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**REGULARITY FOR FREE MULTIPLICATIVE CONVOLUTION
ON THE UNIT CIRCLE**

SERBAN T. BELINSCHI, HARI BERCOVICI AND CHING-WEI HO

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Suppose that μ_1 and μ_2 are Borel probability measures on the unit circle, both different from unit point masses, and let μ denote their free multiplicative convolution. We show that μ has no continuous singular part (relative to arclength measure) and that its density can only be locally unbounded at a finite number of points, entirely determined by the point masses of μ_1 and μ_2 . Analogous results were proved earlier for the free additive convolution on \mathbb{R} and for the free multiplicative convolution of Borel probability measures on the positive half-line.

1. Introduction

It has been known for some time that free convolutions have a strong regularizing effect. The earliest instances of this phenomenon were observed in [Voiculescu 1993; Bercovici and Voiculescu 1998; Biane 1997]. For the additive case (see [Voiculescu 1986; Bercovici and Voiculescu 1993; Voiculescu et al. 1992] for definitions), it was shown in [Belinschi 2008; 2014] that, given Borel probability measures μ_1, μ_2 on \mathbb{R} , neither of which is a point mass, the free convolution $\mu = \mu_1 \boxplus \mu_2$ has no singular continuous part relative to the Lebesgue measure, and its density is analytic wherever positive and finite. In addition, this density is locally bounded unless $\mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) \geq 1$ for some $\alpha_1, \alpha_2 \in \mathbb{R}$. The atomic part of μ has finite support and was determined earlier [Bercovici and Voiculescu 1998]. Analogous results have been obtained in [Ji 2021] for the free multiplicative convolution of Borel probability measures on $[0, +\infty)$. Despite a strong similarity between these operations, the corresponding result for free multiplicative convolutions of Borel probability measures on the unit circle \mathbb{T} in the complex plane is still missing. Recent results on Denjoy–Wolff points [Belinschi et al. 2022, Corollary 3.3] allow us to rectify this omission in [Theorem 3.2](#).

The necessary background on subordination is given in [Section 2](#), and the main result is proved in [Section 3](#). An application in [Section 4](#) yields a strengthening of

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the results of [Bercovici and Wang 2008] concerning indecomposable measures relative to free convolution.

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2. Analytic subordination for free multiplicative convolution

We begin by recalling the analytical apparatus for the calculation of free multiplicative convolutions on the unit circle $\mathbb{T} = \{z \in \mathbb{C} : |z| = 1\}$. An arbitrary Borel probability measure μ on \mathbb{T} is uniquely determined by its *moments*

$$m_n(\mu) = \int_{\mathbb{T}} t^n d\mu(t), \quad n \in \mathbb{N},$$

and these moments are encoded in the *moment generating function*

$$\psi_\mu(z) = \int_{\mathbb{T}} \frac{tz}{1-tz} d\mu(t) = \sum_{n=1}^{\infty} m_n(\mu)z^n.$$

The formal series ψ_μ actually converges for z in the unit disk $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$, and

$$\psi_\mu(\mathbb{D}) \subset \left\{z \in \mathbb{C} : \Re z > -\frac{1}{2}\right\}.$$

Observe that

$$(2-1) \quad 2\Re\psi_\mu(z) + 1 = \int_{\mathbb{T}} \Re\left(\frac{\bar{\zeta} + z}{\bar{\zeta} - z}\right) d\mu(\zeta) = \int_{\mathbb{T}} \Re\left(\frac{\zeta + z}{\zeta - z}\right) d\mu(\bar{\zeta}), \quad z \in \mathbb{D},$$

and the last term above is precisely a Poisson integral. It follows that μ can be recovered from ψ_μ by taking radial limits

$$2\pi d\mu(e^{-i\theta}) = \lim_{r \uparrow 1} (2\Re\psi_\mu(re^{-i\theta}) + 1) d\theta.$$

(See, for instance, [Akhiezer 1965, Chapter 5], [Belinschi and Bercovici 2005, Section 3], and [Garnett 1981, Chapter 1] for details.) In particular, if μ^s denotes the singular part of the measure μ , (2-1) shows that

$$(2-2) \quad \lim_{r \uparrow 1} \Re\psi_\mu(r\bar{\zeta}) = +\infty \quad \text{for } \mu^s\text{-almost all } \zeta \in \mathbb{T}.$$

We note for further use the following consequence of (2-1):

Lemma 2.1. *If ψ_μ is a bounded function on \mathbb{D} , then μ is absolutely continuous relative to arclength measure and its density is bounded.*

Consider now two Borel probability measures μ_1, μ_2 on $\mathbb{T} = \{z \in \mathbb{C} : |z| = 1\}$, and denote by $\mu = \mu_1 \boxtimes \mu_2$ their free multiplicative convolution. This was first defined in [Voiculescu 1987] using the multiplication of *-free unitary operators, and its calculation — in case the two measures have a nonzero first moment — relied on the analytic inverses of the functions ψ_{μ_1} and ψ_{μ_2} in the complex plane (see [Voiculescu et al. 1992] for the technical details). Subsequently, Biane [1998]

discovered that ψ_μ is subordinate to ψ_{μ_j} , with $j = 1, 2$, in the sense of Littlewood. This result implies that — at least when μ_1 and μ_2 have nonzero first moments — one can describe the function ψ_μ as the unique solution of a system of implicit equations. This method for the calculation of ψ_μ does in fact extend to arbitrary μ_1 and μ_2 , as seen in [Belinschi and Bercovici 2007]. We state the result below because it is instrumental in the proof of Theorem 3.2. We need the additional notation

$$\eta_\mu(z) = \frac{\psi_\mu(z)}{1 + \psi_\mu(z)} \quad \text{and} \quad h_\mu(z) = \frac{\eta_\mu(z)}{z}.$$

It is easily seen that $\eta_\mu(\mathbb{D}) \subset \mathbb{D}$, $\eta_\mu(0) = 0$, $\eta'_\mu(0) = m_1(\mu)$, and h_μ extends to an analytic function from \mathbb{D} to \mathbb{D} . If the function h_μ takes values in \mathbb{T} , then it is constant and this happens precisely when μ is a point mass. The following statement combines [Belinschi and Bercovici 2007, Theorem 3.2] and [Belinschi et al. 2022, Corollary 3.3]:

Theorem 2.2. *Consider Borel probability measures μ_1, μ_2 on \mathbb{T} and their free multiplicative convolution $\mu = \mu_1 \boxtimes \mu_2$. There exist unique continuous functions $\omega_1, \omega_2 : \mathbb{D} \cup \mathbb{T} \rightarrow \mathbb{D} \cup \mathbb{T}$ that are analytic on \mathbb{D} and, in addition:*

- (1) $\omega_1(0) = \omega_2(0) = 0$.
- (2) $z\eta_\mu(z) = z\eta_{\mu_1}(\omega_1(z)) = z\eta_{\mu_2}(\omega_2(z)) = \omega_1(z)\omega_2(z)$, $\omega_1(z) = zh_2(\omega_2(z))$, and $\omega_2(z) = zh_1(\omega_1(z))$ for every $z \in \mathbb{D} \cup \mathbb{T}$. In particular, η_μ extends continuously to \mathbb{T} . When either $\omega_1(z)$ or $\omega_2(z)$ belongs to \mathbb{T} , the values $\eta_{\mu_j}(\omega_j(z))$ are understood as radial limits, that is,

$$\eta_{\mu_j}(\omega_j(z)) = \lim_{r \uparrow 1} \eta_{\mu_j}(r\omega_j(z)).$$

- (3) If $m_1(\mu_1) = m_1(\mu_2) = 0$, the functions $\eta_\mu, \psi_\mu, \omega_1$, and ω_2 are identically zero.

3. Boundedness and the lack of a singular continuous part

We are ready now to identify the singular behavior of a free multiplicative convolution on \mathbb{T} . Of course, part (1) was proved in [Belinschi 2003].

Lemma 3.1. *Suppose that μ_1 and μ_2 are Borel probability measures on \mathbb{T} , neither of which is a unit point mass, set $\mu = \mu_1 \boxtimes \mu_2$, and let $\alpha \in \mathbb{T}$.*

- (1) *If $\mu(\{\alpha\}) > 0$, then there exist $\alpha_1, \alpha_2 \in \mathbb{T}$ such that $\alpha_1\alpha_2 = \alpha$ and*

$$\mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) = 1 + \mu(\{\alpha\}).$$

- (2) *If ψ_μ is unbounded near $1/\alpha$, then there exist $\alpha_1, \alpha_2 \in \mathbb{T}$ such that $\alpha_1\alpha_2 = \alpha$ and*

$$\mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) \geq 1.$$

Proof. We only prove (2). As already mentioned, if $m_1(\mu_1) = m_1(\mu_2) = 0$, then μ is the Haar measure on \mathbb{T} , which has no singular part and a density identically equal

to $1/2\pi$. Indeed, by [Theorem 2.2](#) (3), ψ_μ is identically zero; in particular, bounded. For the remainder of the proof, we assume that at least one of $m_1(\mu_1), m_1(\mu_2)$ is nonzero, and thus the functions $\psi_\mu, \omega_1, \omega_2$ of [Theorem 2.2](#) are not constant. Suppose now that $\beta = 1/\alpha$ is such that $\eta_\mu(\beta) = 1$ or, equivalently,

$$\psi_\mu(\beta) = \lim_{r \uparrow 1} \psi_\mu(r\beta) = \infty.$$

Setting $\alpha_1 = \omega_1(\beta)$ and $\alpha_2 = \omega_2(\beta)$, [Theorem 2.2](#) (2) yields the equality $\alpha_1\alpha_2 = \beta$. Since $|\alpha_j| \leq 1$, it follows that, in fact, $\alpha_j \in \mathbb{T}$ for $j = 1, 2$. The subordination in [Theorem 2.2](#) (2) also yields

$$\lim_{z \rightarrow \beta} \eta_{\mu_j}(\omega_j(z)) = \eta_\mu(\beta) = 1, \quad j = 1, 2,$$

and then

$$\lim_{r \uparrow 1} \eta_{\mu_j}(r\alpha_j) = 1, \quad j = 1, 2,$$

by Lindelöf’s Theorem (see [\[Collingwood and Lohwater 1966, Theorem 2.3\]](#)).

An application of the dominated convergence theorem shows that

$$\lim_{r \uparrow 1} (1 - r)\psi_{\mu_j}(r\alpha_j) = \mu\left(\left\{\frac{1}{\alpha_j}\right\}\right) \in [0, 1), \quad j = 1, 2.$$

In terms of the functions η_{μ_j} , this amounts to

$$\lim_{r \uparrow 1} \frac{\eta_{\mu_j}(r\alpha_j) - 1}{r - 1} = \frac{1}{\mu_j(\{1/\alpha_j\})}, \quad j = 1, 2,$$

where the right-hand side is understood as ∞ if $\mu_j(\{1/\alpha_j\}) = 0$. Using Julia–Carathéodory derivatives (see, for instance, [\[Garnett 1981, Chapter I, Exercise 7\]](#)) this relation can be rewritten as $\eta'_\mu(\omega_1(\alpha)) = 1/(\mu_j(\{1/\alpha_j\}))$. Properties of this derivative imply now that

$$\begin{aligned} \frac{1}{\mu_1(\{1/\alpha_1\})} - 1 &= \liminf_{w \rightarrow \alpha_1} \frac{|\eta_{\mu_1}(w)| - 1}{|w| - 1} - 1 \\ &= \liminf_{w \rightarrow \alpha_1} \frac{|\eta_{\mu_1}(w)| - |w|}{|w| - 1} \\ &\leq \liminf_{z \rightarrow \beta} \frac{|\eta_{\mu_1}(\omega_1(z))| - |\omega_1(z)|}{|\omega_1(z)| - 1} \quad (\text{substituting } w = \omega_1(z)) \\ &= \liminf_{z \rightarrow \beta} \frac{|\omega_1(z)| |\omega_2(z)| - |z|}{|z| |\omega_1(z)| - 1} \quad (\text{using } \text{Theorem 2.2}) \\ &= \liminf_{z \rightarrow \beta} \frac{|\omega_2(z)| - |z|}{|\omega_1(z)| - 1} \\ &\leq \liminf_{z \rightarrow \beta} \frac{1 - |\omega_2(z)|}{1 - |\omega_1(z)|}. \end{aligned}$$

Switching the roles of μ_1 and μ_2 , we obtain

$$\begin{aligned} \frac{1}{\mu_2(\{1/\alpha_2\})} - 1 &\leq \liminf_{z \rightarrow \beta} \frac{1 - |\omega_1(z)|}{1 - |\omega_2(z)|} \\ &= \left[\limsup_{z \rightarrow \beta} \frac{1 - |\omega_2(z)|}{1 - |\omega_1(z)|} \right]^{-1} \\ &\leq \left[\liminf_{z \rightarrow \beta} \frac{1 - |\omega_2(z)|}{1 - |\omega_1(z)|} \right]^{-1} \\ &\leq \left[\frac{1}{\mu_1(\{1/\alpha_1\})} - 1 \right]^{-1}. \end{aligned}$$

A simple calculation shows now that the inequality

$$\left(\frac{1}{\mu_2(\{1/\alpha_2\})} - 1 \right) \left(\frac{1}{\mu_1(\{1/\alpha_1\})} - 1 \right) \leq 1$$

is equivalent to $\mu_1(\{1/\alpha_1\}) + \mu_2(\{1/\alpha_2\}) \geq 1$, thus concluding the proof. □

We are now ready to state and prove the main result of this paper.

Theorem 3.2. *Consider the Borel probability measures μ_1, μ_2 on \mathbb{T} and their free multiplicative convolution $\mu = \mu_1 \boxtimes \mu_2$. Suppose that neither μ_1 nor μ_2 is a point mass. Then:*

- (1) *The singular continuous part of μ relative to the arclength measure is zero.*
- (2) *If we have*

$$(3-1) \quad \max\{\mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) : \alpha_1, \alpha_2 \in \mathbb{T}\} \leq 1,$$

then μ is absolutely continuous relative to the arclength measure.

- (3) *If (3-1) is strict, then the density of μ relative to the arclength measure is bounded.*

Remark 3.3. It is remarkable that, for all free convolutions (see [Belinschi 2014; Ji 2021]), only the atomic parts of μ_1, μ_2 have an impact on the local boundedness of the density of their convolution.

Proof. The set $\{(\alpha_1, \alpha_2) \in \mathbb{T}^2 : \mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) \geq 1\}$ is obviously finite. By Lemma 3.1 (2), the set $S = \{\alpha \in \mathbb{T} : \eta_\mu(\{1/\alpha\}) = 1\}$ is finite as well. Since (2-2) implies that the support of the singular summand of μ is contained in S , it follows that this summand is a finite sum of point masses. This proves (1). Suppose now that (3-1) holds. Then Lemma 3.1 (1) shows that μ is absolutely continuous. Finally, suppose that (3-1) is strict. Then Lemma 3.1 (2) implies that η_μ does not take the value 1 at any point on \mathbb{T} . Since η_μ is continuous on $\overline{\mathbb{D}}$, it must be bounded away from 1. Thus $\psi_\mu = \eta_\mu / (1 - \eta_\mu)$ is a bounded function. Then (3) follows from Lemma 2.1. □

Remark 3.4. Suppose that $\mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) = 1$ for some $\alpha_1, \alpha_2 \in \mathbb{T}$. It was shown in [Belinschi 2003] that, setting $\beta_j = 1/\alpha_j$ and $\beta = \beta_1\beta_2$, we have $\omega_j(\beta) = \beta_j$ for $j = 1, 2$, but, of course, $\mu(\{1/\beta\}) = 0$. (This can also be proved using the results of [Belinschi et al. 2022] and the “chain rule” for Julia–Carathéodory derivatives.) In all computable examples, the density of μ is unbounded near $1/\beta$. We suspect that this is true in full generality.

4. An application

The following statement extends the main result of [Bercovici and Wang 2008] for probability measures on the circle. Nearly identical proofs yield the corresponding extensions for free additive convolutions and for free multiplicative convolutions on the positive half-line. For these two convolutions, it is not necessary to assume that one of the convolved measures has more than two points in its support. The condition $\eta_\mu(\alpha) = 1$ in the statement amounts to the requirement that either γ is an atom of μ , or the density of μ is unbounded near γ (or both).

Theorem 4.1. *Consider Borel probability measures μ_1, μ_2 on \mathbb{T} , different from point masses, and set $\mu = \mu_1 \boxtimes \mu_2$. Suppose that $J \subset \mathbb{T}$ is an open arc such that each endpoint α of J satisfies $\eta_\mu(\alpha) = 1$. If either μ_1 or μ_2 has more than two points in its support, then $\mu(J) > 0$.*

Proof. Let α and β be the two endpoints of J , and let ω_j denote the subordination function of η_μ relative to η_{μ_j} . By Lemma 3.1, the points $\alpha_j = \omega_j(\alpha)$ and $\beta_j = \omega_j(\beta)$ satisfy

$$\mu_1(\{\alpha_1\}) + \mu_2(\{\alpha_2\}) \geq 1 \quad \text{and} \quad \mu_1(\{\beta_1\}) + \mu_2(\{\beta_2\}) \geq 1.$$

The hypothesis implies that either $\alpha_1 = \beta_1$ or $\alpha_2 = \beta_2$. Indeed, otherwise, it would follow that the support of μ_j is $\{\alpha_j, \beta_j\}$, for $j = 1, 2$. Switching, if necessary, the roles of μ_1 and μ_2 , we may assume that $\alpha_1 = \beta_1$, so $\omega_1(\alpha) = \omega_1(\beta)$.

Suppose now that $\mu(J) = 0$. Then $|\eta_\mu(\zeta)| = 1$ for every $\zeta \in J$. The equation $\eta_\mu(\zeta) = \eta_{\mu_1}(\omega_1(\zeta))$ and the Schwarz lemma (which applies because $\eta_\mu(0) = 0$), imply that

$$|\eta_\mu(z)| \leq |\omega_1(z)|$$

for every $z \in \mathbb{D}$. Letting z approach a point $\zeta \in J$, we see that $|\omega_1(\zeta)| = 1$. Now, ω_1 is not constant, and therefore $\omega_1(\zeta)$ moves counterclockwise as $\zeta \in J$ does so. By the Schwarz reflection principle, ω_1 is analytic and, thanks to the Julia–Carathéodory Theorem, it is locally injective on J . The equation $\omega_1(\alpha) = \omega_1(\beta)$ allows us to conclude that $\omega_1(J) \supseteq \mathbb{T} \setminus \{\omega_1(\alpha)\}$. Moreover, the fact that $|\eta_{\mu_1}(\omega_1(\zeta))| = 1$ for $\zeta \in J$ shows that the support of μ_1 is contained in $\mathbb{T} \setminus \omega_1(J) \subseteq \{\omega_1(\alpha)\}$, contrary to the hypothesis. This contradiction yields the desired conclusion that $\mu(J) \neq 0$. \square

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