ON BOUNDED SOLUTIONS TO CONVOLUTION EQUATIONS

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Abstract. Periodicity of bounded solutions for convolution equations on a separable abelian metric group $G$ is established, and related Liouville type theorems are obtained. A non-constant Borel and bounded harmonic function is constructed for an arbitrary convolution semigroup on any infinite-dimensional separable Hilbert space, generalizing a classical result by Goodman (1973).

1. Introduction

Let $\mu$ be a probability measure defined on the $\sigma$-algebra $\mathcal{B}(G)$ of Borel subsets of a separable abelian metric group $G$, with the group operation “$+$”. This group might be non-locally compact. This paper is concerned with convolution equations of the type

$$f \ast \mu(x) := \int_G f(x-y)\mu(dy) = f(x), \quad x \in G,$$

where $f : G \to \mathbb{R}$ is a Borel and bounded function, written $f \ast \mu = f$ for short.

Our aim is to investigate bounded Borel solutions $f$ to (1.1). These functions are also called bounded $\mu$-harmonic functions; see [6]. Special attention will be paid to the case when $G$ is a real separable Hilbert space.

Convolution equations arise naturally in several areas of pure and applied mathematics such as harmonic analysis (see [6], [4] and [15]), the theory of Markovian semigroups (see [9], [1] and [11]), and the renewal theory (see [10]).

Define the shift $\mu_h$ of the measure $\mu$ by the element $h \in G$, through the formula

$$\mu_h(A) = \mu(A-h), \quad A \in \mathcal{B}(G).$$

Consider the set $M_\mu \subset G$ of all elements $h \in G$ such that measures $\mu_h$ are absolutely continuous with respect to $\mu$. The set $M_\mu$ has been introduced in [12] and investigated, for instance, in [21], [22] and [2]. Our main result (see Theorem 2.5) shows that each Borel and bounded solution $f$ to (1.1) is periodic with periods in $M_\mu$ i.e.,

$$f(x+h) = f(x), \quad x \in G, \ h \in M_\mu.$$
The theorem holds in the more general setting of measurable abelian groups; see Remark 2.11. Moreover the set $M_{\mu}$ can be replaced by a larger set $E_{\mu}$; see (2.1).

The result seems particularly useful in infinite dimensions, when $G$ is a separable Hilbert space $H$ and there is no reference to any Haar measure. In Section 3.1 we consider an application to $\alpha$-stable measures $\mu$ on $H$, $\alpha \in (0, 2]$.

A related equation,

\[(1.3) \quad \nu * \mu = \nu,\]

on a locally compact group $G$, with unknown non-negative measure $\nu$, was the subject of a classical paper [3] by Choquet and Deny. Under suitable assumptions on $\nu$ (see Section 2.3), they proved that $\nu$ is periodic with periods in the subgroup generated by the support $S_{\mu}$ of $\mu$ (i.e., $S_{\mu}$ is the smallest closed set of $G$ on which $\mu$ is concentrated). Within the class of locally compact groups, this result and related Liouville theorems have been extended in several directions; see [6], [15], [4], [21] and the references therein.

Even when $G$ is locally compact, our result does not follow from [3]; see Remark 2.8. Moreover (1.2) does not hold if $M_{\mu}$ is replaced by $S_{\mu}$. On the other hand, as a consequence of our main result, in Proposition 2.12 we obtain a version of the Choquet-Deny theorem concerning (1.3), which holds on metric groups (replacing the subgroup generated by $S_{\mu}$ with a smaller subgroup which contains $M_{\mu}$). We also show in Theorem 2.9 that uniformly continuous and bounded solutions to (1.1) are periodic with periods in $S_{\mu}$ (see also Corollary 3.3.2 in [20]).

Equation (1.1) and related Liouville type theorems on a separable Hilbert space $H$ are considered in Section 3. Let $(\mu_t)_{t \geq 0}$ be a convolution semigroup of probability measures on $H$. A function $f \in B_b(H)$ such that, for any $t \geq 0$,

\[(1.4) \quad f * \mu_t(x) = f(x), \quad x \in H,\]

is called a bounded harmonic function with respect to $(\mu_t)$. In Theorem 3.3 we prove that if the space $H$ is infinite dimensional, then one can always construct a discontinuous non-constant solution $f$ to (1.4). This result generalises a well-known example of Goodman [14], concerning the case when $(\mu_t)$ are Gaussian measures. The Goodman result shows clearly that (1.2) cannot hold if $M_{\mu}$ is replaced by $S_{\mu}$. This was one motivation for us to investigate (1.1).

Theorem 3.3 also implies that Markovian convolution semigroups associated to $(\mu_t)$ are never strong Feller in infinite dimensions; cf. [7].

2. Convolution equations on metric groups

Let $G$ be a separable abelian metric group with group operation indicated by $+$; see [16] and [23]. For $A, B \subset G$, we set

\[A + B = \{x + y, \quad x \in A, \quad y \in B\}, \quad -A = \{-x, \quad x \in A\}.\]

Moreover $\text{Gr}(A)$ denotes the smallest subgroup containing $A$, and $\overline{A}$ denotes the closure of $A$. The indicator function of a set $F \subset G$ will be indicated by $1_F$.

When $G$ is complete, we call it an abelian Polish group. When $G$ is a real separable Hilbert space, we denote it by $H$. The inner product of $H$ is then $\langle \cdot, \cdot \rangle$ and its norm is $| \cdot |$.

The probability measures on $G$ we consider will always be Borel probability measures on the $\sigma$-algebra $\mathcal{B}(G)$. Let $\sigma$ be a probability measure on $G$. The
support of $\sigma$ is denoted by $S_\sigma$; it is the smallest closed set in $G$ which has measure 1 with respect to $\sigma$.

With $\tilde{\sigma}$ we indicate its reflection measure with respect to 0 (see [22, Chapter 1]), i.e. $\tilde{\sigma}(A) = \sigma(-A)$ for any $A \in \mathcal{B}(G)$. The probability measure $\sigma$ is called symmetric if $\sigma = \tilde{\sigma}$, i.e. $\sigma(A) = \sigma(-A), \ A \in \mathcal{B}(G)$.

For $\mu$ and $\nu$ probability measures on $G$, the convolution measure $\mu * \nu$ is defined by $\mu * \nu(A) := \int_G \mu(A-x)\nu(dx), \ A \in \mathcal{B}(G)$; see for instance [10] or [23]. Note that the operation $*$ is commutative and associative.

We write $\mu^n = \mu * \cdots * \mu$ ($n$-times), $n \in \mathbb{N}$ ($\mathbb{N}$ denotes the set of all positive integers). We also set $\mu^0 = \delta_0$, where $\delta_0$ is the Dirac measure concentrated in 0.

By $B_0(G)$ we denote the Banach space of all real, Borel and bounded functions $f : G \to \mathbb{R}$, endowed with the supremum norm $\| \cdot \|_\infty$. If $g \in B_0(G)$, we set

$$g * \mu(x) = \int_G g(x-y)\mu(dy), \ x \in G.$$ 

2.1. Admissible shifts. Let $T_a, \ a \in G$, be the translation operator, i.e. $T_a(x) = x + a, \ x \in G$, and denote by $T_a \circ \mu$ the image of a probability measure $\mu$ under $T_a$, i.e. $(T_a \circ \mu)(A) = \mu(A - a), \ A \in \mathcal{B}(G)$). We also set $(T_a \circ \mu) = \mu_a$.

According to [12, page 449], $a \in G$ is called an admissible shift for $\mu$ if $T_a \circ \mu$ is absolutely continuous with respect to $\mu$. Let us denote by $M_\mu$ the set of all admissible shifts. Note that $0 \in M_\mu$. Moreover it is known that $M_\mu$ is always a semigroup of $G$; see [12, page 450]. Since $M_\mu = -M_\mu$, where $\tilde{\mu}$ is the reflection measure of $\mu$ (see [24]), we have that $M_\mu$ is a subgroup of $G$ if $\mu$ is symmetric.

If $G$ is locally compact and $\mu$ is equivalent to the Haar measure of $G$, then it is easy to show that $M_\mu = G$.

We introduce the set

$$E_\mu = \bigcup_{n \geq 0} M_\mu^n, \quad \mu^n = \mu * \cdots * \mu \ (n\text{-times}) \ n \in \mathbb{N}. \quad (2.1)$$

We will need the following elementary result.

**Proposition 2.1.** Let $\mu$ and $\nu$ be probability measures on $G$. Then

$$M_\mu + M_\nu \subset M_{\mu * \nu}. \quad (2.2)$$

Moreover $E_\mu$ is a semigroup of $G$.

**Proof.** Take any $A \in \mathcal{B}(G)$ such that $\mu * \nu(A) = 0$ and $a \in M_\mu, \ b \in M_\nu$. It is enough to show that $(\mu * \nu)_{a+b}(A) = 0$. We have

$$(\mu * \nu)_{a+b}(A) = \int_G \int_G 1_A(x+y)p(x)q(y)\mu(dx)\nu(dy),$$

where $p$ and $q$ are the densities of $\mu_a$ and $\nu_b$, respectively. For any $N \in \mathbb{N}$, set $p_N = N \wedge p$ and $q_N = N \wedge q$. Then

$$\int_G \int_G 1_A(x+y)p_N(x)q_N(y)\mu(dx)\nu(dy) \leq N^2 \int_G \int_G 1_A(x+y)\mu(dx)\nu(dy) = 0.$$

Taking $N \to \infty$, we get the first assertion. This implies that $E_\mu$ is an increasing union of semigroups. The second assertion follows easily. \hfill \Box

The next example shows that the inclusion in (2.2) can be strict.
Example 2.2. There exists a probability measure $\mu$ on $\mathbb{R}^n$ such that $M_\mu = 0$ and $M_{\mu^*} = \mathbb{R}^n = E_\mu$.

Define $\mu = \sum_{k \geq 1} p_k \nu_k$, where $\nu_k$ are uniform distributions on the spheres centered in 0, of radii $k \in \mathbb{N}$, and $\sum_{k \geq 1} p_k = 1$, $p_k > 0$, $k \in \mathbb{N}$. Since the measures $\nu_k * \nu_l$ are absolutely continuous with respect to Lebesgue measure (see [10]) and the density of $\nu_k * \nu_k$ is positive on the ball $B(0, 2k)$, we have $\mu * \mu = \sum_{k,l=1}^\infty p_k p_l \nu_k * \nu_l$, and $\mu * \mu$ has a positive density on $\mathbb{R}^n$. The assertion follows.

We now compare the set $E_\mu$ with the subgroup generated by the support $S_\mu$ of $\mu$.

Proposition 2.3. Let $\mu$ be a probability measure on $G$. Then $E_\mu \subset \text{Gr}(S_\mu)$.

Proof. Fix any $h \in M_\mu$. It is straightforward to check that $S_\mu + h \subset S_\mu$.

Now take $x \in S_\mu$, $x \not= 0$ (if $S_\mu = \{0\}$, then $\mu$ is the Dirac measure concentrated in 0 and $M_\mu = \{0\}$ as well). We know that $x + h \in S_\mu \subset \text{Gr}(S_\mu)$. Since also $-x \in \text{Gr}(S_\mu)$, it follows that $h \in \text{Gr}(S_\mu)$. We have proved that $M_\mu \subset \text{Gr}(S_\mu)$.

For any $n \in \mathbb{N}$, one has $M_\mu^n \subset \text{Gr}(S_\mu^n) = \text{Gr}(S_\mu)$. Hence the assertion holds. $\square$

In general the sets $M_\mu$ and $S_\mu$ are different.

Example 2.4. There exists a probability measure $\mu$ on $\mathbb{R}^n$ such that $M_\mu$ and $S_\mu$ are disjoint sets.

Take $x_0 \in \mathbb{R}^n$, $x_0 \not= 0$, and $u \in \mathbb{R}^n$ such that $|u| = 1$. Consider the line $L = \{x \in \mathbb{R}^n : x = \lambda u + x_0, \text{ for } \lambda \in \mathbb{R}\}$.

Let $\mu$ be a probability measure on $\mathbb{R}^n$, concentrated on $L$, having a positive density with respect to the one-dimensional Lebesgue measure. We have that $M_\mu = \{\lambda u\}_{\lambda \in \mathbb{R}}$ and $S_\mu = L$.

2.2. Characterization theorems.

Theorem 2.5. Let $G$ be a separable abelian metric group. Let $\mu$ be a probability measure on $G$ and let $E_\mu \subset G$ be defined in (2.1). Let $f \in B_0(G)$ be a $\mu$-harmonic function. Then one has

$$f(x + a) = f(x), \quad x \in G, \quad a \in \text{Gr}(E_\mu). \tag{2.3}$$

If, in addition, $f$ is continuous on $G$ and $\text{Gr}(E_\mu)$ is dense in $G$, then $f$ is constant.

The proof uses the following result; see [3] Theorem 9, page 292.

Theorem 2.6. Let $(\Omega, \mathcal{F}, \nu)$ be a measure space (with $\nu$ a positive measure). Let $K$ be a bounded subset of $L^1(\Omega, \nu)$. Assume that, for each decreasing sequence $(E_n) \subset \mathcal{F}$ with empty intersection, the limit $\lim_{n \to \infty} \int f(s) \nu(ds) = 0$ is uniform with respect to $f \in K$. Then, for any sequence $(f_n) \subset K$, there exists a subsequence $(f_{n_k})$ which converges weakly in $L^1(\Omega, \nu)$.

Proof of Theorem 2.5. We first define, similar to [3], suitable auxiliary functions and then obtain the required characterization arguing by contradiction. Both steps are accomplished differently from [3]. In particular, instead of the Ascoli-Arzela theorem, we use arguments based on $L^1$-weak compactness.

Let us introduce $\tilde{f}$, $\tilde{f}(x) = f(-x)$, $x \in G$. The equation $f * \mu = f$ is equivalent to

$$\tilde{f} * \tilde{\mu} = \tilde{f}.$$
where \( \hat{\mu} \) is the reflection measure of \( \mu \). Fix \( a \in M_\mu \) and introduce the function
\[
g(x) = \tilde{f}(x) - \tilde{f}(x + a).
\]
It is clear that \( g \in B_0(G) \) and \( g * \hat{\mu} = g \) on \( G \). Let
\[
2c = \sup_{x \in G} g(x)
\]
and \( (x_n) \subset G \) such that \( g(x_n) \to 2c \) as \( n \to \infty \). Consider the functions \( g_n : G \to \mathbb{R} \),
\[
g_n(x) = g(x + x_n), \quad x \in G.
\]
Each \( g_n \in B_0(G) \) and solves the convolution equation \((2.6)\). Now we set \( L^1 = L^1(G, \mu) \) and use \( L^1\)-weak convergence \((L^\infty(G, \mu)\) is identified with the topological dual of \( L^1 \)). The proof proceeds in some steps.

**Step I.** The sequence \((g_n)\) is relatively \( L^1 \)-weak sequentially compact.

We apply Theorem 2.6. To this purpose note that \((g_n)\) is bounded in \( L^1 \) and moreover, for any decreasing sequence \((E_k) \subset \mathcal{B}(G)\), with empty intersection, one has
\[
\sup_{n \geq 0} \left| \int_{E_k} g_n(y) \mu(dy) \right| \leq 2\|f\|_\infty \mu(E_k),
\]
which tends to 0 as \( k \to \infty \). Hence, possibly passing to a subsequence, still denoted by \((g_n)\), we know that there exists \( g_0 \in L^1 \) such that, for any \( h \in L^\infty(G, \mu) \),
\[
\int_G g_n(y) h(y) \mu(dy) \to \int_G g_0(y) h(y) \mu(dy), \quad \text{as } n \to \infty.
\]

**Step II.** The limit function \( g_0 = 2c, \mu\)-a.s.

Note that, for \( x \in G \),
\[
(2.4) \quad g_n(x) = \int_G g_n(x - y) \hat{\mu}(dy) = \int_G g_n(x + y) \mu(dy), \quad n \in \mathbb{N}.
\]
Set \( x = 0 \) in \((2.4)\). Using the \( L^1\)-weak convergence, we get
\[
(2.5) \quad 2c = \lim_{n \to \infty} g_n(0) = \int_G g_0(y) \mu(dy).
\]

Now we prove that \( g_0(x) \leq 2c, \mu\)-a.s. If this does not hold, then there exists \( \epsilon > 0 \) such that \( B = \{x \in G : g_0(x) \geq 2c + \epsilon\} \) verifies \( \mu(B) > 0 \). But then, using that \( g_n(x) \leq 2c, x \in G \), we find
\[
2c \mu(B) \geq \int_B g_n(y) \mu(dy) = \int_G g_n(y) I_B(y) \mu(dy), \quad n \in \mathbb{N}.
\]
Passing to the limit as \( n \to \infty \), we infer a contradiction. By \((2.5)\), we get the claim.

**Step III.** There exists a subsequence of \((g_n)\), still denoted by \((g_n)\), which converges pointwise to \( 2c, \mu\)-a.s.

It is enough to show that \((g_n)\) converges to \( 2c \) in probability (with respect to \( \mu \)). To this purpose, we write, using that \( g_n \leq 2c \), for any \( n \geq 1 \),
\[
\mu \left( x \in G : |g_n(x) - 2c| > \epsilon \right) \leq \frac{1}{\epsilon} \int_G (2c - g_n(y)) \mu(dy) \to 0, \quad \text{as } n \to \infty.
\]

**Step IV.** For any \( x \in M_\mu \),
\[
(2.6) \quad \lim_{n \to \infty} g_n(x) = 2c.
\]
By (2.4) we have, for any \( x \in M_\mu \),
\[
(2.7) \quad g_n(x) = \int_G g_n(y)(T_x \circ \mu)(dy) = \int_G g_n(y)F^x(y)\mu(dy), \ \ x \in M_\mu, \ n \in \mathbb{N},
\]
where \( T_x \) is the translation operator and \( F^x \) denotes the density of \( (T_x \circ \mu) \) with respect to \( \mu \). Now we write, for any \( M > 0 \),
\[
|g_n(x) - 2c| = \left| \int_G (g_n(y) - 2c)(T_x \circ \mu)(dy) \right| \\
\leq \left| \int_{\{y: |F^x(y)| > M\}} (g_n(y) - 2c)(T_x \circ \mu)(dy) \right| \\
+ \left| \int_{\{y: |F^x(y)| \leq M\}} (g_n(y) - 2c)F^x(y)\mu(dy) \right| \\
\leq 2\|f\|_\infty + |c|\|T_x \circ \mu\| \{\{|F^x(y)| > M\}\} \\
+ \left| \int_G (g_n(y) - 2c)h^x(y)\mu(dy) \right|,
\]
where \( h^x(y) = F^x(y)I_{\{y: |F^x(y)| \leq M\}}(y) \). For any \( \epsilon > 0 \), we can choose \( M > 0 \) and \( n_0 \in \mathbb{N} \) large enough, such that \( n \geq n_0 \) implies \( |g_n(x) - 2c| \leq 2\epsilon \). The claim is proved.

**Final Step.** Recall that \( M_\mu \) is a semigroup in \( G \); see [12] page 450]. This fact and (2.4) imply that
\[
g_0(ka) = 2c, \ \ k \in \mathbb{N}.
\]
Now we complete the proof similarly to Choquet-Deny [3]. For any integer \( m \), there exists \( \hat{n} \) such that
\[
(2.8) \quad g_\hat{n}(ka) = \hat{f}(x_\hat{n} + ka) - \hat{f}(x_\hat{n} + (k - 1)a) > c,
\]
for \( k = 1, \ldots, m \). Summing (2.8) \( m \)-times, we get \( \hat{f}(x_\hat{n} + ma) - \hat{f}(x_\hat{n}) > mc \).

Letting \( m \to \infty \), we find that \( c \leq 0 \), since \( \hat{f} \) is bounded. This means that \( g(x) \leq 0 \), \( x \in G \), i.e.
\[
\hat{f}(x) \leq \hat{f}(x + a), \ \ x \in G.
\]
Repeating the previous argument with \(-f\) instead of \( f \), one has \( f(x) = f(x + a) \), \( x \in G \). Thus (2.3) holds, for any \( a \in M_\mu \). Now (1.1) implies that, for any \( n \in \mathbb{N} \),
\[
f \ast \mu^n(x) = f(x), \ \ x \in G.\]
Hence (2.4) holds, for any \( a \in E_\mu \). The assertion follows, remarking that the set of all periods of a given real function on \( G \) is a subgroup of \( G \). The proof is complete. \( \square \)

**Remark 2.7.** If \( \mu \) is symmetric, then \( \text{Gr}(E_\mu) = E_\mu \), and so the formulation of Theorem 2.5 simplifies. Indeed if \( \mu \) is symmetric, then \( M_\mu \) is a subgroup of \( G \). By Proposition 2.1 we know that \( E_\mu \) is an increasing union of subgroups. Hence \( E_\mu \) is a group.

**Remark 2.8.** Theorem 2.5 does not hold if we replace \( E_\mu \) with the subgroup generated by the support \( S_\mu \) of \( \mu \).

Let \( G = \mathbb{R}^d \) and take \( \mathbb{Q}^d = \{q_n\} \) to be the set of all points in \( \mathbb{R}^d \) having rational coordinates. Let \( (p_n) \subset \mathbb{R}_+ \) be such that \( \sum_{n \geq 1} p_n = 1 \). Define \( \mu = \sum_{n \geq 1} p_n\delta_{q_n} \), where \( \delta_{q_n} \) are Dirac measures concentrated in \( q_n \).

Take \( f = I_{\mathbb{Q}^d} \) to be the indicator function of \( \mathbb{Q}^d \). It is straightforward to check that \( \mu \ast f(x) = f(x), \ \ x \in \mathbb{R}^n \). Moreover the support \( S_\mu = \mathbb{R}^d \) and \( M_\mu = \mathbb{Q}^d \).
Note that if \( h \notin \mathbb{Q}^d \), then \( f(x + h) = f(x) \) only if \( x \notin A_h \), where \( A_h = -h + \mathbb{Q}^d \) has Lebesgue measure 0.

If we restrict our attention to bounded \( \mu \)-harmonic functions which are also uniformly continuous on \( G \), then we can prove periodicity with respect to \( \text{Gr}(S_\mu) \).

In the terminology of [4, page 396] the next result shows that any Polish abelian group has the Liouville property. We denote by \( UC_b(G) \) the space of all uniformly continuous and bounded functions from \( G \) into \( \mathbb{R} \).

**Theorem 2.9.** Let \( G \) be a Polish abelian group. Let \( \mu \) be a probability measure on \( G \). Let \( f \in UC_b(G) \) be a solution to \( f \ast \mu = f \). Then,

\[
f(x + a) = f(x), \quad \text{for any } x \in G, \ a \in \text{Gr}(S_\mu).
\]

In [19] we provide the complete proof. It uses the same arguments given in [3], but the next lemma is needed.

**Lemma 2.10.** Let \( G \) be an abelian Polish group. There exists a subgroup \( S_0 \subset G \), which is a countable union of compact sets and has the property that \( \mu(S_0) = 1 \).

**Proof.** First choose compact sets \( G_n \) such that \( 0 \in G_n, G_n \subset G_{n+1} \) and \( \mu(G \setminus G_n) < 1/n \).

Define new compacts \( F_n = (-G_n) \cup G_n, n \geq 1 \), and finally set

\[
K_1 = F_1, \quad K_2 = F_2 + F_2, \quad \ldots, \quad K_n = F_n + \ldots + F_n \text{ (n-times)}, \quad \ldots.
\]

It is easy to check that \( S_0 = \bigcup_{n \geq 1} K_n \) has all the required properties. \( \square \)

**Remark 2.11.** Theorem 2.9 holds more generally, with the same proof, if \( G \) is a measurable abelian group; see [23, page 63]. A measurable space \((G, \mathcal{A})\) which is also a group (with additive notation) is said to be a measurable group if the group operations \((x, y) \mapsto x + y \text{ and } x \mapsto -x \) are both measurable (on \( G \times G \) one considers the product \( \sigma \)-algebra \( \mathcal{A} \times \mathcal{A} \)). In measurable groups the convolution of finite measures on \( \mathcal{A} \) is naturally defined. Note that a separable metric group and a locally compact group, with \( \mathcal{A} \) being the Borel \( \sigma \)-algebra, are both examples of measurable groups.

### 2.3. Connections with the Choquet-Deny theorem

It is interesting to compare our result with the remarkable theorem due to Choquet and Deny, mentioned in the Introduction, valid in locally compact groups \( G \); see [3]. Their theorem is concerned with the equation

\[
\nu \ast \mu = \nu,
\]

where \( \mu \) is a given probability measure on \( G \) and unknown \( \nu \) is a \( \sigma \)-finite Borel measure on \( G \) such that, for any compact set \( K \subset G \), the Borel non-negative function

\[
G \to \mathbb{R}_+, \quad x \mapsto \nu(x - K) = 1_K \ast \nu(x) \quad \text{is finite and bounded on } G.
\]

It turns out that \( \nu \) is periodic with periods in the subgroup generated by the support \( S_\mu \) of \( \mu \), i.e.

\[
\nu(A + h) = \nu(A), \quad h \in \text{Gr}(S_\mu), \ A \in \mathcal{B}(G).
\]

This result can be applied to the study of equation (2.11). Let us interpret function \( f \) as a density of a measure \( \nu \) with respect to the Haar measure \( \mathcal{L} \) of \( G \): \( f = \frac{d\nu}{d\mathcal{L}} \).
Then (2.12) implies that, for any \( h \in S_\mu \), \( f(x + h) = f(x) \), \( \mathcal{L}\)-a.s., where the set of \( \mathcal{L}\)-measure 0 depends, in general, on \( h \); see Remark 2.8.

The following corollary of Theorem 2.5 can be regarded as a version of [3] Theorem 1] in the non-locally compact case.

**Proposition 2.12.** Let \( \mu \) be a given probability measure on a Polish abelian group \( G \). Let \( \nu \) be a \( \sigma \)-finite Borel measure on \( G \) satisfying the condition (2.11) for any compact set \( K \subset G \). If \( \nu * \mu = \nu \), then \( \nu \) is periodic with periods in \( E_\mu ^* \); see (2.12).

**Proof.** First take a compact set \( K \subset G \) and consider the indicator function of \( K \), i.e. \( 1_K \). We have \((1_K * \nu) * \mu = 1_K * \nu \). Indeed, by the Fubini theorem,

\[
1_K * (\nu * \mu)(x) = \int_{G^2} 1_K(x - y - z) \nu(dy) \mu(dz) = (1_K * \nu) * \mu(x), \quad x \in G.
\]

By Theorem 2.5 we get that \( 1_K * \nu(x + h) = 1_K * \nu(x), \ x \in G, \ h \in E_\mu \). Hence, by taking \( x = 0 \), we get \( \nu(h - K) = \nu(K) \), and so

\[
(2.13) \quad \nu(h + K) = \nu(K), \quad \text{for any compact set} \ K \subset G, \ h \in E_\mu ^*.
\]

By the inner regularity of \( \nu \), for any Borel set \( A \subset G \) with \( \nu(A) < \infty \), there exists an increasing sequence of compact sets \((K_n)\), such that \( K_n \subset A, \ n \in \mathbb{N} \), and \( \lim_{n \to \infty} \nu(K_n) = \nu(A) \). It follows that \( \nu(h + A) = \nu(A) \), for any \( h \in E_\mu ^* \).

The proof is complete. \( \square \)

We do not know if the previous result holds when \( G \) is a Polish abelian group and \( E_\mu ^* \) is replaced by the subgroup generated by the support of \( \mu \).

**Remark 2.13.** Proposition 2.12 holds more generally, with the same proof, if \( G \) is a Hausdorff topological abelian group. In this case we assume that the measures \( \mu \) and \( \nu \) are both Radon measures (a non-negative Borel \( \sigma \)-finite measure \( \gamma \) on a Hausdorff topological space \( X \) is called Radon, if for each Borel set \( B \subset X \) with \( \gamma(B) < \infty \), for any \( \varepsilon > 0 \) there exists a compact set \( K \subset B \) such that \( \gamma(B \setminus K) < \varepsilon \); see for instance [24]).

### 3. Convolution equations on Hilbert spaces

**3.1. The case of stable measures.** Let \( G = H \) be a real separable Hilbert space, \( Q \) a non-negative trace class operator on \( H \) and \( \alpha \in (0, 2] \). A probability measure \( \mu \) on \( H \) is said to be \((\alpha, Q)\)-stable, \( \alpha \in (0, 2] \), centered at \( x \in H \), if its characteristic function is

\[
\hat{\mu}(h) := \int_{H} e^{i\langle k, \nu \rangle} \mu(dz) = \exp(i\langle x, h \rangle) \exp \left( - \left( \frac{Qh, h}{2} \right)^{\alpha/2} \right), \quad h \in H;
\]

see [16, 23, 22]. Such measures will be denoted by \( N_\alpha (x, Q) \). Measures \( N_2 (x, Q) \) are Gaussian. In this case we also write \( N(x, Q) \).

The following result extends Theorem 4.3.4 in [7].

**Proposition 3.1.** Let \( \mu = N_\alpha (x, Q), \ \alpha \in (0, 2] \). If \( f \in B_0 (H) \) solves equation (1.1), then

\[
f(y + Q^{1/2}a) = f(y), \quad y \in H, \ a \in H.
\]

If, in addition, \( f \) is continuous and \( Q \) positive definite, then \( f \) is constant on \( H \).

**Proof.** First we show the result for \( \alpha = 2 \).
Lemma 3.2. Let \( \mu = N(x, Q) \) and \( \nu = N(y, S) \) be Gaussian measures on \( H \). Then,

\[
M_{\mu * \nu} = M_{\mu} + M_{\nu} = Q^{1/2}H + S^{1/2}H.
\]

In particular \( E_{\mu} = M_{\mu} = Q^{1/2}H \).

Proof. It is well known that \( M_{\mu} = Q^{1/2}H \); see [7]. Moreover \( \mu * \nu = N(x + y, Q + S) \).

Define the linear operator \( T : H \times H \rightarrow H, T(x, y) = Q^{1/2}x + S^{1/2}y \) (where as usual \( \langle (x, y), (x', y') \rangle := \langle x, x' \rangle + \langle y, y' \rangle \)). We easily check that

\[
|(Q + S)^{1/2}h|^2 = |T^*h|^2, \ h \in H,
\]

where \( T^* \) denotes the adjoint of \( T \). By a classical duality argument, we have that \((Q + S)^{1/2}H = Q^{1/2}H + S^{1/2}H \). The proof is complete. \( \square \)

Continuing the proof of the proposition note that by Lemma 3.2, \( Q^{1/2}H = E_{N_2} \).

Thus Theorem 2.5 gives the first claim. The second one follows from the density of \( Q^{1/2}H \) in \( H \) when \( Q \) is non-degenerate.

Let us now consider \( \alpha \in (0, 2) \) and set \( N_{\alpha} = N_{\alpha}(x, Q) \). We show that \( Q^{1/2}H \subset M_{N_{\alpha}}, \alpha \in (0, 2] \). For this we use subordination. Let \( \nu_\alpha \) be an \( \alpha \)-stable distribution \( \nu^{\alpha} \) on \([0, +\infty)\), with the Laplace transform given by

\[
\int_0^{\infty} e^{-\lambda s} \nu^{\alpha}(ds) = e^{-(\lambda)^{\alpha}/2}, \ \lambda > 0.
\]

It is easy to check that

\[
N_{\alpha}(B) := \int_0^{\infty} N_{2}(x, sQ)(B) \nu^{\alpha}(ds), \ B \in \mathcal{B}(H).
\]

Take \( A \in \mathcal{B}(H) \) such that \( N_{\alpha}(A) = 0 \); then, \( N_{2}(x, sQ)(A) = 0, \) for any \( s \in S_{\nu^{\alpha}} = \mathbb{R}_+ \). Let \( g = Q^{1/2}h, \) for some \( h \in H \). By the absolute continuity of the Gaussian measures,

\[
(T_g \circ N_{\alpha})(A) = N_{\alpha}(A + g) = \int_0^{\infty} N_{2}(x - g, sQ)(A) \nu^{\alpha}(ds) = 0.
\]

Hence, \( Q^{1/2}(H) \subset M_{N_{\alpha}} \). By Theorem 2.5 we get the claim. \( \square \)

For information about the set of all admissible shifts for general \( \alpha \)-stable measures, we refer to [2] and [24].

3.2. Liouville type theorems on Hilbert spaces. Let \( \mu_t, \ t \geq 0, \) be a convolution semigroup of measures on a real separable Hilbert space \( H \). This means that \( \mu_t * \mu_s = \mu_{t+s}, \ t, s \geq 0, \mu_0 \) is the Dirac measure concentrated in 0 and \( \mu_t \) is weakly continuous at \( t = 0 \). Let \( P_t \) be the Markovian convolution semigroup determined by \( \mu_t, \ t \geq 0, \)

\[
P_tf(x) = \int_H f(x - y)\mu_t(dy) = f * \mu_t(x), \ x \in H, \ t \geq 0, f \in B_b(H).
\]

See [10], [23], [13] and [22] for more information on convolution semigroups and Lévy processes. A function \( h \in B_b(H) \) is said to be a bounded harmonic function for \( P_t \), briefly a BHF for \( P_t \) (see [4], [9], [17] and [18]), if

\[
P_th = h, \ t \geq 0.
\]
In particular, when \( P_t \) is a compound convolution semigroup, i.e. \( P_t f(x) = e^{-\lambda t} \sum_{k \geq 0} \frac{\lambda^k}{k!} (f * \nu^k)(x) \), where \( \lambda > 0 \) and \( \nu \) is a given probability measure on \( H \), one has that \( h \) is a BHF for \( P_t \) if and only if \( h \) is a bounded \( \nu \)-harmonic function.

We now present a Liouville type theorem about BHFs for convolution semigroups. The first part is a consequence of Theorem 2.5. The second one is a generalization of a surprising result obtained by Goodman [14]. It states that in infinite dimensions there exist non-constant BHFs for the heat semigroup (see also [7], Section 4.3.1).

**Theorem 3.3.** 1) Let \( P_t \) be the Markovian semigroup \([3.6]\) on a separable Hilbert space \( H \) and let

\[
\Gamma = \text{Gr}\left( \bigcup_{t \geq 0} M_{\mu_t}\right).
\]

Then each BHF \( h \) for \( P_t \) is periodic with periods in \( \Gamma \). If \( h \) is continuous and \( \Gamma = H \), then \( h \) is constant.

2) For arbitrary semigroups \([3.6]\) there exists a non-constant BHF \( \phi \) if \( H \) is infinite dimensional.

**Proof.** 1) It follows from Theorem 2.5. We only note that, by Proposition 2.1, one has \( \text{Gr}\left( \bigcup_{t \geq 0} E_{\mu_t}\right) = \Gamma \).

2) We use a probabilistic representation of convolution semigroups; see [13].

There exists a Lévy process \((Z_t)\) on a stochastic basis \((\Omega, \mathcal{F}, (\mathcal{F}_t)_{t \geq 0}, \mathbb{P})\), with values in \( H \), such that the law of each \( Z_t \) is \( \mu_t \), \( t \geq 0 \). The process \((Z_t)\) can be represented as

\[
Z_t = at + \eta_t + \xi_t, \quad t \geq 0,
\]

where \( a \in \mathbb{R}^n \), \((\eta_k)\) is a square integrable martingale and \((\xi_t)\) is a compound Poisson process. Moreover the processes \((\eta_t)\) and \((\xi_t)\) are independent, and so in particular

\[
P_t f(x) = \mathbb{E} f(x - \xi_t - \eta_t - at) = f * \nu_t * r_t(x),
\]

where \( \nu_t \) is the law of \( at + \eta_t \) and \( r_t \) the law of \( \xi_t \). Thus it is enough to construct a non-constant function \( \phi \) such that

\[
\phi * \nu_t = \phi \quad \text{and} \quad \phi * r_t = \phi, \quad t \geq 0.
\]

Let us first consider \( \eta_t + at \) with law \( \nu_t \). Remark that there exists a non-negative trace class operator \( Q : H \to H \), such that the following holds:

\[
\langle Qh, k \rangle = \frac{1}{t} \mathbb{E} \langle \eta_t, h \rangle \langle \eta_t, k \rangle, \quad t > 0, \quad h, k \in H.
\]

Let us choose an orthonormal basis \((e_k)\) in \( H \), such that \( Qe_k = \lambda_k e_k \). We have that \( \sum_{k \geq 1} \lambda_k < \infty \). Let \( (\alpha_k) \) be a sequence of positive numbers, diverging to \( +\infty \), such that

\[
\sum_{k \geq 1} \lambda_k \alpha_k + \sum_{k \geq 1} a_k^2 \alpha_k < \infty, \quad a_k = \langle a, e_k \rangle, \quad k \in \mathbb{N},
\]

and define the linear subspace \( K \),

\[
K = \{ x \in H : g(x) < \infty \}, \quad g(x) = \sum_{k \geq 1} x_k^2 \alpha_k, \quad x \in H, \quad x_k = \langle x, e_k \rangle.
\]
Since \((\alpha_k)\) diverges, one has that \(K\) is strictly contained in \(H\). Moreover \(a \in K\) by construction. It turns out that the law of \(\eta_t + at\) is concentrated on \(K\), for any \(t \geq 0\). Indeed one has
\[
Eg(\eta_t + at) = \sum_{k \geq 1} \alpha_k \langle \eta_t, e_k \rangle^2 + t \sum_{k \geq 1} \alpha_k^2 \alpha_k < \infty,
\]
and so \(\eta_t + at\) is almost surely in \(K\), for any \(t \geq 0\). Note that
\[
(I_K) * \nu_t(x) = \int_H I_K(x - y) \nu_t(dy) = \nu_t(x - K) = I_K(x), \quad x \in H, \ t \geq 0.
\]
Indeed if \(x \notin K\), then \(x - k \notin K\), for any \(k \in K\). This gives that \(I_K\) is a non-constant BHF for the convolution semigroup determined by the process \((\eta_t + at)\).

Let us consider the remainder compound Poisson process \((\xi_t\); see \([3.9]\). Denote by \(\lambda > 0\) its intensity, by \(\nu\) its Lévy measure and by \(S_t\) the associated convolution semigroup. One has
\[
S_t f(x) = E f(x - \xi_t) = e^{-\lambda t} \sum_{k \geq 1} \frac{(\lambda t)^k}{k!} \nu(x - k),
\]
where \(E(e^{i\langle x, h \rangle}) = e^{-i\psi(h)}\), \(h \in H\), \(t \geq 0\), and \(\psi(h) = \int_H e^{i\langle x, h \rangle} - 1) \nu(dx)\). As already noted, \(h \in B_0(H)\) is a BHF for \(S_t\) if and only if \(h * \nu = h\).

Let us first construct a non-constant bounded \(\nu\)-harmonic function \(h\). Let us introduce \(\lambda'_k = E(e^{-\langle U, c_k \rangle}^2), \) where \(U : \Omega \to H\) is a random variable with law \(\nu\). It is clear that
\[
\sum_{k \geq 1} \lambda'_k = E(e^{-\langle U \rangle^2}) < \infty.
\]
Take a diverging sequence of positive real numbers \((\alpha'_k)\), such that \(\sum_{k \geq 1} \lambda'_k \alpha'_k < \infty\) and define the linear subspace \(K'\), \(K' = \{ x \in H : \sum_{k \geq 1} x_k^2 \alpha'_k < \infty \}\). One has that \(h\) is a non-constant BHF for \(S_t\).

To finish the proof, define \(\tilde{\alpha}_k = \min(\alpha_k, \alpha'_k)\), and introduce the new subspace \(\tilde{K} = \{ x \in H : \sum_{k \geq 1} x_k^2 \alpha_k < \infty \}\). Repeating the previous arguments, we find that \(\phi = I_{\tilde{K}}\) is non-constant and verifies \((3.11)\). This completes the proof. 

We recall that a Markovian semigroup \(P_t\), acting on \(B_0(H)\), is called strong Feller if \(P_t f\) is continuous on \(H\), for any \(f \in B_0(H), \ t > 0; \) see for instance \([7]\).

**Corollary 3.4.** Markovian convolution semigroups \(P_t\), given by \((3.6)\) on an infinite dimensional Hilbert space \(H\), are never strong Feller.

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**References**


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