

UNITARY MEASURES ON LCA GROUPS

BY

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ABSTRACT. A unitary measure on a locally compact Abelian (LCA) group G is a complex measure whose Fourier transform is of absolute value 1 everywhere. The problem of finding all such measures is known to be closely related to that of finding all invertible measures on G . In this paper, we find all unitary measures when G is the circle or a discrete group. If G is a torsion-free discrete group, the characterization generalizes a theorem of Bohr.

1. Introduction. Let G be a locally compact group, and let μ be a finite (complex-valued) regular Borel measure on G . Define $\tilde{\mu}$ by $\tilde{\mu}(E) = \mu(E^{-1})$ for all Borel sets E . We call μ unitary if $\tilde{\mu} = \mu^{-1}$ (i.e., $\tilde{\mu} * \mu = \mu * \tilde{\mu} = \delta_e$). If G is Abelian, this condition is equivalent to saying that $|\hat{\mu}(\gamma)| = 1$ for every $\gamma \in \Gamma$, the dual group of G .

We investigate the problem of finding all unitary measures on a locally compact Abelian group. The key tools are results of J. Taylor [7] and the Arens-Royden theorem (one form of which is given as Proposition 4.1 of [7]). We obtain complete results when G is discrete (Theorem 5); in the particular case where G is also torsion-free, the answer has a nicer form (Theorem 4), and this result generalizes a theorem of Bohr [1]. We also obtain all unitary measures on the circle group T ; this was the original aim of the paper. In view of Corollaries 4.6 and 4.7 of [7], these results give characterizations of the measures in $\mathfrak{M}(G)^*$, the multiplicative group of invertible measures on G , when G is one of the above groups.

Before getting down to serious work, we make a few preliminary remarks. If μ is unitary, write $\mu = \mu_d + \mu_c$, where μ_d is discrete and μ_c is continuous. Then (see [2]) μ_d is also unitary, and so $\mu = \mu_d * (\delta_e + \mu_c * \tilde{\mu}_d)$. Thus classifying the unitary measures amounts to classifying the discrete ones and those which are (continuous + δ_e). We call the latter continuous unitary measures.

Next, if ν is a measure on ν satisfying $\tilde{\nu} = -\nu$ (for Abelian G , this $\Leftrightarrow \hat{\nu}$ is purely imaginary), then $\exp \nu = \delta_e + \nu + (\nu * \nu)/2! + \dots$ is unitary. (Conversely, if $\exp \nu$ is unitary, then $\tilde{\nu} = -\nu$.) Unitary measures of this form are precisely the ones lying in the connected component of the identity of $\mathfrak{M}(G)^*$. We gener-

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ally regard these measures as trivial and look for others. Corollaries 4.6 and 4.7 of [7] show that if $\mu \in \mathfrak{M}(G)^\times$, then \exists a measure $\nu_0 \in \mathfrak{M}(G)$ such that $(\exp \nu_0)^\wedge(\gamma) = |\mu(\gamma)|$, $\forall \gamma \in \Gamma$; it is this result that makes the problem of classifying unitary measures equivalent to the problem of classifying elements of $\mathfrak{M}(G)^\times$.

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2. Continuous unitary measures. The main purpose of this section is to prove the following theorem for T .

Theorem 1. *If μ is a continuous unitary measure on T , $\mu = \exp \nu$ for some continuous ν .*

Proof. Theorem 3 of [7] says that there are measures $\mu_1, \dots, \mu_n, \nu_0 \in \mathfrak{M}(T)$, topologies $\mathcal{J}_1, \dots, \mathcal{J}_n$ on T (all at least as fine as the usual topology, and all making T into a locally compact group), and complex numbers $\lambda_1, \dots, \lambda_n$ such that $\mu_j - \lambda_j \delta_e$ is absolutely continuous with respect to Haar measure on (T, \mathcal{J}_j) and $\mu = \mu_1 * \dots * \mu_n * \exp(\nu_0)$. But the only topologies on T satisfying the condition are the usual one and the discrete topology.⁽¹⁾ Hence $\mu = \mu_1 * \mu_2 * \exp(\nu_0)$, where μ_1 is discrete and $\mu_2 - \lambda_2 \delta_e$ is absolutely continuous. Write $\nu_0 = \nu_1 + \nu_2$, where ν_1 is discrete and ν_2 is continuous; then $\mu = (\mu_1 * \exp \nu_1) * (\mu_2 * \exp \nu_2)$; the first expression in parentheses is a discrete measure, and the second is (except for a multiple of δ_e) continuous. As $\mu - \delta_e$ is continuous, the first term must be a multiple of δ_e .

We have reduced the theorem to the following: If μ is unitary and $\mu - \delta_e$ is absolutely continuous, then $\mu = \exp \nu$ for some continuous ν . In fact, one can even pick ν absolutely continuous, as we shall see. We work in $\mathcal{L}^1(T) \oplus \mathbb{C} \delta_e$; it suffices to show that μ is in the connected component of δ_e in $\mathfrak{M}(T)^\times$. If $\hat{\mu}(m) \neq -1$, $\forall m$, then $\delta_e + t(\mu - \delta_e)$ never has zero transform, and hence is invertible for all t . In general, $\lim_{k \rightarrow \infty} \hat{\mu}_0(k) = 0$; hence $\hat{\mu}$ is -1 on a finite set. Suppose $\hat{\mu}(k) = -1$ for $k = m_1, \dots, m_j$; let σ be the measure given by $d\sigma(z) = i(z^{m_1} + \dots + z^{m_j}) dz$ ($dz =$ Harr measure). Then $(\mu + t\sigma)^\wedge(k) = \hat{\mu}(k)$ except for $k = m_1, \dots, m_j$; at those points, $(\mu + t\sigma)^\wedge(k) = -1 + it$. Hence μ and $\mu + \sigma$ are connected by a line of invertible measures and, as in the first part, $\mu + \sigma$ is in the connected component of δ_e . That proves the theorem.

The last part of the proof gives the following result.

⁽¹⁾ This follows from structure theory. Another proof: If $G = (T, \mathcal{J})$, then the identity map of $G \rightarrow T$ gives (by duality) a dense map of \mathbb{Z} into \hat{G} . Hence \hat{G} is monothetic. All monothetic groups are \mathbb{Z} or compact [5, Theorem 2.3.2]; hence G is T or discrete.

Corollary 1. *Suppose that G is compact. Then if $\mu = \delta_e + \mu_0$ is unitary and μ_0 is absolutely continuous, $\mu = \exp \nu$ for some absolutely continuous ν .*

The argument is the same as above. Suppose $\hat{\mu} = -1$ at $\gamma_1, \dots, \gamma_i$; one lets $d\sigma(x) = i(\gamma_1(x) + \dots + \gamma_i(x)) dx$ and reasons the same way. (The set where $\hat{\mu} = -1$ is finite because $\hat{\mu}_0$ is 0 at ∞ .)

The argument of the first half of the theorem reduces the problem for general Abelian G to finding absolutely continuous unitary measures on various other groups (viz., G with finer topologies). But that still leaves a good deal of work in most cases.

A similar attack does, however, work in at least one other case.

Theorem 2. *If μ is a unitary measure on a discrete torsion group G , then $\mu = e^\nu$ for some $\nu \in \mathfrak{M}(G)$.*

Proof. Since $|\hat{\mu}| = 1$ and Γ is totally disconnected, $\hat{\mu}(\gamma) = e^{a(\gamma)}$ for some continuous function a . Now the Arens-Royden theorem says that $\mu = \exp(\nu)$ for some $\nu \in \mathfrak{M}(G)$.

3. Delta measures; unitary measures on torsion-free discrete groups. Theorem 2 implies that if $z \in T$ is of finite order, then δ_z , the point mass at z with mass 1, is of the form $\exp(\nu)$. Here is a converse.

Theorem 3. *If $z \in T$ has infinite order, then $\delta_z \neq \exp(\nu)$ for any measure ν .*

Proof. Let $z = e^{i\theta}$. Then $\delta_z^\wedge(n) = e^{-in\theta}$; if, therefore, $\exp(\nu) = \delta_z$, then $\hat{\nu}(n) = -in\theta + 2\pi i k_n, k_n \in \mathbb{Z}$. Let $K = \|\nu\|$, so that $K \geq |2\pi k_n - n\theta|$, and let p be an integer $> K$. Let $y = e^{-i\theta/p}$. Then $\exp(\nu/p) * \delta_y$ has a Fourier-Stieltjes transform whose range consists of p th roots of unity. Let the roots be $\omega_1, \dots, \omega_p$; then the set S_j on which the transform is ω_j is, according to results on idempotent measures (see, e.g., [5, p. 61 ff.]), a union of arithmetic progressions (with finitely many exceptions). The idea in what follows is that the irrationality of θ/π makes it impossible for the S_j to be so orderly.

Let N be large enough so that the variations in the progressions have been ironed out by then; pick S_j so that it contains an infinite arithmetic progression, with common difference r , say. Since $|2\pi k_n - n\theta| < K$, we have $(n\theta - K)/2\pi \leq k_n \leq (n\theta + K)/2\pi$.

Replace n by $n + mr$; we get

$$\frac{(n + mr)\theta - K}{2\pi} \leq k_{n+mr} \leq \frac{(n + mr)\theta + K}{2\pi}, \quad \text{or} \quad \frac{mr\theta - 2K}{2\pi} \leq k_{n+mr} - k_n \leq \frac{mr\theta + 2K}{2\pi}.$$

But $k_n - k_{n+mr}$ is a multiple of p ; thus there is a multiple of p between $(mr\theta - 2K)/2\pi$ and $(mr\theta + 2K)/2\pi, \forall m$. That means that for all m , there is an

integer between $(m\theta - 2K)/2\pi p$ and $(m\theta + 2K)/2\pi p$, or that $-m\theta/2\pi p$ is congruent (mod 1) to a number between $-2K/2\pi p > -1/\pi$ and $2K/2\pi p < 1/\pi$. As $m\theta/2\pi p$ is irrational, this is impossible; in fact, the numbers $-m\theta/2\pi p$ are dense.

Corollary 2. *If G is any locally compact group and $x \in G$ has infinite order, then δ_x is not an exponential.*

Proof. We may as well assume that G is discrete, since if $\delta_x = \exp \nu$ and $\nu = \nu_1 + \nu_2$, with ν_1 discrete and ν_2 continuous, then $\delta_x = \exp \nu_1$ also. As T is divisible, we can extend the map $\alpha : nx \mapsto e^{in}$ to a homomorphism (also called α) of G into T . If $\delta_x = \exp(\nu)$, then it is easily checked that $\delta_{\alpha(x)} = \exp(\alpha_x \nu)$, where $\alpha_x \nu(E) = \nu(\alpha^{-1}(E))$. But Theorem 3 makes this impossible.

Theorem 3 makes it possible to find all the unitary measures on any torsion-free discrete group.

Theorem 4. *Let G be discrete and torsion-free. Then every unitary measure μ on G is of the form $\delta_x * \exp \nu$, for some $x \in G$ and some measure ν on G with $\tilde{\nu} = -\nu$; moreover, x is uniquely determined by μ .*

Proof. It suffices to show that any function $f : \Gamma \rightarrow \mathbb{C}^x$ is homotopic to a character $X_x : \gamma \mapsto (x, \gamma)$, $x \in G$. For then we can choose $x \in G$ such that $\hat{\mu} \cdot X_{-x}$ is homotopic to the trivial map. Since $X_{-x} = \widehat{\delta_{-x}}$, we can use Arens-Royden to show that $\mu * \delta_{-x} = \exp(\nu)$ for some ν , and the theorem follows. The uniqueness of x follows from Theorem 3.

Now we prove the homotopy result. Since Γ is compact, we can use Stone-Weierstrass to approximate f by a finite linear combination of characters, $f \approx \sum_{j=1}^n a_j \chi_{x_j} = g$, say, so that $\|f - g\|_\infty < \frac{1}{2} \inf_{\gamma \in \Gamma} |f(\gamma)|$. Then f and g are homotopic. Let Γ_0 be the intersection of the kernels of the χ_{x_j} . Then g is constant on Γ_0 -cosets, and therefore we can define \bar{g} on Γ/Γ_0 by $\bar{g}(x\Gamma_0) = g(x)$. $(\Gamma/\Gamma_0)^\wedge$ is the group generated by the x_j ; therefore Γ/Γ_0 is isomorphic to a torus. But it is well known (see, e.g., [3, Theorem II. 7.1]) that the characters of T^m represent the homotopy classes of maps on T^m ; hence \bar{g} is homotopic to a character $\bar{\chi}$ of Γ/Γ_0 . Pull $\bar{\chi}$ back to Γ , getting χ ; then g and χ are homotopic, as desired.

A corollary of the proof is

Corollary 3. *If Γ is a connected compact group, then $H^1(\Gamma, \mathbb{Z}) \cong G$. (The cohomology is Čech cohomology.)*

Proof. From [4], $H^1(\Gamma, \mathbb{Z}) \cong$ group of homotopy classes of maps from Γ to T . Since Γ is connected, G is torsion-free [5, Theorem 2.5.6]; the last part of the above proof does the rest. (The result is dual to one of Steenrod's: $H_1(G, T) \cong G$. See [6, Theorem 15]).

4. Unitary measures on arbitrary discrete groups and T . We have still not solved the problem of finding the unitary measures on T_d , since T_d has torsion elements. The following example shows that we can actually find other unitary measures besides δ -measures * exponentials.

Let $z_0 \in T$ have infinite order, and let $\mu = \frac{1}{2}(\delta_1 + \delta_{z_0} + \delta_{-1} - \delta_{-z_0})$. Then if n is even, $\hat{\mu}(n) = \frac{1}{2}(1 + z_0^{-n} + (-1)^{-n} - (-z_0)^{-n}) = 1$, while if n is odd, $\hat{\mu}(n) = z_0^{-n}$. Suppose now that $\mu = \delta_{z_1} * \exp(\nu)$ for some $z \in T$ and some measure ν . Then $\mu * \delta_{z_1^{-1}} = \exp(\nu)$. Let $\mu_0 = \frac{1}{2}(\mu * \delta_{z_1^{-1}}) * (\delta_1 + \delta_{-1})$, $\mu_1 = \frac{1}{2}(\mu * \delta_{z_1^{-1}}) * (\delta_1 - \delta_{-1})$. Then

$$\mu_0 + \mu_1 = \mu * \delta_{z_1^{-1}}, \text{ and } \hat{\mu}_0(n) = \begin{cases} (\mu * \delta_{z_1^{-1}})^{\hat{}}(n), & n \text{ even,} \\ 0, & n \text{ odd.} \end{cases}$$

Let $\alpha: T \rightarrow T$ take $z \mapsto z^2$, and let $\mu_0^* = \mu \circ \alpha$. Then $\hat{\mu}_0^*(n) = \hat{\mu}_0(2n) = z_1^{2n}$; also, $\hat{\mu}_0(2n) = \exp \hat{\nu}(2n) = \exp \hat{\nu} * (n)$. Hence $\delta_{z_1^{-2}} = \mu_0^* = \exp(\nu^*)$. It follows that z_1 has finite order in T .

On the other hand,

$$\hat{\mu}_1(n) = \begin{cases} (\mu * \delta_{z_1^{-1}})^{\hat{}}(n) = (z_1 z_0^{-1})^n, & n \text{ odd,} \\ 0, & n \text{ even,} \end{cases}$$

and $z_2 = z_1 z_0^{-1}$ has infinite order. Also, $\hat{\mu}_1(n) = \exp \hat{\nu}(n)$ whenever n is odd. We can now use the same reasoning as in the proof of Theorem 3 to get a contradiction. Let $z_2 = e^{i\theta}$, and define K , p , and γ as in Theorem 3. Then $\exp \nu/p * \delta_\gamma * \frac{1}{2}(\delta_1 - \delta_{-1})$ has a Fourier-Stieltjes transform whose range consists of p th roots of unity and 0; the value is 0 on $2\mathbb{Z}$. Define the S_j as in Theorem 3, and the rest of the argument in Theorem 3 goes through. It follows that μ is not a point measure convolved with an exponential.

What this argument says is that Theorem 4 is false for $G = \mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}$. (G is embedded in T as $z_0\mathbb{Z} \oplus \{-1, 1\}$.) Then $\Gamma \cong T \oplus \mathbb{Z}/2\mathbb{Z}$; $\hat{\mu}$ is 1 on one circle and z on the other. This construction generalizes.

Let G be any discrete group, and let G_1 be a finite subgroup (of order n , say). Then $\Gamma_1 = G_1^\perp$ is of index n ; let $\Gamma_1, \Gamma_2, \dots, \Gamma_n$ be the cosets. Let $\sigma_1, \sigma_2, \dots, \sigma_n$ be the idempotent measures whose Fourier-Stieltjes transforms are the characteristic functions of $\Gamma_1, \dots, \Gamma_n$ respectively. Let x_1, \dots, x_n be elements of G , and let ν be a measure on G with $\nu^\sim = -\nu$. Then $\mu = (\sum_{j=1}^n \delta_{x_j} * \sigma_j) * \exp \nu$ is unitary.

Theorem 5. Every unitary measure on a discrete group G arises in this way.

Proof. Let μ_1 be a unitary measure. As in Theorem 3, it suffices to show that $\hat{\mu}_1$ and $\hat{\mu}$ are homotopic for some $\mu = (\sum_{j=1}^n \delta_{x_j} * \sigma_j) * \exp(\nu)$. Again, as in Theorem 3, $\hat{\mu}_1$ is homotopic to a linear combination of finitely many characters: $\hat{\mu}_1 \sim \sum_{j=1}^m a_j \chi_{y_j} = f$, say. Let Γ_0 be the common kernel of $\chi_{y_1}, \dots, \chi_{y_m}$; f gives \bar{f} on Γ/Γ_0 . We may assume from now on that $\Gamma_0 = \{1\}$, since from now on everything will be constant on Γ_0 -cosets. Note that f is the transform of a measure; thus $f^{-1}\hat{\mu}_1 = (\exp \nu_0)^\wedge$.

Given our assumption, G is generated by y_1, \dots, y_m ; hence $G \cong \mathbb{Z}^k \oplus G_1$, where G_1 is finite of order n . Thus $\Gamma_1, \dots, \Gamma_n$ are k -tori. Hence there are elements x_1, \dots, x_n such that χ_{x_j} and f are homotopic on Γ_j . It follows that if $\mu_0 = \sum_{j=1}^n \delta_{x_j} * \sigma_j$, then $\hat{\mu}_0^{-1}f$ is homotopic to the trivial map on each component. Hence $\hat{\mu}_0^{-1}f = (\exp \nu_1)^\wedge$, and the theorem follows.

In the case of T_d , G_1 is necessarily cyclic. A more careful analysis along the lines of the example shows that if one picks m as small as possible, then each x_j is determined modulo the torsion group of T_d .

Theorems 1 and 5 together determine all the unitary measures on T . As noted earlier, they also determine all the connected components of $\mathcal{M}(T)^*$. We state the result here for completeness.

Corollary 4. *Let μ be an invertible measure on T . Then there are an integer m , elements $z_1, \dots, z_m \in T$, and a measure ν on T such that $\mu = \exp(\nu) * (\sum_{j=1}^m \delta_{z_j} * \sigma_{m,j})$, where $\sigma_{m,j}$ is the idempotent measure on T whose Fourier-Stieltjes transform is 1 on $m\mathbb{Z} + j$ and 0 elsewhere. If μ is unitary, μ can be expressed in the same form, but with $\tilde{\nu} = -\nu$.*

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