

On isometric dilations of commutative systems of linear operators

V.A. Zolotarev

*Department of Mechanics and Mathematics, V.N. Karazin Kharkov National University
4 Svobody Sq., Kharkov, 61077, Ukraine*

E-mail: Vladimir.A.Zolotarev@univer.kharkov.ua

Received October 28, 2004

The isometric dilation of two parameter semigroup $T(n) = T_1^{n_1} T_2^{n_2}$, where $n = (n_1, n_2) \in \mathbb{Z}_+^2$, for a commutative system $\{T_1, T_2\}$ of linear bounded operators, one of which is a contraction, $\|T_1\| \leq 1$, is constructed. The building of the dilation is based on characteristic qualities of the commutative isometric expansion $\left\{ V_s, V_s^+ \right\}_{s=1}^2$, which was given in the previous work by the author [8]. The isometric dilations $U(n)$ and $U^+(n)$ of the semigroups $T(n)$ and $T^*(n)$ are shown to be unitarily linked.

Mathematics Subject Classification 2000: 47A45.

Key words: dilation, commutative systems of linear operators.

The functional model of the contractive linear operator T is commonly considered as an analogue of the spectral decomposition for the nonunitary operator T , [4, 9]. The construction of the functional models is based on the study of the basic properties of the unitary dilation U of the operator T , [4].

In this work, the isometric dilation $U(n)$ for the two-parameter semigroup $T(n) = T_1^{n_1} T_2^{n_2}$ where $n = (n_1, n_2) \in \mathbb{Z}_+^2$ is constructed using the construction of the commutative isometric expansion $\left\{ V_s, V_s^+ \right\}_1^2$ for the commutative operator system $\{T_1, T_2\}$ such that $\|T_1\| \leq 1$ (which was presented in the work [8]). The construction of the dilation $U(n)$ is based on consistency conditions for systems of equations that are corresponding to the expansions $\{V_1, V_2\}$. Similarly, the isometric dilation $\{V_1, V_2\}$, $n \in \mathbb{Z}_+^2$, is constructed using corresponding consistency conditions for equations that are corresponding to the expansions $\left\{ V_1^+, V_2^+ \right\}$. It turns

The work has been done with support of the Weizmann Institute Warron Fund, Israel.

out that the dilations $U(n)$ and $\overset{+}{U}(n)$ are acting in the separate Hilbert spaces $\mathcal{H}_{N,\Gamma}$ and $\mathcal{H}_{N^*,\Gamma^*}$, besides, the spaces $\mathcal{H}_{N,\Gamma}$ and $\mathcal{H}_{N^*,\Gamma^*}$ are intersecting and their intersection $\mathcal{H} = \mathcal{H}_{N,\Gamma} \cap \mathcal{H}_{N^*,\Gamma^*}$ has such property that $U^*(n_1, 0)f = \overset{+}{U}(n_1, 0)f$, where $f \in \mathcal{H}$ and $n_1 \in \mathbb{Z}_+$. Moreover, the restriction of the dilation $U(n_1, 0)$ on \mathcal{H} is a unitary operator such that $P_H U(n_1, 0)|_H = T_1^{n_1}$, $n_1 \in \mathbb{Z}_+$.

I. Consider the commutative system of linear bounded operators $\{T_1, T_2\}$, $[T_1, T_2] = T_1T_2 - T_2T_1 = 0$, in the separable Hilbert space H . Hereinafter, we will suppose that one of the operators of the system $\{T_1, T_2\}$, e.g., T_1 , is a contraction, $\|T_1\| \leq 1$. Following [6, 8], define the commutative unitary expansion for the system $\{T_1, T_2\}$.

Definition 1. Let the commutative system of linear bounded operators $\{T_1, T_2\}$ be given in Hilbert space H where T_1 is a contraction, $\|T_1\| \leq 1$. The set of mappings

$$\begin{aligned} V_1 &= \begin{bmatrix} T_1 & \Phi \\ \Psi & K \end{bmatrix}; & V_2 &= \begin{bmatrix} T_2 & \Phi N \\ \Psi & K \end{bmatrix}; & H \oplus E &\rightarrow H \oplus \tilde{E}; \\ \overset{+}{V}_1 &= \begin{bmatrix} T_1^* & \Psi^* \\ \Phi^* & K^* \end{bmatrix}; & \overset{+}{V}_2 &= \begin{bmatrix} T_2^* & \Psi^* \tilde{N}^* \\ \Phi^* & K^* \end{bmatrix}; & H \oplus \tilde{E} &\rightarrow H \oplus E, \end{aligned} \tag{1}$$

where E and \tilde{E} are Hilbert spaces, is called the commutative unitary expansion of the commutative system of operators T_1, T_2 in H , $[T_1, T_2] = 0$, if there are such operators σ, τ, N, Γ and $\tilde{\sigma}, \tilde{\tau}, \tilde{N}, \tilde{\Gamma}$ in the Hilbert spaces E and \tilde{E} , where $\sigma, \tau, \tilde{\sigma}, \tilde{\tau}$ are selfadjoint, that the following relations are taking place:

$$\begin{aligned} 1) \quad \overset{+}{V}_1 V_1 &= \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}; & V_1 \overset{+}{V}_1 &= \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}; \\ 2) \quad V_2^* \begin{bmatrix} I & 0 \\ 0 & \tilde{\sigma} \end{bmatrix} V_2 &= \begin{bmatrix} I & 0 \\ 0 & \sigma \end{bmatrix}; & \overset{+}{V}_2^* \begin{bmatrix} I & 0 \\ 0 & \tau \end{bmatrix} \overset{+}{V}_2 &= \begin{bmatrix} I & 0 \\ 0 & \tilde{\tau} \end{bmatrix}; \\ 3) \quad T_2 \Phi - T_1 \Phi N &= \Phi \Gamma; & \Psi T_2 - \tilde{N} \Psi T_1 &= \tilde{\Gamma} \Psi; \\ 4) \quad \tilde{N} \Psi \Phi - \Psi \Phi N &= K \Gamma - \tilde{\Gamma} K; \\ 5) \quad \tilde{N} K &= K N. \end{aligned} \tag{2}$$

Consider the following class of commutative systems of linear operators $\{T_1, T_2\}$.

Definition 2. *The commutative system of operators T_1, T_2 is attributed to the class $C(T_1)$ and is called the contracting T_1 operator system if:*

$$\begin{aligned}
 & 1) T_1 \text{ is a contraction, } \|T_1\| \leq 1; \\
 & 2) E = \overline{\tilde{D}_1 H} \supseteq \overline{\tilde{D}_2 H}; \quad \tilde{E} = \overline{\tilde{D}_1 \tilde{H}} \supseteq \overline{\tilde{D}_2 \tilde{H}}; \\
 & 3) \dim T_2 \overline{\tilde{D}_1 H} = \dim E; \quad \dim \overline{\tilde{D}_1 T_2 \tilde{H}} = \dim \tilde{E}; \\
 & 4) \text{ operators } D_1|_{\tilde{E}}, \quad \tilde{D}_1 T_2^*|_{\overline{T_2 \tilde{D}_1 H}}, \quad \tilde{D}_1|_E, \quad T_2^* D_1|_{\overline{D_1 T_2 H}} \\
 & \text{are boundedly invertible, where } D_s = T_s^* T_s - I, \\
 & \tilde{D}_s = T_s T_s^* - I, \quad s = 1, 2.
 \end{aligned} \tag{3}$$

It is easy to see that if $\{T_1, T_2\} \in C(T_1)$ then unitary expansion (1) always exists, [6, 8]. Indeed, let

$$\begin{aligned}
 \Psi &= \sqrt{\tilde{\sigma}_1} = \sqrt{-D_1}; \quad \Phi = \tilde{D}_1 T_2^* \sqrt{\sigma_1^{-1}}; \quad K = \sqrt{\tilde{\sigma}_1} T_1^* T_2^* \sqrt{\sigma_1^{-1}}; \\
 N &= -\sqrt{\sigma_1^{-1}} T_2 \tilde{D}_2 T_1^* \sqrt{\sigma_1^{-1}}; \quad \tilde{N} = -\sqrt{\tilde{\sigma}_1^{-1}} T_1^* \tilde{D}_2 T_1^{*-1} \sqrt{\tilde{\sigma}_1^{-1}}; \\
 \Gamma &= \sqrt{\sigma_1^{-1}} T_2 (\tilde{D}_2 - \tilde{D}_1) \sqrt{\sigma_1^{-1}}; \quad \tilde{\Gamma} = \sqrt{\tilde{\sigma}_1^{-1}} T_2^{*-1} (D_2 - D_1) \sqrt{\tilde{\sigma}_1^{-1}}; \\
 \sigma &= -\sqrt{\sigma_1^{-1}} T_1 \tilde{D}_2 T_1^* \sqrt{\sigma_1^{-1}}; \quad \tilde{\sigma} = -\sqrt{\tilde{\sigma}_1^{-1}} D_2 \sqrt{\tilde{\sigma}_1^{-1}}; \\
 \tau &= -\sqrt{\sigma_1^{-1}} T_2 \tilde{D}_2 T_2^* \sqrt{\sigma_1^{-1}}; \quad \tilde{\tau} = -\sqrt{\tilde{\sigma}_1^{-1}} T_2^{*-1} T_1^* D_2 T_1 T_2^{-1} \sqrt{\tilde{\sigma}_1^{-1}},
 \end{aligned}$$

taking into account (3).

Then it is easy to see that relations 1)–5) (2) are true [8].

II. Following the work [8], define the vector-functions of discrete argument $h_n \in H, u_n \in E, v_n \in \tilde{E}$ at the points of integer-valued grid $n = (n_1; n_2) \in \mathbb{Z}_+^2$ ($n_k \geq 0; k = 1, 2; n_k \in \mathbb{Z}$). Consider [8] the system of equations

$$\begin{cases} \partial_1 h_n = T_1 h_n + \Phi u_n; & h_{(0,0)} = h_0; \\ \partial_2 h_n = T_2 h_n + \Phi N u_n; & n \in \mathbb{Z}_+^2; \\ v_n = \Psi h_n + K u_n; \end{cases} \quad V_s \begin{bmatrix} h_n \\ u_n \end{bmatrix} = \begin{bmatrix} \partial_s h_n \\ v_n \end{bmatrix}, \quad s = 1, 2, \tag{4}$$

where $\partial_1 h_n = h_{(n_1+1; n_2)}, \partial_2 h_n = h_{(n_1; n_2+1)}$ are the corresponding shifts by different variables. The next theorems are dedicated to the study of consistency conditions for the discrete system of equations (4).

Theorem 1. *The system (4) is consistent only if the vector-function u_n is a solution of the equation*

$$\{N \partial_1 - \partial_2 + \Gamma\} u_n = 0. \tag{5}$$

The proof of the theorem follows from the equality of the mixed shifts $\partial_1 \partial_2 h_n = \partial_2 \partial_1 h_n$ taking into account condition 3) (2), [8].

Theorem 2. *Suppose that u_n is a solution of equation (5) and the vector-functions h_n and v_n are given by relations (4). Then v_n satisfies the following equation*

$$\left\{ \tilde{N} \partial_1 - \partial_2 + \tilde{\Gamma} \right\} v_n = 0. \tag{6}$$

The proof of the Theorem 2 is given in [8].

The following conservation laws

$$\begin{aligned} 1) \quad & \|\partial_1 h_n\|^2 + \|v_n\|^2 = \|h_n\|^2 + \|u_n\|^2; \\ & \|\partial_2 h_n\|^2 + \langle \tilde{\sigma} v_n, v_n \rangle = \|h_n\|^2 + \langle \sigma u_n, u_n \rangle; \\ 2) \quad & \langle (\tilde{\sigma}_1 - \tilde{\sigma}_2) v_n, v_n \rangle + \langle \tilde{\sigma}_2 \partial_1 v_n, \partial_1 v_n \rangle - \langle \tilde{\sigma}_1 \partial_2 v_n, \partial_2 v_n \rangle \\ & = \langle (\sigma_1 - \sigma_2) u_n, u_n \rangle + \langle \sigma_2 \partial_1 u_n, \partial_1 u_n \rangle - \langle \sigma_1 \partial_2 u_n, \partial_2 u_n \rangle \end{aligned} \tag{7}$$

are true for the discrete system of equations (4). Obviously, the relations 1) (7) are a simple corollary of 1), 2) (2), while the equality 2) (7) follows from the coincidence of the norms $\|\partial_1 \partial_2 h_n\|^2 = \|\partial_2 \partial_1 h_n\|^2$ and plays an important role hereinafter.

Similarly to (4), consider (see [8]) the vector-functions $\tilde{h}_n \in H$, $\tilde{u}_n \in E$, $\tilde{v}_n \in \tilde{E}$ at the integer-valued grid points $n = (n_1; n_2) \in \mathbb{Z}_-^2$ ($n_k < 0$; $k = 1, 2$; $n_k \in \mathbb{Z}$). Define the two-variable dual type of system of equations (4)

$$\left\{ \begin{aligned} \tilde{\partial}_1 \tilde{h}_n &= T_1^* \tilde{h}_n + \Psi^* \tilde{v}_n; & \tilde{h}_{(-1;-1)} &= \tilde{h}_{-1}; \\ \tilde{\partial}_2 \tilde{h}_n &= T_2^* \tilde{h}_n + \Psi^* \tilde{N}^* \tilde{v}_n; & n \in \mathbb{Z}_-^2; \\ \tilde{u}_n &= \Phi^* \tilde{h}_n + K^* \tilde{v}_n; \end{aligned} \right. \quad \overset{+}{V}_s \begin{bmatrix} \tilde{h}_n \\ \tilde{v}_n \end{bmatrix} = \begin{bmatrix} \tilde{\partial}_s \tilde{h}_n \\ \tilde{u}_n \end{bmatrix}, \quad s = 1, 2, \tag{8}$$

where $\tilde{\partial}_1 \tilde{h}_n = \tilde{h}_{(n_1-1; n_2)}$, $\tilde{\partial}_2 \tilde{h}_n = \tilde{h}_{(n_1; n_2-1)}$ are shifts by different variables formally adjoint to ∂_1 and ∂_2 , so that $\tilde{\partial}_s = \partial_s^*$, $s = 1, 2$, in the metric of the space l^2 . Statements similar to the Theorems 1 and 2 are true for the system (8).

Theorem 3. *Consistency of the system of equations (8) takes place only if \tilde{v}_n is the solution of the equation*

$$\left\{ \tilde{N}^* \tilde{\partial}_1 - \tilde{\partial}_2 + \tilde{\Gamma}^* \right\} \tilde{v}_n = 0. \tag{9}$$

Theorem 4. *Vector-function \tilde{u}_n (8) satisfies the following equation*

$$\{N^* \partial_1 - \partial_2 + \Gamma^*\} \tilde{u}_n = 0 \tag{10}$$

under the conditions that \tilde{v}_n is the solution of (9) and \tilde{h}_n are given by relations (8).

Similarly to (7), the following conservation laws

$$\begin{aligned}
 1) \quad & \left\| \tilde{\partial}_1 \tilde{h}_n \right\|^2 + \|\tilde{u}_n\|^2 = \left\| \tilde{h}_n \right\|^2 + \|\tilde{v}_n\|^2; \\
 & \left\| \tilde{\partial}_2 \tilde{h}_n \right\|^2 + \langle \tau \tilde{u}_n, \tilde{u}_n \rangle = \left\| \tilde{h}_n \right\|^2 + \langle \tilde{\tau} \tilde{v}_n, \tilde{v}_n \rangle; \\
 2) \quad & \langle (\tau_1 - \tau_2) \tilde{u}_n, \tilde{u}_n \rangle + \langle \tau_2 \tilde{\partial}_1 \tilde{u}_n, \tilde{\partial}_1 \tilde{u}_n \rangle - \langle \tau_1 \tilde{\partial}_2 \tilde{u}_n, \tilde{\partial}_2 \tilde{u}_n \rangle \\
 & = \langle (\tilde{\tau}_1 - \tilde{\tau}_2) \tilde{v}_n, \tilde{v}_n \rangle + \langle \tilde{\tau}_2 \tilde{\partial}_1 \tilde{v}_n, \tilde{\partial}_1 \tilde{v}_n \rangle - \langle \tilde{\tau}_1 \tilde{\partial}_2 \tilde{v}_n, \tilde{\partial}_2 \tilde{v}_n \rangle
 \end{aligned} \tag{11}$$

are true for the dual system (8) in view of 2) (2).

III. Turn to the construction of the dilation for the operator systems $\{T_1, T_2\}$ of the class $C(T_1)$ (3). First of all, construct the unitary dilation [4, 6, 9] for the contraction T_1 . As usually [6, 8], we will denote by $l_M^2(G)$ the Hilbert space of G -valued functions $u_k \in G$, where $k \in M$ and $M \subseteq \mathbb{Z}$ are such that $\sum_{k \in M} \|u_k\|^2 < \infty$.

Let \mathcal{H} be the Hilbert space of the following type

$$\mathcal{H} = D_- \oplus H \oplus D_+, \tag{12}$$

where $D_- = l_{\mathbb{Z}_-}^2(E)$ and $D_+ = l_{\mathbb{Z}_+}^2(\tilde{E})$. Specify the dilation U on the vector-functions $f = (u_k, h, v_k)$ from \mathcal{H} (12) in the following way:

$$Uf = \left(P_{D_-} u_{k-1}, \tilde{h}, \tilde{v}_k \right), \tag{13}$$

where $\tilde{h} = T_1 h + \Phi u_{-1}$, $\tilde{v}_0 = \Psi h + K u_{-1}$, $\tilde{v}_k = v_{k-1}$ ($k = 1, 2, \dots$) and P_{D_-} is the operator of contraction on D_- . The unitary property of U (13) in \mathcal{H} follows from 1) (2). Take advantage now of equations (5) and (6) as a way to continue the incoming D_- and outgoing D_+ subspaces

$$D_- = l_{\mathbb{Z}_-}^2(E); \quad D_+ = l_{\mathbb{Z}_+}^2(\tilde{E}) \tag{14}$$

by the second variable “ n_2 ”. At first, continue functions $u_{n_1} \in l_{\mathbb{Z}_-}^2(E)$ from the semiaxis \mathbb{Z}_- into the domain

$$\tilde{\mathbb{Z}}_-^2 = \mathbb{Z}_- \times (\mathbb{Z}_- \cup \{0\}) = \{n = (n_1; n_2) \in \mathbb{Z}^2 : n_1 < 0; n_2 \leq 0\}, \tag{15}$$

using the following Cauchy problem

$$\begin{cases} \tilde{\partial}_2 u_n = \left(N \tilde{\partial}_1 + \Gamma \right) u_n; & n = (n_1, n_2) \in \tilde{\mathbb{Z}}_-^2; \\ u_n|_{n_2=0} = u_{n_1} \in l_{\mathbb{Z}_-}^2(E). \end{cases} \tag{16}$$

As a result, we obtain the Hilbert space $D_-(N, \Gamma)$ which is formed by u_n , the solutions of (16), at the same time the norm in $D_-(N, \Gamma)$ is induced by the norm of initial data $\|u_n\| = \|u_{n_1}\|_{l^2_{\mathbb{Z}_-}(E)}$.

Note 1. Note that the formal continuation of the function $u_{n_1} \in l^2_{\mathbb{Z}_-}(E)$ from the semiaxis \mathbb{Z}_- using the Cauchy problem (16) has wider domain of existence than $\tilde{\mathbb{Z}}_-$ (15). Really, if we continue u_{n_1} with nulls on \mathbb{Z}_+ then using recurrent relation, we obtain u_n that is given in the cone \mathcal{K}_- :

$$\mathcal{K}_- = \{n = (n_1, n_2) \in \mathbb{Z}^2 : n_2 \leq 0; n_1 + n_2 < 0\}. \quad (17)$$

Similarly, continue functions $v_{n_1} \in l^2_{\mathbb{Z}_+}(\tilde{E})$ from the semiaxis \mathbb{Z}_+ into the domain $\mathbb{Z}_+^2 = \mathbb{Z}_+ \times \mathbb{Z}_+$ using the Cauchy problem

$$\begin{cases} \tilde{\partial}_2 v_n = (\tilde{N}\tilde{\partial}_1 + \tilde{\Gamma}) v_n; & n = (n_1, n_2) \in \mathbb{Z}_+^2; \\ v_n|_{n_2=0} = v_{n_1} \in l^2_{\mathbb{Z}_+}(\tilde{E}). \end{cases} \quad (18)$$

Thus, we obtain Hilbert space $D_+(\tilde{N}, \tilde{\Gamma})$ that is made of solutions v_n (18), besides $\|v_n\| = \|v_{n_1}\|_{l^2_{\mathbb{Z}_+}(\tilde{E})}$. Unlike the evident recurrent scheme (16) of the layer-to-layer calculation of $n_2 \rightarrow n_2 - 1$ for u_n , in this case, while constructing v_n in \mathbb{Z}_+^2 , we are dealing with the implicit linear system of equations for layer-to-layer calculation of $n_2 \rightarrow n_2 + 1$ for the function v_n . Therefore it is necessary to study solvability and uniqueness of Cauchy problem (18). First, study reversibility of linear pencils of operators $Nz + \Gamma$ and $\tilde{N}z + \tilde{\Gamma}$.

Lemma 1. *Suppose the commutative unitary expansion V_s, V_s^+ (1) is such that*

$$\text{Ker } \Phi = \text{Ker } \Psi^* = \{0\} \quad (19).$$

Then $\text{Ker } N \cap \text{Ker } \Gamma = \{0\}$ given $\text{Ker } K^ = \{0\}$, and respectively $\text{Ker } \tilde{N}^* \cap \text{Ker } \tilde{\Gamma}^* = \{0\}$ given $\text{Ker } K = \{0\}$.*

Proof. Let $G = \text{Ker } N \cap \text{Ker } \Gamma$ then it follows from the equality $T_2\Phi = T_1\Phi N + \Phi\Gamma$ that the subspace $L = \text{span}\{T_1^k\Phi g : g \in G; k \in \mathbb{Z}_+\}$ from H has properties $T_1L \subset L, T_2L = 0$. It follows from the equality $T_2^*\Phi + \Psi^*\tilde{\sigma}\Psi = I$ that $h = \Psi^*\tilde{\sigma}\Psi h$ takes place for all $h \in L$, therefore $\Phi g = \Psi^*\tilde{g} = \Psi^*\tilde{\sigma}\Psi\Phi g$ and so $\tilde{g} = \tilde{\sigma}\Psi\Phi g$, in view of $\text{Ker } \Psi^* = \{0\}$ (19). Since $T_2^*\Phi N + \Psi^*\tilde{\sigma}K = 0$ then $K^*\tilde{g} = K^*\tilde{\sigma}\Psi\Phi g = -N^*\Phi^*T_2\Phi g = 0$; then $\tilde{g} = 0$ because of $\text{Ker } K^* = \{0\}$. So $\Phi g = \Psi^*\tilde{g} = 0$ and thus $g = 0$ in view of $\text{Ker } \Phi = \{0\}$ (19). Similarly, one proves the second statement of the lemma. ■

Note 2. Note that if the suppositions of the Lemma 1 are true and the spaces E and \tilde{E} are finite dimensional, then the linear pencils $Nz + \Gamma$ and $\tilde{N}z + \tilde{\Gamma}^*$

are reversible operators for all $z \in \mathbb{C}$, except for the finite number of points that are zeroes of polynomials $\det(Nz + \Gamma) = 0$ and $\det(\tilde{N}^*z + \tilde{\Gamma}^*) = 0$ respectively. Since reversibility of $\tilde{N}z + \tilde{\Gamma}$ and of the adjoint to it operator $\tilde{N}^*\bar{z} + \tilde{\Gamma}^*$ are equivalent in the finite dimensional space \tilde{E} , then reversibility of $\tilde{N}z + \tilde{\Gamma}$ follows from the Lemma 2 when $\dim \tilde{E} < \infty$.

Turn to the solvability of Cauchy problem (18).

Statement 1. *Let $\dim \tilde{E} < \infty$ and the assumptions of the Lemma 1 be true, then the solution v_n of Cauchy problem (18) exists and is unique in the domain \mathbb{Z}_+^2 for all initial data v_{n_1} from $l_{\mathbb{Z}_+}^2(\tilde{E})$.*

P r o o f. First, consider the case of the finite initial data v_{n_1} , i.e., let $v_{n_1} = 0$ when $n_1 > n$, where $n \in \mathbb{Z}_+$. Show that the vector-function $v(n_1, 1)$ which is a solution of problem (18) that also turns to zero when $n_1 > n$, is uniquely defined by initial data v_{n_1} . It is necessary to prove that the homogeneous linear system of equations generated by (18) has only trivial solution. It follows from (18) when $v_{n_1} = 0$, that function $v(n_1, 1)$ satisfies the system of equations

$$\left\{ \begin{array}{l} \tilde{\Gamma}v(0, 1) = 0; \\ \tilde{N}v(0, 1) + \tilde{\Gamma}v(1, 1) = 0; \\ \dots \\ \tilde{N}v(n-1, 1) + \tilde{\Gamma}v(n, 1) = 0; \\ \tilde{N}v(n, 1) = 0. \end{array} \right. \quad (20)$$

Multiply the second equality in (20) by z , the third one — by z^2 , and so on, finally, the last one — by z^{n+1} ($z \in \mathbb{C}$); then after summation we obtain that

$$(\tilde{N}z + \tilde{\Gamma}) \{v(0, 1) + zv(1, 1) + \dots + z^n v(n, 1)\} = 0.$$

It follows from the Note 2, in view of reversibility of $\tilde{N}z + \tilde{\Gamma}$, that

$$\sum_{k=0}^n z^k v(k, 1) = 0$$

for all $z \in \mathbb{C}$ except for a finite number of points. Therefore $v(k, 1) = 0$ for all k , $0 \leq k \leq n$. Thus, the first layer $v(k, 1)$ is defined from equations (18) by the initial data v_k , $0 \leq k \leq n$ unambiguously. Realizing in that way layer-to-layer reconstruction of $v(k, p+1)$ by $v(k, p)$, we will obtain the unique solution of the Cauchy problem (18) in the domain \mathbb{Z}_+^2 . The general case follows from the considered case of the finite initial data as a result of natural approximation. ■

Note 3. It is not difficult to establish (similarly to the Note 1) that the solution of Cauchy problem (18) exists in the conic domain \mathcal{K}_+ :

$$\mathcal{K}_+ = \{n = (n_1, n_2) \in \mathbb{Z}^2 : n_2 \geq 0; n_1 + n_2 \geq 0\}. \quad (21)$$

Consider now the operator-function of discrete argument

$$\tilde{\sigma}_\Delta = \begin{cases} I & \Delta = (1; 0); \\ \tilde{\sigma} & \Delta = (0; 1). \end{cases} \quad (22)$$

Let L_0^n be the nonincreasing broken line that connects points $O = (0, 0)$ and $n = (n_1, n_2) \in \mathbb{Z}_+^2$ and linear segments of which are parallel to the axes OX ($n_2 = 0$) and OY ($n_1 = 0$). Denote by $\{P_k\}_0^N$ all integer-valued points from \mathbb{Z}_+^2 , $P_k \in \mathbb{Z}_+^2$ ($N = n_1 + n_2$) that lay on L_0^n , beginning with $(0, 0)$ and finishing with the point (n_1, n_2) , that are numbered in nondescending order (of one of the coordinates of P_k). Assuming that $P_{-1} = (-1, 0)$, establish the quadratic form

$$\langle \tilde{\sigma} v_k \rangle_{L_0^n}^2 = \sum_{k=0}^N \langle \tilde{\sigma}_{P_k - P_{k-1}} v_{P_k}, v_{P_k} \rangle, \quad (23)$$

on the vector-functions $v_k \in D_+(\tilde{N}, \tilde{\Gamma})$.

Similarly, consider the nondecreasing broken line L_m^{-1} in $\tilde{\mathbb{Z}}_-^2$ (15) that connects points $m = (m_1, m_2) \in \tilde{\mathbb{Z}}_-^2$ and $(-1, 0)$, the straight segments of which are parallel to OX and OY . Let $\{Q_s\}_M^{-1}$ ($M = m_1 + m_2$) be all integer-valued points on L_m^{-1} , beginning with $m = (m_1, m_2)$ and finishing with $(-1, 0)$, that are numbered in nondescending order (of one of the coordinates of Q_s). Define the metric in $D_-(N, \Gamma)$,

$$\langle \sigma u_k \rangle_{L_m^{-1}}^2 = \sum_{s=M}^{-1} \langle \sigma_{Q_s - Q_{s-1}} u_{Q_s}, u_{Q_s} \rangle, \quad (24)$$

besides $Q_M - Q_{M-1} = (1, 0)$, and the operator-function σ_Δ is defined similarly to $\tilde{\sigma}_\Delta$ (22). Denote by \tilde{L}_{-n}^{-1} the broken line in $\tilde{\mathbb{Z}}_-^2$ that is obtained from the curve L_0^n in \mathbb{Z}_+^2 ($n \in \mathbb{Z}_+^2$) using the shift by “ n ”:

$$\tilde{L}_{-n}^{-1} = \left\{ Q_s = (l_1, l_2) \in \tilde{\mathbb{Z}}_-^2 : (l_1 + n_1 + 1, l_2 + n_2) = P_k \in L_0^n \right\}. \quad (25)$$

IV. Having now the Hilbert space $D_-(N, \Gamma)$, that is formed by the solutions of Cauchy problem (16), and space $D_+(\tilde{N}, \tilde{\Gamma})$, that is formed by the solutions of (18) respectively, we can define Hilbert space

$$\mathcal{H}_{N, \Gamma} = D_-(N, \Gamma) \oplus H \oplus D_+(\tilde{N}, \tilde{\Gamma}), \quad (26)$$

the norm in which is defined by the norm of the initial space $\mathcal{H} = D_- \oplus H \oplus D_+$ (12). Denote by $\hat{\mathbb{Z}}_+^2$ the subset in \mathbb{Z}_+^2 ,

$$\hat{\mathbb{Z}}_+^2 = \mathbb{Z}_+^2 \setminus (\{0\} \times \mathbb{N}) = \{(0, 0)\} \cup (\mathbb{N} \times \mathbb{Z}_+), \tag{27}$$

that obviously is an addition semigroup.

For every $n \in \hat{\mathbb{Z}}_+^2$ (27), define an operator-function $U(n)$ that acts on the vectors $f = (u_k, h, v_k) \in \mathcal{H}_{n,\Gamma}$ (26) in the following way:

$$U(n)f = f(n) = (u_k(n), h(n), v_k(n)), \tag{28}$$

where $u_k(n) = P_{D_-(N,\Gamma)} u_{k-n}$ ($P_{D_-(N,\Gamma)}$ is an orthoprojector that corresponds with the restriction on $D_-(N, \Gamma)$); $h(n) = y_0$, besides $y_k \in H$ ($k \in \mathbb{Z}_+^2$) is a solution of the Cauchy problem

$$\begin{cases} \tilde{\partial}_1 y_k = T_1 y_k + \Phi u_{\tilde{k}}; \\ \tilde{\partial}_2 y_k = T_2 y_k + \Phi N u_{\tilde{k}}; \\ y_n = h; \quad k = (k_1, k_2) \in \mathbb{Z}_+^2 \quad 0 \leq k_1 \leq n_1 - 1, \quad 0 \leq k_2 \leq n_2; \end{cases} \tag{29}$$

at the same time $\tilde{k} = k - n$, when $0 \leq k_1 \leq n_1 - 1, 0 \leq k_2 \leq n_2$, and finally

$$v_k(n) = \hat{v}_k + v_{k-n} \tag{30}$$

and $\hat{v}_k = K u_{\tilde{k}} + \Psi y_k$, where y_k is a solution of the Cauchy problem (29).

The vector-function $u_{\tilde{k}}$, that is obtained as a result of the shift by “ n ”, automatically satisfies the consistency equation (5), since, according to the construction, u_k is a solution of the Cauchy problem (16). And it follows from the equation (6) that $v_k(n)$ (30) continues uniquely into the whole domain \mathbb{Z}_+^2 as a solution of the equation (18), that is always possible in the context of the suppositions of the Statement 1.

The following facts justify that $U(n)$ (28) is defined if $n \in \hat{\mathbb{Z}}_+^2$ (27): first, $\{T_1, T_2\} \in C(T_1)$ (3); second, the choice of the metric (23), and third, the construction of the space $D_+(\tilde{N}, \tilde{\Gamma})$ that is generated by the Cauchy problem (18) with the initial data from the semiaxis \mathbb{Z}_+ .

Thus, the operator-function $U(n)$ (28) maps the space $\mathcal{H}_{N,\Gamma}$ (26) into itself for all $n \in \hat{\mathbb{Z}}_+^2$ (27).

Theorem 5. *Suppose $\dim \tilde{E} < \infty$ and the suppositions of Lemma 1 are taking place, then the following conservation law is true for the vector-function $f(n) = U(n)f$ (28):*

$$\|h(n)\|^2 + \langle \tilde{\sigma} v_k(n) \rangle_{L_0^{\tilde{n}}}^2 = \|h\|^2 + \langle \sigma u_k \rangle_{L_{-n}^{-1}}^2 \tag{31}$$

for all $n \in \hat{\mathbb{Z}}_+^2$ (27) and for all nondecreasing broken lines $\hat{L}_0^{\hat{n}}$ that connect points $O = (0, 0)$ and $\hat{n} = (n_1 - 1, n_2) \in \mathbb{Z}_+^2$, where $\tilde{L}_{-\hat{n}}^{-1}$ is a broken line that is obtained from L_0^n by the shift (25) by “ n ”, at the same time the corresponding σ -forms in (31) have the appearance of (23) and (24). The operator-function $U(n)$ (28) is a semigroup, $U(n) \cdot U(m) = U(n + m)$, for all $n, m \in \hat{\mathbb{Z}}_+^2$ (27).

P r o o f. The equality (31) easily follows from the isometric correspondence of the operators V_1, V_2 (1) in accordance with 1) and 2) (2). The fact that the operator-function $U(n)$ (28) is a semigroup when $n \in \hat{\mathbb{Z}}_+^2$ (27) follows from the elementary calculations taking into account the continuation of the function $v_k(n)$ (30) into the domain \mathbb{Z}_+^2 by the equation (18). ■

It follows from (31) that it is natural to define in the space $\mathcal{H}_{N,\Gamma}$ (26) the indefinite, generally speaking, metric

$$\langle f \rangle_\sigma^2 = \langle \sigma u_k \rangle_{L_{-\infty}^{-1}}^2 + \|h\|^2 + \langle \tilde{\sigma} v_k \rangle_{L_0^\infty}^2, \quad (32)$$

where L_0^∞ and $L_{-\infty}^{-1}$ are nondecreasing broken lines in \mathbb{Z}_+^2 and in $\hat{\mathbb{Z}}_-^2$ (15) connecting point $O = (0, 0)$ with $\infty = (\infty, \infty)$ and point $-\infty = (-\infty, -\infty)$ with $(-1; 0)$ respectively, straight segments of these broken lines are parallel to the axes OX and OY .

Consider the subspace \mathcal{K} from \mathbb{Z}_+^2 that contains $O = (0, 0)$ and is an addition semigroup. $T(n)$ denotes the semigroup of linear operators over \mathcal{K} ,

$$T(n) = T_1^{n_1} T_2^{n_2}, \quad n = (n_1, n_2) \in \mathcal{K}, \quad (33)$$

assuming that the commutative system of linear operators $\{T_1, T_2\}$ belongs to the class $C(T_1)$ (3).

Definition 3. [4] *Semigroup of operators $U(n)$; $U(n)U(m) = U(n + m)$; $\forall n, m \in \mathcal{K}$, that is given in the Hilbert space \mathcal{H} such that*

$$\mathcal{H} \supseteq H; \quad P_H U(n)|_H = T(n), \quad n \in \mathcal{K}, \quad (34)$$

where P_H is an orthoprojector on H , is called the dilation of a discrete operator semigroup $T(n)$ (33) that is acting in the Hilbert space H . If for every $n \in \mathcal{K}$ the operator-function $U(n)$ is an isometric or unitary operator in \mathcal{H} then $U(n)$ is called isometric or unitary dilation $T(n)$.

Consider the family of one-parameter semigroup $G_+(p)$ in \mathbb{Z}_+^2 ,

$$G_+(p) = \left\{ np : p \in \hat{\mathbb{Z}}_+^2, n \in \mathbb{Z}_+ \right\}, \quad (35)$$

besides the point $p = (p_1, p_2) \in \hat{\mathbb{Z}}_+^2$ is such that numbers p_1 and p_2 are coprime. In particular, if $p_1 = (1, 0)$ then it is obvious that $G_+(p) = \mathbb{Z}_+$. Narrow now the semigroup $T(n)$ (33) on $G_+(p)$ (35), i.e., for the given $p = (p_1, p_2) \in \hat{\mathbb{Z}}_+^2$ consider the one-parameter semigroup $T_n(p) = (T_1^{p_1} T_2^{p_2})^n$ from $n \in \mathbb{Z}_+$, which looks like $T_n(p_1) = T_1^n$ when $p = p_1 = (1, 0)$. Choose now fixed broken line L_0^p with linear segments that are parallel to the axes OX and OY , which connects points O and $p \in \hat{\mathbb{Z}}_+^2$; and then make its group shift in \mathbb{Z}_+^2 ,

$$L_0^\infty(p) = \{n + kp : n \in L_0^p, k \in \mathbb{Z}_+\} \tag{36}$$

and similarly shift L_0^p in $\tilde{\mathbb{Z}}_-^2$,

$$L_{-\infty}^{-1}(p) = \{n + k(p_1 + 1, p_2) : n \in L_0^\infty, k \in \mathbb{Z}_-\}. \tag{37}$$

In accordance with (32), specify the quadratic form in $\mathcal{H}_{N,\Gamma}$ (26) that is associated with the semigroup $G_+(p)$ (35),

$$\langle f \rangle_{\sigma,p}^2 = \langle \sigma u_k \rangle_{L_{-\infty}^{-1}(p)}^2 + \|h\|^2 + \langle \tilde{\sigma} v_k \rangle_{L_0^\infty(p)}^2. \tag{38}$$

The next statement follows from the Theorem 5.

Theorem 6. *Suppose $\{T_1, T_2\} \in C(T_1)$ (3), $\dim \tilde{E} < \infty$ and the suppositions of the Lemma 1 are true, then for every $p \in \hat{\mathbb{Z}}_+^2$ (27) the operator semigroup $T_n(p) = T(np)$ that is narrowed on $G_+(p)$ (35) has the isometric (in metric $\langle f \rangle_{\sigma,p}^2$ (38)) dilation $U_n(p) = U(np)$ (28) that acts in the Hilbert space $\mathcal{H}_{N,\Gamma}$ (26).*

Note 4. Using the semigroup property of dilation $U_n(p)$ (28) by parameter $n \in \mathbb{Z}_+$ and isometric property of $U_n(p)$ in metric (38), we obtain that

$$\langle U_n(p)h, U_m(p)h' \rangle_{\sigma,p} = \langle T_{n-m}(p)h, h' \rangle, \tag{39}$$

when $n \geq m$ ($n, m \in \mathbb{Z}_+$) and for all $h, h' \in H$. Thus, the subspace

$$\text{span} \left\{ U_n(p)H : n \in \mathbb{Z}_+, p \in \hat{\mathbb{Z}}_+^2 \right\}$$

in $\mathcal{H}_{N,\Gamma}$ (26) is defined by the initial commutative operator system $\{T_1, T_2\} \in C(T_1)$ (3).

V. Similarly to the stated in the Paragraph III method of continuation of subspaces D_+ and D_- (14) from the semiaxes \mathbb{Z}_+ and \mathbb{Z}_- by the second variable “ n_2 ”, consider the dual situation corresponding to equations (9) and (10). Denote by $D_+(\tilde{N}^*, \tilde{\Gamma}^*)$ the Hilbert space generated by solutions \tilde{v}_n of Cauchy problem

$$\begin{cases} \partial_2 \tilde{v}_n = (\tilde{N}^* \partial_1 + \tilde{\Gamma}^*) \tilde{v}_n; & n = (n_1, n_2) \in \mathbb{Z}_+^2; \\ \tilde{v}_n|_{n_2=0} = v_{n_1} \in l_{\mathbb{Z}_+}^2(\tilde{E}). \end{cases} \tag{40}$$

the norm in which is induced by the norm of the initial data

$$\begin{cases} \partial_2 \tilde{v}_n = (\tilde{N}^* \partial_1 + \tilde{\Gamma}^*) \tilde{v}_n; & n = (n_1, n_2) \in \mathbb{Z}_+^2; \\ \tilde{v}_n|_{n_2=0} = v_{n_1} \in l_{\mathbb{Z}_+}^2(\tilde{E}). \end{cases} \quad (40)$$

Continuing the function $v_{n_1} \in l_{\mathbb{Z}_+}^2(\tilde{E})$ by null on the left semiaxis, as in the case of (18), it is easy to establish that the solution of the Cauchy problem (40) exists in the cone \mathcal{K}_+ (21).

Continue now every function $u_{n_1} \in l_{\mathbb{Z}_-}^2(E)$ into the domain $\tilde{\mathbb{Z}}_-^2$ (15) using the Cauchy problem

$$\begin{cases} \partial_2 \tilde{u}_n = (N^* \partial_1 + \Gamma^*) \tilde{u}_n; & n = (n_1, n_2) \in \tilde{\mathbb{Z}}_-^2; \\ \tilde{u}_n|_{n_2=0} = u_{n_1} \in l_{\mathbb{Z}_-}^2(E). \end{cases} \quad (41)$$

As a result, we obtain the Hilbert space $D_-(N^*, \Gamma^*)$ generated by \tilde{u}_n , solutions of (41), besides $\|\tilde{u}_n\| = \|u_{n_1}\|_{l_{\mathbb{Z}_-}^2(E)}$. Constructing the solutions \tilde{u}_n of the Cauchy problem (41), we have the implicit scheme of layer-to-layer calculation of $n_2 \rightarrow n_2 - 1$ solutions \tilde{u}_n . Using now the Lemma 1 and Note 2, we can formulate an analogue of the Statement 1.

Statement 2. *Let $\dim E < \infty$ and the suppositions of Lemma 1 be true, then the solution \tilde{u}_n of the Cauchy problem (41) exists and is unique in the domain $\tilde{\mathbb{Z}}_-^2$ (15) for all initial data $u_{n_1} \in l_{\mathbb{Z}_-}^2(E)$.*

Note that, as in the case of the problem (40), solutions of the Cauchy problem (41) have wider domain of existence and uniqueness, namely, \mathcal{K}_- (17).

Note 5. The sufficient condition for the simultaneous existence of solutions of Cauchy problems (18) and (41), in view of the reversibility of operators K and K^* , according to the Lemma 1, is following: all the requirements of the Lemma 1 are met and $\dim E = \dim \tilde{E} < \infty$.

Hence we come to the Hilbert space

$$\mathcal{H}_{N^*, \Gamma^*} = D_-(N^*, \Gamma^*) \oplus H \oplus D_+(\tilde{N}^*, \tilde{\Gamma}^*), \quad (42)$$

the metric in which is induced by the norm of the initial space $\mathcal{H} = D_- \oplus H \oplus D_+$ (12). Note the dual features of the spaces $\mathcal{H}_{N, \Gamma}$ (26) and $\mathcal{H}_{N^*, \Gamma^*}$ (32), which consist in that that differential operators of Cauchy problems (16) and (41) and operators (18) and (40) also, are adjoint with each other correspondingly in the metric l^2 .

Define now in the space $\mathcal{H}_{N^*, \Gamma^*}$ (42) the operator-function $\overset{\dagger}{U}(n)$ for $n \in \tilde{\mathbb{Z}}_+^2$ (27), which acts on $\tilde{f} = (\tilde{u}_k, \tilde{h}, \tilde{v}_k) \in \mathcal{H}_{N^*, \Gamma^*}$ in the following way:

$$\overset{\dagger}{U}(n)\tilde{f} = \tilde{f}(n) = (\tilde{u}_k(n), \tilde{h}(n), \tilde{v}(n)), \quad (43)$$

where $\tilde{v}_k(n) = P_{D_+(\tilde{N}^*, \tilde{\Gamma}^*)} \tilde{v}_{k+n}$ ($P_{D_+(\tilde{N}^*, \tilde{\Gamma}^*)}$ is an orthoprojector on $D_+(\tilde{N}^*, \tilde{\Gamma}^*)$); $\tilde{h}(n) = \tilde{y}_{(-1;0)}$, besides \tilde{y}_k ($k \in \tilde{\mathbb{Z}}_-^2$) satisfies the Cauchy problem

$$\begin{cases} \partial_1 \tilde{y}_k = T_1^* \tilde{y}_k + \Psi^* \tilde{v}_{\tilde{k}}; \\ \partial_2 \tilde{y}_k = T_2^* \tilde{y}_k + \Psi^* N^* \tilde{v}_{\tilde{k}}; \\ \tilde{y}_{(-n_1; -n_2)} = h; k = (k_1; k_2) \in \tilde{\mathbb{Z}}_-^2 \quad (-n_1 \leq k_1 \leq -1; -n_2 \leq k_2 \leq 0); \end{cases} \quad (44)$$

besides $\tilde{k} = k + n$ III $(-n_1 \leq k_1 \leq -1; -n_2 \leq k_2 \leq 0)$; and finally

$$\tilde{u}_k(n) = \hat{u}_k + \tilde{u}_{k+n}, \quad (45)$$

and $\hat{u}_k = K^* \tilde{v}_{\tilde{k}} + \Phi^* \tilde{y}_k$, where \tilde{y}_k is a solution of the system (44).

As in the case of the mapping $U(n)$ (28), the function $\tilde{v}_{\tilde{k}}$ is obtained after the shift by “ $-n$ ” and automatically satisfies the consistency condition for (10) and the function $\tilde{u}_k(n)$ (45) has natural continuation into the whole domain $\tilde{\mathbb{Z}}_-^2$ (15) on account of the equation (41).

Similarly to (22), define the operator-function

$$\tau_\Delta = \begin{cases} I; & \Delta = (-1, 0); \\ \tau; & \Delta = (0, -1). \end{cases} \quad (46)$$

Denote by L_m^{-1} the nondecreasing broken line in $\tilde{\mathbb{Z}}_-^2$ (15) with linear segments that are parallel to the axes OX and OY which connects points $m = (m_1, m_2) \in \tilde{\mathbb{Z}}_-^2$ and $(-1, 0)$. Choose now all the points $\{Q_s\}_M^{-1}$ ($M = m_1 + m_2$) on L_m^{-1} that are numerated in the nonascending order (of one of the coordinates Q_s) beginning with the point $(-1, 0)$ and finishing with $m = (m_1, m_2) \in \tilde{\mathbb{Z}}_-^2$. Define in the space $D_-(N^*, \Gamma^*)$ the quadratic form

$$\langle \tau \tilde{u}_k \rangle_{L_m^{-1}}^2 = \sum_{s=M}^{-1} \langle \tau_{Q_s - Q_{s+1}} \tilde{u}_{Q_s}, \tilde{u}_{Q_s} \rangle, \quad (47)$$

where $Q_0 = (0, 0)$. For the broken line L_0^n in \mathbb{Z}_+^2 , $n = (n_1, n_2) \in \mathbb{Z}_+^2$, of the similar type with points $\{P_k\}_0^N$ ($N = n_1 + n_2$) on L_0^n which are also chosen in the nonascending order, define the quadratic form for the functions $\tilde{v}_k \in D_+(\tilde{N}^*, \tilde{\Gamma}^*)$

$$\langle \tilde{\tau} \tilde{v}_k \rangle_{L_0^n}^2 = \sum_{k=0}^N \langle \tilde{\tau}_{P_k - P_{k+1}} \tilde{v}_{P_k}, \tilde{v}_{P_k} \rangle, \quad (48)$$

where $P_N - P_{N+1} = (-1, 0)$ and $\tilde{\tau}_\Delta$ is defined similarly to τ_Δ (48). Denote by \tilde{L}_0^m the broken line in \mathbb{Z}_+^2 obtained from the curve L_m^{-1} from $\tilde{\mathbb{Z}}_-^2$ using the shift by “ m ”

$$\tilde{L}_0^m = \{P_k = (l_1, l_2) \in \mathbb{Z}_+^2 : (l_1 + m_1, l_2 + m_2) = Q_s \in L_m^{-1}\}, \quad (49)$$

where $m = (m_1, m_2) \in \tilde{\mathbb{Z}}_-^2$. Similarly to the Theorem 5, the following statement takes place.

Theorem 7. *Suppose $\dim E < \infty$ and the requirements of the Lemma 1 are met, then for the vector-function $\tilde{f}(n) = \overset{+}{U}(n)\tilde{f}$ (43) the equality*

$$\|\tilde{h}(n)\|^2 + \langle \tau \tilde{u}_k(n) \rangle_{L_{-n}^{-1}}^2 = \|h\|^2 + \langle \tilde{\tau} \tilde{v}_k \rangle_{\tilde{L}_0^{-n}} \quad (50)$$

takes place for all $n \in \hat{\mathbb{Z}}_+^2$ (27) and for all broken lines L_{-n}^{-1} connecting points $-n = (-n_1, -n_2) \in \tilde{\mathbb{Z}}_-^2$ and $(-1, 0)$ where \tilde{L}_0^{-n} is a curve in \mathbb{Z}_+^2 obtained from L_{-n}^{-1} using the shift (49) by “ $-n$ ” and corresponding τ -forms in (50) have the appearance of (47) and (48). The operator-function $\overset{+}{U}(n)$ (43) has the semigroup property, $\overset{+}{U}(n)\overset{+}{U}(m) = \overset{+}{U}(n+m)$ for all $n, m \in \hat{\mathbb{Z}}_+^2$ (27).

As in the case of the theorem 5, the proof is reduced to the use of the isometric property of $\overset{+}{V}_1$ and $\overset{+}{V}_2$ (1) in view of 1) and 2) (2). The check of the semigroup property of the operator-function $\overset{+}{U}(n)$ (43) is quite simple as in the proof of the Theorem 5.

Define in $\mathcal{H}_{N^*, \Gamma^*}$ (43) the quadratic form

$$\langle \tilde{f} \rangle_\tau^2 = \langle \tau \tilde{u}_k \rangle_{L_{-\infty}^{-1}}^2 + \|\tilde{h}\|^2 + \langle \tilde{\tau} \tilde{v}_k \rangle_{L_0^\infty}^2, \quad (51)$$

where $L_{-\infty}^{-1}$ and L_0^∞ are nondecreasing allowable broken lines in $\tilde{\mathbb{Z}}_-^2$ and \mathbb{Z}_+^2 (with segments parallel to the axes OX and OY) connecting points $-\infty = (-\infty, -\infty)$ with $(-1, 0)$ and $(0, 0)$ with $\infty = (\infty, \infty)$ respectively.

Further, consider the family of one-parameter semigroup in $\tilde{\mathbb{Z}}_-^2 \cup (0, 0)$

$$G_-(q) = \left\{ nq : q = (q_1, q_2) \in \tilde{\mathbb{Z}}_-^2; n \in \mathbb{Z}_+ \right\}, \quad (52)$$

where numbers q_1 and q_2 are coprime ideals and, moreover, $(-q_1 - 1, -q_2) \in \hat{\mathbb{Z}}_+^2$ (27). Choose fixed allowable broken line $L_{\tilde{q}}^{-1}$ in $\tilde{\mathbb{Z}}_-^2$ connecting points $\tilde{q} = (q_1, q_2) \in \tilde{\mathbb{Z}}_-^2$ (where $(-q_1 - 1, -q_2) \in \hat{\mathbb{Z}}_+^2$) and $(-1, 0)$ and make its group shift in $\tilde{\mathbb{Z}}_-^2$,

$$L_{-\infty}^{-1}(q) = \left\{ n + kq : n \in L_{\tilde{q}}^{-1}; k \in \mathbb{Z}_+ \right\}, \quad (53)$$

and in \mathbb{Z}_+^2 ,

$$L_0^\infty(q) = \left\{ n + kq : n \in L_{\tilde{q}}^{-1}; k \in \mathbb{Z}_- \right\}, \quad (54)$$

respectively. Similarly to (38), define the metric along $G_-(p)$ (52) in the space $\mathcal{H}_{N^*, \Gamma^*}$

$$\langle f \rangle_{\tau, q}^2 = \langle \tau \tilde{u}_k \rangle_{L_{-\infty}^{-1}(q)}^2 + \|\tilde{h}\|^2 + \langle \tilde{\tau} \tilde{v}_k \rangle_{L_0^\infty(q)}^2, \quad (55)$$

where broken lines $L_{-\infty}^{-1}(q)$ and $L_0^{\infty}(q)$ have the appearance of (53) and (54).

Theorem 8. *Suppose $\{T_1, T_2\} \in C(T_1)$ (3), $\dim E < \infty$, and the conditions of lemma 1 are met, then for all $q \in \hat{\mathbb{Z}}_-^2$ (15) such that $(-q_1 - 1, -q_2) \in \hat{\mathbb{Z}}_+^2$ (27), the operator semigroup $T_n^*(q) = T^*(-nq)$ (33) from $n \in \mathbb{Z}_+$, narrowed on $G_-(q)$ (50), always has an isometric (in the metric $\langle \tilde{f} \rangle_{\tau, q}^2$ (55)) dilation $\overset{+}{U}_n(|q|) = \overset{+}{U}(-nq)$ (43) which acts in the space $\mathcal{H}_{N^*, \Gamma^*}$ (42).*

Note 6. For the dual dilation $\overset{+}{U}(|q|) = \overset{+}{U}(-nq)$ (43), as well as for $U_n(p) = U(np)$ (28), the relation

$$\left\langle \overset{+}{U}_n(|q|)h, \overset{+}{U}_m(|q|)h' \right\rangle_{\tau, q} = \langle T_{n-m}^*(q)h, h' \rangle \quad (56)$$

is true when $n \geq m$ and for all $h, h' \in H$. Hence, the subspace

$$\text{span} \left\{ \overset{+}{U}_n(|q|)h : h \in H, n \in \mathbb{Z}_+, (-q_1 - 1, -q_2) \in \hat{\mathbb{Z}}_+^2 \right\}$$

in $\mathcal{H}_{N^*, \Gamma^*}$ (42) is defined by the initial operator system $\{T_1, T_2\}$ from $C(T_1)$ (3).

V. Note that Hilbert spaces $\mathcal{H}_{N, \Gamma}$ (26) and $\mathcal{H}_{N^*, \Gamma^*}$ (42) have the common part, namely the space \mathcal{H} (12) which per se defines them in view of the corresponding Cauchy problems (16), (18) and (40), (41). Moreover, narrowings of the dilations $U(n_1; 0)$ (28) and $\overset{+}{U}(n_1; 0)$ (43) on the invariant subspace \mathcal{H} are unitary operators, besides $U^*(n_1; 0) = \overset{+}{U}(n_1; 0) \forall n_1 \in \mathbb{Z}_+$. It follows from the Note 4 that the dilation $U(n)$ (28) has the “+ minimality” property, that means the “observability” of the system (4), and it follows from the Note 6 respectively that dilation $\overset{+}{U}(n)$ (43) satisfies “- minimality” condition, that corresponds with “controllability” of the open system (8), [2, 7, 9]. The next definition follows from notes made earlier.

Definition 4. *Consider the operator semigroup $T(n)$, defined when $n \in \hat{\mathbb{Z}}_+^2$ (27), that corresponds to the commutative operator system $\{T_1, T_2\}$ from the class $C(T_1)$ (3). Let $U(n)$ be the isometric dilation (in terms of the Definition 3 of the semigroup $T(n)$) that acts in the space \mathcal{H}_+ and the operator-function $\overset{+}{U}(n)$, defined in \mathcal{H}_- , be the isometric dilation of the adjoint semigroup $T^*(n)$. The pair of dilations $U(n)$ and $\overset{+}{U}(n)$ is called minimally-unitarily connected if the following conditions are met.*

1) *The Hilbert space $\mathcal{H}_0 = \mathcal{H}_+ \cap \mathcal{H}_-$ is invariant with regard to the operator-functions $U(n_1; 0)$ and $\overset{+}{U}(n_1; 0) \forall n_1 \in \mathbb{Z}_+$, besides restrictions of $U(n_1; 0)$ and*

$\overset{+}{U}(n_1; 0)$ on \mathcal{H}_0 are unitary operators and, moreover, $U^*(n_1; 0) = \overset{+}{U}(n_1; 0) \forall n_1 \in \mathbb{Z}_+$.

2) Restriction of the semigroup $U(n_1; 0)$ on \mathcal{H}_0 is the minimal [4, 9] unitary dilation of the semigroup $T_1^{n_1}$ when $n_1 \in \mathbb{Z}_+$,

$$\mathcal{H}_0 = \text{span} \{U(n_1; 0)h : h \in H; n \in \mathbb{Z}\}.$$

3) The equalities

$$\mathcal{H}_+ = \text{span} \left\{ U(n)\mathcal{H}_0 : n \in \hat{\mathbb{Z}}_+^2 \right\};$$

$$\mathcal{H}_- = \text{span} \left\{ \overset{+}{U}(n)\mathcal{H}_0 : n \in \hat{\mathbb{Z}}_+^2 \right\}$$

are taking place.

Note that Point 3) of the Definition 4 means that there are no adduction subspaces in \mathcal{H}_+ and \mathcal{H}_- for the operators $U(n)$ and $\overset{+}{U}(n)$ on which $U(n)$ and $\overset{+}{U}(n)$ are unitary and which are not connected with the initial system $\{T_1, T_2\}$.

It is easy to see that minimally-unitary connected dilations $U(n)$ in \mathcal{H}_+ and $\overset{+}{U}(n)$ in \mathcal{H}_- are defined up to isomorphism. As is well known [4, 9], the minimal unitary dilation $U(n_1; 0)$ of the contraction semigroup $T_1^{n_1}$ ($n_1 \in \mathbb{Z}_+$) in \mathcal{H}_0 is defined uniquely (up to isomorphism). And from the point 3) of the Definition 4 follows that corresponding isomorphism between $U(n)$ in \mathcal{H}_+ and $U'(n)$ in \mathcal{H}'_+ (for example) could be defined in the following way: $U(n)f \rightarrow U'(n)f$ where $f \in \mathcal{H}_0$, though this correspondence not necessarily is a unitary operator. Note that from the constructions of the dilations $U(n)$ (28) in $\mathcal{H}_{N, \Gamma}$ (26) and $\overset{+}{U}(n)$ (43) in $\mathcal{H}_{N^*, \Gamma^*}$ (42), it follows that the pair $U(n)$ and $\overset{+}{U}(n)$ is defined “unambiguously” by the initial operator system $\{T_1, T_2\}$ from $C(T_1)$ (3) in accordance with (49) and (55).

References

- [1] *M.S. Livšic*, Commutative operators and solutions of systems of differential equations in partial derivatives that are generated by them. — *Soobsh. Acad. Nauk Gruz.SSR* **91** (1978), No. 2, 281–284. (Russian)
- [2] *M.S. Livšic, N. Kravitsky, A. Markus, V. Vinnikov*, Theory of commuting non-selfadjoint operators. Math. and Appl. 332, Kluver Acad. Publ. Groups, Dordrecht, 1995.
- [3] *V.A. Zolotarev*, Time cones and functional model on the Riemann surface. — *Mat. Sb.* **181** (1990), 965–995. (Russian)

- [4] *B. Szekfalvi-Nagy and Ch. Foyaş*, Harmony analysis of operators in the Hilbert space. Mir, Moscow, 1970. (Russian)
- [5] *S. Parrott*, Unitary dilations for commuting contractions. Preprint, Boston, 1969.
- [6] *V.A. Zolotarev*, Model representations of commutative systems of linear operators. — *Funkts. Analiz i yego Prilozhen.* **22** (1988), 66–68.
- [7] *M.S. Brodskiy*, Unitary operator knots and their characteristic functions. — *Uspekhi Mat. Nauk* **33** (1978), No. 4, 141–168. (Russian)
- [8] *V.A. Zolotarev*, Isometric expansions of commutative systems of linear operators. — *Mat. fiz., analiz, geom.* **11** (2004), 282–301. (Russian)
- [9] *V.A. Zolotarev*, Analytic methods of spectral representations of nonselfadjoint and nonunitary operators. — MagPress, Kharkov, 2003. (Russian)