

SUMMABILITY VIEWED AS INTEGRATION¹

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1. Let $s = \{s_n\}$ denote an infinite sequence of complex numbers and let $A = (a_{nk})$ be a summation matrix. If the A -transform of s , $\{t_n\} = \{\sum_{k=0}^{\infty} a_{nk}s_k\}$ is a bounded sequence, it may be regarded as a bounded continuous function $t(n)$ on the discrete space of natural numbers N , and thus it has a continuous extension \tilde{t} to βN , the Stone-Čech compactification of N , cf. [2, pp. 82-95]. Let γ_0 be a fixed point of $\beta N - N$; we define

$$\int_N s dA = \tilde{t}(\gamma_0)$$

to obtain a finitely additive integration process on N . In particular $\int_N s dA = \sigma$ whenever the matrix A evaluates s to σ .

Analogously an integration process on N can be created from summation methods arising from sequence to function transformations. For example if \mathcal{Q} is the Abel method, we choose a point ρ_0 in $\beta I - I$, where I denotes the interval $[0, 1)$, and define, for all sequences $\{s_n\}$ such that $S(x) = (1-x) \sum_{n=0}^{\infty} s_n x^n$ converges for $|x| < 1$ and is bounded on I ,

$$\int_N s d\mathcal{Q} = \tilde{S}(\rho_0),$$

where \tilde{S} is the extension of S to I . The Abel method gives rise to a translation invariant integration on N .

In this note we shall study the function and in particular the Fourier analysis of the integration described. Each summation method will be identified with the measure or integration on N which it defines. All measures will be assumed to be regular summation methods on the set of null sequences; if the measure is representable by a matrix (a_{nk}) this means

$$(1) \quad \lim_{n \rightarrow \infty} a_{n,k} = 0, \quad \text{lub} \sum_{k=0}^{\infty} |a_{nk}| < \infty.$$

REMARK. The only countably additive summation methods ϕ are those of the form

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$$(2) \quad \int_N s d\phi = \sum_{n=0}^{\infty} a_n s_n,$$

where $\{a_n\}$ is a sequence of numbers such that the right-hand side of (2) exists. If ϕ is nonatomic, then it is purely finitely additive [3, p. 163].

For each summation method ϕ we can define the space $\mathcal{L}^p(\phi)$ of sequences such that $\int_N |s_n|^p d\phi$ exists (we identify two sequences s and t such that $\int_N |s - t|^p d\phi = 0$); under the norm $\|s\|_p = (\int_N |s|^p d\phi)^{1/p}$, $\mathcal{L}^p(\phi)$ is not complete. To obtain a Banach space we let $L^p(A)$ consist of Cauchy sequences $s^{(j)}$ of elements of $\mathcal{L}^p(\phi)$ such that ϕ transform of each $s^{(j)}$ is bounded and $\lim_{m,n \rightarrow \infty} s^{(m)} - s^{(n)} = 0$ —we identify two elements $\{s^{(j)}\}$ and $\{t^{(j)}\}$ of $L^p(\phi)$ if $\lim_{j \rightarrow \infty} \int_N |s^{(j)} - t^{(j)}|^p d\phi = 0$, where $s^{(j)}, t^{(j)}$ are elements of $\mathcal{L}^p(\phi)$ for each j . With the usual definition of addition, scalar multiplication, and norm of equivalence classes of Cauchy sequences we have

For $p > 1$ the space $L^p(\phi)$ is a Banach space. For $p > 1$ the dual space of $L^p(\phi)$ is $L^{p'}(\phi)$ where $1/p + 1/p' = 1$. For each linear continuous functional F on $L^p(\phi)$ we have

$$F(s) = \int_N s t d\phi, \quad t \in L^{p'}(\phi),$$

$$\|F\| = \left(\int_N \|t\|^{p'} d\phi \right)^{1/p'}.$$

Henceforth we shall not distinguish between an element a and the sequence $\{a, a, \dots\}$ in $L^p(\phi)$.

By m_0 we denote the Banach space of bounded sequences s with norm given by $\|s\| = \limsup |s_n|$ (we identify two sequences s and t if $s - t$ is a null sequence. The dual of m_0 is $L^1(\phi)$, where ϕ is a summation method which is regular on null sequences.

For a linear operator T on a space $L^p(A)$ where A is a summation matrix to be well defined we must have $\int_N |Ts|^p dA = 0$ for all s in $L^p(A)$ such that $\int_N |s|^p dA = 0$. On the other hand

If A satisfies (1) and T evaluates to zero each sequence s such that $\int_N |s|^p dA = 0$ then T is well defined.

If A satisfies (1) and

(3) T is representable by a matrix (t_{nk}) which evaluates to zero each sequence s such that $\int_N |s|^p dA = 0$, then T is well defined. Moreover (3) implies

$$(4) \quad \text{lub} \sum_{k=0}^{\infty} |t_{nk}| \rightarrow \infty$$

so that T transforms each space $L^p(A)$, $p > 1$, into m_0 . In this case T satisfies

$$\|T\|^{p'} \leq \limsup \sum_{k=0}^{\infty} |t_{nk}|^{p'}.$$

Henceforth T will be assumed to satisfy (3). If T evaluates to zero a sequence s in $L^p(A)$ (m_0) such that $\int_N |s|^p dA > 0$ ($\limsup |s_n| > 0$) then zero is an eigenvalue of T . If $T = (t_{nk})$ is a regular summation, then T (considered as an operator on $L^p(A)$ or m_0) has no continuous spectrum. For suppose that zero lies in the continuous spectrum of T (considered an operator on $L^p(A)$). For each $\epsilon > 0$ there is a sequence s such that $\|s\|_p = 1$ and $|\sum t_{nk} s_k| \leq \epsilon$ when $n = n_j$ where $\{n_j\}$ is a sequence containing γ_0 in its closure. We may adopt Darevsky's technique [4] to construct a sequence u , not in $L^p(A)$, such that $|\sum t_{nk} u_k| \leq \epsilon$ when $n = n_j$. But this means that T does not have a well defined inverse; zero cannot lie in the continuous spectrum. The proof when T is considered an operator on m_0 is even simpler.

We note that $\lim_{n \rightarrow \infty} \sum t_{nk}$ is an eigenvalue of T (whenever this limit exists).

THEOREM. *Suppose that the operator $T = (t_{nk})$ satisfies (3) and (4') and there is a set $E = \{n_j\} \subset N$ such that*

$$\lim_{n \rightarrow \infty; n \in E} \sum_{K \in E} t_{n,k} = \alpha, \quad \lim_{n \rightarrow \infty; n \in E} \sum_{K \in E} t_{n,k} = 0,$$

then α is an eigenvalue of T .

THEOREM. *Let $T_n(z) = \sum_{k=0}^n t_{nk} z^k / z^n$. For each number α in $[0, 2\pi]$ such that $\lim_{n \rightarrow \infty} T_n(e^{i\alpha})$ exists, this limit is an eigenvalue of T .*

If $B = (b_{n,k})$ is a normal regular summation matrix such that

$$\liminf |b_{n,n}| - \sum_{k=0}^{n-1} |b_{n,k}| > 0$$

then B has a reciprocal $B^{-1} = (\beta_{n,k})$ such that $\text{lub} \{ \sum_{k=0}^n |\beta_{n,k}| \} < \infty$. Hence

If the operator T is representable by a normal summation matrix satisfying (4), (4') the spectrum of T is contained in the set

$$\left\{ \lambda \mid \liminf |\lambda - t_{nn}| - \sum_{k=0}^{n-1} |t_{nk}| \leq 0 \right\}.$$

2. Fourier transforms. For each r , $0 < r < 1$, let $\mu(r, \theta)$ be a measure on $[0, 2\pi]$ such that

$$d\mu(r, \theta) = \sum_{n=0}^{\infty} \hat{\mu}(n) r^n e^{in\theta} d\theta$$

so that $\mu(r, \theta)$ is analytic with respect to Lebesgue measure for each r in $(0, 1)$. The Fourier transform s of a sequence s is defined as a linear functional on a space of measures $\mu(r, \theta)$, and is given by

$$(5) \quad \mathfrak{s}(\mu) = \int_N s_n \hat{\mu}(n) d\mathfrak{Q},$$

where \mathfrak{Q} is the Abel summation method, whenever the integral on the right-hand side of (5) exists. If we define the M_p norm of a measure μ by

$$\|\mu\|_{M_{p'}} = \text{lub}_{0 \leq r \leq 1} \left\{ \int \left| \frac{\partial \mu(r^{1/p'}, \theta)}{\partial \theta} \right|^{p'} d\theta \right\}^{1/p'},$$

then we have

THEOREM. *If $p \geq 2$ then each sequence $s \in \mathcal{L}^p(\mathfrak{Q})$ has a Fourier transform $\mathfrak{s}(\mu)$ defined for $\mu \in M_{p'}$, $\|\mathfrak{s}\| = \|s\|_p$, where $\|\mathfrak{s}\|$ denotes the norm of s considered as a functional. If for any p , the sequence $s \in \mathcal{L}^p(\mathfrak{Q})$ has a Fourier transform \mathfrak{s} such that*

$$\mathfrak{s}(\mu) = 0 \quad \text{for all } \mu \text{ in } M_{p'},$$

then $s = 0$.

THEOREM. *If the sequence $\{s_n\}$ has the Fourier transform $s(\mu)$, then for each fixed integer a , the sequence $\{s_{n+a}\}$ has the Fourier transform $e^{ia} s(\mu)$. To each translation-invariant space of sequences V , corresponds a subset E of $[0, 2\pi]$ such that $\mathfrak{s}(\mu) = 0$ when $s \in V$ and the measure $\mu(r, \theta)$ is concentrated on E .*

However, this correspondence is not 1-1. However, if for all increasing subsequence of natural numbers $\{n_k\}$ which tend to infinity we have $\int_N \{s_{n_k} \exp in_k\} d\mathfrak{Q} = 0$ then $\int_N |s| d\mathfrak{Q} = 0$. Hence

THEOREM. *The space of Fourier transforms of sequence $s \in L^1(\mathfrak{Q})$ may be represented as functions defined on sequences $\{\theta_k\}_{k=1}^{\infty}$, $0 \leq \theta_k < 2\pi$. The sequence s is represented by the function \bar{s} :*

$$\bar{s}(\theta_k) = \sum s_{n_k} \exp(in_k) = \mathfrak{s}(\mu),$$

where

$$n_k \equiv \theta_k \pmod{2\pi}, \quad d\mu = \sum_{k=0}^{\infty} \exp[i(n_k + \theta)] d\theta.$$

So that the Fourier transforms of sequences $s \in \mathcal{L}'(\mathcal{Q})$ are the continuous functions on the space Θ of sequences $\{\theta_n\}$, we topologize Θ by the metric

$$d(\theta_k^{(1)}, \theta_k^{(2)}) = \int_D d\mathcal{Q},$$

where $D = \{n_k \mid n_k^{(1)} \neq n_k^{(2)}\}$,

$$n_k^{(i)} \equiv \theta_k^{(i)} \pmod{2\pi}, \quad i = 1, 2$$

(note that two sequences $\{\theta_k^{(i)}\}$ such that the corresponding $n_k^{(i)}$ agree almost everywhere (relative to \mathcal{Q} measure) must be identified). The interval $[0, 2\pi]$ with the discrete topology can be embedded in Θ .

Multipliers. A function $f(\theta)$ on $[0, 2\pi]$ is called a multiplier of the space L^1 if whenever $s(\mu)$ is the Fourier transform of a sequence $s \in \mathcal{S}$ then the functional $s(f d\mu)$ is the Fourier transform of some sequence $t \in L^1$ (the symbol $f d\mu$ denotes the measure with f as its derivative).

THEOREM. *The multipliers of m_0 are the functions $f(\theta)$ such that*

$$f(\theta) = \sum_{n=0}^{\infty} a_n e^{in\theta}, \quad \sum |a_n| \rightarrow \infty;$$

for each $p > 1$ the multipliers of $L^p(A)$ are the trigonometric polynomials.

We conclude with some remarks on sequences s which can be represented by Fourier series

$$(6) \quad s_k = \sum_{n=0}^{\infty} c_n \exp(i\alpha_n k), \quad k = 0, 1, \dots;$$

such sequences are the almost periodic functions on N . In [1] I proposed the problem:

Given a sequence of exponents $\{\alpha_n\}$ dense in an interval of length $\pi/2$, does there exist, for each given subset E of N , a series of the form (6) which diverges on E and converges on $N-E$. By a skillful use of Fejer polynomials D. R. Lick has obtained an affirmative answer—unfortunately the sequence is not bounded in general. In case the exponents α_n are contained in an interval of length $\epsilon < \pi/2$, then if the series (6) diverges for $k = k_0$ it diverges for $|k - k_0| \leq [\pi/2\epsilon]$. If the set of exponents $\{\alpha_n\}$ has only finitely many limit points, then the series (6) converges or diverges for all k according as the series $\sum |c_n|$ converges or diverges.

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THE UNION OF FLAT $(n-1)$ -BALLS IS FLAT IN R^n

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THEOREM.² *Let β_1^{n-1} and β_2^{n-1} be two locally flat $(n-1)$ -balls in R^n with $\beta_1 \cap \beta_2 = \partial\beta_1 \cap \partial\beta_2 = \beta^{n-2}$, where β^{n-2} is an $(n-2)$ -ball which is locally flat in $\partial\beta_1$ and $\partial\beta_2$. Then $\beta_1 \cup \beta_2$ is a flat $(n-1)$ -ball in R^n .*

This result has been announced by Černavskii [1], but only for $n \geq 5$ since his outlined proof uses engulfing. Our proof avoids engulfing and works for all n ; a thorough knowledge of Cantrell and Lacher's version (see [2, §§4 and 5]) of Černavskii's theorem is necessary to understand our proof.

We also have another proof of the following corollary which appears in [4].

COROLLARY. *Let $g: M^{n-1} \rightarrow N^n$ be an imbedding of an $(n-1)$ -manifold into an n -manifold which is locally flat except on a set E . If $n > 3$, then E contains no isolated points (see [3] for the same result when M and N are spheres).*

PROOF. Let C be a neighborhood of an isolated point p in M which is homeomorphic to an $(n-1)$ -ball, with g locally flat on $C - p$. Then split C into $(n-1)$ -balls C_1 and C_2 so that $C = C_1 \cup C_2$ and $C_1 \cap C_2$ is an $(n-2)$ -ball containing p . g is locally flat on C_1 and C_2 except at the point p on their boundaries. Then, since $n > 3$, g is flat on all of C_1 and C_2 by [5]. It follows from the theorem that $C_1 \cup C_2 = C$ is flat, so E has no isolated points.

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² *Added in proof.* Černavskii has independently proven this theorem by similar methods.