

ALGEBRAIC GEOMETRIC TECHNIQUES FOR
TRUNCATED MOMENT PROBLEMS
(JOINT WORK WITH L. FIALKOW AND M. MÖLLER)

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Banff 2006

- For a degree $2n$ real d -dimensional multisequence $\beta \equiv \beta^{(2n)} = \{\beta_i\}_{i \in \mathbb{Z}_+^d, |i| \leq 2n}$ to have a *representing measure* μ , it is necessary for the associated moment matrix $\mathcal{M}(n)(\beta)$ to be positive semidefinite, and for the algebraic variety associated to β , $\mathcal{V} \equiv \mathcal{V}_\beta$, to satisfy $\text{rank } \mathcal{M}(n) \leq \text{card } \mathcal{V}$ as well as the following *consistency* condition: if a polynomial $p(x) \equiv \sum_{|i| \leq 2n} a_i x^i$ vanishes on \mathcal{V} , then $p(\beta) := \sum_{|i| \leq 2n} a_i \beta_i = 0$.
- In joint work with Lawrence Fialkow and Michael Möller, we prove that for the *extremal* case ($\text{rank } \mathcal{M}(n) = \text{card } \mathcal{V}$), positivity of $\mathcal{M}(n)$ and consistency are sufficient for the existence of a (unique, rank $\mathcal{M}(n)$ -atomic) representing measure.

- The new results build on our operator-theoretic approach to truncated moment problems, based on matrix positivity and extension, which, via a “functional calculus” for the columns of the associated moment matrix, allows us to obtain existence theorems in case the columns satisfy one of several natural constraints.
- The extremal case is inherent in TMP:
C. Bayer and J. Teichmann (2005) (extending a classical theorem of V. Tchakaloff and its successive generalizations by I.P. Mysovskikh, M. Putinar and RC-LF) recently proved that if $\beta^{(2n)}$ has a representing measure, then it has a **finitely atomic** representing measure.

- RC-LF showed that $\beta^{(2n)}$ has a finitely atomic representing measure if and only if $M(n)$ admits an extension to a positive moment matrix $M(n+k)$ (for some $k \geq 0$, which in turn admits a rank-preserving (i.e., *flat*) moment matrix extension $M(n+k+1)$).
- In many instances, $M(n+k+1)$ is an extremal moment matrix for which there is a computable rank $M(n+k)$ -atomic representing measure μ . Clearly, μ is also a finitely atomic representing measure for $\beta^{(2n)}$, and every finitely atomic representing measure for $\beta^{(2n)}$ arises in this way.

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THE TRUNCATED COMPLEX MOMENT PROBLEM

- Given $\gamma : \gamma_{00}, \gamma_{01}, \gamma_{10}, \dots, \gamma_{0,2n}, \dots, \gamma_{2n,0}$, with $\gamma_{00} > 0$ and $\gamma_{ji} = \bar{\gamma}_{ij}$, the **TCMP** entails finding a positive Borel measure μ supported in the complex plane \mathbb{C} such that

$$\gamma_{ij} = \int \bar{z}^i z^j d\mu \quad (0 \leq i + j \leq 2n);$$

μ is called a **rep. meas.** for γ .

- In earlier joint work with L. Fialkow,
- We have introduced an approach based on matrix positivity and extension, combined with a new “functional calculus” for the columns of the associated **moment matrix**.

- We have shown that when the TCMP is of **flat data type**, a solution always exists; this is compatible with our previous results for

$$\text{supp } \mu \subseteq \mathbb{R} \quad (\text{Hamburger TMP})$$

$$\text{supp } \mu \subseteq [0, \infty) \quad (\text{Stieltjes TMP})$$

$$\text{supp } \mu \subseteq [a, b] \quad (\text{Hausdorff TMP})$$

$$\text{supp } \mu \subseteq \mathbb{T} \quad (\text{Toeplitz TMP})$$

- Along the way we have developed new machinery for analyzing TMP's in **one or several real or complex variables**. For simplicity, in this talk we focus on **one complex variable or two real variables**, although several results have multivariable versions.

- Our techniques also give concrete algorithms to provide finitely-atomic rep. meas. whose atoms and densities can be explicitly computed.
- We have fully resolved, among others, the cases

$$\bar{Z} = \alpha 1 + \beta Z$$

and

$$Z^k = p_{k-1}(Z, \bar{Z}) \quad (1 \leq k \leq \lfloor \frac{n}{2} \rfloor + 1; \deg p_{k-1} \leq k - 1).$$

- We obtain applications to quadrature problems in numerical analysis.
- We have obtained a duality proof of a generalized form of the Tchakaloff-Putinar Theorem on the existence of quadrature rules for positive Borel measures on \mathbb{R}^d .

- More recently, we have begun to use our methods to solve FULL moment problems, by first solving truncated MP's, and then applying J. Stochel's limiting argument.
- Our matrix extension approach works equally well to **localize the support** of a rep. meas.
- In the specific case of $K := \text{supp } \mu$, a semi-algebraic set determined by a finite collection of complex polynomials $\mathcal{P} = \{p_i(z, \bar{z})\}_{i=1}^m$, i.e.,

$$K = K_{\mathcal{P}} := \{z \in \mathbb{C} : p_i(z, \bar{z}) \geq 0, 1 \leq i \leq m\},$$

we obtain an existence criterion expressed in terms of positivity and extension properties of the moment matrix $M(n)(\gamma)$ associated to γ and of the localizing matrix M_{p_i} corresponding to each p_i .

POSITIVITY OF BLOCK MATRICES

THEOREM

(Smul'jan, 1959)

$$\begin{pmatrix} A & B \\ B^* & C \end{pmatrix} \geq 0 \Leftrightarrow \begin{cases} A \geq 0 \\ B = AW \\ C \geq W^*AW \end{cases} .$$

Moreover, $\text{rank} \begin{pmatrix} A & B \\ B^* & C \end{pmatrix} = \text{rank } A \Leftrightarrow C = W^*AW$.

COROLLARY

Let $A \geq 0$ and assume $\text{rank} \begin{pmatrix} A & B \\ B^* & C \end{pmatrix} = \text{rank } A$. Then

$$\begin{pmatrix} A & B \\ B^* & C \end{pmatrix} \geq 0.$$

BASIC POSITIVITY CONDITION

\mathcal{P}_n : polynomials p in z and \bar{z} , $\deg p \leq n$

- Given $p \in \mathcal{P}_n$, $p(z, \bar{z}) \equiv \sum_{0 \leq i+j \leq n} a_{ij} \bar{z}^i z^j$,

$$\begin{aligned} 0 &\leq \int |p(z, \bar{z})|^2 d\mu(z, \bar{z}) \\ &= \sum_{ijkl} a_{ij} \bar{a}_{kl} \int \bar{z}^{i+l} z^{j+k} d\mu(z, \bar{z}) \\ &= \sum_{ijkl} a_{ij} \bar{a}_{kl} \gamma_{i+l, j+k}. \end{aligned}$$

- To understand this “**matricial**” **positivity**, we introduce the following lexicographic order on the rows and columns of $M(n)$:

$$1, Z, \bar{Z}, Z^2, \bar{Z}Z, \bar{Z}^2, \dots$$

Define $M[i, j]$ as in

$$M[3, 2] := \begin{pmatrix} \gamma_{32} & \gamma_{41} & \gamma_{50} \\ \gamma_{23} & \gamma_{32} & \gamma_{41} \\ \gamma_{14} & \gamma_{23} & \gamma_{32} \\ \gamma_{05} & \gamma_{14} & \gamma_{23} \end{pmatrix}$$

Then

(“matricial” positivity) $\sum_{ijkl} a_{ij} \bar{a}_{kl} \gamma_{i+l, j+k} \geq 0$

$$\Leftrightarrow M(n) \equiv M(n)(\gamma) := \begin{pmatrix} M[0, 0] & M[0, 1] & \dots & M[0, n] \\ M[1, 0] & M[1, 1] & \dots & M[1, n] \\ \dots & \dots & \dots & \dots \\ M[n, 0] & M[n, 1] & \dots & M[n, n] \end{pmatrix} \geq 0.$$

For example,

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$$M(1) = \begin{pmatrix} \gamma_{00} & \gamma_{01} & \gamma_{10} \\ \gamma_{10} & \gamma_{11} & \gamma_{20} \\ \gamma_{01} & \gamma_{02} & \gamma_{11} \end{pmatrix},$$

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$$M(2) = \begin{pmatrix} \gamma_{00} & \gamma_{01} & \gamma_{10} & \gamma_{02} & \gamma_{11} & \gamma_{20} \\ \gamma_{10} & \gamma_{11} & \gamma_{20} & \gamma_{12} & \gamma_{21} & \gamma_{30} \\ \gamma_{01} & \gamma_{02} & \gamma_{11} & \gamma_{03} & \gamma_{12} & \gamma_{21} \\ \gamma_{20} & \gamma_{21} & \gamma_{12} & \gamma_{22} & \gamma_{31} & \gamma_{40} \\ \gamma_{11} & \gamma_{12} & \gamma_{21} & \gamma_{13} & \gamma_{22} & \gamma_{31} \\ \gamma_{02} & \gamma_{03} & \gamma_{12} & \gamma_{04} & \gamma_{13} & \gamma_{22} \end{pmatrix}.$$

In general,

$$M(n+1) = \begin{pmatrix} M(n) & B \\ B^* & C \end{pmatrix}$$

Similarly, one can build $M(\infty)$.

In the real case, $\mathcal{M}(n)_{ij} := \gamma_{i+j}$, $i, j \in \mathbb{Z}_+^2$.

Positivity Condition is not sufficient:

By modifying an example of K. Schmüdgen, we have built a family

$\gamma_{00}, \gamma_{01}, \gamma_{10}, \dots, \gamma_{06}, \dots, \gamma_{60}$ with positive invertible moment matrix $M(3)$

but **no** rep. meas. But this can also be done for $n = 2$.

MOMENT PROBLEMS AND NONNEGATIVE POLYNOMIALS (FULL MP CASE)

- $\mathcal{M} := \{\gamma \equiv \gamma^{(\infty)} : \gamma \text{ admits a rep. meas. } \mu\}$
- $\mathcal{B}_+ := \{\gamma \equiv \gamma^{(\infty)} : M(\infty)(\gamma) \geq 0\}$

Clearly, $\mathcal{M} \subseteq \mathcal{B}_+$

- (Berg, Christensen and Ressel) $\gamma \in \mathcal{B}_+$, γ **bounded** $\Rightarrow \gamma \in \mathcal{M}$
- (Berg and Maserick) $\gamma \in \mathcal{B}_+$, γ **exponentially bounded** $\Rightarrow \gamma \in \mathcal{M}$
- (RC and L. Fialkow) $\gamma \in \mathcal{B}_+$, $M(\gamma)$ **finite rank** $\Rightarrow \gamma \in \mathcal{M}$
- (RC and L. Fialkow) $\gamma \in \mathcal{B}_+$, $M(\gamma)$ **flat** $\Rightarrow \gamma \in \mathcal{M}$

- \mathcal{P}_+ : nonnegative poly's
 - Σ^2 : sums of squares of poly's
- Clearly, $\Sigma^2 \subseteq \mathcal{P}_+$

Duality

For C a cone in $\mathbb{R}^{\mathbb{Z}_+^2}$, we let

$$C^* := \{\xi \in \mathbb{R}^{\mathbb{Z}_+^2} : \text{supp}(\xi) \text{ is finite and } \langle p, \xi \rangle \geq 0 \text{ for all } p \in C\}.$$

- (Riesz-Haviland) $\mathcal{P}_+^* = \mathcal{M}$

For, consider the **Riesz functional** $\Lambda_\gamma(p) := p(\gamma) \equiv \langle p, \gamma \rangle$, which induces a map $\mathcal{M} \rightarrow \mathcal{P}_+^*$ ($\gamma \mapsto \Lambda_\gamma$); **Haviland's Theorem** says that this map is onto, that is, there exists μ r.m. for γ if and only if $\Lambda_\gamma \geq 0$ on \mathcal{P}_+ .

At present, we are attempting to formulate and prove a version of this result for TMP.

$\mathcal{P}_+ = \mathcal{M}^*$ (straightforward once we have a r.m.)

$\mathcal{B}_+ = (\Sigma^2)^*$ (straightforward)

(Berg, Christensen and Jensen) $(\mathcal{B}_+)^* = \Sigma^2$

$(n = 1)$ $\mathcal{P}_+ = \Sigma^2 \Rightarrow \mathcal{P}_+^* = (\Sigma^2)^* \Rightarrow \mathcal{M} = \mathcal{B}_+$ (Hamburger)

(Hilbert) Description of pairs (n, d) for which every poly of degree d in n indeterminates which is nonnegative on \mathbb{R}^n is a sum of squares (cf.

Reznick 2000)

Generally, SOS implies the existence of a representing measure.

FUNCTIONAL CALCULUS

For $p \in \mathcal{P}_n$, $p(z, \bar{z}) \equiv \sum_{0 \leq i+j \leq n} a_{ij} \bar{z}^i z^j$ define

$$p(Z, \bar{Z}) := \sum a_{ij} \bar{Z}^i Z^j.$$

If there exists a rep. meas. μ , then

$$p(Z, \bar{Z}) = 0 \Leftrightarrow \text{supp } \mu \subseteq \mathcal{Z}(p).$$

The following is our analogue of recursiveness for the TCMP

(RG) If $p, q, pq \in \mathcal{P}_n$, and $p(Z, \bar{Z}) = 0$,
then $(pq)(Z, \bar{Z}) = 0$.

SINGULAR TMP; REAL CASE

- Given a finite family of moments, build moment matrix
- Identify all column relations
- Build algebraic variety \mathcal{V}
- Consider the ideal $\mathcal{I} \subseteq \mathcal{P} \equiv \mathbb{R}[x, y]$ generated by poly's arising from column relations
- When the moment matrix is flat, the ideal \mathcal{I} is always radical, i.e.,
$$\mathcal{I} = \sqrt{\mathcal{I}} := \{f \in \mathcal{P} : f^k \in \mathcal{I} \text{ for some } k \geq 1\}$$
- If \mathcal{V} is finite, then \mathcal{I} is zero-dimensional, i.e., $V(\mathcal{I})$ is finite, where
$$V(\mathcal{I}) := \{x \in \mathbb{C}^2 : f(x) = 0 \text{ for all } f \in \mathcal{I}\}$$

- (Parrilo, 2002) Assume an ideal \mathcal{I} is radical and zero-dimensional, and let f be a poly with $f \geq 0$ on $V(\mathcal{I})$. Then f is SOS modulo \mathcal{I} .
- (Lasserre, 2004) Assume $p \geq 0$ on \mathbb{R}^2 , and let $\epsilon > 0$. Then there exists $t \in \mathbb{Z}_+$ such that

$$p + \epsilon \left(\sum_0^t \frac{x^{2k} + y^{2k}}{k!} \right) \quad (5.1)$$

is SOS.

- Always true: $r \leq \text{card supp } \mu \leq v$, so if variety is finite there's a natural candidate for $\text{supp } \mu$
- Finite rank case
- Flat case
- Extremal case
- Recursively generated relations
- Build positive extension, and check for extremality; repeat, and eventually flatten
- General case.

FIRST EXISTENCE CRITERION

THEOREM

(RC-LF, 1998) Let γ be a truncated moment sequence. TFAE:

- (i) γ has a rep. meas.;
- (ii) γ has a rep. meas. with moments of all orders;
- (iii) γ has a compactly supported rep. meas.;
- (iv) γ has a finitely atomic rep. meas. (with at most $(n+2)(2n+3)$ atoms);
- (v) $M(n) \geq 0$ and for some $k \geq 0$ $M(n)$ admits a positive extension $M(n+k)$, which in turn admits a flat (i.e., rank-preserving) extension $M(n+k+1)$ (here $k \leq 2n^2 + 6n + 6$).

CASE OF FLAT DATA

Recall: If μ is a rep. meas. for $M(n)$, then $\text{rank } M(n) \leq \text{card supp } \mu$.

$$\gamma \text{ is flat if } M(n) = \begin{pmatrix} M(n-1) & M(n-1)W \\ W^*M(n-1) & W^*M(n-1)W \end{pmatrix}.$$

THEOREM

(RC-LF, 1996) If γ is flat and $M(n) \geq 0$, then $M(n)$ admits a unique flat extension of the form $M(n+1)$.

THEOREM

(RC-LF, 1996) The truncated moment sequence γ has a rank $M(n)$ -atomic rep. meas. if and only if $M(n) \geq 0$ and $M(n)$ admits a flat extension $M(n+1)$.

To find μ concretely, let $r := \text{rank } M(n)$ and look for the relation

$$Z^r = c_0 1 + c_1 Z + \dots + c_{r-1} Z^{r-1}.$$

We then define

$$p(z) := z^r - (c_0 + \dots + c_{r-1} z^{r-1})$$

and solve the [Vandermonde](#) equation

$$\begin{pmatrix} 1 & \cdots & 1 \\ z_0 & \cdots & z_{r-1} \\ \cdots & \cdots & \cdots \\ z_0^{r-1} & \cdots & z_{r-1}^{r-1} \end{pmatrix} \begin{pmatrix} \rho_0 \\ \rho_1 \\ \cdots \\ \rho_{r-1} \end{pmatrix} = \begin{pmatrix} \gamma_{00} \\ \gamma_{01} \\ \cdots \\ \gamma_{0r-1} \end{pmatrix}.$$

Then

$$\mu = \sum_{j=0}^{r-1} \rho_j \delta_{z_j}.$$

LOCALIZING MATRICES

Consider the **full** MP

$$\int \bar{z}^i z^j d\mu = \gamma_{ij} \quad (i, j \geq 0),$$

where $\text{supp } \mu \subseteq K$, for K a closed subset of \mathbb{C} .

- The **Riesz functional** is given by

$$\Lambda_\gamma(\bar{z}^i z^j) := \gamma_{ij} \quad (i, j \geq 0).$$

- **Riesz-Haviland:**

There exists μ with $\text{supp } \mu \subseteq K \Leftrightarrow \Lambda_\gamma(p) \geq 0$ for all p such that $p|_K \geq 0$.

If q is a polynomial in z and \bar{z} , and

$$K \equiv K_q := \{z \in \mathbb{C} : q(z, \bar{z}) \geq 0\},$$

then $L_q(p) := L(qp)$ must satisfy $L_q(p\bar{p}) \geq 0$ for μ to exist. For,

$$L_q(p\bar{p}) = \int_{K_q} qp\bar{p} \, d\mu \geq 0 \quad (\text{all } p).$$

- K. Schmüdgen (1991): If K_q is compact, $L_\gamma(p\bar{p}) \geq 0$ and $L_q(p\bar{p}) \geq 0$ for all p , then there exists μ with $\text{supp } \mu \subseteq K_q$.
- We shall establish a version of this result for truncated MP's.

First, recall that $p(Z, \bar{Z}) = 0$ implies $\text{supp } \mu \subseteq \mathcal{Z}(p)$. We define the algebraic variety of γ as

$$\mathcal{V}(\gamma) := \bigcap_{\substack{p \in \mathcal{P}_n \\ p(Z, \bar{Z})=0}} \mathcal{Z}(p),$$

and observe that $\text{rank } M(n) \leq \text{card } \text{supp } \mu \leq \text{card } \mathcal{V}(\gamma)$, from which it follows that

$\text{card } \mathcal{V}(\gamma) < \text{rank } M(n) \Rightarrow$ there is **no** rep. meas. μ .

LOCALIZATION OF SUPPORT: MAIN THEOREM

THEOREM

(RC-LF, 2000) Let $M(n) \geq 0$ and suppose $\deg(q) = 2k$ or $2k - 1$ for some $k \leq n$. Then $\exists \mu$ with rank $M(n)$ atoms and $\text{supp } \mu \subseteq K_q$ if and only if \exists a flat extension $M(n+1)$ for which $M_q(n+k) \geq 0$. In this case, $\exists \mu$ with exactly rank $M(n) - \text{rank } M_q(n+k)$ atoms in $\mathcal{Z}(q)$.

REMARK

M. Laurent (2005) has recently found an alternative proof, using ideas from real algebraic geometry.

THE ALGEBRAIC VARIETY OF A TMP

Recall that if $\gamma^{(2n)}$ admits a rep. meas., then

$$M(n) \equiv M(n)(\gamma) \geq 0$$

$$M(n) \text{ is } RG \tag{10.1}$$

$$\text{rank } M(n) \leq \text{card } \mathcal{V}(\gamma).$$

QUESTION

Assume $M(n)$ satisfies (10.1), and $M(n)$ is singular. Does γ admit a rep. meas.?

QUESTION

For which $p \in \mathcal{P}_n$ do (10.1) and $p(Z, \bar{Z}) = 0$ imply that γ has a rep. meas.?

(Fialkow) Consider $p(z, \bar{z}) \equiv z^k - q(z)$, with $\deg q < k$. If k is minimal, if γ satisfies (10.1) and if $p(Z, \bar{Z}) = 0$, then $B := \{1, Z, Z^2, \dots, Z^{k-1}\}$ is lin. indep. Moreover, $k \geq \text{card } \mathcal{V}(\gamma) \geq \text{rank } M(n) \geq k$, so B is indeed a basis for $\mathcal{C}_{M(n)}$.

It follows that $M(n)$ is flat, and it therefore admits a k -atomic rep. meas.

THE QUARTIC MOMENT PROBLEM

Recall the lexicographic order on the rows and columns of $M(2)$:

$$1, Z, \bar{Z}, Z^2, \bar{Z}Z, \bar{Z}^2$$

- $Z = A 1$ (Dirac measure)
- $\bar{Z} = A 1 + B Z$ ($\text{supp } \mu \subseteq \text{line}$)
- $Z^2 = A 1 + B Z + C \bar{Z}$ (flat extensions always exist)
- $\bar{Z}Z = A 1 + B Z + C \bar{Z} + D Z^2$

$$D = 0 \Rightarrow \bar{Z}Z = A 1 + B Z + \bar{B} \bar{Z} \text{ and } C = \bar{B}$$

$$\Rightarrow (\bar{Z} - B)(Z - \bar{B}) = A + |B|^2$$

$$\Rightarrow \bar{W}W = 1 \text{ (circle), for } W := \frac{Z - \bar{B}}{\sqrt{A + |B|^2}}.$$

The functional calculus we have constructed is such that $p(Z, \bar{Z}) = 0$ implies $\text{supp } \mu \subseteq \mathcal{Z}(p)$.

When $\{1, Z, \bar{Z}, Z^2, \bar{Z}Z\}$ is a basis for $\mathcal{C}_{M(2)}$, the associated algebraic variety is the zero set of a real quadratic equation in $x := \text{Re}[z]$ and $y := \text{Im}[z]$.

Using the flat data result, one can reduce the study to cases corresponding to the following four real conics:

- (a) $\bar{W}^2 = -2iW + 2i\bar{W} - W^2 - 2\bar{W}W$ parabola; $y = x^2$
- (b) $\bar{W}^2 = -4i1 + W^2$ hyperbola; $yx = 1$
- (c) $\bar{W}^2 = W^2$ pair of intersect. lines; $yx = 0$
- (d) $\bar{W}W = 1$ unit circle; $x^2 + y^2 = 1$.

THEOREM QUARTIC

(RC-LF, 2005) Let $\gamma^{(4)}$ be given, and assume $M(2) \geq 0$ and $\{1, Z, \bar{Z}, Z^2, \bar{Z}Z\}$ is a basis for $\mathcal{C}_{M(2)}$. Then $\gamma^{(4)}$ admits a rep. meas. μ . Moreover, it is possible to find μ with $\text{card supp } \mu = \text{rank } M(2)$, except in some cases when $\mathcal{V}(\gamma^{(4)})$ is a *pair of intersecting lines*, in which cases there exist μ with $\text{card supp } \mu \leq 6$.

Consider now the following property for a polynomial $P \in \mathbb{R}_n[x, y]$:

$\beta \equiv \beta^{(2n)}$ has a rep. meas. supported in $\mathcal{Z}(P)$ if and only if (A'_n)

$\mathcal{M}(n)(\beta)$ is positive semi-definite, RG ,

$P(X, Y) = 0$ in $\mathcal{C}_{\mathcal{M}(n)}$, and $\text{rank } \mathcal{M}(n) \leq \text{card } \mathcal{V}(\mathcal{M}(n))$.

Polynomials which satisfy (A'_n) form an attractive class, because if P satisfies (A'_n) , then the degree- $2n$ moment problem on $P(x, y) = 0$ can be solved by concrete tests involving only elementary linear algebra and the calculation of roots of polynomials.

THEOREM

(RC-LF, 2005) If $\deg P \leq 2$, then P satisfies (A'_n) for every $n \geq \deg P$.

This Theorem is motivated in part by results of J. Stochel, who solved the **full** moment problem on planar curves of degree at most 2. Paraphrasing Stochel's work (i.e., translating from the language of *moment sequences* into the language of moment matrices), we consider the following property of a polynomial P :

$$\beta^{(\infty)} \text{ has a rep. meas. supported in } P(x, y) = 0 \quad (A)$$

if and only if $\mathcal{M}(\infty)(\beta) \geq 0$ and $P(X, Y) = 0$ in $\mathcal{C}_{\mathcal{M}(\infty)}$.

THEOREM

(Stochel, 1992) If $\deg P \leq 2$, then P satisfies (A).

- Stochel also proved that there exist polynomials of degree 3 that do not satisfy (A).
- The link between TMP and FMP is provided by another result of Stochel (2001):

THEOREM

$\beta^{(\infty)}$ has a rep. meas. supported in a closed set $K \subseteq \mathbb{R}^2$ if and only if, for each n , $\beta^{(2n)}$ has a rep. meas. supported in K .

Recall

- Riesz-Haviland: There exists μ with $\text{supp } \mu \subseteq K \Leftrightarrow \Lambda_\gamma(p) \geq 0$ for all p such that $p|_K \geq 0$.
- For TMP, the natural analogue won't work; for example, if $d = 1$, $K = \mathbb{R}$, and

$$\mathcal{M}(2) := \begin{pmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 2 \end{pmatrix} \geq 0,$$

then Λ_β is \mathbb{R} -positive, but no r.m. exists.

- **Possible Analogue:** $\beta^{(2n)}$ admits a K -r.m. if and only if Λ_β admits a K -positive extension $\Lambda : \mathcal{P}_{2n+2} \rightarrow \mathbb{R}$.
- Another useful and relevant notion is that of \mathcal{V} -positivity.

$$\beta_i = \int_{\mathbb{R}^d} x^i d\mu, \quad |i| \leq 2n; \quad (12.1)$$

$\mathcal{P} \equiv \mathbb{R}^d[x] = \mathbb{R}[x_1, \dots, x_d]$: space of real valued d -variable polynomials

$\mathcal{P}_k \equiv \mathbb{R}_k^d[x]$: the subspace of \mathcal{P} consisting of polynomials p with $\deg p \leq k$ ($k \geq 1$).

$\Lambda \equiv \Lambda_\beta : \mathcal{P}_{2n} \rightarrow \mathbb{R}$ (Riesz functional): if $p(x) \equiv \sum_{|i| \leq 2n} a_i x^i$, then

$$\Lambda(p) := \sum_{|i| \leq 2n} a_i \beta_i$$

- In the presence of a representing measure μ , we have $\Lambda(p) = \int p d\mu$.

\hat{p} : coefficient vector (a_i) of p .

$\mathcal{M}(n) \equiv \mathcal{M}(n)(\beta)$: moment matrix, with rows and columns X^i indexed by the monomials of \mathcal{P}_n in degree-lexicographic order

$d = n = 2$: the columns of $\mathcal{M}(2)$ are denoted as $1, X_1, X_2, X_1^2, X_2X_1, X_2^2$

- $\mathcal{M}(n)$ is a real symmetric matrix characterized by

$$\langle \mathcal{M}(n)\hat{p}, \hat{q} \rangle = \Lambda(pq) \quad (p, q \in \mathcal{P}_n). \quad (12.2)$$

- If μ is a representing measure for β , then

$\langle \mathcal{M}(n)\hat{p}, \hat{p} \rangle = \Lambda(p^2) = \int p^2 d\mu \geq 0$; it follows that $\mathcal{M}(n) \geq 0$.

The *algebraic variety* of β is

$$\mathcal{V} \equiv \mathcal{V}_\beta := \bigcap_{p \in \mathcal{P}_n, \hat{p} \in \ker \mathcal{M}(n)} \mathcal{Z}_p,$$

where $\mathcal{Z}_p = \{x \in \mathbb{R}^d : p(x) = 0\}$.

- If β admits a representing measure μ , then

$$p \in \mathcal{P}_n \text{ satisfies } \hat{p} \in \ker \mathcal{M}(n) \Leftrightarrow \text{supp } \mu \subseteq \mathcal{Z}_p$$

Thus $\text{supp } \mu \subseteq \mathcal{V}$, so $r := \text{rank } \mathcal{M}(n)$ and $v := \text{card } \mathcal{V}$ satisfy

$$r \leq \text{card } \text{supp } \mu \leq v.$$

If $p \in \mathcal{P}_{2n}$ and $p|_{\mathcal{V}} \equiv 0$, then $\Lambda(p) = \int p \, d\mu = 0$.

BASIC NECESSARY CONDITIONS FOR THE EXISTENCE OF A REPRESENTING MEASURE

- (Positivity) $\mathcal{M}(n) \geq 0$ (12.3)

- (Consistency) $p \in \mathcal{P}_{2n}, p|_{\mathcal{V}} \equiv 0 \implies \Lambda(p) = 0$ (12.4)

- (Variety Condition) $r \leq v$, i.e., $\text{rank } \mathcal{M}(n) \leq \text{card } \mathcal{V}$. (12.5)

- Consistency implies

- (Recursiveness) $p, q, pq \in \mathcal{P}_n, \hat{p} \in \ker \mathcal{M}(n) \implies \hat{p}q \in \ker \mathcal{M}(n)$. (12.6)

Previous results:

- For $d = 1$ (the *T Hamburger* MP for \mathbb{R}), positivity and recursiveness are sufficient
- For $d = 2$, there exists $\mathcal{M}(3) > 0$ for which β has no representing measure
- In general, *Positivity*, *Consistency* and the *Variety Condition* are **not** sufficient.

QUESTION C

Suppose $\mathcal{M}(n)(\beta)$ is singular. If $\mathcal{M}(n)$ is positive, β is *consistent*, and $r \leq v$, does β admit a representing measure?

More generally, the following question remained unsolved until very recently.

QUESTION RG

Suppose $\mathcal{M}(n)(\beta)$ is singular. If $\mathcal{M}(n)$ is positive, *recursively generated*, and $r \leq v$, does β admit a representing measure?

- RC-LF: If $d = 2$ and $\mathcal{M}(n)\hat{p} = 0$ for some p with $\deg p \leq 2$, then Question RG has an affirmative answer. (Theorem Quartic)
- RC-LF-MM: If $d = 2$, $\widehat{y - x^3} \in \ker \mathcal{M}(n)$ and $r = v \leq 7$, then Question RG has an affirmative answer.
- RC-LF-MM: If $d = 2$, $\widehat{y - x^3} \in \ker \mathcal{M}(n)$ and $r = v = 8$, **then Question RG has a negative answer.**

The next result gives an affirmative answer to Question C in the *extremal* case, i.e., $r = v$.

THEOREM EXT

(RC-LF and M. Möller, 2005) For $\beta \equiv \beta^{(2^n)}$ **extremal**, i.e., $r = v$, the following are equivalent:

- (i) β has a representing measure;
- (ii) β has a unique representing measure, which is rank $\mathcal{M}(n)$ -atomic (minimal);
- (iii) $\mathcal{M}(n) \geq 0$ and β is consistent.

- In many cases, the conditions of Theorem EXT provide a concrete solution to the extremal case of TMP. Indeed, only elementary linear algebra is required to verify that $M(n) \geq 0$, to compute $\text{rank } M(n)$, and to identify the column relations which define \mathcal{V} .
- If the points of \mathcal{V} can be computed exactly, then only elementary linear algebra is required to verify that β is consistent.
- Question RG is significant because recursiveness is generally a simpler condition to work with than consistency. For example, we often have $M(n) \geq 0$ and $M(n-1) > 0$ (positive definite), in which case $M(n)$ is obviously recursively generated, but we do not know whether $r \leq v$ implies that $M(n)$ is consistent in this case.

- The extremal case is inherent in TMP:
C. Bayer and J. Teichmann (2006) (extending a classical theorem of V. Tchakaloff and its successive generalizations by I.P. Mysovskikh, M. Putinar and RC-LF) recently proved that if $\beta^{(2n)}$ has a representing measure, then it has a **finitely atomic** representing measure;
- RC-LF showed that $\beta^{(2n)}$ has a finitely atomic representing measure if and only if $M(n)$ admits an extension to a positive moment matrix $M(n+k)$ (for some $k \geq 0$, which in turn admits a rank-preserving (i.e., *flat*) moment matrix extension $M(n+k+1)$;

- In many instances, $M(n + k + 1)$ is an extremal moment matrix for which there is a computable rank $M(n + k)$ -atomic representing measure μ . Clearly, μ is also a finitely atomic representing measure for $\beta^{(2n)}$, and every finitely atomic representing measure for $\beta^{(2n)}$ arises in this way.
- there exist extremal TCMP of arbitrarily large degree
- Moment theory can sometimes be used to estimate the number and location of the zeros of a prescribed polynomial; for example, we can use TMP techniques to show that the polynomial

$$p(z) \equiv z^{2n} + az^{2n-1} - az - 1 \quad (0 < a < 1)$$

has $2n$ distinct zeros, all in the unit circle.

REAL IDEALS AND NECESSARY CONDITIONS

- If $\beta^{(2n)}$ has a representing measure, then the Riesz functional

$$\Lambda : \mathcal{P}_{2n} \rightarrow \mathbb{R}, \quad \Lambda(x^i) := \beta_i \equiv \int_{\mathbb{R}^d} x^i d\mu \quad (|i| \leq 2n),$$

is square positive, that is,

$$p \in \mathcal{P}_n \Rightarrow \Lambda(p^2) \geq 0.$$

- If we assume that for a representing measure μ all moments

$$\int_{\mathbb{R}^d} x^i d\mu, \quad i \in \mathbb{Z}_+^d$$

are convergent, then we can extend Λ to \mathcal{P} by letting

$$\Lambda(x^i) := \int_{\mathbb{R}^d} x^i d\mu, \quad i \in \mathbb{Z}_+^d,$$

thus obtaining a square positive functional over \mathcal{P} .

Under this assumption the set

$$\mathcal{I} := \{p \in \mathcal{P} : \Lambda(p^2) = 0\}$$

is a *real ideal*, i.e., it is an ideal ($p_1, p_2 \in \mathcal{I} \Rightarrow p_1 + p_2 \in \mathcal{I}$ and $p \in \mathcal{I}, q \in \mathcal{P} \Rightarrow pq \in \mathcal{I}$) and satisfies one of the two equivalent conditions:

- (i) For $s \in \mathbb{Z}_+, p_1, \dots, p_s \in \mathcal{P} : \sum_{i=1}^s p_i^2 \in \mathcal{I} \Rightarrow \{p_1, \dots, p_s\} \subseteq \mathcal{I}$
- (ii) There exists $G \subseteq \mathbb{R}^d$ such that for all $p \in \mathcal{P} : p|_G \equiv 0 \Rightarrow p \in \mathcal{I}$.

If \mathcal{I} is a real ideal, then one may take for $G \subseteq \mathbb{R}^d$ the real variety

$$V_{\mathbb{R}}(\mathcal{I}) := \{w \in \mathbb{R}^d : f(w) = 0 \quad (\text{all } f \in \mathcal{I})\}.$$

If \mathcal{I} is an ideal, its subset $\mathcal{I}_k := \mathcal{I} \cap \mathcal{P}_k$ is an \mathbb{R} -vector subspace of \mathcal{P}_k .

One can then introduce the *Hilbert function* of \mathcal{I} by

$$H_{\mathcal{I}}(k) := \dim \mathcal{P}_k - \dim \mathcal{I}_k, \quad k \in \mathbb{Z}_+.$$

- Both $k \mapsto \dim \mathcal{I}_k$ and $k \mapsto H_{\mathcal{I}}(k)$ are nondecreasing functions.
- For sufficiently large k , say $k \geq k_0$, $H_{\mathcal{I}}(k)$ becomes a polynomial in k , the so called *Hilbert polynomial of \mathcal{I}* , whose degree equals the dimension of \mathcal{I} .

Assume now that $\beta^{(2n)}$ admits a representing measure μ . Then, irrespective of whether the Riesz functional $\Lambda : \mathcal{P}_n \rightarrow \mathbb{R}$ can be extended to a square positive functional $\Lambda : \mathcal{P} \rightarrow \mathbb{R}$, we can define the ideal

$$\mathcal{I}(\mu) := \{p \in \mathcal{P} : p|_{\text{supp } \mu} \equiv 0\}. \quad (13.1)$$

Since $\text{supp } \mu \subseteq \mathbb{R}^d$, $\mathcal{I}(\mu)$ is a real ideal, which we will call the *real ideal of* $\beta^{(2n)}$.

LEMMA

Assume $\beta^{(2n)}$ has a representing measure, and let $\mathcal{I}(\mu)$ be its real ideal.

Then

$$\{p \in \mathcal{P}_n : \mathcal{M}(n)\hat{p} = 0\} = \mathcal{I}(\mu) \cap \mathcal{P}_n. \quad (13.2)$$

If t_1, \dots, t_N denote the monomials $x^i \in \mathcal{P}_n$ in degree-lexicographic order, then the row vectors of $\mathcal{M}(n)$ and the row vectors of

$W_n := \{(t_1(w), \dots, t_N(w)) : w \in \text{supp } \mu\}$ span the same subspace of \mathbb{R}^N ;
in particular,

$$\text{rank } \mathcal{M}(n) = H_{\mathcal{I}(\mu)}(n). \quad (13.3)$$

MOMENT MATRICES AND CONSISTENCY

- Recall that

$$\mathcal{V} \equiv \mathcal{V}_\beta := \bigcap_{p \in \mathcal{P}_n, p(X)=0} \mathcal{Z}_p.$$

Let $\mathcal{P}_n|_{\mathcal{V}}$ denote the restriction to \mathcal{V} of the polynomials in \mathcal{P}_n , and consider the mapping $\varphi_\beta : \mathcal{C}_{M(n)} \rightarrow \mathcal{P}_n|_{\mathcal{V}}$ given by $p(X) \mapsto p|_{\mathcal{V}}$. The map φ_β is well-defined, and if β has a representing measure μ then φ_β is 1-1.

PROPOSITION

Let β, φ_β and $M(n)(\beta)$ be as before. Then

β consistent $\implies \varphi_\beta$ 1-1 $\implies M(n)(\beta)$ recursively generated.

PROPOSITION

For $d = 2$ (the plane), if $M(n)(\beta)$ is recursively generated and \mathcal{V}_β is a *proper, infinite irreducible curve*, then β is consistent.

PROBLEM

Study the solubility of TMP on the irreducible algebraic set $y^2 - x^3 = 0$.

The FMP associated to this curve has been studied by Powers-Scheiderer and by Schmüdgen.

AN EXAMPLE WITH $r < v < +\infty$

EXAMPLE

Consider

$$\mathcal{M}(3) = \begin{pmatrix} 1 & 0 & 0 & 1 & 2 & 5 & 0 & 0 & 0 & 0 \\ 0 & 1 & 2 & 0 & 0 & 0 & 2 & 5 & 14 & 42 \\ 0 & 2 & 5 & 0 & 0 & 0 & 5 & 14 & 42 & 132 \\ 1 & 0 & 0 & 2 & 5 & 14 & 0 & 0 & 0 & 0 \\ 2 & 0 & 0 & 5 & 14 & 42 & 0 & 0 & 0 & 0 \\ 5 & 0 & 0 & 14 & 42 & 132 & 0 & 0 & 0 & 0 \\ 0 & 2 & 5 & 0 & 0 & 0 & 5 & 14 & 42 & 132 \\ 0 & 5 & 14 & 0 & 0 & 0 & 14 & 42 & 132 & 429 \\ 0 & 14 & 42 & 0 & 0 & 0 & 42 & 132 & 429 & 2000 \\ 0 & 42 & 132 & 0 & 0 & 0 & 132 & 429 & 2000 & 338881 \end{pmatrix}.$$

We have $\mathcal{M}(3) \geq 0$, $\mathcal{M}(2) > 0$, $r = 8$,

$$Y = X^3, \tag{15.1}$$

and

$$Y^3 = q(X, Y). \tag{15.2}$$

where $q(x, y) := -2285x + 5720y - 34441yx^2 + 578y^2x$. Here $\nu = 9$.

Thus, $\mathcal{M}(3)$ is positive, recursively generated, $r < \nu$, and the minimal representing measure for $\beta^{(6)}$ is ν -atomic.

(Previously known only when $\mathcal{V} = \mathbb{R}^2$, but here \mathcal{V} is finite.)

A VERSION OF RIESZ-HAVILAND FOR TMP

Recall:

$\mathcal{M} := \{\gamma \equiv \gamma^{(\infty)} : \gamma \text{ admits a representing measure } \mu\}$

$\mathcal{B}_+ := \{\gamma \equiv \gamma^{(\infty)} : M(\infty)(\gamma) \geq 0\}$

Clearly, $\mathcal{M} \subseteq \mathcal{B}_+$.

- (i) $\gamma \in \mathcal{B}_+$, γ bounded $\Rightarrow \gamma \in \mathcal{M}$ (BCR)
- (ii) $\gamma \in \mathcal{B}_+$, γ exponentially bounded $\Rightarrow \gamma \in \mathcal{M}$ (BeMa)
- (iii) $\gamma \in \mathcal{B}_+$, $M(\gamma)$ finite rank $\Rightarrow \gamma \in \mathcal{M}$ (CF)
- (iv) $\gamma \in \mathcal{B}_+$, $M(\gamma)$ flat $\Rightarrow \gamma \in \mathcal{M}$ (CF)

- \mathcal{P}_+ : nonnegative poly's
- Σ^2 : sums of squares of poly's
- Clearly, $\Sigma^2 \subseteq \mathcal{P}_+$

Duality

For C a cone in $\mathbb{R}^{\mathbb{Z}_+^2}$, we let

$$C^* := \{\xi \in \mathbb{R}^{\mathbb{Z}_+^2} : \text{supp}(\xi) \text{ is finite and } \langle p, \xi \rangle \geq 0 \text{ for all } p \in C\}.$$

- (Riesz-Haviland) $\mathcal{P}_+^* = \mathcal{M}$

For, consider the **Riesz functional** $\Lambda_\gamma(p) := p(\gamma) \equiv \langle p, \gamma \rangle$, which induces a map $\mathcal{M} \rightarrow \mathcal{P}_+^*$ ($\gamma \mapsto \Lambda_\gamma$); **Haviland's Theorem** says that this map is onto, that is, there exists μ r.m. for γ if and only if $\Lambda_\gamma \geq 0$ on \mathcal{P}_+ .

$\mathcal{P}_+ = \mathcal{M}^*$ (straightforward once we have a r.m.)

$\mathcal{B}_+ = (\Sigma^2)^*$ (straightforward)

(Berg, Christensen and Jensen) $(\mathcal{B}_+)^* = \Sigma^2$

$(n = 1)$ $\mathcal{P}_+ = \Sigma^2 \Rightarrow \mathcal{P}_+^* = (\Sigma^2)^* \Rightarrow \mathcal{M} = \mathcal{B}_+$ (Hamburger)

We say that the Riesz functional L is K -positive if $p \in \mathcal{P}$ and $p|_K \geq 0 \Rightarrow L(p) \geq 0$; when $K = \mathbb{R}^2$, we say simply that L is positive.

In TMP, K -positivity is a necessary (but not sufficient) condition for a K -representing measure μ

THEOREM

$\beta \equiv \beta^{(2n)}$ admits a K -representing measure if and only if L_β admits a K -positive linear extension $L : \mathcal{P}_{2n+2} \mapsto \mathbb{R}$.

This Theorem implies Riesz-Haviland, via Stochel's Theorem.

- **Main tool.** Let $\beta \equiv \beta^{(2n)}$ and let $K \subseteq \mathbb{R}^d$ be closed. Assume L_β is K -positive. Then $\beta \equiv \beta^{(2n-1)}$ has a K -representing measure.
- Related notion: \mathcal{V} -positivity, where $\mathcal{V} \equiv V(\mathcal{M}(n))$ is the algebraic variety associated to $\beta^{(2n)}$.
- We have been able to prove that \mathcal{V} -positivity for $L_{\beta^{(2n)}}$ implies the existence of representing measures for $\beta^{(2n)}$ when $d = 1$ or when \mathcal{V} is compact.

PROBLEM

Let $\beta \equiv \beta^{(2n)}$ be given, and assume that L_β is \mathcal{V} -positive. Is TMP soluble?

$$Q \equiv \{q_1, \dots, q_m\} \subseteq \mathcal{P}$$

$$K_Q := \{x \in \mathbb{R}^d : q_i(x) \geq 0 \ (1 \leq i \leq m)\}.$$

$$\langle M_p \hat{f}, \hat{g} \rangle = L(fgp) \ (f, g \in \mathcal{P}).$$

If μ is a representing measure supported in K_Q and $r := q_{i_1} \cdots q_{i_s}$ (a prod. of dist. q_i 's), then

$$\langle M_r \hat{f}, \hat{f} \rangle = L(rf^2) = \int q_{i_1} \cdots q_{i_s} f^2 \ d\mu \geq 0$$

(since $q_{i_j} | \text{supp } \mu \geq 0$), whence $M_r \geq 0$.

- Consider the following property for K_Q :
(S) $\beta \equiv \beta^{(\infty)}$ has a r.m. supp. in $K_Q \Leftrightarrow M \geq 0$ and $M_r \geq 0$ for each polynomial r that is a prod. of dist. q_i 's.
- When K_Q is compact, Schmüdgen established property **(S)**. He then used property **(S)** to establish a structure theorem for polynomials that are strictly positive on K_Q .
- Consider the convex cone in \mathcal{P} defined by

$$\Sigma_Q := \{p \in \mathcal{P} : p = \sum f_j^2 + \sum g_k^2 r_k : f_j, g_k \in \mathcal{P}, r_k \text{ is prod. of dist. } q_i\text{'s}\}. \quad (15.3)$$

THEOREM

*A semialgebraic set K_Q satisfies **(S)** if and only if each polynomial that is strictly positive on K_Q belongs to Σ_Q .*

Several authors have used techniques from real algebra to develop structure theorems for positive polynomials on certain noncompact K_Q satisfying **(S)**: Kuhlmann-Marshall, Powers-Reznick, Powers-Scheiderer, Prestel, Putinar, Scheiderer, Schmüdgen.

They then derived moment theorems for measures supported on K_Q .

- The analogue of condition **(S)** will be given by
(S_n) $\beta^{(2n)}$ has a K_Q -r.m. $\Leftrightarrow \mathcal{M}(n) \geq 0$ and $\mathcal{M}_r(n) \geq 0$ for every polynomial r that is prod. of dist. q_i 's.
- We can now consider the following convex cone in \mathcal{P}_{2n} :

$$\Sigma_Q^n : = \{p \in \mathcal{P}_{2n} : p = \sum f_i^2 + \sum g_j^2 s_j, \\ f_i \in \mathcal{P}_n, s_j \text{ is prod. of dist. } q_k \text{'s, and } g_j^2 s_j \in \mathcal{P}_{2n}\}.$$

CONJECTURE

Suppose K_Q is compact. Then K_Q satisfies (\mathbf{S}_n) if and only if Σ_Q^n contains each polynomial in \mathcal{P}_{2n} that is strictly positive on K_Q .

CONJECTURE

Let $d \geq 1$ and suppose \mathcal{V} is compact. If L_β is \mathcal{V} -positive, then β admits a \mathcal{V} -representing measure μ with $\text{card supp } \mu \leq \dim \mathcal{P}_{2n}$.

SUMMARY

- Given a **finite** family of moments, **build** moment matrix
- **Identify** all column relations, and **build** algebraic variety \mathcal{V}
- Consider the **ideal generated** by poly's arising from **column relations**
- Always true: $r \leq \text{card supp } \mu \leq v$
- Finite rank case and flat case were completed earlier
- **Extremal** case is now done
- General singular case still open
- Riesz-Haviland for TMP is within reach
- Invertible case remains a big mystery...