CESÀRO TRANSFORMS OF FOURIER COEFFICIENTS OF L^∞ -FUNCTIONS

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ABSTRACT. In this note, we show that Cesàro transforms of Fourier cosine or sine coefficients of any $L^\infty(0, \pi)$ -function are Fourier cosine or sine coefficients of some $BMO(0, \pi)$ -function.

Let $p \in [1, \infty)$ and $L^p(0, \pi)$ denote the space of Lebesgue measurable functions $f : (0, \pi) \rightarrow (-\infty, \infty)$ with the usual norm $\|f\|_p < \infty$. As is well known, $L^\infty(0, \pi)$, the space of essentially bounded functions $f : (0, \pi) \rightarrow (-\infty, \infty)$ with the usual norm $\|f\|_\infty < \infty$, is viewed as a limit space $L^p(0, \pi)$ as $p \rightarrow \infty$ in sense of duality. However, in the situation of Hardy space, $L^\infty(0, \pi)$ is substituted by $BMO(0, \pi)$ —the space of functions $f \in L^1(0, \pi)$ with bounded mean oscillation:

$$\|f\|_* = \sup \frac{1}{|I|} \int_I |f(x) - f_I| dx < \infty,$$

where the supremum is taken over all subintervals I of $(0, \pi)$, f_I stands for the mean value of f on I : $1/|I| \int_I f(x) dx$ and $|I|$ denotes the length of I : $|I| = \int_I dx$.

The following inclusion chain is helpful for us to understand the relation between those spaces mentioned above:

$$L^\infty(0, \pi) \subsetneq BMO(0, \pi) \subsetneq \bigcap_{1 \leq p < \infty} L^p(0, \pi).$$

Now, suppose that $f \in L^1(0, \pi)$ and $a = \{a_n\}$ or $b = \{b_n\}$ is the sequence of Fourier cosine or sine coefficients of f extended to $(-\pi, \pi)$ as an even or odd function, namely,

$$a_n = \frac{2}{\pi} \int_0^\pi f(x) \cos nx dx, n = 0, 1, 2, \dots,$$

or

$$b_n = \frac{2}{\pi} \int_0^\pi f(x) \sin nx dx, n = 1, 2, \dots$$

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In other words, the even or odd extension of $f \in L^1(0, \pi)$ has a Fourier series below:

$$f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$$

or

$$f(x) \sim \sum_{n=1}^{\infty} b_n \sin nx$$

The Cesàro transform of $a = \{a_n\}$ or $b = \{b_n\}$ is defined by $\mathcal{C}a = \{A_n\}$ or $\mathcal{C}b = \{B_n\}$, where

$$A_0 = a_0, A_n = \frac{\sum_{k=1}^n a_k}{n}, n = 1, 2, \dots,$$

or

$$B_n = \frac{\sum_{k=1}^n b_k}{n}, n = 1, 2, \dots$$

A very natural question is raised here: If $f \in L^p(0, \pi)$ with Fourier cosine or sine coefficients $a = \{a_n\}$ or $b = \{b_n\}$ then must $\mathcal{C}a = \{A_n\}$ or $\mathcal{C}b = \{B_n\}$ be Fourier cosine or sine coefficients of a function also in $L^p(0, \pi)$?

In 1928, Hardy gave a positive answer for the question in the case: $p \in [1, \infty)$, [3]. Since then, there have been some further generalizations, [1], [2]. But there has been no satisfactory result about the case: $p = \infty$, just like the case $p \in [1, \infty)$, [4]. For instance, if taking a bounded function $f(x) = \cos x$ with Fourier cosine coefficients $a = \{0, 1, 0, 0, \dots\}$, then we immediately find that $\mathcal{C}a = \{0, 1, 1/2, 1/3, \dots\}$ is the sequence of Fourier cosine coefficients of function $F(x) = \log 1/(2 \sin(x/2))$. However, this F is unbounded, i.e., $F \notin L^\infty(0, \pi)$. Through a careful observation, we, on the other hand, discover that the function F is of BMO property, that is to say, $F \in BMO(0, \pi)$. More importantly, we are motivated by the above argument to enable us to answer the question in the case of $p = \infty$.

Theorem. *Let $f \in L^\infty(0, \pi)$ with Fourier cosine or sine coefficients $a = \{a_n\}$ or $b = \{b_n\}$. Then $\mathcal{C}a = \{A_n\}$ or $\mathcal{C}b = \{B_n\}$ are Fourier cosine or sine coefficients of some function $F \in BMO(0, \pi)$.*

Proof. It is sufficient to verify this fact for Fourier cosine coefficients.

First of all, we define a linear operator σ on $L^\infty(0, \pi)$, which may be called the Cesàro operator on $L^\infty(0, \pi)$, and is exactly given by

$$(\sigma f)(x) = \int_x^\pi \frac{f(t)}{\tan \frac{t}{2}} dt, f \in L^\infty(0, \pi).$$

Also let

$$(\lambda f)(x) = 2 \int_x^\pi \frac{f(t)}{t} dt, f \in L^\infty(0, \pi).$$

Then $\lambda f - \sigma f$ is a bounded function, i.e., $\lambda f - \sigma f \in L^\infty(0, \pi)$. In fact, for $f \in L^\infty(0, \pi)$, it is easy to get that $|(\lambda f)(x) - (\sigma f)(x)| \leq C_1 \|f\|_\infty$, where $C_1 = 2 \int_0^\pi \left| \frac{1}{2 \tan \frac{t}{2}} - \frac{1}{t} \right| dt < \infty$.

Next, assuming that $K(t) = -\log |2 \sin(t/2)|$ for $t \in (-\pi, \pi)$, we get that $c = \{c_n\}$, where $c_0 = 0, c_n = a_n/n, n = 1, 2, \dots$, is the sequence of Fourier cosine

coefficients of function $g(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x+t)K(t)dt$ [7, p.180]. As Hardy showed in [3], σa is the sequence of Fourier cosine coefficients of function $F(x) = ((\sigma f)(x) + g(x))/2$.

Finally, we prove that $F \in BMO(0, \pi)$. For this end, it suffices to check that λf is in $BMO(0, \pi)$ since $\lambda f - \sigma f \in L^\infty(0, \pi)$ and $\|g\|_\infty \leq C_2 \|f\|_\infty$, where $C_2 = \frac{1}{\pi} \int_{-\pi}^{\pi} |\log |2 \sin \frac{t}{2}|| dt < \infty$. At this time, taking any interval $I = (\alpha, \beta) \subset (0, \pi)$ and $C_I = (\lambda f)(\beta)$ for $f \in L^\infty(0, \pi)$, we obtain that $|I| = \beta - \alpha$ and

$$\begin{aligned} \int_I |(\lambda f)(x) - C_I| dx &= \int_\alpha^\beta \left| \int_x^\beta \frac{f(t)}{t} dt \right| dx \\ &\leq \|f\|_\infty \int_\alpha^\beta \log \frac{\beta}{x} dx \\ &\leq |I| \|f\|_\infty. \end{aligned}$$

Furthermore,

$$\begin{aligned} \frac{1}{|I|} \int_I |(\lambda f)(x) - (\lambda f)_I| dx &\leq \frac{2}{|I|} \int_I |(\lambda f)(x) - C_I| dx \\ &\leq 2 \|f\|_\infty. \end{aligned}$$

That is to say, $\lambda f \in BMO(0, \pi)$. Hence the proof is completed. $\square$

Remarks. 1. $L^\infty(0, \pi)$ in Theorem cannot be replaced by $BMO(0, \pi)$. Otherwise, it will follow that $\log^2 |x|$ is a function in $BMO(0, \pi)$, which results in a contradiction. Indeed, if $f \in BMO(0, \pi)$ then the statement that $\mathcal{C}a$ or $\mathcal{C}b$ is a sequence of Fourier cosine or sine coefficients of some function in $BMO(0, \pi)$ holds if and only if the operator λ is bounded from $BMO(0, \pi)$ to $BMO(0, \pi)$. Yet, if picking $f(x) = \log(\pi/x)$ then we see that $(\lambda f)(x) = \log^2(\pi/x)$ is outside $BMO(0, \pi)$ due to the unboundedness of $\log(\pi/x)$ on $(0, \pi)$ and Stegenga's multiplier theorem applied to this (λf) , [5]. Of course, we have here used a fact that $F \in BMO(0, \pi)$ once $f \in BMO(0, \pi)$, which is easily derived. Actually, if we write $H_R^1(-\pi, \pi)$ and $BMO(-\pi, \pi)$ as the real Hardy space and BMO (bounded mean oscillation) space on $(-\pi, \pi)$ respectively then Fefferman's duality theorem tells us that $[H_R^1(-\pi, \pi)]^* = BMO(-\pi, \pi)$ under the inner pair: $\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x)dx$, [6]. To show that $F \in BMO(0, \pi)$, we only need to prove that the following function

$$F_*(x) = \begin{cases} F(x), & x \in (0, \pi), \\ 0, & x \in (-\pi, 0), \end{cases}$$

is in $BMO(-\pi, \pi)$. For this, by Fubini's theorem we find a constant C_3 such that for any $G \in H_R^1(-\pi, \pi)$,

$$\begin{aligned} \left| \int_{-\pi}^{\pi} F_*(x)G(x)dx \right| &= \frac{1}{\pi} \left| \int_0^{\pi} \left[\int_{-\pi}^{\pi} f(x+t)G(x)dx \right] K(t)dt \right| \\ &\leq C_3 \|f\|_* \|G\|_1 \int_0^{\pi} |K(t)|dt. \end{aligned}$$

Equivalently, $F_* \in BMO(-\pi, \pi)$ and hence $F \in BMO(0, \pi)$.

2. From the above proof it turns out that σ is bounded linear operator from $L^\infty(0, \pi)$ (not from $BMO(0, \pi)$) to $BMO(0, \pi)$. This operator looks very much like the conjugate operator below:

$$\tilde{f}(x) = \frac{1}{\pi} \int_0^\pi \frac{f(x-t) - f(x+t)}{2 \tan \frac{t}{2}} dt.$$

Nevertheless, we should note that $\tilde{f} \in BMO(0, \pi)$ if $f \in BMO(0, \pi)$.

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