THESIS REPORT
Master’s Degree

A Frequency Domain Design for the Control of a Distributed Parameter System

by B. Frankpitt
Advisor: J.S. Baras and C.A. Berenstein

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A Frequency Domain Design for the Control of a
Distributed Parameter System

by
Bernard Frankpitt

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Advisory Committee:

Prof. J. S. Baras       Chairman/Advisor
Prof. C. A. Berenstein  Advisor
Prof. P. S. Krishnaprasad
ABSTRACT

Title of Thesis: A Frequency Domain Design for the control of a Distributed Parameter System

Name of degree candidate: Bernard Adrian Frankpitt

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This thesis presents a new approach to frequency domain design of robust controllers for distributed parameter systems. The central idea is to use techniques from complex analysis, that were developed for the solution of the Corona Problem, for the solution to the Bezout equation that arises in the parameterization of stable feedback controllers. An algebraic reformulation of the Bezout equation allows the solution to be computed from the solution of an auxiliary \( \hat{\delta} \) equation with a Carleson measure as the inhomogeneous term.

We first show how the Bezout equation arises in the problem of feedback controller design, then we present techniques that are used for its solution. An example is given in which the solution to a Bezout equation derived from an unstable plant with a delay is calculated. Finally this example is extended to show how the techniques developed for the Bezout equation may be used to calculate a sub-optimal solution to the Nehari Problem for a single-input single-output system.
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<td>\tilde{z}</td>
<td>The &quot;real conjugate&quot; of z. If ( \tilde{z} ) denotes the complex conjugate of z, then ( \tilde{z} = -\bar{z} ).</td>
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<td>( \mathcal{H} )</td>
<td>The half plane ( { z = x + iy \mid x &gt; 0 } ).</td>
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<td>( H_\infty )</td>
<td>The algebra of functions of a complex variable that are both analytic and bounded on the right half plane.</td>
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<td>( d/d\bar{z} )</td>
<td>Antiholomorphic derivative. If the complex plane is identified with ( \mathbb{R}^2 ) by ( z = x + iy ), and if ( f(z) ) is a function on the complex plane, then ( (d/d\bar{z})f(z) = 1/2(df/dx + i df/dy) ).</td>
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| \( \partial \) | (i) The \( \partial \) equation is the equation \[
\frac{d}{d\bar{z}} f(z) = \mu
\] which is understood to hold in a distributional sense for a function \( f \) and a measure \( \mu \) on the complex plane. |
(ii) If $f(z)$ is a function on the complex plane (considered as a real manifold of dimension 2), then $\bar{\partial}$ is the exterior derivative
\[ \bar{\partial} f(z) = \frac{df}{dz} dz. \]

$\rho(z_1, z_2)$  Pseudo-hyperbolic metric in the half plane:
\[ \rho(z_1, z_2) = (z_1 - z_2)/(z_1 - \bar{z}_2). \]

$l(Q)$  If $Q$ is a square, then $l(Q)$ is the length of one side.

$1$  The identity matrix. For a general module this is a diagonal matrix with the multiplicative identity of the base ring appearing on the diagonal.
Robust control of linear systems has been an important research area in control theory for the last 10 years. In 1981 G. Zames [29] introduced a new methodology for designing feedback controllers for linear systems when he recognized that robust control could be achieved by designing a controller that minimized a certain norm of the sensitivity operator. In the case of a linear time-invariant plant the sensitivity operator is a convolution operator that maps $L^2[0, \infty)$ into itself; the domain of the operator models a disturbance input signal, and the range the plant output signal. It is a consequence of the Paley Wiener Schwartz theorem [18] that if Laplace transforms of the signal spaces are considered, then the sensitivity operator acts on the transformed signals as a multiplicative operator with symbol in the function algebra $H_\infty$, and that the operator norm is equal to the $H_\infty$ norm of the symbol. Since the work in this thesis is set entirely in the frequency domain, we call the multiplicative operator on the Laplace transforms of the signals the sensitivity operator. Zames' approach to robust control is to minimize the $H_\infty$ norm of the symbol after it is
weighted by a multiplicative factor. He solved this norm minimization problem by applying a bilinear transform to the feedback operator which converts the sensitivity operator of a stable closed loop system to an affine function of an $H_{\infty}$ parameter. The optimal feedback operator is obtained by applying the inverse bilinear transform to a value of the parameter that minimizes the norm of the affine expression.

By 1987 $H_{\infty}$ design — as the methodology is now known — had attracted wide interest and the original scheme of Zames had been extended and refined with the discovery of important links to operator theory, and in particular a link to the Nehari Interpolation Problem. This development is the subject of [14], Bruce Francis' monograph, which provides the point of departure of this thesis. In 1989 Tadmor [26] and Doyle et al. [7] independently presented a new approach to the problem of computing robust controllers that avoids the bilinear transformation and resulting interpolation problem. Instead, the optimal controller is constructed from the solutions of two Riccati equations that are derived from a state space model. The algorithms presented in [7] currently provide the most popular method for designing robust controllers for finite dimensional plants.

Work on robust control for finite dimensional plants has been paralleled by work in the infinite dimensional or distributed parameter case. Frequency domain approaches have been presented by Flamm and Mitter [10] and by Foias and Tannenbaum [11] [12] [13]. Van Kruelen [27] has extended the results in [7].

The principal contribution in this thesis is the presentation of a new fre-
quency domain method for calculating robust, stabilizing controllers for linear distributed parameter systems. The central feature of this method is the use of a constructive solution to the Corona Problem to solve the Bezout Equation over the ring of $H_{\infty}$ functions. The ingredients are drawn from a number of sources. In [3] Baras and Dewilde presented the concept of a co-prime factorization of an irrational transfer function, and in [1] Baras was the first to show that the existence of a parameterization of stabilizing controllers for distributed systems with strongly coprime factorizations is a direct consequence of the Corona Theorem. In [2] the connection between control theory and the Corona Problem is elaborated, and reference is made to the work of Berenstein et al. that is mentioned below. In [17] Hörmander provided an algebraic technique for reformulating the Corona Problem in terms of the $\bar{\partial}$ equation, and in [20] Jones provided a constructive solution for the $\bar{\partial}$ equation. There is a thorough discussion of the Corona Problem in chapter 8 of Garnett's book [15], and this is the primary source of the material presented in Section 3.2. Another source of motivation has been the work of Berenstein, Taylor and Struppa [5], [4], [25]. Although these authors use the same approach as is presented here to solve Bezout Identities over rings of analytic functions with bounded growth, the singular integral methods that they employ for the solution of the $\bar{\partial}$ equation can not be applied to the $H_{\infty}$ case.

The presentation of these results, while close to the sources cited, does require some modification: in particular, technical arguments are required to elucidate
the exact nature of the measures that are to be approximated in the computations, and the estimates of the norms of the solutions to the Bezout Equations play a special role in the robust control setting.

The remainder of the work is divided into three chapters: Chapter 2 describes the standard $H_{\infty}$ control problem from the point of view of Francis [14], and shows how the solution of a Bezout Equation over $H_{\infty}$ functions allows the stable feedback controllers to be parameterized. Chapter 3 presents the theory behind the solution of the Bezout Equation. And Chapter 4 shows how the theory may be applied to the solution of the Nehari problem for the single input, single output case. Some further work is required before the multi-input multi-output case can be dealt with completely; at present the parameterization of the stabilizing controllers can be calculated by the method presented in Chapter 2, but the solution of the Nehari problem will need a generalization of the theory presented in Chapter 3.
CHAPTER 2

The Standard Problem

The standard problem referred to in the chapter title is a general framework for studying questions of robust control. In particular the sensitivity and mixed sensitivity approaches of Zames [29] [30] to robust stabilization can be recast in this framework. In [14] Bruce Francis treats at length the standard problem for finite dimensional multivariable systems. He uses algebraic, state space techniques to reduce the problem of finding an optimal control in the $H_\infty$ sense for the standard problem to a Nehari problem, which is then solved by a spectral synthesis approach, again with the use of state space techniques. This thesis takes the framework used by Francis for finite dimensional systems and applies it to systems that have irrational transfer functions. To accomplish this, the state space methods employed by Francis are replaced by frequency domain techniques.

2.1 The Standard Problem for an Unstable Plant

Figure 2.1 depicts the system structure for the standard problem. The signals labeled in the diagram are all considered to be vector valued functions in $L^2$. 
Figure 2.1: Block diagram for the standard problem
labeled in the diagram are all considered to be vector valued functions in $L^2$, $w$ models exogenous inputs, $z$ models measured outputs, $u$ the input to the plant from the controller $y$ the output to the controller from the plant. The remaining signals $\nu_1$ and $\nu_2$ are used in the definition of closed loop stability and are not given physical interpretation. The standard problem is solved when a feedback operator $K$ is found which minimizes the operator norm of the closed loop operator that maps $w$ to $z$, while stabilizing the closed loop system. In this guise the problem is stated as a disturbance rejection problem, but as Francis illustrates in [14] the standard problem is equivalent to a variety of control problems including optimal robustness problems, tracking problems, and model matching problems. In fact the reformulation of the standard problem as a model matching problem is the first step to its solution.

Suppose the plant $G$ is written as a block transfer function matrix

$$
\begin{bmatrix}
  z \\
  y
\end{bmatrix} = \begin{bmatrix}
  G_{11} & G_{12} \\
  G_{21} & G_{22}
\end{bmatrix}
\begin{bmatrix}
  w \\
  u
\end{bmatrix},
$$

then the equations for the closed loop system of Figure 2.1 are

$$
\begin{align*}
  z &= G_{11}w + G_{12}u \\
  y &= G_{21}w + G_{22}u + \nu_2 \\
  u &= Ky + \nu_1
\end{align*}
$$

Closed loop (BIBO) stability is achieved when the nine transfer functions mapping the input signals $w$, $\nu_1$, and $\nu_2$ to the signals $z$, $u$ and $y$ are bounded linear
mappings from $L_2[0, \infty)$ to $L_2[0, \infty)$. Let $\Delta = (1 - KG_{22})$, then the closed loop transfer functions are given by the following matrix.

$$
\begin{bmatrix}
G_{11} + G_{12}\Delta^{-1}KG_{21} & G_{12}\Delta^{-1} & G_{12}\Delta^{-1}K \\
\Delta^{-1}KG_{21} & \Delta^{-1} & \Delta^{-1}K \\
G_{21} + G_{22}\Delta^{-1}KG_{21} & G_{22}\Delta^{-1} & 1 + G_{22}\Delta^{-1}K
\end{bmatrix}
$$

In Chapter 4 of [14] Francis proves the results summarized in the following theorem for the case of rational plant and compensator.

**Theorem 2.1** [Francis [14]]

Assume that $G$ is stabilizable, then:

(i) $K$ stabilizes $G$ if and only if $K$ stabilizes $G_{22}$.

(ii) Suppose $G_{22} = NM^{-1} = \bar{M}^{-1}\bar{N}$ are coprime factorizations of $G_{22}$, then there exist $X, Y$, and $\bar{X}, \bar{Y}$ such that

$$
\begin{bmatrix}
\bar{X} & -\bar{Y} \\
-\bar{N} & \bar{M}
\end{bmatrix}
\begin{bmatrix}
M & Y \\
N & X
\end{bmatrix} = 1. \quad (2.1)
$$

and the set of all $K$ stabilizing $G_{22}$ is parameterized by the formulae

$$
K = (X - MQ)(X - NJ)^{-1}
\quad = (\bar{X} - Q\bar{N})^{-1}(\bar{Y} - Q\bar{M})
$$

$Q \in H_\infty$.

(iii) With $K$ given by the parameterization in (ii), and with the transfer functions $T_1, T_2, T_3$ given by

$$
T_1 = G_{11} + G_{12}M\bar{Y}G_{21}
$$
\[ T_2 = G_{12}M \]
\[ T_3 = \bar{M}G_{21}, \]

the transfer function from \( w \) to \( z \) in figure 2.1 equals \( T_1 - T_2QT_3 \).

The key step in the proof of Theorem 2.1 is the construction of the doubly coprime factorization given in equation (2.1). The finite dimensional state space models and state feedback theory that Francis uses to tackle the rational case do not generalize to irrational transfer functions; for these alternative arguments are needed. Baras [1] was the first to provide a parametrization of all stabilizing controllers for distributed systems with transfer functions that admit co-prime factorizations, although the form of the parameterization that he presents is different from that presented in Theorem 2.1. The next section introduces the concept of a coprime factorization for an \( H_{\infty} \) function, and the techniques that are needed to prove the theorem for irrational transfer functions. The only restriction on the transfer functions is a requirement for the existence of appropriate co-prime factorizations.

### 2.2 Doubly Coprime Factorizations

Suppose \( \mathcal{R} \) is an integral domain, then the following definitions hold:

1) Let \( S \) be a set of elements in \( \mathcal{R} \), then \( d \) is a greatest common divisor (g.c.d.) of \( S \) if for all \( a \in S \) there exists \( b \in \mathcal{R} \) such that \( a = bd \), and if \( d \)
is any other element of \( \mathcal{R} \) with this property, then \( d = cd_1 \) for some \( c \in \mathcal{R} \).

G.C.D.s are unique up to multiplication by a unit.

2) Two elements of \( \mathcal{R} \) are weakly coprime if they have 1 as a g.c.d.

3) Two elements \( a, b \in \mathcal{R} \) are strongly coprime if there exist \( x, y \in \mathcal{R} \) such that

\[
ax + by = 1
\]

In the integral domain of rational \( H_\infty \) functions, strong coprimeness and weak coprimeness are equivalent, however in the whole of \( H_\infty \) this need not be the case. For example if \( \lambda \) is an irrational number in the interval \((0, 1)\), then the functions \((1/z)e^{-z}\sinh z\) and \((1/z)e^{-z}\sinh \lambda z\) are weakly coprime but not strongly coprime. An equivalent condition for strong coprimeness in \( H_\infty \) is given by the corona theorem which in the context of functions analytic on the disc is stated as:

**Theorem 2.2** [Garnett [13]]

If \( f_1, \ldots, f_n \) are functions in \( H_\infty \) that satisfy \( \|f_i\|_\infty \leq 1 \) and \( \max_j |f_j(z)| \geq \delta > 0 \) for \( |z| < 1 \), then there exists a constant \( C \) depending only on \( n \) and \( \delta \), and functions \( g_1, \ldots, g_n \) such that \( f_1g_1 + \ldots + f_ng_n = 1 \) and \( \|g_1\|_\infty \leq C \).

For MIMO systems factorizations are performed over matrices with entries in \( H_\infty \). Again in the matrix case concepts of weak and strong coprimeness are defined [24]. \( M \), a matrix of rank \( r \) over an integral domain, is said to be
irreducible if the greatest common divisor of the \( r \) dimensional minors of \( M \) is 1. Two matrices \( N \in \mathcal{R}^{n \times m} \) and \( M \in \mathcal{R}^{m \times m} \) are weakly right coprime if the block matrix \[
\begin{bmatrix}
N \\
M
\end{bmatrix}
\] is irreducible, and two matrices \( \tilde{M} \) and \( \tilde{N} \) are weakly left coprime if the block matrix \( [\tilde{M}, \tilde{N}] \) is irreducible. Two matrices \( M \) and \( N \) are strongly right coprime if \[
\begin{bmatrix}
N \\
M
\end{bmatrix}
\] has a left inverse, and two matrices \( \tilde{M} \) and \( \tilde{N} \) are weakly left coprime if the block matrix \( [\tilde{M}, \tilde{N}] \) has a right inverse.

The following theorem from Rao [23] reduces the problem of determining strong coprimeness in the matrix case to the problem of determining coprimeness in the integral domain.

**Theorem 2.3** [Rao]

*Let \( R \) be an integral domain, and \( A \) be an \( m \times r \) matrix over \( R \), then \( A \) has a right inverse if and only if a linear combination of all \( r \times r \) minors with coefficients in \( R \) is equal to one.*

An analogous theorem holds for left inverses of \( r \times m \) matrices.

Rao provides the following method based on the Cauchy-Binet Theorem for constructing the right inverse from the solution of the Bezout Identity in the integral domain. A left inverse may be constructed by the same method with the obvious substitutions.

Let \(|A_\beta|\) denote an \( r \)-minor of \( A \) containing the columns \((\beta_1, \beta_2, \ldots, \beta_r)\), and suppose \( \sum |A_\beta| c_\beta = 1 \) for some \( c_\beta \) in the base ring \( R \). Let \( \delta_{\beta \gamma} |A_\beta| \) be the coefficient
of $a_{ki}$ in the minor $|A|$, and let $b_{ik} = \partial(\sum |A|c_{ij})/\partial a_{ki}$. Then if $B$ is the matrix with elements $b_{ik}$, the diagonal elements of the product $AB$ are given by

$$
\sum_{i=1}^{m} a_{ki}b_{ik} = \sum_{j} c_{j} \left\{ \sum_{i=1}^{m} a_{ki} \frac{\partial |A|}{\partial a_{ki}} \right\} = \sum_{j} c_{j} |A| = 1.
$$

Consider an off diagonal element $\sum a_{ji}b_{ik}$. If $D$ denotes the matrix formed by replacing the $k$'th row of $A$ by the $j$'th row of $A$, then

$$
\sum_{i=1}^{m} a_{ji}b_{ik} = \sum_{j} c_{j}|D|.
$$

But each of the minors $D_{j}$ must be identically zero, and consequently all the off-diagonal elements of the product are zero and $B$ is the required inverse.

Let $G = \widetilde{M}^{-1}\widetilde{N}$ be a left factorization over matrices with entries in the integral domain $H_{\infty}$ and let $A$ be the matrix $[\widetilde{N}, \widetilde{M}]$. Then provided that the condition on the minors of $A$ is satisfied, theorem 2.3 provides a matrix $B$ such that

$$
AB = [\widetilde{N}, \widetilde{M}] \begin{bmatrix} Y \\
X \end{bmatrix} = 1,
$$

the identity matrix. Similarly, if $G = NM^{-1}$ is a right factorization and the minors of $[M, N]$ satisfy the appropriate condition then an application of the left inverse theorem produces matrices $\widetilde{X}$ and $\widetilde{Y}$ that solve the equation $\widetilde{Y}N+\widetilde{X}M = 1$. These two results may be combined to produce the equation

$$
\begin{bmatrix}
\widetilde{M} & \widetilde{N} \\
\widetilde{Y} & -\widetilde{X}
\end{bmatrix}
\begin{bmatrix}
X & N \\
Y & -M
\end{bmatrix}
= \begin{bmatrix}
1 & 0 \\
K & 1
\end{bmatrix}
$$

12
in which $K$ is some matrix with entries in $H_{\infty}$. A simple row operator applied to both sides of the equation gives the doubly coprime factorization

$$
\begin{bmatrix}
\bar{M} & \bar{N} \\
\bar{Y} & -\bar{X}
\end{bmatrix}
\begin{bmatrix}
X & N \\
Y & -M
\end{bmatrix} =
\begin{bmatrix}
1 & 0 \\
0 & 1
\end{bmatrix}
$$

in which $\bar{Y} = \bar{Y} - K\bar{M}$ and $\bar{X} = \bar{X} + K\bar{N}$.
CHAPTER 3

Solving the Analytic Bezout Identity

This chapter describes a method for computing solutions to the Bezout Equation in algebras of holomorphic functions. The method relies on an algebraic reformulation of the problem that reduces the computation to one of finding a solution to the \( \bar{\partial} \) equation

\[
\frac{dv}{d\bar{z}} = \frac{dv}{dx} + i\frac{dv}{dy} = f
\]

in which \( f \) and \( v \) lie in appropriate algebras of functions (or more generally distributions) on the complex plane \( z = x + iy \). The \( \bar{\partial} \) equation and the notation associated with it were developed in the general setting of complex differential geometry. Hörmander’s book [16] is the classical reference in the field, and [28] is another good reference. The theory may be simplified considerably in the context of the complex plane; in particular, \( \mathbb{C} \), considered as two dimensional real Euclidean space, may be identified with its tangent space. With this identification a natural almost-complex structure is induced by multiplication by \( i = \sqrt{-1} \). This simplification enables the \( \bar{\partial} \) equation to be given a naïve interpretation which will be sufficient here.
Consider the space of co-vectors on \( \mathbb{C} \) with basis \( \{dz, d\bar{z}\} \). A change of co-ordinates \( z = x + iy, \ z = x - iy \) produces a new basis \( \{dz, d\bar{z}\} \). Suppose that \( f = f_1(z)dz + f_2(z)d\bar{z} \) is a 1-form on \( \mathbb{C} \), and let the natural projections be denoted by

\[
\pi^{1,0}f = f_1dz \quad \pi^{0,1}f = f_2d\bar{z},
\]

then if \( d \) is the exterior derivative which maps \( g(z) \) a function on \( \mathbb{C} \) to a 1-form \( dg \), define \( \partial \) and \( \bar{\partial} \) to be the operators

\[
\partial g = \pi^{1,0}dg, \quad \bar{\partial} g = \pi^{0,1}dg.
\]

The expressions for these operators in local co-ordinates are

\[
\begin{align*}
\partial g &= \frac{dg}{dz} = \frac{1}{2} \left( \frac{\partial g}{\partial x} - i \frac{\partial g}{\partial y} \right) dz \\
\bar{\partial} g &= \frac{dg}{d\bar{z}} = \frac{1}{2} \left( \frac{\partial g}{\partial x} + i \frac{\partial g}{\partial y} \right) d\bar{z}.
\end{align*}
\]

It follows from the Cauchy Riemann equations that the kernel of the operator \( \bar{\partial} \) is exactly the space of holomorphic functions.

Finally it is worth noting that in the geometric context outlined, the \( \bar{\partial} \) problem is a statement about a cohomology group [16], [28]. If \( A \) denotes the space of holomorphic functions on the half plane \( \mathcal{H} \), \( \mathcal{E}^{0,0} \) the space of bounded functions on \( \mathcal{H} \) and \( \mathcal{E}^{0,1} \) the space of antiholomorphic 1-forms on \( \mathcal{H} \), then the inclusion map \( i : A \to \mathcal{E}^{0,0} \), and the operator \( \bar{\partial} : \mathcal{E}^{0,0} \to \mathcal{E}^{0,1} \) form a sequence

\[
0 \to A \xrightarrow{i} \mathcal{E}^{0,0} \xrightarrow{\bar{\partial}} \mathcal{E}^{0,1} \to 0
\]

\(^1\)What is really meant here is that \( \{dz, d\bar{z}\} \) is the dual basis to the basis in the tangent space that diagonalizes the almost-complex structure
and the $\bar{\partial}$ problem is equivalent to the question of whether this sequence is exact at $\mathcal{E}^{0,1}$, or equivalently, whether the cohomology is trivial.

The method of solving Bezout equations over bounded holomorphic functions described in this chapter originates in Carleson's solution to the Corona problem [6]. Hörmander [17] was the first to explicitly cast the Corona problem in an algebraic setting and extend the result to a general class of analytic functions. In [15] Garnett presents a method due to Peter Jones for calculating bounded solutions to the $\bar{\partial}$ equation, and it is on this account that the results in section 3.2 are based.

3.1 An Algebraic Reformulation of the Bezout Equation

Recall [19] that $(A,+,.),$ is an algebra over a ring $K$ if

(i) $(A,+)$ is a unitary left $K$-module,

(ii) $k(a.b) = (ka).b = a.(kb)$ \quad $\forall k \in K \quad a,b \in A.$

$I$, a subset of $A$, is a left ideal of $A$ if

$$a.I = I \quad \forall a \in A,$$

and the left ideal generated by the set $B = \{f_1, \ldots, f_N\}$ containing elements of $A$ is the set span\{g.f_i \mid g \in A \text{ and } f_i \in B\}. Let 1 denote the multiplicative identity of $A$ then the left ideal generated by $B$ will coincide with the whole space $A$ if and only if there exist elements $g_1, \ldots, g_N \in A$ such that

$$1 = f_1g_1 + \ldots + f_Ng_N.$$
In other words, the question of the existence of a solution to the Bezout Identity is equivalent to the question of whether the ideal generated by $f_1, \ldots, f_N$ coincides with the whole algebra $A$.

The algebra that is of particular interest in this thesis is the algebra $H_\infty$ of holomorphic functions on the right half plane with nontangential limits defined almost everywhere on the imaginary axis, and the property that these limits determine an element of $L^\infty$. The Paley-Wiener-Schwartz theorem [18], [3] allows this algebra to be identified with Transfer Functions of proper causal linear plants. In the calculations that follow, this algebra will be extended to include nonholomorphic functions and distributions on the right hand plane; since the operation of multiplication on two distributions is not always well defined, some care must be exercised when working with these objects.

The algebraic reformulation of the Bezout equation presented in this section was developed by Hörmander in [17] for algebras of holomorphic functions in several complex variables with general growth conditions. Although the key theorem is stated and proved here in general terms, the conditions under which the theorem holds are only established for the case of interest: solving the Bezout equation in the algebra $H_\infty$.

The algebraic constructions in the next paragraph follow the definitions given by Hörmander in [17]. Garnett also gives a description of the Koszul Complex in an appendix to Chapter 8 of [15]. For a thorough discussion of the use of these constructions in more general settings than presented here, consult Struppa in
For a discussion of basic concepts that come from differential geometry on complex manifolds, consult [28] or [16].

Suppose $A$ is an algebra of functions (or more generally distributions) defined on the right half complex plane and on which antiholomorphic derivatives $\partial/\partial \bar{z}: A \to A$ are defined. Define $L^*_r$ as the space of differential forms of type $(0, r)$ ($r = 0, 1$) with vector valued coefficients in $\Lambda^r \mathbb{C}^n$, the vector space of alternating $s$-forms on $\mathbb{C}^n$, with components $h_{(j_1, ..., j_s)}$ in the algebra $A$. The spaces $L^*_r$ have a single element, the zero form 0. Let $f = (f_1, ..., f_m)$ be $m$ functions in $A$ satisfying $\partial f_j/\partial \bar{z} = 0$, then a double complex called the Koszul complex is defined on the spaces $L^*_r$. The first operator $\bar{\partial} : L^*_r \to L^*_r+1$, the antiholomorphic exterior derivative, is defined componentwise by

$$h_{(j_1, ..., j_r)} \mapsto \frac{\partial h_{(j_1, ..., j_r)}}{\partial \bar{z}} \, d\bar{z} \quad \text{when } r = 0$$

$$h_{(j_1, ..., j_r), l} d\bar{z} \mapsto 0 \quad \text{when } r = 1.$$  

The second operator $P_f : L^*_r \to L^*_r$ operates on a form $h \in L^*_r$ by acting on the coefficients as follows: suppose that $P_f h$ has coefficients $g_{(j_1, ..., j_r)}$, then

$$g_{(j_1, ..., j_r)} = \sum_{k=1}^{m} h_{(j_1, ..., j_r, k)} f_k.$$ 

If $h \in L^0_r$, then $P_f h = 0$, the zero form. From the antisymmetry of $P_f$ it follows that $P_f^2 = 0$, and the analyticity of $(f_1, ..., f_m)$ ensures that $P_f$ commutes with $\bar{\partial}$. The next Theorem is from Hörmander [17].

**Theorem 3.1** [Hörmander]

Suppose that the following conditions are satisfied:

$$\text{Suppose that the following conditions are satisfied:}$$

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(i) If \( g \in L^*_\epsilon \) and \( P_f g = 0 \) then the equation \( P_f h = g \) has a solution \( h \in L^{*+1}_\epsilon \) with \( \bar{\partial} h \in L^{*+1}_{\epsilon+1} \) when \( \bar{\partial} g = 0 \).

(ii) \( \bar{\partial} g = h \) has a solution \( g \in L^*_1 \) for every \( h \in L^{*+1}_{\epsilon+1} \) with \( \bar{\partial} h = 0 \).

Then for every \( g \in L^*_\epsilon \) with \( \bar{\partial} g = P_f g = 0 \) one can find \( h \in L^{*+1}_\epsilon \) so that \( \bar{\partial} h = 0 \) and \( P_f h = g \).

**Proof:**

The premises of the theorem ensure that the rows and columns of the double complex illustrated in the diagram of Figure 3.1 are exact, and the result follows by using these premises to traverse the diagram.

Suppose that \( g(z) \in L^0_0 \) is a holomorphic function, that is, \( \bar{\partial} g = 0 \). Then by the first premise there exists \( h^1 \in L^1_0 \) such that \( P_f h^1 = g \) and \( \bar{\partial} h^1(z) \in L^1_1 \).

Commutativity implies that \( P_f \bar{\partial} h^1 = \bar{\partial} P_f h^1 = 0 \), so again by the first premise there exists \( h^2 \in L^2_1 \) such that \( P_f h^2 = \bar{\partial} h^1 \), and by the second premise \( h^3 \in L^3_0 \) such that \( \bar{\partial} h^3 = h^2 \). Now let \( h = h^1 - P_f h^3 \), then

\[
\bar{\partial} h = \bar{\partial} h^1 - \bar{\partial} P_f h^3 \\
= \bar{\partial} h^1 - P_f \bar{\partial} h^3 \\
= 0
\]

and \( P_f h = P_f (h^1 - P_f h^3) = P_f (h^1) - P_f P_f h^3 = P_f h^1 = g \) as required.

\( \square \)
Figure 3.1: Koszul complex for $m = 2$
Theorem 3.1 can only be useful as a means of solving Bezout Equations for a particular choice of algebra if an explicit means can be found for calculating inverses for the two operators, $\bar{\partial}$ and $P_f$, appearing in the complex. These inverses must also satisfy the conditions of the theorem. To resolve this question the algebra $A$ and the spaces $L^r$ need to be specified more precisely; first some definitions.

Denote the open right half plane by $\mathcal{H}$, its closure by $\overline{\mathcal{H}}$, and its boundary, the imaginary axis, by $\partial \mathcal{H}$. A distribution $u$ on $\mathcal{H}$ satisfies the equation

$$\frac{\partial u}{\partial z} = \mu$$

(3.1)

for some measure $\mu$ with support on $\mathcal{H}$ if for any continuously differentiable test function $\psi$ with support compactly contained in $\mathcal{H}$,

$$\left\langle \frac{\partial u}{\partial z}, \psi \right\rangle = -\int_{\mathcal{H}} u(z) \frac{\partial \psi(z)}{\partial z} \, dx \, dy$$

$$= \int_{\mathcal{H}} u(z) \, d\mu.$$

(3.2)

The measure $dx \, dy$ in the first integral is the Lebesgue measure on $\mathbb{C}$. A distribution $u$ that satisfies (3.2) is said to have boundary value $\phi$, an $L^\infty$ function on the imaginary axis, if there exists $U$, an extension of $u$ to $\overline{\mathcal{H}}$ that satisfies:

$$\frac{\partial U}{\partial z} = \mu - \phi dz/2i.$$

(3.3)

Each side of this formula is to be interpreted as a distribution acting on test functions supported in the closed half plane $\overline{\mathcal{H}}$. The measure $\phi dz/2i$ is a measure on $\mathbb{C}$ with support on the imaginary axis.
The motivation for this definition comes from Stokes’ theorem. Suppose that $U$ is a function that equals $\phi$ on the imaginary axis, and $f$ is some test function that is compactly supported on $\mathbb{C}$, then $\phi f \, dz = Uf \, dz$ defines a $(1,0)$ form on $\partial \mathcal{H}$, and Stokes theorem gives:

$$\int_{\partial \mathcal{H}} Uf \, dz = \int_{\mathcal{H}} d(Uf \, dz) = \int_{\mathcal{H}} f \bar{\partial}U \, d\bar{z} \wedge dz + \int_{\mathcal{H}} U\bar{\partial}f \, d\bar{z} \wedge dz = 2i \int_{\mathcal{H}} f \, d\mu + 2i \int_{\mathcal{H}} U\bar{\partial}f \, d\bar{z} \wedge dz.$$

Recalling the definition of a derivative for a distribution one can say that $U$ defines a distribution on $\mathcal{H}$ with a derivative that satisfies (3.3).

A measure $\mu$ in $\mathcal{H}$ is called a Carleson measure [15] with Carleson constant $C$ if

$$\mu(S) < C \, k(S)$$

for every square $S \subset \mathcal{H}$ with a side of length $l(S)$ lying on an interval on the imaginary axis.

Appropriate spaces for $L^+_0$ are now defined as follows: $h \in L^+_0$ if each component $h_I$ is a distribution in $\mathcal{H}$ with boundary value in $L^\infty$, and each component satisfies

$$\bar{\partial}h_I = \mu \quad (3.4)$$

for some bounded measure $\mu$ in $\mathcal{H}$; $h \in L^+_I$ if each component $h_I = \mu_I d\bar{z}$ for some Carleson measure $\mu_I$. In [17] Hörmander uses an argument based on the Hahn Banach theorem to prove the existence of solutions in $L^+_0$ to $dh/d\bar{z} = \mu$ for

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a Carleson measure \( \mu \) in \( L^1_\delta \); from this it follows that condition (ii) of Theorem 3.1 is satisfied. The domain of the \( \delta \) operator does not however coincide with the spaces \( L^\delta_\phi \), and this is why the first condition of the theorem requires that \( \delta h \in L^{\delta+1}_{r+1} \). These definitions together with (3.4) complete the picture as far as the existence of an inverse for \( \delta \) is concerned, and it remains only to deal with \( P_f \).

Inversion of the operator \( P_f \) is considered in two parts. Suppose that \( g \in L^r_\phi \) with \( P_f g = f_1 g_1 + f_2 g_2 = 0 \) and let \( h \in L^r_\phi \) be given by

\[
h_f = \sum_{|I| = s} (-1)^{|I|+1-I} g_{fi} \frac{\bar{f}_i}{|f|^2}
\]  

(3.5) in which \( I \) denotes the multi index \((i_1, \ldots, i_{s+1})\) and \( I_j \) denotes the multi index \((i_1, \ldots, i_{j-1}, i_{j+1}, \ldots, i_s)\). Since \( s = 1 \) in this instance, \( h \) has only one component

\[
h_{(1,2)} = g_1 \frac{\bar{f}_2}{|f|^2} - g_2 \frac{\bar{f}_1}{|f|^2}
\]

with

\[
(P_f h)_1 = h_{1(2)} f_2 = g_1 f_2 \frac{\bar{f}_2}{|f|^2} - g_2 f_2 \frac{\bar{f}_1}{|f|^2}
\]

\[
= g_1
\]

\[
(P_f h)_2 = h_{2(1)} f_1 = -g_1 f_1 \frac{\bar{f}_2}{|f|^2} + g_2 f_1 \frac{\bar{f}_1}{|f|^2}
\]

\[
= g_2.
\]

Another straightforward calculation shows that \( \delta P_f h = 0 \) and permits the conclusion that (3.5) provides the appropriate inverse when \( s \geq 1 \).
When $g \in L^p$ the expression (3.5) fails to give an inverse for $P_f$ that satisfies the exterior derivative condition (3.4) on account of the fact that $f \in H_\infty$ does not necessarily imply $\bar{\partial}f \in H_\infty$ (an exception that is exploited later in an example is the case of $f$ being restricted to rational functions). To overcome this hitch, which in fact is the major obstacle in constructing solutions to the Corona Problem, a construction based on the following lemma from [17] is used.

**Lemma 3.2** [Carleson - Hörmander] Let $f_j \in \mathcal{H}$, $j = 1, \ldots, n$, and assume that for some $c > 0$

$$|f_1(z)| + \ldots + |f_n(z)| \geq c. \quad (3.6)$$

Then for sufficiently small $\epsilon > 0$ one can find a partition of unity $\phi_j$ subordinate to the covering of $\mathcal{H}$ by open sets $\mathcal{H}_j = \{z : |f_j(z)| > \epsilon\}$ such that $\partial\phi_j/\partial\bar{z}$, defined in the sense of distribution theory, is a Carleson measure for all $j$.

This Lemma is a restatement of a result of Carleson's original paper [6] in which he directly constructs the measure. A more recent account of the construction is given in Garnett's book [15]. The difficult part of the lemma is the construction of a partition of the plane into two sets each of which contains the regions of the plane where one of the two functions $f_1$ or $f_2$ becomes very small. In general, the boundary between the two sets will be a complicated curve, however in practice, the functions $f_1$ and $f_2$ may possess some regularity that allows a boundary curve to be easily chosen. In the example considered at the end of this chapter $f_1(z) = e^{-rz}/(1+z)$ and $f_2(z) = (1-z)/(1+z)$ so the restriction on the partition
is that it separate the point \( z = 1 \) where \( f_2 = 0 \) from the regions of the plane where \( |z| \) is large and \( f_1(z) \) tends to zero.

The partition of unity from Lemma 3.2 is used to construct a left inverse for \( P_f \) on \( L^0_r \) as follows: let \( g \in L^0_r \), then

\[
h_t = \sum_{j=1}^{n+1} \frac{\phi_j}{f_j} \]

(3.7)

This expression is produced from (3.5) by replacing the term \( f_i/|f| \) with \( \phi_i/f_i \). With \( g \in H \infty \) and \( s = 0 \) equation (3.7) becomes

\[
h_t = g \frac{\phi_i}{f_i}
\]

and \( \partial h/\partial \bar{z} = g f_i^{-1} \partial \phi_j/\partial \bar{z} \) which by Lemma 3.2 is a Carleson measure.

The construction of an inverse for \( P_f \) together with Lemma 3.2 and the existence theorem for solutions to \( \bar{\partial} \) from [17] allow the Corona theorem to be deduced as a corollary to Theorem 3.1.

**Theorem 3.3** If \( f_1, \ldots, f_n \in H \infty \) and \( |f_1(z)| + \ldots + |f_n(z)| \geq c > 0 \) then it follows that the ideal generated by \( f_1, \ldots, f_n \) coincides with the whole of \( H \infty \).

In addition, Theorem 3.1 gives a method for explicitly constructing solutions to the Bezout Equation provided that the partition of unity in Lemma 3.2 may be constructed, and that the solution to the inhomogeneous \( \bar{\partial} \) equation may be computed when the right hand side is a Carleson measure.
3.2 Constructing Bounded Solutions to the Inhomogeneous $\bar{\partial}$ Equation

In the preceding section the construction of solutions to the Bezout Equation has been reduced to two steps: the construction of the partition of unity $\phi_j$, and the construction of bounded solutions to the $\bar{\partial}$ equation. This section describes a technique devised by P. Jones [20] for solving the $\bar{\partial}$ equation; the presentation is based on the account given in Garnett [15]. The problem that needs to be solved is: given $\mu$, a Carleson measure on the right half plane, find a distribution $b$ with bounded boundary values that satisfies

$$\partial b / \partial z = \mu.$$  

The solution, which is based on a Green's function argument, has three stages: the measure $\mu$ is approximated by a sequence of measures $\mu_j$ which converge weakly to $\mu$, each $\mu_j$ being supported on a finite set of points; the support of each measure $\mu_j$ is partitioned in such a way that the pseudo-hyperbolic distance$^2$ between any two points in the same partition is bounded from below, and the measure $\mu_j$ is subdivided into a corresponding sum $\sum \mu_j^k$ each $\mu_j^k$ having support on a distinct set in the partition; finally the $\bar{\partial}$ problem is boundedly solved for each $\mu_j^k$ and these solutions are summed to form the approximate solution $b_j$.

The whole procedure is performed in such a way that the sequence of solutions $b_j$ is a uniformly bounded sequence of functions in $H_\infty$.

$^2$The pseudo-hyperbolic distance between two points in the half-plane is defined as $\rho(z_1, z_2) = (z_1 - z_2)/(z_1 - z_2)$
Before the solution is discussed in detail the fundamental solution to the $\bar{\partial}$ operator is introduced, and a result about interpolating Blaschke products is recounted. Let $D \subset \mathbb{C}$ be an open domain with $C^1$ boundary that contains the origin $z = 0$. The fundamental solution to the $\bar{\partial}$ operator on $D$ is a distribution $b$ that satisfies the identity

$$- \int_D b(z) \frac{\partial \phi(z)}{\partial \bar{z}} \, dx dy = \phi(0)$$

for any $C^\infty$ function $\phi$ with support compactly contained in $D$ [18]. In this formula the integral on the left hand side of the identity should be interpreted as the action of the distribution on a test function. The fundamental solution for the $\bar{\partial}$ operator is easily computed. Suppose that $\phi$ is an arbitrary $C^\infty$ function with support compactly contained in $D$. Let $U \subset D$ have $C^1$ boundary and contain the support of $\phi$ in its interior. Consider the function $\phi(\zeta)/\zeta$, Stokes’ theorem gives

$$\int_{\partial U} \frac{\phi(\zeta)}{\zeta} \, d\zeta - \int_{|\zeta| = \epsilon} \frac{\phi(\zeta)}{\zeta} \, d\zeta = \int_{|\zeta| = \epsilon} \frac{\partial}{\partial \zeta} \left( \frac{\phi(\zeta)}{\zeta} \right) \, d\bar{\zeta} \wedge d\zeta$$

$$= -2i \int_{|\zeta| = \epsilon} \frac{1}{\zeta} \frac{\partial \phi}{\partial \bar{\zeta}} \, dx dy.$$

Because $\phi(z) = 0$ on the boundary of $U$, the first boundary integral is zero, and as $\epsilon \to 0$ the second integral approaches the limit $i2\pi \phi(0)$. Consequently a fundamental solution for $\bar{\partial}$ is given by the distribution $b(z) = 1/(\pi z)$.

If $z = x + iy$ is a complex number, then the real conjugate of $z$ is defined to be the number $\bar{z} = -x + iy$. The need for this usage results from considering Laplace transforms of system operators; the Laplace transform of a bounded

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causal system gives a transfer function which is analytic in the right half plane, 
so in places where a complex conjugate $\bar{z}$ occurs in the analysis of functions 
analytic in the upper half plane, it will be natural to substitute the real conjugate 
$\bar{z}$. For instance given a set $\{\zeta_j = \xi_j + i\eta_j, \xi_j > 0\}$ that satisfies the condition 
\[\sum \frac{x_n}{1 + |z_n|^2} < \infty\]
a Blaschke product with zeros $\zeta_j$ is defined by the expression 
\[B(z) = \left(\frac{z-1}{z+1}\right)^m \prod_{\zeta_j \neq 1} \frac{|\zeta_j - 1|}{\zeta_j - 1} \frac{z - \zeta_j}{z - \bar{\zeta_j}}.
\]
The factors $|\zeta_j - 1|/|\zeta_j - 1|$ ensure that the product converges when the sequence 
$\{|\zeta_j|\}$ is unbounded, and for finite zero sets they may be omitted.

Let $B_0(z)$ be a Blaschke product with a zero set $\{\zeta_j = \xi_j + i\eta_j\}$ that satisfies 
the condition 
\[\prod_{j \neq k} \frac{|z_k - z_j|}{|z_k - \bar{z}_j|} \geq \delta > 0, \quad (3.8)\]
then the inverse $1/B_0(z)$ is an analytic function except on the zero set $\{\zeta_j\}$ and 
is given by the expression 
\[1/B_0(z) = 1 + \sum_j \frac{1/B_0'(\zeta_j)}{z - \zeta_j}\]
If $1/B_0(z)$ is considered as a distribution on $\mathcal{H}$, then it follows from the discussion 
of the fundamental solution to the $\bar{\partial}$ operator that 
\[\bar{\partial}(1/B_0(z)) = \sum_j \frac{\pi}{B_0'(\zeta_j)} \delta_{\zeta_j}\]
\[= \sum_j \beta_j \xi_j \delta_{\zeta_j}, \quad (3.9)\]
where $1 \leq |\beta| \leq 1/\delta$.

The following theorem is due to Earl [8][9].

**Theorem 3.4 [Earl]**

Let $\{z_j\}$ be a sequence in the right half plane such that

$$\prod_{j \neq k} \left| \frac{z_k - z_j}{z_k - z_j} \right| \geq \delta > 0, \quad k = 1, 2, \ldots$$

Then there is a constant $K$ independent of $\delta$ such that whenever $\{a_j\} \in l^\infty$, there exists $f(z) \in H^\infty$ such that

$$f(z_j) = a_j, \quad j = 1, 2, \ldots,$$

and such that

$$f(z) = K \left( \sup_j |a_j| \right) \delta^{-2} B_{\text{int}}(z),$$

where $B_{\text{int}}(z)$ is a Blaschke product. The zeros $\{\xi_j\}$ of $B_{\text{int}}(z)$ satisfy

$$\rho(\xi_j, z_j) = \left| \frac{\xi_j - z_j}{\xi_j - z_j} \right| \leq \frac{\delta}{3}$$

and

$$\prod_{j \neq k} \left| \frac{\xi_k - \xi_j}{\xi_k - \xi_j} \right| \geq \frac{\delta}{3}.$$

This theorem is a particular instance of Carleson’s interpolation theorem ([15] chapter 7). It has an advantage over Carleson's theorem in that it explicitly gives the form of the interpolating function, in fact the interpolating Blaschke product is constructed in the proof of the theorem. The bound on the norm
of the interpolating function, \( K(\sup_j |a_j|) \delta^{-2} \) is not optimal, Carleson’s theorem gives the better estimate

\[
\frac{1}{\delta} \leq M \leq C(1 - \log \delta) / \delta.
\]

in which \( C \) is a constant that depends only on \( (\sup_j |a_j|) \).

The following technical lemma will be needed in order to apply Earl’s Theorem. The content of the lemma and its proof appear in [15] as part of a proof of Carleson’s interpolation theorem.

**Lemma 3.5** [Garnett] [15]

Suppose that \( \{z_j\} \) is a sequence in the right half plane, then the following conditions are equivalent:

(i) There exists \( \delta \) such that

\[
\prod_{j,j \neq k} \frac{|z_k - z_j|}{|z_k - z_j^*|} \geq \delta, \quad k = 1, 2, \ldots
\]

(ii) The points \( z_j \) are well-separated in the pseudo-hyperbolic metric,

\[
\rho(z_k, z_j) = \frac{|z_k - z_j|}{|z_k - z_j^*|} \geq a > 0, \quad j \neq k,
\]

and there is a constant \( A \) such that for every square \( Q = \{y_0 \leq y \leq y_0 + l(Q), 0 < x \leq l(Q)\} \),

\[
\sum_{z_j \in Q} x_j \leq A l(Q)
\]
Proof:

The proof is presented only for the direction (ii) ⇒ (i) as this is the only direction that is needed later.

First, the following inequality is established:

\[-\log t \leq \frac{-2\log a}{1-a^2} \leq (1 + 2\log \frac{1}{a})(1 - t), \quad \text{for } a^2 < t < 1 \quad (3.10)\]

The left hand inequality follows from the observation that $a^2 \leq t < 1$ implies both $-2\log a \geq -\log t$ and $(1 - t) \geq (1 - a^2)$ which combine to give

\[-\log t \leq \frac{-2\log a}{1-a^2}(1-t).\]

The right hand inequality follows from the series expansion

\[\log(1-b) = -b + \frac{b^2}{2} - \frac{b^3}{3} + \ldots \geq -b - b^2 - b^3 - \ldots = \frac{-b}{1-b}, \quad 0 < b < 1.\]

Let $b = 1 - a^2$ with $0 < a < 1$, then

\[\log a^2 \geq \frac{1-a^2}{-a^2}\]

\[\Rightarrow \quad -\log a^2 + (1 - a^2) \log a^2 \leq 1 - a^2\]

\[\Rightarrow \quad \frac{-2\log a}{1-a^2}(1-t) \leq (1 + 2\log \frac{1}{a})(1-t)\]

Let $t = |(z_k - z_j)/(z_k - \bar{z}_j)|^2$, then it follows from statement (ii) of the Lemma that $t > a^2 > 0$ for some $a > 0$ and for all $j \neq k$. Substituting for $t$ in both the left hand and right hand ends of (3.10) gives

\[-\log \frac{|z_k - z_j|}{|z_k - \bar{z}_j|} \leq \left(1 + 2\log \frac{1}{a}\right)\left(1 - \frac{|z_k - z_j|}{|z_k - \bar{z}_j|}\right)\]

\[\leq -\left(1 + 2\log \frac{1}{a}\right)\frac{(z_k - \bar{z}_j)(\bar{z}_k - z_j) - (z_k - z_j)(\bar{z}_k - \bar{z}_j)}{|z_k - \bar{z}_j|^2}\]

\[\leq \left(1 + 2\log \frac{1}{a}\right)\frac{4x_jx_k}{|z_k - \bar{z}_j|^2}\]

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Fix $k$ and sum each side of the inequality over the indices $j \neq k$ to get

$$-\log \prod_{j \neq k} \frac{|z_k - z_j|^2}{|z_k - \bar{z}_j|^2} \leq \left(1 + 2 \log \frac{1}{a}\right) \sum_{j \neq k} \frac{4x_j x_k}{|z_k - \bar{z}_j|^2} \quad (3.11)$$

It remains only to bound the summation in the right hand side of (3.11). With $z_k$ still fixed, consider the following collection of semicircles with center $iy_k$ in the complex plane.

$$S_n = \{ z \in \mathcal{H} : |z - iy_k| \leq 2^n x_k \}, \quad n = 0, 1, 2, \ldots$$

From the second inequality in statement (ii) of the Lemma it follows that

$$\sum_{x_j + iy_j \in S_n} x_j \leq A^{2^{n+1}} x_k.$$ 

Also, if $z_j \in S_0$ then $|z_j - \bar{z}_k|^{2} \geq x_k^2$, and when $z_j \in S_n - S_{n-1}$ with $n \geq 1$,

$$|z_j - \bar{z}_k|^{2} \geq 2^{2n-2} x_k^2.$$ 

Consequently,

$$\sum_{j} \frac{4x_j x_k}{|z_k - \bar{z}_j|^2} \leq 4 \sum_{z_j \in S_0} \frac{x_j}{x_k} + 16 \sum_{n=1}^{\infty} \sum_{z_j \in S_n - S_{n-1}} \frac{x_j}{2^{2n} x_k}$$

$$\leq 8A + 32A \sum_{n=1}^{\infty} 2^{-n}$$

$$= 40A$$

Substituting this result into (3.11) gives

$$\prod_{j, j \neq k} \frac{|z_k - z_j|}{|z_k - \bar{z}_j|} \geq \delta, \quad k = 1, 2, \ldots$$

with

$$\delta = \exp \left(-40A \left(1 + 2 \log \frac{1}{a}\right)\right).$$
The next two lemmas contain the constructive solution to the $\bar{\partial}$ equation that is presented in Chapter 8 of [15]. The proofs closely follow the work cited, but are given here because they contain the algorithms that are used to compute actual solutions. Earl's Theorem and the discussion preceding it on fundamental solutions provide the basis for calculating $\bar{\partial}$ solutions in the following simple case.

**Lemma 3.6** [Garnett [15]]

Let $z_j$ be a finite set of points satisfying (3.8) and let $\mu = \sum \alpha_j x_j \delta z_j$ with $|\alpha_j| \leq 1$. Then the rational function

$$b(z) = K\delta^{-3}(B_2(z)/B_1(z))$$

satisfies $\bar{\partial}b = \mu$ where $B_1(z)$ is a Blaschke product with zeros $z_j$, $B_2(z)$ is a second Blaschke product, and $K$ is a constant independent of $\delta$.

**Proof:**

Equation (3.9) states

$$\frac{d}{dz} \frac{1}{B_1(z)} = \sum_j \beta_j x_j \delta z_j,$$

and Earl's theorem guarantees the existence of a second interpolating Blaschke product $B_2(z)$ such that

$$K\delta^{-3}B_2(z_j) = \alpha_j/\beta_j$$
The case of a general Carleson measure $\mu$ is tackled by constructing a sequence of approximating measures $\{\mu_n\}$ that converges (weakly) to $\mu$; each measure in the sequence is supported on a finite set of points and has the form

$$\mu_n = \sum \alpha_j x_j \delta_{z_j}.$$ 

The next lemma presents a method for solving the equations

$$\frac{d}{dz} b_n(z) = \mu_n(z)$$

with a uniform bound on the sequence of solutions $b_n$. The difficulty here is that the bound in Lemma 3.6 depends on the parameter $\delta$ which, through Lemma 3.5, is related to the spacing (in the pseudo-hyperbolic metric) of the points in the supporting set $\{z_j\}$. If a general Carleson measure is going to be approximated by a sequence of measures with finite point support, then the spacing of the points in the support of the approximating measures will decrease to zero as the approximations converge. What is needed is a method for decomposing the approximating measures in such a way that the spacing between points of support for each element of the decomposition remains large, yet the sum of the Carleson constants of the elements in the decomposition remains constant.

**Lemma 3.7** [Jones-Garnett] [15]

Let $\mu = \sum_{j=1}^M \alpha_j x_j \delta_{z_j}$ be a measure supported on the finite set $\{z_j = x_j + iy_j\}$, with masses $\alpha_j x_j$ at the points $z_j$, and with Carleson constant $N(\mu) \leq C$. Then there exist an integer $N$, rational functions $b_p(z)$, and a function

$$b(z) = \frac{1}{N} \sum_{p=1}^{2N} b_p(z)$$

such that each $b_p(z)$ is a function of the type produced in Lemma 3.6, $d/dz b(z) =$
\( \hat{\mu} \text{ for a measure } \hat{\mu} \text{ that is arbitrarily close to } \mu, \text{ and } |b(it)| < KC \text{ for } t \in \mathbb{R} \text{ and } K \text{ a constant independent of } \mu. \)

The proof below replaces the dyadic construction of [15] by an \( m \)-adic subdivision. Although setting \( m = 2 \) reduces the complexity of the proof and is sufficient to prove continuity of the inversion, the choice of \( m \) will influence the bound achieved on the solution and is important if solutions with small norm are to be calculated.

**Proof:**

First it is shown that \( \mu \) may be approximated arbitrarily closely by a new measure \( \tilde{\mu} \) of the form \( C/N \sum x_j \delta_{t_j} \). The support of \( \tilde{\mu} \) is the same as the support of \( \mu \), but each point mass \( x_j \delta_{t_j} \) may be repeated a finite, and possibly large number of times in the new sum. If \( N \) is chosen to be a sufficiently large positive integer, the coefficients \( j \) in the finite sum \( \mu \) may be uniformly approximated to arbitrary accuracy by \( a_j \approx n_j/NC \) in which \( n_j \) are positive integers and \( C \) is the Carleson constant of \( \mu \). If each term in the sum \( \sum a_j x_j \delta_{t_j} \) is expanded as

\[
\alpha_j x_j \delta_{t_j} \approx \frac{C}{N} (x_j \delta_{t_j} + \ldots (n_j \text{ times}) \ldots + x_j \delta_{t_j})
\]

then a renumbering of the terms in the summation gives the approximation

\[
\mu \approx \tilde{\mu} = \frac{C}{N} \sum_j x_j \delta_{t_j}
\]

From here on no distinction will be made between the measure \( \mu \) and the approximation \( \tilde{\mu} \).
In the second part of the proof a systematic method of decomposing the measure \( \mu \) is established. The point masses \( x_j \delta_j \) are distributed amongst a finite number of sets in such a way that the distance between any two points in the same set is large.

Figure 3.2: \( m \)-adic Subdivision of the Half Plane (\( m = 3 \))

Choose a square \( Q_0 \) with \( \text{supp} \mu \subseteq Q_0 \subseteq \mathcal{H} \) and a side of length \( l(Q_0) \)
lying on the imaginary axis. This square may be subdivided to form an m-adic sequence of squares of uniform hyperbolic size as follows (Figure 3.2 illustrates the construction for the case \( m = 2 \)). Let \( Q_1, \ldots, Q_m \) be the \( m \) adjacent squares contained in \( Q_0 \) each with sides of length \( l(Q)/m \), and each having one side on the imaginary axis; continue this subdivision process inductively on each square \( Q_i \) until all the squares \( Q_{m^1}, \ldots, Q_{m^{n-1}} \) are outside the support of \( \mu \) for some \( n \) (the process is guaranteed to stop since the support of \( \mu \) is compactly contained in \( \mathcal{H} \)). The right hand section of any m-adic square \( Q \) can contain at most \( mN \) points \( z_j \) because \( N(\mu) \leq C \) This allows the points \( \{z_j\} \) to be partitioned into \( 2mN \) sets in such a way that the spacing between any two points in the same set is uniformly bounded from below by \( \delta = \frac{m-1}{m+1} \).

For every \( n \), let \( S_n = \{z_j : l(Q_0)m^{-n-1} \leq x_j \leq l(Q_0)m^{-n}\} \) and order the elements of each \( S_n \) so that \( S_n = \{x_{k,n} + iy_{k,n}\} \) with

\[
y_{k-1,n} \leq y_{k,n} \leq y_{k+1,n}.
\]

Then the set \( \{z_j\} \) may be split into \( mN \) sequences \( Y_1, \ldots, Y_{mN} \) such that the points in each \( S_n \) are evenly distributed between the \( Y_r \), i.e. if \( z_j = x_{k,n} + iy_{k,n} \in S_n \) then \( z_j \in Y_r \) if \( r = k \mod mN \). Now suppose that \( P \subset \mathcal{H} \) is a fixed square with one side lying on the imaginary axis, let \( M_n(P) \) be the number of points in \( S_n \cap P \), then each set \( Y_r \cap S_n \) contains fewer than \( 1 + M_n(P)/(mN) \) points \( z_j \), and

\[
\sum_{Y_r \cap P} x_j \leq \sum_{n : S_n \cap P \neq \emptyset} \left(1 + \frac{M_n(P)}{mN}\right) m^{-n} \|Q_0\|
\]
\[
\begin{aligned}
&\leq m \|P\| \sum_{n=0}^{\infty} m^{-n} + \frac{1}{mN} \sum_{x_j \in P} m x_j \\
&\leq \frac{m^2}{m-1} \|P\| + \frac{\mu(P)}{C} \\
&\leq (m+3) \|P\|
\end{aligned}
\]  
(3.12)

Consider the sets \( \{X_p\} \) defined by

\[
X_r = Y_r \cap \bigcup_{n \text{ even}} S_n
\]

and

\[
X_{2r+1} = Y_r \cap \bigcup_{n \text{ odd}} S_n.
\]

then the measures \( \mu_p = \sum_{x_j \in X_p} z_i \delta_{x_j} \) satisfy \( \mu = \sum_p \mu_p \) and provide a decomposition of \( \mu \) into measures of bounded Carleson constant with well spaced support.

The upper bound on the Carleson constants is given by Equation (3.12) and the lower bound on the separation of two points of support for the measure \( \mu_p \)

\[
\rho(z_i, z_j) \geq \frac{m-1}{m+1} \quad \text{when } z_i, z_j \in X_p.
\]  
(3.13)

This bound is arrived at by the following argument. If \( z_i \in S_n \) and \( z_j \in S_{n-2} \) then \( \rho(z_i, z_j) > (m-1)/(m+1) \) by the definition of the sets \( S_n \). On the other hand, if \( z_i \) and \( z_j \) are in the same set \( S_n \) then it follows, from the fact that the top half of any \( Q_j \) contains at most \( mN \) points, and the way in which the set \( Y_r \) that corresponds to \( X_p \) was constructed, that \( z_i \) and \( z_j \) must be separated by \( m-1 \) hyperbolic squares each of length \( l(Q_0) \) of \( m^{-n} \). Consequently, the distance
between \( z_i \) and \( z_j \) must be bounded below by

\[
\rho(z_i, z_j) \geq \frac{(m - 1)m^{-n}}{\sqrt{(m - 1)^2m^{-2n} + 4m^{-2n}}} \geq \frac{m - 1}{m + 1}.
\]

Lemma 3.6 can now be applied to the measures \( \mu_p \) to produce functions \( b_p \) that satisfy

\[
\frac{d}{dz} b_p = \mu_p.
\]

The constant \( \delta \) in Lemma 3.6 which determines the bounds on the norms \( \|b_p\| \) is estimated by using Lemma 3.5 and the inequalities (3.12) and (3.13). This gives an estimate on the norms \( \|b_p\| \) of

\[
\|b_p\| \leq K\delta^{-3},
\]

in which \( K \) is a constant that is independent of the measure \( \mu_p \), and \( \delta \) is given by the formula

\[
\delta = \exp \left( 120(m + 3) \left( 1 + 2 \log \left( \frac{m + 1}{m - 1} \right) \right) \right). \tag{3.14}
\]

Let

\[
b(z) = \frac{2mN}{N} \sum_{\mu=1}^N b_p(z).
\]

Then \( \tilde{\delta} b(z) = C/N \sum z_j \delta_j = \mu \) and

\[
\|b\| \leq 2mKC\delta^{-3}, \tag{3.15}
\]

which completes the proof.

\[\square\]
The bound on the norm of the solution $\delta$ depends on the choice of $m$ both directly through the factor in (3.15), and indirectly through (3.14), the expression for $\delta$. If the procedure given in the proof is being used for computation of solutions to the $\tilde{\delta}$ equation, then the question of what value should be chosen for $m$ will arise. When deciding this, particular attention should be payed to the inequality (3.12). The appearance of $m$ on the right hand side of this inequality comes from the constant term 1 in the estimate that each set $Y_r \cap S_n \cap P$ must contain fewer than $1 + M_n(P)/(mN)$ points $z_j$. This estimate is too large for most of the sets $Y_r \cap S_n \cap P$: take for instance the case illustrated in Figure 3.2 and assume that the Carleson constant for the measure $C = 1$, and that each circle represents a mass of magnitude equal to its distance from the imaginary axis, it follows that $N = 4$ and $m = 3$. If the square $P$ is taken to be equal to $Q_0$ then although most of the sets $Y_r \cap S_n \cap P$ contain zero points, the estimate assigns them each at least one point. The problem arises from the way the points are assigned to the sets $Y_r$; the sets $Y_r$ with small $r$ consistently get more points than those with large $r$. To mitigate this discrepancy it is sufficient to take each point $z_j = x_{k,n} + iy_{k,n}$ in the set $S_n$ and instead of assigning it to the set $Y_r$ with $r = k \mod mN$, use the assignment $r = (k + \tau(n)) \mod mN$ where $\tau(n)$, which acts as an offset, is a function of the set $S_n$.

The case for a general Carleson measure $\mu$ is now straightforward, but since the proof, which involves proving that the approximations converge to a bounded distribution with boundary values, does not add anything to the construction
of the approximations, the reader is referred to Garnett [15] for the details.

**Theorem 3.8** [Garnett [15]]

Let \( \mu = C \sum \alpha_i x_j \delta_{ij} \) be a Carleson measure with Carleson constant \( N(\mu) \leq C \).

Then there is an \( H_\infty \) function \( b(z) \) such that

\[
\partial b(z) = \mu,
\]

and the boundary value of \( b \) is an \( L^\infty \) function with \( \|b\|_\infty < C \) for \( C \) a positive constant.

3.3 Examples

In this section two examples are presented that indicate how the methods presented in the previous section can be applied to calculate solutions to the Bezout equation.

3.3.1 Example 1

In the first example the Bezout Identity comes from an unstable plant with rational \( H_\infty \) factors \( f_1 \) and \( f_2 \). Although this simplification allows the problem to be solved with elementary algebraic methods, the example serves well as an illustration of the general method.

\[
f_1(z) = \frac{z - 1}{z + 1}, \quad \text{and} \quad f_2 = \frac{z - 2}{z + 1}.
\]
The solution is found by following the construction given in the proof of Theorem 3.1.

\[ h_1^4(z) = \frac{1}{2} \frac{z + 1}{z - 1} \quad \text{and} \quad h_2^4(z) = \frac{1}{2} \frac{z + 1}{z - 2} \]

solve the equation

\[ P_f h^4 = 1 \]

in a distributional sense. Taking the exterior derivative of \( h^4 \) gives

\[ \partial h^4 = (\pi \delta_1, 3/2\pi \delta_2), \]

and inverting the operator \( P_f \) in

\[ P_f h^3 = \partial h^4 \]

\[ = (\pi \delta_1, 3/2\pi \delta_2), \]

produces the solution \( h^3_{1,2} = -2\pi \delta_1 - 9/2\pi \delta_2 \). The Bezout problem is now reduced to solving the equation \( \partial h^3 = h^5 \), or in components

\[ \frac{d}{dz} h^3_{1,2} = h^5_{1,2} \]

\[ = -2\pi \delta_1 - 9/2\pi \delta_2. \quad (3.16) \]

Let \( B_1(z) \) be the Blaschke Product with zeros at \( z = 1 \) and \( z = 2 \), then it follows from equation (3.9) that

\[ \frac{d}{dz} 1/B_1(z) = -6\pi \delta_1 + 12\pi \delta_2, \]

and equation (3.16) is solved by \( h^3_{1,2} = F_{\text{ext}}(z)/B_1(z) \) when \( F_1(z) \) is a bounded function that is analytic on the right half plane and interpolates the values
\( F_{\text{int}}(1) = 1/3 \) and \( F_{\text{int}}(1) = -3/8 \). Such a function is given by

\[
F_{\text{int}}(z) = -\frac{z - 2}{z + 2} - \frac{9z - 1}{8z + 1}
\]

which produces the solution

\[
h_{1,2}(z) = -\frac{z + 1}{z - 1} - \frac{9z + 2}{8z - 2}
\]

The formula for the analytic solution of the Bezout equation \( h \) is

\[
h = h^1 - Pf h^3
\]

\[
= \left( h^1_1 - h^3_{1,2} f_2 , h^1_2 - h^3_{2,1} f_1 \right)
\]

\[
= \left( \frac{21z + 30}{8z + 8} , - \frac{13z + 19}{8z + 8} \right)
\]

The answer is checked by evaluating

\[
P_f h = h_1 f_1 + h_2 f_2
\]

\[
= \frac{21z + 30}{8z + 8} \frac{z - 1}{z + 1} - \frac{13z + 19}{8z + 8} \frac{z - 2}{z + 1}
\]

\[
= 1,
\]

the expected answer.

**3.3.2 Example 2**

The second example involves an irrational function. Set

\[
f_1(z) = e^{-rz} \frac{1}{1 + z}, \quad f_2(z) = \frac{z - 1}{z + 1}
\]

The irrationality of the data means that greater care needs to be taken when inverting the operator \( P_f \). The first step is to find an instance of the partition
of unity predicted by Lemma 3.2. The characteristic functions

\[ \phi_1 = \chi_{\{z: |z| > \sigma\}}, \quad \phi_2 = \chi_{\{z: |z| < \sigma\}} \]

satisfy the requirements when \(0 < \text{Re} \sigma < 1\). Formula 3.7 is used to invert the operator \(P_f\) in the equation \(P_f h^1 = 1\) to give a 1-form valued function \(h^1\) with coefficients

\[ h_1^1 = e^{\sigma z}(z + 1)\phi_1, \quad h_2^1 = \frac{z + 1}{z - 1} \phi_2 \]

The \(\partial\) derivative of \(h^1\) has components:

\[ \partial h_1^1 = e^{\sigma z}(z + 1)\partial \phi_1, \]
\[ \partial h_2^1 = \left(\frac{z + 1}{z - 1}\right) \partial \phi_2. \]

Equation 3.7 is again used to solve \(P_f h^2 = \partial h^1\) with result

\[ h_{1,2}^2 = e^{\sigma z} \frac{(z + 1)^2}{z - 1} \partial \phi_2 \phi_1 - e^{\sigma z} \frac{(z + 1)^2}{z - 1} \partial \phi_1 \phi_2 \]

Let \(\mu = \phi_1 \partial \phi_2 - \phi_2 \partial \phi_1\); that this expression defines a measure can be seen as follows. Let \(\psi\) be a \(C^\infty\) mollifier, and denote by \(\widetilde{\chi}_{\psi \chi_{|z|>\sigma}}\) the mollification of the characteristic function, then if \(\tilde{\phi}_1\) and \(\tilde{\phi}_2\) denote the \(C^\infty\) approximations to the functions \(\phi_1\) and \(\phi_2\), and \(\widetilde{D}\) is the set \(\{z: |z| = \sigma\} + \text{supp} \psi\), the distribution

\[ \]
\( \bar{\phi}_1 \bar{\partial} \bar{\phi}_2 - \bar{\phi}_2 \bar{\partial} \bar{\phi}_1 \) acts on a test function \( f \) as follows:

\[
\int_D \bar{\phi}_1 \bar{\partial} \bar{\phi}_2 f - \bar{\phi}_2 \bar{\partial} \bar{\phi}_1 f \, dx \, dy = i/2 \int_D \bar{\phi}_1 \bar{\partial} \bar{\phi}_2 f - \bar{\phi}_2 \bar{\partial} \bar{\phi}_1 f \, dz \wedge d\bar{z}
\]

\[
= -i/2 \int_D (\bar{\phi}_2 \bar{\partial} \bar{\phi}_1 - \bar{\phi}_1 \bar{\partial} \bar{\phi}_2) f \, dz \wedge d\bar{z}
\]

\[
= -i/2 \int_D f \bar{\partial} \bar{\phi}_1 \, dz \wedge d\bar{z}
\]

\[
= -i/2 \int_{\partial D} f \bar{\phi}_1 \, dz
\]

\[
+ i/2 \int_D \bar{\phi}_1 \bar{\partial} f \, dz \wedge d\bar{z}
\]

The calculation above uses the fact that \( \bar{\phi}_1 + \bar{\phi}_2 = 1 \), and the corollary that \( \bar{\partial} \bar{\phi}_1 = -\bar{\partial} \bar{\phi}_2 \). Consider what happens as the support of the mollifier is allowed to shrink to zero; for any test function \( f \) the first term converges to a line integral on \( \partial D \) while the second integral, which has a uniformly bounded integrand, converges to zero. It follows that \( \mu \) is indeed a measure, and is given explicitly by

\[
\int_{\mathbb{R}^n} f \, d\mu = -i/2 \int_{|z|<\sigma} f(z) \, dz
\]

\[
= -\sigma/2 \int_{-\pi/2}^{\pi/2} f(\sigma e^{i\theta}) \, d\theta
\]

where in the last integral the substitution \( z = \sigma e^{i\theta} \) is made.

Returning to the example, \( h_{7,2}^2 \) can now be written as

\[
h_{7,2}^2 = e^{\tau z} \frac{(z+1)^2}{z-1} \mu(z).
\]
The algorithm presented in the previous section is used to solve the equation

$$\partial h^3 = h^2,$$  \hspace{1cm} (3.17)

and the final solution is $h = h^1 - P_I h^3$. A computer program has been written to calculate the solution to Equation (3.17) for the example given. The software generates a finitely supported approximation to the measure $\mu$, decomposes the measure into a sum of measures each with points of support well-spaced with respect to the pseudo-hyperbolic distance, and solves the Blaschke Product interpolation problem using an iterative scheme. The result of the algorithm is a rational $H_\infty$ function that approximates the solution to the $\tilde{\partial}$ equation. By increasing the number of points in the support of the approximating measure, the $L_\infty$ norm of the error in the solution may be reduced to lie within an arbitrary distance from zero.

Figures 3.3 and 3.4 illustrate the solutions obtained for Example 2 when $\tau = 0.4$ and $\sigma = 4$. The graphs in Figure 3.4 show the responses of the deconvolution filters to the pulse input illustrated in Figure 3.3. That the solutions solve the Bezout Equation is clear from the algorithm, and the causal nature of the responses in Figure 3.4 indicates that the solutions closely approximate holomorphic functions. The sharp corners that occur in the pulse responses are a characteristic of infinite dimensional filters that may incorporate pure delays.
Figure 3.3: Test pulse applied to deconvolution filters
Figure 3.4: Pulse responses for filters representing solutions to the Bezout equation
CHAPTER 4

The Nehari Problem

The final chapter demonstrates how the solution to the Bezout Equation presented in the previous chapter may be used to calculate sub-optimal controllers at least for the case of single input single output systems. While the method may not produce the "best" sub-optimal solutions, it does have the advantage that it requires relatively little information about the open loop transfer function. In particular, an inner outer factorization is not required.

Recall the definition of $T_1$, $T_2$, and $T_3$ in Theorem 2.1

$$T_1 = G_{11} + G_{12} M \bar{Y} G_{21}$$

$$T_2 = G_{12} M$$

$$T_3 = \bar{M} G_{21},$$

let

$$\eta = \inf_{Q \in H_{\infty}} \|T_1 - T_2 Q T_3\|,$$

then Theorem 2.1 formulates the sub-optimal controller design problem as a
search for a matrix $Q$ with $H_\infty$ entries that satisfies

$$
\|T_1 - T_2 QT_3\| \leq \eta + \epsilon
$$

(4.1)

for some acceptably small $\epsilon$. Suppose $Q$ is one such matrix, then there exists $P \in H_\infty$, with $\|P\| \leq \eta + \epsilon$ and

$$
T_1 - T_2 QT_3 = P \quad \in H_\infty,
$$

or, with a small rearrangement,

$$
T_1 = P1 + T_2 QT_3
$$

(4.2)

in which 1 is the function $1(z) = 1$. The suboptimal controller design problem can now be restated as: given $T_1, T_2$ and $T_3 \in H_\infty$ find $P, Q \in H_\infty$ that satisfy equation (4.2) and such that $\|P\| \leq \eta + \epsilon$.

In the SISO case the operators in (4.2) are members of the commutative algebra of $H_\infty$, and the equation reduces to the Bezout Equation that was solved in the previous chapter. Let $Z$ denote the zero set of $T_2T_3$, then a lower bound on $\eta$ is given by

$$
\eta \geq \eta_0 = \sup_{z \in Z} T_1(z).
$$

This observation provides the basis for the following approach to the Ne- hari Problem. Choose a neighborhood $\Omega$ of $Z$ such that the measure $\mu_\Omega = T_1(z)^2/(T_2(z)T_3(z))d\chi_{\Omega}$ is a Carleson measure that is supported on the boundary of $\Omega$ and has Carleson constant $N(\mu_\Omega)$. Following the notation of Theorem 3.1, define $f_1$ as the constant function 1, let $f_2 = T_2(z)T_3(z)$, $g(z) = T_1(z)$, and
associate with $\Omega$ the characteristic functions $\phi_1 = \chi_{\Omega}$ and $\phi_2 = \chi_{\Omega^c}$, then, the equation $P_f h^1 = g$ is solved by

$$h^1_1 = T_1(z)\phi_1(z)$$
$$h^1_2 = \frac{T_1(z)}{T_2(z)T_3(z)} \phi_2(z).$$

The function $h^1_1$ is uniformly bounded, and the minimum upper bound of its magnitude is given by

$$\eta_1 = \sup_{z \in \mathbb{D}} |T_1(z)|.$$

Equation (4.2) can be rewritten as $P_f h = g$, and if $h^3_{1,2}$ is the solution to the equation $\delta h^3 = \mu_\Omega$, then from the proof of Theorem 3.1 an $H_\infty$ solution is given by

$$h = (P, Q) = h^1 - P_f h^3.$$

If $b(z) = h^3_{1,2}(z)$ then the solution may be rewritten in terms of its components $P$ and $Q$ as follows

$$P(z) = T_1(z)\phi_1(z) - T_2(z)T_3(z)b(z)$$
$$Q(z) = \frac{T_1(z)}{T_2(z)T_3(z)} \phi_2(z) + b(z)$$

This gives the following estimate for the norm in the Nehari problem

$$\|P(z)\| \leq \eta_1 + \|T_2(z)T_3(z)b(z)\|$$

and leads to the conclusion that the quality of the suboptimal solution calculated will depend on the the choice of $\Omega$ and the ability to find solutions to the equation
$\delta b = \mu_\Omega$ with small $H_\infty$ norm and rapid decay away from the support of $\mu_\Omega$.

The method presented in Chapter 3 for the solution of the $\delta$ problem is not optimal in this sense; in particular, as was mentioned, the bound given for the interpolation operator of Theorem 3.4 is not optimal, and better interpolation operators have been presented in [21] and [22]. An obvious avenue for future work would be to investigate whether these operators give a clear computational advantage.

The technique presented above was used to compute a controller for the example given in Section 3.3.2. The first graph of Figure 4.1 shows the response of the closed loop transfer function to the test pulse of Figure 3.3 applied at the input. The second graph shows the response of the sensitivity function to the same input.
Figure 4.1: Pulse responses for closed loop transfer function and sensitivity function of closed loop system


