

PROOF OF A THEOREM OF THORIN

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Let

$$A(x, y) = \sum_{j,k=1}^{m,n} a_{jk} x_j y_k$$

be a complex bilinear form, and let $M(\alpha, \beta)$ denote the upper bound of $|A(x, y)|$ for the x 's and y 's satisfying the condition

$$(\sum |x_j|^{1/\alpha})^\alpha \leq 1, \quad (\sum |y_k|^{1/\beta})^\beta \leq 1.$$

Then $\log M(\alpha, \beta)$ is a convex function of the point (α, β) in the triangle

$$(1) \quad 0 \leq \alpha \leq 1, \quad 0 \leq \beta \leq 1, \quad \alpha + \beta \geq 1.$$

The above result is due to M. Riesz.¹ In a recent paper it was shown by Thorin² that the theorem is restricted neither to bilinear forms nor to the triangle (1). Thorin's result is as follows.

THEOREM. (i) *Let $f(z_1, z_2, \dots, z_r)$ be an entire function of r complex variables $z_1, z_2, \dots, z_r$. Let K be a bounded domain $(v_1, v_2, \dots, v_r)$ of the r -dimensional Euclidean space, satisfying the conditions $v_1 \geq 0, v_2 \geq 0, \dots, v_r \geq 0$. Let $M(\alpha_1, \alpha_2, \dots, \alpha_r)$ denote the upper bound of $|f(z_1, z_2, \dots, z_r)|$ for*

$$|z_1| = v_1^{\alpha_1}, \dots, |z_r| = v_r^{\alpha_r}, \quad \text{and} \quad (v_1, v_2, \dots, v_r) \in K.$$

Then $\log M(\alpha_1, \alpha_2, \dots, \alpha_r)$ is a convex function of the point $(\alpha_1, \alpha_2, \dots, \alpha_r)$ in the domain $0 \leq \alpha_j < +\infty, j = 1, 2, \dots, r$.

(ii) *If the points of K satisfy a condition*

$$0 < A \leq v_j \leq B < +\infty \quad (j = 1, 2, \dots, r)$$

then $\log M(\alpha_1, \alpha_2, \dots, \alpha_r)$ is convex in the whole space $-\infty < \alpha_j < +\infty, j = 1, 2, \dots, r$.

In case (ii), vanishing of some of the α 's does not require additional discussion. The situation is slightly different in case (i), since $v_j^{\alpha_j}$ has no meaning if both v_j and α_j are zero. The sets $z_1, z_2, \dots, z_r$

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¹ M. Riesz, *Sur les maxima des formes bilinéaires et sur les fonctionnelles linéaires*, Acta Math. vol. 49 (1926) pp. 465-497.

² G. O. Thorin, *An extension of a convexity theorem due to M. Riesz*, Kungl. Fysiografiska Sällskapets i Lund Föreläsningar vol. 8 (1939) no. 14.