SUMS AND INTERSECTIONS OF LEBESGUE SPACES

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To begin with, consider the following problem in the calculus of variations:

Let $\alpha_1, \alpha_2, \ldots, \alpha_n$ be *n* numbers in the open interval (0,1). We want to minimize the expression

(1)
$$N = \sum_{i=1}^{n} \left[\int_{-\infty}^{\infty} h_i(x) \, dx \right]^{\alpha_i},$$

where h_1, h_2, \ldots, h_n vary through all those non-negative functions in $L^1(-\infty, \infty)$ such that the sum

$$g = \sum_{i=1}^{n} [h_i(x)]^{\alpha_i}$$

remains fixed.

In this paper we shall prove, among other things, that this variational problem has a solution, that is, the infimum of N is actually attained. To fix our idea, we restrict ourselves to the case where n=2. The discussions of the general case will be completely parallel.

We use [3] and [2] as our chief references in real analysis and harmonic analysis respectively.

Let us change our notation to write $\alpha_i = 1/q_i$ and $[h_i(x)]^{\alpha_i} = g_i(x)$, i = 1, 2. Then $g_i \in L^{q_i}$, and (2) becomes

$$(3) g = g_1 + g_2.$$

It is quite clear that the infimum of g is not changed if we allow g_i to take complex values so long as we insert absolute value signs under the signs of integration in (1):

$$(4) N = ||g_1||_{g_1} + ||g_2||_{g_2}.$$

This suggests that we introduce the sum of the Lebesgue spaces L^{q_1} and L^{q_2} , that is, the set of all functions g which are expressible in the form (3). In fact we have

Received November 30, 1965.

Theorem 1. Let $S=S_{q_1,q_2}$ be the set of all complex-valued functions g of the form (3) with $g_i\in L^{q_i}$, where $1\leq q_i\leq \infty,\ i=1,2$. Then S is a Banach space if we supply it with the norm

$$(5) ||g|| = \inf N,$$

where N is defined by (4) and the infimum is taken over all decompositions of g in the form (3).

PROOF. There is no difficulty in verifying that S is a complex linear space and that (5) defines a semi-norm on it. To prove that (5) indeed gives a norm, assume that ||g|| = 0. Then there exist sequences $g_1(n)$ in L^{q_1} and $g_2(n)$ in L^{q_2} such that

$$g = g_1(n) + g_2(n) ,$$

and

$$\lim ||g_1(n)||_{q_1} = \lim ||g_2(n)||_{q_2} = 0.$$

As the last fact implies that both $g_1(n)$ and $g_2(n)$ converge to 0 in measure, g=0 a.e. Hence (5) defines a norm.

It remains to be proved that S is complete under this norm. Thus let $g(n) \in S$ be such that $\sum_{n=1}^{\infty} ||g(n)|| < \infty$. Select $g_1(n) \in L^{q_1}$ and $g_2(n) \in L^{q_2}$ such that $g(n) = g_1(n) + g_2(n)$ and

(6)
$$||g_1(n)||_{q_1} + ||g_2(n)||_{q_2} \le ||g(n)|| + 2^{-n}$$
.

It follows from (6) that both $\sum_{n=1}^{\infty}||g_1(n)||_{q_1}$ and $\sum_{n=1}^{\infty}||g_2(n)||_{q_2}$ converge. Since L^{q_1} and L^{q_2} are complete, $\sum_{n=1}^{\infty}g_1(n)$ and $\sum_{n=1}^{\infty}g_2(n)$ exist in L^{q_1} and L^{q_2} respectively. Denote their sums by g_1 and g_2 respectively, and set $g=g_1+g_2$. Then

$$||g - \sum_{n=1}^{k} g(n)|| \le ||g_1 - \sum_{n=1}^{k} g_1(n)||_{g_1} + ||g_2 - \sum_{n=1}^{k} g_2(n)||_{g_2}$$

Hence $\sum_{n=1}^{\infty} g(n) = g$ in S. This completes the proof.

One consequence of this theorem is that the variational problem posed at the outset would be solved if we can show that the norm (5) of S is attained by a certain decomposition of g in the form (3) for $1 < q_i < \infty$, i = 1, 2. This will be done in Corollary 1.

Next we like to identify the dual space of S. This will be done in the case where neither q_1 nor q_2 is ∞ . Let p_1 and p_2 be defined by

(7)
$$\frac{1}{p_i} + \frac{1}{q_i} = 1, \quad i = 1, 2,$$

with the usual convention of arithmetic on the symbol ∞ . Then for

any bounded linear functional T on S, the restrictions of T to L^{q_i} are bounded linear functionals on L^{q_i} . Hence there exist functions $f_i \in L^{p_i}$ such that

$$Tg_i = \int_{-\infty}^{\infty} g_i(x) f_i(x) dx$$

for all $g_i \in L^{q_i}$. In particular, if $g \in L^{q_1} \cap L^{q_2}$, we have

$$Tg = \int_{-\infty}^{\infty} g(x) f_1(x) dx = \int_{-\infty}^{\infty} g(x) f_2(x) dx.$$

Since $L^{q_1} \cap L^{q_2}$ includes the characteristic functions of all sets with finite measure, this implies that $f_1 = f_2$ a.e. Call their common value f. Then $f \in D$ where

$$D = D_{p_1, p_2} = L^{p_1} \cap L^{p_2}.$$

If $g = g_1 + g_2$ is a decomposition of g in the form (3), then

$$Tg = \int\limits_{-\infty}^{\infty} g_1(x) f(x) dx + \int\limits_{-\infty}^{\infty} g_2(x) f(x) dx$$
,

that is,

(8)
$$Tg = \int_{-\infty}^{\infty} g(x) f(x) dx.$$

Conversely, it is quite evident that, for any $f \in D$, (8) defines a bounded linear functional on S.

Next we would like to calculate ||T|| where T is defined by (8). Decompose g according to (3) as $g = g_1 + g_2$. Then

$$|Tg| \leq ||g_1||_{q_1} ||f||_{p_1} + ||g_2||_{q_2} ||f||_{p_2} \leq N \max(||f||_{p_1}, ||f||_{p_2}).$$

Hence

$$|Tg| \leq ||g|| \max(||f||_{p_1}, ||f||_{p_2})$$
.

Hence $||T|| \leq \operatorname{Max}(||f||_{p_1}, ||f||_{p_2})$. We shall prove that equality actually holds here. This is trivially true if f = 0 a.e. Otherwise assume without loss of generality that $||f||_{p_1} \geq ||f||_{p_2}$. Let a number ε in $(0, ||f||_{p_1})$ be given. Then there exists a function $g \in L^{q_1} \subset S$, not a.e. 0, such that

$$\left| \int_{-\infty}^{\infty} g(x) f(x) dx \right| \ge ||g||_{q_1} (||f||_{p_1} - \varepsilon).$$

Since g=g+0 is a decomposition of g of the type (3), it follows from (8) and (5) that

$$||T|| \, ||g|| \ge |Tg| \ge (||f||_{p_1} - \varepsilon) \, ||g||_{q_1} \ge (||f||_{p_1} - \varepsilon) \, ||g||.$$

Hence

$$||T|| \ge ||f||_{p_1} - \varepsilon = \max(||f||_{p_1}, ||f||_{p_2}) - \varepsilon.$$

Since ε is arbitrary, it follows that

$$||T|| = \max(||f||_{p_1}, ||f||_{p_2}).$$

Thus we have proved the following two theorems:

Theorem 2. Let p_1 and p_2 be two numbers in $(1,\infty]$ and let $D = D_{p_1,p_2} = L^{p_1} \cap L^{p_2}$. Then D is a Banach space if we supply it with the norm

$$||f|| = \operatorname{Max}(||f||_{p_1}, ||f||_{p_2}), \quad f \in D.$$

THEOREM 3. If q_1 and q_2 are numbers in $[1, \infty)$, then the conjugate space of $S = S_{q_1,q_2}$ is isometrically isomorphic to $D = D_{p_1,p_2}$, where p_i and q_i are related by (7) and the operation of $f \in D$ on $g \in S$ is given by (8).

Actually, Theorem 2 remains valid even if we allow p_1 and p_2 to vary in $[1,\infty]$. The proof of this fact is similar to (and simpler than) that of Theorem 1, and, accordingly, will be omitted.

Our next task is to find the conjugate space of D when p_1 and p_2 are in $[1,\infty)$. This is given by

Theorem 4. If p_1 and p_2 are numbers in $[1, \infty)$, then the conjugate space of $D = D_{p_1, p_2}$ is isometrically isomorphic to $S = S_{q_1, q_2}$, where p_i and q_i are related by (7) and the operation of $g \in S$ on $f \in D$ is given by

(9)
$$T(f) = \int_{-\infty}^{\infty} f(x) g(x) dx.$$

PROOF. Clearly for every $g \in S$, the functional T defined by (9) is linear. Further, if $g = g_1 + g_2$, $g_i \in L^{q_i}$, is a decomposition of g in the form (3), then

$$\begin{split} |Tf| & \leq \left| \int\limits_{-\infty}^{\infty} f(x) \: g_1(x) \: dx \right| + \left| \int\limits_{-\infty}^{\infty} f(x) \: g_2(x) \: dx \right| \\ & \leq \|f\|_{p_1} \, \|g_1\|_{q_1} + \|f\|_{p_2} \, \|g_2\|_{q_2} \\ & \leq \|f\| (\|g_1\|_{q_1} + \|g_2\|_{q_2}) \; . \end{split}$$

But this implies that T is bounded and $||T|| \le ||g||$.

Because D contains the characteristic functions of all sets with finite measures, it follows from (9) that the correspondence $g \to T$ is one-to-one. We have still to show that this correspondence is onto and that ||T|| = ||g||.

To do so, consider the Banach space $L^{p_1} \oplus L^{p_2}$ with the norm

$$||(f_1,f_2)|| = \max(||f_1||_{p_1}, ||f_2||_{p_2}).$$

Then D can be embedded in this space as its diagonal, that is, for $f \in D$, define $\varphi(f) = (f, f)$. Then φ maps D isometrically into $L^{p_1} \oplus L^{p_2}$. Now let T be a bounded linear functional on D. Then, by the Hahn-Banach theorem, $T \circ \varphi^{-1}$ has a norm preserving extension to $L^{p_1} \oplus L^{p_2}$. As the conjugate space of $L^{p_1} \oplus L^{p_2}$ is clearly $L^{q_1} \oplus L^{q_2}$ with the norm

$$||(g_1,g_2)|| \, = \, ||g_1||_{g_1} + ||g_2||_{g_2} \, , \qquad g_i \in L^{q_i}, \ i=1,2 \ ,$$

there are functions $g_1 \in L^{q_1}$ and $g_2 \in L^{q_2}$ such that

$$T(f) = \int_{-\infty}^{\infty} f(x) g_1(x) dx + \int_{-\infty}^{\infty} f(x) g_2(x) dx.$$

Define $g = g_1 + g_2$. Then $g \in S$ and T(f) is given by (9) for this g. As the norm of T is the same as its extension, we have

$$||T|| = ||g_1||_{q_1} + ||g_2||_{q_2} \ge ||g||.$$

But we proved before that $||T|| \le ||g||$. Hence we get ||T|| = ||g||, and the theorem is proved.

It follows from (10) that

(11)
$$||g|| = ||T|| = ||g_1||_{q_1} + ||g_2||_{q_2}.$$

Hence,

Corollary 1. For each $g \in S$, there exist functions $g_1 \in L^{q_1}$ and $g_2 \in L^{q_2}$ such that $g = g_1 + g_2$ and that

$$||g|| = ||g_1||_{q_1} + ||g_2||_{q_2}$$
.

This Corollary implies that the variational problem stated at the beginning of this paper always has a solution, as we have mentioned before.

COROLLARY 2. If p_1 and p_2 are in $(1, \infty)$, then $D = D_{p_1, p_2}$ is reflexive. If q_1 and q_2 are in $(1, \infty)$, then $S = S_{q_1, q_2}$ is reflexive.

Although Theorem 3 does not cover the case where $D = D_{1,p}$ with p in $(1,\infty]$, it is still true that D is a conjugate space in this case. More precisely, we have

Theorem 5. Let q be a number in $[1,\infty)$ and let C_0 denote the set of all continuous functions on the real line which vanish at infinity. Denote by $\Sigma = \Sigma_q$ the set of all functions on the real line which can be written as

$$(12) g = g_1 + g_2,$$

where $g_1 \in C_0$ and $g_2 = L^q$. For $g \in \Sigma$, define

$$||g|| = \inf(\sup |g_1| + ||g_2||_q)$$
,

where the infimum is taken over all decompositions of g in the form (12). Then Σ becomes a Banach space with respect to this norm. Further, the conjugate space of Σ is isometrically isomorphic to $D = D_{1,p}$ with

$$\frac{1}{p} + \frac{1}{q} = 1 ,$$

the operation of $f \in D$ on $g \in \Sigma$ being given by (8).

PROOF. That Σ is a Banach space is proved by the same argument, mutatis mutandis, as that for Theorem 1. That the conjugate space of Σ is isometrically isomorphic to D is proved by the same argument, likewise mutatis mutandis, as that for Theorem 3. The only non-trivial modification made here occurs when we want to show that every bounded linear functional T on Σ is given by (8) for some function $f \in D$. This is done in the following manner: Since $C_0 \subset \Sigma$, the restriction of T on C_0 defines a bounded linear functional on C_0 . Hence there is a complex bounded Radon measure ν on $(-\infty, \infty)$ such that

$$Tg = \int_{-\infty}^{\infty} g(x) d\nu(x), \qquad g \in C_0.$$

Similarly, since $L^q \subset \Sigma$, there is a function $f \in L^p$ such that

$$Tg = \int_{-\infty}^{\infty} g(x) f(x) dx, \quad g \in L^q.$$

In particular, if g is a continuous function with compact support, then both formulas are valid, and

$$\int_{-\infty}^{\infty} g(x) \, d\nu(x) = \int_{-\infty}^{\infty} g(x) f(x) \, dx.$$

This implies that ν is absolutely continuous and

$$d\nu(x) = f(x) dx$$
.

Therefore, $f \in L^1$. Hence $f \in D$. Now if g is an arbitrary function in Σ , let $g = g_1 + g_2$ be a decomposition of g in the form of (12). Then

$$\begin{split} Tg \,=\, Tg_1 \,+\, Tg_2 \,=\, \int\limits_{-\infty}^{\infty} g_1(x)\; d\nu(x) \,+\, \int\limits_{-\infty}^{\infty} g_2(x)\, f(x)\; dx \\ \,=\, \int\limits_{-\infty}^{\infty} g(x)\, f(x)\; dx\;, \end{split}$$

which is (8). This proves the theorem.

There are a few nooks and corners which should be cleared up before we go on. First, if $1 \le q_1 < q_2 < q_3 \le \infty$, then any function $g_2 \in L^{q_2}$ can be represented as $g_1 + g_3$ with $g_1 \in L^{q_1}$ and $g_3 \in L^{q_3}$. In fact, one way to define g_1 and g_3 is

$$g_1(x) \ = \left\{ \begin{array}{ll} g_2(x) & \text{ if } \ |g_2(x)| > 1, \\ 0 & \text{ if } \ |g_2(x)| \le 1, \end{array} \right. \qquad g_3 \ = \ g_2 - g_1 \ .$$

Hence if we define $S = L^{q_1} + L^{q_2} + L^{q_3}$ with the norm

$$||g|| = \inf(||g_1||_{q_1} + ||g_2||_{q_2} + ||g_3||_{q_3}),$$

where the infimum is taken over all decompositions $g = g_1 + g_2 + g_3$, $g_i \in L^{q_i}$, then $S = S_{q_1,q_3}$, as sets, and a simple application of the open mapping theorem implies that this norm of g in S is equivalent to its norm in S_{q_1,q_3} . A similar reasoning applies to the space $D = L^{p_1} \cap L^{p_2} \cap L^{p_3}$. Further, this generalizes to any number of indices p_i and q_i . The variational problem for (1) when n > 2 is solved, however, by the previous technique which we used for n = 2.

Secondly, the solution of our variational problem is in general not unique. Thus, let g be the characteristic function of the unit interval [0,1]. Then for any q in $(1,\infty)$, $||g||_q=1$. If $g=g_1+g_2$ where $g_1\in L^{g_1}$, $g_2\in L^{g_2}$, $q_1< q_2$, and both g_1 and g_2 are supported in [0,1], then $||g_2||_{q_2}\geq ||g_2||_{q_1}$. Hence

$$||g_1||_{q_1} + ||g_2||_{q_2} \ge ||g_1||_{q_1} + ||g_2||_{q_1} \ge ||g||_{q_1} = 1.$$

Hence

$$||g|| \, = \, 1 \, = \, ||g||_{q_1} + \, ||0||_{q_2} \, = \, ||\tfrac{1}{2}g||_{q_1} + \, ||\tfrac{1}{2}g||_{q_2} \; .$$

Thus, both $(g_1,g_2)=(g,0)$ and $(g_1,g_2)=(\frac{1}{2}g,\frac{1}{2}g)$ play the roles of solutions of the variational problem.

Thirdly, for $g \in S$ we define

(13)
$$|||g||| = \inf \max(||g_1||_{q_1}, ||g_2||_{q_2}),$$

where the infimum is taken over all decompositions $g = g_1 + g_2$ with $g_i \in L^{q_i}$, i = 1, 2; and for $f \in D$, we define

$$|||f||| = ||f||_{p_1} + ||f||_{p_2}.$$

Then (13) and (14) provide norms equivalent to the original norms on S and D respectively. Further, Theorems 3 and 4 remain valid with these norms. Other equivalent norms are also feasible, and to each of these equivalent norms on S there corresponds a solvable variational problem.

Fourthly, the assumption that the underlying measure in our definitions of S and D is the Lebesgue measure on $(-\infty,\infty)$ is made only for the simplicity of exposition. In fact, we can use any measure space (X,\mathcal{B},μ) in our definitions of S and D. Theorems 1 and 2 remain valid in this general setting. Theorem 3 is true in general if neither q_1 nor q_2 is 1, and is true even for these indices if μ is σ -finite. Similarly, Theorem 4 is true in general if neither p_1 nor p_2 is 1, and is true even for these indices if μ is σ -finite. Theorem 5 does not make sense unless there is some sort of topology on X, and it becomes a valid theorem if X is a locally compact space and μ is a Radon measure on it.

From now on we shall consider a locally compact group G and its left Haar measure μ . In this case the set $D=D_{1,p}$, p>1, has some additional structure:

Lemma. $D = D_{1,p} = L^1(G,\mu) \cap L^p(G,\mu)$ is a dense left ideal in L^1 , where $L^1 = L^1(G,\mu)$ is considered as a Banach algebra with convolution

$$f * g(x) = \int_{G} f(y) g(y^{-1}x) d\mu(y)$$

as multiplication.

PROOF. D is a left ideal because L^1 -functions operate boundedly linearly by convolutions from the left. D is dense in L^1 because it contains all the continuous functions on G with compact supports.

Theorem 6. D with its own norm is a Banach algebra under convolution. Further, D is commutative if and only if G is abelian.

PROOF. Since D is known to be a Banach space and an ideal in L^1 , the first statement will follow if we show that $||f*g|| \le ||f|| ||g||$ for all $f,g \in D$. Indeed,

$$||f * g|| = \max(||f * g||_1, ||f * g||_p) \le ||f||_1 ||g|| \le ||f|| ||g||.$$

Hence we have the first statement. The second statement follows from a similar statement for L^1 and the density of D in L^1 .

We are going to study the ideal theory in $D = D_{1,p}$ where 1 . $For a closed right ideal <math>I_1 \subseteq L^1$ define

$$\delta(I_1) = I_1 \cap D.$$

Then clearly $\delta(I_1)$ is a closed right ideal in D.

Theorem 7. By (15) is defined a one—one mapping δ from the set of all closed right ideals in L^1 onto the set of all closed right ideals in $D = D_{1,p}$, $1 . Further, <math>\delta(I_1)$ is a two-sided ideal in D if and only if I_1 is a two-sided ideal in L^1 .

PROOF. It is known that there is a net u_{α} of continuous functions with compact supports such that

$$||f - f * u_{\alpha}||_r \to 0 \quad \text{ for each } f \in L^r, \qquad 1 \leqq r < \infty \ .$$

We shall prove our theorem by dint of this net.

First, let $\delta(I_1) = I$ and let J_1 be the L^1 -closure of I. Clearly $J_1 \subset I_1$. On the other hand, if $f \in I_1$, then each $f * u_{\alpha} \in I_1$, since $u_{\alpha} \in L^1$ and I_1 is a right ideal in L^1 . Also $f * u_{\alpha} \in D$ since $u_{\alpha} \in D$ and D is a left ideal in L^1 . Thus $f * u_{\alpha} \in I$. As $f * u_{\alpha} \to f$ in L^1 , we get $f \in J_1$. This proves that $I_1 = J_1$. In particular, δ is a one-one mapping.

Next let I be a closed right ideal in D and let I_1 be the L^1 -closure of I. We want to show that $I = \delta(I_1)$. For this, take $f \in \delta(I_1)$. Then there is a sequence $f_n \in I$ such that $f_n \to f$ in L^1 . Since convolution is continuous,

$$f_n * u_\alpha \to f * u_\alpha$$
 as $n \to \infty$

both in L^1 and in L^p , hence in D. As I is a right ideal and as $u_{\alpha} \in D$, $f_n * u_{\alpha} \in I$. Hence $f * u_{\alpha} \in I$ for each α , since I is closed. Finally $f * u_{\alpha} \to f$ both in L^1 and in L^p , hence in D. This yields that $f \in I$. Hence $I = \delta(I_1)$. This means that the mapping δ is onto.

It is quite clear that if I_1 is two-sided, then $\delta(I_1)$ is also two-sided. Conversely, if $\delta(I_1)$ is two-sided, then I_1 , being its L^1 -closure, is also two-sided, by the density of D and the joint continuity of convolution in L^1 .

One consequence of Theorem 7 is that the maximal ideals of L^1 and those of D correspond to each other. It says nothing, however, of the correspondence between their regular maximal ideals. We prove now that this holds for any *abelian* group G.

THEOREM 8. Suppose G is abelian; then for each p in $(1, \infty]$, the maximal ideal space of $D = D_{1,p}$ is homeomorphic to the dual group \widehat{G} of G.

PROOF. Let f be a non-zero element of D. Then for each integer n > 1 we have

$$||f^n|| = \max(||f^{n-1}*f||_1, ||f^{n-1}*f||_p) \le ||f||_1^{n-1} ||f||.$$

Extracting nth roots on both sides and then letting $n \to \infty$, we get

$$\varrho(f) \leq ||f||_1,$$

where $\varrho(f)$ denotes the spectral radius of f. Clearly (16) also holds for f=0.

Now let F be a multiplicative linear functional on D. Then $|F(f)| \le \varrho(f) \le ||f||_1$ for each $f \in D$. Since D is dense in L^1 , F has a unique extension to a multiplicative linear functional on L^1 . As the maximal ideal space of L^1 can be identified to \widehat{G} , there exists an element $\xi \in \widehat{G}$ such that

(17)
$$F(f) = \int_{G} \overline{(x,\xi)} f(x) d\mu(x)$$

for each $f \in D$. Conversely, if $\xi \in \widehat{G}$, the functional F on D defined by (17) is multiplicative and linear. Also, different ξ 's determine different F's because D is dense in L^1 .

Another consequence of the density of D in L^1 is that the Gelfand topologies of \widehat{G} as maximal ideal spaces of D and of L^1 coincide. Theorem 8 is therewith proved.

Combining Theorems 7 and 8, we see that if G is abelian and if $1 , then Wiener's Tauberian theorem holds for <math>D = D_{1,p}$. Also, spectral synthesis fails for $D_{1,p}$, where 1 , unless <math>G is discrete, which is a trivial case because then $D_{1,p} = L^1$.

If G is compact, then $D = L^p$. Hence Theorems 7 and 8 hold for the L^p algebras of compact groups.

Theorems 6, 7 and 8 are suggested by some similar results in a previous paper [1].

ADDED IN PROOF. The editor brought to our attention the paper The structure space of a left ideal, Math. Scand. 14 (1964), 90–92, by G. K. Pedersen, where it is proved that if D is a left ideal in a ring L, then to each maximal regular right ideal I in D there corresponds a maximal regular right ideal J in L such that $J \cap D = I$. Furthermore there is a homeomorphism between the right structure space of D and the (open) set of right primitive ideals in L not containing D.

Now in our situation where $L = L^1$ is an involutive algebra and D is a dense left ideal, this yields that the structure space of D is homeomorphic to the structure space of L, the latter being the kernels in L of irreducible unitary representations of the group G. When G is abelian, this result combined with Theorem 8 gives that the Gelfand topology coincides with the Jacobson (hull-kernel) topology on the maximal ideal space of D.

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