

FUNCTION SPACES ON THE UNIT CIRCLE

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In this note we give some negative results concerning the question of whether certain integrable functions on the unit circle with mean value zero are expressible as finite sums of differences $g - g_\alpha$ of integrable functions g , where g_α denotes the translate of g by α .

Let E denote a Fréchet space of functions on the unit circle \mathbb{T} . Suppose $E \subset L^1(\mathbb{T})$ and is translation invariant: if $f \in E$ and $\alpha \in \mathbb{T}$ then $f_\alpha : t \mapsto f(t-\alpha)$ also lies in E . Let $\hat{\cdot} : L^1(\mathbb{T}) \rightarrow c_0(\mathbb{Z})$ denote the Fourier transform and suppose $\hat{\cdot}$ is continuous on E . Set $E_0 = \{f \in E : \hat{f}(0) = 0\}$. We will always be working on \mathbb{T} and its dual \mathbb{Z} , and so henceforth write L^p for $L^p(\mathbb{T})$, l^p for $l^p(\mathbb{Z})$ and so on.

In the investigation of translation invariant linear functionals on E one is led to consider the subspaces of E_0 defined by

$$\Delta_m(E) = \left\{ f \in E_0 : f = \sum_{i=1}^m g_i - (g_i)_{\alpha_i} \text{ for some } g_1, \dots, g_m \in E_0, \right. \\ \left. \alpha_1, \dots, \alpha_m \in \mathbb{T} \right\},$$

$$\Delta(E) = \bigcup_{m \geq 1} \Delta_m(E).$$

Indeed, a linear functional ϕ on E is translation invariant if and only

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if $\ker \phi \supset \Delta(E)$, and up to a scalar multiple there is only one such (namely $f \mapsto \hat{f}(0)$) precisely when $\Delta(E) = E_0$. Further, every translation invariant linear functional on E is continuous if and only if $\Delta(E)$ is closed and of finite codimension in E_0 .

The role of the individual $\Delta_m(E)$ becomes apparent from the following.

THEOREM 1. *Suppose E is separable and the map $E \times \mathbb{T} \rightarrow E : (f, \alpha) \mapsto f_\alpha$ is continuous. Then $\Delta(E)$ is closed and of finite codimension in E_0 if and only if $\Delta_m(E)$ has finite codimension in E_0 for some m .*

Proof. The hypotheses on E ensure that each $\Delta_m(E)$, and $\Delta(E)$, are analytic subspaces of E_0 and so they are necessarily closed if of finite codimension. Thus $\text{codim } \Delta_m(E) < \infty$ for some m implies $\Delta(E)$ closed and of finite codimension. Conversely, if $\text{codim } \Delta(E) < \infty$ it is closed, and since $\Delta(E) = \bigcup_{m \geq 1} \Delta_m(E)$ some $\Delta_k(E)$ is nonmeagre in $\Delta(E)$. But then $\Delta(E) = \Delta_k(E) - \Delta_k(E)$ by the Pettis lemma. Since $\Delta_{2k}(E) = \Delta_k(E) - \Delta_k(E)$ we thus have $\text{codim } \Delta_{2k}(E) < \infty$.

Most of what is known for specific E is detailed in greater generality in the survey paper [8] and a brief resumé suffices here: $\Delta_2(L^2) \subsetneq \Delta_3(L^2) = L_0^2$, $\Delta_2(A) = A_0$, $\Delta(L^1) \neq L_0^1$, $\Delta_1(C^\infty) = C_0^\infty$. The C^∞ result is proven using distributions, and consideration of the orders of the distributions involved (see [7]) enables the further conclusion $\Delta_1(C) \supset C_0^2$. However, the sharper result $\Delta_1(C^\epsilon) \supset C_0^{1+\delta}$, for any $\delta > \epsilon > 0$, is given in [2] (as is another proof of the C^∞ result). Finally, $\Delta(L^\infty) \neq L_0^\infty$ is clear from the results of [10].

In [5] there is an inconclusive discussion of whether for each $f \in C_0$ there is some irrational $\alpha \in \mathbb{T}$ such that

$$(*) \quad \sup_n \left| \sum_{r=1}^n f(r\alpha) \right| < \infty ,$$

this being equivalent to $f = g - g_\alpha$ for some $g \in C$ by Theorem 14.11 of [3]. Here we show $\Delta_1(C) \neq C_0$ so (*) fails. Indeed for 'most' $f \in C_0$, (*) fails for 'most' α .

THEOREM 2. (i) $C_0 \not\subset \Delta_1(L^1)$ so in particular $C_0 \neq \Delta_1(C)$.

(ii) $L^p_0 \not\subset \Delta_m(L^1)$ if $1 \leq m < p(p-1)^{-1}$ for $1 < p < \infty$.

Proof. We use the same consequence of diophantine approximation theory as has been utilized in [9], [4], [6]: if $f \in \Delta_m(L^1)$ then

$$\liminf_{k \rightarrow \infty} k^{1/m} |\hat{f}(k)| = 0 .$$

Thus for (i) it suffices to note that the Hardy-Littlewood function

$$f(x) = \sum_{n=1}^{\infty} \frac{1}{n} e^{in \log n} \cdot e^{inx}$$

is in C_0 yet $|\hat{f}(k)| = k^{-1}$ for $k \geq 1$.

For (ii) suppose $1 \leq m < p(p-1)^{-1}$ for some $1 < p < \infty$. Then $p - 2 - pm^{-1} < -1$ and so $\sum n^{p-2} n^{-p/m} < \infty$, so that by [1], §7.3,

$$f(x) = \sum_{n=1}^{\infty} n^{-1/m} \sin nx$$

defines $f \in L^p_0$ with $|\hat{f}(k)| = \frac{1}{2} k^{-1/m}$ for $k \geq 1$.

We remark that $\Delta(L^1) \neq L^1_0$ is proved similarly to (ii) by using the function

$$g(x) = \sum_{n=2}^{\infty} \frac{\cos nx}{\log n} .$$

Alternatively this result follows from (ii) by the argument of Theorem 1

and the observation $L^p \subset L^1$ if $p \geq 1$.

Note also that if $1 \leq p \leq 2$ and $f \in L^p$ then $f \in F_q$ (that is, $f \in L^q$) for $q = p(p-1)^{-1}$ by the Hausdorff-Young inequality. Thus if $\hat{f}(0) = 0$ we have $f \in \Delta_m(F_q)$ for $m > q$ by [9]. But whether or not $f \in \Delta_m(L^p)$ for $m > q$ remains open.

THEOREM 3. *The set*

$$\left\{ f \in C_0 : \sup_n \left| \sum_{r=1}^n f(r\alpha) \right| = \infty \text{ for } \alpha \text{ in a nonmeagre set of full measure} \right\}$$

is nonmeagre in C_0 .

Proof. For $k = 1, 2, \dots$ define

$$M_k = \left\{ f \in C_0 : \sup_n \left| \sum_{r=1}^n f(r\alpha) \right| > k \text{ for } \alpha \text{ in a set of measure greater than } 1 - k^{-1} \right\}.$$

Then each M_k is open in C_0 . For suppose $f \in M_k$, so the inequality will hold on a compact set S of measure greater than $1 - k^{-1}$. If $\alpha \in S$ there is $\delta(\alpha) > 0$ and an integer $n(\alpha) \geq 1$ such that

$$\left| \sum_{r=1}^{n(\alpha)} f(r\alpha) \right| > k + \delta(\alpha).$$

Since f is continuous there is thus an open neighbourhood $U(\alpha)$ of α such that

$$\left| \sum_{r=1}^{n(\alpha)} f(r\beta) \right| > k + \delta(\alpha)$$

for $\beta \in U(\alpha)$. Let $U(\alpha_1), \dots, U(\alpha_p)$ be a finite cover of S by such neighbourhoods and set $\epsilon = \min\{\delta(\alpha_1), \dots, \delta(\alpha_p)\}$,

$m = \max\{n(\alpha_1), \dots, n(\alpha_p)\}$. Now take $g \in C_0$ with $\|f-g\| < \epsilon m^{-1}$. Then

if $\alpha \in S$, say $\alpha \in U(\alpha_j)$,

$$\begin{aligned} \left| \sum_{r=1}^{n(\alpha_j)} g(r\alpha) \right| &\geq \left| \sum_{r=1}^{n(\alpha_j)} f(r\alpha) \right| - \varepsilon n(\alpha_j) m^{-1} \\ &> k + \delta(\alpha_j) - \varepsilon \\ &\geq k. \end{aligned}$$

Thus $\{g \in C_0 : \|f-g\| < \varepsilon m^{-1}\} \subset M_k$.

Each M_k is dense in C_0 . To see this, let h denote the Hardy-Littlewood function defined above, normalized so $\|h\| = 1$. Let J denote the set of irrationals in \mathbb{T} . Take $f \in C_0$, $\varepsilon > 0$ and define the Borel set

$$J_1 = \left\{ \alpha \in J : \sup_n \left| \sum_{r=1}^n f(r\alpha) \right| \leq k \right\}.$$

If J_1 has measure less than k^{-1} then $f \in M_k$. Otherwise take $0 < \delta_1 < \varepsilon$ so that by (i) of Theorem 2,

$$\sup_n \left| \sum_{r=1}^n (f + \delta_1 h)(r\alpha) \right| = \infty$$

for $\alpha \in J_1$, and so the Borel set

$$J_2 = \left\{ \alpha \in J : \sup_n \left| \sum_{r=1}^n (f + \delta_1 h)(\alpha) \right| \leq k \right\}$$

is disjoint from J_1 . We may continue in this manner to obtain a sequence of distinct numbers $\{\delta_i\}$ with $0 < \delta_i < \varepsilon$ and disjoint Borel sets $\{J_i\}$. Since the $\{J_i\}$ are disjoint there is some J_j with measure less than k^{-1} . But then $f + \delta_j h \in M_k$ and has distance less than ε from f .

Let $M = \bigcap M_k$, nonmeagre in C_0 by the above. If $f \in M$ then certainly

$$V = \left\{ \alpha \in \mathbb{T} : \sup_n \left| \sum_{r=1}^n f(r\alpha) \right| = \infty \right\}$$

has full measure. Finally, the function $\alpha \mapsto \sup_n \left| \sum_{r=1}^n f(r\alpha) \right|$ is lower semicontinuous and so is continuous at the points of a nonmeagre set W . It cannot be finite at any point of continuity since V has full measure. Thus $W \subset V$ and the result follows.

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