

## Factoring a Quadratic Operator as a Product of Two Positive Contractions

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Abstract. Let T be a quadratic operator on a complex Hilbert space H. We show that T can be written as a product of two positive contractions if and only if T is of the form

$$aI \oplus bI \oplus \begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix}$$
 on  $H_1 \oplus H_2 \oplus (H_3 \oplus H_3)$ 

for some  $a,b \in [0,1]$  and strictly positive operator P with  $||P|| \le |\sqrt{a} - \sqrt{b}|\sqrt{(1-a)(1-b)}$ . Also, we give a necessary condition for a bounded linear operator T with operator matrix  $\begin{pmatrix} T_1 & T_3 \\ 0 & T_2 \end{pmatrix}$  on  $H \oplus K$  that can be written as a product of two positive contractions.

## 1 Introduction

There has been considerable interest in studying the factorization of bounded linear operators (see [2–5,15]). For example, a  $2 \times 2$  matrix C can be written as a product of two orthogonal projections if and only if C is the identity operator or C is unitarily similar to  $\binom{a}{0} \sqrt{a(1-a)}$  for some  $a \in [0,1]$ . For more results about products of orthogonal projections, one may consult [1,7,8,11]. Note that one can write an  $n \times n$  matrix C as a product of two positive (semi-definite) operators exactly when C is similar to a positive operator (see [14, Theorem 2.2]). However, in the infinite-dimensional case, the product of two positive operators may not be similar to a positive operator (see [12], [15, Example 2.11]). For more development in this direction, one may consult [12,14,15].

In this paper, we study the problem when a bounded linear operator T on a complex Hilbert space H can be written as a product of two positive contractions. In this case, T must be a contraction, and we have that

$$-I/8 \le \text{Re } T$$
 and  $-I/4 \le \text{Im } T \le I/4$ 

(see [10, Theorem 1.1 and Corollary 4.3]). In Proposition 2.4, we give a necessary condition for this problem when T has operator matrix

$$\begin{pmatrix} T_1 & T_3 \\ 0 & T_2 \end{pmatrix}$$
 on  $H \oplus K$ .

In such a case,  $T_1$  and  $T_2$  must also be products of two positive contractions. This is an extension of the result of Wu in [14, Corollary 2.3] concerning the finite dimensional

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case. However, even for a  $2 \times 2$  matrix C, it is not easy to determine when it is the product of two positive contractions. For example, consider

$$C = \frac{1}{25} \begin{pmatrix} 9 & 3 \\ 0 & 16 \end{pmatrix}.$$

The diagonalizable contraction C is similar to a positive operator. Thus, it is a product of two positive operators. Moreover, C satisfies  $-I/8 \le \text{Re } C$  and  $-I/4 \le \text{Im } C \le I/4$ . However, we will see that C cannot be written as a product of two positive contractions by Lemma 2.1.

Let B(H) be the algebra of bounded linear operators acting on a complex Hilbert space H. We identify B(H) with  $M_n$ , the algebra of  $n \times n$  complex matrices, if H has finite dimension n. Recall that a bounded linear operator  $T \in B(H)$  is positive (resp., strictly positive) if  $\langle Th, h \rangle \geq 0$  (resp.,  $\langle Th, h \rangle > 0$ ) for every  $h \neq 0$  in H. As usual, we write  $T \geq 0$  (resp., T > 0) when T is positive (resp., strictly positive).

We call  $T \in B(H)$  a quadratic operator if (T - aI)(T - bI) = 0 for some scalars a,  $b \in \mathbb{C}$ . Every quadratic operator  $T \in B(H)$  is unitarily similar to

$$aI \oplus bI \oplus \begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix}$$
 on  $H_1 \oplus H_2 \oplus (H_3 \oplus H_3)$ 

for some  $a, b \in \mathbb{C}$ , P > 0 (see [13]). In this paper, we prove the following theorem.

**Theorem 1.1** A quadratic operator  $T \in B(H)$  with operator matrix

$$aI \oplus bI \oplus \begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix}$$
 on  $H_1 \oplus H_2 \oplus (H_3 \oplus H_3)$ 

for some  $a, b \in \mathbb{C}$  and P > 0, can be written as a product of two positive contractions if and only if  $a, b \in [0,1]$  and

$$||P|| \le |\sqrt{a} - \sqrt{b}|\sqrt{(1-a)(1-b)}.$$

## 2 Proof

First we consider the 2 × 2 case so that we can identify  $B(H) = M_2$  and  $H = \mathbb{C}^2$ .

**Lemma 2.1** Suppose  $C = \begin{pmatrix} a & z \\ 0 & b \end{pmatrix}$  with  $z \ge 0$ . Then C is a product of two positive contractions if and only if  $a, b \in [0,1]$  and

$$z\in S=\left\{\,c:0\leq c\leq \big|\sqrt{a}-\sqrt{b}\big|\sqrt{(1-a)(1-b)}\right\}.$$

If the above equivalent conditions hold, then there are continuous maps  $a_{ij}(z)$ ,  $b_{ij}(z)$  for  $1 \le i, j \le 2$  with

(2.1) 
$$0 \le a_{ii}(z), \quad a_{12}(z) = a_{21}(z) \ge 0, \quad 0 \le (a_{ij}(z)) \le I, \\ b_{ii}(z) \le 1, \quad b_{12}(z) = b_{21}(z) \le 0, \quad 0 \le (b_{ij}(z)) \le I.$$

such that

$$(a_{ij}(z))(b_{ij}(z)) = \begin{pmatrix} a & z \\ 0 & b \end{pmatrix}, \quad z \in S.$$

**Proof** We first prove the sufficiency. Without loss of generality, we can assume that  $0 \le a \le b \le 1$ . If a = b or b = 1, then z = 0 and C = diag(a, 1) diag(1, b). In the sequel, we may assume  $0 \le a < b < 1$ , and consider two cases.

**Case 1.** 0 = a < b < 1. For  $z \in S$ , we have that  $z^2 \le b(1 - b)$ , and hence  $(z^2/b) + b \le (1 - b) + b = 1$ . Consider

$$A = \begin{pmatrix} a_{11}(z) & a_{12}(z) \\ a_{21}(z) & a_{22}(z) \end{pmatrix} = \begin{pmatrix} z^2/b & z \\ z & b \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} b_{11}(z) & b_{12}(z) \\ b_{21}(z) & b_{22}(z) \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix},$$

Then *A* is rank 1 with eigenvalue  $(z^2/b) + b$ , and C = AB. Evidently,  $a_{ij}(z)$  and  $b_{ij}(z)$  are continuous maps for  $1 \le i, j \le 2$  and satisfy (2.1) and (2.2).

Case 2. 0 < a < b < 1. For  $z \in S$ , we have

$$a+b-\frac{z^2}{(1-a)(1-b)} \ge a+b-(\sqrt{a}-\sqrt{b})^2=2\sqrt{ab}.$$

Let  $\lambda_1(z) \ge \lambda_2(z)$  be roots of the equation

$$\lambda^2 - \left(a+b - \frac{z^2}{(1-a)(1-b)}\right)\lambda + ab = 0.$$

Then  $a \le \lambda_2(z) \le \lambda_1(z) \le b$  and  $\lambda_1(z), \lambda_2(z)$  are continuous maps on  $z \in S$ . Note that

$$\lambda_1(z)\lambda_2(z) = ab, \quad \lambda_1(z) + \lambda_2(z) = a + b - \frac{z^2}{(1-a)(1-b)}.$$

We have

(2.3) 
$$z = \sqrt{\frac{(1-a)(1-b)(\lambda_j - a)(b - \lambda_j)}{\lambda_j}}, \quad j = 1, 2.$$

We will construct

$$A = \begin{pmatrix} a_{11}(z) & a_{12}(z) \\ a_{21}(z) & a_{22}(z) \end{pmatrix} = \begin{pmatrix} a_1 & a_2 \\ a_2 & a_3 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} b_{11}(z) & b_{12}(z) \\ b_{21}(z) & b_{22}(z) \end{pmatrix} = \gamma \begin{pmatrix} a_3 & -a_2 \\ -a_2 & a_4 \end{pmatrix}$$

such that A has eigenvalues 1,  $\lambda_1$ , B has eigenvalues 1,  $\lambda_2$ , and C = AB. First, we set

$$y = \frac{\lambda_2}{h} = \frac{a}{\lambda_1} < 1.$$

Because  $1 - b - \gamma + b\gamma = (1 - b)(1 - \gamma) > 0$ , we can let

$$a_3 = \frac{b-a}{1+b\gamma - \gamma - a} < \frac{b-a}{b-a} = 1$$

so that by (2.4),

$$a_{3} - \lambda_{1} = \frac{(b-a)}{(1+b\gamma-\gamma-a)} - \frac{a}{\gamma} = \frac{\gamma b - \gamma a - a - \gamma ab + \gamma a + a^{2}}{\gamma(1+b\gamma-\gamma-a)}$$
$$= \frac{\frac{1}{\gamma}(\gamma b - a)(1-a)}{(1+b\gamma-\gamma-a)} = \frac{(b-\lambda_{1})(1-a)}{(1+b\gamma-\gamma-a)} \ge 0.$$

Then we can let  $a_1 = 1 + \lambda_1 - a_3 > 0$  so that  $a_1 + a_3 = 1 + \lambda_1$ , and

$$a_2 = \sqrt{a_1 a_3 - \lambda_1} = \sqrt{\left(1 + \lambda_1 - a_3\right) a_3 - \lambda_1} = \sqrt{\left(1 - a_3\right) \left(a_3 - \lambda_1\right)}$$

so that  $a_1a_3 - a_2^2 = \lambda_1$ . As a result,  $a_1 + a_3 = 1 + \lambda_1$ ,  $det(A) = \lambda_1$ , and hence A has eigenvalues 1,  $\lambda_1$ . Further, let

$$a_4 = \frac{1}{a_3} \left( \frac{\lambda_2}{v^2} + a_2^2 \right),$$

so that  $\gamma^2(a_3a_4 - a_2^2) = \lambda_2$ . Then by (2.4),

$$y(a_3 + a_4) = ya_3 + \frac{y}{a_3} \left( \frac{\lambda_2}{y^2} + a_2^2 \right) = \frac{y}{a_3} \left( \frac{\lambda_2}{y^2} + (a_3 - \lambda_1 + \lambda_1 a_3) \right)$$

$$= \frac{y}{a_3} \left( \frac{\lambda_2}{y^2} - \lambda_1 \right) + y(1 + \lambda_1) = \frac{y}{a_3} \frac{(b - a)}{y} + y(1 + \lambda_1)$$

$$= 1 + by - y - a + y + y\lambda_1 = 1 + \lambda_2.$$

As a result, tr  $B = 1 + \lambda_2$  and det $(B) = \lambda_2$ . Therefore, B has eigenvalues 1,  $\lambda_2$ . Denote by  $(AB)_{ij}$  the (i, j) entry of AB. By (2.4),

$$(AB)_{11} = \gamma(a_1a_3 - a_2^2) = \gamma\lambda_1 = a, \quad (AB)_{22} = \gamma(a_3a_4 - a_2^2) = \gamma(\lambda_2/\gamma^2) = b.$$

Clearly,  $(AB)_{21} = \gamma(a_2a_3 - a_3a_2) = 0$ . By (2.4) and (2.3),

$$(AB)_{12} = \gamma a_2 (a_4 - a_1) = \gamma \sqrt{(1 - a_3)(a_3 - \lambda_1)} ((a_3 + a_4) - (a_3 + a_1))$$

$$= \frac{\gamma \sqrt{(1 - b - \gamma + b\gamma)(b - \lambda_1)(1 - a)}}{(1 + b\gamma - \gamma - a)} (\frac{(1 + \lambda_2)}{\gamma} - (1 + \lambda_1))$$

$$= \frac{\sqrt{(1 - b)(1 - \gamma)(1 - a)(b - \lambda_1)}}{(1 + b\gamma - \gamma - \gamma\lambda_1)} (1 + \lambda_2 - \gamma - \gamma\lambda_1)$$

$$= \sqrt{(1 - b)(1 - a)(1 - \gamma)(b - \lambda_1)} = \sqrt{\frac{(1 - b)(1 - a)(\lambda_1 - a)(b - \lambda_1)}{\lambda_1}} = z.$$

For the converse, since A and B are positive contractions with  $\sigma(C) = \sigma(AB) = \sigma(B^{1/2}AB^{1/2}) \subseteq [0, \infty)$ , we have  $0 \le a, b \le 1$ . Without loss of generality, we may assume  $a \le b$ . First, consider ||A|| = ||B|| = 1. Then the assumption C = AB implies C is unitarily similar to

$$\begin{pmatrix} \alpha_1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} b_1 & b_2 \\ b_2 & b_4 \end{pmatrix} = \begin{pmatrix} \alpha_1 b_1 & \alpha_1 b_2 \\ b_2 & b_4 \end{pmatrix},$$

where  $\binom{b_1}{b_2} \binom{b_2}{b_4}$  is unitarily similar to  $\binom{\alpha_2}{0} \binom{0}{1}$  for some  $0 \le \alpha_1, \alpha_2 \le 1, \alpha_2 \le b_1, b_4 \le 1$  and  $b_2 \ge 0$ . Thus, we have  $1 + \alpha_2 = b_1 + b_4, a + b = \alpha_1 b_1 + b_4, ab = \alpha_1 \alpha_2 = \alpha_1 (b_1 b_4 - b_2^2)$ , and  $a^2 + b^2 + z^2 = \alpha_1^2 (b_1^2 + b_2^2) + b_2^2 + b_4^2$ . These imply that

$$z^2 = \left[\alpha_1^2(b_1^2 + b_2^2) + b_2^2 + b_4^2\right] - \left[(\alpha_1b_1 + b_4)^2 - 2\alpha_1\alpha_2\right] = (1 - \alpha_1)^2b_2^2.$$

Hence we may assume  $\alpha_1 < 1$ . In addition, we also obtain that

$$a + b = \alpha_1 b_1 + b_4 = \alpha_1 b_1 + 1 + \alpha_2 - b_1 = 1 + \alpha_2 - (1 - \alpha_1) b_1$$

and hence

$$b_1 = \frac{1}{1 - \alpha_1} (1 + \alpha_2 - a - b) = \frac{1}{1 - \alpha_1} [(1 - a)(1 - b) - ab + \alpha_2]$$
$$= \frac{1}{1 - \alpha_1} [\alpha_2 (1 - \alpha_1) + (1 - a)(1 - b)],$$

where the last equality follows from  $ab = \alpha_1\alpha_2$ . Let  $c = (1 - a)(1 - b)/(1 - \alpha_1)$ . Then  $b_1 = \alpha_2 + c$  and  $b_4 = 1 - c$ . By a direct computation, we see that

$$z^{2} = (1 - \alpha_{1})^{2} b_{2}^{2} = (1 - \alpha_{1})^{2} (b_{1}b_{4} - \alpha_{2})$$

$$= (1 - \alpha_{1})^{2} [(\alpha_{2} + c)(1 - c) - \alpha_{2}] \qquad \text{(because } \alpha_{2} = b_{1}b_{4} - b_{2}^{2})$$

$$= c(1 - \alpha_{1}) [(1 - \alpha_{1})(1 - \alpha_{2}) - c(1 - \alpha_{1})]$$

$$= (1 - a)(1 - b) [(a + b) - (\alpha_{1} + \alpha_{2})],$$

where the last equality follows from  $c = (1 - a)(1 - b)/(1 - \alpha_1)$  and  $ab = \alpha_1\alpha_2$ . Since  $ab = \alpha_1\alpha_2$ , we have  $\alpha_1 + \alpha_2 \ge 2\sqrt{\alpha_1\alpha_2} = 2\sqrt{ab}$ . This implies that

$$z \le |\sqrt{a} - \sqrt{b}|\sqrt{(1-a)(1-b)}.$$

In general, since  $C = \alpha \binom{a/\alpha}{0} \binom{z/\alpha}{b/\alpha} = \alpha (\frac{A}{\|A\|}) (\frac{B}{\|B\|})$ , where  $0 < \alpha = \|A\| \|B\| \le 1$ , the scalars a, b, z in the above can be replaced by  $a/\alpha, b/\alpha, z/\alpha$ , respectively, to get  $0 \le a/\alpha, b/\alpha \le 1$  and

$$\frac{z}{\alpha} \leq \sqrt{\left(1 - \frac{a}{\alpha}\right)\left(1 - \frac{b}{\alpha}\right)} \ \left| \sqrt{\frac{a}{\alpha}} - \sqrt{\frac{b}{\alpha}} \right|.$$

This shows that  $0 \le a$ ,  $b \le \alpha \le 1$  and

$$z \le |\sqrt{a} - \sqrt{b}|\sqrt{(\alpha - a)(1 - \frac{b}{\alpha})} \le |\sqrt{a} - \sqrt{b}|\sqrt{(1 - a)(1 - b)}$$

This proves the necessity.

In order to prove Theorem 1.1, we need the following fact; see, for example, [9, p. 547].

**Lemma 2.2** Let A be a bounded linear operator of the form

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{12}^* & A_{22} \end{pmatrix} on H \oplus K,$$

where H and K are Hilbert spaces. Then A is positive if and only if  $A_{11}$  and  $A_{22}$  are both positive and there exists a contraction D mapping K into H satisfying  $A_{12} = A_{11}^{1/2} D A_{22}^{1/2}$ .

**Lemma 2.3** Suppose  $a_{11}(z)$ ,  $a_{22}(z)$ ,  $a_{12}(z) = a_{21}(z)$  are continuous real-valued functions defined on  $S \subseteq [0, \infty)$  such that

$$A = \begin{pmatrix} a_{11}(z) & a_{12}(z) \\ a_{21}(z) & a_{22}(z) \end{pmatrix} \ge 0$$

for all  $z \in S$ . Then

$$\begin{pmatrix} a_{11}(P) & a_{12}(P) \\ a_{21}(P) & a_{22}(P) \end{pmatrix} \ge 0$$

on  $H \oplus H$  for all positive operators  $P \in B(H)$  with spectrum in S.

**Proof** Since  $A \ge 0$ , we have  $a_{11}(z)$ ,  $a_{22}(z) \ge 0$ , and

$$0 \le a_{12}(z)a_{21}(z) \le a_{11}(z)a_{22}(z), \qquad z \in S.$$

Define h(z) by

$$h(z) := \begin{cases} \frac{a_{12}(z)}{a_{11}^{1/2}(z)a_{22}^{1/2}(z)} & \text{if } |a_{12}(z)| > 0, \\ 0 & \text{if } a_{12}(z) = 0. \end{cases}$$

Then h(z) is a bounded Borel function on S with  $|h(z)| \le 1$  that satisfies

$$a_{12}(z) = a_{11}^{1/2}(z)h(z)a_{22}^{1/2}(z).$$

By the spectral theorem, for all positive operators  $P \in B(H)$  with spectrum in S, we have  $a_{11}(P) \ge 0$ ,  $a_{22}(P) \ge 0$ ,  $a_{12}(P) = a_{21}(P) \ge 0$ , and

$$a_{12}(P) = a_{11}^{1/2}(P)h(P)a_{22}^{1/2}(P)$$

for the contraction  $h(P) \in B(H)$ . Our assertion follows from Lemma 2.2.

In the finite dimensional case, Wu [14, Corollary 2.3] has shown that if  $C = \begin{pmatrix} C_1 & C_3 \\ 0 & C_2 \end{pmatrix}$  is a product of two positive operators, then so are  $C_1$  and  $C_2$ . Proposition 2.4 gives another proof, which holds for both finite and infinite dimensional Hilbert spaces. In fact, it is also true that positive operators are replaced by positive contractions.

**Proposition 2.4** Let T be a bounded linear operator of the form

$$\begin{pmatrix} T_1 & T_3 \\ 0 & T_2 \end{pmatrix}$$
 on  $H \oplus K$ ,

where H and K are both Hilbert spaces. If T is a product of two positive contractions, then so are  $T_1$  and  $T_2$ .

**Proof** By our assumption and Lemma 2.2, we may assume that T = AB, where A and B are of the form

$$\begin{pmatrix} A_1 & A_1^{1/2}D_1A_2^{1/2} \\ A_2^{1/2}D_1^*A_1^{1/2} & A_2 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} B_1 & B_1^{1/2}D_2B_2^{1/2} \\ B_2^{1/2}D_2^*B_1^{1/2} & B_2 \end{pmatrix} \quad \text{on } H \oplus K,$$

respectively, such that  $0 \le A_1 \le I_H$ ,  $0 \le A_2 \le I_K$ ,  $0 \le B_1 \le I_H$ ,  $0 \le B_2 \le I_K$ ,  $D_1$  and  $D_2$  are contractions from K into H. From T = AB, we obtain that

(2.5) 
$$T_1 = A_1 B_1 + A_1^{1/2} D_1 (A_2^{1/2} B_2^{1/2} D_2^* B_1^{1/2}),$$

(2.6) 
$$A_2^{1/2} (D_1^* A_1^{1/2} B_1^{1/2}) B_1^{1/2} = -A_2^{1/2} (A_2^{1/2} B_2^{1/2} D_2^*) B_1^{1/2},$$

$$T_2 = (A_2^{1/2} D_1^* A_1^{1/2} B_1^{1/2}) D_2 B_2^{1/2} + A_2 B_2.$$

Let  $E_1$  be the restriction of  $A_2^{1/2}$  to  $(\ker A_2^{1/2})^{\perp}$ ; then  $E_1$  is injective. Since  $0 \le A_2^{1/2} \le I_K$ , so we can consider the (possibly unbounded) inverse

$$E := E_1^{-1} : \operatorname{ran} A_2^{1/2} \longrightarrow (\ker A_2^{1/2})^{\perp}$$

such that  $EA_2^{1/2} = P_0$ , where  $P_0$  is the orthogonal projection from K onto  $\overline{\operatorname{ran} A_2^{1/2}}$ . Hence by (2.6), we derive that

$$A_2^{1/2}B_2^{1/2}D_2^*B_1^{1/2} = P_0(A_2^{1/2}B_2^{1/2}D_2^*B_1^{1/2}) = -P_0(D_1^*A_1^{1/2}B_1).$$

Moreover, substitute this into (2.5) to get

$$\begin{split} T_1 &= A_1 B_1 - A_1^{1/2} D_1 \Big( P_0 \big( D_1^* A_1^{1/2} B_1 \big) \Big) = \left[ A_1^{1/2} \big( I_H - D_1 P_0 D_1^* \big) A_1^{1/2} \right] B_1 \\ &= \left[ A_1^{1/2} \big( I_H - \big( P_0 D_1^* \big)^* \big( P_0 D_1^* \big) \big) A_1^{1/2} \right] B_1. \end{split}$$

Note that  $||P_0D_1^*|| \le 1$  implies that

$$0 \le (I_H - (P_0 D_1^*)^* (P_0 D_1^*)) \le I_H.$$

Therefore,  $T_1 = [(A_1^{1/2}P_1^*)P_1A_1^{1/2}]B_1$ , where  $P_1^*P_1 = I_H - (P_0D_1^*)^*(P_0D_1^*)$  for some positive contraction  $P_1$  on H. This shows that  $T_1$  is a product of two positive contractions. Similarly, we can show that  $T_2^*$  is a product of two positive contractions, and hence so is  $T_2$ . This completes our proof.

Now we are ready to give the proof of Theorem 1.1.

**Proof of Theorem 1.1** We first prove the necessity. By assumption, we can focus on the part

$$\begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix} \in B(H_3 \oplus H_3)$$

for some P > 0. Now, consider a  $2 \times 2$  matrix  $\begin{pmatrix} a & z \\ 0 & b \end{pmatrix}$  with  $a, b \in [0,1]$  and

$$z \in S := \left\{ c : 0 \le c \le |\sqrt{a} - \sqrt{b}|\sqrt{(1-a)(1-b)} \right\}.$$

Then by Lemma 2.1, there are continuous maps  $a_{ij}(z)$ ,  $b_{ij}(z)$  for  $1 \le i, j \le 2$  with  $a_{12}(z) = a_{21}(z) \ge 0$ ,  $b_{12}(z) = b_{21}(z) \le 0$  and satisfying

$$0 \le (a_{ij}(z)) \le I_2, \ 0 \le (b_{ij}(z)) \le I_2, \ (a_{ij}(z))(b_{ij}(z)) = \begin{pmatrix} a & z \\ 0 & b \end{pmatrix}, \ z \in S.$$

By Lemma 2.3,

$$0 \le (a_{ij}(P)) \le I$$
 and  $0 \le (b_{ij}(P)) \le I$ .

By the spectral theorem on positive operators,

$$(a_{ij}(P))(b_{ij}(P)) = \begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix}.$$

To prove the converse, suppose there is a factorization of the quadratic operator  $T \in B(H)$  with operator matrix  $aI \oplus bI \oplus \left( \begin{smallmatrix} aI & P \\ 0 & bI \end{smallmatrix} \right)$  for some  $P \ge 0$  as the product of two positive contractions. By Proposition 2.4, we know that

$$T_1 = \begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix} = AB$$
 for some  $0 \le A, B \le I, A, B \in B(H_3 \oplus H_3).$ 

We may use the Berberian construction (see [6]) to embed  $H_3$  into a larger Hilbert space  $K_3$ ,  $B(H_3)$  into  $B(K_3)$ . Suppose

$$A = (A_{ij})_{1 \le i,j \le 2}, \quad B = (B_{ij})_{1 \le i,j \le 2} \in B(H_3 \oplus H_3).$$

Then P, A, and B are extended to  $\widetilde{P} \in B(K_3)$ ,  $\widetilde{A} = (\widetilde{A}_{ij})_{1 \le i,j \le 2} \in B(K_3 \oplus K_3)$ , and  $\widetilde{B} = (\widetilde{B}_{ij})_{1 \le i,j \le 2} \in B(K_3 \oplus K_3)$ , respectively, such that the following conditions hold:

- (a)  $\widetilde{P} \ge 0$  with  $||P|| = ||\widetilde{P}||$  such that all the elements in  $\sigma(\widetilde{P})$  are eigenvalues of  $\widetilde{P}$ .
- (b)  $0 \le \widetilde{A}$ ,  $\widetilde{B} \le I$  such that  $\widetilde{T}_1 = \begin{pmatrix} aI & \widetilde{P} \\ 0 & bI \end{pmatrix} = \widetilde{A}\widetilde{B}$ .

Since  $\widetilde{P} \geq 0$  and  $\sigma(\widetilde{P})$  are eigenvalues of  $\widetilde{P}$ , the quadratic operator  $\widetilde{T}_1$  is unitarily similar to  $\begin{pmatrix} a & \|P\| \\ 0 & b \end{pmatrix} \oplus T_2$  admitting a factorization as the product of two positive contractions. By Proposition 2.4, we see that  $\begin{pmatrix} a & \|P\| \\ 0 & b \end{pmatrix}$  is a product of two positive contractions. Thus,

$$||P|| \le |\sqrt{a} - \sqrt{b}|\sqrt{(1-a)(1-b)}.$$

**Remark 2.5** Inspired by a comment of the referee, we see that if one considers the set of operators of the form  $\begin{pmatrix} aI & P \\ 0 & bI \end{pmatrix}$  with respect to a fixed orthonormal basis, then our proof of Theorem 1.1 shows that the decomposition depends continuously on P, and therefore continuously on T.

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