NORMS OF POWERS OF ABSOLUTELY CONVERGENT FOURIER SERIES IN SEVERAL VARIABLES

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In this paper we establish an upper bound for $\|f^n\|$, where f is an absolutely convergent Fourier series

$$f(\theta) = \sum_{\alpha} a_{\alpha} e^{i(\alpha, \theta)}$$

in k variables, with $\|\mathbf{f}\| = \sum_{\alpha} |\mathbf{a}_{\alpha}|$; here we use the notation $\alpha = (\alpha_1, \dots, \alpha_k)$ for a k-tuple of integers, and we write $\theta = (\theta_1, \dots, \theta_k)$ and $(\alpha, \theta) = \sum_{\alpha_j \theta_j} \theta_j$. We also use

$$D_{j} = \frac{\partial}{\partial \theta_{j}}, \quad D^{\beta} = \prod_{j=1}^{k} D_{j}^{\beta_{j}}.$$

We introduce the partial ordering

$$\beta \geq \beta^{\, \text{!`}}$$
 if and only if $\beta_{\, j} \geq \beta^{\, \text{!`}}_{\, j}$ for $\, j$ = 1, ..., k .

Let $0 = (0, \dots, 0)$ and $I = (1, \dots, 1)$.

THEOREM. Let f be given by an absolutely convergent Fourier series, and let $|f(\theta)| \le 1$ for all θ . Suppose $D^{\beta}f$ $(0 \le \beta \le I)$ exists in the sense of Sobolev and belongs to L_2 . Then

$$\|f^n\| \le M n^{k/2}$$
 (n = 1, 2, ...).

Remarks. For k = 1, the theorem was proved by Kahane (see [4, page 103]) by means of an inequality of F. Carlson [1]. We shall prove a generalization of Carlson's inequality (Lemma 2).

Kahane [3] showed that for k = 1 the estimate is the best possible estimate. His example is easily modified to show that

$$\|f^n\| \ge C n^{k/2}$$
 (C > 0, n = 1, 2, ...)

if $f(\theta) = e^{i\phi(\theta)}$ and ϕ is real, $\phi \in C^2$, and if for some θ the matrix $[D_h D_j \phi(\theta)]$ does not have zero as an eigenvalue. It is sufficient to deal with the localized problem, and we may rotate the coordinates to diagonalize the second derivatives (see [2]).

The proof is based on two lemmas. The first concerns polynomials in a complex variable $z = (z_1, \dots, z_k)$. We use the notation $dz = dz_1 \dots dz_k$ and $d\theta = d\theta_1 \dots d\theta_k$.

LEMMA 1. Let $b_{\alpha} \geq 0$ ($\alpha \geq 0$). Suppose $g(z) = \sum b_{\alpha} z^{\alpha}$ is a polynomial. Then

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$$\int_0^1 \cdots \int_0^1 g(z) dz \le 2^{-k} \int_0^{2\pi} \cdots \int_0^{2\pi} \left| g(e^{i\theta}) \right| d\theta ,$$

where $g(e^{i\theta}) = g(e^{i\theta_1}, \dots, e^{i\theta_k}).$

Proof. The lemma follows from the elementary identities

$$\int_0^1 \cdots \int_0^1 g(z) dz = \sum_{\alpha \ge 0} \frac{b_{\alpha}}{\prod_i (\alpha_i + 1)}$$

and

$$\int_0^{2\pi} \cdots \int_0^{2\pi} g(e^{i\theta}) e^{i(\theta_1 + \cdots + \theta_k)} \prod_j (\pi - \theta_j) d\theta = (2\pi i)^k \sum_{\alpha \geq 0} \frac{b_{\alpha}}{\prod_j (\alpha_j + 1)}.$$

LEMMA 2 (a generalized Carlson inequality). Let $a_{\alpha}\geq 0$ for $\alpha\geq I$, and let $\sum_{\alpha>I}\alpha^{2I}a_{\alpha}^2<\infty$. Then

$$\left(\sum_{\alpha \geq I} a_{\alpha}\right)^{2} \leq 2\pi^{k} \sum_{0 < \beta < I} \left(\sum_{\alpha > I} \alpha^{2\beta} a_{\alpha}^{2}\right)^{1/2} \left(\sum_{\alpha \geq I} \alpha^{2(I-\beta)} a_{\alpha}^{2}\right)^{1/2}.$$

Proof. Let N be a positive integer, and let

$$f_N(z) = \sum_{I < \alpha < NI} a_{\alpha} z^{\alpha}$$
.

Then, with the notation $D_{z_j} = \frac{\partial}{\partial z_j}$ and $D_z^{\beta} = \prod D_{z_j}^{\beta j}$, we have the relation

$$f_N^2(I) = \int_0^1 \cdots \int_0^1 D_z^I f_N^2(z) dz = 2 \sum_{0 < \beta < I} \int_0^1 \cdots \int_0^1 (D_z^\beta f_N) (D_z^{I-\beta} f_N) dz.$$

We now apply Lemma 1 and the Schwartz inequality to get the inequality

$$\begin{split} f_{N}^{2}(I) &\leq 2^{-(k-1)} \sum_{0 \leq \beta \leq I} \int_{0}^{2\pi} \cdots \int_{0}^{2\pi} \left| D_{z}^{\beta} f_{N}(e^{i\theta}) \right| \left| D_{z}^{I-\beta} f_{N}(e^{i\theta}) \right| d\theta \\ &\leq 2^{-(k-1)} \sum_{0 \leq \beta \leq I} \left\| D^{\beta} f_{N}(e^{i\theta}) \right\|_{L_{2}} \left\| D^{I-\beta} f_{N}(e^{i\theta}) \right\|_{L_{2}}. \end{split}$$

It follows from this and from Parseval's theorem that

$$\left(\sum_{\mathrm{I}<\alpha<\mathrm{NI}}\mathrm{a}_{\alpha}\right)^{2}\leq 2\pi^{\mathrm{k}}\sum_{\mathrm{0}<\beta\leq\mathrm{I}}\left(\sum_{\alpha\geq\mathrm{I}}\alpha^{2\beta}\mathrm{a}_{\alpha}^{2}\right)^{1/2}\left(\sum_{\alpha\geq\mathrm{I}}\alpha^{2(\mathrm{I}-\beta)}\mathrm{a}_{\alpha}^{2}\right)^{1/2}$$

If we let N tend to infinity, we obtain the desired inequality.

Proof of the theorem. Let

$$F(\theta) = \sum b_{\alpha} e^{i(\alpha, \theta)}, \quad \sum |b_{\alpha}| < \infty, \quad F^{n}(\theta) = \sum b_{\alpha}^{n} e^{i(\alpha, \theta)}.$$

Then it follows from Lemma 2 that

$$\begin{split} \left(\sum_{\alpha \geq I} |b_{\alpha}^{n}|\right)^{2} &\leq 2\pi^{k} \sum_{0 \leq \beta \leq I} \left(\sum_{\alpha \geq I} \alpha^{2\beta} |b_{\alpha}^{n}|^{2}\right)^{1/2} \left(\sum_{\alpha \geq I} \alpha^{2(I-\beta)} |b_{\alpha}^{n}|^{2}\right)^{1/2} \\ &\leq 2^{-(k-1)} \sum_{0 \leq \beta \leq I} \left\|D^{\beta} F^{n}(\theta)\right\|_{L_{2}} \left\|D^{I-\beta} F^{n}(\theta)\right\|_{L_{2}} \leq M n^{k}. \end{split}$$

Since we get similar inequalities when we sum over $\alpha_1 \leq 0$, $\alpha_j \geq 1$ (j = 2, 3, ..., k), and so forth, the theorem is proved.

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