Duality in spaces of finite linear combinations of atoms

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Abstract

In this note we describe the dual and the completion of the space of finite linear combinations of \((p, \infty)\)-atoms, \(0 < p \leq 1\). As an application, we show an extension result for operators uniformly bounded on \((p, \infty)\)-atoms, \(0 < p < 1\), whose analogue for \(p = 1\) is known to be false. Let \(0 < p < 1\) and let \(T\) be a linear operator defined on the space of finite linear combinations of \((p, \infty)\)-atoms, \(0 < p < 1\), which takes values in a Banach space \(B\). If \(T\) is uniformly bounded on \((p, \infty)\)-atoms, then \(T\) extends to a bounded operator from \(H^p(\mathbb{R}^n)\) into \(B\).

1 Introduction

For each \(0 < p \leq 1\) consider the space \(F^p\) of finite linear combinations of \((p, \infty)\)-atoms, endowed with its natural norm (or quasi-norm for \(p < 1\))

\[
\|f\|_{F^p} = \inf \left\{ \left( \sum_{j} |\lambda_j|^p \right)^{\frac{1}{p}} : f = \sum_{j} \lambda_j a_j, \ a_j \text{ a } (p, \infty)\text{-atom}, \ \lambda_j \in \mathbb{C} \right\},
\]

where \(\sum'\) denotes a finite sum. Recall that \(a\) is a \((p, \infty)\)-atom if \(a\) is a measurable function supported on a ball \(B\), satisfying the cancellation condition

\[
\int a(x) x^\alpha \, dx = 0, \quad |\alpha| \leq n \left( \frac{1}{p} - 1 \right),
\]

and the size condition

\[
|a| \leq \frac{1}{|B|^{\frac{1}{p}}}. \]

The space \(F^p\) is clearly contained in \(H^p = H^p(\mathbb{R}^n)\), the standard real Hardy space on \(\mathbb{R}^n\). The elements of \(H^p\) are the distributions that admit an atomic decomposition, \(f = \sum_{j=1}^{\infty} \lambda_j a_j\), converging in the sense of distributions, for some \((p, \infty)\)-atoms \(a_j\) and scalars \(\lambda_j\) with \(\sum_{j=1}^{\infty} |\lambda_j|^p < \infty\) (for \(p = 1\), \(H^1 \subset L^1\) and atomic sums converge in the \(L^1\)-norm). In [MTW] Meyer, Taibleson and Weiss observed that the
\( F^p \)-norm is not comparable to the \( H^p \)-norm on \( F^p \). Recently, it was shown in [B] that the Meyer-Taibleson-Weiss result leads to the following conclusion in the case \( p = 1 \): there exists a bounded linear functional on \( F^1 \) which does not extend to a bounded linear functional on \( H^1 \). In other words, there is a linear operator which is uniformly bounded on \((1, \infty)\)-atoms but does not extend to a bounded linear operator on \( H^1 \).

In this paper we describe the structure of the completion \( \tilde{F}^p \) of \( F^p \), \( 0 < p \leq 1 \), and of its dual space. We show in particular that, when \( p < 1 \), \( F^p \) and \( H^p \) have the same dual, and therefore no example like the one in [B] can be exhibited for \( p < 1 \). An immediate consequence of this is that if \( 0 < p < 1 \) and the linear operator

\[ T : F^p \to B, \]

maps \( F^p \) into a Banach space \( B \) satisfying the inequality

\[ \| T(a) \|_B \leq C, \]

for some positive constant \( C \) and all \((p, \infty)\)-atoms, then \( T \) extends to a bounded linear operator from \( H^p \) into \( B \). The argument proceeds by duality as follows. Take any \( u \) in the dual \( B^* \) of \( B \). Since \( u \circ T \in (F^p)^* = (H^p)^* \),

\[ |u(T(f))| \leq C \| u \| \| f \|_{H^p}, \]

and so, by the dual expression of the norm in a Banach space,

\[ \| T(f) \|_B \leq C \| f \|_{H^p}. \]

We prove the following facts about \( \tilde{F}^p \), \( 0 < p \leq 1 \).

(i) The closed subspace \( \tilde{F}^{p,c} \) of \( \tilde{F}^p \) spanned by the continuous \((p, \infty)\)-atoms is isomorphic to \( H^p \) as a Banach space, and \( \tilde{F}^p \) splits as the direct sum of \( \tilde{F}^{p,c} \) and a non-trivial complementary closed subspace \( N^p \).

(ii) Every element \( \xi \) of \( \tilde{F}^p \) admits an atomic decomposition

\[ \xi = \sum_{j=1}^{\infty} \lambda_j a_j, \]

for \((p, \infty)\)-atoms \( a_j \) and scalars \( \lambda_j \) with \( \sum_{j=1}^{\infty} |\lambda_j|^p < \infty \). Moreover, the \( \tilde{F}^p \)-norm of \( \xi \) is equivalent to its atomic norm

\[ \inf \left\{ \left( \sum_{j=1}^{\infty} |\lambda_j|^p \right)^{\frac{1}{p}} : \sum_{j=1}^{\infty} \lambda_j a_j = \xi \text{ in } \tilde{F}^p \right\}. \]
(iii) If an atomic sum $\sum_{j=1}^{\infty} \lambda_j a_j$, with $\lambda_j$ and $a_j$ as above, converges to 0 in $\widetilde{F}^p$, it also converges to 0 in $H^p$, but not vice versa. In fact, $N^p$ consists of those elements of $\widetilde{F}^p$ that are represented by atomic sums converging to 0 in $H^p$.

In other words, $H^p$ and $\widetilde{F}^p$ are both quotients of the space of “formal series” of $(p, \infty)$-atoms with $\ell^p$ coefficients, but the equivalence relation defining $\widetilde{F}^p$ is finer than that defining $H^p$.

So, the reason why $(F^1)^*$ is strictly larger than $(H^1)^*$ is that it is the direct sum of $(\overline{F^1.e})^* = (H^1)^*$ and $(N^1)^*$. Notice that $(N^1)^*$ is non-trivial, as the dual of the non-trivial Banach space $N^1$. On the other hand, it turns out that $(N^p)^*$ is trivial for $p < 1$.

To describe our results we need to introduce some notation and recall some basic classical facts in the theory of Banach algebras (see Section 3 for details).

Denote by $L^\infty_0(\mathbb{R}^n)$ the space of bounded measurable functions on $\mathbb{R}^n$ vanishing at infinity. Then $L^\infty_0(\mathbb{R}^n)$ is a commutative $C^*$-algebra without unit, and its maximal ideal space is a locally compact, non-compact space, which we call $\widehat{\mathbb{R}^n}$ (cf. [F]).

By the Gelfand-Naimark theorem, the Gelfand transform $\hat{f} \mapsto \hat{f}$ establishes an isometric isomorphism between $L^\infty_0(\mathbb{R}^n)$ and the algebra $C_0(\mathbb{R}^n)$ of all continuous functions on $\widehat{\mathbb{R}^n}$ vanishing at $\infty$. On the other hand, $C_0(\mathbb{R}^n)$ is a closed subalgebra of $L^\infty_0(\mathbb{R}^n)$, and its maximal ideal space is $\mathbb{R}^n$. This embedding induces a continuous projection $\pi$ from $\widehat{\mathbb{R}^n}$ onto $\mathbb{R}^n$. Clearly, if $f \in C_0(\mathbb{R}^n)$, then $\hat{f} = f \circ \pi$.

In a similar way, given any ball $B$ in $\mathbb{R}^n$, the maximal ideal space of $L^\infty(B)$ is a compact space $\widehat{B}$, endowed with a projection $\pi_B$ onto $\widehat{B}$ induced by the inclusion of $C(\widehat{B})$ in $L^\infty(B)$. Moreover, $L^\infty(B) \cong C(\widehat{B})$, again by the Gelfand-Naimark theorem.

The restriction map $f \mapsto f_{|B}$ from $L^\infty_0(\mathbb{R}^n)$ to $L^\infty(B)$ induces a natural embedding $\iota_B : \widehat{B} \to \widehat{\mathbb{R}^n}$, which is compatible with the projections $\pi$ and $\pi_B$, in the sense that

$$\pi_B = \pi \circ \iota_B .$$

Similar embeddings $\iota_{B,B'} : \widehat{B'} \to \widehat{\mathbb{R}^n}$ exist for pairs of balls $B, B'$ with $B' \subset B$, with the same compatibility with respect to the corresponding projections.

Denote by $m$ the Lebesgue measure on $\mathbb{R}^n$. The continuous linear functional $f \mapsto \int f \, dm$ on $L^\infty(B)$ is represented by a positive Borel measure $\widehat{m}_B$ on $\widehat{B}$, that is,

$$\int f \, dm = \int \hat{f} \, d\widehat{m}_B, \quad f \in L^\infty(B) . \quad (3)$$

If $B$ is contained in a second ball $B'$, then the restriction of $\widehat{m}_{B'}$ to $\widehat{B}$ is precisely $\widehat{m}_B$ and thus we can define a positive Borel measure $\widehat{m}$ globally on $\widehat{\mathbb{R}^n}$ by requiring that its restriction to $\widehat{B}$ be $\widehat{m}_B$ for each ball $B$.

We can now state our main result.
Theorem.

(A) Let $\ell$ be a bounded linear functional on $F^1$. Then there exist a function $b \in BMO(\mathbb{R}^n)$ and a Radon measure $\mu$ on $\hat{\mathbb{R}}^n$, singular with respect to $\hat{m}$, satisfying

$$|\mu|(\hat{B}) \leq C m(B), \quad \text{for each ball } B,$$

such that

$$\ell(f) = \int f b \, dm + \int \hat{f} \, d\mu, \quad f \in F^1. \quad (5)$$

Conversely, if $b$ and $\mu$ are as above, then the identity (5) defines a bounded linear functional on $F^1$ and

$$\|\ell\|_{(F^1)^*} \cong \|b\|_{BMO} + \sup_B \frac{|\mu|(|\hat{B})}{m(B)}. \quad (6)$$

(B) Each bounded linear functional on $F^p$, $0 < p < 1$, extends uniquely to a bounded linear functional on $H^p(\mathbb{R}^n)$. Thus $(F^p)^* = H^p(\mathbb{R}^n)^*$, $0 < p < 1$.

It is clear that relation (5) determines the function $b$ and the measure $\mu$ uniquely. Therefore $(F^1)^*$ differs from $(H^1)^* = BMO$ by the presence of the complementary subspace $S$ of singular measures satisfying (4). We will show that $S$ is non-trivial; in fact, the Meyer, Taibleson and Weiss argument may be interpreted as the construction of a non-zero measure in $S$. The decomposition of $(F^1)^*$ as $BMO \oplus S$ is the dual counterpart of the decomposition of $\tilde{F}^1$ as $\tilde{F}^1_c \oplus N^1$, although $S$ and $BMO$ do not coincide with the annihilators of $\tilde{F}^1_c$ and $N^1$ respectively.

The nature of the elements of $N^p$, including $p = 1$, is somehow mysterious. It is not clear at all to us if they can be represented by concrete analytic objects.

Section 2 contains the discussion of the completion of $F^p$ and a constructive argument which proves the non-triviality of $N^p$. In Section 3 we prove the Theorem. We also give an example of a non-zero singular measure satisfying (4).

We remark here that a variation of the main argument in the proof of the Theorem provides an alternative proof of some results in [MSV] and [YZ] on the equivalence of the finite and infinite atomic norms of $(1, q)$-atoms, $q < \infty$, and on extension of bounded operators defined on finite linear combinations of $(p, q)$-atoms with $1 < q < \infty$.

2 The completion of $F^p$

Let $F^{p,c}$ stand for the subspace of $H^p$ consisting of finite linear combinations of continuous $(p, \infty)$ atoms. A surprising recent result in [MSV] states that the $H^p$ and the $F^p$ norms are equivalent on $F^{p,c}$, $0 < p \leq 1$. Indeed, the result is proved in [MSV] only for $p = 1$, but, as suggested in Remark 3.2 there, the same argument extends to the case $0 < p < 1$.

More precisely, we can quote Lemma 3.1 and Remark 3.2 in [MSV] as follows.
Lemma 1. The following norms are equivalent on $F^{p,c}$:

(a) the $H^p$-norm;

(b) the $F^p$-norm (1);

(c) the $F^{p,c}$-norm

\[
\|f\|_{F^{p,c}} = \inf \left\{ \sum_{j} |\lambda_j| : f = \sum_{j} \lambda_j a_j, \text{ a continuous } (p, \infty)-\text{atom}, \lambda_j \in \mathbb{C} \right\}.
\]

Since $F^{p,c}$ is dense in $H^p$, the natural inclusion of $F^{p,c}$ in $F^p$ extends uniquely to a continuous linear operator $T$ from $H^p$ to $\widetilde{F}^p$. By Lemma 1, $T$ maps $H^p$ isomorphically onto the closure $\widetilde{F}^{p,c}$ of $F^{p,c}$ in $F^p$. Notice that, again by Lemma 1, $\widetilde{F}^{p,c}$ is the completion of $F^{p,c}$ endowed either with the norm $\| \cdot \|_{F^{p,c}}$ or with the norm inherited from $F^p$.

On the other hand, the inclusion of $F^p$ (endowed with its natural norm) into $H^p$ is continuous, and it extends to a continuous linear operator $U$ from $\widetilde{F}^p$ to $H^p$. We then have the diagram

\[
H^p \xrightarrow{T} \widetilde{F}^p \xrightarrow{U} H^p,
\]

with $U \circ T$ being the identity map. In particular $U$ is surjective. Set $P = T \circ U$, so that $P$ is a projection, that is, $P^2 = P$. The kernel of $P$ is the kernel of $U$, which we denote by $N^p$, and the kernel of $I - P$ is $T(H^p) = \widetilde{F}^{p,c}$. Hence we get the topological direct sum decomposition

\[
\widetilde{F}^p = \widetilde{F}^{p,c} \oplus N^p.
\]

Notice that $N^p$ is non-trivial, since otherwise the $H^p$ and the $F^p$ norms would be comparable on $F^p$.

To better understand the space $\widetilde{F}^p$ we prove now the following.

Proposition. Given any sequence of $(p, \infty)$ atoms $a_j$ and any $l^p$-sequence of scalars $\lambda_j$, the series $\sum_{j=1}^{\infty} \lambda_j a_j$ converges in $\widetilde{F}^p$ to an element $\xi$ such that $\|\xi\|_{\widetilde{F}^p}^p \leq \sum_{j=1}^{\infty} |\lambda_j|^p$.

Conversely, each $\xi \in \widetilde{F}^p$ can be written as

\[
\xi = \sum_{j=1}^{\infty} \lambda_j a_j, \quad (6)
\]

where each $a_j$ is a $(p, \infty)$ atom and the sum is convergent in $\widetilde{F}^p$. Moreover,

\[
\|\xi\|_{\widetilde{F}^p}^p = \inf \left\{ \sum_{j=1}^{\infty} |\lambda_j|^p \right\}, \quad (7)
\]

where the infimum is taken over all decompositions (6) of $\xi$. 

5
Proof. Let \( \xi \) be an element of \( \tilde{F}^p \). To prove (6), express \( \xi \) as the limit in \( \tilde{F}^p \) of a sequence \( S_k \) of elements of \( F^p \). Given \( \epsilon > 0 \), we may assume that \( \|S_1\|_{F^p} < (1 + \epsilon)\|\xi\|_{F^p} \) and that \( \|S_k - S_{k+1}\|_{F^p} < \epsilon^k \|\xi\|_{F^p} \). Thus

\[
\xi = \lim_{k \to \infty} S_1 + (S_2 - S_1) + \cdots + (S_k - S_{k-1}) .
\]

Set

\[
S_1 = \sum_{j=1}^{N_1} \lambda_j a_j ,
\]

where the above expression of has been chosen so that

\[
\sum_{j=1}^{N_1} |\lambda_j|^p < (1 + \epsilon)\|\xi\|_{F^p} .
\]

Similarly, set

\[
S_\ell - S_{\ell-1} = \sum_{j=N_{\ell-1}+1}^{N_\ell} \lambda_j a_j , \quad \ell \geq 2 ,
\]

with

\[
\sum_{j=N_{\ell-1}+1}^{N_\ell} |\lambda_j|^p < \epsilon^\ell \|\xi\|_{F^p} .
\]

Then \( \sum_{j=1}^{\infty} |\lambda_j|^p < (1 - \epsilon)^{-1}\|\xi\|_{F^p} \) and the partial sums \( \xi_m = \sum_{j=1}^{m} \lambda_j a_j \) form a Cauchy sequence in \( F^p \). This shows that (6) holds.

Notice also that, for each \( \xi \in \tilde{F}^p \), the inequality \( \|\xi\|_{F^p} \leq \inf\{\sum_{j=1}^{\infty} |\lambda_j|^p\} \), where the infimum is taken over all possible expressions (6), is due to the fact that \( \|\cdot\|_{F^p} \) satisfies the triangle inequality.

The atomic decomposition of elements of \( \tilde{F}^p \) given above provides an explicit description of the operator \( U \).

Corollary. Let \( \xi \in \tilde{F}^p \) be represented by the sum (6). Then \( U(\xi) \) is the sum of the same series in \( H^p \).

We end this section by providing a constructive proof of the non triviality of \( N^p \). Let us first describe the Meyer, Taibleson and Weiss construction as presented in [B]. Let \( B \) denote the open ball centered at the origin with radius 1. Take a sequence of open disjoint balls \( B_j, j \geq 1 \), such that \( \cup_j B_j \) is dense in \( B \). Notice that we may also choose the \( B_j \) so that the Lebesgue measure of their union \( \sum_{j \geq 1} |B_j| \) is as small as we wish. As shown in [B], for each \( j \) there exists a (non-continuous) \((p, \infty)\) atom \( a_j \) supported on \( B_j \) with the property that \( |a_j| \geq c |B_j|^{-\frac{1}{2}} \), where \( c \) is a small positive constant depending only on \( n \). Thus, setting

\[
f = \sum_{j \geq 1} |B_j|^\frac{1}{2} a_j ,
\]

(8)
we get \(|f| \geq c\) on \(\cup B_j\). From that is not difficult to conclude (see [B]) that
\[
\|f\|_{F^p} \geq c|B|^{\frac{1}{p}}.
\]
On the other hand, we clearly have \(\|f\|_{H^p}^p \leq \sum_{j \geq 1} |B_j|\), so that the ratio between \(H^p\)-norm and \(F^p\)-norm can be made as small as we wish.

We can now construct a sequence \(\{f_m\}\) in \(F^p\) satisfying
\[
\|f_m\|_{H^p}^p \leq \sum_{j \geq 1} |B_j|,
\]
so that the ratio between \(H^p\)-norm and \(F^p\)-norm can be made as small as we wish.

We can now construct a sequence \(\{f_m\}\) in \(F^p\) satisfying
\[
\|f_m\|_{F^p}^p \geq c|B|^{\frac{1}{p}} \quad \text{and} \quad \|f_m - f_{m+1}\|_{F^p}^p \leq 2^p|B|^{\frac{1}{2m}}.
\]

The first two conditions imply that \(\{f_m\}\) has a non-zero limit \(\xi \in \tilde{F}^p\), whereas the third implies that \(Uf_m = f_m\) tends to 0 in \(H^p\). Hence \(\xi \in N^p\).

The functions \(f_m\) have the form (8), precisely
\[
f_m = \sum_{j \geq 1} |B_j^m|^{\frac{1}{p}} a_j^m,
\]
where, for each \(m\), \(\{B_j^m\}_j\) is a disjoint family of balls contained in \(B\) with dense union and small total measure, and each \(a_j^m\) is a \((p, \infty)\)-atom with \(|a_j^m| \geq c |B_j^m|^{\frac{1}{p}}\).

The first function \(f_1\) can be any function as in (8) with, say, \(\sum_{j \geq 1} |B_j^1| < |B|/2\). We then construct inductively \(f_{m+1}\) from \(f_m\) as follows.

Take \(N\) so large that \(\sum_{j \geq N} |B_j^m| < (1/4) \sum_{j \geq 1} |B_j^m|\). Inside each \(B_j^m\), \(1 \leq j \leq N\), we take open disjoint balls \(B_{j,l}^m\), \(1 \leq l \leq 1\), such that \(\cup l \geq 1 B_{j,l}^m\) is dense in \(B_j^m\) and \(\sum_{l \geq 1} |B_{j,l}^m| < |B_j^m|/4\).

Then
\[
\sum_{j=1}^{N} \sum_{l \geq 1} |B_{j,l}^m| + \sum_{j \geq N} |B_j^m| \leq \frac{1}{2} \sum_{j \geq 1} |B_j^m|.
\]

Let \(a_{j,l}\) be a \((p, \infty)\) atom supported on \(B_{j,l}^m\) with \(|a_{j,l}| \geq c |B_{j,l}^m|^{-\frac{1}{p}}\). Set
\[
f_{m+1} = \sum_{j=1}^{N} \sum_{l \geq 1} |B_{j,l}^m|^{\frac{1}{p}} a_{j,l}^m + \sum_{j \geq N} |B_j^m|^{\frac{1}{p}} a_j^m.
\]

Since \(|f_{m+1}| \geq c\) on an open dense subset of \(B\), \(\|f_{m+1}\|_{F^p}^p \geq c^p |B|\). Moreover,
\[
f_m - f_{m+1} = \sum_{j=1}^{N} \left( |B_j^m|^{\frac{1}{p}} a_j^m - \sum_{l \geq 1} |B_{j,l}^m|^{\frac{1}{p}} a_{j,l} \right).
\]
For each \( j \), the function
\[
|B_j^m|^{\frac{1}{p}} a_j^m - \sum_{l \geq 1} |B_j'|^{\frac{1}{p}} a_j'
\]
is supported on \( B_j^m \) and its absolute value is not greater than 2. Hence
\[
\|f_m - f_{m+1}\|_{Fp} \leq \sum_{j=1}^{N} 2^{p} |B_j^m|.
\]

We relabel now the balls in such a way that \( \{B_j^{m+1}\}_{j \geq 1} = \{B_j^m\}_{j \geq 1} \cup \{B_j'\}_{j \leq N, l \geq 1} \), and rename the atoms in \( f_{m+1} \) as \( a_j^{m+1} \) accordingly. Then, inductively from (10),
\[
\sum_{j \geq 1} |B_j^m| \leq 2^{-m}|B|
\]
for every \( m \), and the required estimates can be easily verified.

3 Proof of the Theorem

We start by proving, for the reader’s sake, a few statements made (explicitly or not) in the last part of the introduction concerning the Gelfand spectrum \( \hat{\mathbb{R}}^n \) and its projection \( \pi \) on \( \mathbb{R}^n \).

The first statement we want to prove is that \( \pi \) is in fact well defined. Given \( \phi \) in \( \hat{\mathbb{R}}^n \), i.e., a nontrivial multiplicative functional on \( L_0^\infty(\mathbb{R}^n) \), it is clear that its restriction to \( C_0(\mathbb{R}^n) \) is also multiplicative. We must show that this restriction is evaluation at some point \( x = \pi(\phi) \) of \( \mathbb{R}^n \), or, equivalently, that it is not identically zero.

Since \( L_0^\infty(\mathbb{R}^n) \) is a \( C^* \)-algebra, it is symmetric, so that \( \phi(\bar{f}) = \overline{\phi(f)} \) for every \( f \). Therefore, \( f \geq 0 \) implies that \( \phi(f) \geq 0 \), so that \( \phi \) is monotonic on real-valued functions. If \( \phi \) vanishes identically on \( C_0(\mathbb{R}^n) \), it also vanishes on characteristic functions of compact sets. By linearity and continuity, this would be a contradiction.

The second statement is that the mapping \( \pi \) is surjective. We know that to each \( \phi \in \hat{\mathbb{R}}^n \) we can associate a point \( \pi(\phi) \) in \( \mathbb{R}^n \). Given \( y \in \mathbb{R}^n \), we can define a translate \( \tau_y \phi \in \hat{\mathbb{R}}^n \) by
\[
\tau_y \phi(f) = \phi(f(\cdot + y)).
\]
(11)

It is quite clear that \( \pi(\tau_y \phi) = \pi(\phi) + y \). Since \( \hat{\mathbb{R}}^n \) is nonempty, \( \pi \) is surjective.

The last statement which remained unproved in the introduction is that \( \hat{\mathbb{R}}^n \) is the union of the \( \hat{B} \) over all balls \( B \). This is a direct consequence of (ii) in the following lemma.
Lemma 2. Let $B$ be an open ball in $\mathbb{R}^n$. Then

(i) 
\[ \hat{B} = \{ \phi \in \hat{\mathbb{R}}^n : \phi(\chi_B) = 1 \} = \operatorname{supp} \hat{\chi}_B, \]

where $\hat{f}$ stands for the Gelfand transform of $f \in L_0^\infty(\mathbb{R}^n)$.

(ii) 
\[ \pi^{-1}(B) \subset \hat{B} \subset \pi^{-1}(\overline{B}). \]

Proof. To prove (12) notice that $\phi(\chi_B)$ is either 0 or 1 by the multiplicative property.

If $\phi(\chi_B) = 1$, then $\phi(f) = \phi(f\chi_B)$, $f \in L_0^\infty(\mathbb{R}^n)$, which means that $\phi$ factors through a character of $L^\infty(B)$. Thus $\phi \in \hat{B}$. The argument can be reversed, so (12) is proved.

Assume now that for some $\phi \in \hat{\mathbb{R}}^n$ we have $\pi(\phi) \in B$. Let $f$ be a continuous function on $\mathbb{R}^n$, with $f(\pi(\phi)) = 1$ and compact support contained in $B$. Then $f\chi_B = f$ and so
\[ 1 = \phi(f) = \phi(f)\phi(\chi_B) = \phi(\chi_B). \]

Then $\phi \in \hat{B}$ because of (12).

If $\pi(\phi)$ is not in $\overline{B}$, then there is a continuous function $f$ on $\mathbb{R}^n$, with $f(\pi(\phi)) = 1$ and compact support in $\mathbb{R}^n \setminus \overline{B}$. Thus $f\chi_B = 0$ and so $\phi(\chi_B) = 0$, that is, $\phi$ is not in $\hat{B}$. \qed

We turn now to the proof of the Theorem. We begin by discussing the converse statement in part (A) of the Theorem. Obviously, given $b \in BMO$, the linear functional $f \mapsto \int fb \, dm$ is bounded on $\hat{F}^1$ with a norm controlled from above by the $BMO$-norm of $b$. On the other hand, restriction of the functional to $\hat{F}^1_{1,c}$ gives a control from below by the same $BMO$-norm.

We first remark that (12) clearly implies that, given $f \in L_0^\infty(\mathbb{R}^n)$, the support of $f$ is contained in $B$ if and only if the support of $\hat{f}$ is contained in $\hat{B}$.

Let $\mu$ be a Radon measure on $\hat{\mathbb{R}}^n$ satisfying (4). For each $(1, \infty)$-atom $a$ supported on a ball $B$ one has
\[ \left| \int \hat{a} \, d\mu \right| \leq \|a\|_\infty |\mu|(\hat{B}) \leq \frac{|\mu|(\hat{B})}{m(B)} < C. \]

Hence $\mu$ determines a bounded linear functional on $\hat{F}^1$.

Assume now that $\ell$ is a bounded linear functional on $F^1$. Fix a ball $B$ and let $L_0^\infty(B)$ stand for the set of functions in $L^\infty(B)$ with zero integral. Given $f \in L_0^\infty(B)$,
\[ \frac{1}{m(B)} \frac{f}{\|f\|_\infty} \]

is a $(1, \infty)$-atom. Thus
\[ |\ell(f)| \leq \|\ell\| \|f\|_\infty m(B), \quad f \in L_0^\infty(B). \]  

(13)
The restriction of $\ell$ to $L_0^\infty(B)$ extends to a bounded linear functional on $L^\infty(B) = C(\hat{B})$. Thus there exists a measure $\nu_B$ on $\hat{B}$ such that

$$\ell(f) = \int_{\hat{B}} \hat{f} \, d\nu_B, \quad f \in L_0^\infty(B).$$

If $f \in L^\infty(B)$, then clearly $\hat{f}_B = f_B$, where $g_E$ stands for the mean of the function $g$ on the set $E$ with respect to the underlying measure ($\hat{m}$ or $m$ in the case at hand). Then

$$\ell(f - f_B) = \int_{\hat{B}} (\hat{f} - \hat{f}_B) \, d\nu_B$$

$$= \int_{\hat{B}} (\hat{f} - \hat{f}_B) \left( d\nu_B - \nu_B(\hat{B}) \frac{d\hat{m}}{m(\hat{B})} \right)$$

$$= \int_{\hat{B}} \hat{f} \left( d\nu_B - \nu_B(\hat{B}) \frac{d\hat{m}}{m(\hat{B})} \right),$$

for each $f \in L^\infty(B)$. Therefore, if $\nu_B$ represents $\ell$ on $L_0^\infty(B)$, that is, if (14) holds, then $d\nu_B - \nu_B(\hat{B}) \frac{d\hat{m}}{m(\hat{B})}$ is uniquely determined.

Let $B_N$ stand for the open ball with center at the origin and radius $N$, $N = 1, 2, \ldots$. Take any measure $\nu_1$ on $\hat{B}_1$ that represents $\ell$ on $L_0^\infty(B_1)$. Each other such measure differs from $\nu_1$ by a constant multiple of $\chi_{\hat{B}_1} \hat{m}$. By the preceding remark applied to $B_N$ there exists a unique measure $\nu_N$ on $\hat{B}_N$ which represents $\ell$ on $L_0^\infty(B_N)$ and $\nu_N(B_1) = \nu_1(B_1)$. Clearly $\nu_N$ restricted to $\hat{B}_{N-1}$ is precisely $\nu_{N-1}$. Therefore we can define a measure $\nu$ on $\mathbf{R}^n$ by requiring that $\nu$ restricted to $\hat{B}_N$ be $\nu_N$.

Given any ball $B$ take $N$ such that $B \subset B_N$. Since the restriction of $\nu$ to $\hat{B}_N$ represents $\ell$ on $L_0^\infty(B_N)$, which contains $L_0^\infty(B)$, the restriction of $\nu$ to $\hat{B}$ represents $\ell$ on $L_0^\infty(B)$ as well. By (15)

$$\left| \int_{\hat{B}} \hat{f} \left( d\nu - \nu(\hat{B}) \frac{d\hat{m}}{m(\hat{B})} \right) \right| \leq 2 \| \ell \| \| f \|_\infty m(B), \quad f \in L^\infty(B),$$

or

$$\left\| \nu - \nu(\hat{B}) \frac{\hat{m}}{m(\hat{B})} \right\|_{\hat{B}} \leq 2 \| \ell \| m(B).$$

Let us now consider the Radon-Nikodym decomposition of $\nu$

$$\nu = g \hat{m} + \mu,$$

where $g \in L^1_{\text{loc}}(\hat{m})$ and $\mu$ is singular with respect to $\hat{m}$. By (16)

$$|\mu|(\hat{B}) \leq 2 \| \ell \| m(B).$$
and
\[
\int_B |g - g_B - \frac{\mu(B)}{\hat{m}(B)}| \, d\hat{m} \leq 2 \|\ell\| m(B). \tag{18}
\]
We are left with the task of finding the $BMO$-function $b$.

Combining (17) and (18) we readily get
\[
\int_B |g - g_B| \, d\hat{m} \leq 4 \|\ell\| m(B). \tag{19}
\]
We need a Lemma.

**Lemma 3.** For each function $g \in L^1_{\text{loc}}(\hat{m})$ there exists a unique function $f \in L^1_{\text{loc}}(m)$ with the property that for each ball $B$,
\[
\int_B g \hat{\varphi} \, d\hat{m} = \int_B f \varphi \, dm, \quad \varphi \in L^\infty(B).
\]
Such $f$ satisfies
\[
\int_B |g - g_B| \, d\hat{m} = \int_B |f - f_B| \, dm,
\]
for each ball $B$.

Once the lemma is proved we complete the proof of part (A) of the Theorem by just calling $b$ the function $f$ associated with $g$ in Lemma 2. Inequality (19) tells us that $b \in BMO(\mathbb{R}^n)$ and that its $BMO(\mathbb{R}^n)$ norm is not greater than $4 \|\ell\|$.

**Proof of Lemma 3.** We will show that for each ball $B$ the Gelfand transform, which is an isometry between $L^\infty(B)$ and $C(\hat{B})$, extends to an isometry between $L^1(B, m)$ and $L^1(\hat{B}, \hat{m})$. This immediately provides a further extension of the Gelfand transform to a topological isomorphism between $L^1_{\text{loc}}(m)$ and $L^1_{\text{loc}}(\hat{m})$.

We begin by showing that, for each ball $B$ in $\mathbb{R}^n$ and every $f \geq 0$ in $L^\infty(B)$,
\[
\int_B \hat{f} \, d\hat{m} = \int_B f \, dm. \tag{20}
\]
This follows from
\[
\int_B f \, dm = \sup_{\varphi} \int_B f \varphi \, dm
\]
\[
= \sup_{\varphi} \int_B \hat{f} \hat{\varphi} \, d\hat{m}
\]
\[
= \int_B \hat{f} \, d\hat{m},
\]
where the supremum is taken on the closed unit ball of $L^\infty(B)$. 
By linearity, (20) provides an extension of the Gelfand transform to a topological isomorphisms \( f \rightarrow \hat{f} \) of \( L^1_{\text{loc}}(m) \) onto \( L^1_{\text{loc}}(\hat{m}) \). Given \( g \in L^1_{\text{loc}}(\hat{m}) \) take \( f \in L^1_{\text{loc}}(m) \) with \( g = \hat{f} \). The first identity in the statement of Lemma 2 follows by approximating \( f \in L^1(B, m) \) by functions in \( L^\infty(B) \) and the second follows from (20).

Before proving part (B) of the Theorem we give an explicit example, modeled on the Meyer-Taibleson-Weiss argument, of a non-zero measure which is singular with respect to \( \hat{m} \) and satisfies (4).

Take an open set \( U \) of \( \mathbb{R}^n \), \( U \subset B_0 = \{ x : |x| \leq 1 \} \), such that \( U \) is dense in \( B_0 \) and \( m(U) < m(B_0) \). Then the compact set \( E = B_0 \setminus U \) has positive Lebesgue measure. Set \( V = \pi^{-1}(U) \), so that \( V \subset \hat{B}_0 \) by Lemma 1. Then \( U \subset \pi(\overline{V}) \) and so \( \pi(\overline{V}) = B_0 \), because \( U \) is dense in \( B_0 \). Hence \( \pi(\partial V) = E \). Now, the boundary of each open set in \( \hat{B}_0 \) has zero \( \hat{m} \) measure ([R, p. 286]). Therefore \( \hat{m}(\partial V) = 0 \) but \( m(\pi(\partial V)) = m(E) > 0 \). Identify \( C(E) \) to the subspace \( S \) of continuous functions \( \partial V \) of the form \( f \circ \pi, f \in C(E) \). The bounded linear functional on \( S \) defined by \( f \rightarrow \int f \, dm \) extends by Hahn-Banach to a bounded linear functional on \( C(\partial V) \) with the same norm. Thus there exists a positive measure \( \mu \) on \( \partial V \) such that

\[
\int (f \circ \pi) \, d\mu = \int f \, dm, \quad f \in C(E).
\]

If \( B \) is an open ball, then by Lemma 2

\[
\mu(\overline{B}) \leq \mu(\pi^{-1}(\overline{B})) = m(\overline{B} \cap E) \leq m(B),
\]

and condition (4) is satisfied.

**Proof of (B) of the Theorem.** The argument is analogous to the proof of part (A), except for minor technical details. If \( 0 < p < 1 \), then, as we will see, the singular measure \( \mu \) vanishes and so we will conclude that \( (F^p)^* = H^p(\mathbb{R}^n)^* \).

Let \( \ell \) be a bounded linear functional on \( F^p \), \( 0 < p < 1 \). Let \( \ell \) be the integer part of \( \frac{1}{p} - 1 \). Given a ball \( B \) let \( L_d^\infty(B) \) stand for the set of functions \( f \in L^\infty(B) \) such that

\[
\int f(x) \, x^\alpha \, dx = 0, \quad |\alpha| \leq d.
\]

For each \( f \in L_d^\infty(B) \),

\[
\frac{1}{m(B)^\frac{1}{p} \|f\|_\infty} \int f(x) \, dx
\]

is a \((p, \infty)\) atom and so

\[
|\ell(f)| \leq \|\ell\|_\infty \|f\|_\infty m(B)^\frac{1}{p}, \quad f \in L_d^\infty(B),
\]

(21)

For each \( f \in L^\infty(B) \) let \( P_B(f) \) be (the restriction to \( B \) of) the unique polynomial of degree not greater than \( d \) such that

\[
\int f(x) \, x^\alpha \, dx = \int_B P_B(f)(x) \, x^\alpha \, dx, \quad |\alpha| \leq d.
\]
Since $P_B(f)$ is the orthogonal projection (in $L^2(B)$) of $f$ into the subspace of polynomials of degree not greater than $d$,

$$\|P_B(f)\|_2 \leq \|f\|_2 \leq \|f\|_\infty,$$

where the $L^2$ norms are taken with respect to the normalized Lebesgue measure on $B$. We want now to compare the norms $\| \cdot \|_2$ and $\| \cdot \|_\infty$ on the space $P_d(B)$ of restrictions to $B$ of polynomials of degree not greater than $d$. After appropriate translation and dilation we may assume that $B$ has center 0 and radius 1. Since $P_d(B)$ is finite dimensional, there is a constant $C(d,n)$, depending only on $d$ and $n$, such that

$$\|P\|_\infty \leq C(d,n) \|P\|_2,$$

and so

$$\|P_B(f)\|_\infty \leq C(d,n) \|f\|_\infty, \quad f \in L^\infty(B).$$

Therefore by (21)

$$|\ell(f - P_B(f))| \leq (1 + C(d,n)) \|\ell\| \|f\|_\infty m(B)^{\frac{1}{p}}, \quad f \in L^\infty(B). \quad (22)$$

By (21) there is a measure $\nu_B$ on $\hat{B}$ such that

$$\ell(f) = \int_{\hat{B}} \hat{f} \, d\nu_B, \quad f \in L^\infty_d(B). \quad (23)$$

Given a measure $\lambda$ on $\hat{B}$ there is a unique polynomial $P_B(\lambda) \in P_d(B)$ such that

$$\int_{\hat{B}} (\pi(\phi))^\alpha \, d\lambda(\phi) = \int_B P_B(\lambda)(x) \, x^\alpha \, dx, \quad |\alpha| \leq d.$$  

Hence, for every polynomial $Q$ of degree $\leq d$,

$$\int_{\hat{B}} \hat{Q} \, d\lambda = \int_B P_B(\lambda) \, Q \, dm = \int_{\hat{B}} \overline{P_B(\lambda)} \, \hat{Q} \, d\hat{m}.$$  

Therefore, by (23),

$$\ell(f - P_B(f)) = \int_{\hat{B}} (\hat{f} - \overline{P_B(f)}) \, d\nu_B$$

$$= \int_{\hat{B}} (\hat{f} - \overline{P_B(f)}) \, (d\nu_B - \overline{P_B(\nu_B)} \, d\hat{m})$$

$$= \int_{\hat{B}} \hat{f} \, (d\nu_B - \overline{P_B(\nu_B)} \, d\hat{m}), \quad (24)$$

for each $f \in L^\infty(B)$. Hence the measure $\nu_B - \overline{P_B(\nu_B)} \, \hat{m}$ is determined by $\ell$.  

13
As before, with $B_N$ denoting the ball of radius $N$ centered at the origin, we fix a measure $\nu_1$ on $\hat{B}_1$ that represents $\ell$ on $L_\infty^d(\hat{B}_1)$ and then take the unique measure $\nu_N$ on $\hat{B}_N$ which represents $\ell$ on $L_\infty^d(\hat{B}_N)$ and such that $P_{B_1}(\nu_N) = P_{B_1}(\nu_1)$. Then $\nu_N$ restricted to $B_{N-1}$ is $\nu_{N-1}$ and so we can define a measure $\nu$ on $\hat{R}^n$ by requiring that $\nu$ restricted to $B_N$ be $\nu_N$.

Given any ball $B$, take $N$ such that $B \subset B_N$. Then the restriction of $\nu$ to $L_\infty^d(B)$ is $\ell$ and so, by (22) and (24),

$$\left| \int_B \hat{f} (d\nu - \hat{P}_{B}(\nu) d\hat{m}) \right| \leq C \|f\|_\infty m(B)^{\frac{1}{p}}, \quad f \in L_\infty(B).$$

Hence

$$|\nu - \hat{P}_{B}(\nu)|\hat{m}(\hat{B}) \leq C m(B)^{\frac{1}{p}}. \tag{25}$$

Consider now the Radon-Nikodym decomposition of $\nu$,

$$\nu = g \hat{m} + \mu,$$

with $\mu$ singular with respect to $\hat{m}$. We get, by (25) and Lemma 2,

$$|\mu|(\pi^{-1}(B)) \leq |\mu|(\hat{B}) \leq C m(B)^{\frac{1}{p}},$$

for each open ball $B$. Since $0 < p < 1$, we readily conclude that $\mu = 0$. Indeed, let $r$ be the radius of $B$. Covering $B$ by $A_n k^n$ balls of radius $r/k$, we see that the constant $C$ in the right-hand side of the above inequality can be replaced by $C A_n k^n (1 - \frac{1}{p})$. Letting $k$ tend to $\infty$, we get the conclusion.

Take now $f \in L^1_\text{loc}(\hat{R}^n)$ with $g = \hat{f}$. Then

$$\int_B |f - P_{B}(f)| dm \leq C m(B)^{\frac{1}{p}},$$

which is precisely the condition that guarantees that $f$ determines a bounded linear functional on $H^p(\hat{R}^n)$ ([TW]). Thus $\ell$ is a bounded linear functional on $H^p(\hat{R}^n)$ and the proof is complete.

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