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ON THE FOURIER-WALSH COEFFICIENTS

Abstract

For any $0 < \epsilon < 1$, $p \geq 1$ and each function $f \in L^p[0, 1]$ one can find a function $g \in L^p[0, 1]$, $\text{mes}\{x \in [0, 1]; g \neq f\} < \epsilon$, such that the sequence $\{|c_k(g)|, k \in \text{spec}(g)\}$ is monotonically decreasing, where $\{c_k(g)\}$ is the sequence of Fourier-Walsh coefficients of the function $g(x)$.

1 Introduction.

We will consider the behavior of Fourier-Walsh coefficients after modification of functions. Note that Luzin's idea of modification of a function improving its properties (see [1]) was substantially developed later on. In 1939, Men'shov [2] proved the following fundamental theorem.

Theorem 1 (Men'shov's C -strong property). *Let $f(x)$ be an a.e. finite measurable function on $[0, 2\pi]$. Then for each $\epsilon > 0$ one can define a continuous function $g(x)$ coinciding with $f(x)$ on a subset E of measure $|E| > 2\pi - \epsilon$ such that its Fourier series with respect to the trigonometric system converges uniformly on $[0, 2\pi]$.*

Further interesting results in this direction were obtained by many famous mathematicians (see for example [3]-[7]). We mention also our papers [8]-[10]. Here we present results having a direct bearing on the present work.

In 1977 A. M. Olevskii [6] established that there exists a function $g(x) \in C[0, 2\pi]$, such that for any function $f(x)$ with

$$|\{x \in [0, 2\pi] ; f(x) = g(x)\}| > 0$$

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the sequence of trigonometric Fourier coefficients $\{a_n(f), b_n(f)\}$ fail to belong to l_p for any $p \in (0, 2)$.

In 1990, [8] proved that for any $\epsilon > 0$ there exists a measurable set $E \subset [0, 1]$, with measure $|E| > 1 - \epsilon$, such that for any function $f(x) \in L^1[0, 1]$ there exists a function $g(x) \in L^1[0, 1]$ coinciding with $f(x)$ on E and such that the sequence of Fourier coefficients $\{c_k(g)\}$ of the function $g(x)$ in the trigonometric system belongs to l_p for all $p > 2$.

The Walsh system, an extension of the Rademacher system, may be obtained in the following manner. Let r be the periodic function, of least period 1, defined on $[0, 1)$ by

$$r = \chi_{[0, 1/2)} - \chi_{[1/2, 1)}.$$

The Rademacher system, $R = r_n : n = 0, 1, \dots$, is defined by the conditions

$$r_n(x) = r(2^n x), \quad \forall x \in R, n = 0, 1, \dots,$$

and, in the ordering employed by Payley (see [11] and [12]), the n th element of the Walsh system $\{\varphi_n\}$ is given by

$$\varphi_n = \prod_{k=0}^{\infty} r_k^{n_k}, \quad (1)$$

where $\sum_{k=0}^{\infty} n_k 2^k$ is the unique binary expansion of n , with each n_k either 0 or 1.

Let $\{\varphi_k(x)\}$ be the Walsh system and let $f(x) \in L^p$, $p \geq 1$. We denote by $c_k(f)$ the Fourier-Walsh coefficients of f ; i.e.

$$c_k(f) = \int_0^1 f(x) \varphi_k(x) dx.$$

The spectrum of $f(x)$ (denoted by $spec(f)$) is the support of $c_k(f)$; i.e. the set of integers where $c_k(f)$ is non-zero.

In the present work we prove the following theorem:

Theorem 2. *For any $0 < \epsilon < 1$, $p \geq 1$ and each function $f \in L^p[0, 1]$ one can find a function $g \in L^p[0, 1]$, $mes\{x \in [0, 1]; g \neq f\} < \epsilon$, such that the sequence*

$$\{|c_k(g)|, k \in spec(g)\}, \text{ is monotonically decreasing.}$$

Remark 1. It must be pointed out that in this theorem the “exceptional” set on which the function f is modified depends on f .

The following problem remains open:

Question 1. Is it possible to construct in Theorem 2 the “exceptional” set independent from f ?

Question 2. Is Theorem 2 true for the trigonometric system?

2 Proofs of Main Lemmas.

We put

$$I_k^{(j)}(x) = \begin{cases} 1 & \text{if } x \in [0, 1] \setminus \Delta_k^{(j)}, \\ 1 - 2^k & \text{if } x \in \Delta_k^{(j)} = \left(\frac{j-1}{2^k}, \frac{j}{2^k}\right), \end{cases} \quad (2)$$

for $k = 1, 2, \dots$, $1 \leq j \leq 2^k$, and periodically extend these functions on R^1 with period 1.

By $\chi_E(x)$ we denote the characteristic function of the set E ; i.e.

$$\chi_E(x) = \begin{cases} 1 & \text{if } x \in E \\ 0 & \text{if } x \notin E. \end{cases} \quad (3)$$

Then, clearly

$$I_k^{(j)}(x) = \varphi_0(x) - 2^k \cdot \chi_{\Delta_k^{(j)}}(x), \quad (4)$$

and let for the natural numbers $k \geq 1$ and $j \in [1, 2^k]$

$$b_i(\chi_{\Delta_k^{(j)}}) = \int_0^1 \chi_{\Delta_k^{(j)}}(x) \varphi_i(x) dx = \pm \frac{1}{2^k}, \quad 0 \leq i < 2^k, \quad (5)$$

$$a_i(I_k^{(j)}) = \int_0^1 I_k^{(j)}(x) \varphi_i(x) dx = \begin{cases} 0 & \text{if } i = 0 \text{ and } i \geq 2^k, \\ \pm 1 & \text{if } 1 \leq i < 2^k. \end{cases} \quad (6)$$

Hence

$$\chi_{\Delta_k^{(j)}}(x) = \sum_{i=0}^{2^k-1} b_i(\chi_{\Delta_k^{(j)}}) \varphi_i(x), \quad (7)$$

$$I_k^{(j)}(x) = \sum_{i=1}^{2^k-1} a_i(I_k^{(j)}) \varphi_i(x). \quad (8)$$

Lemma 1. *Let dyadic interval $\Delta = \Delta_m^{(k)} = ((k-1)/2^m; k/2^m)$, $k \in [1, 2^m]$ and numbers $N_0 \in \mathbb{N}$, $\gamma \neq 0$, $\epsilon \in (0, 1)$, $p \geq 1$ be given. Then there exists a measurable set $E \subset [0, 1]$ and a polynomial Q in the Walsh system $\{\varphi_k\}$ of the following form:*

$$Q = \sum_{k=N_0}^N c_k \varphi_k$$

which satisfy the following conditions:

1. the coefficients $\{c_k\}_{k=N_0}^N$ are 0 or $\pm\gamma|\Delta|$,
2. $|E| > (1 - \epsilon)|\Delta|$,
3. $Q(x) = \begin{cases} \gamma & \text{if } x \in E, \\ 0 & \text{if } x \notin \Delta, \end{cases}$
4. $\left(\int_0^1 |Q(x)|^p dx\right)^{\frac{1}{p}} \leq 3|\gamma||\Delta|^{\frac{1}{p}\epsilon^{-\frac{1}{q}}}$, $\frac{1}{p} + \frac{1}{q} = 1$.

PROOF. Let

$$\nu_0 = \left\lceil \log_2 \frac{1}{\epsilon} \right\rceil + 1; s = \lceil \log_2 N_0 \rceil + m. \quad (9)$$

We define the polynomial $Q(x)$ and the numbers c_n , a_i and b_j in the following form:

$$Q(x) = \gamma \cdot \chi_{\Delta_m^{(k)}}(x) \cdot I_{\nu_0}^{(1)}(2^s x), \quad x \in [0, 1], \quad (10)$$

$$c_n = c_n(Q) = \int_0^1 Q(x) \varphi_n(x) dx, \quad \forall n \geq 0, \quad (11)$$

$$b_i = b_i(\chi_{\Delta_m^{(k)}}), \quad 0 \leq i < 2^m, \quad a_j = a_j(I_{\nu_0}^{(1)}), \quad 0 < j < 2^{\nu_0}. \quad (12)$$

Taking into consideration the following equation

$$\varphi_i(x) \cdot \varphi_j(2^s x) = \varphi_{j \cdot 2^s + i}(x), \quad \text{if } 0 \leq i, j < 2^s \text{ (see (1))},$$

and having the relations (5)-(8) and (10)-(12), we obtain that the polynomial $Q(x)$ has the following form:

$$\begin{aligned}
Q(x) &= \gamma \cdot \sum_{i=0}^{2^m-1} b_i \varphi_i(x) \cdot \sum_{j=1}^{2^{\nu_0}-1} a_j \varphi_j(2^s x) \\
&= \gamma \cdot \sum_{j=1}^{2^{\nu_0}-1} a_j \cdot \sum_{i=0}^{2^m-1} b_i \varphi_{j \cdot 2^s + i}(x) = \sum_{k=N_0}^{\bar{N}} c_k \varphi_k(x),
\end{aligned} \tag{13}$$

where

$$c_k = c_k(Q) = \begin{cases} \pm \frac{\gamma}{2^m} \text{ or } 0 & \text{if } k \in [N_0, \bar{N}] \\ 0 & \text{if } k \notin [N_0, \bar{N}] \end{cases}, \quad \bar{N} = 2^{s+\nu_0} + 2^m - 2^s - 1. \tag{14}$$

Then let

$$E = \{x; Q(x) = \gamma\}.$$

Clearly that (see (2) and (10)),

$$|E| = 2^{-m}(1 - 2^{-\nu_0}) > (1 - \epsilon)|\Delta|, \tag{15}$$

$$Q(x) = \begin{cases} \gamma & \text{if } x \in E \\ \gamma(1 - 2^{\nu_0}) & \text{if } x \in \Delta \setminus E \\ 0 & \text{if } x \notin \Delta. \end{cases} \tag{16}$$

Thus, for $p \geq 1$ and $\frac{1}{p} + \frac{1}{q} = 1$ (if $p = 1$, then $q = \infty$)

$$\left(\int_0^1 |Q(x)|^p dx \right)^{\frac{1}{p}} \leq 3|\gamma||\Delta|^{\frac{1}{p}\epsilon - \frac{1}{q}}.$$

□

Lemma 2. *Let numbers $p \geq 1$, $m_0 > 1$, positive ϵ and δ and Walsh polynomial $f(x)$ are given. Then one can find a set $E \subset [0, 1]$, $|E| > 1 - \epsilon$ and a polynomial in the Walsh system*

$$Q(x) = \sum_{k=m_0}^N a_k \varphi_k(x),$$

satisfying the following conditions:

1. $0 \leq |a_k| < \delta$ and the non-zero coefficients in $\{a_k\}_{k=m_0}^N$ are in decreasing order,

2. $Q(x) = f(x)$, for all $x \in E$,
3. $\|Q\|_p < \frac{3}{\epsilon^{\frac{1}{q}}} \|f\|_p \left(\frac{1}{p} + \frac{1}{q} = 1 \right)$.

PROOF. Let

$$f(x) = \sum_{k=0}^M b_k \varphi_k(x) = \sum_{\nu=1}^{\nu_0} \gamma_\nu \cdot \chi_{\Delta_\nu}(x), \quad \sum_{\nu=1}^{\nu_0} |\Delta_\nu| = 1, \quad (17)$$

where Δ_ν are dyadic intervals of the form $\Delta_m^{(k)} = ((k-1)/2^m; k/2^m)$, $k \in [1, 2^m]$.

Without loss of generality, one may assume that

$$0 < |\gamma_1| |\Delta_1| < \dots < |\gamma_\nu| |\Delta_\nu| < \dots < |\gamma_{\nu_0}| |\Delta_{\nu_0}| < \delta. \quad (18)$$

Successively applying Lemma 1, we determine some sets $E_\nu \subset [0, 1]$ and polynomials

$$Q_\nu = \sum_{j=m_{\nu-1}}^{m_\nu-1} a_j \varphi_j, \quad a_j = 0 \text{ or } \pm \gamma_j |\Delta_j|, \text{ if } j \in [m_{\nu-1}, m_\nu), \quad \nu = 1, \dots, \nu_0, \quad (19)$$

which satisfy the following conditions:

$$|E_\nu| > (1 - \epsilon) \cdot |\Delta_\nu|, \quad (20)$$

$$Q_\nu = \begin{cases} \gamma_\nu & \text{if } x \in E_\nu, \\ 0 & \text{if } x \notin \Delta_\nu, \end{cases} \quad (21)$$

$$\|Q_\nu\|_p = \left(\int_0^1 |Q_\nu(x)|^p dx \right)^{1/p} < \frac{3 |\gamma_\nu|}{\epsilon^{1-1/p}} \cdot |\Delta_\nu|^{1/p}. \quad (22)$$

We define

$$Q = \sum_{\nu=1}^{\nu_0} Q_\nu = \sum_{k=m_0}^N a_k \varphi_k, \quad N = m_{\nu_0} - 1, \quad (23)$$

$$E = \bigcup_{\nu=1}^{\nu_0} E_\nu. \quad (24)$$

By (18)–(24) we obtain

$$Q(x) = f(x), \text{ for } x \in E,$$

$$|E| > 1 - \epsilon ,$$

$0 \leq |a_k| < \delta$ and the non-zero coefficients in $\{|a_k|\}_{k=m_0}^N$ are in decreasing order. Taking into account (17), (21)–(23) we have

$$\begin{aligned} \int_0^1 |Q(x)|^p dx &= \sum_{i=1}^{\nu_0} \int_{\Delta_i} \left| \sum_{n=1}^{\nu_0} Q_n(x) \right|^p dx \\ &= \sum_{i=1}^{\nu_0} \int_{\Delta_i} |Q_i(x)|^p dx \leq \sum_{i=1}^{\nu_0} \frac{3^p |\gamma_i|^p |\Delta_i|}{\epsilon^{p-1}} \leq 3^p \frac{\int_0^1 |f(x)|^p dx}{\epsilon^{p-1}}. \end{aligned}$$

□

3 Proof of Theorem 2.

PROOF. Let $p \geq 1$, $f(x)$ be an arbitrary element of $L^p[0, 1]$, and let $\epsilon \in (0, 1)$. It is easy to see that one can choose a sequence $\{f_n(x)\}_{n=1}^\infty$ of polynomials in the Walsh systems such that

$$\begin{aligned} \lim_{N \rightarrow \infty} \left\| \sum_{n=1}^N f_n(x) - f(x) \right\|_p dx &= 0, \\ \|f_n(x)\|_p dx &\leq \epsilon^{\frac{1}{q}} \cdot 2^{-2(n+1)}, \quad n \geq 2 \left(\frac{1}{p} + \frac{1}{q} = 1 \right). \end{aligned}$$

Applying repeatedly Lemma 2, we obtain sequences of sets $\{E_n\}_{n=1}^\infty$ and polynomials in the Walsh systems $\{\varphi_n(x)\}$

$$Q_n(x) = \sum_{k=m_{n-1}}^{m_n-1} a_{s_k} \varphi_{s_k}(x), \quad n \geq 1, m_n \nearrow,$$

which for all $n \geq 1$ satisfy the following conditions:

$$\begin{aligned} Q_n(x) &= f_n(x), \quad \text{for } x \in E_n, \\ |E_n| &> 1 - \epsilon 2^{-n}, \\ \|Q_n\|_p &\leq 3\epsilon^{-\frac{1}{q}} 2^{\frac{n}{q}} \cdot \|f_n\|_p, \\ |a_{s_{m_n}}| &< |a_{s_{k+1}}| < |a_{s_k}| < 2^{-n}, \quad \text{for all } k \in [m_{n-1}; m_n). \end{aligned}$$

We put

$$g(x) = \sum_{n=1}^\infty Q_n(x).$$

Obviously $g(x) \in L^p[0, 1]$, $\{|c_k(g)|, k \in \text{spec}(g)\}$ is monotonically decreasing,

$$g(x) = f(x), \text{ for } x \in \bigcap_{n=1}^{\infty} E_n, \quad \left| \bigcap_{n=1}^{\infty} E_n \right| > 1 - \varepsilon.$$

□

Remark 2. Note that the following more general result is true: let $\{\beta_k\}_{k=1}^{\infty}$ be a sequence of positive numbers with $\beta_k \rightarrow 0$. There exists a sequence $\{A_k\}_{k=1}^{\infty}$ of real numbers with $|A_k| \searrow_0$, $\sum_{n=1}^{\infty} |A_k| \beta_k < \infty$, with the following property: for any $0 < \epsilon < 1$, $p \geq 1$ and each function $f \in L^p[0, 1]$ one can find a function $g(x) \in \cap_{p \geq 1} L^p$, $\text{mes}\{x \in [0, 1]; g \neq f\} < \epsilon$, such that the sequence $\{|c_k(g)|, k \in \text{spec}(g)\} \subset \{A_k\}_{k=1}^{\infty}$, and for all $n \geq 0$

$$\left\| \sum_{k=0}^n c_k(g) \varphi_k(x) \right\|_p \leq \frac{5}{\epsilon^{1-\frac{1}{p}}} \|f\|_p,$$

where $\{c_k(g)\}$ is the sequence of Fourier-Walsh coefficients of the function $g(x)$.

From this we have the following corollary:

Corollary 1. For any $0 < \epsilon < 1$, $p > 2$ and each function $f \in L^p[0, 1]$ one can find a function $g \in L^p[0, 1]$, $\text{mes}\{x \in [0, 1]; g \neq f\} < \epsilon$, whose greedy algorithm $\{G_m(g)\}$ with respect to the Walsh system converges to g in $L^p[0, 1]$ and

$$\|G_m(g)\|_p \leq \frac{5}{\epsilon^{1-\frac{1}{p}}} \|f\|_p.$$

Greedy algorithms in Banach spaces with respect to normalized bases have been considered in [13]–[20].

Note that in [17] it is proved that for any $p \neq 2$ there exists a function from $L^p[0, 1]$, whose greedy algorithm diverges in $L^p[0, 1]$.

Note also that in [20] it is proved that there exist a complete orthonormal system $\{\varphi_k(x)\}$ and a function $f(x) \in L^p$, $p > 2$, such that if $g(x)$ is any function from $L^p[0, 1]$ with

$$|\{x \in [0, 2\pi]; f(x) = g(x)\}| > 0,$$

then its greedy algorithm with respect to the system $\{\varphi_k(x)\}$ diverges in $L^p[0, 1]$.

A question rises concerning Corollary 1:

Question 3. Is Corollary 1 true for the trigonometric system?

Note that for $p = 1$ the answer to Question 1 is positive. Note also that, in Theorem 2 the modified function g can be chosen such that $\text{spec}(g) \equiv Z_+$.

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