



## A New Generalization of the Operator-Valued Poisson Kernel

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**Abstract.** The purpose of this paper is to give a new generalization of the operator-valued Poisson kernel and discuss integral formulas for them.

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### 1. Introduction

Let  $\mathcal{H}$  be a complex Hilbert space and  $\mathcal{L}(\mathcal{H})$  denote the algebra of all bounded linear operators from  $\mathcal{H}$  into  $\mathcal{H}$ . For  $T \in \mathcal{L}(\mathcal{H})$ , its spectrum  $\sigma(T)$  is the non-empty compact subset of the complex plane  $\mathbb{C}$  consisting of all  $\lambda \in \mathbb{C}$  such that  $T - \lambda I$  is non-invertible in  $\mathcal{L}(\mathcal{H})$ , where  $I$  is the identity operator on  $\mathcal{H}$ . We write  $\mathbb{D}$  for the open unit disk in  $\mathbb{C}$ ,  $\mathbb{D} = \{z : |z| < 1\}$ .

Let  $A \in \mathcal{L}(\mathcal{H})$ . For a complex valued function  $f$  analytic on a domain  $\mathbb{E}$  of the complex plane containing the spectrum  $\sigma(A)$  of  $A$ , we recall Riesz-Dunford integral  $f(A)$  which is given by

$$f(A) = \frac{1}{2\pi i} \int_C f(z)(zI - A)^{-1} dz, \quad (1)$$

where  $C$  is a positively oriented simple closed rectifiable contour containing  $\sigma(A)$ .

By differentiating the integral in equation (1) with respect to  $A$  we get

$$f'(A) = \frac{1}{2\pi i} \int_C f(z)(zI - A)^{-2} dz. \quad (2)$$

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If we differentiate the integral in equation (2) with respect to  $A$ ,  $(n - 1)$  times, we get

$$f^{(n)}(A) = \frac{n!}{2\pi i} \int_C f(z)(zI - A)^{-n-1} dz, \quad (n = 0, 1, 2, \dots). \quad (3)$$

Note that, expression (3) is an extension of the Riesz-Dunford integral in equation (1). For  $re^{it} \in \mathbb{D}$ , the (scalar) Poisson kernel  $P_{r,t}$  is defined by

$$\begin{aligned} P_{r,t}(e^{i\theta}) &= \frac{1-r^2}{(1-re^{it}e^{-i\theta})(1-re^{-it}e^{i\theta})} \\ &= \frac{1}{1-re^{it}e^{-i\theta}} + \frac{1}{1-re^{-it}e^{i\theta}} - 1 \\ &= \sum_{n \geq 0} r^n e^{int} e^{-in\theta} + \sum_{n \geq 0} r^n e^{-int} e^{in\theta} - 1. \end{aligned} \quad (4)$$

The integral formula of the (scalar) Poisson kernel

$$\frac{1}{2\pi} \int_0^{2\pi} P_{r,t}(e^{i\theta}) d\theta = 1,$$

holds, where  $r$  is a real parameter satisfying  $|r| < 1$ , see[3].

For  $T \in \mathcal{L}(\mathcal{H})$ ,  $\sigma(T) \subset \overline{\mathbb{D}}$  and  $re^{it} \in \mathbb{D}$ , the author in [2], define the operator-valued Poisson kernel  $K_{r,t}(T)$  as follows

$$K_{r,t}(T) = (I - re^{it}T^*)^{-1} + (I - re^{-it}T)^{-1} - I, \quad (5)$$

and prove the following theorem.

**Theorem 1.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ , we have

$$\begin{aligned} K_{r,t}(T) &= (I - re^{it}T^*)^{-1} (I - r^2T^*T) (I - re^{-it}T)^{-1} \\ &= \sum_{n \geq 0} r^n e^{int} T^{*n} + \sum_{n \geq 0} r^n e^{-int} T^n - I. \end{aligned}$$

Afterwards, in [1] Bulut proved the following theorem.

**Theorem 2.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ , we have

$$\frac{1}{2\pi} \int_0^{2\pi} K_{r,t}(T) dt = I, \quad (6)$$

where  $r$  is a real parameter satisfying  $|r| < 1$ .

A generalization of the (scalar) Poisson kernel, (4) in [3] is given by

$$Q_{a,b,t}(e^{i\theta}) = \frac{1-ab}{(1-ae^{it}e^{-i\theta})(1-be^{-it}e^{i\theta})}, \quad (7)$$

where  $a$  and  $b$  are complex parameters satisfying  $|a| < 1$  and  $|b| < 1$ .

In [1], Bulut introduced a generalization of the operator-valued Poisson kernel  $K_{r,t}(T)$  for  $T \in \mathcal{L}(\mathcal{H})$ ,  $\sigma(T) \subset \mathbb{D}$  and  $re^{it} \in \mathbb{D}$  in the following way

$$Q_{a,b,t}(T) = (I - ae^{it}T^*)^{-1} + (I - be^{-it}T)^{-1} - I, \quad (8)$$

where  $a$  and  $b$  are complex parameters satisfying  $|a| < 1$  and  $|b| < 1$  and prove the following theorem.

**Theorem 3** ([1]). *Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ . Then*

$$\frac{1}{2\pi} \int_0^{2\pi} Q_{a,b,t}(T) dt = I, \quad (9)$$

where  $a$  and  $b$  are complex parameters satisfying  $|a| < 1$  and  $|b| < 1$ .

**Remark 1.** We note that (8) and (9) are generalizations of (5) and (6), respectively, by taking  $a = b = r$ .

## 2. A New Generalization of the Operator-Valued Poisson Kernel

In this section, we set the following definition and open problem.

**Definition 1.** *Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ . For  $n = 0, 1, 2, \dots$ , let*

$$I_n = \text{def} \frac{1}{2\pi} \int_0^{2\pi} Q_{a,b,t}^{n+1}(T) dt,$$

where  $a, b$ , are complex parameters satisfying  $|a| < 1$  and  $|b| < 1$ .

**Open Problem:** Compute  $I_n$ ,  $n = 0, 1, 2, \dots$

In the following theorem we give a partial answer to the open problem to certain class of operators in  $\mathcal{L}(\mathcal{H})$ .

**Theorem 4.** *Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$  and  $(I - ae^{it}T^*)$  is self adjoint. Then*

$$\int_0^{2\pi} Q_{a,\bar{a},t}(T)^{n+1} dt = \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} (-I)^l, \quad (10)$$

for  $n = 0, 1, 2, \dots$ , and a complex parameter  $a$  satisfying  $|a| < 1$ .

*Proof.* Let

$$\begin{aligned}
 I_n &= \int_0^{2\pi} Q_{a,\bar{a},t}(T)^{n+1} dt = \frac{1}{2\pi} \int_0^{2\pi} \left( (I - ae^{it}T^*)^{-1} + (I - \bar{a}e^{-it}T)^{-1} - I \right)^{n+1} dt \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=0}^{n+1} \binom{n+1}{k} (I - ae^{it}T^*)^{-n-1+k} \left( (I - \bar{a}e^{-it}T)^{-1} + (-I) \right)^k dt \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} (I - ae^{it}T^*)^{-n-1+k} (I - \bar{a}e^{-it}T)^{-k+l} (-I)^l dt \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} (I - ae^{it}T^*)^{-n-1+k} \left( (I - ae^{it}T^*)^* \right)^{-k+l} (-I)^l dt \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} (I - ae^{it}T^*)^{-n-1+l} (-I)^l dt \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} e^{-(n+1-l)it} (e^{-it}I - aT^*)^{-n-1+l} (-I)^l dt. \tag{11}
 \end{aligned}$$

By the change of variables, with  $z = e^{-it}$ , (11) becomes

$$\begin{aligned}
 I_n &= \frac{-1}{2\pi i} \oint_{|z|=1} \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} (zI - aT^*)^{-n-1+l} (-I)^l z^{n-l} dz \\
 &= \frac{-1}{2\pi i} \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} \oint_{|z|=1} (zI - aT^*)^{-n-1+l} (-I)^l z^{n-l} dz,
 \end{aligned}$$

where the integral along  $|z| = 1$  is taken in the negative direction. Hence, by the Riesz-Dunford integral (3), we have

$$I_n = \sum_{k=0}^{n+1} \sum_{l=0}^k \binom{n+1}{k} \binom{k}{l} (-I)^l, \quad (n = 0, 1, 2, \dots).$$

□

**Corollary 1.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$  and  $(I - ae^{it}T^*)$  is self adjoint, we have

$$\frac{1}{2\pi} \int_0^{2\pi} Q_{a,\bar{a},t}(T)^2 dt = I, \tag{12}$$

where  $a$  is complex parameter satisfying  $|a| < 1$ .

**Remark 2.** By taking  $n = 0$  in (10), we obtain (9).

**Definition 2.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ , we set a generalization of the operator-valued Poisson kernel,  $Q_{a,b,c,t}(T)$  in the following way:

$$R_{a,b,c,d,t}(T) = (I - ae^{it}T^*)^{-1} + (I - be^{-it}T)^{-1} + (I - ce^{it}T^*)^{-1} - (I - de^{-it}T)^{-1} - I, \quad (13)$$

where  $a, b, c$ , and  $d$  are complex parameters satisfying  $|a| < 1$ ,  $|b| < 1$ ,  $|c| < 1$ , and  $|d| < 1$ .

**Remark 3.** Note that  $R_{a,b,c,d,t}(T) \in \mathcal{L}(\mathcal{H})$ .

**Lemma 1.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ , we have

$$R_{a,b,c,d,t}(T) = \sum_{n \geq 0} a^n e^{int} T^{*n} + \sum_{n \geq 0} b^n e^{-int} T^n + \sum_{n \geq 0} c^n e^{int} T^{*n} - \sum_{n \geq 0} d^n e^{-int} T^n - I. \quad (14)$$

*Proof.* Since  $\|ae^{it}T^*\| < 1$ ,  $\|be^{-it}T\| < 1$ ,  $\|ce^{it}T^*\| < 1$ , and  $\|de^{-it}T\| < 1$ , we have

$$\sum_{n \geq 0} a^n e^{int} T^{*n} = (I - ae^{it}T^*)^{-1},$$

$$\sum_{n \geq 0} b^n e^{-int} T^n = (I - be^{-it}T)^{-1},$$

$$\sum_{n \geq 0} c^n e^{int} T^{*n} = (I - ce^{it}T^*)^{-1},$$

and

$$\sum_{n \geq 0} d^n e^{-int} T^n = (I - de^{-it}T)^{-1}.$$

By the above four equalities and (13), we get (14).  $\square$

For an operator  $T \in \mathcal{L}(\mathcal{H})$  and a polynomial  $r(z) = \sum_{k=0}^s c_k z^k \in \mathbb{C}[z]_{|\overline{\mathbb{D}}}$ ,  $r(T) \in \mathcal{L}(\mathcal{H})$  is defined by

$$r(T) = \sum_{k=0}^s c_k T^k.$$

**Lemma 2.** Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ . For  $r(z) \in \mathbb{C}[z]_{|\overline{\mathbb{D}}}$ , we have

$$r(bT) - r(dT) + c_0 I = \frac{1}{2\pi} \int_0^{2\pi} r(e^{it}) R_{a,b,c,d,t}(T) dt,$$

where  $a, b, c$ , and  $d$  are complex parameters satisfying  $|a| < 1$ ,  $|b| < 1$ ,  $|c| < 1$ , and  $|d| < 1$ .

*Proof.* Let  $r(z) = \sum_{k=0}^s c_k z^k$ . By (14), and since  $\int_0^{2\pi} e^{ilt} dt = 0$  for  $l \in \mathbb{Z} \setminus \{0\}$ , we get

$$\begin{aligned} & \int_0^{2\pi} r(e^{it}) R_{a,b,c,d,t}(T) dt \\ &= \int_0^{2\pi} \sum_{k=0}^s c_k e^{ikt} \left( \begin{aligned} & \sum_{n \geq 0} a^n e^{int} T^{*n} + \sum_{n \geq 0} b^n e^{-int} T^n \\ & + \sum_{n \geq 0} c^n e^{int} T^{*n} - \sum_{n \geq 0} d^n e^{-int} T^n - I \end{aligned} \right) dt \\ &= 2\pi c_0 I + \sum_{k=0}^s \int_0^{2\pi} c_k b^k T^k dt + 2\pi c_0 I - \sum_{k=0}^s \int_0^{2\pi} c_k d^k T^k dt - 2\pi c_0 I \\ &= 2\pi \sum_{k=0}^s c_k b^k T^k - 2\pi \sum_{k=0}^s c_k d^k T^k + 2\pi c_0 I \\ &= 2\pi r(bT) - 2\pi r(dT) + 2\pi c_0 I. \end{aligned}$$

□

**Corollary 2.** Note that, if  $r$  identically equal to 1, then

$$\frac{1}{2\pi} \int_0^{2\pi} R_{a,b,c,d,t}(T) dt = I, \tag{15}$$

for  $|a| < 1, |b| < 1, |c| < 1, |d| < 1$  and  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ .

In the next theorem, we give a different proof of equation (15) independent of a polynomial. For this purpose we will use the Riesz-Dunford integral formula.

**Theorem 5.** Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ . Then

$$\frac{1}{2\pi} \int_0^{2\pi} R_{a,b,c,d,t}(T) dt = I,$$

where  $a, b, c,$  and  $d$  are complex parameters satisfying  $|a| < 1, |b| < 1, |c| < 1,$  and  $|d| < 1$ .

*Proof.* From (13), we have

$$\frac{1}{2\pi} \int_0^{2\pi} R_{a,b,c,d,t}(T) dt = \frac{1}{2\pi} \int_0^{2\pi} \left( \begin{aligned} & (I - ae^{it} T^*)^{-1} + (I - be^{-it} T)^{-1} + \\ & (I - ce^{it} T^*)^{-1} - (I - de^{-it} T)^{-1} - I \end{aligned} \right) dt. \tag{16}$$

We set

$$I_1 = \frac{1}{2\pi} \int_0^{2\pi} (I - ae^{it}T^*)^{-1} dt, \quad (17)$$

$$I_2 = \frac{1}{2\pi} \int_0^{2\pi} (I - be^{-it}T)^{-1} dt, \quad (18)$$

$$I_3 = \frac{1}{2\pi} \int_0^{2\pi} (I - ce^{it}T^*)^{-1} dt, \quad (19)$$

$$I_4 = \frac{1}{2\pi} \int_0^{2\pi} (I - de^{-it}T)^{-1} dt, \quad (20)$$

and

$$I_5 = \frac{1}{2\pi} \int_0^{2\pi} I dt. \quad (21)$$

Therefore, it follows from (16)- (21) that

$$\frac{1}{2\pi} \int_0^{2\pi} R_{a,b,c,d,t}(T) dt = I_1 + I_2 + I_3 - I_4 - I_5. \quad (22)$$

It is clear that

$$I_5 = I. \quad (23)$$

Next, we shall calculate  $I_1$ ,  $I_2$ ,  $I_3$  and  $I_4$ . Firstly, we have

$$I_1 = \frac{1}{2\pi} \int_0^{2\pi} (I - ae^{it}T^*)^{-1} dt = \frac{1}{2\pi} \int_0^{2\pi} e^{-it} (e^{-it}I - aT^*)^{-1} dt.$$

Making substitution  $z = e^{-it}$  in the last integral, we get

$$I_1 = \frac{-1}{2\pi i} \int_{|z|=1} (zI - aT^*)^{-1} dz,$$

where the integral along  $|z| = 1$  is taken in the negative direction. Hence, by the Riesz-Dunford integral in the equation (1), we have

$$I_1 = I. \quad (24)$$

Similarly, we get

$$I_3 = I. \quad (25)$$

Secondly, we have

$$I_2 = \frac{1}{2\pi} \int_0^{2\pi} (I - be^{-it}T)^{-1} dt = \frac{1}{2\pi} \int_0^{2\pi} e^{it} (e^{it}I - bT)^{-1} dt.$$

If we set  $z = e^{it}$ , then the last integral is of the form

$$I_2 = \frac{1}{2\pi i} \int_{|z|=1} (zI - bT)^{-1} dz,$$

where the integral along  $|z| = 1$  is taken in the positive direction. Hence, by the Riesz-Dunford integral (1), we have

$$I_2 = I. \quad (26)$$

Similarly, we get

$$I_4 = I. \quad (27)$$

Therefore, from (22)-(27), we get (15).  $\square$

**Remark 4.** By taking  $c = 0$  and  $d = 0$  in (13) and (15) we find that (13) and (15) are generalizations of (8) and (9), respectively.

### 3. The Finite Sum of the Operator- Valued Poisson Kernel

In this section we define a new generalization of the operator-valued Poisson kernel  $M_{(a_k, b_k)_{k=0}^n, t}(T)$  in  $2(n+1)$  complex parameters. Let us begin by the following definition.

**Definition 3.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ , define the finite sum of the operator-valued Poisson kernel in the following way.

$$\begin{aligned} M_{(a_k, b_k)_{k=0}^n, t}(T) &= (I - a_0 e^{it} T^*)^{-1} + (I - b_0 e^{-it} T)^{-1} \\ &\quad + \sum_{k=1}^n (I - a_k e^{it} T^*)^{-1} - \sum_{k=1}^n (I - b_k e^{-it} T)^{-1} - I, \end{aligned} \quad (28)$$

where  $a_k$  and  $b_k$  are complex parameters satisfying  $|a_k| < 1$  and  $|b_k| < 1$ ,  $0 \leq k \leq n$ , and for  $n = 0, 1, 2, \dots$

**Remark 5.** By taking  $n = 0$  and  $n = 1$  in (28), we obtain (8) and (13), respectively.

**Remark 6.** Note that  $M_{(a_k, b_k)_{k=0}^n, t}(T) \in \mathcal{L}(\mathcal{H})$ .



**Lemma 3.** For  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ , we have

$$M_{(a_k, b_k)_{k=0, t}^n}(T) = \sum_{m \geq 0} a_0^m e^{imt} T^{*m} + \sum_{m \geq 0} b_0^m e^{-imt} T^m + \sum_{m \geq 0} \sum_{k=1}^n a_k^m e^{imt} T^{*m} - \sum_{m \geq 0} \sum_{k=1}^n b_k^m e^{-imt} T^m - I. \tag{29}$$

*Proof.* Since  $\|a_k e^{it} T^*\| < 1$ , and  $\|b_k e^{-it} T\| < 1$ ,  $0 \leq k \leq n$ , we have

$$\sum_{k=0}^n (I - a_k e^{it} T^*)^{-1} = \sum_{m \geq 0} \sum_{k=0}^n a_k^m e^{imt} T^{*m},$$

and

$$\sum_{k=0}^n (I - b_k e^{-it} T)^{-1} = \sum_{m \geq 0} \sum_{k=0}^n b_k^m e^{-imt} T^m$$

respectively. By the two equalities above and (28), we get (29). □

For an operator  $T \in \mathcal{L}(\mathcal{H})$  and a polynomial  $r(z) = \sum_{j=0}^s c_j z^j \in \mathbb{C}[z]_{\overline{\mathbb{D}}}$ ,  $r(T) \in \mathcal{L}(\mathcal{H})$  is defined by

$$r(T) = \sum_{j=0}^s c_j T^j.$$

**Lemma 4.** Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ . For  $r(z) \in \mathbb{C}[z]_{\overline{\mathbb{D}}}$ . Then

$$r(b_0 T) - \sum_{k=1}^n r(b_k T) + nc_0 I = \frac{1}{2\pi} \int_0^{2\pi} r(e^{it}) M_{(a_k, b_k)_{k=0, t}^n}(T) dt,$$

where  $a_k$  and  $b_k$  are complex parameters satisfying  $|a_k| < 1$  and  $|b_k| < 1$ ,  $0 \leq k \leq n$ , and for  $n = 0, 1, 2, \dots$

*Proof.* From (29) and since  $\int_0^{2\pi} e^{ilt} dt = 0$  for  $l \in \mathbb{Z} \setminus \{0\}$ , we get

$$\begin{aligned} \int_0^{2\pi} r(e^{it}) M_{(a_k, b_k)_{k=0, t}^n}(T) dt &= \sum_{j=0}^s \sum_{m \geq 0} c_j a_0^m T^{*m} \int_0^{2\pi} e^{i(m+j)t} dt \\ &\quad + \sum_{j=0}^s \sum_{m \geq 0} c_j b_0^m T^m \int_0^{2\pi} e^{i(j-m)t} dt \end{aligned}$$

$$\begin{aligned}
 & + \sum_{j=0}^s \sum_{m \geq 0} \sum_{k=1}^n c_j a_k^m T^{*m} \int_0^{2\pi} e^{i(j+m)t} dt \\
 & - \sum_{j=0}^s \sum_{m \geq 0} \sum_{k=1}^n c_j b_k^m T^m \int_0^{2\pi} e^{i(j-m)t} dt - \sum_{j=0}^s c_j \int_0^{2\pi} e^{ijt} dt \\
 & = 2\pi c_0 I + 2\pi \sum_{j=0}^s c_j b_0^j T^j + 2\pi \sum_{k=1}^n c_0 I \\
 & - 2\pi \sum_{j=0}^s \sum_{k=1}^n c_j b_k^j T^j - 2\pi c_0 I \\
 & = 2n\pi c_0 I + 2\pi r(b_0 T) - 2\pi \sum_{k=1}^n r(b_k T).
 \end{aligned}$$

□

**Corollary 3.** Note that if  $r$  identically equal to 1, we have

$$\frac{1}{2\pi} \int_0^{2\pi} M_{(a_k, b_k)_{k=0}^n, t}(T) dt = I, \tag{30}$$

for complex parameters  $a_k$  and  $b_k$  satisfying  $|a_k| < 1$  and  $|b_k| < 1$ ,  $0 \leq k \leq n$ ,  $n = 0, 1, 2, \dots$  and  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ .

Now, we give a different proof of equation (30) independent of a polynomial.

**Theorem 6.** Let  $T \in \mathcal{L}(\mathcal{H})$  such that  $\sigma(T) \subset \overline{\mathbb{D}}$ . Then

$$\frac{1}{2\pi} \int_0^{2\pi} M_{(a_k, b_k)_{k=0}^n, t}(T) dt = I,$$

where  $a_k$  and  $b_k$  are complex parameters satisfying  $|a_k| < 1$  and  $|b_k| < 1$ ,  $0 \leq k \leq n$ ,  $n = 0, 1, 2, \dots$

*Proof.* From (28), we have

$$\frac{1}{2\pi} \int_0^{2\pi} M_{(a_k, b_k)_{k=0}^n, t}(T) dt = \frac{1}{2\pi} \int_0^{2\pi} \left( \begin{aligned} & (I - a_0 e^{it} T^*)^{-1} + (I - b_0 e^{-it} T)^{-1} + \\ & \sum_{k=1}^n (I - a_k e^{it} T^*)^{-1} - \sum_{k=1}^n (I - b_k e^{-it} T)^{-1} - I \end{aligned} \right) dt. \tag{31}$$

We set

$$I_1 = \frac{1}{2\pi} \int_0^{2\pi} (I - a_0 e^{it} T^*)^{-1} dt, \quad (32)$$

$$I_2 = \frac{1}{2\pi} \int_0^{2\pi} (I - b_0 e^{-it} T)^{-1} dt, \quad (33)$$

$$I_3 = \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=1}^n (I - a_k e^{it} T^*)^{-1} dt, \quad (34)$$

$$I_4 = \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=1}^n (I - b_k e^{-it} T)^{-1} dt, \quad (35)$$

and

$$I_5 = \frac{1}{2\pi} \int_0^{2\pi} I dt. \quad (36)$$

Therefore, it follows from (32)- (36) that

$$\frac{1}{2\pi} \int_0^{2\pi} M_{(a_k, b_k)_{k=0, \dots, n}}(T) dt = I_1 + I_2 + I_3 - I_4 - I_5. \quad (37)$$

It is clear that

$$I_5 = I. \quad (38)$$

Following similarly the proof of Theorem 5, we get

$$I_1 = I. \quad (39)$$

$$I_2 = I. \quad (40)$$

Next, we shall calculate  $I_3$  and  $I_4$ . First, we have

$$I_3 = \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=1}^n (I - a_k e^{it} T^*)^{-1} dt = \sum_{k=1}^n \left( \frac{1}{2\pi} \int_0^{2\pi} e^{-it} (e^{-it} I - a_k T^*)^{-1} dt \right).$$

Making substitution  $z = e^{-it}$  in the last integral, we get

$$I_3 = \sum_{k=1}^n \left( \frac{-1}{2\pi i} \int_{|z|=1} (zI - a_k T^*)^{-1} dz \right),$$

where the integral along  $|z| = 1$  is taken in the negative direction. Hence, by the Riesz-Dunford integral in the equation (1), we have

$$I_3 = \sum_{k=1}^n I = nI. \quad (41)$$

Similarly, we get

$$I_4 = \frac{1}{2\pi} \int_0^{2\pi} \sum_{k=1}^n (I - b_k e^{-it} T)^{-1} dt = \sum_{k=1}^n \left( \frac{1}{2\pi} \int_0^{2\pi} e^{it} (e^{it} I - b_k T)^{-1} dt \right).$$

If we set  $z = e^{it}$ , then the last integral is of the form

$$I_4 = \sum_{k=1}^n \left( \frac{1}{2\pi i} \int_{|z|=1} (zI - b_k T)^{-1} dz \right),$$

where the integral along  $|z| = 1$  is taken in the positive direction. Hence, by the Riesz-Dunford integral (1), we have

$$I_4 = \sum_{k=1}^n I = nI. \quad (42)$$

Therefore, from (37)-(42) we get (30).  $\square$

### References

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