

# CLOSURE OF PRODUCTS OF FUNCTIONS<sup>1</sup>

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This note presents some natural theorems on the characterizations of certain closed (*or complete*) sets of functions with separable variables. In order to motivate the developments of the paper we treat a simple case first in elaborate detail. The proof is so formulated that it holds with trifling modifications for the more general situations in Theorems 3 and 4. The result in Theorem 5 belongs to a slightly different range of ideas.

Let  $s \sim (s_1, \dots, s_m)$  and  $t \sim (t_1, \dots, t_n)$  here stand for points in the euclidean spaces  $R_m$  and  $R_n$ . The term "interval" designates the generalized rectangular parallelepipedon open on the left.<sup>2</sup> We shall make use of the intervals  $I_s \subset R_m$ ,  $I_t \subset R_n$  and  $I_2 = I_s \times I_t \subset R_{n+m}$ . We are first interested in  $L_2(I)$ , the space of complex valued functions of summable square over  $I$ . The norm and scalar product are defined as usual by

$$(1) \quad \|f(s, t) - g(s, t)\| = \left[ \int_{I_t} \int_{I_s} |f(s, t) - g(s, t)|^2 dI_s dI_t \right]^{1/2},$$

$$(2) \quad (f(s, t), g(s, t)) = \int_{I_t} \int_{I_s} f(s, t) \bar{g}(s, t) dI_s dI_t,$$

where  $\bar{g}(s, t)$  is the conjugate of  $g(s, t)$ . The subscript  $I_s$  or  $I_t$  will indicate that the left-hand functionals are on the corresponding intervals.

We shall understand closure of the sequence of functions<sup>3</sup>  $\{\phi_\gamma(t)\psi_\mu(s)\}$ ,  $\gamma, \mu = 0, 1, \dots$ , to mean that for every  $f(s, t) \in L_2(I_2)$  and arbitrary  $\epsilon > 0$  there exists a finite sequence of complex constants  $\{\beta_{\gamma\mu}\}$  and integers  $A$  and  $B$  such that

$$(3) \quad \left\| f(s, t) - \sum_0^A \sum_0^B \beta_{\gamma\mu} \phi_\gamma(t) \psi_\mu(s) \right\| < \epsilon.$$

It is well known that with the adjunction of the scalar product defined in (2),  $L_2(I_2)$  is a complex Hilbert space and that closure and completeness are equivalent concepts.

**THEOREM 1.** *If  $\{\phi_\gamma(t)\psi_\mu(s)\}$ ,  $\gamma, \mu = 0, 1, \dots$ , is a sequence of com-*

<sup>1</sup> Presented to the Society, December 2, 1939.

<sup>2</sup> S. Saks, *Theory of the Integral*, English edition, p. 57.

<sup>3</sup> Curly brackets,  $\{\}$ , will always denote sequences.

plex valued functions in  $L_2(I_2)$ , then a necessary and sufficient<sup>4</sup> condition for closure is that  $\{\phi_\gamma(t)\}$  and  $\{\psi_\mu(s)\}$  be closed in the spaces  $L_2(I_t)$  and  $L_2(I_s)$  respectively.

We deal with the sufficiency demonstration first. Suppose the denumerable set of all subintervals, with rational end points, of  $I_t$  to be ordered according to  $0, 1, 2, \dots$ . We designate by  $h_\rho(t)$  the characteristic function<sup>5</sup> of the  $\rho$ th subinterval divided by its norm. The function  $g_\nu(s)$  is similarly defined for the range  $I_s$ . Thus

$$(4) \quad \|h_\rho(t)\|_{I_t} = \|g_\nu(s)\|_{I_s} = 1.$$

It is well known that  $\{h_\rho(t)g_\nu(s)\}$ ,  $\rho, \nu = 0, 1, \dots$ , has the closure property in  $L_2(I_2)$ . Hence for  $f(s, t) \in L_2(I_2)$  and arbitrary  $\epsilon > 0$  we can find integers  $M$  and  $N$  and  $MN$  complex constants  $\{a_{\rho\nu}\}$  such that

$$(5) \quad \left\| f(s, t) - \sum_0^M \sum_0^N a_{\rho\nu} h_\rho(t) g_\nu(s) \right\| < \epsilon/2.$$

Let

$$(6) \quad \delta \leq \min \left( \frac{\epsilon}{4MN} \max |a_{\rho\nu}|, 1 \right).$$

Thus

$$(6.1) \quad 2\delta \sum_0^M \sum_0^N |a_{\rho\nu}| < \epsilon/2.$$

In view of the assumed closure properties of  $\{\phi_\gamma(t)\}$  and  $\{\psi_\mu(s)\}$ , integers  $A$  and  $B$  and complex constants  $\{d_\mu^{(\nu)}\}$ ,  $\{e_\gamma^{(\rho)}\}$ ,  $\rho = 0, 1, \dots, M$  and  $\nu = 0, 1, \dots, N$ , exist which yield the simultaneous inequalities

$$(7) \quad \left\| g_\nu(s) - \sum_{\mu=0}^B d_\mu^{(\nu)} \psi_\mu(s) \right\|_I < \delta/2,$$

$$(7.1) \quad \left\| h_\rho(t) - \sum_0^A e_\gamma^{(\rho)} \phi_\gamma(t) \right\|_{I_t} < \delta/2.$$

Hence

<sup>4</sup> A special case amounting to the assertion of sufficiency, only, for the subspace of  $L_2(I_2)$  composed of real continuous functions, when  $\{\phi_\gamma(t)\}$  and  $\{\psi_\mu(s)\}$  are restricted to be orthogonal sets of functions, has been given by Courant: Courant-Hilbert, *Methoden der mathematischen Physik*, vol. 1, 1st edition, p. 90. Another special sufficiency proof is given in A. Zymund, *Trigonometrical Series*, p. 13.

<sup>5</sup> Saks, loc. cit., p. 6.

$$(7.2) \quad \left\| \sum_0^B d_\mu^{(\nu)} \psi_\mu(s) \right\|_{I_s} \leq \|g_\nu(s)\|_{I_t} + \left\| g_\nu(s) - \sum_0^B d_\mu^{(\nu)} \psi_\mu(s) \right\|_{I_s} \leq 2.$$

Let  $\beta_{\gamma\mu} = \sum_{\rho=0}^M \sum_{\nu=0}^N a_{\rho\nu} e_\gamma^{(\rho)} d_\mu^{(\nu)}$ . The triangle inequality for norms yields, in view of (6), (7), (7.11), and (7.2)

$$(8) \quad \begin{aligned} & \left\| h_\rho(t) g_\nu(s) - \sum_0^A \sum_0^B e_\gamma^{(\rho)} d_\mu^{(\nu)} \phi_\gamma(t) \psi_\mu(s) \right\| \\ & \leq \left\| h_\rho(t) \left( g_\nu(s) - \sum_0^B d_\mu^{(\nu)} \psi_\mu(s) \right) \right\| \\ & \quad + \left\| \sum_0^B d_\mu^{(\nu)} \psi_\mu(s) \left( h_\rho(t) - \sum_0^A e_\gamma^{(\rho)} \phi_\gamma(t) \right) \right\| \\ & \leq \|h_\rho(t)\|_{I_t} \left\| g_\nu(s) - \sum_0^B d_\mu^{(\nu)} \psi_\mu(s) \right\|_{I_s} \\ & \quad + \left\| \sum_0^B d_\mu^{(\nu)} \psi_\mu(s) \right\|_{I_s} \left\| h_\rho(t) - \sum_0^A e_\gamma^{(\rho)} \phi_\gamma(t) \right\|_{I_t} \\ & \leq 2\delta, \quad \text{for } \rho = 0, 1, \dots, M, \nu = 0, 1, \dots, N. \end{aligned}$$

On combining the various inequalities above

$$(9) \quad \begin{aligned} & \left\| f(s, t) - \sum_0^A \sum_0^B \beta_{\gamma\mu} \phi_\gamma(t) \psi_\mu(s) \right\| \\ & \leq \left\| f(s, t) - \sum_0^M \sum_0^N a_{\rho\nu} h_\rho(t) g_\nu(s) \right\| \\ & \quad + \left\| \sum_0^M \sum_0^N a_{\rho\nu} \left( h_\rho(t) g_\nu(s) - \sum_0^A \sum_0^B e_\gamma^{(\rho)} d_\mu^{(\nu)} \phi_\gamma(t) \psi_\mu(s) \right) \right\| \\ & \leq \epsilon/2 + \sum_0^M \sum_0^N \left( |a_{\rho\nu}| \left\| h_\rho(t) g_\nu(s) - \sum_0^A \sum_0^B e_\gamma^{(\rho)} d_\mu^{(\nu)} \phi_\gamma(t) \psi_\mu(s) \right\| \right) \\ & \leq \epsilon/2 + 2\delta \sum_0^M \sum_0^N |a_{\rho\nu}| \leq \epsilon. \end{aligned}$$

This asserts the closure property for  $\{\phi_\gamma(t)\psi_\mu(s)\}$ .

The necessity demonstration is equally direct. A trivial application of Fubini's theorem indicates that  $\phi_\gamma(t) \in L_2(I_t)$ ,  $\psi_\mu(s) \in L_2(I_s)$  when  $\phi_\gamma(t)\psi_\mu(s) \in L_2(I_2)$ . No generality is lost if we assume that  $\{\psi_\mu(s)\}$  is a linearly independent set of functions. Suppose  $\{\psi_\mu(s)\}$  does not have the closure property. Then  $f(s) \in L_2(I_s)$  exists for which for all  $R$  and  $b_\mu$

$$(10) \quad \text{G.L.B.} \left\| f(s) - \sum_0^R b_\mu \psi_\mu(s) \right\|_{I_s} = c > 0, \quad b_\mu = b'_\mu + i b''_\mu.$$

A fundamental result of Riesz guarantees the existence of *minimal* constants,<sup>6</sup>  $\{ \bar{b}_\mu^R \}$ , such that for  $b_\mu \neq \bar{b}_\mu^R, \mu \leq R$ ,

$$(11) \quad \left\| f(s) - \sum_0^R \bar{b}_\mu^R \psi_\mu(s) \right\|_{I_s} \leq \left\| f(s) - \sum_0^R b_\mu \psi_\mu(s) \right\|_{I_s}.$$

The corresponding minimal constants for  $Af(s)$  are evidently  $\{ A \bar{b}_\mu^R \}$ . Hence<sup>7</sup>

$$(12) \quad \left\| F(t)f(s) - \sum_0^R \bar{b}_\mu^R F(t)\psi_\mu(s) \right\|_{I_s} \leq \left\| F(t)f(s) - \sum_0^R b_\mu(t)\psi_\mu(s) \right\|_{I_s}, \quad t \in I_t,$$

when  $F(t) \in L_2(I_t)$  is a fixed function of positive norm. We write

$$(13) \quad b_\mu(t) = \sum_0^Q a_{\gamma\mu} \phi_\gamma(t), \quad Q < \infty.$$

In view of (12) we have

$$(14) \quad \begin{aligned} 0 < c \|F(t)\|_{I_t} &\leq \left\| f(s)F(t) - \sum_0^R \bar{b}_\mu^R F(t)\psi_\mu(s) \right\| \\ &= \left[ \int_{I_t} \left\| f(s)F(t) - \sum_0^R \bar{b}_\mu^R F(t)\psi_\mu(s) \right\|_{I_s}^2 dI_t \right]^{1/2} \\ &\leq \left[ \int_{I_t} \left\| f(s)F(t) - \sum_0^R \sum_0^Q a_{\gamma\mu} \phi_\gamma(t)\psi_\mu(s) \right\|_{I_s}^2 dI_t \right]^{1/2} \\ &= \left\| f(s)F(t) - \sum_0^R \sum_0^Q a_{\gamma\mu} \phi_\gamma(t)\psi_\mu(s) \right\|. \end{aligned}$$

Since (14) is in contradiction with the assumed closure property of  $\{ \phi_\gamma(t)\psi_\mu(s) \}$  our necessity proof is complete.

We denote by  $h'_\rho(t)$  and  $g'_\nu(s)$  the step functions in  $R_n$  and  $R_m$  analogous to  $h_\rho(t)$  and  $g_\nu(s)$ . According to a classical result,  $\{ h'_\rho(t)g'_\nu(s) \}, \rho, \nu = 0, 1, \dots$ , have the closure property in  $L_2(E_2)$  when the  $s, t$  integration is over  $R_{n+m}$  or any Lebesgue measurable subset  $E_2$ . Accordingly Theorem 1 and its demonstration remain formally valid in detail when  $I_s, I_t$  and  $I_2$  are replaced either by  $R_n, R_m$  and  $R_{n+m}$  or by

<sup>6</sup> F. Riesz, Acta Mathematica, vol. 41 (1916), p. 77, Lemma 3.

<sup>7</sup> With the choice  $F(t)f(s)$ , the method of proof of the necessity condition remains valid when sets of infinite measure are included.

the sets  $E_s, E_t$  and  $E_2 = E_s \times E_t$  of finite or infinite Lebesgue measure.

**THEOREM 2.** *If  $\{F_\rho(s, t)\}, \rho = 0, 1, \dots$ , is closed in  $L_2(E_2)$ , then the sequence is also closed in  $L_2(E_s)$  except possibly for a  $t$  set of zero measure.<sup>8</sup>*

Suppose a lower bound of approximation to  $f(s) \in L_2(E_s)$ , by linear combinations of  $\{F_\rho(s, t)\}$ , is  $c(t) \in L_2(E_t)$ , where  $\infty > c(t) > 0$  for  $t \in G \subset E_t$ . Let  $F(t) \in L_2(E_t)$  differ from 0 on  $G$  (say  $F(t) = c(t)$ ). The analogue of (14) is

$$(14') \quad \|c(t)F(t)\|_G \leq \|c(t)F(t)\|_{E_t} \leq \left\| f(s)F(t) - \sum_0^R b_\mu F_\mu(s, t) \right\|.$$

Hence  $G$  has zero measure. Let  $\{f^{(\sigma)}(s)\}$  be closed in  $L_2(E_s)$  and denote the corresponding  $G$  sets, defined above, by  $\{G^\sigma\}$ . The denumerable sum  $\mathfrak{S}G^\sigma$  is plainly of measure zero. Thus  $\{F_\rho(s, t)\}$  is closed in  $L_2(E_s)$  for all  $t \in E_t - \mathfrak{S}G^\sigma$ .

We now abstract the properties needed in the foregoing proofs. Let  $T(E)$  denote a Banach space<sup>9</sup> of real functions on  $E$ . A set  $G, G \subset E$ , will be called a *non-significant* set if  $f(z) \in T(E)$  may be arbitrarily changed on  $G$  without affecting the value of  $\|f(z)\|_E$ . The postulates below hold for  $T(E)$ . When (d) and (e) are omitted we write  $T_-(E)$ .

(a) If  $f(s, t) \in T(E_2)$  then  $f(s, t) \in T(E_s)$  and  $f(s, t) \in T(E_t)$  for all save a non-significant set of  $t$  or  $s$  values respectively. If  $f(s) \in T(E_s)$ ,  $F(t) \in T(E_t)$  then  $f(s)F(t) \in T(E_2)$ .

(b)  $\|f(s, t)\|_{E_2} = \| \|f(s, t)\|_{E_s} \|_{E_t}$ .

(c) If, neglecting non-significant sets,  $|f_1(t)| > |f_2(t)|$ , then  $\|f_1(t)\|_{E_t} > \|f_2(t)\|_{E_t}$ .

(d) There exists a sequence  $\{h_\rho(t)g_\nu(s)\}, \rho, \nu = 0, 1, \dots$ , with the closure property in  $T(E_2)$ , where  $h_\rho(t) \in T(E_t)$  and  $g_\nu(s) \in T(E_s)$ .

(e) Denumerable sums of non-significant sets are non-significant sets.

<sup>8</sup> A sharper result follows from Fatou's lemma. Suppose  $F(t) \in L_2(E_t)$  differs from 0 for almost all  $t \in E_t$ . Now

$$0 = L_{N \rightarrow \infty} \|f(s)F(t) - \sum_0^N b_\rho^{(N)} F_\rho(s, t)\|_{E_2}^2 \geq \int_{E_t} L_{N \rightarrow \infty} \|f(s)F(t) - \sum_0^N b_\rho^{(N)} F_\rho(s, t)\|_{E_s}^2 dE_t.$$

Thus a suitable sequence  $\{\sum_0^N b_\rho^{(N)} F_\rho(s, t)\}$ , with *constant coefficients*  $\{b_\rho^{(N)}\}$ , converges strongly to  $f(s)$  in  $L_2(E_s)$  for almost all  $t \in E_t$ . Moreover if  $E_t$  is of finite measure, the Egoroff theorem guarantees uniform convergence for  $t \in D_\delta \subset E_t$  where the measure of  $E_t - D_\delta$  is inferior to arbitrary  $\delta$ . A closed sequence  $\{f_\sigma(s)\}$  is introduced as above.

<sup>9</sup> S. Banach, *Théorie des Opérations Linéaires*, pp. 53, 58. Banach uses *fundamental* in the sense of our *closed*.

**THEOREM 3.** ( $\alpha$ ) If  $\{\phi_\gamma(t)\}$  and  $\{\psi_\mu(s)\}$  are closed in  $T(E_t)$ ,  $T(E_s)$  then  $\{\phi_\gamma(t)\psi_\mu(s)\}$  is closed in  $T(E_2)$ . ( $\beta$ ) If  $\{\phi_\gamma(t)\psi_\mu(s)\}$  is closed in  $T_-(E_2)$ , then  $\{\psi_\mu(s)\}$  is closed in  $T_-(E_s)$ . ( $\gamma$ ) If  $\{F_\rho(s, t)\}$  is closed in  $T(E_2)$ , then  $\{F_\rho(s, t)\}$  is closed in  $T(E_s)$  for all but a non-significant set of  $t$  values in  $E_t$ .

The demonstrations of Theorems 1 and 2 apply without change in form.<sup>10</sup> The space<sup>11</sup>  $L_p(E, \mu)$ ,  $p \geq 1$ , is included in  $T(E)$ . This is the space of measurable functions whose  $p$ th powers are summable over the measurable set  $E$ , where the Lebesgue-Radon-Stieltjes integral is equally admissible with the usual Lebesgue integral. Thus the symbol  $\mu(E)$  denotes either the Lebesgue measure, or the Radon measure determined by a non-negative additive function of intervals. In all cases  $\mu_2(E_2) = \mu_s(E_s)\mu_t(E_t)$ , and the sets of zero measure constitute the non-significant sets. The norm is

$$(15) \quad \|f(s, t)\| = \left[ \int_E |f|^p d\mu(E) \right]^{1/p}.$$

The verification of the main postulates is implied by the Fubini theorem, the Hölder-Minkowski inequalities and the denseness of the step functions. The functions  $\{h_\rho(t)\}$ ,  $\{g_s(s)\}$  or  $\{h'_\rho(t)g'_s(s)\}$  as defined in Theorem 1 are again available.<sup>12</sup>

The space  $C(E)$  of continuous functions is another special case of  $T(E)$ . We assume  $E_s \subseteq R_m$ ,  $E_t \subseteq R_n$  and  $E_2 \subseteq R_{n+m}$  are bounded closed sets. The null set is the only non-significant set. The norm is

$$(16) \quad \|f(s, t)\| = \max_{s, t \in E_2} |f(s, t)|.$$

The sequences  $h_\rho(t)$  and  $g_s(s)$  are the ordered products of the elements  $1, t_1, \dots, t_n$  and of  $1, s_1, \dots, s_m$  respectively.

Postulates (b) and (c) may be replaced by the weaker

(b')  $\|f(w, z)\|_{E_2} < \epsilon$  implies  $\|f(w, z)\|_{E_w} < \eta(\epsilon)$ , where  $L_{\epsilon \rightarrow 0} \eta(\epsilon) = 0$  except possibly for non-significant  $z$  sets.

(c')  $\|G(z)\|_{E_z} = 1$ ,  $\|H(w)\|_{E_w} < \epsilon$  imply  $\|G(z)H(w)\|_{E_2} < \eta(\epsilon)$ .

<sup>10</sup> For ( $\alpha$ ), postulate (d) may be replaced by the assumption that each  $f(s, t) \in T(E_2)$  is the strong limit of some (not necessarily fixed) sequence  $\{h'_\rho(t)g'_s(s)\}$ , where  $h'_\rho(t) \in T(E_t)$  and  $g'_s(s) \in T(E_s)$ .

<sup>11</sup> Saks, loc. cit. (1928), chap. 3, or J. Radon, Sitzungsberichte der Akademie der Wissenschaften, Vienna, class IIa, vol. 122 (1913). The Lebesgue case admits sets of infinite measure.

<sup>12</sup> For  $p > 1$  a valid theorem on *completeness* is obtained from Theorem 3 if closure (in  $L_p(E, \mu)$ ) is replaced by completeness in  $L_{p/(p-1)}(E, \mu)$  where  $E$  refers to  $E_s$ ,  $E_t$  and  $E_2$  in turn.

These modifications will be connoted by writing  $T'(E)$  and  $T'_-(E)$ . Consider, for instance,  $C^1(E)$ , the space of functions continuous together with their first partial derivatives on<sup>13</sup>  $E$ . We restrict ourselves now to *closed* linear intervals  $I_s, I_t$  and the rectangle  $I_2: I_s \times I_t$ . The norms in  $C^1(I_2)$  and  $C^1(I_s)$  are,<sup>14</sup> with  $f_s \equiv \partial f / \partial s$ ,

$$(17) \quad \begin{aligned} \|f(s, t)\| &= \max_{I_2} |f(s, t)| + \max_{I_2} |f_s(s, t)| + \max |f_t(s, t)|, \\ \|f(s)\| &= \max_{I_s} |f(s)| + \max_{I_s} |f_s(s)|. \end{aligned}$$

It is well known that  $C^1(I_s)$  (and  $C^1(I_t)$ ) is complete. It is easy to show that  $C^1(I_2)$  also is complete. Indeed if  $\{f^{(n)}(s, t)\}$  is a Cauchy sequence in  $C^1(I_2)$ , then  $f^{(n)}(s, t), f_s^{(n)}(s, t)$  and  $f_t^{(n)}(s, t)$  converge *uniformly* in  $I_2$  and hence define an element of  $C^1(I_2)$ .

Since

$$(b') \quad \|F(s, t)\|_{I_2} \geq \max_{t \in I_t} \|f(s, t)\|_{I_s} \quad (t \text{ and } s \text{ are interchangeable}),$$

$$(c') \quad \|G(s)H(t)\|_{I_2} \leq \|G(s)\|_{I_s} \|H(t)\|_{I_t}.$$

it is clear that (b') and (c') are satisfied.

**THEOREM 4.** *The conclusions in (α), (β), (γ) of Theorem 3 remain valid when  $T'(E)$  and  $T'_-(E)$  replace  $T(E)$  and  $T_-(E)$ .*

For (α) we now choose  $\delta$  small enough in (7) and (7.1) to yield  $\eta(\delta)$  inferior to the right side of (6). Then (6.1) is valid with  $\eta(\delta)$  written in place of  $\delta$ . On making use of (c') it is easily shown that the left side of (8) is smaller than  $2\eta(\delta)$  and the final inequality in (9) is again obtained. For (β) we need only change (14) slightly. Indeed, by reference to (b') and (13)

$$\epsilon \geq \|f(s)F(t) - \sum \sum a_{\gamma\mu} \phi_\gamma(t) \psi_\mu(s)\|_{I_2}$$

would imply the contradiction

$$(14'') \quad \eta(\epsilon) \geq |c| \text{ true max } |F(t)| > 0.$$

The *true maximum* is defined just as in the analogous case of measurable functions and implies neglect of non-significant  $t$  sets. Evidently (γ) also may be maintained. Indeed the argument in footnote 8, for example, is easily amended to yield the desired result.

If the closure property of the sequence  $\{\phi_\rho(z)\}$  in  $T_-(E)$  or  $C^1(I)$  is unaffected by the omission of  $\phi_\sigma(z)$ , then we shall say  $\{\phi_\rho(z)\}$  is a

<sup>13</sup> The sets used in  $C(E)$  are available for  $C^1(E)$  also.

<sup>14</sup> Even if  $f(s, t)$  and  $g(s)h(t) \in C^1(E_2)$ ,  $\|f(s, t)\|_{I_s} \|I_t$  and  $\|g(s)h(t)\|_{I_s} \|I_t$  need not exist. Thus  $C^1(E)$  is not included under  $T(E)$ .

“redundant” sequence and  $\phi_\sigma(z)$  is a “superfluous” function. If  $\{\phi_{\sigma_k}\}$ ,  $k = 1, 2, \dots, K$ , is superfluous, then for arbitrary  $\epsilon$  we can satisfy

$$(18) \quad \left\| \phi_{\sigma_k} - \sum_0^N c_l \phi_l(z) \right\| < \epsilon, \quad j \neq \sigma_l, l = 1, \dots, K.$$

LEMMA 1. In  $T_-(E)$  or  $T'_-(E)$  if  $\{f_\mu(z)\}$  is closed and non-redundant, then for any  $F(z)$ ,  $\lim_{\epsilon \rightarrow 0} |d_1(\epsilon)| \leq D < \infty$  where  $d_1(\epsilon)$  is consistent with  $\|F(z) - d_1(\epsilon)f_1(z) - \sum_2^N d_{if_j}(z)\| < \epsilon$ .

In the contrary case

$$(19) \quad \begin{aligned} \epsilon + \|F(z)\| &\geq \|F(z)\| + \left\| F(z) - d_1(\epsilon)f_1(z) - \sum_2^N d_{if_j}(z) \right\| \\ &\geq |d_1(\epsilon)| \left\| f_1(z) - \sum_2^N \frac{d_i}{d_1} f_i(z) \right\|. \end{aligned}$$

Now

$$(20) \quad \left\| f_1(z) - \sum_2^N \frac{d_i}{d_1} f_i(z) \right\| \geq c > 0,$$

for all  $N$  and  $d_i$ , since  $f_1(z)$  is not superfluous. For all sufficiently small  $\epsilon$ , (19) and (20) imply

$$(21) \quad |d_1(\epsilon)| \leq 2\|F(z)\|/c$$

in contradiction with the hypothesized non-boundedness of  $d_1(\epsilon)$ .

THEOREM 5. If  $\{\phi_\mu(t)\psi_\mu(s)\}$  is closed in  $T_-(E_2)$  or  $C^1E$ , then (I)  $\{\psi_\mu(s)\}$  is closed in  $T_-(E_s)$  (or  $C^1(I_s)$ ); (II) every finite subsequence of  $\{\psi_\mu(s)\}$  is superfluous.<sup>15</sup>

Evidently (I) is a special case of Theorem 3( $\beta$ ). In view of (I) if  $\phi_\sigma(T)\psi_\sigma(s)$ ,  $\sigma = 1, \dots, q$ , is superfluous, then  $\psi_\sigma(s)$ ,  $\sigma = 1, \dots, q$ , is superfluous. Accordingly we may restrict ourselves to non-redundant sequences  $\{\phi_\mu(t)\psi_\mu(s)\}$ .

We demonstrate (II) by induction. Suppose  $\psi_1(s), \dots, \psi_{n-1}(s)$  are superfluous. Since no finite basis exists in  $T_-(E)$  or  $C^1(I)$ , we may find a function  $F(t)$  such that the set  $F(t), \phi_\sigma(t)$ ,  $\sigma = 1, \dots, n$ , is linearly independent. Suppose  $\psi_n(s)$  is not superfluous. Then

$$(22) \quad \left\| \psi_n(s) - \sum_{n+1}^N k_i \psi_i(s) \right\|_{\mathcal{E}} \geq c > 0,$$

<sup>15</sup> Evidently  $\{\psi_\mu(s)\}$  need not be dense closed in the sense that any infinite subsequence is closed.



for all  $k_i$  and  $N$ . By hypothesis sequences  $\{a_i^{(\rho)}\}$  and a constant  $N$  exist for arbitrary  $\epsilon$  such that

$$(22.1) \quad \left\| \psi_\rho(s) - \sum_{i=n}^N a_i^{(\rho)} \psi_i(s) \right\|_{E_s} \leq \epsilon, \quad \rho = 1, \dots, n-1.$$

Moreover

$$(23) \quad \begin{aligned} & \left\| \psi_n(s)F(t) - \sum_{\rho=1}^n d_\rho \phi_\rho(t) \psi_\rho(s) - \sum_{n+1}^N d_i \phi_i(t) \psi_i(s) \right\| \\ & + \left\| \sum_{\rho=1}^{n-1} d_\rho \phi_\rho(t) \left( \psi_\rho(s) - \sum_n^N a_i^{(\rho)} \psi_i(s) \right) \right\| \\ & \geq \left\| \psi_n(s) \left[ F(t) - \sum_{\rho=1}^{n-1} d_\rho a_n^\rho \phi_\rho(t) - d_n \phi_n(t) \right] \right. \\ & \quad \left. - \sum_{n+1}^N d_i \phi_i(t) \psi_i(s) - \sum_{\sigma=1}^{n-1} \sum_{n+1}^N a_i^{(\sigma)} d_\sigma \phi_\sigma(t) \psi_i(s) \right\|. \end{aligned}$$

The right side of this inequality, by an argument similar in all details to that involved in the passage from (12) to (14), dominates

$$(23.1) \quad c \left\| F(t) - \sum_1^{n-1} d_\sigma a_n^{(\sigma)} \phi_\sigma(t) - d_n \phi_n(t) \right\|_{I_t} \text{ in } T_-(E_2)$$

or (cf. (b''))

$$(23.2) \quad \max_{t \in I_t} c \left| F(t) - \sum_1^{n-1} d_\sigma a_n^\sigma \phi_\sigma(t) - d_n \phi_n(t) \right| \text{ in } C^1(I_2).$$

In (23.2) we note  $\phi_j(t) \in C^1(I_t)$  implies  $\phi_j(t) \in C(I_t)$ . Hence again by the Riesz theorem the expressions in (23.1) and (23.2) have a positive lower bound, denoted by  $K > 0$ . In view of (22.1) closure of  $\{\phi_\mu(t)\psi_\mu(s)\}$  and postulates (b) or (c''), constants  $N$ ,  $d_i$  and  $a_i^{(\rho)}$  exist such that the left side of (23) is inferior to

$$(24) \quad \epsilon + \sum_1^{n-1} |d_\rho| \|\phi_\rho(t)\|_{I_t} \epsilon.$$

Hence by Lemma 1 applied to each  $d_\rho$  the upper bound in (24) approaches 0 with  $\epsilon$  in contradiction with the conclusion  $K > 0$ . Thus  $\psi_n(s)$  is superfluous.

This type of argument may be used to show that the non-redundancy of  $\{\phi_\mu(t)\psi_\mu(s)\}$  implies that  $\psi_1(s)$  is superfluous. The induction is thus complete and part (II) of our theorem is established. It is an easy matter to extend the theorem to  $T'_-(E)$  spaces.

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