

- [11] C. Fefferman and E. M. Stein,  *$H^p$  spaces of several variables*, Acta Math. 129 (1972), 137–194.
- [12] A. M. Garsia, *Martingale Inequalities. Seminar Notes on Recent Progress*, Math. Lecture Note Ser., Benjamin, New York 1973.
- [13] R. F. Gundy, *Inégalités pour martingales à un et deux indices: L'espace  $H_p$* , in: Ecole d'Été de Probabilités de Saint-Flour VIII-1978, Lecture Notes in Math. 774, Springer, Berlin 1980, 251–331.
- [14] R. F. Gundy and N. T. Varopoulos, *A martingale that occurs in harmonic analysis*, Ark. Mat. 14 (1976), 179–187.
- [15] S. Janson, *Characterizations of  $H^1$  by singular integral transforms on martingales and  $\mathbf{R}^n$* , Math. Scand. 41 (1977), 140–152.
- [16] —, *On functions with conditions on the mean oscillation*, Ark. Mat. 14 (1976), 189–196.
- [17] J. Neveu, *Discrete-Parameter Martingales*, North-Holland, 1971.
- [18] F. Schipp, *On  $L_p$ -norm convergence of series with respect to product systems*, Anal. Math. 2 (1976), 49–64.
- [19] F. Schipp, W. R. Wade, P. Simon and J. Pál, *Walsh Series: An Introduction to Dyadic Harmonic Analysis*, Akadémiai Kiadó, 1990.
- [20] P. Simon, *Investigations with respect to the Vilenkin system*, Ann. Univ. Sci. Budapest Eötvös Sect. Math. 28 (1985), 87–101.
- [21] —, *On the concept of a conjugate function*, in: Fourier Analysis and Approximation Theory, Budapest 1978, Colloq. Math. Soc. J. Bolyai 1, 747–755.
- [22] E. M. Stein, *Singular Integrals and Differentiability Properties of Functions*, Princeton Univ. Press, Princeton, N.J., 1970.
- [23] M. H. Taibleson, *Fourier Analysis on Local Fields*, Princeton Univ. Press, Princeton, N.J., 1975.
- [24] A. Torchinsky, *Real-Variable Methods in Harmonic Analysis*, Academic Press, New York 1986.
- [25] A. Uchiyama, *A constructive proof of the Fefferman-Stein decomposition of BMO on simple martingales*, in: Conference on Harmonic Analysis in Honor of Antoni Zygmund, Chicago 1981, W. Beckner, A. Calderón, R. Fefferman and P. W. Jones (eds.), Wadsworth, Belmont, Calif., 1983, 495–505.
- [26] N. Ya. Vilenkin, *On a class of complete orthonormal systems*, Izv. Akad. Nauk SSSR Ser. Mat. 11 (1947), 363–400.
- [27] F. Weisz, *Inequalities relative to two-parameter Vilenkin-Fourier coefficients*, Studia Math. 99 (1991), 221–233.
- [28] —, *Martingale Hardy spaces for  $0 < p \leq 1$* , Probab. Theory Related Fields 84 (1990), 361–376.

DEPARTMENT OF NUMERICAL ANALYSIS  
EÖTVÖS L. UNIVERSITY  
BOGDÁNFY U. 10/B  
H-1117 BUDAPEST, HUNGARY

Received November 22, 1991  
Revised version June 19, 1992

(2860)

Erratum to the paper  
“On the reflexivity of pairs of isometries and  
of tensor products of some reflexive algebras”

(Studia Math. 83 (1986), 47–55)

by

MAREK PTAK (Kraków)

Abstract. A gap in the proof of [4, Theorem 1] is removed.

**1. Introduction.** Our purpose is to remove a gap in the proof of [4, Theorem 1]. All the notations are taken from [4]. Let us recall this theorem:

**THEOREM 1.** *Every pair  $\{V_1, V_2\}$  of doubly commuting ( $V_1, V_2$  commute and  $V_1, V_2^*$  commute) isometries on a Hilbert space  $H$  is reflexive.*

The main idea of the proof was to use the Wold-type decomposition (it exists for the above pair by [6, Theorem 3]): there are subspaces  $H_{uu}, H_{us}, H_{su}, H_{ss}$  such that

- (1)  $H = H_{uu} \oplus H_{us} \oplus H_{su} \oplus H_{ss}$ , where all summands reduce  $V_1$  and  $V_2$ ,
- (2)  $V_1|_{H_{uu}}$  and  $V_2|_{H_{uu}}$  are unitary operators,
- (3)  $V_1|_{H_{us}}$  is a unitary operator,  $V_2|_{H_{us}}$  is a shift,
- (4)  $V_1|_{H_{su}}$  is a shift,  $V_2|_{H_{su}}$  is a unitary operator,
- (5)  $V_1|_{H_{ss}}, V_2|_{H_{ss}}$  are shifts.

After proving the reflexivity of each component, the last step was to sum them up. This requires some extra property for each component besides the reflexivity. Property C was used (for definition see [4]). The gap was in the proof of this property for cases (3), (4), (5). For cases (3), (4), the idea of the proof is correct but the details are not straightforward. These are given in Section 2. In fact, to sum up reflexive components we need (see [2, Theorem 3.8]) to prove a weaker (see [2, Proposition 2.5, (2)]) property than C, namely property D(1) (introduced in [2] and now known as property

$\mathcal{A}_1(1)$ ). An algebra of operators  $\mathcal{A}$  has property D(1) if for any functional  $\phi$  on  $\mathcal{A}$  and  $\varepsilon > 0$  there are  $a, b \in H$  such that  $\|a\| \cdot \|b\| \leq (1 + \varepsilon)\|\phi\|$  and  $\phi(A) = (Aa, b)$  for all  $A \in \mathcal{A}$ . The proof of property D(1) for (5) is given in Section 2.

**2. The proofs of Lemmas.** Let us denote by  $S$  the unilateral shift on the Hardy space  $H^2$ . To prove property C for cases (3) and (4), by [4, Proposition 9] it is enough to show

LEMMA 2. Let  $\mathcal{A} \subset L(H)$  be an algebra of normal operators. Then  $\mathcal{A}(S \otimes I, I \otimes \mathcal{A})$  has property C.

Proof. Since  $\mathcal{A}(S \otimes I, I \otimes \mathcal{A}) \subset \mathcal{A}(S \otimes I, I \otimes \mathcal{A}, I \otimes \mathcal{A}^*)$ , by [2, Proposition 2.1(2)], it is enough to prove property C for the latter algebra.

Let  $T = (S \otimes I)^{(n)}$  and  $\mathcal{A}_1 = \{(I \otimes A)^{(n)} : A \in \mathcal{A}\}$ . Let  $x \in (H^2 \otimes H)^{(n)}$  and  $\mathcal{M} = [\mathcal{A}(T, \mathcal{A}_1, \mathcal{A}_1^*)x]$ . Then  $T|_{\mathcal{M}}$  is a shift; let  $\mathcal{M}_0$  denote the wandering subspace for  $T|_{\mathcal{M}}$ . Since  $\mathcal{A}_1|_{\mathcal{M}}$  is an algebra of normal operators, by [4, Proposition 9]  $\mathcal{A}_1|_{\mathcal{M}} \mathcal{M}_0 \subset \mathcal{M}_0$  and  $\mathcal{A}_1^*|_{\mathcal{M}} \mathcal{M}_0 \subset \mathcal{M}_0$ .

Let  $x = y + Tz$ , where  $y \in \mathcal{M}_0$ ,  $z \in \mathcal{M}$ . We show that  $\mathcal{M}_0 = [\mathcal{A}(\mathcal{A}_1, \mathcal{A}_1^*)y]$ . Let  $h \in \mathcal{M}$  such that  $h \perp T\mathcal{M}$  and  $h \perp [\mathcal{A}(\mathcal{A}_1, \mathcal{A}_1^*)y]$ . Then, for  $B \in \mathcal{A}(\mathcal{A}_1, \mathcal{A}_1^*)$ , we have  $h \perp By + TBz = B(y + Tz) = Bx$ , also  $h \perp T^k \mathcal{M}$  for  $k \geq 1$ . Thus  $h \perp [\mathcal{A}(T, \mathcal{A}_1, \mathcal{A}_1^*)x] = \mathcal{M}$ . So  $h = 0$ . Hence  $\mathcal{M}_0 = [\mathcal{A}(\mathcal{A}_1, \mathcal{A}_1^*)y]$ .

The algebra  $\mathcal{A}(\mathcal{A}_1|_{\mathcal{M}_0}, \mathcal{A}_1^*|_{\mathcal{M}_0})$  is an algebra of normal operators, thus it has property C (see the proof of [5, Theorem 9.21]). Hence there is  $\mathcal{N}_0 = [\mathcal{A}(\mathcal{A}, \mathcal{A}^*)a]$ , for some  $a \in H$ , and a unitary operator  $U_0 : \mathcal{M}_0 \rightarrow \mathcal{N}_0$  such that  $U_0(I \otimes A)^{(n)}|_{\mathcal{M}_0} U_0^* = A|_{\mathcal{N}_0}$ , for all  $A \in \mathcal{A}(\mathcal{A}, \mathcal{A}^*)$ . Set  $\mathcal{N} = \bigoplus_{n=0}^{\infty} \mathcal{N}_0$  and define  $U : \mathcal{M} \rightarrow \mathcal{N}$  as follows: if  $z \in \mathcal{M}_0$  and  $m = 1, 2, \dots$  then  $UT^m z = (S \otimes I)^m U_0 z$ , and next extend  $U$  by linearity and continuity. It is clear that  $U$  is unitary and

$$\begin{aligned} U(I \otimes A)^{(n)}|_{\mathcal{M}} U^* &= (I \otimes A)|_{\mathcal{N}} \quad \text{for all } A \in \mathcal{A}(\mathcal{A}, \mathcal{A}^*), \\ UT|_{\mathcal{M}} U^* &= (S \otimes I)|_{\mathcal{N}}. \end{aligned}$$

Hence  $\mathcal{A}(S \otimes I, I \otimes \mathcal{A}, I \otimes \mathcal{A}^*)$  has property C.

Denote by  $\Gamma$  the unit circle and by  $H^2(\Gamma^2)$ ,  $H^\infty(\Gamma^2)$ ,  $H^2(\Gamma^2, H)$  the appropriate Hardy spaces. To prove property D(1) for case (5), we recall [1, Theorem 2]:

LEMMA 3. Given  $h \in L^1(\Gamma^2)$  and  $\varepsilon > 0$ , there are  $f \in H^2(\Gamma^2)$  and  $g \in L^2(\Gamma^2)$  such that  $\|f\|_2, \|g\|_2 \leq (1 + \varepsilon)\|h\|_1^{1/2}$  and  $h = fg$ .

Since each functional on  $H^\infty(\Gamma^2)$  is represented by a function in  $L^1(\Gamma^2)$  and there is an isometry between  $H^\infty(\Gamma^2)$  and the  $w^*$ -closed algebra generated by the multiplication operators by the independent variables on

$H^2(\Gamma^2)$ , it is enough to define  $a = f$  and  $b = P_{H^2(\Gamma^2)} \bar{g}$ , where  $f, g$  are given by Lemma 3, to obtain property D(1) for the latter algebra. On the other hand, if property D(1) is satisfied then  $w^*$ -closure and WOT-closure coincide by the same arguments used in the proof of [3, Theorem 2]. Thus we have property D(1) for the WOT-closed algebra generated by the multiplication operators by the independent variables on  $H^2(\Gamma^2)$  and by [2, Theorem 3.8] also for the WOT-closed algebra generated by the multiplication operators by the independent variables on  $H^2(\Gamma^2, H)$ . By [6, Theorem 1] it is a model for a pair of doubly commuting shifts. Thus we have proved

LEMMA 4. A pair of doubly commuting shifts has property D(1).

Hence property D(1) is proved for case (5) and the gap in the proof of [4, Theorem 1] is removed.

#### References

- [1] H. Bercovici and D. Weswood, *The factorization of functions in the polydisc*, Houston J. Math. 18 (1992), 1–6.
- [2] D. Hadwin and E. A. Nordgren, *Subalgebras of reflexive algebras*, J. Operator Theory 7 (1982), 3–23.
- [3] R. Olin and J. Thomson, *Algebras of subnormal operators*, J. Funct. Anal. 37 (1980), 271–301.
- [4] M. Ptak, *On the reflexivity of pairs of isometries and of tensor products of some reflexive algebras*, Studia Math. 83 (1986), 47–55.
- [5] H. Radjavi and P. Rosenthal, *Invariant Subspaces*, Springer, New York 1973.
- [6] M. Słociński, *On the Wold-type decomposition of a pair of commuting isometries*, Ann. Polon. Math. 37 (1980), 255–262.

INSTITUTE OF MATHEMATICS  
UNIVERSITY OF AGRICULTURE  
KRÓLEWSKA 6  
30-045 KRAKÓW, POLAND

Received January 21, 1992  
Revised version June 5, 1992

(2893)