

A NEW CHARACTERIZATION OF BESICOVITCH ALMOST PERIODIC FUNCTIONS

ABDALLAH N. DABBOUCY and HENRY W. DAVIS*

1. Introduction and history.

The set of Besicovitch almost periodic functions, $\{B^p\text{-AP}\}$, may be defined as the closure of the Bohr almost periodic functions via the Besicovitch norm $\|\cdot\|_{B(p)}$, where

$$\|f\|_{B(p)} = \overline{\lim}_{T \rightarrow \infty} \left[\frac{1}{2T} \int_{-T}^T |f(x)|^p dx \right]^{1/p},$$

and $p \in [1, \infty)$ is a fixed parameter. Several authors have given structural characterizations which assure that a function, known to be in $L_p(-T, T)$ for all $T > 0$, is also in $\{B^p\text{-AP}\}$. The first was by Bohr and Besicovitch [2]:

A set E of real numbers is called satisfactorily uniform if there exists $L > 0$ such that the ratio of maximum number of elements of E included in an interval of length L to the minimum number is less than 2. Then $f \in \{B^p\text{-AP}\}$ if and only if for every $\varepsilon > 0$ the set of $\|\cdot\|_{B(p)}\text{-}\varepsilon$ -translation numbers,

$$B^p E(\varepsilon, f) = \{u \in R : \|f_u - f\|_{B(p)} < \varepsilon\},$$

contains a satisfactorily uniform subset,

$$\dots u_{-2} < u_{-1} < u_0 < u_1 < u_2 < \dots,$$

such that

$$\overline{M}_x \overline{M}_i \left[\frac{1}{c} \int_x^{x+c} |f_{u_i}(t) - f(t)|^p dt \right] < \varepsilon^p$$

whenever $c > 0$. Here $f_u(x) = f(x + u)$,

$$\overline{M}_x[g(x)] = \overline{\lim}_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T g(x) dx,$$

Received August 20, 1970; in revised form December 10, 1970.

* Part of this work performed under the auspices of the U. S. Atomic Energy Commission.

and

$$\bar{M}_i[g(i)] = \overline{\lim}_{k \rightarrow \infty} \frac{1}{2k+1} \sum_{i=-k}^k g(i) .$$

In the case $p=1$ Besicovitch [1] has shown: $f \in \{\text{B-AP}\}$ if and only if for every $\varepsilon > 0$ there is a satisfactorily uniform set of numbers

$$\dots u_{-2} < u_{-1} < u_0 = 0 < u_1 < u_2 < \dots$$

such that

$$\bar{M}_x \bar{M}_i \left[\int_x^{x+1} |f_{u_i}(t) - f(t)| dt \right] < \varepsilon .$$

Incidentally, it is easy to see that a structural characterization of $\{\text{B-AP}\}$ may be turned into a structural characterization of $\{\text{B}^p\text{-AP}\}$ by adjoining the condition

$$(1) \quad \lim_{n \rightarrow \infty} \|f - f_n\|_{B(p)} = 0 ,$$

where

$$\begin{aligned} f_n(x) &= f(x) && \text{if } |f(x)| < n , \\ &= nf(x)/|f(x)| && \text{otherwise .} \end{aligned}$$

Alternatively, one may adjoin the condition

$$(1)' \quad \bar{M} [|f|^p \chi_E] \rightarrow 0 \quad \text{as } \bar{\mu}(E) \rightarrow 0 .$$

Here E is a measurable set, f is a measurable function, χ_E is the characteristic function of E , and we define $\bar{\mu}(E) = \bar{M} [\chi_E]$.

E. Følner [5] has given the following characterization of $\{\text{B}^p\text{-AP}\}$:

$f \in \{\text{B}^p\text{-AP}\}$ if and only if f satisfies either (1) or (1)' and

- (2) for every $\varepsilon > 0$ there exists a relatively dense set $T = T(\varepsilon)$ and a set $E = E(\varepsilon)$ such that $\bar{\mu}(E) > 1 - \varepsilon$ and $|f(x+t) - f(x)| < \varepsilon$ whenever $t \in T$, and $x, x+t \in E$.

(Actually Følner did not require that $f \in L_p(-T, T)$ for all $T > 0$ but only that f be measurable. His characterization then has the third condition that $\bar{\mu}(\{x : |f(x)| = \infty\}) = 0$.) Finally, R. Doss [4] has proven that

$f \in \{\text{B-AP}\}$ if and only if

- (a) $\|f\|_{B(1)} < \infty$ and $\lim_{u \rightarrow 0} \|f_u - f\|_{B(1)} = 0$;
- (b) f is $\|\cdot\|_{B(1)}$ -normal, that is, from any sequence b_n can be extracted a subsequence c_n such that

$$\lim_{m, n \rightarrow \infty} \|f_{c_n} - f_{c_m}\|_{B(1)} = 0 ;$$

(c) for any real λ ,

$$(c\lambda) \lim_{L \rightarrow \infty} \overline{M}_x \left| \frac{1}{L} \int_x^{x+L} f(t) e^{i\lambda t} dt - \frac{1}{L} \int_0^L f(t) e^{i\lambda t} dt \right| = 0.$$

The conditions (c λ) form an infinity of independent conditions.

Two other very interesting characterizations of {B^p-AP} are in the literature, one by R. Doss [3] and one by A. S. Kovanko [10]. These involve certain functions $f^{(a)}$ of period a , where a runs through the real numbers. We shall not restate them here.

In this paper we show that $f \in \{B\text{-AP}\}$ if and only if

(A1) f is $\|\cdot\|_{B(1)}$ -normal, and

(B) for all but a countable set of $\varepsilon > 0$ it is the case that

$$\overline{M}_x \overline{M}_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \leq \varepsilon \bar{\mu}(BE(\varepsilon, f)).$$

(A1) may be replaced by the equivalent condition

(A2) for every $\varepsilon > 0$, the set $BE(\varepsilon, f)$ is relatively dense and open.

The requirement in (A2) that $BE(\varepsilon, f)$ be open may be weakened to require only that $BE(\varepsilon, f)$ be of positive measure or of second category. However some sort of “width” requirement on $BE(\varepsilon, f)$ is necessary. Examples illustrating this and other points are discussed in the last section.

2. The main theorem.

We begin with a few notational remarks, additional to those made above. We denote by \mathbb{R} the set of real numbers and by $\alpha(\mathbb{R})$ the set of (continuous) Bohr almost periodic functions on \mathbb{R} while μ denotes Lebesgue measure on \mathbb{R} . If f is a measurable function on \mathbb{R} , $\|f\|_\infty$ is its essential supremum and $\|f\|$ is its Besicovitch 1-norm:

$$\|f\| = \overline{\lim}_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |f| d\mu.$$

Also

$$BE(\varepsilon, f) = \{x \in \mathbb{R} : \|f_x - f\| < \varepsilon\},$$

$$E(\varepsilon, f) = \{x \in \mathbb{R} : \|f_x - f\|_\infty < \varepsilon\}.$$

$L_{1,loc}(\mathbb{R})$ denotes the set of all complex-valued functions f on \mathbb{R} such that $f \in L_1(-T, T)$ for all $T > 0$. Notice that $\|f_a\| = \|f\|$ for all $f \in L_{1,loc}(\mathbb{R})$ and all $a \in \mathbb{R}$ even when one side is ∞ . Indeed

$$\begin{aligned} \|f_a\| &= \overline{\lim}_{T \rightarrow \infty} \left[\frac{1}{2T} \int_{-T+a}^{T+a} |f| \, d\mu \right] \\ &\leq \overline{\lim}_{T \rightarrow \infty} \left[\frac{2(T+|a|)}{2T} \frac{1}{2(T+|a|)} \int_{-(T+|a|)}^{T+|a|} |f| \, d\mu \right] = \|f\|, \end{aligned}$$

which includes the opposite inequality. By a δ -mesh in a metric space is meant a finite set of points of the space such that every point of the space is within δ of one of the points of the finite set. Finally, we introduce two conditions for a function $f \in L_{1,loc}(\mathbb{R})$:

- (A3) for every $\varepsilon > 0$, the set $BE(\varepsilon, f)$ is relatively dense and either of positive measure or of second category;
- (A4) for every $\varepsilon > 0$ there exists a finite set $w_1, \dots, w_n \in \mathbb{R}$ such that $\mathbb{R} = \bigcup_{i=1}^n [w_i + BE(\varepsilon, f)]$.

2.1. PROPOSITION. For a function $f \in L_{1,loc}(\mathbb{R})$ the conditions (A1), (A2), (A3), (A4) are equivalent.

PROOF. Suppose f satisfies (A1) and take $\varepsilon > 0$. As $(\{f_a : a \in \mathbb{R}\}, \|\cdot\|)$ is conditionally compact it is totally bounded so it contains an ε -mesh, say f_{u_1}, \dots, f_{u_n} . If $u \in \mathbb{R}$, then for some i

$$\|f_{u-u_i} - f\| = \|f_u - f_{u_i}\| < \varepsilon,$$

so $u \in u_i + BE(\varepsilon, f)$. Thus $\mathbb{R} = \bigcup_{i=1}^n [u_i + BE(\varepsilon, f)]$. ε being arbitrary, f satisfies (A4).

Suppose f satisfies (A4). For each $\varepsilon > 0$, the set $BE(\varepsilon, f)$ is clearly measurable and it follows from (A4) that it is of positive measure and of second category. To see that each $BE(\varepsilon, f)$ is relatively dense take $\varepsilon > 0$ and

$$L > 2 \sup\{|w_i| : 1 \leq i \leq n\},$$

where the w_i are as in (A4). We claim that $BE(\varepsilon, f)$ meets every interval of the form $(a, a + L)$, $a \in \mathbb{R}$. Indeed if $a \in \mathbb{R}$, then $a + \frac{1}{2}L = w_i + b$ for some $b \in BE(\varepsilon, f)$. Hence

$$b = a + \frac{1}{2}L - w_i \in (a, a + L).$$

Consequently $BE(\varepsilon, f)$ is relatively dense, whence (A4) implies (A3).

Assuming f satisfies (A3) we show f satisfies (A2) by showing that each $BE(\varepsilon, f)$ is open. Now

$$BE(\varepsilon, f) \supset \{x - y : x, y \in BE(\frac{1}{2}\varepsilon, f)\}.$$

It follows from the fact that $BE(\frac{1}{2}\varepsilon, f)$ is Borel and of positive measure or from the fact that $BE(\frac{1}{3}\varepsilon, f)$ is of second category that the right side, above, contains a neighborhood of 0 (cf. [7, 61.3], [9, Chap. 6, problem P]). Thus each $BE(\varepsilon, f)$ contains a neighborhood of 0. Now for $\varepsilon > 0$ take $b \in BE(\varepsilon, f)$. Take $\varepsilon_1 > 0$ such that

$$\|f_b - f\| + \varepsilon_1 < \varepsilon .$$

Let $\delta > 0$ be such that $(-\delta, \delta) \subset BE(\varepsilon_1, f)$. Then, if $|b - c| < \delta$ we have

$$\begin{aligned} \|f_c - f\| &= \|f_{-c} - f\| = \|f_{b-c} - f_b\| \\ &\leq \|f_{b-c} - f\| + \|f - f_b\| \\ &< \varepsilon_1 + \|f_b - f\| < \varepsilon , \end{aligned}$$

whence $c \in BE(\varepsilon, f)$. It follows that $BE(\varepsilon, f)$ is open and, ε being arbitrary, (A3) implies (A2).

Suppose f satisfies (A2) and take $\varepsilon > 0$. As $0 \in BE(\varepsilon, f)$ and $BE(\varepsilon, f)$ is open, there exists $\delta > 0$ such that $(-\delta, \delta) \subset BE(\varepsilon, f)$. Take $L > 0$ such that every interval of length L meets $BE(\varepsilon, f)$. As

$$BE(2\varepsilon, f) \supset BE(\varepsilon, f) + BE(\varepsilon, f) ,$$

every interval of length L contains an interval of length δ all of whose points are in $BE(2\varepsilon, f)$. Let n be an integer larger than $2L/\delta$. Then

$$\bigcup_{i=-n}^n [\frac{1}{2}i\delta + BE(2\varepsilon, f)] = \mathbf{R} .$$

Consequently $\{f_{\frac{1}{2}i\delta} : -n \leq i \leq n\}$ is a 2ε -mesh in $(\{f_a : a \in \mathbf{R}\}, \|\cdot\|)$. As $\varepsilon > 0$ is arbitrary, $(\{f_a : a \in \mathbf{R}\}, \|\cdot\|)$ is totally bounded and (A1) follows. This proves the proposition.

2.2. LEMMA. *If $f \in \{\text{B-AP}\}$, then f satisfies (A3). Hence f also satisfies (A1), (A2) and (A4).*

PROOF. This is well-known and follows from the fact that if $g \in \alpha(\mathbf{R})$ then

$$\|f_u - f\| \leq \|f_u - g_u\| + \|g_u - g\| + \|g - f\| \leq 2\|f - g\| + \|g_u - g\|_\infty .$$

Thus if $\|f - g\| < \frac{1}{3}\varepsilon$ we get that $E(\frac{1}{3}\varepsilon, g) \subset BE(\varepsilon, f)$. The set $E(\frac{1}{3}\varepsilon, g)$ is relatively dense and contains a neighborhood of 0, as g is uniformly continuous. Since ε is arbitrary, f satisfies (A3).

2.3 LEMMA. *Let $f \in L_{1, \text{loc}}(\mathbf{R})$ satisfy (A2). For $x \in \mathbf{R}$ define $h(x) = \|f_x - f\|$. Then $h \in \alpha(\mathbf{R})$ and for every $\varepsilon > 0$,*

$$E(\varepsilon, h) = BE(\varepsilon, f) .$$

PROOF. By (A2), the set $B(1, f)$ contains a neighborhood of 0, so $h(x)$ is finite for x near 0. As

$$h(nx) \leq \|f_{nx} - f_{(n-1)x}\| + \dots + \|f_x - f\| = nh(x),$$

it follows that $h(x)$ is finite for all $x \in \mathbb{R}$. Take $\varepsilon > 0$. From

$$\|\bar{h}_u - \bar{h}\|_\infty = \sup_{x \in \mathbb{R}} \|f_{x+u} - f\| - \|f_x - f\| \leq \sup_{x \in \mathbb{R}} \|f_{x+u} - f_x\| = \|f_u - f\|$$

it follows that $BE(\varepsilon, f) \subset E(\varepsilon, h)$. On the other hand, if $u \in E(\varepsilon, h)$, then

$$\sup_{x \in \mathbb{R}} \|f_{x+u} - f\| - \|f_x - f\| < \varepsilon.$$

Letting $x=0$ gives $\|f_u - f\| < \varepsilon$, so $u \in BE(\varepsilon, f)$. Thus $E(\varepsilon, h) \subset BE(\varepsilon, h)$. As $\varepsilon > 0$ is arbitrary, we have $E(\varepsilon, h) = BE(\varepsilon, f)$ for all $\varepsilon > 0$. That $h \in \alpha(\mathbb{R})$ now follows from the fact that f satisfies (A2).

2.4 NOTATION. We let $\bar{\mathbb{R}}$ denote the Bohr compactification of \mathbb{R} and consider \mathbb{R} as a dense subset of $\bar{\mathbb{R}}$. For $f \in \alpha(\mathbb{R})$ we let \bar{f} denote its continuous extension to $\bar{\mathbb{R}}$. Letting $C(\bar{\mathbb{R}})$ denote the set of continuous complex valued functions on $\bar{\mathbb{R}}$, we get that $f \rightarrow \bar{f}$ is a vector space isomorphism from $\alpha(\mathbb{R})$ onto $C(\bar{\mathbb{R}})$. See, for example, [9, pp. 247–249]. If $A \subset \bar{\mathbb{R}}$, we let A^c denote its closure. If $\bar{h} \in C(\bar{\mathbb{R}})$, we define

$$E(\varepsilon, \bar{h}) = \{x \in \bar{\mathbb{R}} : \|\bar{h}_x - \bar{h}\|_\infty < \varepsilon\},$$

for each $\varepsilon > 0$. Finally, we let ν denote Haar measure on $\bar{\mathbb{R}}$.

2.5 LEMMA. *Let $\bar{h} \in C(\bar{\mathbb{R}})$. Then for all but a countable set of $\varepsilon > 0$ we have*

$$\nu(E(\varepsilon, \bar{h})) = \nu(E(\varepsilon, \bar{h})^c).$$

PROOF. Take $\varepsilon > 0$ and let $A_\varepsilon = \{x \in \bar{\mathbb{R}} : \|\bar{h}_x - \bar{h}\|_\infty = \varepsilon\}$. As \bar{h} is uniformly continuous, $\|\bar{h}_x - \bar{h}\|_\infty$ is a continuous function of $x \in \mathbb{R}$. Thus

$$A_\varepsilon \supset E(\varepsilon, \bar{h})^c \sim E(\varepsilon, \bar{h}).$$

The sets $\{A_\varepsilon\}_{\varepsilon > 0}$ are pairwise disjoint. If $\nu(A_\varepsilon) > 0$ for uncountably many ε , we would have that $\nu(\bar{\mathbb{R}}) = \infty$, contrary to the compactness of $\bar{\mathbb{R}}$. Hence for all but a countable set of $\varepsilon > 0$ we have $\nu(A_\varepsilon) = 0$. Further $\nu(E(\varepsilon, \bar{h})^c) = \nu(E(\varepsilon, \bar{h}))$ for such ε .

2.6 NOTATION. For $h \in \alpha(\mathbb{R})$ we define

$$T(h) = \{\eta > 0 : \nu(E(\eta, \bar{h})^c) = \nu(E(\eta, \bar{h}))\}.$$

By 2.5, the set $T(h)$ contains all but a countable set of the positive numbers.

2.7 LEMMA. If $h \in \alpha(\mathbb{R})$ and $\eta \in T(h)$, then $\chi_{E(\eta, h)} \in \{\text{B-AP}\}$.

PROOF. Observe that $E(\eta, h) = E(\eta, \bar{h}) \cap \mathbb{R}$ and $E(\eta, \bar{h})$ is open in $\bar{\mathbb{R}}$. Take $\bar{a}_n \in C(\bar{\mathbb{R}})$ such that $\bar{a}_n \uparrow \chi_{E(\eta, \bar{h})}$ and $\bar{a}_n(x) \geq 0$ for all $x \in \bar{\mathbb{R}}$. Then

$$0 \leq \int_{\bar{\mathbb{R}}} (\chi_{E(\eta, \bar{h})} - \bar{a}_n) d\nu \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

As $\eta \in T(h)$, we may apply Theorem 26.17 of [8] to conclude that

$$\bar{M}|\chi_{E(\eta, h)} - a_n| = M[\chi_{E(\eta, h)} - a_n] \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

The lemma follows.

2.8 THEOREM. If $f \in \{\text{B-AP}\}$, then f satisfies (B).

PROOF. Take $f \in \{\text{B-AP}\}$ and define $h(x) = \|f_x - f\|$ for all $x \in \mathbb{R}$. By 2.2, 2.3 and 2.5 it suffices to show that for all ε in $T(h)$,

$$(1) \quad \bar{M}_x \bar{M}_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \leq \varepsilon \bar{\mu}(BE(\varepsilon, f)).$$

Take any ε in $T(h)$. Take $f_n \in \alpha(\mathbb{R})$ (and not identically 0) such that $\|f - f_n\| \rightarrow 0$ as $n \rightarrow \infty$. By 2.2, 2.3 and 2.7, $\chi_{BE(\varepsilon, f)} \in \{\text{B-AP}\}$. Take $b_n \in \alpha(\mathbb{R})$ such that

$$(2) \quad \|\chi_{BE(\varepsilon, f)} - b_n\| \leq 1/(n\|f_n\|_\infty), \quad n = 1, 2, \dots$$

We shall show that

$$(3) \quad \begin{aligned} \bar{M}_x \bar{M}_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \\ = \lim_{n \rightarrow \infty} M_x M_w [|f_n(w+x) - f_n(x)| b_n(w)]. \end{aligned}$$

For any fixed $x \in \mathbb{R}$, we have $|f(w+x) - f(x)| \in \{\text{B-AP}\}$ whence also

$$|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w) \in \{\text{B-AP}\}$$

(cf. [6, page 7]). Thus $M_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)]$ exists for each $x \in \mathbb{R}$. Also

$$\begin{aligned} \bar{M}_x |M_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] - M_w [|f_n(w+x) - f_n(x)| b_n(w)]| \\ \leq \bar{M}_x |M[(|f_x - f(x)| - |f_{nx} - f_n(x)|) \chi_{BE(\varepsilon, f)}]| \\ \quad + \bar{M}_x |M[(|f_{nx} - f_n(x)| \chi_{BE(\varepsilon, f)}) - M[(|f_{nx} - f_n(x)| b_n)]| \\ \leq \bar{M}_x |M[|f_x - f(x) - f_{nx} + f_n(x)|]| + \bar{M}_x |M[(|f_{nx} - f_n(x)|) (\chi_{BE(\varepsilon, f)} - b_n)]| \\ \leq \bar{M}_x [M|f_x - f_{nx}| + M|f(x) - f_n(x)|] + 2\|f_n\|_\infty \|\chi_{BE(\varepsilon, f)} - b_n\| \\ \leq 2\|f - f_n\| + 2/n \rightarrow 0 \quad \text{as } n \rightarrow \infty, \quad \text{by (2)}. \end{aligned}$$

Thus, as a function of x ,

$$M_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \in \{\text{B-AP}\}$$

and (3) holds. We now show that

$$(4) \quad \bar{M}_w \bar{M}_x [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \\ = \lim_{n \rightarrow \infty} M_w M_x [|f_n(w+x) - f_n(x)| b_n(w)].$$

For fixed $w \in \mathbb{R}$,

$$|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w) \in \{\mathbf{B-AP}\},$$

so $M_x [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)]$ exists for each $w \in \mathbb{R}$. Arguing as before,

$$\begin{aligned} \bar{M}_w |M(|f_w - f| \chi_{BE(\varepsilon, f)}(w)) - M(|f_{nw} - f_n| b_n(w))| \\ \leq \bar{M}_w |M(|f_w - f| - |f_{nw} - f_n|) \chi_{BE(\varepsilon, f)}(w)| \\ + \bar{M}_w |M(|f_{nw} - f_n| \chi_{BE(\varepsilon, f)}(w)) - M(|f_{nw} - f_n| b_n(w))| \\ \leq \bar{M}_w |M|f_w - f - f_{nw} + f_n|| + \bar{M}_w |M[|f_{nw} - f_n| (\chi_{BE(\varepsilon, f)}(w) - b_n(w))]| \\ \leq \bar{M}_w |M|f_w - f_{nw}| + M|f - f_n| + 2\|f_n\|_\infty \|\chi_{BE(\varepsilon, f)} - b_n\| \\ \leq 2\|f - f_n\| + 2/n \rightarrow 0 \quad \text{as } n \rightarrow \infty, \text{ by (2)}. \end{aligned}$$

Thus, as a function of w ,

$$M_x [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \in \{\mathbf{B-AP}\}$$

and (4) holds. As $f_n, b_n \in \alpha(\mathbb{R})$,

$$M_x M_w [|f_n(w+x) - f_n(x)| b_n(w)] = M_w M_x [|f_n(w+x) - f_n(x)| b_n(w)]$$

for all $n = 1, 2, \dots$. Applying this to (3) and (4) gives

$$\begin{aligned} \bar{M}_x \bar{M}_w [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] &= \bar{M}_w \bar{M}_x [|f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \\ &= \bar{M}_w [|f_w - f| \chi_{BE(\varepsilon, f)}(w)] \\ &\leq \varepsilon \bar{\mu}(BE(\varepsilon, f)). \end{aligned}$$

This proves (1), from which the theorem follows.

2.9 LEMMA. *Let $f \in L_{1, \text{loc}}(\mathbb{R})$ and suppose that for some $\varepsilon > 0$*

$$(1) \quad \bar{M}_x \bar{M}_w |f(w+x) - f(x)| \chi_{BE(\varepsilon, f)}(w) < \infty.$$

Suppose $0 < L_i \uparrow \infty$ as $i \rightarrow \infty$ and let U be an open set in \mathbb{R} . Then there exists $u \in U$ and a subsequence $\{L_i'\}$ of $\{L_i\}$ such that

$$\lim_{i \rightarrow \infty} \frac{1}{2L_i'} \int_{-L_i'}^{L_i'} |f_u| \chi_{BE(\varepsilon, f)} d\mu$$

exists and is finite.

PROOF. We may as well assume U is bounded. We show first that there exists $u \in U$ and a subsequence $\{L_i''\}$ of $\{L_i\}$ such that

$$(2) \quad \lim_{i \rightarrow \infty} \frac{1}{2L_i''} \int_{-L_i''}^{L_i''} |f(u+w) - f(u)| \chi_{BE(\epsilon, f)}(w) \, d\mu(w)$$

exists and is finite. Otherwise

$$\bar{M}_w[|f(u+w) - f(u)| \chi_{BE(\epsilon, f)}(w)] = \infty$$

for all $u \in U$. Take T_0 such that $U \subset (-T_0, T_0)$. Then for every $T \geq T_0$,

$$\infty = \frac{1}{T} \int_U \bar{M}[|f_x - f(x)| \chi_{BE(\epsilon, f)}] \, d\mu(x) \leq \frac{1}{T} \int_{-T}^T \bar{M}[|f_x - f(x)| \chi_{BE(\epsilon, f)}] \, d\mu(x),$$

contrary to (1).

From the fact that (2) exists and is finite it follows that there exists $N < \infty$ such that

$$\begin{aligned} 0 &\leq \frac{1}{2L_i''} \int_{-L_i''}^{L_i''} |f_u| \chi_{BE(\epsilon, f)} \, d\mu \\ &\leq \frac{1}{2L_i''} \int_{-L_i''}^{L_i''} |f(u+w) - f(u)| \chi_{BE(\epsilon, f)}(w) \, d\mu(w) + \\ &\quad + \frac{1}{2L_i''} \int_{-L_i''}^{L_i''} |f(u)| \chi_{BE(\epsilon, f)}(w) \, d\mu(w) \\ &< N \quad \text{for all } i = 1, 2, \dots \end{aligned}$$

Thus we may take $\{L_i'\}$ to be a suitable subsequence of $\{L_i''\}$, proving the lemma.

2.10 LEMMA. *If $h \in \alpha(\mathbb{R})$, then $\bar{\mu}(E(\epsilon, h)) > 0$ for every $\epsilon > 0$.*

PROOF. Take $\epsilon > 0$. Take $\delta > 0$ such that $(-\delta, \delta) \subset E(\frac{1}{2}\epsilon, h)$. Take $L > 0$ such that $E(\frac{1}{2}\epsilon, h) \cap (kL, (k+1)L) \neq \emptyset$ for all $k = 0, \pm 1, \dots$. Then

$$\begin{aligned} \bar{\mu}(E(\epsilon, h)) &\geq \overline{\lim}_{n \rightarrow \infty} \frac{1}{2nL} \sum_{k=-n}^{n-1} \int_{kL}^{(k+1)L} \chi_{E(\epsilon, h)} \, d\mu \\ &\geq \overline{\lim}_{n \rightarrow \infty} \frac{1}{2nL} (2n\delta) = \delta/L > 0. \end{aligned}$$

2.11 THEOREM. *Let $f \in L_{1, \text{loc}}(\mathbb{R})$ satisfy (A2) and (B). Then $f \in \{\text{B-AP}\}$.*

PROOF. Take arbitrary $\delta > 0$. For $x \in \mathbb{R}$ define $h(x) = \|f_x - f\|$. By 2.3, $h \in \alpha(\mathbb{R})$ and $E(\epsilon, h) = BE(\epsilon, f)$ for all $\epsilon > 0$. By (B) and 2.5 there exists ϵ in $T(h)$ such that

(1) $\varepsilon < \delta$ and $\overline{M}_x \overline{M}_w [|f(x+w) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \leq \varepsilon \overline{\mu}(BE(\varepsilon, f))$.

By 2.10 we have $\overline{\mu}(BE(\varepsilon, f)) > 0$ so we may define

(2) $g = \chi_{BE(\varepsilon, f)} / \overline{\mu}(BE(\varepsilon, f))$.

By 2.7, $g \in \{\text{B-AP}\}$. Hence

(3)
$$\begin{cases} Mg \text{ exists and } Mg = 1; \\ 0 \leq g(x) \leq \|g\|_\infty < \infty \text{ for all } x \in \mathbb{R}. \end{cases}$$

From (1), (2) we get that

(4) $\overline{M}_x \overline{M}_w [|f(x+w) - f(x)| g(w)] < \delta$.

Take $j \in \{1, 2, \dots\}$. By (A4) there exists a finite set $F_j \subset \mathbb{R}$ such that for every $y \in \mathbb{R}$ there is some $v \in F_j$ with $y = w + v$ for some $w \in BE(1/j, f)$. Hence

$\|f_y - f_v\| = \|f_{w+v} - f_v\| = \|f_w - f\| < 1/j$.

As $BE(1/j, f)$ contains a neighborhood of 0, there is a neighborhood U_v of each $v \in F_j$ such that the following holds: if $y \in \mathbb{R}$ then there is some $u \in F_j$ such that

(5) $\|f_y - f_u\| < 2/j$ for all $u \in U_v$.

Let $F = \bigcup_{j=1}^\infty F_j$. We shall apply lemma 2.9. By (1), the hypotheses of 2.9 are satisfied. The role of U in the lemma is to be taken by the sets U_v , $v \in F$. We enumerate the sets U_v , say U_1, U_2, \dots . Take any sequence $\{T_i\}$ such that $0 < T_i \uparrow \infty$ as $i \rightarrow \infty$. By applying 2.9 inductively and using a diagonal argument we get a subsequence $\{L_i'\}$ of $\{T_i\}$ and a set $\{x_1, x_2, \dots\} \subset \mathbb{R}$ such that $x_j \in U_j$, $j = 1, 2, \dots$, and

$$\lim_{i \rightarrow \infty} \frac{1}{2L_i'} \int_{-L_i'}^{L_i'} |f_{x_j}| \chi_{BE(\varepsilon, f)} d\mu$$

exists and is finite for all $j = 1, 2, \dots$. Let $D = \{x_1, x_2, \dots\}$. Because of (5) and the way D is formed, we have that for every $\eta > 0$ and every $y \in \mathbb{R}$ there exists $x \in D$ such that

(6) $\|f_y - f_x\| < \eta$.

If $x \in D$, then (2), (3) and the above considerations show that

$$\begin{aligned} 0 &\leq \overline{\lim}_{i \rightarrow \infty} \left| \frac{1}{2L_i'} \int_{-L_i'}^{L_i'} f_x g d\mu \right| \\ &\leq \|g\|_\infty \left[\overline{\lim}_{i \rightarrow \infty} \frac{1}{2L_i'} \int_{-L_i'}^{L_i'} |f_x| \chi_{BE(\varepsilon, f)} d\mu \right] < \infty. \end{aligned}$$

As D is countable, we may use a second diagonal argument to get a subsequence $\{L_i\}$ of $\{L_i'\}$ such that

$$(7) \quad \lim_{i \rightarrow \infty} \frac{1}{2L_i} \int_{-L_i}^{L_i} f_x g \, d\mu$$

is finite for all $x \in D$.

We now show that (7) exists and is finite for all $x \in \mathbb{R}$. Indeed take any $y \in \mathbb{R}$ and any $\eta > 0$. Take $x \in D$ such that (6) holds. There exists i_0 such that

$$\frac{1}{2L_i} \int_{-L_i}^{L_i} |f_y - f_x| \, d\mu < \eta$$

for all $i \geq i_0$. Thus, for $i \geq i_0$

$$\left| \frac{1}{2L_i} \int_{-L_i}^{L_i} f_y g \, d\mu - \frac{1}{2L_i} \int_{-L_i}^{L_i} f_x g \, d\mu \right| \leq \|g\|_\infty \frac{1}{2L_i} \int_{-L_i}^{L_i} |f_y - f_x| \, d\mu < \eta \|g\|_\infty.$$

Consequently, for large values of i ,

$$\frac{1}{2L_i} \int_{-L_i}^{L_i} f_y g \, d\mu$$

is within $2\eta \|g\|_\infty$ of the finite number

$$\lim_{i \rightarrow \infty} \frac{1}{2L_i} \int_{-L_i}^{L_i} f_x g \, d\mu.$$

As $\eta > 0$ is arbitrary, we get by the Cauchy criterion that

$$\varphi(y) = \lim_{i \rightarrow \infty} \frac{1}{2L_i} \int_{-L_i}^{L_i} f_y g \, d\mu$$

is a finite number for all $y \in \mathbb{R}$. Now for $x, u \in \mathbb{R}$ we have

$$|\varphi(u+x) - \varphi(x)| \leq \|g\|_\infty \|f_{u+x} - f_x\| \leq \|g\|_\infty \|f_u - f\|.$$

Thus for every $\eta > 0$,

$$BE(\eta/\|g\|_\infty, f) \subset E(\eta, \varphi).$$

Using (A2), it follows that $\varphi \in \alpha(\mathbb{R})$.

We now show that $\|\varphi - f\| < \delta$. As $M[g] = 1$, we get for any $x \in \mathbb{R}$ that

$$|\varphi(x) - f(x)| = \lim_{i \rightarrow \infty} \left| \frac{1}{2L_i} \int_{-L_i}^{L_i} [f(x+w) - f(x)]g(w) d\mu(w) \right|$$

$$\leq \bar{M}_w[|f(x+w) - f(x)|g(w)].$$

Hence,

$$\|\varphi - f\| = \bar{M}_x|\varphi(x) - f(x)| \leq \bar{M}_x \bar{M}_w[|f(x+w) - f(x)|g(w)] < \delta,$$

by (4). As $\delta > 0$ is arbitrary, and $\varphi \in \alpha(\mathbb{R})$, the theorem follows.

MAIN THEOREM. *Let $f \in L_{1,loc}(\mathbb{R})$. Then $f \in \{\text{B-AP}\}$ if and only if f satisfies (A1) and (B). The condition (A1) may be replaced by any of the equivalent conditions (A2), (A3) or (A4).*

PROOF. This follows from 2.1, 2.2, 2.8 and 2.11.

3. Further comments.

The most natural ways of weakening (A3) and (B) fail to give a characterization of $\{\text{B-AP}\}$. For example, (A3) alone will not characterize $\{\text{B-AP}\}$, as is illustrated by the example on page 5 of [5].

By the phrase “ $BE(\varepsilon, f)$ has width” we mean that it is either of positive measure or of second category. We have seen that if $BE(\varepsilon, f)$ has width for every $\varepsilon > 0$, then each $BE(\varepsilon, f)$ is in fact open. Condition (B) plus the requirement that each $BE(\varepsilon, f)$ have width fails to characterize $\{\text{B-AP}\}$, as is illustrated by the function $f(x) = x$: it is certainly not B-AP, while $BE(\varepsilon, f) = (-\varepsilon, \varepsilon)$ and

$$\bar{M}_x \bar{M}_w[|f(x+w) - f(x)|\chi_{BE(\varepsilon, f)}(w)] = 0$$

for all $\varepsilon > 0$.

If for some $\varepsilon > 0$, the set $BE(\varepsilon, f)$ has no width, then, by the main theorem, $f \notin \{\text{B-AP}\}$. It is conceivable, however, that if f satisfies (B) and each $BE(\varepsilon, f)$ is relatively dense, then each $BE(\varepsilon, f)$ has width, whence $f \in \{\text{B-AP}\}$. In other words it is conceivable that the width requirement can be removed from (A3). We show that this is false by giving a function f such that for every $\varepsilon > 0$ the set $BE(\varepsilon, f)$ is relatively dense but has no width. (Hence $\mu(BE(\varepsilon, f)) = 0$ so that f satisfies (B) trivially.) The function f will also satisfy

$$(1) \quad \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T f d\mu \quad \text{exists.}$$

We define f as follows: On $[0, 3)$ and on all intervals of the form $[3n, 3n + 1)$, $n \in \{\pm 1, \pm 2, \dots\}$, we define $f \equiv 0$. Suppose $k = 3n + 1$ for some $n \in \{\pm 1, \pm 2, \dots\}$. Then on $[k, k + 1)$ we define f to be

$$(2) \quad (2/1)\chi_{(k, k+1/2)} + (2^2/2)\chi_{(k+1/2, k+1/2+1/4)} + \dots + \\ + (2^n/|n|)\chi_{(k+1/2+\dots+1/2^{n-1}, k+1/2+\dots+1/2^n)} .$$

If $k=3n+2$ for some $n \in \{\pm 1, \pm 2, \dots\}$, we define f on $[k, k+1)$ to be the negative of (2).

Let $S(n)=1+1/2+\dots+1/n$ and for $T>0$ let $n(T)$ be the smallest positive integer such that $T \leq 3n(T)$. For $T>0$ we have

$$\left| \frac{1}{2T} \int_{-T}^T f \, d\mu \right| \leq \frac{1}{2T} [2S(n(T))] \\ \leq \left(\frac{n(T)}{3n(T)-3} \right) \left(\frac{S(n(T))}{n(T)} \right) \\ \leq \frac{\log(n(T))+1}{n(T)} \rightarrow 0 \quad \text{as } T \rightarrow \infty .$$

Thus f satisfies (1).

Take any $i \in \{0, \pm 1, \dots\}$. Due to the cancellations which occur when we subtract the graph of f from the graph of f_{3i} , we get that for $T>0$

$$\frac{1}{2T} \int_{-T}^T |f(x+3i)-f(x)| \, d\mu(x) \\ \leq (1/2T)[k_i+4|i|S(|i|+n(T))] \\ \leq (k_i/2T)+4|i| \left(\frac{|i|+n(T)}{6n(T)-6} \right) \frac{S(|i|+n(T))}{(|i|+n(T))} \rightarrow 0 \quad \text{as } T \rightarrow \infty ;$$

here k_i is a constant which covers the behavior of the graph of $f_{3i}-f$ near zero. It follows that $\{0, \pm 3, \pm 6, \dots\} \subset BE(\varepsilon, f)$ for every $\varepsilon>0$, whence each $BE(\varepsilon, f)$ is relatively dense.

Take $\varepsilon>0$. We shall show that $BE(\varepsilon, f)$ does not contain a neighborhood of 0. Otherwise, there exists $0<\delta<1$ such that

$$(3) \quad \|f_\delta - f\| < \varepsilon .$$

For positive integers n, k with $n>k$, let $S(k, n)=1/k+\dots+1/n$. If $k>1$ is such that

$$1/2+1/4+\dots+1/2^{k-1} > \delta$$

and $n>k$, then

$$\begin{aligned}
\frac{1}{6n} \int_{-3n}^{3n} |f_\delta - f| d\mu &\geq \frac{1}{6n} \sum_{i=k+1}^n S(k, i) \\
&\geq \frac{1}{6n} \sum_{i=k+1}^n [\log i - \log k] \\
&\geq \frac{1}{6n} \left[\int_k^n (\log x) d\mu(x) - (n-k-1) \log k \right] \\
&= \frac{1}{6} [\log n - 1 - \log k + (k + \log k)/n] \rightarrow \infty \quad \text{as } n \rightarrow \infty.
\end{aligned}$$

This contradicts (3). Hence $BE(\varepsilon, f)$ does not contain a neighborhood of 0. As $\varepsilon > 0$ is arbitrary, none of the sets $BE(\varepsilon, f)$ have width, as was to be shown.

We do not know if (B) can be replaced by the stronger condition (B)' for every $\varepsilon > 0$

$$\bar{M}_x \bar{M}_w [|f(x+w) - f(x)| \chi_{BE(\varepsilon, f)}(w)] \leq \varepsilon \bar{\mu}(BE(\varepsilon, f)).$$

Nor do we know if $\{B^p\text{-AP}\}$ can be characterized by inserting the parameter p into (Ai) and (B), $1 \leq i \leq 4$, $1 < p < \infty$.

The authors wish to thank the referee for pointing out a serious error in the original manuscript.

REFERENCES

1. A. S. Besicovitch, *Analysis of conditions of almost periodicity*, Acta Math. 58 (1932), 217-230.
2. A. S. Besicovitch and H. Bohr, *Almost periodicity and generalized trigonometric series*, Acta Math. 57 (1931), 203-292.
3. R. Doss, *On generalized almost periodic functions*, Ann. of Math. 59 (1954), 477-489.
4. R. Doss, *On generalized almost periodic functions II*, J. London Math. Soc. 37 (1962), 133-140.
5. E. Følner, *On the structure of generalized almost periodic functions*, Danske Vid. Selsk. Math. Fys. Medd. 21 No. 11 (1945), 1-30.
6. E. Følner, *On the dual spaces of Besicovitch almost periodic spaces*, Danske Vid. Selsk. Mat. Fys. Medd. 29 No. 1, (1954), 1-27.
7. P. R. Halmos, *Measure theory*, D. van Nostrand, Princeton · London · New York · Toronto, 1950.
8. E. Hewitt and K. A. Ross, *Abstract Harmonic Analysis I* (Grundlehren Math. Wiss. 115), Springer-Verlag, Berlin · Göttingen · Heidelberg, 1963.
9. J. L. Kelley, *General Topology*, D. van Nostrand, Princeton · London · New York · Toronto, 1955.
10. A. S. Kovanko, *On a certain property and a new definition of generalized almost periodic functions of A. S. Besicovitch*, Ukrain. Mat. Ž. 8 (1956), 273-288 (Russian). Amer. Math. Soc. Transl. (2) 25, (1963), 131-149.