A SIMPLE PROOF OF THE THEOREM OF P. J. COHEN

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Cohen, in [1], completing a line of investigations initiated by Helson [2] and Rudin [4], proved the theorem which determines the form of idempotent measures on locally compact abelian groups. As his original proof as well as its version by Rudin [5] is rather complicated, we will give, in this paper, a simple proof of the theorem in the form below; here a bounded measure μ on a locally compact abelian group G is said to be *canonical* if μ satisfies the following conditions: The Fourier transform $\hat{\mu}$ of μ is an integral valued function and μ is absolutely continuous with respect to the Haar measure of a certain compact subgroup of G, namely $\mu = \sum_{i=1}^{n} n_i \gamma_i \cdot m$ where n_i is integer, γ_i a continuous character, and m the Haar measure of a compact subgroup.

THEOREM. Every bounded measure on G with integral valued Fourier transform is a sum of a finite number of mutually orthogonal canonical measures.

As Rudin showed in [4], it is sufficient to prove the theorem for compact G. So, hereafter, let G be a compact abelian group.

Our proof is based on the following facts, (i) and (ii). We consider a set A of measures of the form $\gamma \cdot \mu$ where γ ranges over a set of continuous characters on G and μ is a fixed bounded measure on G. Let ν be an accumulation point of A in the weak*-topology¹ on the space M(G) of bounded measures on G, then we have:

(i) For any compact subgroup G_0 of G, ν , inside G_0 , either coincides with some $\gamma \cdot \mu$ in A or is singular with respect to the Haar measure of G_0 ;

(ii) $\|\nu\| < \|\mu\|$, if $\hat{\mu}$ is integral valued and $\mu \neq 0$.

(i) can be proved as follows: The restriction of ν to G_0 either coincides with a restriction of some $\gamma \cdot \mu$ in A to G_0 or is also an accumulation point of the restrictions of the $\gamma \cdot \mu$ to G_0 in the weak*-topology of $M(G_0)$. In the latter case, applying Helson's lemma² to the group G_0 , the restriction of ν to G_0 is singular with respect to the Haar measure of G_0 .

¹ The weak topology on M(G) as dual of C(G).

² Helson's lemma [3] is an immediate consequence of the fact that the Fourier transforms of summable functions on a compact group vanish at infinity, cf. Rudin [5, Lemma 3.5.1, p. 66].

To prove (ii), take an arbitrary positive number $\kappa < ||\nu||/||\mu||$; then we can find $f \in C(G)$ such that $||f||_{\infty} \leq 1$ and

$$\int_{G} f \, d\nu > \kappa ||\mu||.$$

Since the set of all measures σ satisfying $\Re \int_{\sigma} f d\sigma > \kappa ||\mu||$ is open and ν is an accumulation point of $\gamma \cdot \mu$'s, there exist γ_1 , γ_2 such that $\gamma_1 \cdot \mu \neq \gamma_2 \cdot \mu$ and the real part of $\int_{\sigma} f \gamma_1 d\mu$ and $\int_{\sigma} f \gamma_2 d\mu$ are both greater than $\kappa ||\mu||$. Take θ so that $d\mu = \theta d |\mu|$, write $f \gamma_i \theta = g_j + ih_j$ (j=1, 2). Then

$$\int_{G} g_j d | \mu | > \kappa ||\mu||,$$

and hence (cf. Cohen [1, p. 206])

$$\int_{G} |h_{j}| d |\mu| = \Im \left\{ \int_{G} (g_{j} + i |h_{j}|) d |\mu| \right\} \leq \sqrt{(\|\mu\|^{2} - \kappa^{2} \|\mu\|^{2})},$$

so that

$$\begin{split} \int_{G} \left| 1 - f \gamma_{j} \theta \right| \left| d \right| \mu \right| &\leq \int_{G} (1 - g_{j}) \left| d \right| \mu \right| + \int_{G} \left| h_{j} \right| \left| d \right| \mu \right| \\ &\leq (1 - \kappa) \left\| \mu \right\| + \sqrt{(1 - \kappa^{2})} \left\| \mu \right\|, \end{split}$$

and so

$$\int_{G} |\gamma_{j} - f\gamma_{1}\gamma_{2}\theta| d |\mu| \leq (1 - \kappa + \sqrt{(1 - \kappa^{2})}) ||\mu||.$$

Hence it follows that

$$\left\|\gamma_{1}\cdot\mu-\gamma_{2}\cdot\mu\right\|=\int_{G}\left|\gamma_{1}-\gamma_{2}\right| d\left|\mu\right| \leq 2(1-\kappa+\sqrt{(1-\kappa^{2})})\left\|\mu\right\|.$$

On the other hand, since the Fourier transform of $\gamma_1 \cdot \mu - \gamma_2 \cdot \mu$ is integral valued, we have $||\gamma_1 \cdot \mu - \gamma_2 \cdot \mu|| \ge 1$ and hence we can derive an inequality

$$\kappa < 1 - \frac{1}{16||\mu||^2};$$

this proves a strengthened form of (ii), namely,

$$\|\nu\| \le \|\mu\| - \frac{1}{16\|\mu\|}$$

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THE PROOF OF THE THEOREM. Let μ be a bounded measure with integral valued Fourier transform and A the set of those $\gamma \cdot \mu$ for which $\int_{G} \gamma \, d\mu \neq 0$. The closure \overline{A} of A in the weak*-topology is a compact set and does not contain 0, since all $\int_{G} \gamma \, d\mu$ are integers different from 0. Since the norm is a lower semicontinuous function in the weak*-topology, the norms of the elements in \overline{A} attain the minimum value, say, at $\nu \neq 0$. If $\int_{G} \gamma \, d\nu \neq 0$, then $\gamma \cdot \nu$ lies in \overline{A} , so the set of all $\gamma \cdot \nu$ with $\int_{G} \gamma \, d\nu \neq 0$ can not have any accumulation point, since such a point, if it exists, must be in \overline{A} and according to (ii), must have norm less than $||\nu||$. So this set of $\gamma \cdot \nu$ is finite and we can see easily that such a measure ν vanishes outside some compact group G_0 and is absolutely continuous with respect to the Haar measure of G_0 , in other words, ν is canonical.

If ν is not an accumulation point of A, then ν coincides with some $\gamma \cdot \mu$ and hence μ itself is canonical. If ν is an accumulation point of A, then, by (i), ν , being not singular with respect to the Haar measure of G_0 , must coincide with some $\gamma \cdot \mu$ inside G_0 . In the latter case, the restriction of this $\gamma \cdot \mu$ to G_0 is canonical and hence μ has the same property. So we have a canonical measure $\mu_1 = \chi_{G_0} \cdot \mu^3$ and an orthogonal decomposition

$$\mu = \mu_1 + (\mu - \mu_1).$$

The same argument is applicable to $\mu - \mu_1$ and, since its norm decreases at least 1 from that of μ , we can attain finally the desired decomposition.

References

1. P. J. Cohen, On a conjecture of Littlewood and idempotent measures, Amer. J. Math. 82 (1960), 191-212.

2. H. Helson, Note on harmonic functions, Proc. Amer. Math. Soc. 4 (1953), 686-691.

3. ——, On a theorem of Szegö, Proc. Amer. Math. Soc. 6 (1955), 235-242.

4. W. Rudin, Idempotent measures on abelian groups, Pacific J. Math. 9 (1959), 195-209.

5. ——, Fourier analysis on groups, Interscience, New York, 1962.

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³ $\chi \sigma_0$ denotes the characteristic function of the set G_0 .

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