

Block Toeplitz operators with rational symbols (II)

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Abstract

In this paper we derive a formula for the rank of the self-commutator of hyponormal block Toeplitz operators T_Φ with matrix-valued rational symbols Φ in $L^\infty(\mathbb{C}^{n \times n})$ via the classical Hermite-Fejér interpolation problem.

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1. Introduction

Block Toeplitz operators are of importance in connection with a variety of problems in the field of quantum mechanics. Also a study of spectral properties of hyponormal operators has made important contributions in the study of related mathematical physics problem. The hyponormality of block Toeplitz operators with rational symbols was considered in [HL]. This paper is a continuation of [HL]: the rank formula for the self-commutators of hyponormal block Toeplitz operators is here derived. The rank of the self-commutator plays an important role in the model theory of hyponormal operators.

A bounded linear operator A on an infinite dimensional complex Hilbert space \mathcal{H} is said to be *hyponormal* if its self-commutator $[A^*, A] = A^*A - AA^*$ is positive (semidefinite). For φ in $L^\infty(\mathbb{T})$ of the unit circle $\mathbb{T} = \partial\mathbb{D}$, the (single) Toeplitz operator with symbol φ is the operator T_φ on the Hardy space $H^2(\mathbb{T})$ defined by

$$T_\varphi f = P(\varphi f) \quad (f \in H^2(\mathbb{T})),$$

where P denotes the orthogonal projection that maps from $L^2(\mathbb{T})$ onto $H^2(\mathbb{T})$.

For the matrix-valued function $\Phi \in L^\infty(\mathbb{C}^{n \times n})$, the *block Toeplitz operator with symbol Φ* is the operator T_Φ on the vector-valued Hardy space $H^2(\mathbb{C}^n)$ of the unit disk defined by

$$T_\Phi h = P_n(\Phi h) \quad (h \in H^2(\mathbb{C}^n)),$$

where P_n denotes the orthogonal projection that maps $L^2(\mathbb{C}^n)$ onto $H^2(\mathbb{C}^n)$. If we set $H^2(\mathbb{C}^n) = H^2(\mathbb{T}) \oplus \cdots \oplus H^2(\mathbb{T})$ then we see that if

$$\Phi = \begin{bmatrix} \varphi_{11} & \cdots & \varphi_{1n} \\ & \ddots & \\ \varphi_{n1} & \cdots & \varphi_{nn} \end{bmatrix}$$

then

$$T_{\Phi} = \begin{bmatrix} T_{\varphi_{11}} & \cdots & T_{\varphi_{1n}} \\ & \ddots & \\ T_{\varphi_{n1}} & \cdots & T_{\varphi_{nn}} \end{bmatrix}$$

The block Hankel operator with symbol $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$ is the operator $H_{\Phi} : H^2(\mathbb{C}^n) \rightarrow H^2(\mathbb{C}^n)$ defined by

$$H_{\Phi}h = J_n(I - P_n)(\Phi h),$$

where J_n denotes the unitary operator from $H^2(\mathbb{C}^n)^{\perp}$ to $H^2(\mathbb{C}^n)$ given by $J_n(z^{-m}) = z^{m-1}$ for $m \geq 1$. For $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$ write $\tilde{\Phi}(z) := \Phi^*(\bar{z})$. An inner matrix $\Theta(z) \in H^2(\mathbb{C}^{n \times m})$ is one satisfying $\Theta(z)^* \Theta(z) = I_m$ for all $z \in \mathbb{T}$, where I_m be the $m \times m$ identity matrix. The following relations can be easily proved:

- (1.1) $T_{\Phi}^* = T_{\Phi^*}, H_{\Phi}^* = H_{\tilde{\Phi}} \quad (\Phi \in L^{\infty}(\mathbb{C}^{n \times n}));$
- (1.2) $T_{\Phi\Psi} - T_{\Phi}T_{\Psi} = H_{\Phi^*}^*H_{\Psi} \quad (\Phi, \Psi \in L^{\infty}(\mathbb{C}^{n \times n}));$
- (1.3) $H_{\Phi}T_{\Psi} = H_{\Phi\Psi}, H_{\Psi\Phi} = T_{\Psi}^*H_{\Phi} \quad (\Phi \in L^{\infty}(\mathbb{C}^{n \times n}), \Psi \in H^{\infty}(\mathbb{C}^{n \times n}));$
- (1.4) $H_{\Phi}^*H_{\Phi} - H_{\Theta\Phi}^*H_{\Theta\Phi} = H_{\Phi}^*H_{\Theta^*}H_{\Theta^*}^*H_{\Phi} \quad (\Phi \in L^{\infty}(\mathbb{C}^{n \times n}), \Theta \in H^{\infty}(\mathbb{C}^{n \times n}) \text{ inner});$

The problem of determining which symbols induce hyponormal block Toeplitz operators was solved in [GHR] by the aid of Cowen's theorem [Co].

Theorem 1.1. [?] *For $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$, T_{Φ} is hyponormal if and only if Φ is normal and*

$$\mathcal{E}(\Phi) := \left\{ K \in H^{\infty}(\mathbb{C}^{n \times n}) : \|K\|_{\infty} \leq 1 \text{ and } \Phi - K\Phi^* \in H^{\infty}(\mathbb{C}^{n \times n}) \right\}$$

is nonempty.

For $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$ write

$$\Phi_+ := P(\Phi) \in H^2(\mathbb{C}^{n \times n}) \quad \text{and} \quad \Phi_- := [(I - P)(\Phi)]^* \in H^2(\mathbb{C}^{n \times n}),$$

where P denotes the orthogonal projection from $L^2(\mathbb{C}^{n \times n})$ to $H^2(\mathbb{C}^{n \times n})$. Thus we can write $\Phi = \Phi_-^* + \Phi_+$. For an inner matrix Θ , write $\mathcal{H}(\Theta) = (\Theta(z)H^2(\mathbb{C}^n))^{\perp}$. For $F = [f_{ij}] \in H^{\infty}(\mathbb{C}^{n \times n})$, we say that F is called *rational* if each entry f_{ij} is a rational function. Also if given $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$, Φ_+ and Φ_- are rational then we say that the block Toeplitz operator T_{Φ} has a rational symbol Φ .

The case of arbitrary matrix symbol $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$, though solved by Theorem 1.1, is in practice very difficult because the matrix multiplication is not commutative. In [HL], it was shown that if $\Phi \in L^{\infty}(\mathbb{C}^{n \times n})$ is a rational symbol then the hyponormality of the block Toeplitz operator T_{Φ} can be determined by the matrix-valued tangential Hermite-Fejér interpolation problem. However this criterion does not give any information on the rank of the self-commutator. In this paper we derive a formula on the rank of the self-commutator of hyponormal block Toeplitz operators T_{Φ} with matrix-valued rational symbols Φ in $L^{\infty}(\mathbb{C}^{n \times n})$ via the classical Hermite-Fejér interpolation problem.

2. The main result

In view of [HL, Lemma 2.1], when we study hyponormal block Toeplitz operators with rational symbols Φ we may assume that the symbol $\Phi \equiv \Phi_-^* + \Phi_+ \in L^{\infty}(\mathbb{C}^{n \times n})$ is of the form

$$\Phi_+ = [\theta_1 \theta_0 \overline{a_{ij}}] = \Theta_1(z) \Theta_0(z) A^*(z) \quad \text{and} \quad \Phi_- = [\theta_1 \overline{b_{ij}}] = \Theta_1(z) B^*(z),$$

where $\Theta_i = \theta_i I_n$ ($i = 0, 1$) and the θ_i are finite Blaschke products and $A, B \in H^{\infty}(\mathbb{C}^{n \times n})$.

Let θ be a finite Blaschke product of degree d :

$$(2.1) \quad \theta = e^{i\xi} \prod_{i=1}^N (\widetilde{B_i})^{m_i} \quad (\widetilde{B_i} := \frac{z - \alpha_i}{1 - \overline{\alpha_i}z}),$$

where $d = \sum_{i=1}^N m_i$. For our purpose rewrite θ as in the form

$$(2.2) \quad \theta = e^{i\xi} \prod_{j=1}^d B_j,$$

where

$$B_j := \widetilde{B_k} \quad \text{if} \quad \sum_{l=0}^{k-1} m_l < j \leq \sum_{l=0}^k m_l$$

and, for notational convenience, $m_0 := 0$. Let

$$(2.3) \quad \phi_j := \frac{q_j}{1 - \overline{\alpha_j}z} B_{j-1} B_{j-2} \cdots B_1 \quad (1 \leq j \leq d),$$

where $\phi_1 := q_1(1 - \overline{\alpha_1}z)^{-1}$ and $q_j := (1 - |\alpha_j|^2)^{\frac{1}{2}}$ ($1 \leq j \leq d$). It is well known that $\{\phi_j\}_{j=1}^d$ is an orthonormal basis for $\mathcal{H}(\theta)$.

For our purpose we concentrate on the data given by sequences of $n \times n$ complex matrices. Given the sequence $\{K_{ij} : 1 \leq i \leq N, 0 \leq j < m_i\}$ of $n \times n$ complex matrices and a set of distinct complex numbers $\alpha_1, \dots, \alpha_N$ in \mathbb{D} , the classical Hermite-Fejér interpolation problem is to find necessary and sufficient conditions for the existence of a contractive analytic function K in $H^\infty(\mathbb{C}^{n \times n})$ satisfying

$$(2.4) \quad \frac{K^{(j)}(\alpha_i)}{j!} = K_{i,j} \quad (1 \leq i \leq N, 0 \leq j < m_i).$$

To construct a polynomial $K(z) \equiv P(z)$ satisfying (2.4), let $p_i(z)$ be the polynomial of order $d - m_i$ defined by

$$p_i(z) := \prod_{k=1, k \neq i}^N \left(\frac{z - \alpha_k}{\alpha_i - \alpha_k} \right)^{m_k}.$$

Consider the polynomial $P(z)$ of degree $d - 1$ defined by

$$(2.5) \quad P(z) := \sum_{i=1}^N \left(K'_{i,0} + K'_{i,1}(z - \alpha_i) + K'_{i,2}(z - \alpha_i)^2 + \cdots + K'_{i,m_i-1}(z - \alpha_i)^{m_i-1} \right) p_i(z),$$

where the $K'_{i,j}$ are obtained by the following equations:

$$K'_{i,j} = K_{i,j} - \sum_{k=0}^{j-1} \frac{K'_{i,k} p_i^{(j-k)}(\alpha_i)}{(j-k)!} \quad (1 \leq i \leq N; 0 \leq j < m_i)$$

and $K'_{i,0} = K_{i,0}$ ($1 \leq i \leq N$). Then $P(z)$ satisfies (2.4).

On the other hand, if F is a matrix-valued function in $H^\infty(\mathbb{C}^{n \times n})$, let $\mathfrak{A}(F)$ be the operator on $\mathcal{H}(\theta I_n)$ defined by

$$\mathfrak{A}(F) := P_{\mathcal{H}(\theta I_n)} M_F |_{\mathcal{H}(\theta I_n)},$$

where M_F is the multiplication operator with symbol F . Now let W be the unitary operator from $\bigoplus_1^d \mathbb{C}^n$ onto $\mathcal{H}(\theta I_n)$ defined by

$$W := (\phi_1 I_n, \phi_2 I_n, \dots, \phi_d I_n),$$

where the ϕ_j are the functions in (2.3). Let M be the matrix on \mathbb{C}^d corresponding to the finite Blaschke product θ of order d written under the form (2.2):

$$(2.6) \quad M := \begin{bmatrix} \alpha_1 & 0 & 0 & 0 & \cdots & 0 \\ q_1 q_2 & \alpha_2 & 0 & 0 & \cdots & 0 \\ -q_1 \overline{\alpha_1} q_3 & q_2 q_3 & \alpha_3 & 0 & \cdots & 0 \\ q_1 \overline{\alpha_2} \overline{\alpha_3} q_4 & -q_2 \overline{\alpha_3} q_4 & q_3 q_4 & \alpha_4 & \cdots & 0 \\ -q_1 \overline{\alpha_2} \overline{\alpha_3} \overline{\alpha_4} q_5 & q_2 \overline{\alpha_3} \overline{\alpha_4} q_5 & -q_3 \overline{\alpha_4} q_5 & q_4 q_5 & \ddots & 0 \\ \vdots & \vdots & \vdots & \ddots & \ddots & 0 \\ (-1)^d q_1 \prod_{j=2}^{d-1} \overline{\alpha_j} & q_d & (-1)^{d-1} q_2 \prod_{j=3}^{d-1} \overline{\alpha_j} & q_d & \cdots & q_{d-1} q_d & q_d \end{bmatrix}.$$

If L is a matrix on \mathbb{C}^n and $M = [m_{i,j}]_{d \times d}$, then the matrix $L \otimes M$ is the matrix on $\mathbb{C}^{n \times d}$ defined by the block matrix

$$L \otimes M := \begin{bmatrix} Lm_{1,1} & Lm_{1,2} & \cdots & Lm_{1,d} \\ Lm_{2,1} & Lm_{2,2} & \cdots & Lm_{2,d} \\ \vdots & \vdots & \vdots & \vdots \\ Lm_{d,1} & Lm_{d,2} & \cdots & Lm_{d,d} \end{bmatrix}.$$

Now let $P(z) \in L^\infty(\mathbb{C}^{n \times n})$ be the polynomial defined by the equation (2.5). The matrix $P(M)$ on $\mathbb{C}^{n \times d}$ is defined by

$$P(M) := \sum_{i=0}^{d-1} P_i \otimes M^i \quad \text{where } P(z) = \sum_{i=0}^{d-1} P_i z^i.$$

Then $P(M)$ is called the *Hermite-Fejér matrix* determined by (2.4). It is well known ([?, Theorem 5.6] that

$$(2.7) \quad W^* \mathfrak{A}(P) W = P(M),$$

which says that $P(M)$ is a matrix representation for $\mathfrak{A}(P)$.

Our main result now follows.

Theorem 2.5. *Let $\Phi \equiv \Phi_-^* + \Phi_+ \in L^\infty(\mathbb{C}^{n \times n})$ be a normal rational symbol, with*

$$\Phi_+ = [\theta_1 \theta_0 \overline{a_{ij}}] = \Theta_1(z) \Theta_0(z) A^*(z) \quad \text{and} \quad \Phi_- = [\theta_1 \overline{b_{ij}}] = \Theta_1(z) B^*(z),$$

where $\Theta_i = \theta_i I_n$ ($i = 0, 1$) and the θ_i are finite Blaschke products. If T_Φ is hyponormal then the rank of the self-commutator $[T_\Phi^*, T_\Phi]$ is computed from the formula

$$(2.8) \quad \text{rank} [T_\Phi^*, T_\Phi] = \text{rank} \left(\mathfrak{A}(A)^* W \left(I_{\mathcal{H}(\Theta_1 \Theta_0)} - P(M)^* P(M) \right) W^* \mathfrak{A}(A) \right).$$

Hence, in particular, if $A(\alpha)$ is invertible for each zero α of $\theta_1 \theta_0$ then

$$(2.9) \quad \text{rank} [T_\Phi^*, T_\Phi] = \text{rank} \left(I_{\mathcal{H}(\Theta_1 \Theta_0)} - P(M)^* P(M) \right).$$

Proof. Suppose that T_Φ is hyponormal. Without loss of generality we may assume that

$$\theta_1 \theta_0 = \prod_{i=1}^N \left(\frac{z - \alpha_i}{1 - \overline{\alpha_i} z} \right)^{p_i} \quad \text{and} \quad \theta_1 = \prod_{i=1}^{N_1} \left(\frac{z - \alpha_i}{1 - \overline{\alpha_i} z} \right)^{p_i},$$

where $d_1 = \sum_{i=1}^{N_1} p_i$ and $d_2 = \sum_{i=N_1+1}^N p_i$. By Theorem 1.1, there exists a matrix-valued function $K(z)$ in $H^\infty(\mathbb{C}^{n \times n})$ such that

$$\Phi - K \Phi^* \in H^\infty(\mathbb{C}^{n \times n}),$$

or equivalently,

$$(2.10) \quad \Theta_0(z) B(z) - K(z) A(z) \in \Theta(z) H^2(\mathbb{C}^{n \times n}) \quad (\Theta := \Theta_1 \Theta_0).$$

Note that (2.10) holds if and only if the following equations hold: for each $i = 1, \dots, N$,

$$(2.11) \quad \begin{bmatrix} B_{i,0} \\ B_{i,1} \\ B_{i,2} \\ \vdots \\ B_{i,m_i-2} \\ B_{i,m_i-1} \end{bmatrix} = \begin{bmatrix} K_{i,0} & 0 & 0 & 0 & \cdots & 0 \\ K_{i,1} & K_{i,0} & 0 & 0 & \cdots & 0 \\ K_{i,2} & K_{i,1} & K_{i,0} & 0 & \cdots & 0 \\ \vdots & \ddots & \ddots & \ddots & \ddots & \vdots \\ K_{i,m_i-2} & K_{i,m_i-3} & \ddots & \ddots & K_{i,0} & 0 \\ K_{i,m_i-1} & K_{i,m_i-2} & \cdots & K_{i,2} & K_{i,1} & K_{i,0} \end{bmatrix} \begin{bmatrix} A_{i,0} \\ A_{i,1} \\ A_{i,2} \\ \vdots \\ A_{i,m_i-2} \\ A_{i,m_i-1} \end{bmatrix},$$

where

$$K_{i,j} := \frac{K^{(j)}(\alpha_i)}{j!}, \quad A_{i,j} := \frac{A^{(j)}(\alpha_i)}{j!} \quad \text{and} \quad B_{i,j} := \frac{(\theta_0 B)^{(j)}(\alpha_i)}{j!}.$$

Thus K is a function in $H^\infty(\mathbb{C}^{n \times n})$ for which

$$(2.12) \quad \frac{K^{(j)}(\alpha_i)}{j!} = K_{i,j} \quad (1 \leq i \leq N, \quad 0 \leq j < m_i),$$

where the $K_{i,j}$ are determined by the equation (2.11).

On the other hand, since $\Phi^* \Phi - \Phi \Phi^* = 0$, we have

$$[T_\Phi^*, T_\Phi] = H_{\Phi_+}^* H_{\Phi_+} - H_{\Phi_-}^* H_{\Phi_-} + T_{\Phi^* \Phi - \Phi \Phi^*} = H_{A\Theta_0^* \Theta_1^*}^* H_{A\Theta_0^* \Theta_1^*} - H_{B\Theta_1^*}^* H_{B\Theta_1^*}.$$

Observe that

$$\text{cl ran}(H_{A\Theta_0^* \Theta_1^*}^* H_{A\Theta_0^* \Theta_1^*}) = \text{cl ran } H_{A\Theta_0^* \Theta_1^*}^* \subseteq (\Theta_1(z)\Theta_0(z)H^2(\mathbb{C}^n))^\perp = \mathcal{H}(\Theta_1\Theta_0) = \mathcal{H}(\Theta)$$

and

$$\text{cl ran}(H_{B\Theta_1^*}^* H_{B\Theta_1^*}) \subseteq (\Theta_1(z)H^2(\mathbb{C}^n))^\perp = \mathcal{H}(\Theta_1),$$

which implies that $\text{ran}[T_\Phi^*, T_\Phi] \subseteq \mathcal{H}(\Theta)$. Thus we can see that $\mathcal{H}(\Theta)$ is a reducing subspace of $[T_\Phi^*, T_\Phi]$. Let U and V be in $\mathcal{H}(\Theta)$. Suppose $P \equiv K$ is a polynomial satisfying (2.12). Since $\ker H_{\Theta^*} = \Theta H^2(\mathbb{C}^n)$, we know that $H_{\Theta^*} P U = H_{\Theta^*}(P_{\mathcal{H}(\Theta)}(P U))$. Since $H_{\Theta^*}^* H_{\Theta^*}$ is the projection onto $\mathcal{H}(\Theta)$, it follows that

$$\langle H_{\Theta^*}^* P H_{\Theta^*} P U, V \rangle = \langle H_{\Theta^*} P U, H_{\Theta^*} P V \rangle = \langle P_{\mathcal{H}(\Theta)} P U, P_{\mathcal{H}(\Theta)} P V \rangle = \langle \mathfrak{A}(P)U, \mathfrak{A}(P)V \rangle.$$

Thus by (2.7) we have that

$$H_{\Theta^*}^* P H_{\Theta^*} P|_{\mathcal{H}(\Theta)} = \mathfrak{A}(P)^* \mathfrak{A}(P) = W P(M)^* P(M) W^*,$$

which implies

$$(H_{\Theta^*}^* H_{\Theta^*} - H_{\Theta^*}^* P H_{\Theta^*} P)|_{\mathcal{H}(\Theta)} = W(I_{\mathcal{H}(\Theta)} - P(M)^* P(M))W^*.$$

Since P satisfies the equality (2.11) and hence $\Phi_-^* - P\Phi_+^* \in H^\infty(\mathbb{C}^{n \times n})$, it follows that

$$\begin{aligned} [T_\Phi^*, T_\Phi]|_{\mathcal{H}(\Theta)} &= (H_{\Phi_+}^* H_{\Phi_+} - H_{\Phi_-}^* H_{\Phi_-})|_{\mathcal{H}(\Theta)} = T_A^* (H_{\Theta^*}^* H_{\Theta^*} - H_{\Theta^*}^* P H_{\Theta^*} P) T_A|_{\mathcal{H}(\Theta)} \\ &= \mathfrak{A}(A)^* W(I_{\mathcal{H}(\Theta)} - P(M)^* P(M))W^* \mathfrak{A}(A), \end{aligned}$$

which proves (2.8). On the other hand, suppose $A(\alpha)$ is invertible for all zeros α of $\theta_1 \theta_0$. If $\mathfrak{A}(A)F = 0$ for some $F \in \mathcal{H}(\Theta)$. Then $P_{\mathcal{H}(\Theta)}(AF) = 0$ and hence $AF \in \Theta H^2$. Therefore $F(\alpha) = 0$ for all zeros α of Θ it follows that $F \in \Theta H^2$ and hence $F \in \Theta H^2 \cap \mathcal{H}(\Theta) = \{0\}$. Thus $\mathfrak{A}(A)$ is injective. Since $\mathfrak{A}(A)$ is a finite dimensional operator (because θ is a finite Blaschke product), we have that $\mathfrak{A}(A)$ is invertible. Therefore we get (2.9). \square

We conclude with a revealing example.

Example 2.6. Let $b(z) := \frac{z - \frac{1}{2}}{1 - \frac{1}{2}z}$ and let

$$T_\Phi \equiv \begin{bmatrix} T_b^* & T_{zb}^* + T_{2zb} \\ T_{zb}^* + T_{2zb} & T_b^* \end{bmatrix}.$$

Observe that

$$\Phi(z) := \begin{bmatrix} \overline{b(z)} & \overline{zb(z)} + 2zb(z) \\ zb(z) + 2zb(z) & \overline{b(z)} \end{bmatrix} \in L^\infty(\mathbb{C}^{2 \times 2}).$$

Using the notations in the preceding argument we write

$$\Phi_+(z) = zb(z) \begin{bmatrix} 0 & 2 \\ 2 & 0 \end{bmatrix}^* \quad \text{and} \quad \Phi_-(z) = zb(z) \begin{bmatrix} z & 1 \\ 1 & z \end{bmatrix}^*.$$

Thus we can write

$$\Theta(z) = zb(z)I_2, \quad A(z) = \begin{bmatrix} 0 & 2 \\ 2 & 0 \end{bmatrix}, \quad B(z) = \begin{bmatrix} z & 1 \\ 1 & z \end{bmatrix},$$

so that

$$\phi_1(z) = 1, \quad \phi_2(z) = \frac{\sqrt{3}}{2} \cdot \frac{z}{1 - \frac{1}{2}z} \quad \text{and} \quad M = \frac{1}{2} \begin{bmatrix} 0 & 0 \\ \sqrt{3} & 1 \end{bmatrix}.$$

Since

$$K_{1,0} = \frac{1}{2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad K_{2,0} = \frac{1}{4} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix},$$

it follows that

$$\begin{aligned} P(z) &= K'_{1,0} p_1(z) + K'_{2,0} p_2(z) \\ &= \frac{1}{2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} (-2z + 1) + \frac{1}{4} \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} (2z) \\ &= \frac{1}{2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \frac{1}{2} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} z. \end{aligned}$$

Therefore the Hermite-Fejér matrix $P(M)$ is given by

$$\begin{aligned} P(M) &= \frac{1}{2} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \otimes \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + \frac{1}{2} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \otimes \frac{1}{2} \begin{bmatrix} 0 & 0 \\ \sqrt{3} & 1 \end{bmatrix} \\ &= \frac{1}{4} \begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & \sqrt{3} & 2 & 1 \\ \sqrt{3} & 0 & 1 & 2 \end{bmatrix} \end{aligned}$$

Hence a straightforward calculation shows that

$$I - P(M)^* P(M) = \frac{1}{16} \begin{bmatrix} 9 & 0 & -\sqrt{3} & -2\sqrt{3} \\ 0 & 9 & -2\sqrt{3} & -\sqrt{3} \\ -\sqrt{3} & -2\sqrt{3} & 11 & -4 \\ -2\sqrt{3} & -\sqrt{3} & -4 & 11 \end{bmatrix}$$

and hence

$$\text{rank}[T_\Phi^*, T_\Phi] = \text{rank}\left(I - P(M)^* P(M)\right) = 4$$

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