

# $L^2(\mathcal{M})$ SPACE

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RÉSUMÉ. — Comme l'espace de fonctions sur un groupe localement compact et abélien  $\ell^2(L^1)$ , l'espace  $\ell^2(\mathcal{M})$  est le plus grand espace solide de mesures admettant des mesures pour transformées de Fourier; en fait pour qu'une mesure appartienne à  $\ell^2(\mathcal{M})$ , il suffit que pour chaque borélien la transformée de Fourier de la mesure induite soit une mesure.

ABSTRACT. — Similarly to the space  $\ell^2(L^1)$  on a locally compact abelian group, the space  $\ell^2(\mathcal{M})$  is the largest solid space of measures whose Fourier transforms are measures; in fact, in order for a measure to belong to  $\ell^2(\mathcal{M})$  it suffices that the Fourier transforms of its restrictions to all Borel sets be measures.

## 1. $\mathcal{S}$ and $\mathcal{S}'$ on $G$ .

A locally compact abelian group  $G$  can be represented as  $G = G' \times \mathbb{R}^n$  where  $G'$  is locally compact and contains an open compact subgroup  $H$ -say. Then  $G'/H$  is discrete. Note that then  $\widehat{G} = \widehat{G}' \times \mathbb{R}^n$  and that  $\widehat{G}'$  has the same property as  $G'$ , i.e. contains an open compact subgroup.

Define the space  $\mathcal{S}(G)$  of test functions as follows

$$\mathcal{S}(G) = L^2(G'; \mathcal{S}(\mathbb{R}^n)),$$

where  $\mathcal{S}(\mathbb{R}^n)$  is the usual space of  $C^\infty$  functions on  $\mathbb{R}^n$  which are of rapid decrease together with all derivatives. The topology on  $\mathcal{S}(\mathbb{R}^n)$  is defined by the sequence of norms:

$$\|\varphi\|_{\kappa_\ell} = \sup_x (1 + |x|^\ell) \sum_{|\alpha| \leq \ell} |D^\alpha \varphi(x)|.$$

Accordingly, the topology on  $\mathcal{S}(G)$  is defined by the sequence of norms

$$\|\Phi\|_{\kappa_\ell} = \left( \int_{G'} \|\Phi(g)\|_{\kappa_\ell}^2 dg \right)^{1/2}.$$

The space  $\mathcal{S}(\widehat{G})$  is defined similarly by symmetry.

The usefulness of these spaces manifests itself in the following observation concerning the Fourier transform  $\widehat{\cdot}$ :

$$\mathcal{S}(G) \xrightarrow{\widehat{\cdot}} \mathcal{S}(\widehat{G})$$

is a topological isomorphism.

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The Fourier transform on the topological dual  $\mathcal{S}'$  of  $\mathcal{S}$  can be defined by duality

$$\langle \widehat{T}, \varphi \rangle = \langle T, \widehat{\varphi} \rangle, \quad \forall \varphi \in \mathcal{S}.$$

Again  $\mathcal{S}'(G) \xrightarrow{\widehat{\cdot}} \mathcal{S}'(\widehat{G})$  is a topological isomorphism. A less obvious (but more restrictive) way of extending  $\widehat{\cdot}$  is to use instead of  $\mathcal{S}$  the space  $\mathcal{K} = C_K(G)$  or the space  $\ell^1(A)$ . The definition  $\langle \widehat{T}, \varphi \rangle = \langle T, \widehat{\varphi} \rangle$  for every  $\varphi$  with  $\widehat{\varphi} \in \mathcal{K}$ , i.e. for every  $\varphi \in \widehat{\mathcal{K}}$  suffers of a lack of symmetry – this is not the case when  $\ell^1(A)$  is used as a test space.  $\mathcal{S}'$  definitions appears to be more general than either of the two possibilities mentioned above,  $\mathcal{S}' \cap \mathcal{K}$  being dense in both  $\mathcal{S}'$  and  $\mathcal{K}$  and  $\mathcal{S}' \cap \ell^1(A)$  being also dense in both  $\mathcal{S}'$  and  $\ell^1(A)$ .

**2. Definition of  $\ell^p(L^q)$ ,  $\ell_p^1(\mathcal{M})$ ,  $\ell^p(L^q)$ , ( $1 \leq p, q \leq +\infty$ ).**

We define  $\ell^p(\mathcal{M})$  as the space of all Borel measures (or classes of functions)  $\mu$  (or  $f$ ) such that the function  $t \rightarrow |\mu|(t + E) \in L^p(G)$ , ( $t \rightarrow \left( \int_{t+E} |f(s)|^q ds \right)^{1/q} \in L^p$ ) with

$$(A) \quad \|\mu\|_{\ell^p(\mathcal{M})} = \| |\mu|(\cdot + E) \|_{L^p(G)},$$

$$(A') \quad \|f\|_{\ell^p(L^q)} = \| \|f\|_{L^q(t+E)} \|_{L^p(G)}$$

where  $E$  is a relatively compact neighborhood of the neutral element  $0$  in  $G$ . Different choices of  $E$  give rise to equivalent norms.

Recall that there are other equivalent ways of defining  $\ell^2(\mathcal{M})$ , ( $\ell^p(L^q)$ ) notably:

$$(B) \quad \|\mu\|_{\ell^p(\mathcal{M})} \sim \sup \left\{ \| (|\mu|(g + E)) \|_{\ell^p(G)} ; \mathcal{P} \right\},$$

$$(B') \quad \|f\|_{\ell^p(L^q)} \simeq \sup \left\{ \| \|f\|_{L^q(g+E)} \|_{\ell^p(G)} ; \mathcal{P} \right\},$$

where  $\mathcal{P} = (g + E)_{g \in \mathcal{G}}$  is a maximal paving of  $G$  by disjoint translates of  $E$  (here we need to assume that  $E$  is symmetric. “Maximal” means that  $\mathcal{P}$  cannot be enlarged to a paving of  $G$  by translates of  $E$ ).

$$(C) \quad \|\mu\|_{\ell^p(\mathcal{M})} = \| (\|\chi_\alpha \mu\|_{\mathcal{M}_b}) \|_{\ell^p},$$

$$(C') \quad \|f\|_{\ell^p(L^q)} = \| \|\chi_\alpha f\|_{L^q} \|_{\ell^p}$$

where  $\chi_\alpha$  is a partition of unity of the form  $\chi_\alpha(x) = \chi(x + g_\alpha)$ , with  $\chi \in \mathcal{K}$ .

The least esthetically pleasing is the definition using the structural theorem and the definition of  $\ell^p(M)$  on  $\mathbb{R}^n$ .

All properties of this space are developed in [BD1] and [BD3].

### 3. The maximality property of $L^2(\mathcal{M})$ .

Let  $\mu \in \mathcal{M} \cap \mathcal{S}'$ . Denote by  $L_{|\mu|}^{\infty 1}$  the closure of  $L_{|\mu|}^1 \cap L_{|\mu|}^{\infty}$  in  $L_{|\mu|}^{\infty}$ . The following statements are equivalent:

- a)  $\mu \in \ell^2(\mathcal{M})$ ,
- b)  $(f d\mu)^\wedge \in \mathcal{M}, \forall f \in L_{|\mu|}^{\infty 1}$ ,
- c)  $(f d\mu)^\wedge \in \mathcal{M}, \forall f \in C_0(G)$ ,
- d)  $(\chi_E d\mu)^\wedge \in \mathcal{M}, \forall E \in \mathcal{B}(G)$ .

In the above statement  $C_0(G)$  is the space of continuous functions vanishing at  $\infty$  (the closure of  $\mathcal{K}$  in  $L^\infty$ ) and  $\mathcal{B}(G)$  is the algebra of Borel subsets of  $G$ .

We precede the proof with a number of remarks.

1. The implication  $c) \Rightarrow a)$  includes the Bertrandias' version of Littlewood-Edwards' theorem (1984), also Demailly (1984) [B1], [De].

2.  $b) \Rightarrow a)$  includes the result of Dupuis (1982) [D] (see also [BD2], [S3] and [S4]).

3.  $a)$  implies the condition

$$b') (f d\mu)^\wedge \in \ell^\infty(L^2) \subset \mathcal{M} \text{ for all } f \in L_{|\mu|}^{\infty}$$

(see below) which *a priori* is stronger than  $b)$ .

4. One could also consider the condition  $(f d\mu)^\wedge \in \mathcal{M}$  for all unimodular  $f$ . If only real  $f - s$  are allowed then the condition is equivalent to  $c)$ . If all complex  $f - s$  are allowed, then the condition is equivalent to  $b')$

### 4. The local property of $\widehat{\ell^2(\mathcal{M})}$ .

We propose this generalisation of a result of J. J. Fournier [F]. Let  $\sigma \in (\mathcal{S}')^+$ , ( $\sigma \in \mathcal{M}^+ \cap \mathcal{S}$ ); the following statements are equivalent:

- a) there exists a neighborhood  $V$  of  $0 \in \Gamma$  such that  $\widehat{\sigma}|_V \in L^2(V)$ ;
- b)  $\widehat{\sigma} \in \ell^\infty(L^2)$ ;
- c)  $\sigma \in \ell^2(\mathcal{M})$ .

A nonnegative distribution, by Schwartz is a nonnegative measure. By the fact  $\widehat{\ell^2(\mathcal{M})} \subset \ell^\infty(L^2)$  it is sufficient to proof  $a) \Rightarrow c)$ . Let  $\varphi$  a test function with support in  $V$ , such that  $\widehat{\varphi} > 0$ . The condition  $a)$  implies  $\varphi \cdot \widehat{\sigma} \in L^2$ , i.e.  $(\varphi \cdot \widehat{\sigma})^\wedge = \widehat{\varphi} * \sigma \geq 0$ ; the continuity of  $\widehat{\varphi}$  assume the existence of an open set  $\mathcal{O}$  and a scalar  $\lambda > 0$  such that  $\lambda(\widehat{\varphi} * \sigma) \geq \chi_{\mathcal{O}} * \sigma$  i.e.  $\sigma \in \ell^2(\mathcal{M})$ .

For the space  $\widehat{\ell^2(\mathcal{M})}$ ,  $1 \leq p \leq +\infty$ , look the Bertrandias' result [1984] [B1].

## 5. Integral operators.

We recall a few facts about domains of integral operators which will be used in the proof of the statement in **3** (see [S1], [S2], [S3]).

We consider two measure spaces  $(T, d\lambda)$  and  $(S, d\nu)$  and denote by  $L^0(T)$  (or respectively  $L^0(S)$ ) the space of measurable, finite a.e. complex valued functions, equipped with the topology of convergence in measure on all sets of finite measure. An integral operator from  $L^0(S)$  to  $L^0(T)$  is given by the formula

$$Kf(t) = \int_S K(t, s)f(s) d\nu, \quad f \in D_K,$$

where  $K \in L^0(T \times S)$  and  $D_K$ -the proper domain of  $K$  consists of all functions  $f \in L^0(S)$  for which the integral in question exists as a Lebesgue integral for almost all  $t \in T$ .

Besides the proper domain, we associate with  $K$  in a canonical way its extended (or maximal) domain  $\tilde{D}_K$ . It is a solid complete topological vector subspace of  $L^0(S)$  with the following properties:

- i)  $D_K \subset \tilde{D}_K$  with dense inclusion;
- ii)  $K : D_K \subset \tilde{D}_K \rightarrow L^0$  is continuous and thus can be extended by continuity to an operator  $\tilde{K} : \tilde{D}_K \rightarrow L^0$ .
- iii) If  $L \subset L^0(S)$  is a solid topological vector space to which  $K$  can be extended by continuity from the dense subset  $D_K \cap L$ , then  $L \subset \tilde{D}_K$  with continuous inclusion and the extension of  $K$  to  $L$  is the restriction of  $\tilde{K}$  to  $L$ .

The extended domain of  $K$  is characterised by the following result:

$f \in \tilde{D}_K$  if and only if for every sequence  $g_n \in D_K$  of functions with disjoint supports satisfying  $|g_n| \leq |f|$  a.e. we have  $\sum |Kg_n(t)|^2 < \infty$  for a.e.  $t \in T$ .

The above result depends on properties of the Rademacker sequence, which appear in one form or another in various presentations of the results in **3**.

In the above condition it is sometime convenient to take  $g_n$  to be restrictions of the function  $f$  to disjoint subsets of  $S$ : this is possible if  $S$  and  $T$  are locally compact,  $\nu, \lambda$  are Radon measures and  $K$  is continuous. In this case  $\tilde{D}_K \subset D_{K \text{ loc}}$  i.e. for every  $f \in \tilde{D}_K$  and  $E$ -a compact in  $S$ ,  $\chi_E f \in D_K$ .

## 6. Application to the Fourier transform.

We apply the results of **5** to the case when  $S = X$  is a locally compact abelian group,  $T = \hat{X} = \Xi$  is its group of characters.

We write the Fourier transform of the measure  $f d\mu$  appearing in **3** in the form  $(\frac{d\mu}{d|\mu|}(x))$  denoting the Radon Nikodym derivative

$$(f d\mu)^\wedge(\xi) = \int_X \xi(-x)f(x) d\mu(x) = \int_X \xi(-x)\frac{d\mu(x)}{d|\mu|}f(x) d|\mu|(x).$$

Accordingly, we consider the integral operator  $K_\mu$  with the kernel  $K(\xi, x) = \xi(-x) \frac{d\mu(x)}{d|\mu|}$ , on the measure spaces  $(X, d|\mu|) \times (\Xi; d\xi)$  where  $d\xi$  is the Haar measure.

Since  $\left| \frac{d\mu}{d|\mu|}(X) \right| = 1$ ,  $|\mu|$ -almost everywhere, for the purpose of determining the domains of  $K_\mu$  we may replace the factor  $\frac{d\mu}{d|\mu|}$  by 1, and consider the operator, still denoted by  $K_\mu$ :

$$K_\mu f(\xi) = \int_X \xi(-x) f(x) d|\mu|(x).$$

It is obvious that  $D_{K_\mu} = L^1(X, d|\mu|) = L_\mu^1$ . To determine the extended domain  $\tilde{D}_{K_\mu}$  we use the remarks in 4. Let  $E$  be a relatively compact neighborhood of 0 in  $X$  and  $x_n + E, x_n \in X$  be disjoint. If  $f \in \tilde{D}_{K_\mu}$  then  $\chi_{x_n+E} f \in D_K$  and  $\sum |K_\mu(\chi_{x_n+E} f)|^2 = \sum \left| \int_{x_n+E} \xi(-x) f(x) d|\mu|(x) \right|^2 = \sum \left| \int_E \xi(-x) f(x_n + x) d|\mu|(x_n + x) \right|^2 < \infty$  for almost every  $\xi$ , in particular for almost every  $\xi$  in a neighborhood of 1 in  $\Xi$ , say  $F$  in which e.g.  $|\xi(-x) - 1| < 1/2$  for all  $x \in E$ . Since  $\tilde{D}_{K_\mu}$  is solid, we may assume that  $f \geq 0$ . For  $\xi \in F$  and  $x \in E$  we have  $\text{Re } \xi(-x) > 3/4$  and

$$\frac{9}{16} \sum \left( \int_E f(x_n + x) d|\mu|(x_n + x) \right)^2 \leq \sum \left( \int_E \xi(-x) f(x_n + x) d|\mu|(x_n + x) \right)^2 < \infty.$$

It follows that  $f \in \ell^2(L_\mu^1)$  and that  $\tilde{D}_{K_\mu} \subset \ell^2(L_\mu^1)$ .

Since  $\ell^2(L_\mu^1)$  is solid, the reverse inclusion also follows from remarks in 3, once we observe that  $L_\mu^1$  is dense in  $\ell^2(L_\mu^1)$  and that the mapping  $K_\mu : L_\mu^1 \subset \ell^2(L_\mu^1) \rightarrow L^0(\Xi)$  is continuous. The first observation is obvious; as concerns the second observation we actually have continuity of  $K_\mu : L_\mu^1 \subset \ell^2(L_\mu^1) \rightarrow \ell^\infty(L^2)(\Xi)$ .

Even though this result is well known, we give a proof which seems to be of some interest.

We derive an estimate of the form

$$\int_\Xi \varphi(\xi) |K_\mu f(\xi)|^2 d\xi \leq C \|f\|_{\ell^2(L_\mu^1)},$$

for  $f \in L_\mu^1$  and  $\varphi \in \mathcal{K}(\Xi)$ ,  $\varphi \geq 0$  such that  $\hat{\varphi} \in \ell^1(L^\infty)(X)$ ; it is known that functions  $\varphi$  like this exist. We consider a partition of unity on  $G$  of the form  $1 = \sum_{\alpha \in A} \psi(x + x_\alpha)$  where  $\psi \in \mathcal{K}_+$  and for every  $x \# \{\alpha; \psi(x + x_\alpha) \neq 0\} \leq m$ . If  $f \in \ell^2(L_\mu^1)$  then  $(\int_X \psi(x + x_\alpha) |f(x)| d|\mu|) \in \ell^2$ , in particular the set  $\{\alpha; \int_X \psi(x + x_\alpha) |f(x)| d|\mu| \neq 0\}$  is enumerable and  $\|f\|_{\ell^2(L_\mu^1)} = \left( \sum_\alpha (\int_X \psi(x + x_\alpha) |f(x)| d|\mu|)^2 \right)^{1/2}$ .

The integral  $\int_\Xi \varphi(\xi) |K_\mu f(\xi)|^2 d\xi$  can be written in the form

$$\begin{aligned}
\int_{\Xi} \varphi(\xi) |K_{\mu} f(\xi)|^2 d\xi &= \int_X \int_X \widehat{\varphi}(x-y) f(x) \overline{f(y)} d|\mu|(x) d|\mu|(y) \\
&\leq \sum \int_X \int_X \widehat{\varphi}(x-y+x_{\alpha}-x_{\beta}) \psi(x+x_{\alpha}) \psi(y+x_{\beta}) \\
&\quad \cdot f(x) \overline{f(y)} d|\mu|(x) d|\mu|(y) \\
&\leq \sum a_{\alpha\beta} \int_X \psi(x+x_{\alpha}) |f(x)| d|\mu|(x) \int_X \psi(y+x_{\beta}) f(y) d|\mu|(y)
\end{aligned}$$

where  $a_{\alpha\beta} = \max \{|\widehat{\varphi}(z+x_{\alpha}-x_{\beta})|, z \in U-U\}$ , where  $U = \text{Supp } \psi$ . Since for every  $\alpha$  and  $z \notin \{\beta; z \in U-U+x_{\alpha}-x_{\beta}\} \leq \text{const}$ , it follows that  $\sum_{\alpha} a_{\alpha\beta}, \sum_{\beta} a_{\alpha\beta} \leq \text{const} \|\widehat{\varphi}\|_{\ell^1(L^{\infty})}$  and the matrix  $(a_{\alpha\beta})$  defines a bounded operator in  $\ell^2(A)$ . This readily implies the desired conclusion.

## 7. Proof of the maximality property of $\ell^2(\mathcal{M})$ .

We proceed now to prove the statement made in 3.

If  $\mu \in \ell^2(\mathcal{M})$  then by 6  $(f d\mu)^{\wedge} \in \ell^{\infty}(L^2)$ , in particular  $a) \Rightarrow b), a) \Rightarrow c)$  and  $a) \Rightarrow d)$ . We shall prove next that  $b) \Rightarrow a)$  and then that  $c) \Rightarrow b)$  and that  $d) \Rightarrow b)$ .

Supposed that  $\mu$  satisfies  $b)$  and  $c)$ ,  $F$  be a compact subset of  $\widehat{G}$ . Then for  $f \in L_{\mu}^{\infty 1}$ ,  $(f d\mu)^{\wedge} \in \mathcal{M}(F)$  and by closed graph theorem  $\|(f d\mu)^{\wedge}\|_{\mathcal{M}(F)} \leq \text{const} \|f\|_{\infty}$  for every  $f \in L_{\mu}^{\infty 1}$ . In particular, if  $f \in L_{\mu}^1 \cap L_{\mu}^{\infty}$ ,  $(f d\mu)^{\wedge} \in C_0 \subset L_{\text{loc}}^1$  and  $(f d\mu)^{\wedge} K_{\mu} f$ . The last inequality implies that  $K_{\mu} : L_{\mu}^{\infty} \cap L_{\mu}^1 \subset L_{\mu}^{\infty 1} \rightarrow L_{\text{loc}}^1 \subset L^0$  is continuous and since  $L_{\mu}^{\infty 1}$  is solid, the discussion in 5 implies that  $L_{\mu}^{\infty 1} \subset \ell^2(L_{\mu}^1)$  with continuous inclusion. In particular, if  $\{x_{\alpha} + E\}$  is a paving in  $X$ , then every finite sum  $\sum \chi_{x_{\alpha} + E}$  belongs to  $L_{\mu}^1 \cap L_{\mu}^{\infty}$  with  $\|\sum \chi_{x_{\alpha} + E}\|_{L^{\infty}} \leq 1$  and therefore  $\|\sum \chi_{x_{\alpha} + E}\|_{\ell^2(L_{\mu}^1)}^2 = \sum |\mu|(x_{\alpha} + E)^2 \leq \text{const}$ , i.e.  $\mu \in \ell^2(\mathcal{M})$ . We have shown that  $b) \Rightarrow a)$ .

To prove that  $c) \Rightarrow b)$  we first note that  $c)$  implies (using the closed graph theorem) that  $\|(f d\nu)^{\wedge}\|_{\mathcal{M}(F)} \leq C_F \|f\|_{\infty}$ ,  $F \subset\subset \Xi$ , for all  $f \in C_0$ . It suffices to show that the inequality persists for  $f \in L_{\mu}^{\infty} \cap L_{\mu}^1$ , in particular for  $f \in L^{\infty}$  with compact support (the latter forming a dense subset in  $L_{\mu}^{\infty 1}$ ). For such  $f$ , using Lusin's theorem and regularity of (the topological space)  $X$ , we find a sequence  $f_n \in \mathcal{K}$  such that  $f_n \rightarrow f$  in measure, that  $\|f_n\|_{\infty} \leq \|f\|_{\infty}$  and that supports of  $f_n$  remain in a fixed compact. Then  $\|(f_n d\mu)^{\wedge}\|_{\mathcal{M}(F)} = \|(f_n d\mu)^{\wedge}\|_{L^1(F)} \leq \text{const} \|f_n\|_{\infty} \leq \text{const} \|f\|_{\infty}$  and one can pass to the limit in the left hand side using the dominated convergence theorem.

Proof that  $d) \Rightarrow b)$ .

The goal is to establish an inequality  $\langle (f d\mu)^{\wedge}, g \rangle \leq C_F \|f\|_{\infty} \|g\|_{\infty}$  for all  $g \in C(F)$  where  $F \subset\subset \Xi$  is fixed but arbitrary and  $f \in L_{\mu}^{\infty 1}$ . By a density argument, it suffices to obtain the estimate for  $f \geq 0$  and finite valued. We begin with the case when  $f = \chi_E$  is the characteristic function of  $E \subset X$ .

If  $\mu = \mu_1 + i\mu_2$  satisfies  $d$ ) then also  $\bar{\mu} = \mu_1 - i\mu_2$  satisfies  $d$ ) because of the formula  $(\chi_E d\bar{\mu})^\wedge = \overline{(\chi_E d\mu)^\wedge}^\vee$  where  $\varphi^\vee(\xi) = \varphi(-\xi)$ ;  $\bar{\nu}^\vee$  of a measure  $\nu$  is a measure.

It follows that  $\operatorname{Re} \mu$  and  $\operatorname{Im} \mu$  satisfy  $d$ ) and we may assume that  $\mu$  is real. The Hahn decomposition allows us to assume that  $\mu \geq 0$ . In this case we write observe that  $\widehat{g} \in \widehat{C}(F)$  then  $\widehat{g} \in \widehat{C}(-F)$  and  $\widehat{g} = \widehat{g}_1 + i\widehat{g}_2$  where  $g_j \in C(F \cup -F)$ . Hence

$$\langle (\chi_E d\mu)^\wedge, g \rangle = \langle \chi_E d\mu, \widehat{g} \rangle = \langle \chi_E d\mu, \widehat{g}_1 \rangle + i \langle \chi_E d\mu, \widehat{g}_2 \rangle$$

and considering each term separately we may assume that  $\widehat{g}$  is real we write then  $\widehat{g} = \chi_{E_1} \widehat{g} + \chi_{E_2} \widehat{g}$  where  $\chi_{E_1} \widehat{g} \geq 0$  and  $\chi_{E_2} \widehat{g} \leq 0$ .

$$\begin{aligned} |\langle \chi_E d\mu, \widehat{g} \rangle| &= |\langle \chi_E d\mu, \chi_{E_1} \widehat{g} \rangle + \langle \chi_E d\mu, \chi_{E_2} \widehat{g} \rangle| \\ &\leq \langle d\mu, \chi_{E_1} \widehat{g} \rangle + \langle d\mu, -\chi_{E_2} \widehat{g} \rangle \\ &= \langle (\chi_{E_1} d\mu)^\wedge, g \rangle - \langle (\chi_{E_2} d\mu)^\wedge, g \rangle. \end{aligned}$$

It follows that  $|\langle (\chi_E d\mu)^\wedge, g \rangle|$  is bounded uniformly in  $E \in \mathcal{B}(X)$  by a constant depending on  $g$ . By Banach Steinhaus theorem  $|\langle (\chi_E d\mu)^\wedge, g \rangle| \leq M \|g\|_\infty$  for all  $E \in \mathcal{B}(X)$ .

Suppose now that  $f$  is nonnegative and takes finitely many values. Such an  $f$  can be represented in the form

$$f(x) = \sum_{\ell=1}^n a_\ell \chi_{E_\ell}(x),$$

where  $a_1, \dots, a_n > 0$ ,  $E_1 \supset E_2 \supset \dots \supset E_n$ ,  $|\mu|(E_\ell) > 0$  and  $\bar{E}_1$  is compact. Clearly then  $\|f\|_\infty = a_1 + \dots + a_n$  and

$$\begin{aligned} |\langle f d\mu, g \rangle| &= |a_1 \langle (\chi_{E_1} d\mu)^\wedge, g \rangle + \dots + a_n \langle (\chi_{E_n} d\mu)^\wedge, g \rangle| \\ &\leq a_1 |\langle (\chi_{E_1} d\mu)^\wedge, g \rangle| + \dots + a_n |\langle (\chi_{E_n} d\mu)^\wedge, g \rangle| \\ &\leq M(a_1 + \dots + a_n) = M \|f\|_\infty \|g\|_\infty. \end{aligned}$$

Since in this case  $\langle f d\mu, g \rangle$  is a function in  $L^1_{\text{loc}}$ , the inequality can be extended, as in the proof of  $c) \Rightarrow b)$ , to all  $g \in L^\infty(F)$  and the proof of  $d) \Rightarrow b)$  is complete.

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