

APPLICATIONS OF THE SOLUTIONS OF TWO ABSTRACT
MOMENT PROBLEMS TO THE CLASSICAL
MOMENT PROBLEM

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Abstract. We apply Theorems 1 and 4 [12] to some classical moment problems in spaces of analytic or real-differentiable functions, considered as real ordered normed vector spaces. Our solutions are operator-valued and satisfy some natural sandwich-type conditions. The present work is related to the papers [6], [10], [12], [13], [14], [16], [17].

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1. GENERAL-TYPE KNOWN RESULTS ON THE ABSTRACT MOMENT PROBLEM

THEOREM 1. (Theorem 4 [12] or Theorem 2.1 [13]). *Let V be a preordered vector space, let Y be an order-complete vector lattice, $\{v_j; j \in J\} \subset V$, $\{y_j; j \in J\} \subset Y$, $F, G \in L(V, Y)$ two linear operators. Consider the following assertions:*

(a) *there exists $H \in L(V, Y)$ such that*

$$H(v_j) = y_j, \quad j \in J;$$

$$G(\varphi) \leq H(\varphi) \leq F(\varphi) \quad \forall \varphi \in V_+;$$

(b) *for any finite subset $J_1 \subset J$ and any $\{\alpha_j; j \in J_1\} \subset \mathbf{R}$, the implication*

$$(1) \quad \sum_{j \in J_1} \alpha_j v_j = \varphi_2 - \varphi_1 \text{ with } \varphi_1, \varphi_2 \in V_+ \Rightarrow \sum_{j \in J_1} \alpha_j y_j \leq F(\varphi_2) - G(\varphi_1)$$

holds.

If V is a vector lattice, we also consider the assertion

(b') *$G(\varphi) \leq F(\varphi) \forall \varphi \in V_+$, and for any finite subset $J_1 \subset J$ and any $\{\alpha_j; j \in J_1\} \subset \mathbf{R}$, we have*

$$(1') \quad \sum_{j \in J_1} \alpha_j v_j \leq F \left(\left(\sum_{j \in J_1} \alpha_j v_j \right)^+ \right) - G \left(\left(\sum_{j \in J_1} \alpha_j v_j \right)^- \right)$$

(where $v^+ := \sup\{v, 0\}$, $v^- := \sup\{-v, 0\}$, $v = v^+ - v^-$, $|v| = v^+ + v^-$, $\forall v \in V$). Then (a) \Leftrightarrow (b) holds and, if V is a vector lattice, we have (b') \Leftrightarrow (b) \Leftrightarrow (a).

This theorem was published for the first time in [12], without proof. Its proof may be found in [13]. For some of its applications see [10], [13], [14], [17], [18]. Theorem 1 may be considered as a generalization of a result of M.G. Krein [6] (see also [13]).

Now we recall another abstract moment problem, in which the solution H is nonnegative.

THEOREM 2. *Let $V, Y, \{v_j; j \in J\}, \{y_j; j \in J\}$ be as in Theorem 1. Let $P : V \rightarrow Y$ be a convex operator. The following assertions are equivalent:*

(a) *there exists $H \in L(V, Y)$ such that*

$$\begin{aligned} H(v_j) &= y_j, & j \in J, \\ H(\varphi) &\geq 0, & \forall \varphi \in V_+, \\ H(v) &\leq P(v), & \forall v \in V; \end{aligned}$$

(b) *for any finite subset $J_1 \subset J$ and any $\{\alpha_j; j \in J_1\} \subset \mathbf{R}$ we have*

$$\sum_{j \in J_1} \alpha_j v_j \leq v \in V \Rightarrow \sum_{j \in J_1} \alpha_j y_j \leq P(v) \text{ in } Y.$$

Theorem 2 was published for the first time in [12], without proof. Its proof can be found in [14]. For some of its applications see [10], [12], [14], [15], [16], [17].

2. APPLICATIONS TO THE CLASSICAL MOMENT PROBLEM

For the first applications stated below, V will be the space of all functions v which can be represented as an absolutely convergent power series

$$v(z) = \sum_{j=0}^{\infty} a_j z^j, \quad a_j \in \mathbf{R}$$

in the open disc $|z| < b$, v being assumed to be continuous in the closed disc $|z| \leq b$. Endowed with the order relation defined by the convex cone

$$V_+ := \left\{ v \in V; v(z) = \sum_{j \in \mathbf{N}} a_j z^j, |z| < b, a_j \geq 0 \forall j \in \mathbf{N} \right\},$$

V is a real ordered vector space. On V we consider the norm

$$\|v\| := \sup_{|z| \leq b} |v(z)|, \quad v \in V.$$

On the other hand, let E be an arbitrary Hilbert space, and $U_0 \in \mathcal{A}(E)$, where $\mathcal{A}(E)$ is the real vector space of all self-adjoint (linear bounded) operators acting on E . Denote

$$\begin{aligned} \mathcal{A}_1 &:= \{U \in \mathcal{A}(E); U_0 U = U U_0\}, \\ Y &:= \{U \in \mathcal{A}_1; UV = VU \quad \forall V \in \mathcal{A}_1\}, \end{aligned}$$

and

$$Y_+ := \{U \in Y; \langle U(h), h \rangle \geq 0 \quad \forall h \in E\}.$$

It is well known that Y is an order-complete vector lattice, and a commutative algebra of operators (see [4], pp. 303–305).

Now we can state the first application of Theorem 1.

THEOREM 3. *Let V, Y, U_0 be as above. Denote $v_j(z) := z^j$, $|z| \leq b$, $j \in \mathbf{N}$. Assume that $b > 1$ and let $A \in Y$ be such that $\|A\| < b$. Let $\varepsilon > 0$ and $\{B_j\}_{j \in \mathbf{N}} \subset Y$.*

The following assertions are equivalent:

(a) *there exists a linear operator $H \in L(V, Y)$ such that*

$$H(v_j) = B_j, \quad \forall j \in \mathbf{N};$$

$$(2) \quad \varphi(A) - \varepsilon\varphi(I) \leq H(\varphi) \leq \varphi(A) + \varepsilon\varphi(I) \quad \forall \varphi \in V_+,$$

$$(3) \quad \|H(\varphi)\| \leq 2[\|\varphi\| + \varepsilon\varphi(1)] \quad \forall \varphi \in V_+$$

(b) *we have*

$$A^j - \varepsilon I \leq B_j \leq A^j + \varepsilon I, \quad j \in \mathbf{N}.$$

Proof. (a) \Rightarrow (b) is almost obvious, since (a) implies

$$\begin{aligned} B_j &= H(v_j) \stackrel{(2)}{\in} [v_j(A) - \varepsilon v_j(I), v_j(A) + \varepsilon v_j(I)] = \\ &= [A^j - \varepsilon I, A^j + \varepsilon I], \quad j \in \mathbf{N}. \end{aligned}$$

(b) \Rightarrow (a) We use Theorem 1, (b) \Rightarrow (a), for $J = \mathbf{N}$. Let $J_1 \subset \mathbf{N}$ be a finite subset, such that

$$(4) \quad \sum_{j \in J_1} \alpha_j v_j = \varphi_2 - \varphi_1 = \sum_{j \in \mathbf{N}} a_j v_j - \sum_{j \in \mathbf{N}} b_j v_j,$$

where $\varphi_1, \varphi_2 \in V_+$, i.e. $a_j, b_j \geq 0$, $j \in \mathbf{N}$ ($\varphi_2 = \sum_{j \in \mathbf{N}} a_j v_j$, $\varphi_1 = \sum_{j \in \mathbf{N}} b_j v_j$).

Then we have

$$\alpha_j = a_j - b_j \quad \forall j \in J_1, \quad a_j = b_j \quad \forall j \in \mathbf{N} \setminus J_1.$$

Since a_j, b_j are nonnegative, we have

$$-(a_j + b_j) \leq -b_j \leq \alpha_j = a_j - b_j \leq a_j \leq a_j + b_j, \quad j \in J_1,$$

which lead to

$$(5) \quad |\alpha_j| \leq a_j + b_j, \quad j \in J_1.$$

On the other hand, (b) leads to

$$(6) \quad \alpha_j B_j \leq \alpha_j A^j + \varepsilon \alpha_j I \quad \forall j \in J_1^+, \quad \alpha_j B_j \leq \alpha_j A^j - \varepsilon \alpha_j I \quad \forall j \in J_1^-,$$

where

$$J_1^+ := \{j \in J_1; \alpha_j \geq 0\}, \quad J_1^- := \{j \in J_1; \alpha_j < 0\}.$$

The preceding relations yield

$$\begin{aligned}
\sum_{j \in J_1} \alpha_j B_j &= \sum_{j \in J_1^+} \alpha_j B_j + \sum_{j \in J_1^-} \alpha_j B_j \\
&\stackrel{(6)}{\leq} \sum_{j \in J_1^+} \alpha_j A^j + \varepsilon \left(\sum_{j \in J_1^+} \alpha_j \right) I + \sum_{j \in J_1^-} \alpha_j A^j - \varepsilon \left(\sum_{j \in J_1^-} \alpha_j \right) I \\
&= \sum_{j \in J_1} \alpha_j A^j + \varepsilon \left(\sum_{j \in J_1} |\alpha_j| \right) I \stackrel{(4)}{=} \varphi_2(A) - \varphi_1(A) \\
&+ \varepsilon \left(\sum_{j \in J_1} |\alpha_j| \right) I \stackrel{(5)}{\leq} \varphi_2(A) - \varphi_1(A) + \varepsilon \left(\sum_{j \in J_1} (a_j + b_j) \right) I \\
&\leq \varphi_2(A) - \varphi_1(A) + \varepsilon \left(\sum_{j \in \mathbf{N}} a_j \right) I + \varepsilon \left(\sum_{j \in \mathbf{N}} b_j \right) I \\
&= \varphi_2(A) + \varepsilon \varphi_2(1)I - [\varphi_1(A) - \varepsilon \varphi_1(1)I] = F(\varphi_2) - G(\varphi_1),
\end{aligned}$$

where

$$F(\varphi) := \varphi(A) + \varepsilon \varphi(1)I, \quad G(\varphi) := \varphi(A) - \varepsilon \varphi(1)I, \quad \varphi \in V.$$

Thus all conditions of the hypothesis of Theorem 1 are accomplished, and by this Theorem, there exists a linear operator $H \in L(V, Y)$ such that $H(v_j) = B_j =: y_j$, $j \in \mathbf{N}$ and (2) hold.

To prove (3), we use relations (2), which lead to

$$(7) \quad |H(\varphi)| = \sup\{H(\varphi), -H(\varphi)\} \stackrel{(2)}{\leq} |\varphi(A)| + \varepsilon \varphi(I), \quad \varphi \in V_+.$$

On the other hand, using the spectral measure E_A associated to the self-adjoint operator A ($\|A\| < b$ by hypothesis), one obtains

$$(8) \quad |\varphi(A)| = \left| \int_{\sigma(A)} \varphi(t) dE_A(t) \right| \leq \|\varphi\| \int_{\sigma(A)} dE_A(t) = \|\varphi\| I \quad \forall \varphi \in V;$$

$$(\|A\| < b \Rightarrow \sigma(A) \subset]-b, b[\Rightarrow |\varphi(t)| < \|\varphi\| := \sup_{|z| \leq b} |\varphi(z)| \quad \forall t \in \sigma(A),$$

where $\sigma(A)$ is the spectrum of A).

Relations (7) and (8) lead to

$$(9) \quad |H(\varphi)| \leq \|\varphi\| I + \varepsilon \varphi(I) = \|\varphi\| I + \varepsilon \varphi(1)I = [\|\varphi\| + \varepsilon \varphi(1)] I \quad \forall \varphi \in V_+.$$

On the other hand, for any $\varphi \in V$ we obviously have $|H(\varphi)| = (H(\varphi))^+ + (H(\varphi))^-$. Using this, from (9) one gets

$$(10) \quad (H(\varphi))^+ \leq [\|\varphi\| + \varepsilon \varphi(1)] I \quad \forall \varphi \in V_+.$$

But it is easy to see that in the vector lattice Y we have

$$0 \leq U \leq V \Rightarrow \|U\| = \sup_{\|h\|=1} \langle U(h), h \rangle \leq \sup_{\|h\|=1} \langle V(h), h \rangle = \|V\|.$$

Whence (10) implies

$$\|(H(\varphi))^+\| \leq \|[\|\varphi\| + \varepsilon\varphi(1)]I\| = \|\varphi\| + \varepsilon\varphi(1), \quad \varphi \in V_+.$$

Similarly,

$$\|(H(\varphi))-\| \leq \|\varphi\| + \varepsilon\varphi(1), \quad \varphi \in V_+.$$

The conclusion is

$$\begin{aligned} \|H(\varphi)\| &= \|(H(\varphi))^+ - (H(\varphi))-\| \leq \\ &\leq \|(H(\varphi))^+\| + \|(H(\varphi))-\| \leq 2[\|\varphi\| + \varepsilon\varphi(1)], \quad \varphi \in V_+, \end{aligned}$$

i.e. (3) holds. The proof is complete. \square

The scalar version of Theorem 3 is:

COROLLARY 1. *Let $V, v_j, j \in \mathbf{N}$ be as above, and assume that $b > 1$. Let $\varepsilon > 0, \{y_j\}_{j \in \mathbf{N}} \subset \mathbf{R}, a \in]-b, b[$.*

The following assertions are equivalent:

(a) *there exists a linear functional $H \in V^*$ such that*

$$\begin{aligned} H(v_j) &= y_j \quad \forall j \in \mathbf{N}, \\ \varphi(a) - \varepsilon\varphi(1) &\leq H(\varphi) \leq \varphi(a) + \varepsilon\varphi(1) \quad \forall \varphi \in V_+, \\ |H(\varphi)| &\leq 2[\|\varphi\| + \varepsilon\varphi(1)] \quad \forall \varphi \in V_+; \end{aligned}$$

(b) *we have*

$$a^j - \varepsilon \leq y_j \leq a^j + \varepsilon \quad \forall j \in \mathbf{N}.$$

Problem. What can we say about the continuity of the linear operator H , which is the solution of the moment problem stated in Theorem 3? If H is continuous, find an estimation of $\|H\|$.

We go on by an application of Theorem 2.

THEOREM 4. *Let $b > 1, V, Y, \{v_j\}_{j \in \mathbf{N}}$ be as above. Let $A \in Y$, with $\sigma(A) \subset]0, b[$, $\{B_j\}_{j \in \mathbf{N}} \subset Y, \varepsilon > 0$. Assume that*

$$0 \leq B_j \leq A^j + \varepsilon I \quad \forall j \in \mathbf{N}.$$

Then there exists a positive continuous linear operator $H \in L_+(V, Y)$, such that

$$H(v_j) = B_j \quad \forall j \in \mathbf{N},$$

$$(11) \quad |H(v)| \leq \|v\| \left[(I - b^{-1}A)^{-1} + \varepsilon \frac{b}{b-1} I \right] \quad \forall v \in V,$$

$$(12) \quad \|H\| \leq 2 \cdot \frac{b[(1+\varepsilon)b - (1+\varepsilon\|A\|)]}{(b-1)(b-\|A\|)}.$$

Proof. We shall apply Theorem 2, (b) \Rightarrow (a) to $y_j := B_j$, $j \in \mathbf{N}$. We have to check the implication mentioned at (b), Theorem 2. Let $J_1 \subset \mathbf{N}$ be a finite subset, $\{\alpha_j; j \in J_1\} \subset \mathbf{R}$ such that

$$\sum_{j \in J_1} \alpha_j v_j \leq v = \sum_{j \in \mathbf{N}} a_j v_j \in V \quad (a_j \in \mathbf{R}, j \in \mathbf{N}).$$

By the definition of the order relation on V , and using also the Cauchy inequalities for the analytic function $v = \sum_{j \in \mathbf{N}} a_j v_j$, one obtains

$$(13) \quad \alpha_j \leq a_j \leq |a_j| \leq \frac{\|v\|}{b^j}, \quad j \in J_1.$$

Put $J_1^+ := \{j \in J_1; \alpha_j \geq 0\}$, $J_1^- := \{j \in J_1; \alpha_j < 0\}$. From (13) and using the relations

$$0 \leq B_j \leq A^j + \varepsilon I \quad \forall j \in \mathbf{N}$$

from the hypothesis of the present Theorem, one gets:

$$\begin{aligned} \sum_{j \in J_1} \alpha_j B_j &\leq \sum_{j \in J_1^+} \alpha_j B_j \leq \sum_{j \in J_1^+} \alpha_j (A^j + \varepsilon I) \\ &\stackrel{(13)}{\leq} \|v\| \left[\sum_{j \in J_1^+} b^{-j} A^j + \varepsilon \left(\sum_{j \in J_1^+} b^{-j} \right) I \right] \\ &\leq \|v\| \left[\sum_{j \in \mathbf{N}} b^{-j} A^j + \varepsilon \left(\sum_{j \in \mathbf{N}} b^{-j} \right) I \right] \\ &= \|v\| \left[(I - b^{-1}A)^{-1} + \varepsilon \frac{b}{b-1} I \right] =: P(v) \end{aligned}$$

Thus the implication

$$\sum_{j \in J_1} \alpha_j v_j \leq v \Rightarrow \sum_{j \in J_1} \alpha_j B_j \leq P(v)$$

is proved, where $P(v) := \|v\| \left[(I - b^{-1}A)^{-1} + \varepsilon \frac{b}{b-1} I \right]$, $v \in V$. Applying (b) \Rightarrow (a) of Theorem 2, we infer that there exists a linear positive operator $H \in L_+(V, Y)$, such that $H(v_j) = B_j$, $j \in \mathbf{N}$ and

$$H(v) \leq P(v) = \|v\| \left[(I - b^{-1}A)^{-1} + \varepsilon \frac{b}{b-1} I \right], \quad v \in V.$$

Since $P(-v) = P(v)$, it follows that

$$(14) \quad |H(v)| \leq P(v), \quad \forall v \in V,$$

so that (11) is proved. Next we observe that (12) can be deduced from (11). In fact, because of $A \in \mathcal{A}(E)$, $\sigma(A) \subset]0, b[$, we have

$$\|A\| = \sup_{\|h\|=1} \langle A(h), h \rangle = \Omega_A < b, \quad \text{i.e. } \|b^{-1}A\| < 1$$

(and $A > 0$). On the other hand, (14) implies

$$\sup\{(H(v))^+, (H(v))^- \} \leq P(v) \Rightarrow (H(v))^+ \leq P(v) \Rightarrow \|(H(v))^+\| \leq \|P(v)\|$$

and also

$$\|(H(v))^- \| \leq \|P(v)\|.$$

It follows that

$$(15) \quad \|H(v)\| = \|(H(v))^+ - (H(v))^- \| \leq 2\|P(v)\|$$

On the other hand, we have by the definition of

$$\begin{aligned} P(v) &:= \|v\| \left[(I - b^{-1}A)^{-1} + \varepsilon \frac{b}{b-1} I \right]; \\ \|P(v)\| &\leq \|v\| \left[\|(I - b^{-1}A)^{-1}\| + \varepsilon \frac{b}{b-1} \right] \\ &= \|v\| \left[\|I + (b^{-1}A) + (b^{-1}A)^2 + \dots \| + \varepsilon \frac{b}{b-1} \right] \\ &\leq \|v\| \left[1 + \frac{\|A\|}{b} + \frac{\|A\|^2}{b^2} + \dots + \varepsilon \frac{b}{b-1} \right] \\ &= \|v\| \left[\frac{1}{1 - \frac{\|A\|}{b}} + \varepsilon \frac{b}{b-1} \right] \\ &= \|v\| \cdot \frac{b[(1 + \varepsilon)b - (1 + \varepsilon\|A\|)]}{(b-1)(b - \|A\|)} \quad \forall v \in V. \end{aligned}$$

From this and using also (15), we get

$$\|H(v)\| \stackrel{(15)}{\leq} 2\|P(v)\| \leq 2\|v\| \cdot \frac{b[(1 + \varepsilon)b - (1 + \varepsilon\|A\|)]}{(b-1)(b - \|A\|)}.$$

Thus (12) is proved and the proof is complete. \square

Obviously, a ‘‘scalar version’’ of Theorem 4 can be deduced, taking $Y = \mathbf{R}$, $I = 1$, $A = a \in]0, b[$, $B_j = y_j \in [0, a^j + \varepsilon]$.

The last result is an application of Theorem 1, this time to a space of $C_{\mathbf{R}}^{\infty}$ functions, which are not necessarily analytic. Denote $V := C_{\mathbf{R}}^{\infty}([0, b])$, where $b \geq 1$, and let $\varepsilon > 0$. Put $v_j(t) = t^j$, $t \in [0, b]$, $j \in \mathbf{N}$. We endow V with the convex cone

$$V_+ := \{v \in V; v^{(k)}(t) \geq 0 \quad \forall t \in [0, b], \forall k \in \mathbf{N}\}.$$

Let Y be as above and $\{B_j\}_{j \in \mathbf{N}} \subset Y$.

Let $A \in Y$ be such that $\sigma(A) \subset [0, b]$. Under these assumptions, we have.

THEOREM 5. *The following assertions are equivalent:*

(a) *there exists a linear operator $H \in L(V, Y)$ such that $H(v_j) = B_j$, $j \in \mathbf{N}$,*

$$\varphi(A) - \varepsilon\varphi(1)I \leq H(\varphi) \leq \varphi(A) + \varepsilon\varphi(1)I \quad \forall \varphi \in V_+;$$

(b) $A^j - \varepsilon I \leq B_j \leq A^j + \varepsilon I \quad \forall j \in \mathbf{N}$.

Proof. The implication (a) \Rightarrow (b) is almost obvious, because of the implication: $v_j \in V_+$ and $B_j \stackrel{(a)}{=} H(v_j)$

$$\begin{aligned} \Rightarrow B_j &= H(v_j) \stackrel{(a)}{\in} [v_j(A) - \varepsilon v_j(1)I, v_j(A) + \varepsilon v_j(1)I] = \\ &= [A^j - \varepsilon I, A^j + \varepsilon I]. \end{aligned}$$

To prove (b) \Rightarrow (a), we apply Theorem 1, (b) \Rightarrow (a). We have to prove the implication at (b) of Theorem 1. Let $J_1 \subset \mathbf{N}$ be a finite subset, $\{\alpha_j; j \in J_1\} \subset \mathbf{R}$, $\varphi_1, \varphi_2 \in V_+$ such that

$$\sum_{j \in J_1} \alpha_j v_j(t) \left(= \sum_{j \in J_1} \alpha_j t^j \right) = \varphi_2(t) - \varphi_1(t) \quad \forall t \in [0, b].$$

This implies $\alpha_j = \frac{\varphi_2^{(j)}(0)}{j!} - \frac{\varphi_1^{(j)}(0)}{j!}$, $j \in J_1$. Since $\varphi_1, \varphi_2 \in V_+$, we have in particular

$$\varphi_k^{(j)}(0) \geq 0 \quad \forall j \in \mathbf{N}, \quad k \in \{1, 2\}.$$

It follows that

$$-\frac{\varphi_1^{(j)}(0)}{j!} \leq \alpha_j \leq \frac{\varphi_2^{(j)}(0)}{j!},$$

which leads to

$$(16) \quad |\alpha_j| \leq \frac{\varphi_2^{(j)}(0)}{j!} + \frac{\varphi_1^{(j)}(0)}{j!}, \quad j \in J_1.$$

If we denote $J_1^+ := \{j \in J_1; \alpha_j \geq 0\}$, $J_1^- := \{j \in J_1; \alpha_j < 0\}$, the preceding relations lead to

$$\begin{aligned}
& \sum_{j \in J_1} \alpha_j B_j = \sum_{j \in J_1^+} \alpha_j B_j + \sum_{j \in J_1^-} \alpha_j B_j \\
& \stackrel{(b)}{\leq} \sum_{j \in J_1^+} \alpha_j (A^j + \varepsilon I) + \sum_{j \in J_1^-} \alpha_j (A^j - \varepsilon I) \\
(17) \quad & = \sum_{j \in J_1} \alpha_j A^j + \varepsilon \left(\sum_{j \in J_1} |\alpha_j| \right) I \\
& = \varphi_2(A) - \varphi_1(A) + \varepsilon \left(\sum_{j \in J_1} |\alpha_j| \right) I \\
& \stackrel{(16)}{\leq} \varphi_2(A) - \varphi_1(A) + \varepsilon \left(\sum_{j \in J_1} \frac{\varphi_2^{(j)}(0)}{j!} \right) I + \varepsilon \left(\sum_{j \in J_1} \frac{\varphi_1^{(j)}(0)}{j!} \right) I \\
& \leq \varphi_2(A) - \varphi_1(A) + \varepsilon(\varphi_2(1))I + \varepsilon(\varphi_1(1))I = F(\varphi_2) - G(\varphi_1),
\end{aligned}$$

where

$$F(\varphi) := \varphi(A) + \varepsilon\varphi(1)I, \quad G(\varphi) = \varphi(A) - \varepsilon\varphi(1)I.$$

Note that we have used Taylor's formula and the definition of the order relation on V when we write

$$\sum_{j \in J_1} \frac{\varphi_k^{(j)}(0)}{j!} \leq \varphi_k(1), \quad k \in \{1, 2\}.$$

In fact, let $n \in \mathbf{N}$ be such that $J_1 \subset \{0, 1, \dots, n\}$. Then we have

$$\varphi_k(1) = \sum_{j=0}^n \frac{\varphi_k^{(j)}(0)}{j!} + \frac{\varphi_k^{(n+1)}(t)}{(n+1)!} \geq \sum_{j=0}^n \frac{\varphi_k^{(j)}(0)}{j!} \geq \sum_{j \in J_1} \frac{\varphi_k^{(j)}(0)}{j!},$$

$k \in \{1, 2\}$, because of $\varphi_k^{(n+1)}(t) \geq 0$, $\varphi_k^{(j)}(0) \geq 0$, $\forall j \in \mathbf{N}$, $k \in \{1, 2\}$, $\forall t \in [0, b]$.

Now, from (17) and using Theorem 1 (b) \Rightarrow (a), the conclusion follows. \square

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