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Czechoslovak Mathematical Journal, Vol. 54 (2004), No. 2, 273–277

Persistent URL: http://dml.cz/dmlcz/127886

Czechoslovak Mathematical Journal, 54 (129) (2004), 273–277

AN EXAMPLE OF A POSITIVE SEMIDEFINITE DOUBLE SEQUENCE WHICH IS NOT A MOMENT SEQUENCE

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(Received July 26, 2000)

Abstract. The first explicit example of a positive semidefinite double sequence which is not a moment sequence was given by Friedrich. We present an example with a simpler definition and more moderate growth as $(m,n) \to \infty$.

Keywords: double sequence, positive definite, moment sequence

MSC 2000: 43A35, 44A60

1. Introduction

Suppose $(S,+)$ is an abelian semigroup with zero. A function $\varphi\colon S \to \mathbb{R}$ is *positive semidefinite* if

$$\sum_{j,k=1}^{n} c_j c_k \varphi(s_j + s_k) \geqslant 0$$

for every choice of $n \in \mathbb{N}$, $s_1, \ldots, s_n \in S$, and $c_1, \ldots, c_n \in \mathbb{R}$, and *positive definite* if the same sum is positive whenever the s_j are pairwise distinct and the c_j are not all 0. Denote by $\mathscr{P}(S)$ the set of all positive semidefinite functions on S. A *character* on S is a function $\sigma\colon S \to \mathbb{R}$ satisfying $\sigma(0) = 1$ and $\sigma(s+t) = \sigma(s)\sigma(t)$ for all $s, t \in S$. Denote by S^* the set of all characters. A function $\varphi\colon S \to \mathbb{R}$ is a *moment function* if there is a measure μ on S^* such that

$$(1) \qquad \varphi(s) = \int_{S^*} \sigma(s)\,\mathrm{d}\mu(\sigma), \quad s \in S.$$

Denote by $\mathscr{H}(S)$ the set of all moment functions on S. We have $\mathscr{H}(S) \subset \mathscr{P}(S)$ since if (1) holds then

$$\sum_{j,k=1}^{n} c_j c_k \varphi(s_j + s_k) = \int_{S^*} \Big(\sum_{j=1}^{n} c_j \sigma(s_j)\Big)^2 \,\mathrm{d}\mu(\sigma) \geqslant 0.$$

The semigroup S is *semiperfect* if $\mathscr{H}(S) = \mathscr{P}(S)$. For these topics, see the monograph by Berg, Christensen, and Ressel [2], especially Chapter 6.

For $k \in \mathbb{N}$ consider the semigroup $S = \mathbb{N}_0^k$. The moment functions on S are the *moment sequences* (more precisely, moment multisequences if $k > 1$), that is, functions $\varphi\colon S \to \mathbb{R}$ such that

$$\varphi(n) = \int_{\mathbb{R}^k} x^n \,\mathrm{d}\mu(x), \quad n \in S$$

for some measure μ on $\mathbb{R}^k$, with the notation $x^n = x_1^{n_1} \ldots x_k^{n_k}$ for $x = (x_1, \ldots, x_k) \in \mathbb{R}^k$ and $n = (n_1, \ldots, n_k) \in \mathbb{N}_0^k$. Hamburger's Theorem [6] asserts that S is semiperfect if $k = 1$. On the other hand, if $k \geqslant 2$ then S is non-semiperfect as shown by Berg, Christensen, and Jensen [1] and independently by Schmüdgen [8]. Each set of authors appealed to the Hahn-Banach Theorem and so produced no explicit example of a function $\varphi \in \mathscr{P}(\mathbb{N}_0^2) \setminus \mathscr{H}(\mathbb{N}_0^2)$. The first such example was given by Friedrich [5]. In his example,

$$\varphi(0,n) = \exp\Big\{\Big[\binom{n/2+2}{2} + 1\Big]! \,\log \binom{n/2+2}{2}!\Big\}$$

for even $n \geqslant 8$. This raised the question: How fast must $\varphi(m,n)$ grow as $m+n \to \infty$ if $\varphi \in \mathscr{P}(\mathbb{N}_0^2) \setminus \mathscr{H}(\mathbb{N}_0^2)$? It was shown in [3] that there is a function $\varphi \in \mathscr{P}(\mathbb{N}_0^2) \setminus \mathscr{H}(\mathbb{N}_0^2)$ such that $\varphi(m,n) = O((m+n)^{a(m+n)})$ as $n \to \infty$ for each $a > 1$, and the constant 1 is the best possible.

The example in [3] involves the integral

$$\int_0^\infty x^n \mathrm{e}^{-x/(1+(\log x)^2)} \,\mathrm{d}x,$$

which we have not been able to evaluate. The purpose of the present note is to exhibit a funciton $\varphi \in \mathscr{P}(\mathbb{N}_0^2) \setminus \mathscr{H}(\mathbb{N}_0^2)$, of growth intermediate between the example of Friedrich and the example from [3], which has the merit of being of an extremely simple form.

Let S be the semigroup $\mathbb{N}_0 \setminus \{1\}$. The non-semiperfectness of S was shown by Nakamura and Sakakibara [7]. We shall show that if γ is the positive solution to the equation $\sum\limits_{n=1}^{\infty} \gamma^{n^2} = \frac{1}{2}$ and $a = \gamma^{-1/4}$ then the function $f\colon S \to \mathbb{R}$ defined by

$$f(n) = \begin{cases} a^{n^2} & \text{if } n \text{ is even and } \quad n \neq 2, \\ 0 & \text{if } n \text{ is odd or } \quad n = 2 \end{cases}$$

is in $\mathscr{P}(S) \setminus \mathscr{H}(S)$. Any larger value of a can be used instead. (For example, take $a = 2$.) Now define $\varphi\colon \mathbb{N}_0^2 \to \mathbb{R}$ by $\varphi(m,n) = f(2m+3n)$ for $(m,n) \in \mathbb{N}_0^2$. Then $\varphi \in \mathscr{P}(\mathbb{N}_0^2) \setminus \mathscr{H}(\mathbb{N}_0^2)$.

2. The example

Suppose S is a set. A kernel (that is, a function) $\Phi\colon S \times S \to \mathbb{C}$ is *positive semidefinite* if

$$\sum_{j,k=1}^{n} c_j \overline{c_k} \Phi(s_j, s_k) \geqslant 0$$

for every choice of $n \in \mathbb{N}$, $s_1, \ldots, s_n \in S$, and $c_1, \ldots, c_n \in \mathbb{C}$, and *positive definite* if the same sum is positive whenever the s_j are pairwise distinct and the c_j are not all 0. Every positive semidefinite kernel Φ is *hermitian* in the sense that $\Phi(t,s) = \overline{\Phi(s,t)}$ for all $s, t \in S$.

Theorem 1. *If $\Phi\colon S \times S \to \mathbb{C}$ is hermitian and such that $\Phi(s,s) = 1$ and*

$$\sum_{t\colon t \neq s} |\Phi(s,t)| \leqslant 1 \tag{2}$$

for all $s \in S$ then Φ is positive semidefinite (and positive definite if strict inequality holds in (2)).

Proof. For $n \in \mathbb{N}$, $s_1, \ldots, s_n \in S$ pairwise distinct, and $c_1, \ldots, c_n \in \mathbb{C}$ we have

$$\begin{aligned} \sum_{j,k=1}^{n} c_j \overline{c_k} \Phi(s_j, s_k) &= \sum_{j=1}^{n} |c_j|^2 + \sum_{j,k\colon j \neq k} c_j \overline{c_k} \Phi(s_j, s_k) \\ &\geqslant \sum_{j=1}^{n} |c_j|^2 - \sum_{j,k\colon j \neq k} |c_j||c_k||\Phi(s_j, s_k)| \\ &\geqslant \sum_{j=1}^{n} |c_j|^2 - \frac{1}{2} \sum_{j,k\colon j \neq k} (|c_j|^2 + |c_k|^2)|\Phi(s_j, s_k)| \\ &= \sum_{j=1}^{n} |c_j|^2 \Big(1 - \sum_{k\colon k \neq j} |\Phi(s_j, s_k)|\Big) \geqslant \sum_{j=1}^{n} |c_j|^2 \Big(1 - \sum_{t\colon t \neq s_j} |\Phi(s_j, t)|\Big) \geqslant 0, \end{aligned}$$

with strict inequality if we have strict inequality in (2) and if the c_j are not all 0. $\square$

Corollary 1. *If S is an abelian semigroup with zero and if $f\colon S \to \mathbb{R}$ satisfies $f(2s) > 0$ for all $s \in S$ and*

$$\sum_{t\colon t\neq s} \frac{|f(s+t)|}{\sqrt{f(2s)f(2t)}} \leqslant 1$$

for all $s \in S$ then f is positive semidefinite.

P r o o f. For any function $\lambda\colon S \to \mathbb{R}\setminus\{0\}$, the function f is positive semidefinite if and only if the kernel $(s,t) \mapsto \lambda(s)\lambda(t)f(s+t)\colon S \to \mathbb{R}$ so is. Now apply this to $\lambda(s) = f(2s)^{-1/2}$, and apply the Theorem. $\square$

Theorem 2. *With S and f as at the end of the Introduction, the function f is positive definite but not a moment function.*

P r o o f. Apply the Corollary. Denoting by $2\mathbb{Z}$ the set of all even integers, for $j \in S$ we have

$$\begin{aligned}\sum_{k\colon k\neq j} \frac{f(j+k)}{\sqrt{f(2j)f(2k)}} &\leqslant \sum_{k\colon k\neq j, k-j\in 2\mathbb{Z}} \frac{a^{(j+k)^2}}{\sqrt{a^{(2j)^2}a^{(2k)^2}}} \\ &= \sum_{k\colon k\neq j, k-j\in 2\mathbb{Z}} a^{-(k-j)^2} < 2\sum_{n=1}^{\infty} a^{-4n^2} = 1.\end{aligned}$$

This proves that f is positive definite. To see that f is not a moment function, suppose it is. Choose a measure μ on S^* such that $f(s) = \int_{S^*} \sigma(s)\,\mathrm{d}\mu(\sigma)$ for $s \in S$. Then $0 < a^{16} = f(4) = \int_{S^*} \sigma(4)\,\mathrm{d}\mu(\sigma) = \int_{S^*} \sigma(2)^2\,\mathrm{d}\mu(\sigma)$, so with $A = \{\sigma \in S^* \mid \sigma(2) \neq 0\}$ we have $\mu(A) > 0$. Now for $\sigma \in A$ we actually have $\sigma(2) > 0$. Indeed, $\sigma(2)^3 = \sigma(6) = \sigma(3)^2 \geqslant 0$, and taking third roots we obtain $\sigma(2) \geqslant 0$. Since $\sigma \in A$, it follows that $\sigma(2) > 0$. Now $0 < \int_A \sigma(2)\,\mathrm{d}\mu(\sigma) = \int_{S^*} \sigma(2)\,\mathrm{d}\mu(\sigma) = f(2) = 0$, a contradiction. $\square$

Corollary 2. *The function $\varphi\colon \mathbb{N}_0^2 \to \mathbb{R}$ given by $\varphi(m,n) = f(2m+3n)$ is positive semidefinite but not a moment sequence.*

P r o o f. Define a homomorphism h of $\mathbb{N}_0^2$ onto S by $h(m,n) = 2m+3n$, so $\varphi = f\circ h$. Since f is positive semidefinite, so is φ. If φ is a moment function then it follows from [4], Proposition 1, that so is f, a contradiction. $\square$

Acknowledgments. Running expenses connected with this piece of research were covered by the Carlsberg Foundation. Joan Bødker at the Department of Mathematics at the University of Copenhagen kindly sent us journal addresses and copies of articles. The author is grateful to Søren Klitgaard Nielsen for vital technical support.

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