

MATRICES INDUCED BY SCALED HYPERCOMPLEX NUMBERS OVER THE REAL FIELD \mathbb{R}

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ABSTRACT. In this paper, we construct, and study a certain type of definite, or indefinite inner product spaces over the real field \mathbb{R} , induced by the scaled hypercomplex numbers \mathbb{H}_t for a fixed scale $t \in \mathbb{R}$, and some bounded operators acting on such vector spaces. In particular, we are interested in the vector spaces \mathbb{H}_t^N consisting of all N -tuples of scaled hypercomplex numbers of \mathbb{H}_t , and the $(N \times N)$ -matrices acting on \mathbb{H}_t^N whose entries are from \mathbb{H}_t , i.e., \mathbb{H}_t -matrices, for all $N \in \mathbb{N}$. For an arbitrarily fixed $N \in \mathbb{N}$, we define \mathbb{H}_t^N as a subspace of a certain functional vector space $\mathbf{H}_{t:2}$ equipped with a well-defined definite (if $t < 0$), or indefinite (if $t \geq 0$) inner product introduced in [6, 7, 8]. So, one can check immediately that our subspace \mathbb{H}_t^N becomes a restricted definite, or indefinite inner product Banach space. Operator-theoretic, operator-algebraic and free-probabilistic properties of \mathbb{H}_t -matrices are considered and characterized on \mathbb{H}_t^N .

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1. INTRODUCTION

For a fixed scale $t \in \mathbb{R}$, a t -scaled hypercomplex number is a pair $(a, b) \in \mathbb{C}^2$ of complex numbers $a, b \in \mathbb{C}$, contained in a noncommutative ring,

$$\mathbb{H}_t \stackrel{\text{denote}}{=} (\mathbb{C}^2, +, \cdot_t),$$

with the identity $(0, 0)$ and the unity $(1, 0)$, where $(+)$ the usual vector addition on \mathbb{C}^2 , and (\cdot_t) is the t -scaled vector multiplication,

$$(a_1, b_1) \cdot_t (a_2, b_2) = (a_1 a_2 + t b_1 \bar{b}_2, a_1 b_2 + b_1 \bar{a}_2), \quad (1.1)$$

for all $(a_l, b_l) \in \mathbb{C}^2$, for $l = 1, 2$, where \bar{z} are the conjugates of $z \in \mathbb{C}$ (see [1, 2, 3, 4]). By the canonical representation (\mathbb{C}^2, π_t) of \mathbb{H}_t of [1], every hypercomplex number $(a, b) \in \mathbb{H}_t$

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is realized to be a (2×2) -matrix,

$$\pi_t((a, b)) \stackrel{\text{denote}}{=} [(a, b)]_t \stackrel{\text{def}}{=} \begin{pmatrix} a & tb \\ \bar{b} & \bar{a} \end{pmatrix} \text{ in } M_2(\mathbb{C}),$$

where $M_2(\mathbb{C})$ is the matrix algebra acting on \mathbb{C}^2 . The definition of $\{\mathbb{H}_t\}_{t \in \mathbb{R}}$ is motivated by the well-known quaternions (e.g., [10, 11, 14, 17, 20, 21, 23, 26]), and the split-quaternions (e.g., [9, 14, 19]). Indeed, \mathbb{H}_{-1} is the noncommutative field \mathbb{H} of all quaternions, and \mathbb{H}_1 is the noncommutative unital ring of all split-quaternions (e.g., [1, 2, 3]). Algebra, analysis, and certain free-probabilistic models on $\{\mathbb{H}_t\}_{t \in \mathbb{R}}$ are studied in [1, 2, 3, 4, 8]. In particular, analysis and operator theory on $\{\mathbb{H}_t\}_{t \in \mathbb{R}}$ is considered by defining symmetric bilinear forms $\{\langle \cdot, \cdot \rangle_t\}_{t \in \mathbb{R}}$ on $\{\mathbb{H}_t\}_{t \in \mathbb{R}}$ in [3]. In such a case, the pairs $\{(\mathbb{H}_t, \langle \cdot, \cdot \rangle_t)\}_{t < 0}$ form Hilbert spaces over \mathbb{R} (in short, \mathbb{R} -Hilbert spaces), meanwhile, the pairs $\{(\mathbb{H}_t, \langle \cdot, \cdot \rangle_t)\}_{t \geq 0}$ become indefinite semi-inner product spaces over \mathbb{R} (in short, \mathbb{R} -ISIPSSs), under the semi-norms,

$$\|(a, b)\|_t = \sqrt{|a|^2 + |t| |b|^2}, \quad \forall (a, b) \in \mathbb{H}_t, \quad \forall t \in \mathbb{R},$$

where $|a|, |b|$ are the moduli on \mathbb{C} , and $|t|$ is the absolute value on \mathbb{R} . Also, it is shown that \mathbb{H}_t is (isomorphic to) a complete semi-normed \mathbb{R} -*-algebra,

$$\mathcal{M}_t = \{m_h \in B_{\mathbb{R}}(\mathbb{H}_t) : h \in \mathbb{H}_t\},$$

over \mathbb{R} , operator-algebraically. (e.g., see [3, 4]). Especially, all elements of \mathcal{M}_t are adjointable over \mathbb{R} (in short, \mathbb{R} -adjointable) with the adjoint $m_h^* \stackrel{\text{def}}{=} m_{h^*} \in \mathcal{M}_t$, for all $h \in \mathbb{H}_t$, where (\circledast) is the hypercomplex-conjugate on \mathbb{H}_t ,

$$(a, b)^{\circledast} \stackrel{\text{def}}{=} (\bar{a}, -b), \quad \forall (a, b) \in \mathbb{H}_t.$$

(Remark that, in [1, 2, 3, 4], we denoted h^{\circledast} by h^\dagger .)

Meanwhile, different from [1, 2, 3, 4], we introduced-and-studied a new \mathbb{R} -adjoint, denoted by $[*]$, on the t -scaled hypercomplexes \mathbb{H}_t ,

$$(a, b)^{[*]} \stackrel{\text{def}}{=} (a, \bar{b}), \quad \forall (a, b) \in \mathbb{H}_t,$$

in [6]. Under this new \mathbb{R} -adjoint $[*]$, our t -scaled hypercomplexes \mathbb{H}_t becomes a Pontryagin space over \mathbb{R} , for all “non-zero” scales $t \in \mathbb{R} \setminus \{0\}$, different from the case where we have the \mathbb{R} -adjoint (\circledast) , the hypercomplex-conjugate. On such a Pontryagin space \mathbb{H}_t , we constructed a Hardy-like vector space $\mathbf{H}_{t:2}[[q]]$ in \mathbb{H}_t whose vectors are functions acting on the open unit ball \mathbb{U}_t of \mathbb{H}_t , and defined-and-considered block-Toeplitz-like operators acting on $\mathbf{H}_{t:2}[[q]]$. The general constructions and approaches of [5] motivate those of [6].

The similar version of [6] up to the \mathbb{R} -adjoint (\circledast) is considered in [7]. Readers can realize that the constructions and approaches of [7] are similar to those of [6], but the structures we handled therein are “not” equivalent at all. i.e., the main results of [7] and those of [6] provide non-equivalent analyses and operator theories. In this paper, we follow the settings of [7], because the \mathbb{R} -adjoint (\circledast) gives a natural (Clifford-algebra-theoretic) extension from the initial inclusion $\mathbb{R} \subset \mathbb{C}$, compared with the \mathbb{R} -adjoint $[*]$ of [6]. However, it is true that the \mathbb{R} -adjoint $[*]$ gives interesting unified (Krein-space-)operator-theoretic backgrounds on the vector spaces over \mathbb{R} (in short, \mathbb{R} -vector spaces) induced by \mathbb{H}_t . In this paper, we focus on (\circledast) -depending structures.

In Section 2, we review definitions and basic results of scaled hypercomplex numbers. And then, in Section 3, we re-considered the Hardy-like \mathbb{R} -vector space $\mathbf{H}_{t:2}[[q]]$, called the \mathbb{H}_t -Hardy space, introduced in [7] (which is not equivalent to that of [6]) to understand our analytic structures of this paper. Note that, just like in, but different from, the usual operator theory, our \mathbb{H}_t -Hardy space forms a complete semi-normed, definite or indefinite semi-inner-product space over \mathbb{R} . If $t \neq 0$, then it is a complete normed, definite, or indefinite inner-product space over \mathbb{R} .

In Section 4, we define and study finite-dimensional \mathbb{R} -vector space \mathbb{H}_t^N “over \mathbb{H}_t ,” as \mathbb{R} -vector subspaces of $\mathbf{H}_{t:2}[[q]]$, equipped with an inherited definite, or indefinite semi-inner product, and a restricted complete semi-norm, for $N \in \mathbb{N}$. In Section 5, some operators acting on \mathbb{H}_t^N are introduced and considered. Especially, matrices with \mathbb{H}_t -entries acting on \mathbb{H}_t^N are studied, as “ \mathbb{R} -linear” transformations.

In Section 6, as in classical free probability theory (over \mathbb{C}), we define and study certain statistical-analytic structures acting on \mathbb{H}_t^N over \mathbb{R} .

In Section 7, a representation (\mathbb{C}^{2N}, Π_t) of \mathbb{H}_t -matrices of Section 6 is introduced. Our matrices of Section 6 are realized as $(2N \times 2N)$ -matrices over the complex field \mathbb{C} , acting on \mathbb{C}^{2N} as \mathbb{R} -linear transformations. As application, in Section 8, invariant subspaces (as a \mathbb{R} -vector space) of our \mathbb{H}_t -matrices in \mathbb{H}_t^N are constructed, similar to, but different from, the usual spectral theory (over \mathbb{C}).

2. SCALED HYPERCOMPLEX NUMBERS

Let $t \in \mathbb{R}$ be an arbitrary scale, and let

$$\mathbb{H}_t = \text{span}_{\mathbb{R}} \{1, i, j_t, k_t\} \quad (2.1)$$

be the \mathbb{R} -vector space spanned by $\{1, i, j_t, k_t\}$, where $i = \sqrt{-1}$ in \mathbb{C} , and j_t and k_t are additional t -depending imaginary numbers satisfying the relation:

$$\begin{aligned} i^2 &= -1, \quad j_t^2 = t = k_t^2, \\ ij_t &= k_t, \quad j_t k_t = -ti, \quad k_t i = j_t, \\ \text{and} \quad ik_t &= -j_t, \quad k_t j_t = ti, \quad j_t i = -k_t. \end{aligned} \quad (2.2)$$

Then this \mathbb{R} -vector space \mathbb{H}_t of (2.1) is well-defined under the relation (2.2) on its \mathbb{R} -basis elements $\{1, i, j_t, k_t\}$. i.e., every element $h \in \mathbb{H}_t$ is expressed by

$$h = x + yi + uj_t + vk_t, \text{ with } x, y, u, v \in \mathbb{R}.$$

Note that, by the relation (2.2), the vector-multiplication on this \mathbb{R} -vector space \mathbb{H}_t is well-defined to be

$$\begin{aligned} h_1 h_2 &= (x_1 x_2 - y_1 y_2 + tu_1 u_2 + tv_1 v_2) + (x_1 y_2 + y_1 x_2 - tu_1 v_2 + tv_1 u_2) i \\ &\quad (x_1 u_2 - y_1 v_2 + u_1 x_2 + v_1 y_2) j_t + (x_1 v_2 + y_1 u_2 - u_1 y_2 + v_1 x_2) k_t, \end{aligned} \quad (2.3)$$

for all $h_l = x_l + y_l i + u_l j_t + v_l k_t \in \mathbb{H}_t$ for all $l = 1, 2$, by (2.2). Remark that, up to the representation of [1, 2], this vector-multiplication (2.3) is equivalent to the t -scaled multiplication (\cdot_t) of (1.1) on \mathbb{H}_t (e.g., see [3, 4]).

By the well-defined vector multiplication (2.3) on \mathbb{H}_t , this \mathbb{R} -vector space \mathbb{H}_t forms an algebra over \mathbb{R} (in short, a \mathbb{R} -algebra) (e.g., [1, 2, 3, 4]). On this \mathbb{R} -algebra \mathbb{H}_t , one can define a unary operation $\circledast : \mathbb{H}_t \rightarrow \mathbb{H}_t$ by

$$(x + yi + uj_t + vk_t)^\circledast = x - yi - uj_t - vk_t. \quad (2.4)$$

Then this satisfies that

$$h^{\circledast \circledast} = h, \quad \text{and} \quad (rh)^\circledast = rh^\circledast,$$

for all $h \in \mathbb{H}_t$, and $r \in \mathbb{R}$, and

$$(h_1 + h_2)^\circledast = h_1^\circledast + h_2^\circledast, \quad \text{and} \quad (h_1 h_2)^\circledast = h_2^\circledast h_1^\circledast,$$

for all $h_1, h_2 \in \mathbb{H}_t$. i.e., this operation (\circledast) of (2.4) becomes an adjoint (or, an involution) on \mathbb{H}_t over \mathbb{R} (in short, a \mathbb{R} -adjoint on \mathbb{H}_t). It says that the \mathbb{R} -algebra \mathbb{H}_t forms a \circledast -algebra over \mathbb{R} (in short, \mathbb{R} - \circledast -algebra) equipped with its \mathbb{R} -adjoint (\circledast) of (2.4) (e.g., see [1, 2, 3, 4, 8]) for details).

Definition 2.1. The \mathbb{R} -*-algebra \mathbb{H}_t of (2.1) equipped with its \mathbb{R} -adjoint (\circledast) of (2.4) is called the t -scaled hypercomplexes for a scale $t \in \mathbb{R}$. All elements of \mathbb{H}_t are called t -scaled hypercomplex numbers.

Note that, each t -scaled hypercomplex number $h = x + yi + uj_t + vk_t \in \mathbb{H}_t$ is understood to be

$$h = (x + yi) + (u + vi)j_t \text{ in } \mathbb{H}_t,$$

by (2.2). If $x + yi$ and $u + vi$ are denoted by a respectively b in \mathbb{C} , then this t -scaled hypercomplex number h is expressed to be $a + bj_t$ in \mathbb{H}_t . i.e.,

$$\mathbb{H}_t = \{a + bj_t : a, b \in \mathbb{C}\}.$$

Then one can define an injection $\pi_t : \mathbb{H}_t \rightarrow M_2(\mathbb{C})$ by

$$\pi_t(a + bj_t) = \begin{pmatrix} a & tb \\ \bar{b} & \bar{a} \end{pmatrix} \in M_2(\mathbb{C}), \quad \forall a + bj_t \in \mathbb{H}_t, \quad (2.5)$$

where \bar{z} are the conjugate of $z \in \mathbb{C}$. Then the pair (\mathbb{C}^2, π_t) forms a representation of \mathbb{H}_t , satisfying

$$\pi_t(h_1 + h_2) = \pi_t(h_1) + \pi_t(h_2),$$

and

$$\pi_t(h_1 h_2) = \pi_t(h_1) \pi_t(h_2), \quad \forall h_1, h_2 \in \mathbb{H}_t,$$

by (2.5), where the right-hand sides are the matrix addition, respectively, the matrix multiplication on $M_2(\mathbb{C})$. i.e., \mathbb{H}_t has its realization,

$$\mathcal{H}_2^t \stackrel{\text{def}}{=} \pi_t(\mathbb{H}_t) = \{\pi_t(h) : h \in \mathbb{H}_t\}, \quad (2.6)$$

in $M_2(\mathbb{C})$. By (2.6), one can restrict the normalized trace $\tau = \frac{1}{2} \text{tr}$ on $M_2(\mathbb{C})$ to that on \mathcal{H}_2^t , i.e.,

$$\tau([h]_t) \stackrel{\text{def}}{=} \frac{1}{2} \text{tr} \left(\begin{pmatrix} a & tb \\ \bar{b} & \bar{a} \end{pmatrix} \right) = \frac{a + \bar{a}}{2} = \Re(a), \quad (2.7)$$

by (2.6), where $\Re(a)$ is the real part of a complex number a in \mathbb{C} . However, note here that $\tau|_{\mathcal{H}_2^t}$ is on \mathcal{H}_2^t “over \mathbb{R} ,” meanwhile τ is on $M_2(\mathbb{C})$ “over \mathbb{C} .” So, this morphism τ of (2.7) is a well-defined trace on the t -scaled realization \mathcal{H}_2^t of (2.5) “over \mathbb{R} ,” satisfying

$$\tau(T_1 T_2) = \tau(T_2 T_1), \quad \forall T_1, T_2 \in \mathcal{H}_2^t.$$

By (2.6) and (2.7), we define the \mathbb{R} -trace, also denoted by τ , directly on \mathbb{H}_t , by

$$\tau(h) = \Re(h), \quad \forall h \in \mathbb{H}_t,$$

where $\Re(\bullet)$ is the real part,

$$\Re(x + yi + uj_t + vk_t) = x,$$

and $\Im(\bullet)$ is the imaginary part,

(2.8)

$$\Im(x + yi + uj_t + vk_t) = yi + uj_t + vk_t,$$

on \mathbb{H}_t , for all $x, y, u, v \in \mathbb{R}$. So, by (2.7) and (2.8), one can define a bilinear form,

$$[,]_t : \mathbb{H}_t \times \mathbb{H}_t \longrightarrow \mathbb{R},$$

by

$$[h_1, h_2]_t \stackrel{\text{def}}{=} \tau(h_1 h_2^\circledast) = \Re(h_1 h_2^\circledast).$$

Then this bilinear form (2.9) satisfies that:

$$[h, h]_t \geq 0, \quad \forall h \in \mathbb{H}_t, \quad \text{if } t < 0,$$

$$[h, h]_t \in \mathbb{R}, \quad \forall h \in \mathbb{H}_t, \quad \text{if } t \geq 0,$$

(2.9)

$$[h_1, h_2]_t = [h_2, h_1]_t, \quad \forall h_1, h_2 \in \mathbb{H}_t, \quad \forall t \in \mathbb{R}$$

and

$$[h, h]_t = 0 \iff |a|^2 = t|b|^2, \text{ if } h = a + bj_t \in \mathbb{H}_t, \quad a, b \in \mathbb{C}, \quad (2.10)$$

for all $t \in \mathbb{R}$, where $|\cdot|$ is the modulus on \mathbb{C} . Thus, if $t < 0$, then it forms a \mathbb{R} -inner product on \mathbb{H}_t , meanwhile, if $t \geq 0$, then it forms an \mathbb{R} -indefinite semi-inner product on \mathbb{H}_t (e.g., see [3, 4, 8] for details). More precisely,

$$[h, q]_t = 0, \text{ for all } q \in \mathbb{H}_t \implies h = 0 \in \mathbb{H}_t, \quad \forall t \in \mathbb{R} \setminus \{0\},$$

which says that $[\cdot, \cdot]_t$ is non-degenerated on \mathbb{H}_t , for all $t \in \mathbb{R} \setminus \{0\}$. Meanwhile, if $t = 0$, then

$$[h, q]_0 = 0, \quad \forall q \in \mathbb{H}_0 \implies h = 0 + 0i + uj_0 + vk_0 \in \mathbb{H}_0, \quad (2.11)$$

for any $u, v \in \mathbb{R}$, which implies that $[\cdot, \cdot]_0$ is “not” non-degenerated on \mathbb{H}_0 .

Proposition 2.2. *Let \mathbb{H}_t be the t -scaled hypercomplexes, and $[\cdot, \cdot]_t$, the bilinear form (2.9) on \mathbb{H}_t , for all $t \in \mathbb{R}$. Then*

- (1) *If $t < 0$, then $(\mathbb{H}_t, [\cdot, \cdot]_t)$ is a \mathbb{R} -inner product space.*
- (2) *If $t > 0$, then $(\mathbb{H}_t, [\cdot, \cdot]_t)$ is a \mathbb{R} -indefinite inner product space.*
- (3) *If $t = 0$, then $(\mathbb{H}_0, [\cdot, \cdot]_0)$ is a \mathbb{R} -indefinite semi-inner product space in the sense of [3, 4, 6, 8]. More precisely, the form $[\cdot, \cdot]_0$ is a positive semidefinite and degenerated.*

Proof. The proof is done by (2.10) and (2.11). \square

By the above proposition, for any scale $t \in \mathbb{R}$, the pair $(\mathbb{H}_t, [\cdot, \cdot]_t)$ becomes a definite, or indefinite semi-inner-product \mathbb{R} -vector space in general. Thus, one can define a function,

$$\|\cdot\|_t : \mathbb{H}_t \longrightarrow \mathbb{R},$$

by

$$\|a + bj_t\|_t = \sqrt{|a|^2 + |t||b|^2}, \quad \forall a + bj_t \in \mathbb{H}_t,$$

where $a, b \in \mathbb{C}$, and $|\cdot|$ in (2.12) is the absolute value on \mathbb{R} .

Proposition 2.3. *Let \mathbb{H}_t be the t -scaled hypercomplexes, and $\|\cdot\|_t$, the function (2.12), for all $t \in \mathbb{R}$. Then*

- (1) *If $t < 0$, then $(\mathbb{H}_t, \|\cdot\|_t)$ is a \mathbb{R} -Hilbert space.*
- (2) *If $t > 0$, then $(\mathbb{H}_t, \|\cdot\|_t)$ is a \mathbb{R} -Pontryagin space (i.e., \mathbb{R} -Krein space with the finite-dimensional anti-Hilbert space).*
- (3) *If $t = 0$, then $(\mathbb{H}_0, \|\cdot\|_0)$ is a complete \mathbb{R} -semi-normed space, where the completeness means that all Cauchy sequences are convergent in \mathbb{H}_0 .*

Proof. See [8] for details. \square

Let \mathbb{H}_t be the t -scaled hypercomplexes as a \mathbb{R} -*-algebra with its \mathbb{R} -adjoint (\otimes) . Then this algebra \mathbb{H}_t acts on the \mathbb{R} -vector space $(\mathbb{H}_t, [\cdot, \cdot]_t) = (\mathbb{H}_t, \|\cdot\|_t)$ via an action \mathbf{m} ,

$$\mathbf{m} : h \in \mathbb{H}_t \longmapsto \mathbf{m}_h \in B_{\mathbb{R}}(\mathbb{H}_t),$$

defined by

$$\mathbf{m}_h(q) \stackrel{\text{def}}{=} hq \in \mathbb{H}_t, \quad \forall q \in \mathbb{H}_t, \quad \forall h \in \mathbb{H}_t,$$

where $B_{\mathbb{R}}(Y)$ means the operator algebra of all “bounded” \mathbb{R} -linear operators on a semi-normed \mathbb{R} -vector space $Y = (Y, \|\cdot\|_Y)$ with its operator semi-norm,

$$\|T\| = \sup \{\|Ty\|_Y : \|y\|_Y = 1\}, \quad \forall T \in B_{\mathbb{R}}(Y).$$

It is not difficult to check that, in our case,

$$\|\mathbf{m}_h(q)\|_t = \|hq\|_t \leq \|h\|_t \|q\|_t, \quad \forall h, q \in \mathbb{H}_t,$$

implying that

$$\|\mathbf{m}_h\| = \|h\|_t < \infty, \text{ in } B_{\mathbb{R}}(\mathbb{H}_t), \quad \forall h \in \mathbb{H}_t.$$

Also, it can be checked that

$$[\mathbf{m}_h(h_1), h_2]_t = [hh_1, h_2]_t = [h_1, h^*h_2]_t = [h_1, \mathbf{m}_{h^*}(h_2)]_t,$$

for all $h, h_1, h_2 \in \mathbb{H}_t$.

Theorem 2.4. *The t -scaled hypercomplexes \mathbb{H}_t forms a complete \mathbb{R} -semi-normed \mathbb{R} -*-algebra equipped with its \mathbb{R} -adjoint (\circledast) of (2.4).*

Proof. If we define a subset \mathbf{M} of $B_{\mathbb{R}}(\mathbb{H}_t)$ by

$$\mathbf{M} \stackrel{\text{def}}{=} \{\mathbf{m}_h : h \in \mathbb{H}_t\},$$

where \mathbf{m} is the action (2.13), then it forms a complete semi-normed \mathbb{R} -*-subalgebra of $B_{\mathbb{R}}(\mathbb{H}_t)$. It is easy to check that \mathbb{H}_t and \mathbf{M} are isometrically isomorphic by (2.13) and (2.14). Indeed, there exists an isometric $*$ -isomorphism,

$$h \in \mathbb{H}_t \longmapsto m_h \in \mathbf{M}.$$

□

3. THE \mathbb{H}_t -HARDY SPACE $\mathbf{H}_{t:2}[[q]]$

In this section, we define the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ in a \mathbb{H}_t -variable $q = z + wj_t$, with the \mathbb{C} -variables $z = x + yi$ and $w = u + vi$, where x, y, u, v are \mathbb{R} -variables, for an arbitrarily fixed scale $t \in \mathbb{R}$. Since the t -scaled hypercomplexes \mathbb{H}_t is a \mathbb{R} -semi-normed \mathbb{R} -*-algebra (and hence, it is a ring), one can construct the corresponding (pure-algebraic) formal-series ring $\mathbb{H}_t[[q]]$ (without considering topology),

$$\mathbb{H}_t[[q]] \stackrel{\text{def}}{=} \left\{ \sum_{n=0}^{\infty} q^n h_n : h_n \in \mathbb{H}_t, \forall n \in \mathbb{N}_0 = \mathbb{N} \cup \{0\} \right\}, \quad (3.1)$$

having the functional addition $(+)$,

$$(f + g)(q) \stackrel{\text{def}}{=} f(q) + g(q) = \sum_{k=0}^{\infty} q^n (f_n + g_n),$$

and the Cauchy product (\star) ,

$$(f \star g)(q) \stackrel{\text{def}}{=} \sum_{n=0}^{\infty} q^n \left(\sum_{n_1, n_2 \in \mathbb{N}_0, n_1 + n_2 = n} f_{n_1} g_{n_2} \right),$$

for all

$$f(q) = \sum_{n=0}^{\infty} q^n f_n, \quad g(q) = \sum_{n=0}^{\infty} q^n g_n \in \mathbb{H}_t[[q]],$$

equivalently,

$$(f \star g)(q) \stackrel{\text{def}}{=} \sum_{n=0}^{\infty} q^n (f(q) g_n), \quad \forall f(q) \in \mathbb{H}_t[[q]].$$

This formal-series ring $\mathbb{H}_t[[q]] = (\mathbb{H}_t[[q]], +, \star)$ of (3.1) is well-defined as a \mathbb{R} -algebra pure-algebraically, because the \mathbb{R} -scalar product,

$$r \left(\sum_{n=0}^{\infty} q^n f_n \right) \stackrel{\text{def}}{=} \left(q^0 r + \sum_{n=1}^{\infty} q^n 0 \right) \star \left(\sum_{n=0}^{\infty} q^n f_n \right) = \sum_{n=0}^{\infty} q^n (rf_n),$$

is well-defined on $\mathbb{H}_t [[q]]$, for all $r \in \mathbb{R}$.

Proposition 3.1. *The formal-series ring $\mathbb{H}_t [[q]]$ of (3.1) forms a \mathbb{R} -algebra.*

Proof. By definition, the family $\mathbb{H}_t [[q]]$ of (3.1) forms a ring having a well-defined \mathbb{R} -scalar product, introduced in the above paragraph, making $\mathbb{H}_t [[q]]$ be a \mathbb{R} -vector space. So, $\mathbb{H}_t [[q]]$ is both a ring and a \mathbb{R} -vector space, and hence, it forms a \mathbb{R} -algebra. \square

Recall that $\|\cdot\|_t$ be the \mathbb{R} -semi-norm (2.12) on \mathbb{H}_t (i.e., it is a \mathbb{R} -norm if $t \neq 0$, while it is a \mathbb{R} -semi-norm if $t = 0$). Now, let $f(q) = \sum_{n=0}^{\infty} q^n f_n \in \mathbb{H}_t [[q]]$ with $f_n \in \mathbb{H}_t$, for all $n \in \mathbb{N}_0 = \mathbb{N} \cup \{0\}$. Observe that, for an arbitrary $q_o \in \mathbb{H}_t$, one may / can have

$$f(q_o) = \sum_{n=0}^{\infty} q_o^n f_n \in \mathbb{H}_t, \text{ or, undefined in } \mathbb{H}_t,$$

satisfying

$$\limsup_{n \rightarrow \infty} \sqrt[n]{\|q_o^n f_n\|_t} \leq \|q_o\|_t \left(\limsup_{n \rightarrow \infty} \sqrt[n]{\|f_n\|_t} \right).$$

Proposition 3.2. *Let $f(q) = \sum_{n=0}^{\infty} q^n f_n \in \mathbb{H}_t [[q]]$, with $f_n = a_n + b_n j_t \in \mathbb{H}_t$ with $a_n, b_n \in \mathbb{C}$, for all $n \in \mathbb{N}_0$. If $q_o \in \mathbb{H}_t$ satisfies*

$$\|q_o\|_t < \left(\limsup_{n \rightarrow \infty} \sqrt[n]{\|f_n\|_t} \right)^{-1},$$

then $f(q_o)$ is convergent in \mathbb{H}_t in the sense that: $f(q_o) \in \mathbb{H}_t \iff \|f(q_o)\|_t < \infty$.

Proof. By (3.2) and the root test, if

$$\limsup_{n \rightarrow \infty} \sqrt[n]{\|q_o^n f_n\|_t} \leq \|q_o\|_t \left(\limsup_{n \rightarrow \infty} \sqrt[n]{\|f_n\|_t} \right) < 1,$$

equivalently, if

$$\|q_o\|_t < \frac{1}{\limsup_{n \rightarrow \infty} \sqrt[n]{\|f_n\|_t}},$$

then $\|f(q_o)\|_t < \infty$, i.e., $f(q_o) \in \mathbb{H}_t$. \square

Motivated by the above proposition, we consider the analyticity on the \mathbb{R} -algebra $\mathbb{H}_t [[q]]$.

Definition 3.3. Let U be an open subset of \mathbb{H}_t under the $\|\cdot\|_t$ -semi-norm topology. Define the \mathbb{H}_t -analytic algebra $\mathcal{H}_t [[U]]$ by

$$\mathcal{H}_t [[U]] \stackrel{\text{def}}{=} \{f(q) \in \mathbb{H}_t [[q]] : f(q_0) \in \mathbb{H}_t, \forall q_0 \in U\}. \quad (3.3)$$

All elements $f(q)$ of $\mathcal{H}_t [[U]]$ are said to be \mathbb{H}_t -analytic functions on a domain U . If $U = \mathbb{H}_t$, then $\mathcal{H}_t [[\mathbb{H}_t]]$ is called the \mathbb{H}_t -entire algebra, and all elements of $\mathcal{H}_t [[\mathbb{H}_t]]$ are said to be \mathbb{H}_t -entire functions (on \mathbb{H}_t).

Observe that

$$f(q), g(q) \in \mathcal{H}_t [[U]] \implies f(q) + g(q), f(q) \star g(q) \in \mathcal{H}_t [[U]],$$

and

$$r \in \mathbb{R}, f(q) \in \mathcal{H}_t [[U]] \implies rf(q) \in \mathcal{H}_t [[U]],$$

since, for any $q_o \in U$, one has

$$\|f(q_o) + g(q_o)\|_t \leq \|f(q_o)\|_t + \|g(q_o)\|_t < \infty,$$

$$\|f(q_o) \star g(q_o)\|_t \leq \|f(q_o)\|_t \|g(q_o)\|_t < \infty,$$

and

$$\|rf(q_o)\|_t = |r| \|f(q_o)\|_t < \infty, \quad \forall r \in \mathbb{R}.$$

Thus, indeed, the \mathbb{H}_t -analytic algebra $\mathcal{H}_t[[U]]$ of a domain U forms a \mathbb{R} -algebra by (3.4). By (3.3), one can define a morphism,

$$\|\cdot\|_{t,U} : \mathcal{H}_t[[U]] \rightarrow \mathbb{R},$$

by

$$\|f(q)\|_{t,U} \stackrel{\text{def}}{=} \sup_{h \in U} \|f(h)\|_t,$$

for all $f(q) \in \mathcal{H}_t[[U]]$. Then it is a well-defined complete \mathbb{R} -semi-norm on $\mathcal{H}_t[[U]]$. More precisely, if $t \neq 0$, then $\|\cdot\|_{t,U}$ of (3.5) is a complete \mathbb{R} -norm, meanwhile, if $t = 0$, then $\|\cdot\|_{t,U}$ forms a complete \mathbb{R} -semi-norm on $\mathcal{H}_t[[U]]$, because $\|\cdot\|_t$ is a complete \mathbb{R} -norm on \mathbb{H}_t if $t \neq 0$, while, $\|\cdot\|_0$ is a complete \mathbb{R} -semi-norm on \mathbb{H}_0 .

Theorem 3.4. *The \mathbb{H}_t -analytic algebra $\mathcal{H}_t[[U]]$ on a domain $U \subseteq \mathbb{H}_t$ is a complete \mathbb{R} -semi-normed \mathbb{R} -algebra.*

Proof. By (3.4), the \mathbb{H}_t -analytic algebra $\mathcal{H}_t[[U]]$ of (3.3) on a domain U is a well-defined \mathbb{R} -algebra, equipped with the \mathbb{R} -semi-norm $\|\cdot\|_{t,U}$ of (3.5). As we discussed in the above paragraph, this \mathbb{R} -semi-norm $\|\cdot\|_{t,U}$ is complete on $\mathcal{H}_t[[U]]$. \square

Now, we define a new \mathbb{R} -vector space $\mathbf{H}_{t:2}[[q]]$ in \mathbb{H}_t .

Definition 3.5. Let $\mathbb{U}_t = \{h \in \mathbb{H}_t : \|h\|_t < 1\}$ be the open unit ball of \mathbb{H}_t up to the $\|\cdot\|_t$ -semi-norm topology. Define a \mathbb{R} -vector space $\mathbf{H}_{t:2}[[q]]$ by

$$\mathbf{H}_{t:2}[[q]] = \left\{ \sum_{n=0}^{\infty} q^n f_n : q \text{ acts on } \mathbb{U}_t, \sum_{n=0}^{\infty} \|f_n\|_t^2 < \infty \right\}, \quad (3.6)$$

where q is the \mathbb{H}_t -variable acting on \mathbb{U}_t in \mathbb{H}_t . We call $\mathbf{H}_{t:2}[[q]]$, the \mathbb{H}_t -Hardy (\mathbb{R} -vector-)space.

Consider that if

$$f(q) = \sum_{n=0}^{\infty} q^n f_n, \quad g(q) = \sum_{n=0}^{\infty} q^n g_n \in \mathbf{H}_{t:2}[[q]], \quad (3.7)$$

then

$$\left(\sum_{n=0}^{\infty} \|f_n + g_n\|_t^2 \right)^{\frac{1}{2}} \leq \left(\sum_{n=0}^{\infty} \|f_n\|_t^2 \right)^{\frac{1}{2}} + \left(\sum_{n=0}^{\infty} \|g_n\|_t^2 \right)^{\frac{1}{2}},$$

by the Minkowski's inequality, implying that

$$f(q), g(q) \in \mathbf{H}_{t:2}[[q]] \implies f(q) + g(q) \in \mathbf{H}_{t:2}[[q]], \quad (3.8)$$

by (3.7). Also, one has

$$r \in \mathbb{R}, \quad f(q) \in \mathbf{H}_{t:2}[[q]] \implies rf(q) \in \mathbf{H}_{t:2}[[q]], \quad (3.9)$$

since

$$\sum_{n=0}^{\infty} q^n f_n \in \mathbf{H}_{t:2}[[q]] \implies \sum_{n=0}^{\infty} \|rf_n\|_t^2 = |r| \left(\sum_{n=0}^{\infty} \|f_n\|_t^2 \right) < \infty,$$

for all $r \in \mathbb{R}$. So, our \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ is a well-defined \mathbb{R} -vector space by (3.8) and (3.9).

Define now a form, φ_t on $\mathbf{H}_{t:2}[[q]]$ by

$$\varphi_t \left(\sum_{n=0}^{\infty} q^n f_n, \sum_{n=0}^{\infty} q^n g_n \right) = \sum_{n=0}^{\infty} [f_n, g_n]_t, \quad (3.10)$$

where $[,]_t$ is the symmetric bilinear form (2.9) on \mathbb{H}_t , especially, if $t < 0$, then it is a definite \mathbb{R} -inner product, or if $t > 0$, then it is a \mathbb{R} -indefinite inner product, or if $t = 0$, then it is a \mathbb{R} -indefinite semi-inner product on \mathbb{H}_t . Note that, on \mathbb{H}_t ,

$$|[h, h]_t| = |\tau(hh^*)| \leq \|\tau\| \|hh^*\|_t = \|hh^*\|_t, \quad \forall h \in \mathbb{H}_t, \quad (3.11)$$

where $\|\tau\| \stackrel{\text{def}}{=} \sup \{|\tau(q)| : \|q\|_t = 1\} = 1$, since $\tau(1) = \text{Re}(1) = 1$, and hence, one has

$$|[h, h]_t| \leq \|h\|_t \|h^*\|_t = \|h\|_t^2, \quad \forall h \in \mathbb{H}_t, \quad (3.12)$$

by (3.11). Thus, similar to (3.12), if $f(q) = \sum_{n=0}^{\infty} q^n f_n, g(q) = \sum_{n=0}^{\infty} q^n g_n \in \mathcal{H}_t[[U]]$, then we have that

$$|\varphi_t(f(q), g(q))| \leq \sum_{n=0}^{\infty} |[f_n, g_n]_t| \leq \sum_{n=0}^{\infty} \|f_n\|_t \|g_n\|_t. \quad (3.13)$$

It shows that the morphism φ_t of (3.10) is bounded from $\mathbf{H}_{t:2}[[q]] \times \mathbf{H}_{t:2}[[q]]$ into \mathbb{R} in the sense that

$$|\varphi_t(f(q), f(q))| \leq \sum_{n=0}^{\infty} \|f_n\|_t^2 < \infty.$$

by (3.12) and (3.13). Moreover, we have

$$\varphi_t(r_1 f(q) + r_2 g(q), p(q)) = r_1 \varphi_t(f(q), p(q)) + r_2 \varphi_t(g(q), p(q))$$

and (3.14)

$$\varphi_t(p(q), r_1 f(q) + r_2 g(p)) = r_1 \varphi_t(p(q), f(q)) + r_2 \varphi_t(p(q), g(q)),$$

for all $r_1, r_2 \in \mathbb{R}$, and $f(q), g(q) \in \mathbf{H}_{t:2}[[q]]$, by the bilinearity of $[,]_t$ on \mathbb{H}_t . And, we have that

$$\varphi_t(f(q), g(q)) = \sum_{n=0}^{\infty} [f_n, g_n]_t = \sum_{n=0}^{\infty} [g_n, f_n]_t = \varphi_t(g(q), f(q)). \quad (3.15)$$

i.e., the form φ_t is a symmetric bilinear form on the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$, by (3.14) and (3.15).

This symmetric bilinear form φ_t of (3.10) on the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ also satisfies that: for any fixed $f(q) \in \mathbf{H}_{t:2}[[q]]$, if

$$\varphi_t(f(q), g(q)) = 0, \quad \text{"for all" } g(q) \in \mathbf{H}_{t:2}[[q]],$$

then

$$f(q) = \sum_{n=0}^{\infty} q^n 0 = 0, \quad \text{if } t \neq 0, \quad (3.16)$$

while,

$$f(q) \neq 0, \text{ in general, if } t = 0,$$

by Proposition 2, i.e., by the non-degenerated-ness of $\{[,]_t\}_{t \in \mathbb{R} \setminus \{0\}}$ on $\{\mathbb{H}_t\}_{t \in \mathbb{R} \setminus \{0\}}$, respectively, by the degenerated-ness of $[,]_0$ on \mathbb{H}_0 . i.e.,

$$t \neq 0 \implies \varphi_t \text{ is non-degenerated on } \mathbf{H}_{t:2}[[q]]$$

meanwhile, (3.17)

$$t = 0 \implies \varphi_0 \text{ is not non-degenerated on } \mathbf{H}_{0:2}[[q]]$$

by (3.16).

Theorem 3.6. *Let $\mathbf{H}_{t:2}[[q]]$ be the \mathbb{H}_t -Hardy space (3.6), and φ_t , the form (3.10). Then*

$$t < 0 \implies (\mathbf{H}_{t:2}[[q]], \varphi_t) \text{ is a definite } \mathbb{R}\text{-inner-product space,}$$

$$t > 0 \implies (\mathbf{H}_{t:2}[[q]], \varphi_t) \text{ is a } \mathbb{R}\text{-indefinite-inner-product space,}$$

and

(3.18)

$$t = 0 \implies (\mathbf{H}_{0:2}[[q]], \varphi_0) \text{ is a } \mathbb{R}\text{-indefinite-semi-inner-product space,}$$

in the sense of [3, 4, 6, 8]. i.e., the form φ_0 is a positive semidefinite and degenerated. Moreover, the form φ_t is bounded on $\mathbf{H}_{t:2}[[q]]$ in the sense that:

$$|\varphi_t(f(q), f(q))| < \infty, \quad \forall f(q) \in \mathbf{H}_{t:2}[[q]], \quad \forall t \in \mathbb{R}. \quad (3.19)$$

Proof. By (3.14) and (3.15), the form φ_t of (3.10) is a symmetric bilinear form on $\mathbf{H}_{t:2}[[q]]$, for all scales $t \in \mathbb{R}$.

If $t > 0$, then this symmetric bilinear form φ_t is non-degenerated by (3.17), and hence, it forms a \mathbb{R} -indefinite inner product on $\mathbf{H}_{t:2}[[q]]$. i.e., the pair $(\mathbf{H}_{t:2}[[q]], \varphi_t)$ forms a \mathbb{R} -indefinite-inner-product space. If $t = 0$, then φ_0 is not non-degenerated (or, degenerated) by (3.17). So, the form φ_0 becomes a \mathbb{R} -indefinite “semi-inner” product on $\mathbf{H}_{t:2}[[q]]$, saying that the pair $(\mathbf{H}_{0:2}[[q]], \varphi_0)$ is a \mathbb{R} -indefinite-semi-inner-product space. If $t < 0$, then this symmetric bilinear form φ_t is not only non-degenerated, but also, satisfying that

$$\varphi_t(f(q), f(q)) = 0 \implies f(q) = 0 = \sum_{n=0}^{\infty} q^n 0 \in \mathbf{H}_{t:2}[[q]],$$

since $[,]_t$ is a definite \mathbb{R} -inner product on \mathbb{H}_t . So, the non-degenerated symmetric bilinear form φ_t becomes a definite \mathbb{R} -inner product on $\mathbf{H}_{t:2}[[q]]$. Thus, if $t < 0$, then the pair $(\mathbf{H}_{t:2}[[q]], \varphi_t)$ forms a definite \mathbb{R} -inner-product space. Therefore, the structure theorem (3.18) holds.

Also, for any arbitrary scale $t \in \mathbb{R}$, the form φ_t is bounded on $\mathbf{H}_{t:2}[[q]]$ in the sense that

$$|\varphi_t(f(q), f(q))| < \infty, \quad \forall f(q) \in \mathbf{H}_{t:2}[[q]],$$

by (3.12) and (3.13), i.e.,

$$\left| \varphi_t \left(\sum_{n=0}^{\infty} q^n f_n, \sum_{n=0}^{\infty} q^n f_n \right) \right| \stackrel{(3.13)}{\leq} \sum_{n=0}^{\infty} \|f_n\|_t^2 \stackrel{(3.6)}{<} \infty.$$

Therefore, the boundedness (3.19) of φ_t on $\mathbf{H}_{t:2}[[q]]$ is shown. \square

By (3.18) and (3.19), if we define a map $\|\cdot\|_{\mathbf{H}_{t:2}} : \mathbf{H}_{t:2}[[q]] \rightarrow \mathbb{R}$ by

$$\left\| \sum_{n=0}^{\infty} q^n f_n \right\|_{\mathbf{H}_{t:2}} \stackrel{\text{def}}{=} \sqrt{\sum_{n=0}^{\infty} \|f_n\|_t^2}, \quad \forall \sum_{n=0}^{\infty} q^n f_n \in \mathbf{H}_{t:2}[[q]] \quad (3.20)$$

then it is a well-defined complete \mathbb{R} -semi-norm on the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$. More precisely, if $t \neq 0$, then the map $\|\cdot\|_{\mathbf{H}_{t:2}}$ becomes a \mathbb{R} -norm on $\mathbf{H}_{t:2}[[q]]$, meanwhile, if $t = 0$, then it is a \mathbb{R} -semi-norm on $\mathbf{H}_{0:2}[[q]]$, because $\|\cdot\|_t$ is a \mathbb{R} -norm if $t \neq 0$, while, $\|\cdot\|_0$ is a \mathbb{R} -semi-norm on \mathbb{H}_0 if $t = 0$. The completeness of the \mathbb{R} -semi-norm $\|\cdot\|_{\mathbf{H}_{t:2}}$ on $\mathbf{H}_{t:2}[[q]]$ is guaranteed by that of $\|\cdot\|_t$ on \mathbb{H}_t , for all $t \in \mathbb{R}$.

Theorem 3.7. *If $\|\cdot\|_{\mathbf{H}_{t:2}}$ is the morphism (3.20) on the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$, then the pair $(\mathbf{H}_{t:2}[[q]], \|\cdot\|_{\mathbf{H}_{t:2}})$ is a complete \mathbb{R} -semi-normed space. More precisely,*

$$t \neq 0 \implies (\mathbf{H}_{t:2}[[q]], \|\cdot\|_{\mathbf{H}_{t:2}}) \text{ is a } \mathbb{R}\text{-Banach space,}$$

meanwhile,

(3.21)

$$t = 0 \implies (\mathbf{H}_{0:2}[[q]], \|\cdot\|_{\mathbf{H}_{0:2}}) \text{ is a complete } \mathbb{R}\text{-semi-normed space.}$$

Proof. The structure theorem (3.21) of $\mathbf{H}_{t:2}[[q]]$ up to the complete \mathbb{R} -semi-norm $\|.\|_{\mathbf{H}_{t:2}}$ is shown by (3.20) and Proposition 3. \square

By (3.18), (3.19) and (3.21), one obtains the following corollary.

Corollary 3.8. *If $t \neq 0$, then the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ is a complete \mathbb{R} -normed definite, or indefinite \mathbb{R} -inner-product space. Meanwhile, if $t = 0$, then $\mathbf{H}_{0:2}[[q]]$ is a complete \mathbb{R} -semi-normed \mathbb{R} -indefinite-semi-inner-product space.*

Proof. It is shown by (3.18), (3.19) and (3.21). \square

The above corollary characterizes the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ as a complete \mathbb{R} -semi-normed definite, or indefinite \mathbb{R} -semi-inner-product space, for all $t \in \mathbb{R}$.

Define now an action M of \mathbb{H}_t acting on the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ by

$$M : h \in \mathbb{H}_t \longmapsto M(h) \stackrel{\text{denote}}{=} M_h \in B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]]),$$

where (3.22)

$$M_h \left(\sum_{n=0}^{\infty} q^n f_n \right) \stackrel{\text{def}}{=} \sum_{n=0}^{\infty} q^n (h f_n),$$

where $B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]])$ is the operator \mathbb{R} -algebra consisting of all bounded \mathbb{R} -linear operators on $\mathbf{H}_{t:2}[[q]]$, equipped with its operator semi-norm $\|.\|$,

$$\|A\| \stackrel{\text{def}}{=} \sup \{ \|A(f(q))\|_{\mathbf{H}_{t:2}} : \|f(q)\|_{\mathbf{H}_{t:2}} = 1 \}, \quad \forall A \in B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]]).$$

Then this function M of (3.22) satisfies that

$$M_{r_1 h_1 + r_2 h_2} = r_1 M_{h_1} + r_2 M_{h_2}, \quad \forall r_1, r_2 \in \mathbb{R},$$

and (3.23)

$$M_{h_1 h_2} = M_{h_1} M_{h_2}, \quad \forall h_1, h_2 \in \mathbb{H}_t,$$

in $B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]])$, by (3.22). Moreover, for any $h \in \mathbb{H}_t$ and $f(q) = \sum_{n=0}^{\infty} q^n f_n \in \mathbf{H}_{t:2}[[q]]$ with $\|f(q)\|_{\mathbf{H}_{t:2}} = 1$,

$$\begin{aligned} \|M_h(f(q))\|_{\mathbf{H}_{t:2}}^2 &= \left\| \sum_{n=0}^{\infty} q^n (h f_n) \right\|_{\mathbf{H}_{t:2}}^2 = \sum_{n=0}^{\infty} \|h f_n\|_t^2 \\ &\leq \sum_{n=0}^{\infty} \|h\|_t^2 \|f_n\|_t^2 = \|h\|_t^2 \|f(q)\|_{\mathbf{H}_{t:2}}^2 = \|h\|_t^2, \end{aligned}$$

implying that (3.24)

$$\|M_h\| = \|h\|_t, \quad \forall h \in \mathbb{H}_t.$$

Theorem 3.9. *The function M of (3.22) is an action of the complete \mathbb{R} -semi-normed \mathbb{R} -*-algebra \mathbb{H}_t acting on $\mathbf{H}_{t:2}[[q]]$. Equivalently, the subset*

$$\mathfrak{M}_t = \left\{ M_h \stackrel{\text{denote}}{=} M(h) : h \in \mathbb{H}_t \right\} \subseteq B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]])$$

forms a complete \mathbb{R} -semi-normed \mathbb{R} --algebra equipped with the \mathbb{R} -adjoint (\circledast) on \mathfrak{M}_t ,*

$$M_h^{\circledast} \stackrel{\text{def}}{=} M_{h^{\circledast}} \in B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]]), \quad \forall h \in \mathbb{H}_t.$$

Proof. It is shown by (3.23), (3.24) and the definition of the \mathbb{R} -adjoint (\circledast) : $M_h^\circledast = M_{h^\circledast}$, for all $h \in \mathbb{H}_t$. Indeed, the family \mathfrak{M}_t forms a \mathbb{R} -semi-normed \mathbb{R} -*-algebra by an isometric isomorphism,

$$h \in \mathbb{H}_t \longmapsto M_h \in \mathfrak{M}_t,$$

satisfying

$$\|M_h\| = \|h\|_t, \text{ in } B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]]), \quad \forall h \in \mathbb{H}_t,$$

and

$$M_h^\circledast = M_{h^\circledast} \in B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]]), \quad \forall h \in \mathbb{H}_t,$$

because \mathbb{H}_t is a complete \mathbb{R} -semi-normed \mathbb{R} -*-algebra. \square

The above theorem illustrates that how the t -scaled hypercomplexes \mathbb{H}_t acts as operators of \mathfrak{M}_t inside $B_{\mathbb{R}}(\mathbf{H}_{t:2}[[q]])$. Define the set $\mathbf{l}^2(\mathbb{H}_t)$ of all square-summable \mathbb{H}_t -sequences by

$$\mathbf{l}^2(\mathbb{H}_t) \stackrel{\text{def}}{=} \left\{ (h_n)_{n=0}^\infty \in \mathbb{H}_t^\infty : \sum_{n=0}^\infty \|h_n\|_t^2 < \infty \right\}, \quad (3.25)$$

equipped with the addition $(+)$ by

$$(f_n)_{n=0}^\infty + (g_n)_{n=0}^\infty = (f_n + g_n)_{n=0}^\infty,$$

and the \mathbb{R} -scalar product by

$$r(f_n)_{n=0}^\infty = (rf_n)_{n=0}^\infty, \quad \forall r \in \mathbb{R}.$$

Then it is indeed a well-defined \mathbb{R} -vector space, equipped with the \mathbb{R} -inner product (if $t < 0$), or the \mathbb{R} -indefinite inner product (if $t > 0$), or the \mathbb{R} -indefinite semi-inner product (if $t = 0$), also denoted by φ_t ,

$$\varphi_t((f_n)_{n=0}^\infty, (g_n)_{n=0}^\infty) = \sum_{n=0}^\infty [f_n, g_n]_t. \quad (3.26)$$

under the complete \mathbb{R} -semi-norm $\|\cdot\|_{\mathbf{l}^{t:2}}$ defined by

$$\|(f_n)_{n=0}^\infty\|_{\mathbf{l}^{t:2}} \stackrel{\text{def}}{=} \sqrt{\sum_{n=0}^\infty \|f_n\|_t^2}. \quad (3.27)$$

Theorem 3.10. *Let $\mathbf{l}^2(\mathbb{H}_t)$ be a \mathbb{R} -vector space of (3.5) equipped with the bilinear symmetric form φ_t of (3.26), and the \mathbb{R} -semi-norm $\|\cdot\|_{\mathbf{l}^{t:2}}$ of (3.27). Then*

$$(\mathbf{l}^2(\mathbb{H}_t), \varphi_t) \stackrel{\text{iso}}{=} (\mathbf{H}_{t:2}[[q]], \varphi_t), \text{ isometrically,} \quad (3.28)$$

as complete \mathbb{R} -semi-normed definite, or indefinite \mathbb{R} -semi-inner-product spaces.

Proof. The bijection,

$$\sum_{n=0}^\infty q^n f_n \in \mathbf{H}_{t:2}[[q]] \longmapsto (f_n)_{n=0}^\infty \in \mathbf{l}^2(\mathbb{H}_2),$$

is an isometric \mathbb{R} -vector-space isomorphism in the sense that: it is a \mathbb{R} -vector-space isomorphism satisfying

$$\varphi_t \left(\sum_{n=0}^\infty q^n f_n, \sum_{n=0}^\infty q^n g_n \right) = \sum_{n=0}^\infty [f_n, g_n]_t = \varphi_t((f_n)_{n=0}^\infty, (g_n)_{n=0}^\infty),$$

and

$$\left\| \sum_{n=0}^\infty q^n f_n \right\|_{\mathbf{H}_{t:2}} = \sqrt{\sum_{n=0}^\infty \|f_n\|_t^2} = \|(f_n)_{n=0}^\infty\|_{\mathbf{l}^{t:2}},$$

by (3.16), (3.20), (3.21), (3.25), (3.26) and (3.27). \square

The above theorem provides an isometrically isomorphic \mathbb{R} -vector space $\mathbf{I}^2(\mathbb{H}_t)$ of the \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2}[[q]]$ by (3.28). By the isomorphism theorem (3.28), we also call the \mathbb{R} -vector space $\mathbf{I}^2(\mathbb{H}_t)$ of (3.25), the \mathbb{H}_t -Hardy space.

Assumption and Notation 3.1. (in short, **AN 3.1** from below) If there are no confusions, then we denote the \mathbb{H}_t -Hardy spaces $\mathbf{H}_{t:2}[[q]]$ and $\mathbf{I}^2(\mathbb{H}_t)$ simply by $\mathbf{H}_{t:2}$, respectively, by $\mathbf{I}^{t:2}$, from now on.

4. CERTAIN SUBSPACES OF THE \mathbb{H}_t -HARDY SPACE

In this section, we construct a certain type of \mathbb{R} -(vector)-subspaces of our \mathbb{H}_t -Hardy space $\mathbf{H}_{t:2} \stackrel{\text{iso}}{\equiv} \mathbf{I}^{t:2}$, for a fixed scale $t \in \mathbb{R}$. Throughout this section, fix $N \in \mathbb{N}$, and define a subset $\mathbf{I}_N^{t:2}$ of $\mathbf{I}^{t:2}$ by

$$\mathbf{I}_N^{t:2} \stackrel{\text{def}}{=} \{(f_n)_{n=0}^{\infty} \in \mathbf{I}^{t:2} : f_k = 0 \in \mathbb{H}_t, \forall k \geq N\}, \quad (4.1)$$

i.e.,

$$\mathbf{I}_N^{t:2} = \{(f_0, f_1, \dots, f_{N-1}, 0, 0, 0, \dots) : f_l \in \mathbb{H}_t, \forall l = 0, \dots, N-1\}.$$

Then the family $\mathbf{I}_N^{t:2}$ becomes a \mathbb{R} -subspace of $\mathbf{I}^{t:2}$, because

$$(f_0, \dots, f_{N-1}, 0, 0, \dots) + (g_0, \dots, g_{N-1}, 0, 0, \dots) = (f_0 + g_0, \dots, f_{N-1} + g_{N-1}, 0, 0, \dots), \quad (4.2)$$

and

$$r(f_0, f_1, \dots, f_{N-1}, 0, 0, \dots) = (rf_0, rf_1, \dots, rf_{N-1}, 0, 0, \dots),$$

in $\mathbf{I}_N^{t:2}$, for all $r \in \mathbb{R}$. So, by the isomorphism theorem (3.28), we have the isomorphic \mathbb{R} -subspace $\mathbf{H}_{t:2:N}$ of $\mathbf{H}_{t:2}$,

$$\mathbf{H}_{t:2:N} \stackrel{\text{def}}{=} \left\{ \sum_{n=0}^{N-1} q^n f_n \in \mathbf{H}_{t:2} : f_n \in \mathbb{H}_t, \forall n = 0, 1, \dots, N-1 \right\}, \quad (4.3)$$

i.e.,

$$\mathbf{H}_{t:2:N} \ni \sum_{n=0}^{N-1} q^n f_n = \left(\sum_{n=0}^{N-1} q^n f_n \right) + \left(\sum_{n=N}^{\infty} q^n 0 \right) \in \mathbf{H}_{t:2}.$$

By the definitions (4.1) and (4.3), these \mathbb{R} -vector spaces $\mathbf{I}_N^{t:2}$ and $\mathbf{H}_{t:2:N}$ have their bounded definite, or indefinite \mathbb{R} -semi-inner product φ_t ,

$$\varphi_{t,N}((f_0, \dots, f_{N-1}, 0, 0, \dots), (g_0, \dots, g_{N-1}, 0, 0, \dots)) = \sum_{n=0}^{N-1} [f_n, g_n]_t, \quad (4.4)$$

and

$$\varphi_{t,N} \left(\sum_{n=0}^{N-1} q^n f_n, \sum_{n=0}^{N-1} q^n g_n \right) = \sum_{n=0}^{N-1} [f_n, g_n]_t.$$

Similarly, they have their complete \mathbb{R} -semi-norm,

$$\|(f_0, \dots, f_{N-1}, 0, 0, \dots)\|_{t:N} \stackrel{\text{denote}}{=} \|(f_0, \dots, f_{N-1}, 0, 0, \dots)\|_{\mathbf{I}^{t:2}}, \quad (4.5)$$

and

$$\left\| \sum_{n=0}^{N-1} q^n f_n \right\|_{t:N} \stackrel{\text{denote}}{=} \left\| \sum_{n=0}^{N-1} q^n f_n \right\|_{\mathbf{H}_{t:2}},$$

satisfying

$$\|(f_0, \dots, f_{N-1}, 0, 0, \dots)\|_{t:N} = \sqrt{\sum_{n=0}^{N-1} \|f_n\|_t^2} = \left\| \sum_{n=0}^{N-1} q^n f_n \right\|_{t:N}, \quad (4.6)$$

by (4.5). So, up to subspace topology, the \mathbb{R} -subspaces $\mathbf{I}_N^{t:2}$ and $\mathbf{H}_{t:2:N}$ form complete \mathbb{R} -semi-normed definite, or indefinite \mathbb{R} -semi-inner-product spaces inside $\mathbf{I}^{t:2}$, respectively, $\mathbf{H}_{t:2}$, by (4.4) and (4.6).

Corollary 4.1. *For $N \in \mathbb{N}$, the \mathbb{R} -subspaces $\mathbf{I}_N^{t:2} \subset \mathbf{I}^{t:2}$ of (4.1) and $\mathbf{H}_{t:2:N} \subset \mathbf{H}_{t:2}$ of (4.3) are isometrically isomorphic as complete \mathbb{R} -semi-normed definite, or indefinite \mathbb{R} -semi-inner-product spaces. i.e.,*

$$\mathbf{I}_N^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2:N}, \quad \forall N \in \mathbb{N}. \quad (4.7)$$

Proof. As we seen in the above paragraph, two \mathbb{R} -vector spaces $\mathbf{I}_N^{t:2}$ and $\mathbf{H}_{t:2:N}$ are well-defined complete \mathbb{R} -semi-normed definite, or indefinite \mathbb{R} -semi-inner-product spaces in the \mathbb{H}_t -Hardy space $\mathbf{I}^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2}$. Similar to the proof of (3.25), one can define an isometric isomorphism,

$$\sum_{n=0}^{N-1} q^n f_n \in \mathbf{H}_{t:2:N} \longmapsto (f_0, \dots, f_{N-1}, 0, 0, \dots) \in \mathbf{I}_N^{t:2},$$

by (4.2), (4.4) and (4.6). Therefore, the structure theorem (4.7) holds. \square

The above corollary confirms that the \mathbb{H}_t -Hardy space $\mathbf{I}^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2}$ contains its \mathbb{R} -subspaces $\left\{ \mathbf{I}_N^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2:N} \right\}_{N \in \mathbb{N}}$. Define now the Cartesian product set \mathbb{H}_t^N of N -copies of the t -scaled hypercomplexes \mathbb{H}_t , by

$$\mathbb{H}_t^N = \{(f_1, f_2, \dots, f_N) : f_l \in \mathbb{H}_t, \forall l = 1, 2, \dots, N\}. \quad (4.8)$$

Then, this Cartesian product set \mathbb{H}_t^N of (4.8) becomes a \mathbb{R} -vector space under the vector-addition,

$$(f_1, \dots, f_N) + (g_1, \dots, g_N) = (f_1 + g_1, \dots, f_N + g_N),$$

and the \mathbb{R} -scalar-product,

$$r(f_1, \dots, f_N) = (rf_1, \dots, rf_N), \quad \forall r \in \mathbb{R}.$$

Also, one can define a definite, or indefinite \mathbb{R} -semi-inner product $[\cdot, \cdot]_{t,N}$,

$$[(f_1, \dots, f_N), (g_1, \dots, g_N)]_{t,N} \stackrel{\text{def}}{=} \sum_{k=1}^N [f_k, g_k]_t. \quad (4.10)$$

In particular, if $t < 0$, then the form $[\cdot, \cdot]_{t,N}$ of (4.10) becomes a \mathbb{R} -inner product on \mathbb{H}_t^N , since $[\cdot, \cdot]_t$ is a \mathbb{R} -inner product on \mathbb{H}_t ; if $t > 0$, then $[\cdot, \cdot]_{t,N}$ is a \mathbb{R} -indefinite inner product on \mathbb{H}_t^N , since $[\cdot, \cdot]_t$ is a \mathbb{R} -indefinite inner product on \mathbb{H}_t ; and if $t = 0$, then it is a \mathbb{R} -indefinite semi-inner product on \mathbb{H}_0^N , since $[\cdot, \cdot]_0$ is a \mathbb{R} -indefinite semi-inner product on \mathbb{H}_0 . Clearly, one can define the \mathbb{R} -semi-norm on \mathbb{H}_t^N by

$$\|(f_1, \dots, f_N)\|_{t,N} \stackrel{\text{def}}{=} \sqrt{\sum_{k=1}^N \|f_k\|_t^2}. \quad (4.11)$$

Especially, if $t \neq 0$, then $\|\cdot\|_{t,N}$ of (4.11) becomes a \mathbb{R} -norm on \mathbb{H}_t^N , since $\|\cdot\|_t$ is a \mathbb{R} -norm on \mathbb{H}_t ; and if $t = 0$, then it is a \mathbb{R} -semi-norm on \mathbb{H}_0^N , since $\|\cdot\|_0$ is a \mathbb{R} -semi-norm on \mathbb{H}_0 .

Theorem 4.2. *The Cartesian-product set \mathbb{H}_t^N of (4.8) forms a definite, or indefinite \mathbb{R} -semi-inner-product complete \mathbb{R} -semi-normed space. In particular,*

$$\mathbb{H}_t^N \xrightarrow{\text{iso}} \mathbf{I}_N^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2:N}, \quad \forall N \in \mathbb{N}. \quad (4.12)$$

Proof. Recall that, by (4.7), the \mathbb{R} -subspaces $\mathbf{I}_N^{t:2}$ and $\mathbf{H}_{t:2:N}$ are isometrically isomorphic as definite, or indefinite \mathbb{R} -semi-inner-product complete \mathbb{R} -semi-normed spaces. So, if we show the first relation of (4.12) holds, then one can conclude that the set \mathbb{H}_t^N of (4.8) is a definite, or indefinite \mathbb{R} -semi-inner-product complete \mathbb{R} -semi-normed space equipped with the form $[,]_{t,N}$ of (4.10), and the morphism $\|\cdot\|_{t,N}$ of (4.11).

Define a bijective morphism $\Psi_{t,N} : \mathbb{H}_t^N \rightarrow \mathbf{I}_N^{t:2}$ by

$$\Psi_{t,N}((f_1, \dots, f_N)) \stackrel{\text{def}}{=} (g_0, g_1, \dots, g_{N-1}, 0, 0, \dots), \quad (4.13)$$

with

$$g_n = f_{n+1} \in \mathbb{H}_t, \quad \forall n = 0, 1, \dots, N-1.$$

Then this bijection $\Psi_{t,N}$ satisfies that

$$\Psi_{t,N}(r_1 W_1 + r_2 W_2) = r_1 \Psi_{t,N}(W_1) + r_2 \Psi_{t,N}(W_2),$$

for all $r_1, r_2 \in \mathbb{R}$ and $W_1, W_2 \in \mathbb{H}_t^N$, and hence, it is a \mathbb{R} -vector-space-isomorphism. Moreover, it is isometric in the sense that

$$\varphi_{t,N}(\Psi_{t,N}(W_1), \Psi_{t,N}(W_2)) = [W_1, W_2]_{t,N},$$

and

$$\|\Psi_{t,N}(W_1)\|_{t:N} = \|W_1\|_{t,N},$$

where $\varphi_{t,N}$ and $\|\cdot\|_{t:N}$ are in the sense of (4.4) and (4.5), respectively, and where $[,]_{t,N}$ and $\|\cdot\|_{t,N}$ are in the sense of (4.10) and (4.11), respectively. So, the \mathbb{R} -vector-space isomorphism $\Psi_{t,N}$ of (4.13) is isometric, too. Therefore, \mathbb{H}_t^N and $\mathbf{I}_N^{t:2}$ are isometrically isomorphic over \mathbb{R} , and hence, the isomorphic relation (4.12) holds true. \square

By (4.12), one can understand \mathbb{H}_t^N , $\mathbf{I}_N^{t:2}$ and $\mathbf{H}_{t:2:N}$ as isomorphic definite, or indefinite \mathbb{R} -semi-inner-product complete \mathbb{R} -semi-normed spaces embedded in the \mathbb{H}_t -Hardy space $\mathbf{I}^{t:2} \stackrel{\text{iso}}{\equiv} \mathbf{H}_{t:2}$, for all $N \in \mathbb{N}$. In this paper, we focus on the \mathbb{R} -vector space \mathbb{H}_t^N of (4.8).

Let $B_{\mathbb{R}}(\mathbb{H}_t^N)$ be the operator \mathbb{R} -algebra consisting of all bounded \mathbb{R} -linear operators on \mathbb{H}_t^N equipped with its operator-semi-norm,

$$\|T\| = \sup \left\{ \|T(v)\|_{t,N} : \|v\|_{t,N} = 1 \right\}, \quad \forall T \in B_{\mathbb{R}}(\mathbb{H}_t^N).$$

Now, we are interested in a certain type of operators of $B_{\mathbb{R}}(\mathbb{H}_t)$. Define a subset $M_N(\mathbb{H}_t)$ by

$$\mathcal{M}_{t,N} \stackrel{\text{denote}}{=} M_N(\mathbb{H}_t) = \left\{ [h_{i,j}]_{N \times N} : h_{i,j} \in \mathbb{H}_t \right\}, \quad (4.14)$$

where

$$[h_{i,j}]_{N \times N} = \begin{pmatrix} h_{1,1} & h_{1,2} & \cdots & h_{1,N} \\ h_{2,1} & h_{2,2} & \cdots & h_{2,N} \\ \vdots & \vdots & \ddots & \vdots \\ h_{N,1} & h_{N,2} & \cdots & h_{N,N} \end{pmatrix}, \quad \text{with } h_{i,j} \in \mathbb{H}_t,$$

acts on

$$\mathbb{H}_t^N = \left\{ \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_N \end{pmatrix} : f_l \in \mathbb{H}_t, \forall l = 1, \dots, N \right\},$$

canonically under the usual block-matrix action, i.e.,

$$[h_{i,j}]_{N \times N} \begin{pmatrix} f_1 \\ f_2 \\ \vdots \\ f_N \end{pmatrix} = \begin{pmatrix} \sum_{k=1}^N h_{1,k} f_k \\ \sum_{k=1}^N h_{2,k} f_k \\ \vdots \\ \sum_{k=1}^N h_{N,k} f_k \end{pmatrix},$$

having its operator-semi-norm,

$$\|[h_{i,j}]_{N \times N}\| = \max \left\{ \|(h_{k,1}, \dots, h_{k,N})\|_{t,N} : k = 1, \dots, N \right\} < \infty,$$

and hence, $[h_{i,j}]_{N \times N} \in B_{\mathbb{R}}(\mathbb{H}_t^N)$, implying indeed that

$$\mathcal{M}_{t,N} = M_N(\mathbb{H}_t) \subseteq B_{\mathbb{R}}(\mathbb{H}_t^N).$$

Definition 4.3. The family $\mathcal{M}_{t,N} \stackrel{\text{def}}{=} M_N(\mathbb{H}_t)$ of (4.14) is called the \mathbb{H}_t -matrix algebra (for $N \in \mathbb{N}$).

As we discussed above, the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is a subset of $B_{\mathbb{R}}(\mathbb{H}_t^N)$. Also, under the usual block-matrix addition,

$$[f_{i,j}]_{N \times N} + [g_{i,j}]_{N \times N} = [f_{i,j} + g_{i,j}]_{N \times N},$$

and the \mathbb{R} -scalar product,

$$r[f_{i,j}]_{N \times N} = [r f_{i,j}]_{N \times N}, \quad \forall r \in \mathbb{R},$$

and the block-matrix multiplication,

$$([f_{i,j}]_{N \times N}) ([g_{i,j}]_{N \times N}) = [d_{i,j}]_{N \times N}, \text{ with } d_{i,j} = \sum_{k=1}^N f_{i,k} g_{k,j},$$

indeed, our \mathbb{H}_t -matrix algebra forms a \mathbb{R} -algebra embedded in $B_{\mathbb{R}}(\mathbb{H}_t^N)$. Moreover, one can get that

$$[[f_{i,j}]_{N \times N}(W_1), W_2]_{t,N} = [W_1, [f_{j,i}^{\circledast}]_{N \times N}(W_2)]_{t,N}, \quad (4.15)$$

for all $W_1, W_2 \in \mathbb{H}_t^N$.

Theorem 4.4. The \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ of (4.14) is a complete \mathbb{R} -semi-normed \mathbb{R} -*-algebra under the \mathbb{R} -operator-semi-normed subspace topology for $B_{\mathbb{R}}(\mathbb{H}_t^N)$. i.e.,

$$\mathcal{M}_{t,N} \text{ is a complete } \mathbb{R}\text{-semi-normed } \mathbb{R}\text{-*-algebra.} \quad (4.16)$$

Proof. As we discussed above, the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is a \mathbb{R} -operator-semi-normed \mathbb{R} -algebra consisting of all bounded block matrices in \mathbb{H}_t over \mathbb{R} . If we define an operation $(*)$ on $\mathcal{M}_{t,N}$ by

$$[h_{i,j}]_{N \times N}^* \stackrel{\text{def}}{=} [h_{j,i}^{\circledast}]_{N \times N} \in \mathcal{M}_{t,N}, \quad \forall [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}, \quad (4.17)$$

then it satisfies that

$$T^{**} = T, \quad (rT)^* = rT^*, \quad \forall T \in \mathcal{M}_{t,N}, \quad r \in \mathbb{R},$$

and

$$(T_1 + T_2)^* = T_1^* + T_2^*, \quad (T_1 T_2)^* = T_2^* T_1^*,$$

for all $T_1, T_2 \in \mathcal{M}_{t,N}$, by (4.15). i.e., this operation $(*)$ of (4.17) forms a \mathbb{R} -adjoint on $\mathcal{M}_{t,N}$. Therefore, the structure theorem (4.16) holds. \square

The above theorem shows that the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N} = M_N(\mathbb{H}_t)$ acts on \mathbb{H}_t^N as a complete \mathbb{R} -operator-semi-normed \mathbb{R} -*-algebra of all adjointable bounded operators of $B_{\mathbb{R}}(\mathbb{H}_t^N)$, in the sense of (4.17), by (4.16).

Now, let M be the action (3.19) of the t -scaled hypercomplexes \mathbb{H}_t acting on the \mathbb{H}_t -Hardy space $\mathbf{I}^{t:2} \stackrel{\text{iso}}{=} \mathbf{H}_{t:2}$, i.e.,

$$M_h((f_n)_{n=0}^{\infty}) = (hf_n)_{n=0}^{\infty} \stackrel{\text{iso}}{=} \sum_{n=0}^{\infty} q^n (hf_n) = M_h \left(\sum_{n=0}^{\infty} q^n f_n \right).$$

By (4.12), one can restrict the action M of (3.19) as an action of \mathbb{H}_t acting on \mathbb{H}_t^N , i.e.,

$$M : h \in \mathbb{H}_t \longmapsto M_h \in B_{\mathbb{R}}(\mathbb{H}_t^N),$$

where

$$M_h((h_1, \dots, h_N)) = (hh_1, \dots, hh_N), \quad \forall h \in \mathbb{H}_t.$$

Then the family $\{M_h : h \in \mathbb{H}_t\}$ forms a well-defined \mathbb{R} -*-algebra on \mathbb{H}_t^N , as a realization of \mathbb{H}_t acting on \mathbb{H}_t^N .

Theorem 4.5. *Let M be the action (4.18) of \mathbb{H}_t acting on \mathbb{H}_t^N , as a restriction of the action M of (3.19). Then the realization $M(\mathbb{H}_t) = \{M_h : h \in \mathbb{H}_t\}$ satisfies that*

$$M(\mathbb{H}_t) \stackrel{\text{set}}{=} \{hI \in B_{\mathbb{R}}(\mathbb{H}_t^N) : h \in \mathbb{H}_t\} \stackrel{\text{* -subalgebra}}{\subset} \mathcal{M}_{t,N}, \quad (4.19)$$

where I is the identity operator satisfying $I(W) = W$, for all $W \in \mathbb{H}_t^N$.

Proof. By (4.18), clearly, the realization $M(\mathbb{H}_t)$ is equipotent to

$$\{hI : h \in \mathbb{H}_t\} \subset B_{\mathbb{R}}(\mathbb{H}_t^N).$$

So, the set-equality of (4.19) holds. Note that the identity operator I is identified with the identity matrix $I_N \in \mathcal{M}_{t,N}$,

$$I_N = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & \ddots & \vdots \\ \vdots & \vdots & \ddots & \ddots & 0 \\ 0 & 0 & \cdots & 0 & 1 \end{pmatrix}_{N \times N} \in \mathcal{M}_{t,N},$$

where $1 = 1 + 0i + 0j_t + 0k_t \in \mathbb{H}_t$. It shows that

$$M(\mathbb{H}_t) \stackrel{\text{iso}}{=} \{hI_N \in \mathcal{M}_{t,N} : h \in \mathbb{H}_t\} \subset \mathcal{M}_{t,N},$$

as the collection of all \mathbb{H}_t -constant matrices of $\mathcal{M}_{t,N}$. So, the family $M(\mathbb{H}_t)$ is *-homomorphic to $\mathcal{M}_{t,N}$, satisfying

$$(hI_N)^* = I_N h^* = h^* I_N \in M(\mathbb{H}_t), \quad \text{in } \mathcal{M}_{t,N}.$$

Therefore, the relation in (4.19) holds, too. \square

It is clear that $M(\mathbb{H}_t) \stackrel{\text{iso}}{=} \mathbb{H}_t$ realized on \mathbb{H}_t^N as \mathbb{H}_t -constant matrices by (4.19).

Since our \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is a \mathbb{R} -*-algebra, one can have the following operator-theoretic properties of \mathbb{H}_t -matrices.

Definition 4.6. Let $\mathcal{M}_{t,N}$ be the \mathbb{H}_t -matrix algebra.

- (1) T is self-adjoint in $\mathcal{M}_{t,N}$, if $T^* = T$ on \mathbb{H}_t^N .
- (2) T is a projection in $\mathcal{M}_{t,N}$, if $T^* = T = T^2$ on \mathbb{H}_t^N .
- (3) T is normal in $\mathcal{M}_{t,N}$, if $T^*T = TT^*$ on \mathbb{H}_t^N .
- (4) T is an isometry in $\mathcal{M}_{t,N}$, if $T^*T = I_N$ on \mathbb{H}_t^N .
- (5) T is unitary in $\mathcal{M}_{t,N}$, if $T^*T = I_N = TT^*$ on \mathbb{H}_t^N .

The following result characterizes the self-adjointness on $\mathcal{M}_{t,N}$.

Theorem 4.7. *An \mathbb{H}_t -matrix $[h_{i,j}]_{N \times N}$ is self-adjoint in $\mathcal{M}_{t,N}$, if and only if*

$$h_{j,i} = h_{i,j}^* \in \mathbb{H}_t, \quad \forall i, j \in \{1, \dots, N\}, \quad (4.20)$$

if and only if

$$[h_{i,j}]_{N \times N} = \begin{pmatrix} h_{1,1} & h_{2,1}^* & h_{3,1}^* & \cdots & h_{N,1}^* \\ h_{2,1} & h_{2,2} & h_{3,2}^* & \cdots & h_{N,2}^* \\ h_{3,1} & h_{3,2} & h_{3,3} & \cdots & h_{N,3}^* \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ h_{N,1} & h_{N,2} & \cdots & h_{N,N-1} & h_{N,N} \end{pmatrix}, \quad \text{with } h_{k,k}^* = h_{k,k}.$$

Proof. By the \mathbb{R} -adjoint (4.17) on $\mathcal{M}_{t,N}$, one has $[h_{i,j}]_{N \times N}$ is self-adjoint in $\mathcal{M}_{t,N}$, if and only if

$$[h_{i,j}]_{N \times N}^* = [h_{j,i}^*]_{N \times N} = [h_{i,j}]_{N \times N},$$

if and only if

$$h_{j,i}^* = h_{i,j} \in \mathbb{H}_t, \quad \forall i, j \in \{1, \dots, N\}.$$

Therefore, the characterization (4.20) holds. \square

The above theorem characterizes the self-adjointness on $\mathcal{M}_{t,N}$ in terms of \mathbb{H}_t -entries by (4.20).

Corollary 4.8. *An element $M_h \in M(\mathbb{H}_t)$ is self-adjoint in $\mathcal{M}_{t,N}$, if and only if h is \circledast -self-adjoint in \mathbb{H}_t , i.e.,*

$$M_h \in M(\mathbb{H}_t) \text{ is self-adjoint in } \mathcal{M}_{t,N} \iff h^\circledast = h \text{ in } \mathbb{H}_t. \quad (4.21)$$

Proof. By (4.19), the realization $M(\mathbb{H}_t)$ is isomorphic to the $*$ -subalgebra $\{hI_N : h \in \mathbb{H}_t\}$ of \mathbb{H}_t -constant matrices in $\mathcal{M}_{t,N}$. So, by (4.20), $M_h \stackrel{\text{iso}}{=} hI_N$ is self-adjoint in $\mathcal{M}_{t,N}$, if and only if $h^\circledast = h$, in \mathbb{H}_t . So, the relation (4.21) holds. \square

Let $T = [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$ be an \mathbb{H}_t -matrix. Observe that

$$T^2 = [d_{i,j}]_{N \times N}, \quad \text{with } d_{i,j} = \sum_{k=1}^N h_{i,k} h_{k,j}.$$

So, if T is self-adjoint in $\mathcal{M}_{t,N}$, then

$$T^2 = [d_{i,j}]_{N \times N}, \quad \text{with } d_{i,j} = \sum_{k=1}^N h_{i,k} h_{j,k}^*, \quad (4.22)$$

where

$$h_{k,k}^* = h_{k,k} \in \mathbb{H}_t, \quad \forall k = 1, \dots, N.$$

Theorem 4.9. *An \mathbb{H}_t -matrix $[h_{i,j}]_{N \times N}$ is a projection in $\mathcal{M}_{t,N}$, if and only if*

$$h_{i,j} = h_{j,i}^* = \sum_{k=1}^N h_{i,k} h_{j,k}^* \in \mathbb{H}_t, \quad \forall i, j = 1, \dots, N. \quad (4.23)$$

Proof. Without loss of generality, assume that an \mathbb{H}_t -matrix $T = [h_{i,j}]_{N \times N}$ is self-adjoint in $\mathcal{M}_{t,N}$, i.e.,

$$h_{j,i}^* = h_{i,j} \in \mathbb{H}_t, \quad \forall i, j = 1, \dots, N,$$

by (4.20). Then, such a self-adjoint \mathbb{H}_t -matrix T is a projection, if and only if

$$T^2 = T, \quad \text{in } \mathcal{M}_{t,N},$$

if and only if

$$h_{i,j} = \sum_{k=1}^N h_{i,k} h_{j,k}^* \in \mathbb{H}_t, \quad \forall i, j = 1, \dots, N,$$

by (4.22). Therefore, the projection-property (4.23) holds on $\mathcal{M}_{t,N}$. \square

The above theorem characterizes the projection-property on $\mathcal{M}_{t,N}$ by (4.23).

Corollary 4.10. *An operator $M_h \in M(\mathbb{H}_t)$ with $h \in \mathbb{H}_t$ is a projection on \mathbb{H}_t^N , if and only if*

$$\text{either } M_h = M_1 \stackrel{\text{iso}}{=} I_N, \text{ or } M_h = M_0 \stackrel{\text{iso}}{=} O_N, \quad (4.24)$$

where O_N is the zero \mathbb{H}_t -matrix of $\mathcal{M}_{t,N}$ whose \mathbb{H}_t -entries are $0 = 0 + 0i + 0j_t + 0k_t$ in \mathbb{H}_t .

Proof. By applying (4.23), one has that $M_h \stackrel{\text{iso}}{=} hI_N$ is a projection, if and only if

$$M_h^* = M_{h^*} \stackrel{\text{iso}}{=} h^* I_N = hI_N = h^2 I_N \stackrel{\text{iso}}{=} M_{h^2} = M_h^2,$$

on \mathbb{H}_t^N , if and only if

$$h^* = h = h^2 \quad \text{in } \mathbb{H}_t.$$

The first equality $h^* = h$ implies that h is a real number in \mathbb{H}_t , i.e., $h = h + 0i + 0j_t + 0k_t$ in \mathbb{H}_t with $h \in \mathbb{R}$. So, the second equality implies that

$$h^2 = h \iff h = 1, \text{ or } 0, \text{ in } \mathbb{R}.$$

So, the operator M_h is a projection, if and only if

$$\text{either } M_h = M_1 \stackrel{\text{iso}}{=} I_N, \text{ or } M_h = M_0 \stackrel{\text{iso}}{=} O_N, \text{ in } \mathcal{M}_{t,N}.$$

Thus, the relation (4.24) holds. \square

As a special case of (4.23), one obtains the projection-property (4.24) on $M(\mathbb{H}_t)$ in $\mathcal{M}_{t,N}$.

Now, let $T = [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$ be an \mathbb{H}_t -matrix with its adjoint $T^* = [h_{j,i}^*]_{N \times N} \in \mathcal{M}_{t,N}$. Then

$$T^*T = [d_{i,j}]_{N \times N}, \text{ with } d_{i,j} = \sum_{k=1}^N h_{k,i}^* h_{k,j}, \quad (4.25)$$

and

$$TT^* = [e_{i,j}]_{N \times N}, \text{ with } e_{i,j} = \sum_{k=1}^N h_{i,k} h_{j,k}^*,$$

by the straightforward computations.

Theorem 4.11. *An \mathbb{H}_t -matrix $T = [h_{i,j}]_{N \times N}$ is normal in $\mathcal{M}_{t,N}$, if and only if*

$$\sum_{k=1}^N \left(h_{k,i}^* h_{k,j} - h_{i,k} h_{j,k}^* \right) = 0 = 0 + 0i + 0j_t + 0k_t, \quad (4.26)$$

in \mathbb{H}_t , for all $i, j = 1, \dots, N$.

Proof. By definition, a given \mathbb{H}_t -matrix T is normal in $\mathcal{M}_{t,N}$, if and only if $T^*T = TT^*$ in $\mathcal{M}_{t,N}$, if and only if

$$\sum_{k=1}^N h_{k,i}^* h_{k,j} = \sum_{k=1}^N h_{i,k} h_{j,k}^*, \quad \text{in } \mathbb{H}_t, \quad \forall i, j = 1, \dots, N,$$

by (4.25), if and only if the relation (4.26) holds, for all $i, j = 1, \dots, N$. \square

The above theorem characterizes the normality on $\mathcal{M}_{t,N}$ in terms of the \mathbb{H}_t -entries of \mathbb{H}_t -matrices of $\mathcal{M}_{t,N}$, by (4.26).

Corollary 4.12. *Every element $M_h \in M(\mathbb{H}_t)$ for $h \in \mathbb{H}_t$ is normal on \mathbb{H}_t^N . i.e.,*

$$\text{All elements of } M(\mathbb{H}_t) \text{ are normal on } \mathbb{H}_t^N. \quad (4.27)$$

Proof. Recall again that if $M_h \in M(\mathbb{H}_t)$, then it is isomorphic to $hI_N \in \mathcal{M}_{t,N}$. So,

$$M_h^* \stackrel{\text{iso}}{=} (hI_N)^* = h^\circledast I_N \stackrel{\text{iso}}{=} M_{h^\circledast}, \text{ on } \mathbb{H}_t^N.$$

Thus, one can get that: M_h is normal on \mathbb{H}_t^N , if and only if hI_N is normal in $\mathcal{M}_{t,N}$, if and only if

$$(hI_N)^* (hI_N) = (h^\circledast h) I_N = (hh^\circledast) I_N = (hI_N) (hI_N)^*,$$

in $\mathcal{M}_{t,N}$, if and only if $h^\circledast h = hh^\circledast$, in \mathbb{H}_t . (4.28)

$$h^\circledast h = hh^\circledast, \text{ in } \mathbb{H}_t.$$

However, every t -scaled hypercomplex number $h = a + bj_t \in \mathbb{H}_t$ with $a, b \in \mathbb{C}$ automatically satisfies that

$$h^\circledast h = |a|^2 - t|b|^2 = (|a|^2 - t|b|^2) + 0i + 0j_t + 0k_t = hh^\circledast,$$

in \mathbb{H}_t . It implies that every operator $M_h \in M(\mathbb{H}_t)$, isomorphic to $hI_N \in \mathcal{M}_{t,N}$, satisfies (4.28). Therefore, the normality (4.27) on $M(\mathbb{H}_t)$ holds. □

The above corollary shows that every operator of $M(\mathbb{H}_t)$ is normal on \mathbb{H}_t^N by (4.26) and (4.28).

Also, by (4.25), we obtain the following isometry-property on $\mathcal{M}_{t,N}$.

Theorem 4.13. *An \mathbb{H}_t -matrix $T = [h_{i,j}]_{N \times N}$ is an isometry in $\mathcal{M}_{t,N}$, if and only if*

$$\sum_{k=1}^N h_{k,i}^\circledast h_{k,j} = \begin{cases} 1 & \text{if } i = j \in \{1, \dots, N\} \\ 0 & \text{if } i \neq j \in \{1, \dots, N\}, \end{cases} \quad (4.29)$$

in \mathbb{H}_t , for all $i, j = 1, \dots, N$.

Proof. By definition, a given \mathbb{H}_t -matrix T is an isometry in $\mathcal{M}_{t,N}$, if and only if $T^*T = I_N$ in $\mathcal{M}_{t,N}$, if and only if all main-diagonal \mathbb{H}_t -entries of T^*T are identical to $1 = 1 + 0i + 0j_t + 0k_t$ in \mathbb{H}_t , and all off-diagonal \mathbb{H}_t -entries of T^*T are identical to $0 = 0 + 0i + 0j_t + 0k_t$ in \mathbb{H}_t , if and only if the relation (4.29) holds by (4.25). □

The above theorem characterizes the isometry-property on $\mathcal{M}_{t,N}$ by (4.29). So, one obtains a following special case.

Corollary 4.14. *An operator $M_h \in M(\mathbb{H}_t)$, with $h = a + bj_t$ for $a, b \in \mathbb{C}$, is an isometry on \mathbb{H}_t^N , if and only if*

$$|a|^2 = 1 + t|b|^2, \text{ in } \mathbb{C}. \quad (4.30)$$

Proof. Since $M_h \stackrel{\text{iso}}{=} hI_N$ in $\mathcal{M}_{t,N}$, it is an isometry on \mathbb{H}_t^N , if and only if hI_N is an isometry in $\mathcal{M}_{t,N}$, if and only if

$$(hI_N)^* (hI_N) = (h^\circledast h) I_N = I_N, \text{ in } \mathcal{M}_{t,N},$$

if and only if

$$h^\circledast h = 1, \text{ in } \mathbb{H}_t,$$

if and only if

$$h^\circledast h = |a|^2 - t|b|^2 = 1, \text{ in } \mathbb{H}_t,$$

if and only if the relation (4.30) holds. □

The above corollary characterizes the isometry-property on $M(\mathbb{H}_t)$ on \mathbb{H}_t^N by (4.30). Let's consider an interesting application of (4.30). Suppose $h = x + uj_t$ with $x, u \in \mathbb{R}$ in \mathbb{H}_t . i.e., h is a t -hyperbolic number in the sense of [3]. Recall that, in [3], we considered a sub-structure,

$$\mathbb{D}_t = \{x + 0i + uj_t + 0k_t \in \mathbb{H}_t : x, u \in \mathbb{R}\} \subset \mathbb{H}_t,$$

called the t -scaled hyperbolics. Remark that \mathbb{D}_{-1} is isomorphic to the complex field \mathbb{C} ; and \mathbb{D}_1 is isomorphic to the classical hyperbolic numbers $\mathcal{D} = \{x + uj : x, u \in \mathbb{R}, j^2 = 1\}$; and \mathbb{D}_0 is isomorphic to the dual numbers $\mathbb{D} = \{x + uJ : x, u \neq \mathbb{R}, J^2 = 0\}$. If $w = x + uj_t \in \mathbb{D}_t$ in \mathbb{H}_t with $x, u \in \mathbb{R}$, then

$$w^*w = x^2 - tu^2 = ww^*, \text{ in } \mathbb{D}_t \subset \mathbb{H}_t,$$

as a \mathbb{R} -quantity. So, by (4.30), $M_w \stackrel{\text{iso}}{=} wI_N$ is an isometry on \mathbb{H}_t^N , if and only if $x^2 - tu^2 = 1$ in \mathbb{R} , if and only if

$$\begin{cases} x^2 + |t|u^2 = 1 & \text{if } t = -|t| < 0 \\ x^2 - tu^2 = 1 & \text{if } t > 0 \\ x^2 = 1 & \text{if } t = 0, \end{cases}$$

for $t \in \mathbb{R}$. It shows that: M_w is an isometry on \mathbb{H}_t^N , if and only if (i) $(x, u) \in \mathbb{R}^2$ is contained in the boundary of the oval figure $\{(x, u) : x^2 + |t|u^2 = 1\}$ in \mathbb{R}^2 if $t < 0$; (ii) $(x, u) \in \mathbb{R}^2$ is contained in the hyperbolic lines $\{(x, u) : x^2 = tu^2\}$ if $t > 0$; and (iii) $(x, u) \in \mathbb{R}^2$ is contained in the vertical straight lines $\{(\pm 1, u) : u \in \mathbb{R}\}$ in \mathbb{R}^2 if $t = 0$.

Theorem 4.15. *An \mathbb{H}_t -matrix $T = [h_{i,j}]_{N \times N}$ is unitary in $\mathcal{M}_{t,N}$, if and only if*

$$\sum_{k=1}^N h_{k,i}^* h_{k,j} = \sum_{k=1}^N (h_{i,k} h_{j,k}^*) = \begin{cases} 1 & \text{if } i = j \in \{1, \dots, N\} \\ 0 & \text{if } i \neq j \in \{1, \dots, N\}, \end{cases} \quad (4.31)$$

in \mathbb{H}_t , for all $i, j = 1, \dots, N$.

Proof. By definition, a given \mathbb{H}_t -matrix T is unitary in $\mathcal{M}_{t,N}$, if and only if it is both a normal operator, and an isometry in $\mathcal{M}_{t,N}$, if and only if

$$\sum_{k=1}^N h_{k,i}^* h_{k,j} = \sum_{k=1}^N (h_{i,k} h_{j,k}^*),$$

and

$$\sum_{k=1}^N h_{k,i}^* h_{k,j} = \begin{cases} 1 & \text{if } i = j \in \{1, \dots, N\} \\ 0 & \text{if } i \neq j \in \{1, \dots, N\}, \end{cases}$$

by the normality (4.26), respectively, by the isometry-property (4.29), for all $i, j = 1, \dots, N$, if and only if the condition (4.31) holds. \square

The unitarity on $\mathcal{M}_{t,N}$ is characterized by (4.31).

Corollary 4.16. *An operator $M_h \in M(\mathbb{H}_t)$, with $h = a + bj_t \in \mathbb{H}_t$ for $a, b \in \mathbb{C}$, is unitary on \mathbb{H}_t^N , if and only if it is an isometry in the sense of (4.30).*

Proof. By (4.27), every element of $M(\mathbb{H}_t)$ is automatically normal on \mathbb{H}_t^N . So, an operator M_h is unitary on \mathbb{H}_t^N , if and only if it is an isometry. And the isometry-property on $M(\mathbb{H}_t)$ is characterized by (4.30). \square

5. \mathbb{H}_t -TOEPLITZ MATRICES ON \mathbb{H}_t^N

In this section, we construct, and study a special type of \mathbb{H}_t -matrices of $\mathcal{M}_{t,N} = M_N(\mathbb{H}_t)$ acting on the definite, or indefinite \mathbb{R} -semi-inner-product complete \mathbb{R} -semi-normed space \mathbb{H}_t^N for a fixed $N \in \mathbb{N}$. In particular, we are interested in Toepliz-like matrices. Also, the construction of such \mathbb{H}_t -matrices are motivated by those of so-called \mathbb{H}_t -Toeplitz operators of [6, 7].

Let's define an \mathbb{H}_t -matrix U by

$$U = \begin{pmatrix} 0 & 0 & 0 & 0 & \cdots & 0 \\ 1 & 0 & 0 & 0 & \cdots & 0 \\ 0 & 1 & 0 & 0 & \cdots & 0 \\ 0 & 0 & 1 & 0 & \ddots & \vdots \\ \vdots & \vdots & \ddots & \ddots & \ddots & 0 \\ 0 & 0 & \cdots & 0 & 1 & 0 \end{pmatrix}_{N \times N} \in \mathcal{M}_{t,N},$$

having its \mathbb{R} -adjoint U^* ,

$$U^* = \begin{pmatrix} 0 & 1 & 0 & 0 & \cdots & 0 \\ 0 & 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 0 & 1 & \ddots & \vdots \\ 0 & 0 & 0 & 0 & \ddots & 0 \\ \vdots & \vdots & \vdots & \ddots & \ddots & 1 \\ 0 & 0 & 0 & \cdots & 0 & 0 \end{pmatrix}_{N \times N} \in \mathcal{M}_{t,N},$$

where $1 = 1 + 0i + 0j_t + 0k_t$, $0 = 0 + 0i + 0j_t + 0k_t \in \mathbb{H}_t$. i.e.,

$$U((f_1, f_2, \dots, f_{N-1}, f_N)) = (0, f_1, f_2, \dots, f_{N-1}),$$

and

(5.1)

$$U^*((f_1, f_2, \dots, f_{N-1}, f_N)) = (f_2, \dots, f_{N-1}, f_N, 0),$$

on \mathbb{H}_t^N , for all $(f_1, \dots, f_N) \in \mathbb{H}_t^N$.

Definition 5.1. We call the \mathbb{H}_t -matrices U and U^* of (5.1), the forward, respectively, the backward shifts on \mathbb{H}_t^N .

It is not hard to check that

$$U^N = O_N = (U^*)^N, \quad \text{in } \mathcal{M}_{t,N},$$

more generally,

(5.2)

$$U^{N+k} = O_N = (U^*)^{N+k}, \quad \text{in } \mathcal{M}_{t,N}, \quad \forall k \in \mathbb{N}_0 = \mathbb{N} \cup \{0\}.$$

Equivalently, the forward, and the backward shifts U and U^* of (5.1) are nilpotent in $\mathcal{M}_{t,N}$ with their nilpotences N , in the sense that: the quantity $N \in \mathbb{N}$ is the smallest quantity making $U^N = O_N = (U^*)^N$ in $\mathcal{M}_{t,N}$.

Proposition 5.2. *Let $U, U^* \in \mathcal{M}_{t,N}$ be the forward, respectively, the backward shifts of (5.1).*

$$U \text{ and } U^* \text{ are nilpotent with their nilpotences } N. \quad (5.3)$$

Proof. By the definition (5.1) of the shifts $U, U^* \in \mathcal{M}_{t,N}$, there exists $N \in \mathbb{N}$, such that

$$U^{N+k} = O_N = (U^*)^{N+k} \in \mathcal{M}_{t,N}, \quad \forall k \in \mathbb{N}_0.$$

Therefore, the nilpotent property (5.3) holds in $\mathcal{M}_{t,N}$. \square

From the forward shift U of (5.1) and its \mathbb{R} -adjoint U^* , the backward shift of (5.1), satisfying (5.3), we define a certain type of \mathbb{H}_t -matrices.

Definition 5.3. Let U and U^* be the forward, and the backward shifts (5.1) in $\mathcal{M}_{t,N}$. An \mathbb{H}_t -matrix,

$$T = \sum_{k=1}^{N-1} (U^*)^k (h_{-k} I_N) + \sum_{k=0}^{N-1} U^k (h_k I_N) \in \mathcal{M}_{t,N}$$

with axiomatization: (5.4)

$$U^0 = I_N = (U^*)^0 \in \mathcal{M}_{t,N},$$

is called a \mathbb{H}_t -Toeplitz matrix, where $h_j \in \mathbb{H}_t$, for all $j \in \{0, \pm 1, \dots, \pm (N-1)\}$. i.e., an \mathbb{H}_t -matrix,

$$T = \begin{pmatrix} h_0 & h_{-1} & h_{-2} & \cdots & h_{-(N-1)} \\ h_1 & h_0 & h_{-1} & \ddots & \vdots \\ h_2 & h_1 & h_0 & \ddots & h_{-2} \\ \vdots & \vdots & \ddots & \ddots & h_{-1} \\ h_{N-1} & h_{N-2} & \cdots & h_1 & h_0 \end{pmatrix} \in \mathcal{M}_{t,N},$$

is called an \mathbb{H}_t -Toeplitz matrix of $\mathcal{M}_{t,N}$.

By (5.4), every \mathbb{H}_t -Toeplitz matrix $T = [h_{i-j}]_{N \times N} \in \mathcal{M}_{t,N}$ is isomorphic to

$$T = \sum_{k=1}^{N-1} (U^*)^k M_{h_{-k}} + \sum_{k=0}^{N-1} U^k M_h \in B_{\mathbb{R}}(\mathbb{H}_t^N),$$

where $M_h \in B_{\mathbb{R}}(\mathbb{H}_t^N)$ are in the sense of (3.22), isomorphic to $hI_N \in \mathcal{M}_{t,N}$, for all $h \in \mathbb{H}_t$.

If the readers check the forward shift \mathbf{U} , and the backward shift \mathbf{U}^* acting on the \mathbb{H}_t -Hardy space $\mathbf{I}^{t:2} \stackrel{\text{iso}}{=} \mathbf{H}_{t:2}$ in [6, 7], i.e.,

$$\mathbf{U} = \begin{pmatrix} 0 & 0 & 0 & \cdots \\ 1 & 0 & 0 & \cdots \\ 0 & 1 & 0 & \ddots \\ \vdots & \ddots & \ddots & \ddots \end{pmatrix}, \text{ and } \mathbf{U}^* = \begin{pmatrix} 0 & 1 & 0 & \cdots \\ 0 & 0 & 1 & \ddots \\ 0 & 0 & 0 & \ddots \\ \vdots & \vdots & \ddots & \ddots \end{pmatrix},$$

on (5.5)

$$\mathbf{I}^{t:2} = \left\{ \begin{pmatrix} f_0 \\ f_1 \\ f_2 \\ \vdots \end{pmatrix} : \sum_{n=0}^{\infty} \|f_n\|_t^2 < \infty \right\},$$

then they are “not” nilpotent in the sense that: there does not exist any natural quantity $n \in \mathbb{N}$, such that $\mathbf{U}^n = O = (\mathbf{U}^*)^n$ on $\mathbf{I}^{t:2} \stackrel{\text{iso}}{=} \mathbf{H}_{t:2}$, where O is the zero operator on $\mathbf{I}^{t:2} \stackrel{\text{iso}}{=} \mathbf{H}_{t:2}$. Also, the readers can check, in [7], that the \mathbb{H}_t -Toeplitz operators \mathbf{T} are defined by

$$\mathbf{T} = \sum_{n=1}^{\infty} (\mathbf{U}^*) (h_{-n} I) + \sum_{n=0}^{\infty} \mathbf{U}^n (h_n I),$$

with (5.6)

$$(h_{-n})_{n=1}^{\infty}, \quad (h_n)_{n=0}^{\infty} \in \mathbf{I}^{\infty},$$

satisfying

$$\sup \left\{ \left\| \sum_{n=1}^{\infty} q^n h_{-n} \right\|_t : q \in \mathbb{U}_t \right\} < \infty,$$

and

$$\sup \left\{ \left\| \sum_{n=0}^{\infty} q^n h_n \right\|_t : q \in \mathbb{U}_t \right\} < \infty,$$

on the \mathbb{H}_t -Hardy space $\mathbf{l}^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2}$, where \mathbf{U} and \mathbf{U}^* are in the sense of (5.5) and \mathbb{U}_t is the unit open ball of \mathbb{H}_t , and where I is the identity operator on $\mathbf{l}^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2}$. So, if we compress the \mathbb{H}_t -Toeplitz operators (5.6) acting on the \mathbb{H}_t -Hardy space $\mathbf{l}^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2}$ to those on $\mathbf{l}_N^{t:2} \xrightarrow{\text{iso}} \mathbf{H}_{t:2:N} \xrightarrow{\text{iso}} \mathbb{H}_t^N$, then the compressions of \mathbb{H}_t -Toeplitz operators becomes our \mathbb{H}_t -Toeplitz matrices of $\mathcal{M}_{t,N}$.

Theorem 5.4. *Let $\mathbf{T} \in B_{\mathbb{R}}(\mathbf{l}^{t:2})$ be an \mathbb{H}_t -Toeplitz operator (5.6), introduced in [7]. For $N \in \mathbb{N}$, if*

$$P_{[N]} \stackrel{\text{def}}{=} \begin{pmatrix} 1 & 0 & \cdots & 0 & \cdots & \cdots & \cdots \\ 0 & 1 & \ddots & \vdots & & \cdots & \cdots \\ 0 & 0 & \ddots & 0 & \ddots & & \\ \ddots & \ddots & \ddots & \underbrace{1}_{(N,N)\text{-th}} & 0 & \ddots & \\ & \vdots & \ddots & 0 & 0 & 0 & \\ & & \vdots & \ddots & 0 & 0 & \ddots \\ & & & & \ddots & \ddots & \ddots \end{pmatrix},$$

in $B_{\mathbb{R}}(\mathbf{l}^{t:2})$, then

$$P_{[N]} \mathbf{T} P_{[N]} \in B_{\mathbb{R}}(\mathbf{l}_N^{t:2}),$$

and

(5.7)

$$P_{[N]} \mathbf{T} P_{[N]} \xrightarrow{\text{iso}} T, \text{ the } \mathbb{H}_t\text{-Toeplitz matrix (5.4) in } \mathcal{M}_{t,N}.$$

Proof. By (5.5) and (5.6), one has

$$\mathbf{T} = \begin{pmatrix} h_0 & h_{-1} & h_{-2} & h_{-3} & \cdots \\ h_1 & h_0 & h_{-1} & h_{-2} & \ddots \\ h_2 & h_1 & h_0 & h_{-1} & \ddots \\ h_3 & h_2 & h_1 & h_0 & \ddots \\ \vdots & \ddots & \ddots & \ddots & \ddots \end{pmatrix} \in B_{\mathbb{R}}(\mathbf{l}^{t:2}),$$

and hence, if $P_{[N]} \in B_{\mathbb{R}}(\mathbf{l}^{t:2})$ is the above projection, satisfying $P_{[N]}^* = P_{[N]} = P_{[N]}^2$ on $\mathbf{l}^{t:2}$ (e.g., see [7]), then

$$P_{[N]} \mathbf{T} P_{[N]} = \begin{pmatrix} h_0 & h_{-1} & \cdots & h_{-(N-1)} & 0 & \cdots \\ h_1 & h_0 & \ddots & \vdots & \vdots & \cdots \\ \vdots & \ddots & \ddots & h_{-1} & \vdots & \cdots \\ h_{N-1} & \cdots & h_1 & h_0 & 0 & \cdots \\ 0 & \cdots & \cdots & 0 & 0 & \ddots \\ \vdots & \vdots & \vdots & \vdots & \ddots & \ddots \end{pmatrix},$$

identified with

$$P_{[N]} \mathbf{T} P_{[N]} = \begin{pmatrix} T & O \\ O & O \end{pmatrix}, \text{ as a operator-block matrix,}$$

where T is the \mathbb{H}_t -Toeplitz matrix (5.4) in $\mathcal{M}_{t,N}$. Thus, this compression $P_{[N]} \mathbf{T} P_{[N]}$ is a well-defined on the \mathbb{R} -subspace $\mathbf{l}_N^{t:2}$ of the \mathbb{H}_t -Hardy space $\mathbf{l}^{t:2}$, and hence,

$$P_{[N]} \mathbf{T} P_{[N]} \stackrel{\text{iso}}{=} T, \quad \text{on} \quad \mathbb{H}_t^N \stackrel{\text{iso}}{=} \mathbf{l}_N^{t:2}.$$

Therefore, the compressions $P_{[N]} \mathbf{T} P_{[N]}$ of \mathbb{H}_t -Toeplitz operators \mathbf{T} of (5.6) by the projection $P_{[N]}$ are (isomorphic to) our \mathbb{H}_t -Toeplitz matrices T of (5.4). \square

The above theorem shows the relation between \mathbb{H}_t -Toeplitz operators of [7] and our \mathbb{H}_t -Toeplitz matrices by (5.7). The \mathbb{H}_t -Toeplitz operators (5.4) of $\mathcal{M}_{t,N}$ are (isomorphic to) the $P_{[N]}$ -compression of \mathbb{H}_t -Toeplitz operators (5.6) of $B_{\mathbb{R}}(\mathbf{l}^{t:2})$.

Now, consider the following projections P_k and Q_k of $\mathcal{M}_{t,N}$,

$$P_k = \begin{pmatrix} 1 & & & & & \\ & 1 & & & & 0 \\ & & \ddots & & & \\ & & & \underbrace{1}_{(k,k)\text{-th}} & & 0 \\ & 0 & & & 0 & \ddots \\ & & & & & 0 \end{pmatrix}_{N \times N} \in \mathcal{M}_{t,N},$$

and

$$Q_k = \begin{pmatrix} 0 & & & & & 0 \\ & \ddots & & & & \\ & & 0 & & & \\ & & & \underbrace{1}_{(N-k,N-k)\text{-th}} & & 1 \\ & 0 & & & & \ddots \\ & & & & & 1 \end{pmatrix}_{N \times N} \in \mathcal{M}_{t,N},$$

for all $k \in \{1, \dots, N\}$.

Theorem 5.5. *If P_k and Q_k are the projections (5.8) in $\mathcal{M}_{t,N}$, for $k = 1, \dots, N$, then the forward, and the backward shifts U and U^* of (5.1) satisfy that:*

$$(U^*)^{n_1} U^{n_2} = \begin{cases} (U^*)^{n_1-n_2} P_{N-n_2} & \text{if } n_1 + n_2 < 2N - 1, n_1 \geq n_2 \\ P_{N-n_1} U^{n_2-n_1} & \text{if } n_1 + n_2 < 2N - 1, n_1 \leq n_2 \\ O_N & \text{otherwise,} \end{cases} \quad (5.9)$$

and

$$U^{n_1} (U^*)^{n_2} = \begin{cases} U^{n_1-n_2} Q_{N-n_2} & \text{if } n_1 + n_2 < 2N - 1, n_1 \geq n_2 \\ Q_{N-n_1} (U^*)^{n_2-n_1} & \text{if } n_1 + n_2 < 2N - 1, n_1 \leq n_2 \\ O_N & \text{otherwise,} \end{cases}$$

for all $n_1, n_2 \in \mathbb{N}$.

Proof. By (5.1), one obtains that

$$U^*U = P_{N-1}, \text{ and } UU^* = Q_{N-1}, \text{ in } \mathcal{M}_{t,N}.$$

Inductively, one can get that

$$(U^*)^n U^n = P_{N-n}, \quad U^n (U^*)^n = Q_{N-n}, \quad \forall n = 1, \dots, N, \quad (5.10)$$

and, by the nilpotent-property (5.3), if either $n_1 \geq N$, or $n_2 \geq N$, then

$$(U^*)^{n_1} U^{n_2} = O_N = U^{n_2} (U^*)^{n_1}.$$

Equivalently, if $n_1 + n_2 \geq 2N - 1$, then

$$(U^*)^{n_1} U^{n_2} = O_N = (U^*)^{n_2} U^{n_1}, \text{ in } \mathcal{M}_{t,N}.$$

Now, suppose $n_1 + n_2 < 2N - 1$. If $n_1 \geq n_2$, then

$$(U^*)^{n_1} U^{n_2} = (U^*)^{n_1-n_2} ((U^*)^{n_2} U^{n_2}) = (U^*)^{n_1-n_2} P_{N-n_2},$$

and

$$U^{n_1} (U^*)^{n_2} = U^{n_1-n_2} (U^{n_2} (U^*)^{n_2}) = U^{n_1-n_2} Q_{N-n_2},$$

by (5.10). Meanwhile, if $n_1 \leq n_2$, then

$$(U^*)^{n_1} U^{n_2} = ((U^*)^{n_1} U^{n_1}) U^{n_2-n_1} = P_{N-n_1} U^{n_2-n_1},$$

and

$$U^{n_1} (U^*)^{n_2} = (U^{n_1} (U^*)^{n_1}) (U^*)^{n_2-n_1} = Q_{N-n_1} (U^*)^{n_2-n_1},$$

in $\mathcal{M}_{t,N}$, by (5.10). Therefore, the formulas in (5.9) hold true. \square

The formulas of (5.9) illustrate the following properties of U and U^* on $\mathcal{M}_{t,N}$.

Corollary 5.6. (1) *The forward, and the backward shifts U and U^* are not self-adjoint in $\mathcal{M}_{t,N}$, and hence, they are not projections in $\mathcal{M}_{t,N}$, either.*
 (2) *U and U^* are not normal in $\mathcal{M}_{t,N}$.*
 (3) *U and U^* are not isometries in $\mathcal{M}_{t,N}$, and hence, they are not unitary in $\mathcal{M}_{t,N}$, either.*

Proof. Clearly, the forward shift U is not self-adjoint, since its \mathbb{R} -adjoint is the backward shift U^* in $\mathcal{M}_{t,N}$. By the non-self-adjointness, these \mathbb{H}_t -matrices cannot be projections in $\mathcal{M}_{t,N}$.

By (5.8) and (5.9), one has that

$$U^*U = P_{N-1} \neq Q_{N-1} = UU^*, \text{ in } \mathcal{M}_{t,N},$$

implying the non-normality of both U and U^* in $\mathcal{M}_{t,N}$. It implies also that neither U nor U^* is an isometry in $\mathcal{M}_{t,N}$, and hence, they cannot be unitary in $\mathcal{M}_{t,N}$. \square

The above corollary shows that the generating operators $\{U, U^*\}$ of all \mathbb{H}_t -Toeplitz matrices (5.4) of $\mathcal{M}_{t,N}$ disobey the fundamental operator-theoretic properties, self-adjointness, projection-property, normality, isometry-property, and unitarity. However, such a nilpotent \mathbb{H}_t -matrices satisfy the following additional property.

Definition 5.7. An \mathbb{H}_t -matrix $T \in \mathcal{M}_{t,N}$ is said to be a partial isometry, if T^*T is a projection in \mathcal{M}_t .

As in the usual operator theory, by definition, it is not difficult to check that T is a partial isometry, if and only if T^*T is a projection, if and only if TT^* is a projection, if and only if T^* is a partial isometry, in $\mathcal{M}_{t,N}$, if and only if $T = TT^*T$, if and only if $T^* = T^*TT^*$, in $\mathcal{M}_{t,N}$.

Theorem 5.8. *The forward shift U is a partial isometry in $\mathcal{M}_{t,N}$, equivalently, the backward shift U^* is a partial isometry in $\mathcal{M}_{t,N}$. i.e.,*

$$U \text{ and } U^* \text{ are partial isometries in } \mathcal{M}_{t,N}. \quad (5.11)$$

Proof. The operator-theoretic property (5.11) is immediately proven by (5.9), especially, by the special case (5.10). Indeed, the operators U^*U and UU^* are identified with the projections P_{N-1} , respectively, Q_{N-1} of (5.8), in $\mathcal{M}_{t,N}$. Therefore, the relation (5.11) holds true.

Independently, one can check that

$$U(f_1, f_2, \dots, f_N) = (0, f_1, \dots, f_{N-1}),$$

and

$$\begin{aligned} UU^*U(f_1, \dots, f_N) &= UP_{N-1}(f_1, \dots, f_N) \\ &= U(f_1, \dots, f_{N-1}, 0) \\ &= (0, f_1, \dots, f_{N-1}), \end{aligned}$$

for all $(f_1, \dots, f_N) \in \mathbb{H}_t^N$, implying that

$$U = UU^*U, \quad \text{in } \mathcal{M}_{t,N}.$$

Thus, the forward shift U is a partial isometry, and hence, its \mathbb{R} -adjoint U^* , the backward shift, is a partial isometry, too. Therefore, the relation (5.11) is re-proven. \square

The above corollary and theorem show that even though the \mathbb{H}_t -matrices U and U^* do not satisfy fundamental operator-theoretic properties introduced in Section 4, they are characterized to be partial isometries by (5.11). The following corollary summarize the operator-theoretic properties of U and U^* in $\mathcal{M}_{t,N}$.

Corollary 5.9. *The forward, and the backward shifts U and U^* are nilpotent partial isometries in $\mathcal{M}_{t,N}$ with their nilpotences N .*

Proof. It is shown by (5.3) and (5.11). \square

From the partial isometries U and U^* , if

$$n_1, n_2 \in \mathbb{N} \text{ satisfy } n_1 + n_2 < 2N - 1,$$

and

$$S_{n_1, n_2} \stackrel{\text{denote}}{=} (U^*)^{n_1} U^{n_1} + U^{n_2} (U^*)^{n_2} = P_{N-n_1} + Q_{N-n_2}, \quad (5.12)$$

in $\mathcal{M}_{t,N} \setminus \{O_N\}$, then

$$S_{1,1} = P_{N-1} + Q_{N-1} = \begin{pmatrix} 1 & & & & 0 \\ & 2 & & & \\ & & \ddots & & \\ & & & 2 & \\ 0 & & & & 1 \end{pmatrix},$$

more generally, if $|n_1 - n_2| > \frac{N}{2}$ under the condition of (5.12), then

$$S_{n_1, n_2} = \begin{pmatrix} 1 & & & & & 0 \\ & \ddots & & & & \\ & & 1 & & & \\ & & & 2 & & \\ & & & & \ddots & \\ & & & & & 2 \\ & & & & & & 1 \\ & & & & & & & \ddots \\ 0 & & & & & & & & 1 \end{pmatrix},$$

meanwhile

$$S_{n_1, n_2} = \begin{pmatrix} 1 & & & & & 0 \\ & \ddots & & & & \\ & & 1 & & & \\ & & & 0 & & \\ & & & & \ddots & \\ & & & & & 0 \\ & & & & & & 1 \\ & & & & & & & \ddots \\ 0 & & & & & & & & 1 \end{pmatrix},$$

if $|n_1 - n_2| < \frac{N}{2}$ under the condition of (5.12).

Proposition 5.10. *Under the condition (5.12), an \mathbb{H}_t -matrix $S_{n_1, n_2} \in \mathcal{M}_{t,N}$ satisfies that*

$$S_{n_1, n_2} = P_{N-n_1} + Q_{N-n_2} = [h_{i,j}]_{N \times N},$$

with

$$h_{k,k} = \begin{cases} 1 & \text{if } k = 1, \dots, N-n_2, N-n_1, \dots, N \\ 2 & \text{if } |n_1 - n_2| > \frac{N}{2}, k = N-n_2+1, \dots, N-|n_1 - n_2|, \\ 0 & \text{if } |n_1 - n_2| < \frac{N}{2}, k = N-n_2+1, \dots, N-|n_1 - n_2| \\ 1 & \text{if } |n_1 - n_2| = 0, \forall k = 1, \dots, N, \end{cases}$$

and

$$h_{k_1, k_2} = 0 = 0 + 0i + 0j_t + 0k_t \in \mathbb{H}_t, \text{ if } k_1 \neq k_2.$$

Proof. Under the condition (5.12), an \mathbb{H}_t -matrix S_{n_1, n_2} is a non-zero operator of $\mathcal{M}_{t,N}$ by (5.9). Moreover, by (5.13), one can get the resulted \mathbb{H}_t -matrix (5.14). In particular, the

last result of (5.14) for the case where $|n_1 - n_2| = 0$ is verified again by (5.13). Remark that this case can happen only when $n_1 = n_2$ in \mathbb{N} , and $N = n_1 + n_2$ is even in \mathbb{N} . \square

By (5.14), one can obtain the following corollary immediately.

Corollary 5.11. *Under the condition (5.12), if $S_{n_1, n_2} \in \mathcal{M}_{t, N}$ is in the sense of (5.12), then*

$$S_{n_1, n_2} \text{ is a projection in } \mathcal{M}_{t, N} \iff |n_1 - n_2| = 0, \text{ or } |n_1 - n_2| < \frac{N}{2}. \quad (5.15)$$

Proof. By (5.12), the self-adjointness of S_{n_1, n_2} is guaranteed because

$$S_{n_1, n_2} = P_{N-n_1} + Q_{N-n_2} \in \mathcal{M}_{t, N}$$

is the sum of two projections, and hence,

$$S_{n_1, n_2}^* = (P_{N-n_1} + Q_{N-n_2})^* = P_{N-n_1} + Q_{N-n_2} = S_{n_1, n_2},$$

in $\mathcal{M}_{t, N}$. So, to check the projection-property of S_{n_1, n_2} , it is sufficient to check its idempotence; $S_{n_1, n_2}^2 = S_{n_1, n_2}$ in $\mathcal{M}_{t, N}$. However, by (5.14), we have that

$$S_{n_1, n_2} = \begin{pmatrix} 1 & & & & & 0 \\ & \ddots & & & & \\ & & 1 & & & \\ & & & 2 & & \\ & & & & \ddots & \\ & & & & & 2 \\ & & & & & & 1 \\ & & & & & & & \ddots \\ 0 & & & & & & & & 1 \end{pmatrix},$$

or

$$S_{n_1, n_2} = \begin{pmatrix} 1 & & & & & & \\ & \ddots & & & & & \\ & & 1 & & & & \\ & & & 0 & & & \\ & & & & \ddots & & \\ & & & & & 0 & \\ & & & & & & 1 \\ & & & & & & & \ddots \\ & & & & & & & & 1 \end{pmatrix},$$

or

$$S_{n_1, n_2} = I_N \iff n_1 = n_2, \text{ and } N = n_1 + n_2 \text{ is even in } \mathbb{N}.$$

It is easy to check that the first case where $|n_1 - n_2| > \frac{N}{2}$ does not provide S_{n_1, n_2} as a projection, since $S_{n_1, n_2}^2 \neq S_{n_1, n_2}$ in $\mathcal{M}_{t, N}$. However, the other two cases give us a projection S_{n_1, n_2} , satisfying

$$S_{n_1, n_2}^2 = S_{n_1, n_2}, \quad \text{in } \mathcal{M}_{t, N}.$$

So, the projection-property (5.15) holds for S_{n_1, n_2} , where $n_1, n_2 \in \mathbb{N}$ satisfy the condition of (5.12). \square

6. SOME STATISTICAL-ANALYTIC DATA ON $\mathcal{M}_{t,N}$

In this section, we establish two different types of statistical-analytic structures on our \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$, for a fixed scale $t \in \mathbb{R}$, and a fixed quantity $N \in \mathbb{N}$, acting on the definite, or indefinite \mathbb{R} -semi-inner-product complete \mathbb{R} -semi-normed space \mathbb{H}_t^N . In particular, we are considering some statistical data up to the two non-equivalent \mathbb{R} -linear functionals on $\mathcal{M}_{t,N}$. This study is motivated by the well-known free probability theory (e.g., see [22, 25]). But the free probability theory is established over the complex field \mathbb{C} on noncommutative algebras “over \mathbb{C} .” As we have seen above, our structures are “over the real field \mathbb{R} .” So, we cannot use, or apply the concepts, methods, and languages from free probability, however, we mimic the free-probabilistic techniques and tools on our structure $\mathcal{M}_{t,N}$ over \mathbb{R} .

6.1. The Noncommutative Statistical Space $(\mathcal{M}_{t,N}, \varphi_1)$ over \mathbb{R} . On the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$, let's define a \mathbb{R} -linear functional $\varphi_1 : \mathcal{M}_{t,N} \rightarrow \mathbb{R}$ by

$$\varphi_1(T) \stackrel{\text{def}}{=} [T(\mathbf{v}_1), \mathbf{v}_1]_{t,N}, \quad \forall T \in \mathcal{M}_{t,N},$$

where

(6.1.1)

$$\mathbf{v}_1 = (1, 0, 0, \dots, 0) \in \mathbb{H}_t^N,$$

where $[\cdot, \cdot]_{t,N}$ is the definite, or indefinite semi-inner product (4.10) on \mathbb{H}_t^N . Then, by the bilinearity of $[\cdot, \cdot]_{t,N}$ on \mathbb{H}_t^N , the morphism φ_1 of (6.1.1) is indeed a well-defined \mathbb{R} -linear functional on $\mathcal{M}_{t,N}$. Moreover, it is bounded since

$$|\varphi_1(T)| = \left| [T(\mathbf{v}_1), \mathbf{v}_1]_{t,N} \right| \leq \|T\| \|\mathbf{v}_1\|_{t,N}^2 = \|T\|,$$

for all $T \in \mathcal{M}_{t,N}$, where $\|\mathbf{v}_1\|_{t,N} = \sqrt{\|1\|_t^2 + \|0\|_t^2 + \dots + \|0\|_t^2} = 1$ by (4.11).

By (6.1.1), if $T = [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$, then we have that

$$\begin{aligned} \varphi_1(T) &= \left[[h_{i,j}]_{N \times N} \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \right]_{t,N} = \left[\begin{pmatrix} h_{1,1} \\ h_{2,1} \\ h_{3,1} \\ \vdots \\ h_{N,1} \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \right]_{t,N} \\ &= [h_{1,1}, 1]_t + [h_{2,1}, 0]_t + [h_{3,1}, 0]_t + \dots + [h_{N,1}, 0]_t \\ &= \tau(h_{1,1}1^\otimes) + \tau(h_{2,1}0^\otimes) + \tau(h_{3,1}0^\otimes) + \dots + \tau(h_{N,1}0^\otimes) \\ &= \tau(h_{1,1}) = \operatorname{Re}(h_{1,1}), \end{aligned}$$

implying that

$$\varphi_1([h_{i,j}]_{N \times N}) = \tau(h_{1,1}) = \operatorname{Re}(h_{1,1}).$$

Thus, we obtain that

$$\varphi_1(I_N) = \tau(1) = \operatorname{Re}(1) = 1, \quad (6.1.3)$$

Furthermore, one can get that

$$\varphi_1([h_{i,j}]_{N \times N}^*) = \operatorname{Re}(h_{1,1}^\otimes) = \operatorname{Re}(h_{1,1}) = \varphi([h_{i,j}]_{N \times N}), \quad (6.1.4)$$

demonstrating that, indeed, the linear functional φ_1 of (6.1.1) is \mathbb{R} -valued up to the \mathbb{R} -adjoint $(*)$ on $\mathcal{M}_{t,N}$.

Definition 6.1. The pair (A, ψ) of a (commutative, or noncommutative) \mathbb{R} -algebra A and a \mathbb{R} -linear functional ψ on A is called a (commutative, respectively, noncommutative) statistical space over \mathbb{R} (in short, \mathbb{R} -statistical space). In particular, if the \mathbb{R} -algebra A contains its unity 1_A , and $\psi(1_A) = 1$, then the \mathbb{R} -statistical space (A, ψ) is said to be unital. Also, if A is a topological \mathbb{R} -algebra, and if ψ is bounded, then (A, ψ) is called a topological \mathbb{R} -statistical space. Similarly, if A is a \mathbb{R} -*-algebra, then (A, ψ) is also called a $*$ -statistical space over \mathbb{R} (in short, \mathbb{R} -*-statistical space).

By definition, one can get the following result.

Proposition 6.2. *The pair $(\mathcal{M}_{t,N}, \varphi_1)$ is a complete semi-normed unital noncommutative \mathbb{R} -*-statistical space, satisfying*

$$\varphi_1 \left([h_{i,j}]_{N \times N}^* \right) = \operatorname{Re} (h_{1,1}^*) = \operatorname{Re} (h_{1,1}) = \varphi_1 \left([h_{i,j}]_{N \times N} \right).$$

Proof. By definition, the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is a well-defined complete (operator-)semi-normed(-topological) noncommutative \mathbb{R} -*-algebra. Also, by (6.1.1), the linear functional φ_1 is bounded, and unital by (6.1.3). Thus, the pair $(\mathcal{M}_{t,N}, \varphi_1)$ forms a complete semi-normed unital \mathbb{R} -*-statistical space. The formula is shown by (6.1.2) and (6.1.4). \square

The above proposition characterizes the structure $(\mathcal{M}_{t,N}, \varphi_1)$ as a noncommutative topological unital \mathbb{R} -*-statistical space. On it, let's consider some statistical data on $\mathcal{M}_{t,N}$ up to φ_1 .

Theorem 6.3. *Let $T_l = [h_{i,j}^{(l)}]_{N \times N} \in (\mathcal{M}_{t,N}, \varphi_1)$, for $l = 1, \dots, n$, for $n \in \mathbb{N}$. Then*

$$\varphi_1 \left(\prod_{l=1}^n T_l \right) = \operatorname{Re} \left(\sum_{(k_1, \dots, k_{n-1}) \in \{1, \dots, N\}^{n-1}} h_{1,k_1}^{(1)} h_{k_1,k_2}^{(2)} h_{k_2,k_3}^{(3)} \dots h_{k_{n-1},1}^{(n)} \right). \quad (6.1.5)$$

Proof. Under hypothesis, one has that

$$\begin{aligned} \prod_{l=1}^n T_l &= \prod_{l=1}^n [h_{i,j}^{(l)}]_{N \times N} = \left(\left[h_{i,j}^{(1)} \right]_{N \times N} \left[h_{i,j}^{(2)} \right]_{N \times N} \right) (T_3 \dots T_n) \\ &= \left(\left[\sum_{k_1=1}^N h_{i,k_1}^{(1)} h_{k_1,j}^{(2)} \right]_{N \times N} \left[h_{i,j}^{(3)} \right]_{N \times N} \right) (T_4 \dots T_n) \\ &= \left[\sum_{k_2=1}^N \left(\sum_{k_1=1}^N h_{i,k_1}^{(1)} h_{k_1,k_2}^{(2)} \right) h_{k_2,j}^{(3)} \right]_{N \times N} (T_4 \dots T_n) \\ &= \left[\sum_{(k_1, k_2) \in \{1, \dots, N\}^2} h_{i,k_1}^{(1)} h_{k_1,k_2}^{(2)} h_{k_2,j}^{(3)} \right]_{N \times N} (T_4 \dots T_n) = \dots \\ &\dots = \left[\sum_{(k_1, \dots, k_{n-1}) \in \{1, \dots, N\}^{n-1}} h_{i,k_1}^{(1)} h_{k_1,k_2}^{(2)} \dots h_{k_{n-1},j}^{(n)} \right]_{N \times N}, \end{aligned}$$

in $\mathcal{M}_{t,N}$, having its $(1, 1)$ -entry,

$$\sum_{(k_1, \dots, k_{n-1}) \in \{1, \dots, N\}^{n-1}} h_{1,k_1}^{(1)} h_{k_1,k_2}^{(2)} h_{k_2,k_3}^{(3)} \dots h_{k_{n-1},1}^{(n)} \in \mathbb{H}_t.$$

Thus,

$$\varphi_1 \left(\prod_{l=1}^n T_l \right) = \operatorname{Re} \left(\sum_{(k_1, \dots, k_{n-1}) \in \{1, \dots, N\}^{n-1}} h_{1,k_1}^{(1)} h_{k_1,k_2}^{(2)} \dots h_{k_{n-1},1}^{(n)} \right),$$

by (6.1.2) and (6.1.6). Therefore, the analytic data (6.1.5) holds. \square

The analytic data (6.1.5) provides a general tool to compute the statistical information on $(\mathcal{M}_{t,N}, \varphi_1)$.

Theorem 6.4. *Let $M_{h_l} \in M(\mathbb{H}_t)$ with $h_l \in \mathbb{H}_t$, for $l = 1, \dots, s$, for $s \in \mathbb{N}$, isomorphic to $T_l = h_l I_N \in (\mathcal{M}_{t,N}, \varphi_1)$, for all $l = 1, \dots, s$. Then, for any*

$$(l_1, \dots, l_n) \in \{1, \dots, s\}^n, \quad \forall n \in \mathbb{N},$$

we have

(6.1.7)

$$\varphi_1 \left(\prod_{k=1}^n T_{l_k} \right) = \operatorname{Re} \left(\prod_{k=1}^n h_{l_k} \right) = \tau \left(\prod_{k=1}^n h_{l_k} \right).$$

Proof. Recall that every multiplication operator $M_h \in M(\mathbb{H}_t)$ acting on \mathbb{H}_t^N is isomorphic to the \mathbb{H}_t -matrix $hI_N \in \mathcal{M}_{t,N}$, for all $h \in \mathbb{H}_t$. So, under hypothesis, we have that

$$\prod_{k=1}^n T_{l_k} = \prod_{k=1}^n (h_{l_k} I_N) = \left(\prod_{k=1}^n h_{l_k} \right) I_N \in \mathcal{M}_{t,N},$$

by (6.1.6), having its $(1, 1)$ -entry,

$$\prod_{k=1}^n h_{l_k} \in \mathbb{H}_t, \quad \forall (l_1, \dots, l_n) \in \{1, \dots, s\}^n, \quad \forall n \in \mathbb{N}.$$

Thus, by (6.1.2), one has that

$$\varphi_1 \left(\prod_{k=1}^n T_{l_k} \right) = \operatorname{Re} \left(\prod_{k=1}^n h_{l_k} \right),$$

for all $(l_1, \dots, l_n) \in \{1, \dots, s\}^n$, for all $n \in \mathbb{N}$. Therefore the analytic data (6.1.7) holds. \square

If we understand the pair (\mathbb{H}_t, τ) as a complete semi-normed unital \mathbb{R} -*-statistical space in the sense of Definition 42, then one can conclude from (6.1.7) as follow.

Corollary 6.5. *If $\mathcal{M}(\mathbb{H}_t) = \{hI_N : h \in \mathbb{H}_t\}$ is a \mathbb{R} -*-subalgebra of $\mathcal{M}_{t,N}$, consisting of all \mathbb{H}_t -constant matrices, then*

$$(\mathcal{M}(\mathbb{H}_t), \varphi_1 = \varphi_1|_{\mathcal{M}(\mathbb{H}_t)}) \stackrel{\text{equi}}{\equiv} (\mathbb{H}_t, \tau),$$

in the sense that:

(6.1.8)

$$\exists \text{isometric isomorphism } \Psi : \mathcal{M}(\mathbb{H}_t) \rightarrow \mathbb{H}_t,$$

such that

$$\tau(\Psi(T)) = \varphi_1(T), \quad \forall T \in \mathcal{M}(\mathbb{H}_t).$$

Proof. By (4.19), the family $\mathcal{M}(\mathbb{H}_t) = \{hI_N : h \in \mathbb{H}_t\}$ is isometrically isomorphic to $M(\mathbb{H}_t)$. Note and recall that $M(\mathbb{H}_t)$ is isometrically isomorphic to \mathbb{H}_t . So, there exists an isometric isomorphism,

$$\Psi : hI_N \in \mathcal{M}(\mathbb{H}_t) \longmapsto h \in \mathbb{H}_t.$$

Moreover, by (6.1.7), one has that

$$\varphi_1(hI_N) = \operatorname{Re}(h) = \tau(h) = \tau(\Psi(hI_N)) \in \mathbb{R}, \quad \forall h \in \mathbb{H}_t.$$

Therefore, the equivalence (6.1.8) of $(\mathcal{M}(\mathbb{H}_t), \varphi_1)$ and (\mathbb{H}_t, τ) holds. \square

The equivalence (6.1.8) seems trivial, but it means that the statistical data on (\mathbb{H}_t, τ) are applicable into those on $(\mathcal{M}_{t,N}, \varphi_1)$, via the isomorphic relation,

$$\mathbb{H}_t \stackrel{\text{iso}}{\equiv} \mathcal{M}(\mathbb{H}_t) \stackrel{\text{iso}}{\equiv} M(\mathbb{H}_t), \quad \text{on } \mathbb{H}_t^N.$$

Proposition 6.6. *Let U and U^* be the forward, and the backward shifts of $(\mathcal{M}_{t,N}, \varphi_1)$, and let $n_1, n_2 \in \mathbb{N}$. Then*

$$\varphi_1(U^n) = 0 = \varphi((U^*)^n), \quad \forall n \in \mathbb{N}; \quad (6.1.9)$$

Also, we have that

$$n_1 = n_2 \stackrel{\text{say}}{=} n < N \implies \varphi_1((U^*)^n U^n) = 1, \quad \varphi_1(U^n (U^*)^n) = 0$$

meanwhile,

$$\varphi_1(U^{n_1} (U^*)^{n_2}) = 0 = \varphi_1((U^*)^{n_1} U^{n_2}), \quad \text{otherwise.}$$

Proof. By definition, the \mathbb{H}_t -matrices $\{U^n, (U^*)^n\}_{n \in \mathbb{N}}$ have their $(1, 1)$ -entries $0 = 0 + 0i + 0j_t + 0k_t$ in \mathbb{H}_t . So, the analytic data (6.1.9) holds by (6.1.2). Recall that

$$(U^*)^{n_1} U^{n_2} = \begin{cases} (U^*)^{n_1-n_2} P_{N-n_2} & \text{if } n_1 + n_2 < 2N - 1, n_1 \geq n_2 \\ P_{N-n_1} U^{n_2-n_1} & \text{if } n_1 + n_2 < 2N - 1, n_1 \leq n_2 \\ O_N & \text{otherwise,} \end{cases}$$

and

$$(U^*)^{n_1} U^{n_2} = \begin{cases} Q_{N-n_1} U^{n_1-n_2} & \text{if } n_1 + n_2 < 2N - 1, n_1 \geq n_2 \\ P_{N-n_1} (U^*)^{n_2-n_1} & \text{if } n_1 + n_2 < 2N - 1, n_1 \leq n_2 \\ O_N & \text{otherwise,} \end{cases}$$

by (5.9). So, if $n_1 \neq n_2$, then the forward, or the backward shift is involved in computing $(U^*)^{n_1} U^{n_2}$, and $U^{n_1} (U^*)^{n_2}$, making their $(1, 1)$ -entries be $0 \in \mathbb{H}_t$, because they “shift” the main-diagonals of the \mathbb{H}_t -diagonal matrices P_k ’s, or Q_k ’s, for $k = 1, \dots, N$. So, if $n_1 \neq n_2$ in \mathbb{N} , then

$$\varphi_1((U^*)^{n_1} U^{n_2}) = 0 = \varphi_1(U^{n_1} (U^*)^{n_2}),$$

by (6.1.9). Meanwhile, if $n_1 = n = n_2 < N$ in \mathbb{N} , then

$$\varphi_1((U^*)^n U^n) = \varphi_1(P_{N-n}) = \text{Re}(1) = 1,$$

but

$$\varphi_1(U^n (U^*)^n) = \varphi_1(Q_{N-n}) = \text{Re}(0) = 0,$$

since the projections P_k have their $(1, 1)$ -entries $1 \in \mathbb{H}_t$, while, the projections Q_k have their $(1, 1)$ -entries $0 \in \mathbb{H}_t$, whenever $k = 1, \dots, N-1$. Of course, if $n_1 = n_2 \geq N$, then, by the nilpotent-property of both U and U^* ,

$$\varphi_1((U^*)^n U^n) = 0 = \varphi_1(U^n (U^*)^n).$$

Therefore, the analytic data (6.1.10) holds, too. \square

The above proposition allows us to verify that “most of” the analytic data of $\{U, U^*\}$,

$$\varphi_1\left(\prod_{l=1}^n U^{e_l}\right) = \varphi_1(U^{e_1} U^{e_2} \dots U^{e_n}),$$

for all $(e_1, \dots, e_n) \in \{1, *\}^n$, for all $n \in \mathbb{N}$, become 0, by (6.1.9) and (6.1.10). In particular, if n is odd in \mathbb{N} , the above quantities would be 0. The possible non-zero data would be only

$$\varphi_1\left(\prod_{l=1}^k (U^*)^{n_l} U^{n_l}\right) = \varphi_1\left(\prod_{l=1}^k P_{N-n_l}\right) = \text{Re}(1) = 1, \quad (6.1.11)$$

with

$$n_1, \dots, n_k < N, \quad \text{in } \mathbb{N}, \quad \forall k \in \mathbb{N}.$$

Theorem 6.7. *Let U and U^* be the forward, resp., the backward shifts of $(\mathcal{M}_{t,N}, \varphi_1)$. Then the “only” “non-zero” analytic (or, distributional) data of $\{U, U^*\}$ (up to φ_1) are*

$$\varphi_1 \left(\prod_{l=1}^k (U^*)^{n_l} U^{n_l} \right) = 1, \quad (6.1.12)$$

whenever

$$n_1, \dots, n_k < N \quad \text{in } \mathbb{N}, \quad \forall k \in \mathbb{N}.$$

Proof. As we discussed in the very above paragraph, by (6.1.2) and (6.1.9), if n is odd in \mathbb{N} , then

$$\varphi_1 \left(\prod_{l=1}^n U^{e_l} \right) = 0, \quad \forall (e_1, \dots, e_n) \in \{1, *\}^n, \quad \forall n \in \mathbb{N},$$

because the \mathbb{H}_t -matrices $\prod_{l=1}^n U^{e_l}$ have their $(1, 1)$ -entries $0 \in \mathbb{H}_t$, whenever n is odd in \mathbb{N} .

So, let’s focus on the cases where n is even in \mathbb{N} . However, as one can check in (5.9) and (6.1.10), the only possible non-zero analytic data would be

$$\varphi_1 \left(\prod_{l=1}^k (U^*)^{n_l} U^{n_l} \right), \quad \text{with } n_1, \dots, n_k < N.$$

Indeed, in such a case,

$$\varphi_1 \left(\prod_{l=1}^k (U^*)^{n_l} U^{n_l} \right) = \varphi_1 \left(\prod_{l=1}^k P_{N-n_l} \right) = \text{Re}(1) = 1,$$

because the $(1, 1)$ -entry of $\prod_{l=1}^k P_{N-n_l}$ is $1 \in \mathbb{H}_t$. Therefore, the analytic data (6.1.12) holds on $(\mathcal{M}_t, \varphi_1)$. \square

The above theorem characterizes the distributional data of U (equivalently, that of U^*) in $(\mathcal{M}_{t,N}, \varphi_1)$.

6.2. The Noncommutative \mathbb{R} -*-Statistical Space $(\mathcal{M}_{t,N}, \varphi)$. In this section, we define a new bounded \mathbb{R} -linear functional φ on the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$, and construct a new noncommutative topological \mathbb{R} -*-statistical space $(\mathcal{M}_{t,N}, \varphi)$. And then some analytic data on $\mathcal{M}_{t,N}$ are studied up to φ . Define a \mathbb{R} -linear functional φ on $\mathcal{M}_{t,N}$ by

$$\varphi \left([h_{i,j}]_{N \times N} \right) \stackrel{\text{def}}{=} \frac{1}{N} \sum_{k=1}^N \tau(h_{k,k}), \quad \forall [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}. \quad (6.2.1)$$

Since τ is a bounded \mathbb{R} -linear functional on \mathbb{H}_t , the morphism φ of (6.2.1) is indeed a bounded \mathbb{R} -linear functional on $\mathcal{M}_{t,N}$. Also, it satisfies the unital property,

$$\varphi(I_N) = \frac{1}{N} \sum_{n=1}^N \tau(1) = \frac{N}{N} = 1. \quad (6.2.2)$$

Proposition 6.8. *The pair $(\mathcal{M}_{t,N}, \varphi)$ of the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ and the bounded \mathbb{R} -linear functional φ of (6.2.1) forms a unital \mathbb{R} -semi-normed \mathbb{R} -*-statistical space.*

Proof. The proof is done by the very definition (6.2.1) and the unital property (6.2.2). \square

One can realize that if we restrict the \mathbb{R} -linear functional φ to the \mathbb{R} -*-subalgebra,

$$\mathcal{M}(\mathbb{H}_t) = \{hI_N : h \in \mathbb{H}_t\} \stackrel{\text{iso}}{=} M(\mathbb{H}_t),$$

of $\mathcal{M}_{t,N}$, then the sub-structure $(\mathcal{M}(\mathbb{H}_t), \varphi = \varphi|_{\mathcal{M}(\mathbb{H}_t)})$ is equivalent to the \mathbb{R} -*-statistical space (\mathbb{H}_t, τ) .

Theorem 6.9. *The \mathbb{R} -semi-normed \mathbb{R} -*-statistical spaces $(\mathcal{M}(\mathbb{H}_t), \varphi)$ and (\mathbb{H}_t, τ) are equivalent in the sense that there exists an isometric isomorphism,*

$$\Psi : h \in \mathbb{H}_t \longmapsto hI_N \in \mathcal{M}(\mathbb{H}_t),$$

such that

(6.2.3)

$$\varphi(\Psi(h)) = \tau(h), \quad \forall h \in \mathbb{H}_t.$$

Proof. Observe first that, the morphism Ψ in (6.2.3) is an isometric \mathbb{R} -*-algebra-isomorphism satisfying the bijectivity, and the \mathbb{R} -linearity,

$$\Psi(r_1h_1 + r_2h_2) = (r_1h_1 + r_2h_2)I_N = r_1\Psi(h_1) + r_2\Psi(h_2),$$

for all $r_1, r_2 \in \mathbb{R}$ and $h_1, h_2 \in \mathbb{H}_t$, and the multiplication-preserving property,

$$\Psi(h_1h_2) = h_1h_2I_N = (h_1I_N)(h_2I_N) = \Psi(h_1)\Psi(h_2),$$

for all $h_1, h_2 \in \mathbb{H}_t$, and the adjoint-preserving property,

$$\Psi(h^\circledast) = h^\circledast I_N = h^\circledast I_N^* = (hI_N)^* = \Psi(h)^*, \quad \forall h \in \mathbb{H}_t,$$

in $\mathcal{M}(\mathbb{H}_t) \subset \mathcal{M}_{t,N}$, and the isometric property,

$$\|\Psi(h)\| = \|hI_N\| = \|h\|_t, \quad \forall h \in \mathbb{H}_t.$$

Moreover, for any $h_l \in \mathbb{H}_t$ assigning to $\Psi(h_l) = h_lI_N \in \mathcal{M}(\mathbb{H}_t)$, for all $l = 1, \dots, s$, for any $s \in \mathbb{N}$, one has that

$$\varphi\left(\Psi\left(\prod_{k=1}^n h_{l_k}\right)\right) = \varphi\left(\left(\prod_{k=1}^n h_{l_k}\right)I_N\right) = \frac{1}{N} \sum_{n=1}^N \tau\left(\prod_{k=1}^n h_{l_k}\right),$$

i.e.,

$$\varphi\left(\Psi\left(\prod_{k=1}^n h_{l_k}\right)\right) = \tau\left(\prod_{k=1}^n h_{l_k}\right),$$

for all $(l_1, \dots, l_n) \in \{1, \dots, s\}^n$, for all $n \in \mathbb{N}$. Therefore, the equivalence (6.2.3) holds. \square

The above theorem shows that if we define a bounded \mathbb{R} -linear functional $\varphi_{t,N} : M(\mathbb{H}_t) \rightarrow \mathbb{R}$ on $M(\mathbb{H}_t)$ by

$$\varphi_{t,N}(M_h) \stackrel{\text{def}}{=} \varphi(hI_N), \quad \forall M_h \in M(\mathbb{H}_t),$$

then the pairs $(M(\mathbb{H}_t), \varphi_{t,N})$, $(\mathcal{M}(\mathbb{H}_t), \varphi)$, and (\mathbb{H}_t, τ) are equivalent \mathbb{R} -semi-normed \mathbb{R} -*-statistical spaces.

Now, let U and U^* be the forward, and the backward shifts on \mathbb{H}_t^N . Then

$$\varphi(U^n) = 0 = \varphi((U^*)^n), \quad \forall n \in \mathbb{N}, \quad (6.2.4)$$

because (i) if $n \geq N$, then $U^n = O = (U^*)^n$ in $\mathcal{M}_{t,N}$, whose main diagonal \mathbb{H}_t -entries are $0 = 0 + 0i + 0j_t + 0k_t$ in \mathbb{H}_t , by the nilpotent property of U and U^* , and (ii) if $n < N$ in \mathbb{N} , then the \mathbb{H}_t -matrices U^n and $(U^*)^n$ have their main diagonal \mathbb{H}_t -entries $0 \in \mathbb{H}_t$.

Recall that

$$(U^*)^{n_1} U^{n_2} = \begin{cases} (U^*)^{n_1 - n_2} P_{N-n_2} & \text{if } n_1 + n_2 < 2N - 1, n_1 \geq n_2 \\ P_{N-n_1} U^{n_2 - n_1} & \text{if } n_1 + n_2 < 2N - 1, n_1 \leq n_2 \\ O_N & \text{otherwise,} \end{cases}$$

and

$$U^{n_1} (U^*)^{n_2} = \begin{cases} U^{n_1 - n_2} Q_{N-n_2} & \text{if } n_1 + n_2 < 2N - 1, n_1 \geq n_2 \\ Q_{N-n_1} (U^*)^{n_2 - n_1} & \text{if } n_1 + n_2 < 2N - 1, n_1 \leq n_2 \\ O_N & \text{otherwise,} \end{cases} \quad (6.2.5)$$

by (5.9). By (6.2.5), one obtains the general results of (6.2.4).

Theorem 6.10. *If U and U^* are the forward, resp., the backward shifts of $(\mathcal{M}_{t,N}, \varphi)$, then*

$$\begin{aligned} \varphi(U^n) &= 0 = \varphi((U^*)^n), \quad \forall n \in \mathbb{N}, \\ \varphi((U^*)^{n_1} U^{n_2}) &= \begin{cases} \frac{N-n_1}{N} & \text{if } n_1 = n_2 < N \\ 0 & \text{otherwise,} \end{cases} \end{aligned} \quad (6.2.6)$$

and

$$\varphi(U^{n_1} (U^*)^{n_2}) = \begin{cases} \frac{N-n_2}{N} & \text{if } n_1 = n_2 < N \\ 0 & \text{otherwise,} \end{cases}$$

for all $n_1, n_2 \in \mathbb{N}$. So, the “possible non-zero” analytic data of $\{U, U^*\}$ in $(\mathcal{M}_{t,N}, \varphi)$ are

$$\varphi\left(\prod_{k=1}^n ((U^*)^{n_k} U^{n_k})\right) = \frac{N - \max_{k=1,\dots,n} \{n_k\}}{N},$$

and

$$\varphi\left(\prod_{k=1}^n (U^{n_k} (U^*)^{n_k})\right) = \frac{N - \max_{k=1,\dots,n} \{n_k\}}{N},$$

for all $n_1, n_2 \in \{1, \dots, N-1\}$, for all $n \in \mathbb{N}$; and if

$$S_1(k) = (U^*)^n U^n, \quad S_2(n) = U^n (U^*)^n, \quad \forall k \in \{1, \dots, N-1\},$$

then

$$\varphi\left(\prod_{l=1}^n S_{k_l}(n_l)\right) \in \left\{0, \frac{1}{N}, \frac{2}{N}, \dots, \frac{N-1}{N}, 1\right\},$$

for all $(k_1, \dots, k_n) \in \{1, 2\}^n$, for all $n \in \mathbb{N}$.

Proof. The first-lined analytic data of (6.2.6) holds by the analytic data (6.2.4) on $(\mathcal{M}_{t,N}, \varphi)$. By the formulas of (6.2.5), if $n_1 \neq n_2$ in \mathbb{N} , and $(U^*)^{n_1} U^{n_2} \neq O_N$ in $\mathcal{M}_{t,N}$, then the \mathbb{H}_t -matrix $(U^*)^{n_1} U^{n_2}$ is either $(U^*)^{k_1} P_{k_1}$, or $P_{k_1} U^{k_2}$, for suitable $k_1, k_2 \in \mathbb{N}$. Note that such non-zero \mathbb{H}_t -matrices have their main-diagonal \mathbb{H}_t -entries 0 in \mathbb{H}_t . Thus, if $n_1 \neq n_2$, then the \mathbb{H}_t -matrices $\{(U^*)^{n_1} U^{n_2}\}_{n_1 \neq n_2}$ have their main-diagonal \mathbb{H}_t -entries 0 in \mathbb{H}_t . Similarly, if $n_1 \neq n_2$ in \mathbb{N} , and if $U^{n_1} (U^*)^{n_2} \neq O_N$ in $\mathcal{M}_{t,N}$, then the \mathbb{H}_t -matrix $U^{n_1} (U^*)^{n_2}$ is either $U^{k_1} Q_{k_2}$, or $Q_{k_1} (U^*)^{k_2}$, for suitable $k_1, k_2 \in \mathbb{N}$, by (6.2.5), and these \mathbb{H}_t -matrices have their main-diagonal \mathbb{H}_t -entries 0 in \mathbb{H}_t . It implies also that if $n_1 \neq n_2$ in \mathbb{N} , then the \mathbb{H}_t -matrices $\{U^{n_1} (U^*)^{n_2}\}_{n_1 \neq n_2}$ have their main-diagonal \mathbb{H}_t -entries 0 in \mathbb{H}_t . Therefore,

$$n_1 \neq n_2 \in \mathbb{N} \implies \varphi((U^*)^{n_1} U^{n_2}) = 0 = \varphi(U^{n_1} (U^*)^{n_2}).$$

Suppose now that $n_1 = n_2 \stackrel{\text{say}}{=} n < N$ in \mathbb{N} . Then

$$(U^*)^n U^n = P_{N-n}, \quad \text{and} \quad U^n (U^*)^n = Q_{N-n},$$

having $(N - n)$ -many non-zero main-diagonal \mathbb{H}_t -entries $1 = 1 + 0i + 0j_t + 0k_t \in \mathbb{H}_t$. It implies that

$$\text{if } n_1 = n_2 \stackrel{\text{say}}{=} n < N \text{ in } \mathbb{N},$$

then

$$\varphi((U^*)^n U^n) = \varphi(P_{N-n}) = \frac{1}{N} \sum_{l=1}^{N-n} \tau(1) = \frac{N-n}{N},$$

and

$$\varphi(U^n (U^*)^n) = \varphi(Q_{N-n}) = \frac{N-n}{N}.$$

Of course,

$$\text{if } n_1 = n_2 \stackrel{\text{say}}{=} n \geq N \text{ in } \mathbb{N},$$

then

$$\varphi((U^*)^n U^n) = \varphi(O_N) = 0 = \varphi(U^n (U^*)^n).$$

Therefore, the analytic data (6.2.6) on $(\mathcal{M}_{t,N}, \varphi)$ hold true.

By the analytic data (6.2.6), if we consider the analytic data of $\{U, U^*\}$ in $\mathcal{M}_{t,N}$ up to φ , determined by

$$\varphi\left(\prod_{l=1}^n U^{e_l}\right), \quad \forall (e_1, \dots, e_n) \in \{1, *\}^n, \quad \forall n \in \mathbb{N},$$

have the only “non-zero” data from either

$$\varphi\left(\prod_{k=1}^n ((U^*)^{n_k} U^{n_k})\right) = \varphi\left(\prod_{k=1}^n P_{N-n}\right) = \varphi\left(P_{N-\max_{k=1, \dots, N-1} n_k}\right),$$

and

$$\varphi\left(\prod_{k=1}^n (U^{n_1} (U^*)^{n_2})\right) = \varphi\left(\prod_{k=1}^n Q_{N-n}\right) = \varphi\left(Q_{N-\max_{k=1, \dots, N-1} n_k}\right),$$

by (5.8). Remark that, by (5.8), if $n_1 + n_2 < 2N - 1$ in \mathbb{N} , then

$$P_{N-n_1} P_{N-n_2} = P_{N-\max\{n_1, n_2\}} \in \mathcal{M}_{t,N},$$

and

$$Q_{N-n_1} Q_{N-n_2} = Q_{N-\max\{n_1, n_2\}} \in \mathcal{M}_{t,N}.$$

So, the formulas of (6.2.9) hold inductively. Since

$$\varphi(P_{N-k}) = \frac{N-k}{N} = \varphi(Q_{N-k}), \quad \forall k \in \{1, \dots, N-1\},$$

by (5.8), the formulas of (6.2.9) go to

$$\varphi\left(\prod_{k=1}^n ((U^*)^{n_k} U^{n_k})\right) = \varphi\left(P_{N-\max_{k=1, \dots, N-1} n_k}\right) = \frac{N-\max_{k=1, \dots, N-1} n_k}{N},$$

and

$$\varphi\left(\prod_{k=1}^n (U^{n_1} (U^*)^{n_2})\right) = \varphi\left(Q_{N-\max_{k=1, \dots, N-1} n_k}\right) = \frac{N-\max_{k=1, \dots, N-1} n_k}{N}.$$

It shows that the “non-zero” analytic data (6.2.7) hold.

By (6.2.6) and (6.2.7), one can verify that the other “possible” “non-zero” analytic data of $\{U, U^*\}$ in $(\mathcal{M}_{t,N}, \varphi)$ would be

$$\varphi\left(\prod_{l=1}^n S_{k_l}(n_l)\right) = \varphi(S_{k_1}(n_1) S_{k_2}(n_2) \dots S_{k_n}(n_n)),$$

for all $(k_1, \dots, k_n) \in \{1, 2\}^n$, and $(n_1, \dots, n_n) \in \{1, \dots, N-1\}^n$, for all $n \in \mathbb{N}$, where

$$S_1(n) = (U^*)^n U^n = P_{N-n}, \quad \forall n = 1, \dots, N-1,$$

and

$$S_2(n) = U^n (U^*)^n = Q_{N-n}, \quad \forall n = 1, \dots, N-1,$$

including the cases of (6.2.7). Clearly, it contains the case where

$$S_1(n_1) S_2(n_2) = O_N = S_2(n_2) S_1(n_1), \text{ if } n_1 > \frac{N}{2}, \text{ & } n_2 > \frac{N}{2}.$$

(For example, if $N = 3$, then

$$S_1(2) = P_{3-2} = P_1, \quad \text{and} \quad S_2(2) = Q_{3-2} = Q_1,$$

where

$$P_1 Q_1 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} = O_N = Q_1 P_1,$$

in $\mathcal{M}_{t,3}.$ So, it is possible that $\varphi\left(\prod_{l=1}^n S_{k_l}(n_l)\right) = 0$. It not,

$$\prod_{l=1}^n S_{k_l}(n_l) \in \{P_k, Q_k\}_{k=1}^{N-1} \cup \left\{ P_{n_1} Q_{n_2} = Q_{n_2} P_{n_1} \left| \begin{array}{l} n_1, n_2 \in \{1, \dots, N-1\} \\ \frac{N}{2} < n_1 + n_2 < 2N-1 \end{array} \right. \right\},$$

in $\mathcal{M}_{t,N}$, satisfying

$$\varphi\left(\prod_{l=1}^n S_{k_l}(n_l)\right) \in \left\{ \frac{1}{N}, \frac{2}{N}, \dots, \frac{N-1}{N} \right\},$$

because if $\frac{N}{2} < n_1 + n_2 < 2N-1$, then

$$P_{n_1} Q_{n_2} = Q_{n_2} P_{n_1} = \begin{pmatrix} 0 & & & & & 0 \\ & \ddots & & & & \\ & & 0 & & & \\ & & & 1 & & \\ & & & & \ddots & \\ & & & & & |n_1 - n_2| \\ & & & & & 1 \\ & & & & & 0 \\ & & & & & & \ddots \\ 0 & & & & & & & 0 \end{pmatrix},$$

in $\mathcal{M}_{t,N}$, satisfying

$$\varphi(P_{n_1} Q_{n_2}) = \frac{|n_1 - n_2|}{N} \in \left\{ \frac{1}{N}, \frac{2}{N}, \dots, \frac{N-1}{N} \right\}.$$

In summary,

$$\varphi\left(\prod_{l=1}^n S_{k_l}(n_l)\right) \in \left\{ 0, \frac{1}{N}, \frac{2}{N}, \dots, \frac{N-1}{N} \right\},$$

for all $(k_1, \dots, k_n) \in \{1, 2\}^n$, $(n_1, \dots, n_n) \in \{1, \dots, N-1\}^n$, for all $n \in \mathbb{N}$. Therefore, the “only” possible non-zero analytic data (6.2.8) is obtained in $(\mathcal{M}_{t,N}, \varphi)$. \square

If we compare the only possible non-zero analytic data (6.2.8) (including (6.2.7)) of $\{U, U^*\}$ in the \mathbb{R} -*-statistical space $(\mathcal{M}_{t,N}, \varphi)$ and the only non-zero analytic data (6.1.12) of $\{U, U^*\}$ in the \mathbb{R} -*-statistical space $(\mathcal{M}_{t,N}, \varphi_1)$ of Section 6.1, then it is clear that two \mathbb{R} -*-statistical spaces $(\mathcal{M}_{t,N}, \varphi)$ and $(\mathcal{M}_{t,N}, \varphi_1)$ are “not” equivalent.

7. A CERTAIN REPRESENTATION OF \mathbb{H}_t -MATRICES OF $\mathcal{M}_{t,N}$

In this section, we fix $N \in \mathbb{N}$ and $t \in \mathbb{R}$, and the corresponding \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N} = M_N(\mathbb{H}_t)$, and study how our structure $\mathcal{M}_{t,N}$ acts in the usual operator-theoretic, or matrix-theoretic settings “over the complex field \mathbb{C} .” i.e., we consider a realization of $\mathcal{M}_{t,N}$ over \mathbb{C} . To consider such a usual setting, we recall the canonical representation (\mathbb{C}^2, π_t) of \mathbb{H}_t , introduced in [1, 2, 3, 4]. If

$$h = x + yi + uj_t + vk_t = (x + yi) + (u + vi)j_t \in \mathbb{H}_t,$$

re-expressed to be

$$h = a + bj_t \in \mathbb{H}_t, \text{ with } a = x + yi, b = u + vi \in \mathbb{C},$$

one can define an action $\pi_t : \mathbb{H}_t \rightarrow M_2(\mathbb{C})$ of \mathbb{H}_t acting on \mathbb{C}^2 by

$$\pi_t(a + bj_t) \stackrel{\text{def}}{=} \begin{pmatrix} a & tb \\ \bar{b} & \bar{a} \end{pmatrix} \in \pi_t(\mathbb{H}_t), \text{ in } M_2(\mathbb{C}), \forall a, b \in \mathbb{C}. \quad (7.1)$$

Then, as one can check from [1, 2], this morphism π_t satisfies

$$\pi_t(r_1 h_1 + r_2 h_2) = r_1 \pi_t(h_1) + r_2 \pi_t(h_2),$$

and

$$\pi_t(h_1 h_2) = \pi_t(h_1) \pi_t(h_2), \quad \forall r_1, r_2 \in \mathbb{R}, h_1, h_2 \in \mathbb{H}_t,$$

where the right-hand sides of (7.2) mean the matrix-addition, respectively, the matrix-multiplication on $M_2(\mathbb{C})$. So, indeed, the morphism π_t of (7.1) is a \mathbb{R} -algebra-action of the \mathbb{R} -algebra \mathbb{H}_t acting on \mathbb{C}^2 . By (7.1), we also have that

$$\pi_t((a + bj_t)^\circledast) = \pi_t(\bar{a} - bj_t) = \begin{pmatrix} \bar{a} & t(-b) \\ -\bar{b} & a \end{pmatrix}, \quad \forall a, b \in \mathbb{C},$$

satisfying

$$\begin{aligned} \pi_t(h)^{\circledast\circledast} &= \pi_t(h^{\circledast\circledast}) = \pi_t(h), \quad \forall h \in \mathbb{H}_t, \\ \pi_t(rh)^\circledast &= r\pi_t(h)^\circledast, \quad \forall r \in \mathbb{R}, h \in \mathbb{H}_t, \\ \pi_t(h_1 + h_2)^\circledast &= \pi_t(h_1)^\circledast + \pi_t(h_2)^\circledast, \quad \forall h_1, h_2 \in \mathbb{H}_t, \end{aligned}$$

and

$$\pi_t(h_1 h_2)^\circledast = \pi_t(h_2)^\circledast \pi_t(h_1)^\circledast, \quad \forall h_1, h_2 \in \mathbb{H}_t,$$

by (7.2) and (7.3). Thus, this \mathbb{R} -algebra-action π_t becomes a \mathbb{R} -*-algebra action of \mathbb{H}_t acting on \mathbb{C}^2 .

By applying this canonical action π_t of (7.1), we define an action Π_t of $\mathcal{M}_{t,N}$ acting on \mathbb{C}^{2N} ,

$$\begin{aligned} \Pi_t : \mathcal{M}_{t,N} &\rightarrow M_{2N}(\mathbb{C}), \\ \text{by} \quad \Pi_t([h_{i,j}]_{N \times N}) &\stackrel{\text{def}}{=} [\pi_t(h_{i,j})]_{2N \times 2N} \in M_{2N}(\mathbb{C}), \quad \forall [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}. \end{aligned} \quad (7.4)$$

Then, since π_t of (7.1) is a well-defined \mathbb{R} -*-algebra-action of \mathbb{H}_t by (7.2) and (7.3), the morphism Π_t of (7.4) is a well-defined \mathbb{R} -algebra-action of $\mathcal{M}_{t,N}$ acting on \mathbb{C}^{2N} .

Proposition 7.1. *The pair (\mathbb{C}^{2N}, Π_t) is a well-determined \mathbb{C} -vector-space representation of the \mathbb{H}_t -matrix \mathbb{R} -algebra $\mathcal{M}_{t,N}$, i.e., the morphism Π_t of (7.4) forms a \mathbb{R} -algebra-action of $\mathcal{M}_{t,N}$ acting on \mathbb{C}^2 .*

Proof. Observe that

$$\begin{aligned} \Pi_t \left([h_{i,j}]_{N \times N} + [f_{i,j}]_{N \times N} \right) &= \Pi_t \left([h_{i,j} + f_{i,j}]_{N \times N} \right) \\ &= [\pi_t(h_{i,j} + f_{i,j})]_{2N \times 2N} = [\pi_t(h_{i,j}) + \pi_t(f_{i,j})]_{2N \times 2N} \end{aligned}$$

since π_t is an action of \mathbb{H}_t acting on \mathbb{C}^2

$$= [\pi_t(h_{i,j})]_{2N \times 2N} + [\pi_t(f_{i,j})]_{2N \times 2N} = \Pi_t \left([h_{i,j}]_{N \times N} \right) + \Pi_t \left([f_{i,j}]_{N \times N} \right),$$

where $(+)$ is the matrix addition on $M_{2N}(\mathbb{C})$; and

$$\Pi_t \left(r [h_{i,j}]_{N \times N} \right) = [\pi_t(rh_{i,j})]_{2N \times 2N} = r [\pi_t(h_{i,j})]_{2N \times 2N} = r \Pi_t \left([h_{i,j}]_{N \times N} \right),$$

for all $r \in \mathbb{R}$; and

$$\begin{aligned} \Pi_t \left([h_{i,j}]_{N \times N} [f_{i,j}]_{N \times N} \right) &= \Pi_t \left(\left[\sum_{k=1}^N h_{i,k} f_{k,j} \right]_{N \times N} \right) \\ &= \left[\pi_t \left(\sum_{k=1}^N h_{i,k} f_{k,j} \right) \right]_{2N \times 2N} = \left[\sum_{k=1}^n \pi_t(h_{i,k} f_{k,j}) \right]_{2N \times 2N} \\ &= \left[\sum_{k=1}^n \pi_t(h_{i,j}) \pi_t(f_{i,j}) \right]_{2N \times 2N} \end{aligned}$$

since π_t is an action of \mathbb{H}_t acting on \mathbb{C}^2

$$= [\pi_t(h_{i,j})]_{2N \times 2N} [\pi_t(f_{i,j})]_{2N \times 2N} = \Pi_t \left([h_{i,j}]_{N \times N} \right) \Pi_t \left([f_{i,j}]_{N \times N} \right),$$

where the multiplication (\cdot) means the matrix multiplication on $M_{2N}(\mathbb{C})$. Therefore, our \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ acts on \mathbb{C}^{2N} via the action Π_t of (7.4), equivalently, the pair (\mathbb{C}^{2N}, Π_t) forms a \mathbb{C} -vector-space representation of $\mathcal{M}_{t,N}$. \square

The above proposition shows that every element $[h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$ is regarded as the $(2N \times 2N)$ - \mathbb{C} -matrix $[\pi_t(h_{i,j})]_{2N \times 2N} \in M_{2N}(\mathbb{C})$ via the action Π_t of (7.4). Remark that, since the canonical action π_t of \mathbb{H}_t is injective from \mathbb{H}_t into $M_2(\mathbb{C})$ (which is not surjective, e.g., see [1, 2]), the action Π_t of $\mathcal{M}_{t,N}$ is injective from $\mathcal{M}_{t,N}$ into $M_{2N}(\mathbb{C})$. Remark also that the matrix algebra $M_{2N}(\mathbb{C})$, which is defined “over \mathbb{C} ,” is understood to be a “ \mathbb{R} -algebra” in the sense that:

$$T_1, T_2 \in M_{2N}(\mathbb{C}) \implies T_1 + T_2, T_1 T_2 \in M_{2N}(\mathbb{C}),$$

and

(7.5)

$$r \in \mathbb{R}, T \in M_{2N}(\mathbb{C}) \implies rT = (rI_{2N})T \in M_{2N}(\mathbb{C}).$$

So, by regarding $M_{2N}(\mathbb{C})$ as a \mathbb{R} -algebra satisfying (7.5), one can define a \mathbb{R} -subalgebra $\mathcal{M}_{t,N}$ by

$$\mathcal{M}_{t,N} \stackrel{\text{def}}{=} \Pi_t(\mathcal{M}_{t,N}) = \{ \Pi_t(T) \in M_{2N}(\mathbb{C}) : T \in \mathcal{M}_{t,N} \}. \quad (7.6)$$

Meanwhile, if $[h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$ has its \mathbb{R} -adjoint $[h_{i,j}]_{N \times N}^* = [h_{j,i}^*]_{N \times N}$ in $\mathcal{M}_{t,N}$, then

$$\Pi_t([h_{i,j}]_{N \times N}^*) = \Pi_t([h_{j,i}^*]_{N \times N}) = [\pi_t(h_{j,i}^*)]_{2N \times 2N} \in M_{2N}(\mathbb{C}), \quad (7.7)$$

where $\pi_t(h_{j,i}^*)$ are in the sense of (7.3). It shows that the \mathbb{R} -adjoint $(*)$ on the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is closed on its realization $\mathcal{M}_{t,N}$ of (7.6) by (7.7).

Proposition 7.2. *The \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is isometrically isomorphic to the \mathbb{R} -subalgebra $\mathcal{M}_{t,N}$ of $M_{2N}(\mathbb{C})$ as \mathbb{R} -algebras. i.e.,*

$$\mathcal{M}_{t,N} \xrightarrow{\text{iso}} \mathcal{M}_{t,N}, \quad \text{as } \mathbb{R}\text{-algebras.} \quad (7.8)$$

Remark that

$$\Pi_t(T^*) \neq \Pi_t(T)^*, \quad \text{in } M_{2N}(\mathbb{C}), \quad \text{in general,}$$

where $(*)$ on the right-hand side means the usual \mathbb{C} -adjoint of \mathbb{C} -matrices, i.e., the conjugate-transpose on $M_{2N}(\mathbb{C})$.

Proof. By the above proposition, the morphism Π_t of (7.4) is a well-defined \mathbb{R} -algebra-action of the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ acting on $M_{2N}(\mathbb{C})$. Moreover, by the injectivity of Π_t , the \mathbb{R} -subalgebra $\mathcal{M}_{t,N} = \Pi_t(\mathcal{M}_{t,N})$ of (7.6), satisfying (7.5), is a isomorphic to $\mathcal{M}_{t,N}$ in $M_{2N}(\mathbb{C})$. So, the structure theorem (7.8) holds true.

It is immediately checked that

$$\Pi_t(T^*) \neq \Pi_t(T)^*, \quad \text{in general,}$$

in $M_{2N}(\mathbb{C})$, for all $T \in \mathcal{M}_{t,N}$, where $(*)$ in the left-hand side is the \mathbb{R} -adjoint (4.17) on $\mathcal{M}_{t,N}$, and $(*)$ in the right-hand side is the usual \mathbb{C} -matrix-adjoint, the conjugate-transpose on $M_{2N}(\mathbb{C})$. So, even though the isomorphic relation (7.8) is satisfied, two \mathbb{R} -algebras $\mathcal{M}_{t,N}$ and its injective realization $\mathcal{M}_{t,N}$ are not $*$ -isomorphic over \mathbb{R} . \square

The above proposition shows that inside the matrix algebra $M_{2N}(\mathbb{C})$, there exists a well-established \mathbb{R} -subalgebra $\mathcal{M}_{t,N}$, isomorphic to our \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ by (7.8). So, motivated by the above theorem, we define an operation, denoted by $\langle * \rangle$ on the realization $\mathcal{M}_{t,N}$ of $\mathcal{M}_{t,N}$ by

$$(\Pi_t([h_{i,j}]_{N \times N}))^{\langle * \rangle} \stackrel{\text{def}}{=} \Pi_t([h_{i,j}]_{N \times N}^*) = [\pi_t(h_{j,i}^*)]_{N \times N} \in \mathcal{M}_{t,N}, \quad (7.9)$$

for all $[h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$, where $\pi_t(h_{j,i}^*)$ are in the sense of (7.3), for all $i, j = 1, \dots, N$. Then this operation $\langle * \rangle$ of (7.9) is a well-defined \mathbb{R} -adjoint on the \mathbb{R} -algebra $\mathcal{M}_{t,N}$, by the injectivity of π_t and Π_t , because $(*)$ is a \mathbb{R} -adjoint on \mathbb{H}_t , and hence, that on $\pi_t(\mathbb{H}_t)$ in the sense of (7.3).

Theorem 7.3. *The \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ and the \mathbb{R} -algebra $\mathcal{M}_{t,N}$ of (7.6), equipped with the \mathbb{R} -adjoint $\langle * \rangle$ of (7.9) are $*$ -isomorphic over \mathbb{R} . i.e.,*

$$\mathcal{M}_{t,N} \xrightarrow{\text{iso}} \mathcal{M}_{t,N}, \quad \text{as } \mathbb{R}\text{-* -algebras.} \quad (7.10)$$

Proof. By (7.8), the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ and its injective realization $\mathcal{M}_{t,N}$ are isomorphic as \mathbb{R} -algebras. By defining the \mathbb{R} -adjoint $\langle * \rangle$ of (7.9) on $\mathcal{M}_{t,N}$, the \mathbb{R} -algebra $\mathcal{M}_{t,N}$ becomes a well-defined \mathbb{R} -*-algebra. Indeed, the operation (7.9) satisfies

$$(\Pi_t(T_1))^{\langle * \rangle} = \Pi_t(T_1^*) = \Pi_t(T_1^{**}) = \Pi_t(T_1);$$

$$(r\Pi_t(T_2))^{\langle * \rangle} = \Pi_t(rT_2) = \Pi_t(rT_2^*) = r\Pi_t(T_2^*) = r\Pi_t(T_2)^{\langle * \rangle};$$

$$(\Pi_t(T_1) + \Pi_t(T_2))^{\langle * \rangle} = \Pi_t(T_1^* + T_2^*) = \Pi_t(T_1)^{\langle * \rangle} + \Pi_t(T_2)^{\langle * \rangle};$$

and

$$(\Pi_t(T_1)\Pi_t(T_2))^{\langle * \rangle} = \Pi_t(T_2^*T_1^*) = \Pi_t(T_2)^{\langle * \rangle}\Pi_t(T_1)^{\langle * \rangle},$$

on $\mathcal{M}_{t,N}$, for all $T_1, T_2 \in \mathcal{M}_{t,N}$, and $r \in \mathbb{R}$. Since the isomorphic \mathbb{R} -algebra action Π_t satisfies

$$\Pi_t(T^*) = \Pi_t(T)^{\langle * \rangle}, \quad \text{by definition (7.9),}$$

two \mathbb{R} -*-algebras $\mathcal{M}_{t,N}$ and $\mathcal{M}_{t,N}$ are $*$ -isomorphic, too. Therefore, the structure theorem (7.10) holds with help of (7.9). \square

By (7.10), we understand the \mathbb{R} -subalgebra $\mathcal{M}_{t,N} = \Pi_t(\mathcal{M}_{t,N})$ of $M_{2N}(\mathbb{C})$ as a \mathbb{R} - $*$ -algebra equipped with its \mathbb{R} -adjoint ($<*>$) of (7.9).

Since $\mathcal{M}_{t,N}$ is a \mathbb{R} - $*$ -algebra itself, one can obtain the following result immediately. Since $\mathcal{M}_{t,N}$ is a \mathbb{R} - $*$ -algebra under (7.9), one can define the following operator-theoretic properties on $\mathcal{M}_{t,N}$:

- (i) S is $<*>$ -self-adjoint in $\mathcal{M}_{t,N}$, if $S^{<*>} = S$ in $\mathcal{M}_{t,N}$,
- (ii) S is a $<*>$ -projection in $\mathcal{M}_{t,N}$, if $S^{<*>} = S = S^2$ in $\mathcal{M}_{t,N}$,
- (iii) S is $<*>$ -normal in $\mathcal{M}_{t,N}$, if $S^{<*>}S = SS^{<*>}$ in $\mathcal{M}_{t,N}$,
- (iv) S is a $<*>$ -isometry in $\mathcal{M}_{t,N}$, if $S^{<*>}S = I_{2N}$ in $\mathcal{M}_{t,N}$,
- (v) S is $<*>$ -unitary in $\mathcal{M}_{t,N}$, if $S^{<*>}S = I_{2N} = SS^{<*>}$ in $\mathcal{M}_{t,N}$,

where I_{2N} is the identity \mathbb{C} -matrix of $M_{2N}(\mathbb{C})$, which becomes the unity of the \mathbb{R} - $*$ -algebra $\mathcal{M}_{t,N}$.

By the structure theorem (7.10), one can realize that the operator-theoretic properties on $\mathcal{M}_{t,N}$ of Section 5 up to the \mathbb{R} -adjoint (*) of (4.17) have their equivalent properties on $\mathcal{M}_{t,N}$ up to the \mathbb{R} -adjoint ($<*>$) of (7.9).

Corollary 7.4. *Let $\mathcal{M}_{1,N} = \Pi_t(\mathcal{M}_t)$ be the $*$ -isomorphic realization of the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ in $M_{2N}(\mathbb{C})$.*

- (1) $\Pi_t([h_{i,j}]_{N \times N})$ is $<*>$ -self-adjoint in $\mathcal{M}_{t,N}$, if and only if (4.20) holds.
- (2) $\Pi_t([h_{i,j}]_{N \times N})$ is a $<*>$ -projection in $\mathcal{M}_{t,N}$, if and only if (4.23) holds.
- (3) $\Pi_t([h_{i,j}]_{N \times N})$ is $<*>$ -normal in $\mathcal{M}_{t,N}$, if and only if (4.26) holds.
- (4) $\Pi_t([h_{i,j}]_{N \times N})$ is a $<*>$ -isometry in $\mathcal{M}_{t,N}$, if and only if (4.29) holds.
- (5) $\Pi_t([h_{i,j}]_{N \times N})$ is $<*>$ -unitary in $\mathcal{M}_{t,N}$, if and only if (4.31) holds

Proof. By (7.9) and (7.10), an element $\Pi_t(T)$ satisfies an operator-theoretic property in $\mathcal{M}_{t,N}$ up to the \mathbb{R} -adjoint ($<*>$), if and only if T satisfies the same operator-theoretic property in $\mathcal{M}_{t,N}$ up to the \mathbb{R} -adjoint (*) of (4.17). \square

Note that the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ is acting on the complete \mathbb{R} -semi-normed definite, or indefinite \mathbb{R} -semi-inner-product space,

$$\mathbb{H}_t^N = \left\{ (h_k)_{k=1}^N : h_k \in \mathbb{H}_t \right\}.$$

So, it is natural to consider where the $*$ -isomorphic realization $\mathcal{M}_{t,N}$ of $\mathcal{M}_{t,N}$ is acting. Remark now that, by the very construction of $\mathcal{M}_{t,N}$, it acts on the $(4N)$ -dimensional \mathbb{R} -vector space $\mathbb{C}^{2N} \xrightarrow{\text{iso}} \mathbb{R}^{4N}$ over \mathbb{R} , as a sub-structure of $M_{2N}(\mathbb{C})$. However, such a vector space \mathbb{C}^{2N} is not directly related to \mathbb{H}_t^N where $\mathcal{M}_{t,N}$ is acting structurally, because \mathbb{C}^{2N} is over \mathbb{C} , and \mathbb{H}_t^N is over \mathbb{R} . Thus, we need to consider the isomorphic \mathbb{R} -vector space of \mathbb{H}_t^N where the \mathbb{R} - $*$ -algebra $\mathcal{M}_{t,N}$ is acting.

From the canonical action π_t of \mathbb{H}_t acting on \mathbb{C}^2 , define a \mathbb{R} -vector-space action π_t^N of \mathbb{H}_t^N by

$$\pi_t^N \stackrel{\text{def}}{=} \pi_t^{\times N} = \underbrace{\pi_t \times \pi_t \times \pi_t \times \dots \times \pi_t}_{N\text{-times}}, \quad (7.11)$$

i.e.,

$$\pi_t^N \left((h_k)_{k=1}^N \right) = \pi_t^N \left(\begin{pmatrix} h_1 \\ h_2 \\ \vdots \\ h_N \end{pmatrix} \right) = \begin{pmatrix} \pi_t(h_1) \\ \pi_t(h_2) \\ \vdots \\ \pi_t(h_N) \end{pmatrix} = (\pi_t(h_k))_{k=1}^N,$$

in $\pi_t^N(\mathbb{H}_t^N)$, for all $(h_k)_{k=1}^N \in \mathbb{H}_t^N$. Note that, by the injectivity of the canonical action π_t , this morphism π_t^N of (7.11) is also injective (and hence, bijective) from \mathbb{H}_t^N onto $\pi_t(\mathbb{H}_t^N)$. Then, by (7.3) and (7.11), the image $\pi_t^N(\mathbb{H}_t^N)$ is actually a subset of the $(2N \times 2)$ - \mathbb{C} -matrix set,

$$M_{2N \times 2}(\mathbb{C}) = \left\{ [z_{i,j}]_{2N \times 2} : z_{i,j} \in \mathbb{C} \right\}.$$

Note that this \mathbb{C} -matrix set $M_{2N \times 2}(\mathbb{C})$ is not a \mathbb{C} -algebra because the matrix-multiplication is undefined on it, however, it is a well-defined “ \mathbb{C} -vector” space satisfying

$$z_1, z_2 \in \mathbb{C}, A_1, A_2 \in M_{2N \times 2}(\mathbb{C}) \implies z_1 A_1 + z_2 A_2 \in M_{2N \times 2}(\mathbb{C}).$$

Therefore, the subset $\pi_t^N(\mathbb{H}_t^N)$ of the \mathbb{C} -vector space $M_{2N \times 2}(\mathbb{C})$ forms a well-determined “ \mathbb{R} -vector” space, i.e.,

$$r_1, r_2 \in \mathbb{R}, V_1, V_2 \in \pi_t^N(\mathbb{H}_t^N) \implies r_1 V_1 + r_2 V_2 \in \pi_t(\mathbb{H}_t^N). \quad (7.12)$$

Indeed, the \mathbb{R} -vector-space property (7.12) holds by (7.11), i.e.,

$$\pi_t^N\left((h_k)_{k=1}^N\right) + \pi_t^N\left((f_k)_{k=1}^N\right) = \pi_t^N\left((h_k + f_k)_{k=1}^N\right) = (\pi_t(h_k) + \pi_t(f_k))_{k=1}^N, \quad (7.13)$$

and

$$r\pi_t^N\left((h_k)_{k=1}^N\right) = r(\pi_t(h_k))_{k=1}^N = (r\pi_t(h_k))_{k=1}^N = (\pi_t(rh_k))_{k=1}^N,$$

are well-defined vectors of $\pi_t^N(\mathbb{H}_t^N)$, too, for all $(h_k)_{k=1}^N, (f_k)_{k=1}^N \in \mathbb{H}_t^N$, and $r \in \mathbb{R}$.

Definition 7.5. The \mathbb{R} -vector space $\pi_t^N(\mathbb{H}_t^N)$, satisfying (7.12) or (7.13), is denoted simply by \mathfrak{H}_t^N from below, where π_t^N is the \mathbb{R} -vector-space action (7.11) of \mathbb{H}_t^N in $M_{2N \times 2}(\mathbb{C})$. i.e.,

$$\mathfrak{H}_t^N \stackrel{\text{denote}}{=} \pi_t^N(\mathbb{H}_t^N) \subset M_{2N \times 2}(\mathbb{C}). \quad (7.14)$$

And we call \mathfrak{H}_t^N of (7.14), the \mathbb{H}_t^N -realization (by π_t^N).

By (7.11) and (7.14), one has the following result.

Proposition 7.6. *The \mathbb{R} -vector spaces \mathbb{H}_t^N and its \mathbb{H}_t^N -realization \mathfrak{H}_t^N of (7.14) are isomorphic. i.e.,*

$$\mathbb{H}_t^N \stackrel{\text{iso}}{=} \mathfrak{H}_t^N, \quad \text{as } \mathbb{R}\text{-vector spaces.} \quad (7.15)$$

Proof. Since \mathbb{H}_t^N and \mathfrak{H}_t^N are well-defined \mathbb{R} -vector spaces, the isomorphic relation (7.15) holds by (7.14) and the injectivity of π_t^N into $M_{2N \times 2}(\mathbb{C})$ (and hence, the bijectivity of it onto $\pi_t^N(\mathbb{H}_t^N) = \mathfrak{H}_t^N$). \square

By (7.10) and (7.15), we have the following result showing how the realization $\mathcal{M}_{t,N} = \Pi_t(\mathcal{M}_{t,N})$ naturally acts on the \mathbb{H}_t -realization $\mathfrak{H}_{t,N}$ of (7.14).

Theorem 7.7. *The realization $\mathcal{M}_{t,N} = \Pi_t(\mathcal{M}_{t,N})$ of the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ acting on \mathbb{H}_t^N is acting on the \mathbb{H}_t^N -realization \mathfrak{H}_t^N of (7.14). And such an action is identical to the action of $(2N \times 2N)$ -matrices on $(2N \times 2)$ -matrices up to the usual matrix multiplication.*

Proof. Since our \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ acts on \mathbb{H}_t^N under the block-matrix action, the realization $\mathcal{M}_{t,N} = \Pi_t(\mathcal{M}_{t,N})$ acts on $\mathfrak{H}_t^N = \pi_t^N(\mathbb{H}_t^N)$, by (7.10) and (7.15). \square

As one can see, all main results of this section are summarized by the above theorem, i.e., the main results of this section illustrate that the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$ acting on \mathbb{H}_t^N is realized to be $\mathcal{M}_{t,N} = \Pi_t(\mathcal{M}_{t,N})$ acting on $\mathfrak{H}_t^N = \pi_t^N(\mathbb{H}_t^N)$.

We finish this section with an example. Let

$$T = [h_{i,j}]_{2 \times 2} \in \mathcal{M}_{t,2}, \text{ for } h_{i,j} = a_{i,j} + b_{i,j}j_t \in \mathbb{H}_t,$$

where $a_{i,j}, b_{i,j} \in \mathbb{C}$, for all $i, j = 1, 2$. Then

$$\pi_t(h_{i,j}) = \begin{pmatrix} \frac{a_{i,j}}{b_{i,j}} & \frac{tb_{i,j}}{a_{i,j}} \end{pmatrix}, \quad \forall i, j = 1, 2,$$

and hence,

$$\Pi_t(T) = \begin{pmatrix} \frac{a_{1,1}}{b_{1,1}} & \frac{tb_{1,1}}{\overline{a_{1,1}}} & \frac{a_{1,2}}{b_{1,2}} & \frac{tb_{1,2}}{\overline{a_{1,2}}} \\ \frac{a_{2,1}}{b_{2,1}} & \frac{tb_{2,1}}{\overline{a_{2,1}}} & \frac{a_{2,2}}{b_{2,2}} & \frac{tb_{2,2}}{\overline{a_{2,2}}} \end{pmatrix} \in \mathcal{M}_{t,2} = \Pi_t(\mathcal{M}_{t,2}).$$

And let

$$v = \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = \begin{pmatrix} c_1 + d_1 j_t \\ c_2 + d_2 j_t \end{pmatrix} \in \mathbb{H}_t^2, \text{ with } c_1, c_2, d_1, d_2 \in \mathbb{C},$$

where $q_1 = c_1 + d_1 j_t$, $q_2 = c_2 + d_2 j_t \in \mathbb{H}_t$. Then

$$\pi_t^2(v) = \begin{pmatrix} \frac{c_1}{d_1} & \frac{td_1}{\overline{c_1}} \\ \frac{c_2}{d_2} & \frac{td_2}{\overline{c_2}} \end{pmatrix} \in \mathfrak{H}_t^2 = \pi_t^2(\mathbb{H}_t^2).$$

Observe that

$$T(v) = \begin{pmatrix} h_{1,1} & h_{1,2} \\ h_{2,1} & h_{2,2} \end{pmatrix} \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = \begin{pmatrix} h_{1,1}q_1 + h_{1,2}q_2 \\ h_{2,1}q_1 + h_{2,2}q_2 \end{pmatrix},$$

with

$$\pi_t(h_{i,j}q_l) = \pi_t(h_{i,j})\pi_t(q_l) = \begin{pmatrix} a_{i,j}c_l + tb_{i,j}\overline{d_l} & t(a_{i,j}d_l + b_{i,j}\overline{c_l}) \\ \overline{a_{i,j}d_l + b_{i,j}\overline{c_l}} & \overline{a_{i,j}c_l + tb_{i,j}\overline{d_l}} \end{pmatrix},$$

for all $i, j, l = 1, 2$. Thus, by (7.10), (7.15), and the above theorem, we have that

$$\Pi_t(T)(\pi_t^N(v))$$

$$= \begin{pmatrix} a_{1,1}c_1 + a_{1,2}c_1 + t(b_{1,1}\overline{d_1} + b_{1,2}\overline{d_1}) & t(a_{1,1}d_1 + a_{1,2}d_1 + b_{1,1}\overline{c_1} + b_{1,2}\overline{c_1}) \\ \overline{a_{1,1}d_1 + a_{1,2}d_1 + b_{1,1}\overline{c_1} + b_{1,2}\overline{c_1}} & a_{1,1}c_1 + a_{1,2}c_2 + t(b_{1,1}\overline{d_1} + b_{1,2}\overline{d_1}) \\ a_{2,1}c_2 + a_{2,2}c_2 + t(b_{2,1}\overline{d_2} + b_{2,2}\overline{d_2}) & t(a_{2,1}d_2 + a_{2,2}d_2 + b_{2,1}\overline{c_2} + b_{2,2}\overline{c_2}) \\ \overline{a_{2,1}d_2 + a_{2,2}d_2 + b_{2,1}\overline{c_2} + b_{2,2}\overline{c_2}} & a_{2,1}c_2 + a_{2,2}c_2 + t(b_{2,1}\overline{d_2} + b_{2,2}\overline{d_2}) \end{pmatrix},$$

in \mathfrak{H}_t^2 .

8. CERTAIN INVARIANT \mathbb{R} -SUBSPACES OF \mathbb{H}_t^N INDUCED BY \mathbb{H}_t -MATRICES

In this section, as a continuation of Section 7, we apply the usual spectral theory on $M_{2N}(\mathbb{C})$, and then we consider certain invariant \mathbb{R} -subspaces of \mathbb{H}_t^N induced by \mathbb{H}_t -matrices of the \mathbb{H}_t -matrix algebra $\mathcal{M}_{t,N}$. By (7.10), (7.15) and Theorem 58, every \mathbb{H}_t -matrix $T = [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$ acting on the \mathbb{H}_t -vectors $v = (q_k)_{k=1}^N \in \mathbb{H}_t^N$ is equivalent (or, isomorphic) to the matrix,

$$\Pi_t(T) = [\pi_t(h_{i,j})]_{2N \times 2N} \in \mathcal{M}_{t,N}, \text{ in } M_{2N}(\mathbb{C}),$$

acting on

$$\pi_t^N(v) = (\pi_t(q_k))_{k=1}^N \in \mathfrak{H}_t^N, \text{ in } M_{2N \times 2}(\mathbb{C}).$$

Note that, by the usual spectral theory, every \mathbb{C} -matrix A of $M_{2N}(\mathbb{C})$ has its non-empty spectrum $\text{spec}(A) \subset \mathbb{C}$, inducing its eigenspace $\mathcal{E}_\lambda \subset \mathbb{C}^{2N}$, satisfying

$$A(v) = \lambda v, \text{ for } v \in \mathcal{E}_\lambda, \text{ whenever } \lambda \in \text{spec}(A).$$

Then such an eigenspace \mathcal{E}_λ for $\lambda \in \text{spec}(A)$ forms an invariant subspace of \mathbb{C}^{2N} (over \mathbb{C}), satisfying

$$A(\mathcal{E}_\lambda) \subseteq \mathcal{E}_\lambda, \quad \forall \lambda \in \text{spec}(A).$$

It means that the realization $\Pi_t(T) \in \mathcal{M}_{t,N}$ of an \mathbb{H}_t -matrix $T \in \mathcal{M}_{t,N}$ has its spectrum $\text{spec}(\Pi_t(T))$ as an element of $M_{2N}(\mathbb{C})$. Motivated by this observation, we consider certain invariant “ \mathbb{R} -subspaces of \mathbb{H}_t^N ” induced by \mathbb{H}_t -matrices of $\mathcal{M}_{t,N}$.

Theorem 8.1. *For an \mathbb{H}_t -matrix $T \in \mathcal{M}_{t,N}$, there exist $v \in \mathbb{H}_t^N$ and $q \in \mathbb{H}_t$, such that $T(v) = vq$. i.e.,*

$$\forall T \in \mathcal{M}_{t,N}, \quad \exists v \in \mathbb{H}_t^N, \text{ and } q \in \mathbb{H}_t, \text{ s.t., } T(v) = vq,$$

where

(8.1)

$$vq = \begin{pmatrix} q_1 \\ q_2 \\ \vdots \\ q_N \end{pmatrix} q = \begin{pmatrix} q_1 q \\ q_2 q \\ \vdots \\ q_N q \end{pmatrix}, \quad \text{whenever } v = (q_k)_{k=1}^N.$$

Proof. Let $T = [h_{i,j}]_{N \times N} \in \mathcal{M}_{t,N}$ be an arbitrary \mathbb{H}_t -matrix with

$$h_{i,j} = a_{i,j} + b_{i,j}j_t \in \mathbb{H}_t, \text{ for } a_{i,j}, b_{i,j} \in \mathbb{C}, \forall i, j = 1, \dots, N.$$

Consider the realization $\Pi_t(T) \in \mathcal{M}_{t,N}$ of T , as an element of $M_{2N}(\mathbb{C})$. Then, by the usual spectral theory on $M_{2N}(\mathbb{C})$, this \mathbb{C} -matrix $\Pi_t(T)$ has its non-empty spectrum $\text{spec}(\Pi_t(T))$ as a subset of \mathbb{C} , and if $\lambda \in \text{spec}(\Pi_t(T))$, then there exists the corresponding eigenspace \mathcal{E}_λ , satisfying

$$\Pi_t(T)(\mathcal{E}_\lambda) \subseteq \mathcal{E}_\lambda, \quad \text{in } \mathbb{C}^{2N}.$$

i.e., for $\Pi_t(T) \in \mathcal{M}_{t,N} \subset M_{2N}(\mathbb{C})$, there exist $V \in \mathbb{C}^{2N}$ and $\lambda \in \mathbb{C}$, such that

$$\Pi_t(T)(V) = \lambda V = V\lambda, \quad \text{in } \mathbb{C}^{2N}. \quad (8.2)$$

Now, for convenience, we write the vector $V \in \mathbb{C}^{2N}$ by

$$V = (a_1, \overline{b_1}, a_2, \overline{b_2}, \dots, a_N, \overline{b_N}) = \begin{pmatrix} a_1 \\ \overline{b_1} \\ a_2 \\ \overline{b_2} \\ \vdots \\ a_N \\ \overline{b_N} \end{pmatrix},$$

and define a new vector $W \in \mathbb{C}^{2N}$ by

$$W = (tb_1, \overline{a_1}, tb_2, \overline{a_2}, \dots, tb_N, \overline{a_N}) = \begin{pmatrix} tb_1 \\ \overline{a_1} \\ tb_2 \\ \overline{a_2} \\ \vdots \\ tb_N \\ \overline{a_N} \end{pmatrix} \in \mathbb{C}^{2N}.$$

Remark that the new vector W in terms of the eigenvector V is constructed to establish

$$(V \quad W) \stackrel{\text{denote}}{=} \begin{pmatrix} \frac{a_1}{b_1} & tb_1 \\ \frac{a_2}{b_2} & tb_2 \\ \vdots & \vdots \\ \frac{a_N}{b_N} & tb_N \\ & \frac{a_N}{b_N} \end{pmatrix} \in \mathfrak{H}_t^N = \pi_t^N(\mathbb{H}_t^N),$$

having its pre-image,

$$(\pi_t^N)^{-1}(V \quad W) = \begin{pmatrix} a_1 + b_1 j_t \\ a_2 + b_2 j_t \\ \vdots \\ a_N + b_N j_t \end{pmatrix} \in \mathbb{H}_t^N.$$

Remark that, since π_t^N is bijective from \mathbb{H}_t^N onto \mathfrak{H}_t^N , actually, the above pre-image is uniquely determined in \mathbb{H}_t^N .

By the straightforward computation, one can re-write the above relation (8.2) by its equivalent relation,

$$\sum_{k=1}^N \begin{pmatrix} a_{i,k} & tb_{i,k} \\ b_{i,k} & \overline{a_{i,k}} \end{pmatrix} \begin{pmatrix} a_k \\ b_k \end{pmatrix} = \lambda \begin{pmatrix} a_i \\ b_i \end{pmatrix}, \quad \forall i = 1, \dots, N. \quad (8.3)$$

This relation (8.3) is equivalent to

$$\sum_{k=1}^N (a_{i,k} a_k + tb_{i,k} \overline{b_k}) = \lambda a_i, \quad \forall i = 1, \dots, N \quad (8.4)$$

and

$$\sum_{k=1}^N (\overline{b_{i,k}} a_k + \overline{a_{i,k}} \overline{b_k}) = \lambda \overline{b_i}, \quad \forall i = 1, \dots, N.$$

By the formulas of (8.4), we have that

$$\sum_{k=1}^N (a_{i,k} b_k + b_{i,k} \overline{b_k}) = \overline{\lambda} b_i, \quad \forall i = 1, \dots, N, \quad (8.5)$$

and

$$\sum_{k=1}^N (\overline{b_{i,k}} b_k + \overline{a_{i,k}} \overline{a_k}) = \overline{\lambda} \overline{a_i}, \quad \forall i = 1, \dots, N,$$

implying that

$$\sum_{k=1}^N \begin{pmatrix} a_{i,k} & tb_{i,k} \\ b_{i,k} & \overline{a_{i,k}} \end{pmatrix} \begin{pmatrix} tb_k \\ \overline{a_k} \end{pmatrix} = \overline{\lambda} \begin{pmatrix} b_i \\ \overline{a_i} \end{pmatrix}, \quad \forall i = 1, \dots, N,$$

by (8.5). However, by (8.3) and (8.6), we have that

$$\Pi_t(T)(V \quad W) = (V \quad W) \begin{pmatrix} \lambda & 0 \\ 0 & \overline{\lambda} \end{pmatrix}, \quad (8.7)$$

where

$$\begin{pmatrix} \lambda & 0 \\ 0 & \overline{\lambda} \end{pmatrix} = \begin{pmatrix} \lambda & t(0) \\ 0 & \overline{\lambda} \end{pmatrix} \in \pi_t(\mathbb{H}_t).$$

Therefore, by (8.7), one can conclude that, for any realization $\Pi_t(T) \in \mathcal{M}_{t,N}$ of an \mathbb{H}_t -matrix $T \in \mathcal{M}_{t,N}$, there exists $\pi_t^N(v) \in \mathfrak{H}_t^N$ with $v \in \mathbb{H}_t^N$, and $\lambda \in \mathbb{C}$ regarded as

$$\lambda + (0 + 0i) j_t \in \mathbb{H}_t,$$

such that

$$\Pi_t(T)(\pi_t^N(v)) = \pi_t^N(v) \lambda \in \mathfrak{H}_t^N \iff T(v) = v\lambda \in \mathbb{H}_t^N.$$

Therefore, the relation (8.1) holds true. \square

The above theorem shows that, for every \mathbb{H}_t -matrix $T \in \mathcal{M}_{t,N}$, there exist $v \in \mathbb{H}_t^N$ and $\lambda \in \mathbb{C} \subset \mathbb{H}_t$, such that $T(v) = v\lambda$ in \mathbb{H}_t^N , by (8.1).

Theorem 8.2. *Suppose $T \in \mathcal{M}_{t,N}$ satisfies $T(v) = v\lambda \in \mathbb{H}_t^N$, for $v \in \mathbb{H}_t^N$ and $\lambda \in \mathbb{C} \subset \mathbb{H}_t$ as in (8.1). Define a \mathbb{R} -subspace $\mathcal{E}(T, v, \lambda)$ of \mathbb{H}_t^N by*

$$\mathcal{E}(T, v, \lambda) \stackrel{\text{def}}{=} \text{span}_{\mathbb{R}}(\{v\lambda^n \in \mathbb{H}_t^N : n \in \mathbb{N}_0\}), \quad (8.8)$$

where $\text{span}_{\mathbb{R}}X$ is the \mathbb{R} -vector space spanned by a subset X of \mathbb{H}_t^N . Then

$$T(\mathcal{E}(T, v, \lambda)) \subseteq \mathcal{E}(T, v, \lambda), \quad \text{in } \mathbb{H}_t^N,$$

i.e.,

$$\mathcal{E}(T, v, \lambda) \text{ is } T\text{-invariant in } \mathbb{H}_t^N.$$

Proof. By (8.1), for any $T \in \mathcal{M}_{t,N}$, there are $v \in \mathbb{H}_t^N$ and $\lambda \in \mathbb{C}$ satisfying $\lambda + (0 + 0i) j_t \in \mathbb{H}_t$, such that $T(v) = v\lambda$ in \mathbb{H}_t^N . Now, note that

$$\Pi_t(T) \text{ is a } (2N \times 2N)\text{-matrix over } \mathbb{C},$$

$$\pi_t^N(v) \text{ is a } (2N \times 2)\text{-matrix over } \mathbb{C},$$

and

$$\pi_t(\lambda) \text{ is a } (2 \times 2)\text{-matrix over } \mathbb{C},$$

satisfying the matrix multiplication,

$$(\Pi_t(T))(\pi_t^N(v)) = (\pi_t^N(v))(\pi_t(\lambda)),$$

in the sense of (8.7) by (8.1). So, one can get that

$$(\Pi_t(T))^2(\pi_t^N(v)) = (\Pi_t(T))(\pi_t^N(v))(\pi_t(\lambda)) = (\pi_t^N(v))(\pi_t(\lambda))^2,$$

as in (8.7), and

$$(\Pi_t(T))^3(\pi_t^N(v)) = (\Pi_t(T))^2(\pi_t^N(v))(\pi_t(\lambda)) = (\pi_t^N(v))(\pi_t(\lambda))^3,$$

up to the “associative” matrix multiplication. So, inductively, we have that

$$(\Pi_t(T))^n(\pi_t^N(v)) = (\pi_t^N(v))(\pi_t(\lambda))^n, \quad \forall n \in \mathbb{N},$$

up to the matrix multiplication. Equivalently,

$$T^n(v) = v\lambda^n \in \mathbb{H}_t^N, \quad \forall n \in \mathbb{N},$$

by the injectivity of Π_t , π_t^N and π_t . Thus, if we define a \mathbb{R} -vector space,

$$\mathcal{E}(T, v, \lambda) = \text{span}_{\mathbb{R}}\{v\lambda^n : n \in \mathbb{N}_0\} \subset \mathbb{H}_t^N,$$

as in (8.8), then it is not only a well-defined \mathbb{R} -subspace of \mathbb{H}_t^N , but also a T -invariant subspace in the sense that:

$$T(V) \in \mathcal{E}(T, v, \lambda), \quad \forall V \in \mathcal{E}(T, v, \lambda).$$

Therefore, the relation (8.9) holds true. \square

The above theorem shows that our \mathbb{H}_t -matrices of $\mathcal{M}_{t,N}$ have their invariant subspaces of \mathbb{H}_t^N by (8.9).

Corollary 8.3. *Every \mathbb{H}_t -matrix $T \in \mathcal{M}_{t,N}$ has its T -invariant \mathbb{R} -subspace in \mathbb{H}_t^N .*

Proof. The proof is done by (8.9). Indeed, one can take a T -invariant \mathbb{R} -subspace $\mathcal{E}(T, v, \lambda)$ of (8.8) by (8.1). \square

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