary-Valued Functions .....	561
6. Wiener–Hopf Factorizations. The General Case .....	562
Concluding Remarks .....	563
<b>Chapter 14. Analytic Approximation of Matrix Functions</b> .....	565
1. Balanced Matrix Functions .....	568
2. Parametrization of Best Approximations .....	574
3. Superoptimal Approximation of $H^\infty + C$ Matrix Functions .....	578
4. Superoptimal Approximation of Matrix Functions $\Phi$ with Small Essential Norm of $H_\Phi$ .....	580
5. Thematic Factorizations and Very Badly Approximable Functions .....	586
6. Admissible and Superoptimal Weights .....	592
7. Thematic Indices .....	594
8. Inequalities Involving Hankel and Superoptimal Singular Values .....	600
9. Invariance of Residual Entries .....	602

10. Monotone Thematic Factorizations and Invariance of Thematic Indices .....	607
11. Construction of Superoptimal Approximation and the Corona Problem .....	615
12. Hereditary Properties of Superoptimal Approximation .....	618
13. Continuity Properties of Superoptimal Approximation .....	623
14. Unitary Interpolants of Matrix Functions .....	636
15. Canonical Factorizations .....	643
16. Very Badly Approximable Unitary-Valued Functions .....	661
17. Superoptimal Meromorphic Approximation .....	662
18. Analytic Approximation of Infinite Matrix Functions .....	672
19. Back to the Adamyan–Arov–Krein Parametrization .....	681
Concluding Remarks .....	682
<b>Chapter 15. Hankel Operators and Similarity to a Contraction ..</b>	<b>685</b>
1. Operators $R_\psi$ in the Scalar Case .....	687
2. Power Bounded Operators $R_\psi$ .....	693
3. Counterexamples .....	694
Concluding Remarks .....	703
Appendix 1 .....	705
Appendix 2 .....	717
References .....	739
Author Index .....	776
Subject Index .....	780