An Introduction to Harmonic Analysis

Third Edition

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AN INTRODUCTION TO HARMONIC ANALYSIS Yitzhak Katznelson

Third Edition



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CAMBRIDGE

CAMBRIDGE UNIVERSITY PRESS Cambridge, New York, Melbourne, Madrid, Cape Town, Singapore, São Paulo, Delhi, Dubai, Tokyo

> Cambridge University Press The Edinburgh Building, Cambridge CB2 8RU, UK

Published in the United States of America by Cambridge University Press, New York

www.cambridge.org Information on this title: www.cambridge.org/9780521838290

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First published in 1968 by John Wiley & Sons Second edition published in 1976 by Dover Publications Third edition published in 2004 by Cambridge University Press

A catalogue record for this publication is available from the British Library

ISBN 978-0-521-83829-0 Hardback ISBN 978-0-521-54359-0 Paperback

Transferred to digital printing 2009

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ליונתן, איתן, נועה, וחנה

Contents

I Fo	Durier Series on $\mathbb T$	1
1	Fourier coefficients	. 2
2	Summability in norm and homogeneous banach	
	spaces on \mathbb{T}	. 9
3	Pointwise convergence of $\sigma_n(f)$. 18
4	The order of magnitude of Fourier coefficients	. 23
5	Fourier series of square summable functions	. 29
6	Absolutely convergent Fourier series	. 33
7	Fourier coefficients of linear functionals	. 37
8	Additional comments and applications	. 51
*9	The d-dimensional torus	. 63
пт	he Convergence of Fourier Series	67
1	Convergence in norm	. 67
2	Convergence and divergence at a point	
*3	Sets of divergence	. 76
шт	he Conjugate Function	83
1	The conjugate function	. 83
2	The maximal function of Hardy and Littlewood	. 96
3	The Hardy spaces	. 105
IV In	terpolation of Linear Operators	117
1	Interpolation of norms and of linear operators	. 117
2	The theorem of Hausdorff–Young	
3	Marcinkiewicz's theorem	. 128
V La	acunary Series and Quasi-analytic Classes	133
1		. 133
*2	Quasi-analytic classes	. 142

VIII	AN INTRODUCTION TO HARMONIC ANALYSIS	
VI	Fourier Transforms on the Line	151
1	Fourier transforms for $L^1(\mathbb{R})$	152
2		
3	Fourier transforms in $L^p(\mathbb{R})$, $1 $	174
4		
5	Almost-Periodic functions on the line	191
6	The weak-star spectrum of bounded functions	205
7	The Paley–Wiener theorems	208
*8	The Fourier–Carleman transform	214
9	Kronecker's theorem	217
VII	Fourier Analysis on Locally Compact	
	Abelian Groups	223
1	-	223
2		
3	Characters and the dual group	225
4		
5		
	compactification	229
VIII	Commutative Banach Algebras	231
1	C C	231
2		
	linear functionals	235
3	The maximal-ideal space and the	
	Gelfand representation	242
4	Homomorphisms of Banach algebras	251
5	Regular algebras	258
6	Wiener's general Tauberian theorem	264
7		267
8	1 8	
	Banach algebras	273
9		
	Fourier–Stieltjes coefficients	
1	0 The use of tensor products	287
AV	Vector-Valued Functions	295
1	Riemann integration	295
2	Improper integrals	296

B

Cambridge University Press	
978-0-521-83829-0 - An Introduction to Harmonic Analysis, T	Third Edition
Yitzhak Katznelson	
Frontmatter	
More information	

CONTENTS

3 4	More general integrals	
Pro	babilistic Methods 299)
1	Random series)
2	Fourier coefficients of continuous functions)
3	Paley–Zygmund, (when $\sum a_n ^2 = \infty$)	5
Bib	liography 307	7
Ind	ex 311	L

Index

IX

X AN INTRODUCTION TO HARMONIC ANALYSIS

Preface

Harmonic analysis is the study of objects (functions, measures, etc.), defined on topological groups. The group structure enters into the study by allowing the consideration of the translates of the object under study, that is, by placing the object in a translation-invariant space. The study consists of two steps. First: finding the "elementary components" of the object, that is, objects of the same or similar class, which exhibit the simplest behavior under translation and which "belong" to the object under study (harmonic or spectral *analysis*); and second: finding a way in which the object can be construed as a combination of its elementary components (harmonic or spectral *synthesis*).

The vagueness of this description is due not only to the limitation of the author but also to the vastness of its scope. In trying to make it clearer, one can proceed in various ways^{*}; we have chosen here to sacrifice generality for the sake of concreteness. We start with the circle group \mathbb{T} and deal with classical Fourier series in the first five chapters, turning then to the real line in Chapter VI and coming to locally compact abelian groups, only for a brief sketch, in Chapter VII. The philosophy behind the choice of this approach is that it makes it easier for students to grasp the main ideas and gives them a large class of concrete examples which are essential for the proper understanding of the theory in the general context of topological groups. The presentation of Fourier series and integrals differs from that in [1], [7], [8], and [28] in being, I believe, more explicitly aimed at the general (locally compact abelian) case.

The last chapter is an introduction to the theory of commutative Banach algebras. It is biased, studying Banach algebras mainly as a tool in harmonic analysis.

This book is an expanded version of a set of lecture notes written

*Hence the indefinite article in the title of the book.

> for a course which I taught at Stanford University during the spring and summer quarters of 1965. The course was intended for graduate students who had already had two quarters of the basic "real-variable" course. The book is on the same level: the reader is assumed to be familiar with the basic notions and facts of Lebesgue integration, the most elementary facts concerning Borel measures, some basic facts about holomorphic functions of one complex variable, and some elements of functional analysis, namely: the notions of a Banach space, continuous linear functionals, and the three key theorems-"the closed graph", the Hahn-Banach, and the "uniform boundedhess" theorems. All the prerequisites can be found in [23] and (except, for the complex variable) in [22]. Assuming these prerequisites, the book, or most of it, can be covered in a one-year course. A slower moving course or one shorter than a year may exclude some of the starred sections (or subsections). Aiming for a one-year course forced the omission not only of the more general setup (non-abelian groups are not even mentioned), but also of many concrete topics such as Fourier analysis on \mathbb{R}^n , n > l, and finer problems of harmonic analysis in \mathbb{T} or \mathbb{R} (some of which can be found in [13]). Also, some important material was cut into exercises, and we urge the reader to do as many of them as he can.

> The bibliography consists mainly of books, and it is through the bibliographies included in these books that the reader is to become familiar with the many research papers written on harmonic analysis. Only some, more recent, papers are included in our bibliography. In general we credit authors only seldom—most often for identification purposes. With the growing mobility of mathematicians, and the happy amount of oral communication, many results develop within the mathematical folklore and when they find their way into print it is not always easy to determine who deserves the credit. When I was writing Chapter III of this book, I was very pleased to produce the simple elegant proof of Theorem III.1.6 there. I could swear I did it myself until I remembered two days later that six months earlier, "over a cup of coffee," Lennart Carleson indicated to me this same proof.

> The book is divided into chapters, sections, and subsections. The chapter numbers are denoted by roman numerals and the sections and subsections, as well as the exercises, by arabic numerals. In cross references within the same chapter, the chapter number is omitted; thus Theorem III.1.6, which is the theorem in subsection 6 of Section 1 of Chapter III, is referred to as Theorem 1.6 within Chapter III, and

Theorem III.1.6 elsewhere. The exercises are gathered at the end of the sections, and exercise V.1.1 is the first exercise at the end of Section 1, Chapter V. Again, the chapter number is omitted when an exercise is referred to within the same chapter. The ends of proofs are marked by a triangle (\triangleleft).

The book was written while I was visiting the University of Paris and Stanford University and it owes its existence to the moral and technical help I was so generously given in both places. During the writing I have benefited from the advice and criticism of many friends; I would like to thank them all here. Particular thanks are due to L. Carleson, K. DeLeeuw, J.-P. Kahane, O.C. McGehee, and W. Rudin. I would also like to thank the publisher for the friendly cooperation in the production of this book.

YITZHAK KATZNELSON

Jerusalem April 1968

The third edition

The second edition was essentially identical with the first, except for the correction of a few misprints. In the current edition some more misprints were corrected, the wording changed in a few places, and some material added: two additional sections in Chapter I and one in Chapter IV; an additional appendix; and a few additional exercises.

The added material does not reflect the progress in the field in the past thirty or forty years. Much of it could and, in retrospect, should have been included in the first edition of the book.

This book was and is intended to serve, as its title makes explicit, as an introduction. It offers what I believe to be the core material and technique, a basis on which much can be built.

The added items in the bibliography expand on parts which are discussed here only briefly (or not at all), and provide a much more up-todate bibliography of Harmonic analysis.

Y. K.

Stanford June 2003

Symbols

$A(\mathbb{T}), 33$
$AC(\mathbb{T}), 17$
$AP(\mathbb{R})$, 191
$BV(\mathbb{T})$, 17
$B_{q}^{r,p}, 61$
B_{c}^{q} , 15
$C(\mathbb{T}), 15$
$C^n(\mathbb{T}), 15$
$C^{m+\eta}(\mathbb{T}), 51$
$C^{r}_{*c}(B), 53$
$C^{1}_{*}(\mathbb{T}), 52$
$C^r_*(B), 53$
$C^r_*(B, \ell^q), 61$
$C^r_*(\mathbb{T}), 52$
$C_{\Lambda}, 139$
D_n , 14
<i>EBD</i> , 61
$E_n(\varphi), 51$
$E_n(f,B), 53$
HC(D), 232
$H_r, 61$
$M(\mathbb{T}), 40$
P_{inv} , 43
$S[\mu], 37$
$S[\mu], 3\mu$
$S_{n}(\mu), 38$
$S_n(\mu)$, 50 $S_n(\mu, t)$, 38
$S_n(\mu, t), 30$ $S_n(f), 14$
UBS, 173
$W_n(f), 54$
$\Lambda_*, 52$
$\operatorname{Lip}_{\alpha}(\mathbb{T}), 17$
$\Omega(f,h), 27$
$\mathcal{H}, 29$
$\mathcal{H}_f, 43$

 $T_{m,n}, 51$ $T_n, 51$ $\delta, 40$ δ_{τ} , 40 $\mathcal{F}L^{p}$, 181, 185 $\hat{f}(n), 3$ $\lambda_*, 135$ χ_{X} , 173 $\operatorname{lip}_{\alpha}(\mathbb{T}), 17$ $L^{1}(\mathbb{T}), 2$ $L^{\infty}(\mathbb{T}), 17$ $L^p(\mathbb{T}), 15$ $\mu_{f}, 43$ $\omega(f,h), 27$ $\Sigma(\nu), 184$ $\sigma_n(\mu), 38$ $\sigma_n(\mu, t), 38$ $\sigma_n(f), 13$ $\sigma_n(f,t), 13$ $J_n(t), 17$ **K**_n, 12 **P**(*r*, *t*), 16 $V_n(t), 16$ $\operatorname{Trim}_{\lambda}$, 301 r_n , 300 S[f], 3f * g, 6 $f *_{M} g$, 198 $f_{\tau}, 4$ D, 224 $\mathbb{R}, 1$ T, 1 $\mathbb{Z}, 1$ Ô, 227

AN INTRODUCTION TO

HARMONIC ANALYSIS