

A REMARK ON INTEGRATION OF ALMOST-PERIODIC FUNCTIONS

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Introduction. A result proved by Favard for scalar-valued almost-periodic functions has an immediate extension to Banach space valued functions (see [2] and [3] for explicit details).

The result says that integrals of almost-periodic functions whose ‘spectrum’ is at positive distance from 0 are again almost-periodic. Our aim here is to indicate a more general formulation of this result using strongly almost-periodic one-parameter groups of operators in Banach spaces.

1. Let us remember here a few fundamental definitions. Consider a Banach space X and a function $f(t)$, $-\infty < t < +\infty \rightarrow X$ which is continuous and almost-periodic; this means that the set of translates $(f(t+h))$ where $h \in (-\infty, +\infty)$ is a relatively compact family with respect to the space $C[-\infty, +\infty; X]$. It is known that for such a function $\lim_{T \rightarrow \infty} (1/T) \int_0^T e^{-i\lambda t} f(t) dt$, where λ is real number, exists in X and is $\neq 0$ (the null element of X) on at most countable set $(\lambda_n)_1^\infty$ (see [1] and [3] for proof); one denotes by $\sigma(f(t)) = (\lambda_n)_1^\infty$ the ‘spectrum’ of $f(t)$. Then the result by Favard (extended to Banach space valued functions) which was stated in the introduction is as follows:

THEOREM 1. *If $\exists \alpha > 0$ such that $|\lambda_n| > \alpha > 0, \forall n = 1, 2, \dots$ then $F(t) = \int_0^t f(\eta) d\eta$ is again an almost-periodic function.*

Let us consider now a strongly continuous one-parameter group of linear operators in X , $G(t) \in \mathcal{L}(X, X), \forall t \in (-\infty, +\infty), G(t+s) = G(t)G(s) \forall t, s \in (-\infty, +\infty)$. We say that $G(t)$ is a strongly almost-periodic group (as in our paper [4]) when, $\forall x \in X, G(t)x$ is almost-periodic, $-\infty < t < +\infty \rightarrow X$.

Then, according to our previous remark, $\forall x \in X$ the spectrum σ_x of $G(t)x$ is a well defined at most countable set. We may, at this stage, assume the following.

The union when x varies in X of the $\sigma_x: \bigcup_{x \in X} \sigma_x$ is a countable set $(\mu_n)_1^\infty \subset \mathbb{R}^1$; we say in this case that the group $G(t)$ has property (P) and denote $(\mu_n)_1^\infty = \bigcup_{x \in X} \sigma_x = \sigma_G$. We can state now our result in form of

THEOREM 2. *Let $f(t)$ be an almost-periodic function, $-\infty < t < +\infty$ to X and $G(t), -\infty < t < +\infty \rightarrow \mathcal{L}(X, X)$ be a strongly almost-periodic one parameter group of operators, having property (P). Then if $(\lambda_n)_1^\infty = \sigma(f)$, and $(\mu_m)_1^\infty = \sigma_G$, and if $\exists \alpha > 0$ such that $|\lambda_n - \mu_m| > \alpha > 0 \forall n, m = 1, 2, \dots$, we have that $F(t) = \int_0^t G(t-\eta)f(\eta) d\eta$ is an almost-periodic function.*

Received by the editors October 17, 1969.

REMARK 1. When $G(t)=I$ (the identity operator), $\forall t \in (-\infty, +\infty)$ we obtain Theorem 1. So Theorem 2 is a more general form of Theorem 1. Its proof consists in fact in a reduction, after some steps, to Favard’s Theorem 1.

REMARK 2. If $f(t)$ is regular, say $C^1(X)$, then $F(t) \in D(A) \forall t$ and $F'(t)=AF(t) + f(t)$ holds; here A is the infinitesimal generator of $G(t)$ defined through $Ax = \lim_{\eta \rightarrow 0} (1/\eta) (G(\eta)x - x)$, and $D(A)$, the domain of A , is dense in X .

Proof of Theorem 2. We use the following result which was given by us previously (see [3] and [4]); see also [5] for a proof using Maak’s definition of almost-periodicity.

LEMMA 1. *If $G(t)$ is a strongly almost-periodic one parameter group of operators, and $f(t)$ is an almost-periodic function, then $G(t)f(t)$ is again an almost-periodic function.*

Then we have the obvious

LEMMA 2. *If $G(t)$ is a strongly almost-periodic one-parameter group of operators, then $\check{G}(t)=G(-t)$ is again a strongly almost-periodic one-parameter group of operators.*

Then we see that $F(t)=G(t) \int_0^t G(-\eta)f(\eta) d\eta = G(t) \int_0^t \check{G}(\eta)f(\eta) d\eta$. We shall prove that $\int_0^t \check{G}(\eta)f(\eta) d\eta$ is an almost-periodic function and then will apply Lemma 1.

From Lemma 2 and Lemma 1, $\check{G}(\eta)f(\eta)$ is an almost-periodic function. If $(v_n)_1^\infty = \sigma(\check{G}(\eta)f(\eta))$ it will be enough to show (by Theorem 1) that $\exists \alpha > 0$ such that $|v_n| > \alpha, \forall n = 1, 2, \dots$

We have then, if for a set of real numbers $A = \{a\}$, $-A$ means the set $\{-a\}_{a \in A}$, the

LEMMA 3. *The relation $\sigma_a = -\sigma_{\check{a}}$ holds.*

For this it is enough to see that, $\forall x \in X, \sigma(G(t)x) = -\sigma(\check{G}(t)x)$. This follows immediately from the relation

$$\lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{i\mu t} \check{G}(t)x dt = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\mu u} G(u)x du$$

which is true for each real μ and $x \in X$, and is of easy verification.

Now we prove that, considering the positive α which enters in the hypothesis of Theorem 2, we have

$$\lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\eta s} \check{G}(\eta)f(\eta) d\eta = \theta \quad \text{for } |s| < \alpha$$

(this implies $\sigma(\check{G}(\eta)f(\eta)) \subset \{s; |s| \geq \alpha\}$).

Let us consider now Bochner–Fejer trigonometrical polynomials approximating uniformly (on $-\infty < s < +\infty$) $f(\eta)$ (see [3] for a proof).

If $P_m(\eta)$ is such a polynomial, it is of the form:

$$P_m(\eta) = \sum_{k=1}^{N(m)} a_k^m e^{i\lambda_k \eta}$$

where $a_k^m \in X$ and λ_k belong to $\sigma(f)$. Then we have the

LEMMA 4. *The relation $\lim_{T \rightarrow \infty} (1/T) \int_0^T e^{-i\eta s} \check{G}(\eta) P_m(\eta) d\eta = \theta$ holds for $|s| < \alpha$ and $\forall m = 1, 2, \dots$*

The expression equals:

$$\begin{aligned} \sum_{k=1}^{N(m)} \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\eta s} (\check{G}(\eta) a_k^m) e^{i\lambda_k \eta} d\eta \\ = \sum_{k=1}^{N(m)} \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T e^{-i\eta(s-\lambda_k)} \check{G}(\eta) a_k^m d\eta, \end{aligned}$$

We know that for each $k = 1, 2, \dots, N(m)$ this limit is θ if $s - \lambda_k \neq -\mu_j, \forall j = 1, 2, \dots$ (as $(-\mu_j)_1^\infty = \sigma(\check{G})$). But this holds indeed when $|s| < \alpha$, because, obviously $|s - \lambda_k + \mu_j| \geq |\mu_j - \lambda_k| - |s| > \alpha - \alpha = 0$.

So the lemma is proved.

Then using uniform convergence (on $-\infty, +\infty$) of the sequence $P_m(\eta)$ to $f(\eta)$ and the uniform bound $\|\check{G}(\eta)\| \leq M$ (which follows from the strong almost-periodicity and uniform boundness theorem) we obtain the desired result. So, our theorem is proved, using the remarks in the beginning.

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