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The Wiener Transformation on the Limits of Symmetric Spaces

O. V. KUCHER and A. M. PLICHKO

Lvov*)

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By analogy with the known constructions of the spaces M^p , \mathcal{M}^p and V^p , \mathcal{V}^p which are generated by the space \mathcal{U} , for symmetric function spaces E on a segment and F on the real line we construct the corresponding "limit" spaces M_E , \mathcal{M}_E and spaces V_F , \mathcal{V}_I of bounded F-variation. We prove that V_F , \mathcal{V}_F are complete and investigate the action of the Wiener transformation between the spaces M_E and V_F . In particular, we give conditions under which this operator is bounded, injective and non-strictly singular.

For a complex valued Borel measurable function x(t) on \mathbb{R} such that

$$\lim_{T\to\infty}\frac{1}{2T}\int_{-T}^{T}|x(t)|^2\,\mathrm{d}t$$

exists, N. Wiener [19] defined the integrated Fourier transformation y = Wx of x as

(1)
$$y(s) = \lim_{T \to \infty} \frac{1}{2\pi} \left(\int_{-T}^{-1} + \int_{1}^{T} \right) x(t) \frac{e^{-ist}}{-it} dt + \frac{1}{2\pi} \int_{-1}^{1} x(t) \frac{e^{-ist} - 1}{-it} dt$$

We call W the Wiener transformation. N. Wiener has proved that the mean square modulus of the above function x(t) equals quadratic variation of its transformation y(s), i.e.

(2)
$$\lim_{T\to\infty}\frac{1}{2T}\int_{-T}^{T}|x(t)|^2\,\mathrm{d}t\,=\,\lim_{\epsilon\to+0}\frac{2}{2\epsilon}\int_{-\infty}^{\infty}|y(s+\epsilon)-y(s-\epsilon)|^2\,\mathrm{d}s\,.$$

But the sets of functions for which the limits in (2) exist do not form linear spaces. Therefore the following linear spaces have been introduced

$$\mathcal{M}^{p} = \left\{ x : \|x\|_{\mathcal{M}^{p}} = \lim_{T \to \infty} \left(\frac{1}{2T} \int_{-T}^{T} |x(t)|^{p} dt \right)^{1/p} < \infty \right\},\$$
$$M^{p} = \left\{ x : \|x\|_{\mathcal{M}^{p}} = \sup_{1 \le T < \infty} \left(\frac{1}{2T} \int_{-T}^{T} |x(t)|^{p} dt \right)^{1/p} < \infty \right\},\$$

^{*)} Institute of Applied Problems of Mechanics and Mathematics, Ukrainian Academy of Sciences, Naukova 3B, 290601 L'viv, Ukraine

$$\mathscr{V}^{p} = \left\{ y : \left\| y \right\|_{\mathscr{V}^{p}} = \lim_{\varepsilon \to +0} \left(\frac{1}{2\varepsilon} \int_{-\infty}^{\infty} |y(t+\varepsilon) - y(t-\varepsilon)|^{p} dt \right)^{1/p} < \infty \right\},\$$
$$V^{p} = \left\{ y : \left\| y \right\|_{\mathscr{V}^{p}} = \sup_{0 < \varepsilon < 1} \left(\frac{1}{2\varepsilon} \int_{-\infty}^{\infty} |y(t+\varepsilon) - y(t-\varepsilon)|^{p} dt \right)^{1/p} < \infty \right\},\$$

where x(t), y(t) are measurable functions, 1 ; and the Wiener transformation acts between these spaces naturally. Marcinkiewicz [13] and independently $Bohr and Følner [1] showed that the space <math>\mathcal{M}^p$ is complete. Banach properties of the spaces \mathcal{M}^p and M^p have been studied in detail (see, [4], [9], [10]). The structure of the spaces \mathcal{V}^p and V^p has turned out to be more complicated and now we do not know much about it except for the case p = 2. Completeness of the space \mathcal{V}^p has been proved with the help of the theory of helixes in [10]. We do not know whether the proof of completeness of the space V^p , $p \neq 2$ was published anywhere, but as it will be seen below its idea is like the proof for the space \mathcal{V}^p . In [10, 3] it has been shown that the Wiener transformation is an isomorphism between \mathcal{M}^2 and \mathcal{V}^2 and between M^2 and V^2 and also is a bounded operator from \mathcal{M}^p into \mathcal{V}^q , 1 , <math>1/p + 1/p = 1. The predual space to V^2 is described in [3]. Injectivity of the Wiener transformation from \mathcal{M}^p into \mathcal{V}^q follows from results of the papers [10, 2], but its injectivity from \mathcal{M}^p into \mathcal{V}^q is unknown [11].

By analogy with the known construction of the spaces M^p and \mathcal{M}^p , which are generated by the space $L^p[-1, 1]$, in the paper [6] for every symmetric function space E on a segment, we construct the corresponding "limit" spaces M_E and \mathcal{M}_E on the real line and investigate some of their Banach properties. These investigations has been continued in [8]. We recall some definitions from [6].

Let (Ω, Σ, μ) be a measure space with a positive measure μ . A Banach space E of (classes of) measurable functions on Ω will be called *symmetric* if:

1. $y \in E$ and $|x(\omega)| \le |y(\omega)|$ for almost all $\omega \in \Omega$ imply $x \in E$ and $||x|| \le ||y||$;

2. $y \in E$ and $d_{|x|}(t) = d_{|y|}(t)$ for all t > 0 imply $x \in E$ and ||x|| = ||y||, where $d_{|x|}(t) = \mu\{\omega : |x(\omega)| > t\}$ is the distribution function of $|x(\omega)|$.

The norm $\|\cdot\|$ of a symmetric space *E* is said to be *absolutely continuous* if for every function $x \in E$ and every decreasing sequence of measurable sets Ω_n with empty intersection $\|x\chi_{\Omega_n}\| \to 0$ as $n \to \infty$, where χ_{Ω_n} is the characteristic function of a subset $\Omega_n \subset \Omega$. Note that a symmetric space with an absolutely continuous norm is rearrangement invariant in the sense of [12]. For a number T > 0 denote by ψ_T the linear map of the segment [-T, T] onto [-1, 1] and $\psi_T(-T) = -1$, $\psi_T(T) = 1$. Let *E* be a symmetric space on [-1, 1] with the normalized Lebesgue measure $\lambda : \lambda([-1, 1]) = 1$. Then all functions $x(\psi_T(t))$, where *x* runs through *E*, form a symmetric space E_T on [-T, T] with the norm $\|x(\psi_T(t))\|_T := \|x\|_E$. Every function on the segment [-T, T] we identify with a function on the real line, defining it outside of [-T, T] by zero. Denote by M_E the set of (also classes of) complex measurable functions x(t) on the real line for which $\|x\|_{M_E} =$ sup $||x||_T < \infty$, and by \mathcal{M}_E the set of (classes of also) elements of M_E such that $||x||_{\mathcal{M}_E} = \lim_{T \to \infty} ||x||_T < \infty$. In the same way, for a symmetric space F, we introduce the spaces V_F and \mathcal{V}_F of bounded F-variation and investigate the action of the Wiener transformation between the spaces M_E and V_F . In particular, we establish conditions under which this operator is bounded, injective and non-strictly singular.

§1. The space V_F and its completeness

Let *F* be a complex symmetric space on the real line with absolutely continuous norm $\|\cdot\|$, and $\varphi(\varepsilon) = \|\chi_{[0,\varepsilon]}\|$ be its fundamental function, we may take $\varphi(1) = 1$. Let $\tau_{\varepsilon}(y) = y(t + \varepsilon)$, $\varepsilon \in \mathbb{R}$ be a translation operator and $\bar{\tau}_{\varepsilon}(y) := \tau_{\varepsilon}y - y$. Denote by V_F the space of (classes of) measurable functions y(t) such that $\|y\|_{V_F} = \sup_{0 \le \varepsilon \le 1} \varphi^{-1}(\varepsilon) \|\bar{\tau}_{\varepsilon}y\| < \infty$. Obviously, it is a normed space. It is easy to see that

(3)
$$\|y\|_{V_{F}} \leq \sup_{0 < \varepsilon < 1} \varphi^{-1}(2\varepsilon) \|(\tau_{\varepsilon} - \tau_{-\varepsilon}) y\| \leq 2 \|y\|_{V_{F}}$$

for every $y \in V_F$. Thus for $F = L^p(\mathbb{R})$ the space V_F is the same as V^p up to an equivalent norm. Our proof of completeness of V_F is similar to the Nelson's proof for the space of functions of finite upper *p*-variation [16] and to the proof for \mathscr{V}^p in [10] and is based on the theory of helixes [14, 15].

Definition 1. A continuous function $f_{(\cdot)}$ on \mathbb{R} to a Banach space X is a helix if there exists a strongly continuous group of isometries $(U_s : s \in \mathbb{R})$ on the closed linear span $H_f = [f_b - f_a : a, b \in \mathbb{R}] \subset X$ onto itself such that $U_s(f_b - f_a) = f_{b+s} - f_{a+s}$ for any s, a, b. The set $(U_s : s \in \mathbb{R})$ is called the shift group of the helix $f_{(\cdot)}$. The following theorem is basic for us.

Theorem (Masani [14]). Let $f_{(i)}$ be a helix in X with shift group (U_s) . Then $a_f = \int_0^\infty e^{-s} (f_0 - f_s) ds$ (Bochner integral) exists and is in H_f . Moreover, for any a and b

(4)
$$f_b - f_a = \left(U_b - U_a - \int_a^b U_s \,\mathrm{d}s\right) a_f.$$

Lemma 1. Let $y \in V_F$. Then the map $f_s^y = \overline{\tau}_s y$ is a helix in F with shift group $(\tau_s : s \in \mathbb{R})$.

Proof. (see [10; Lemma 3.2]). Since $y \in V_F$, $f_s^y = \overline{\tau}_s y \in F$ for every fixed s and by the absolute continuity of the norm $\varphi(\varepsilon) \to 0$ as $\varepsilon \to 0$, then $\|\overline{\tau}_{\varepsilon}y\| \to 0$ as $\varepsilon \to +0$. It follows that $\|f_{s+\varepsilon}^y - f_s^y\| = \|(\overline{\tau}_{s+\varepsilon} - \tau_s)y\| = \|\overline{\tau}_{\varepsilon}y\| \to 0$ as $\varepsilon \to +0$ for any s. Hence the function $f_{(i)}^y : \mathbb{R} \to F$ is continuous. By definition of f_s^y , we can show that $\tau_s(f_b^y - f_a^y) = f_{b+s}^y - f_{a+s}^y$ for any s, a, b. Then (τ_s) is a strongly continuous group of isometries of the helix f_s^y . **Corollary 1.** The averaging operator $Ay = \int_0^\infty e^{-s} \overline{\tau}_s y \, ds$ acts from the space V_F into F, moreover $Ay \in [(\tau_a - \tau_b) y : a, b \in \mathbb{R}] \subset F$.

Lemma 2. $||Ay|| \le \alpha ||y||_{V_F}$ for any element $y \in V_F$, where $\alpha = e(e - 1)^{-1} < 2$. **Proof.** (see [16; Lemma 4.5 (a)].

$$\|Ay\| = \left\| \int_0^\infty e^{-s} \bar{\tau}_s y \, ds \right\| \le (\text{by } [5, \text{ p. 65}])$$

$$\le \int_0^\infty e^{-s} \|\bar{\tau}_s y\| \, ds = \sum_{n=0}^\infty \int_n^{n+1} e^{-s} \|\bar{\tau}_s y\| \, ds \le$$

(using that for $s \in [n, n+1]$ we have $\|\bar{\tau}_s y\| = \|((\tau_s - \tau_n) + (\tau_n - \tau_{n-1}) + ... + (\tau_1 - 1))y\| \le (n+1) \sup_{0 < \varepsilon < 1} \|\bar{\tau}_\varepsilon y\|)$

$$\leq \left(\sum_{n=0}^{\infty} \int_{n}^{n+1} e^{-s} (n+1) \, \mathrm{d}s\right) \|y\|_{V_{F}} \leq \alpha \|y\|_{V_{F}}.$$

Lemma 3. For any $y \in V_F$ the element $Ay \in V_F$ and $||Ay - y||_{V_F} \le ||Ay||$.

Proof. (see [16; Lemma 4.5 (b)]). Putting x = Ay by (4) we have $\bar{\tau}_{\varepsilon}y = \bar{\tau}_{\varepsilon}x - \int_{0}^{\varepsilon} U_{s}(x) ds$, that is $\bar{\tau}_{\varepsilon}(y - x) = \int_{0}^{\varepsilon} x(t + s) ds$. Since the function $\varphi(\varepsilon)$ is quasiconvex [5, p. 70], for any $\varepsilon \in (0, 1) \varphi^{-1}(\varepsilon) ||\bar{\tau}_{\varepsilon}(y - x)|| = \varphi^{-1}(\varepsilon) ||\int_{0}^{\varepsilon} x(t + s) ds|| \le \varphi^{-1}(\varepsilon) \varepsilon ||x|| \le ||x||$. It remains to take supremum over $\varepsilon \in (0, 1)$.

Combining Lemmas 2 and 3, we have

Corollary 2. For any $y \in V_F$

 $||Ay||_{V_F} \le ||Ay|| + ||y||_{V_F} \le 3||y||_{V_F}$ and $||y||_{V_F} \le ||Ay|| + ||Ay||_{V_F}$.

Lemma 4. (a particular case of Theorem 3.4 in [16]). Let y(t) be a complex valued measurable function such that for each $\varepsilon \in (0, 1)$ $y(t + \varepsilon) = y(t)$, $t \in \mathbb{R}$ N_{ε} , where N_{ε} is a Lebesgue-negligible set. Then $y(t) \equiv c$ a.e. for some constant c.

Lemma 5. (see [16; Lemma 3.5]). Let \hat{y} be the equivalence class of functions y in V_F . Then $\hat{y} = \{z : \exists c \in \mathbb{C}; z(t) = y(t) + c \ a.e.\}$.

Proof. It is sufficient to show that $\hat{0} = \{z : \exists c : z(t) \equiv c \text{ a.e.}\}$. Obviously if $z(t) \equiv c$ a.e., then $z \in \hat{0}$. Let $z \in \hat{0}$. Hence $||z||_{V_F} = \sup_{\substack{0 < \varepsilon < 1 \\ 0 < \varepsilon < 1}} \varphi^{-1}(\varepsilon) ||\bar{\tau}_{\varepsilon}z|| = 0$. Thus $||\bar{\tau}_{\varepsilon}z|| = 0$ for each $\varepsilon \in (0, 1)$ and $z(t + \varepsilon) = z(t)$ a.e. It follows from Lemma 4 that there exists number c that $z(t) \equiv c$ a.e.

The following theorem is crucial for the proof of completeness of the space V_F .

Theorem 1. a) The averaging operator A is linear, continuous and injective from V_F into itself and from V_F into F; b) $AV_F = V_F \cap F$.

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Proof. It follows from Corollary 1 and Lemma 3 that

$$(5) AV_F \subseteq V_F \cap F.$$

By Lemma 5, Az = 0 for every $z \in \hat{0}$. Hence A is a one-to-one operator. By Corollary 2 it is bounded from V_F into V_F , and by Lemma 2 from V_F into F. Let us show its injectivity. Let $Az = \hat{0}$. Since $Az \in F$, using Lemma 5 we have (Az)(t) = 0 a.e. Thus ||Az|| = 0. By Lemma 3 $||z||_{V_F} = ||z - Az||_{V_F} \le ||Az|| = 0$ and a) is proved.

b) Let $x \in V_F \cap F$. In view of (5) we have only to show that there exists an element $y \in V_F$ such that Ay = x. Since $x \in F$, x is a locally Lebesgue integrable function [12, p. 118]. Let $\bar{x}(u) = \int_0^u x(t) dt$, $u \in \mathbb{R}$. Then for any u and $\varepsilon > 0$

(6)
$$\bar{x}(u+\varepsilon) - \bar{x}(u) = \int_{u}^{u+\varepsilon} x(t) dt = \int_{0}^{\varepsilon} x(u+t) dt$$

By [5, p. 65] $\|\int_0^{\varepsilon} x(u+t) dt\| \le \int_0^{\varepsilon} \|x(u+t)\| dt \le \varepsilon \|x\|$. Hence

$$\|\bar{x}\|_{V_{I}} = \sup_{0 < \varepsilon < 1} \varphi^{-1}(\varepsilon) \|\bar{\tau}_{\varepsilon}\bar{x}\| \le \sup_{0 < \varepsilon < 1} \varepsilon \varphi^{-1}(\varepsilon) \|x\| \le (\text{by } [5, \text{ p. 70}]) \le \|x\|.$$

Thus $\bar{x} \in V_F$ and $y = x - \bar{x} \in V_F$. Now we will show that Ay = x. Observe that Lemma 4.4 from [16] is true for x, i.e.

(7)
$$(Ax)(u) = x(u) - \int_0^\infty e^{-s} x(u+s) \, ds \, a.e.$$

Then by (6) and Dirichlet's formula

(8)
$$(A\bar{x})(u) = -\int_0^\infty e^{-s} \left\{ \int_0^\infty x(u+t) dt \right\} ds =$$
$$= -\int_0^\infty \left\{ \int_t^\infty e^{-s} ds \right\} x(u+t) dt = -\int_0^\infty e^{-t} x(u+t) dt \text{ a.e.}$$

Therefore, by (7) and (8), $Ay = Ax - A\overline{x} = x$.

Theorem 2. The space V_F is complete.

Proof. Let $(y_n)_1^{\infty}$ be a Cauchy sequence in V_F and $x_n = Ay_n$. By Lemma 2, $||x_n - x_m|| = ||A(y_n - y_m)|| \le 2||y_n - y_m||_{V_F}$ for any *n* and *m*, so that (x_n) is a Cauchy sequence in the space *F*. Since *F* is complete, (x_n) converges in the norm $||\cdot||$ to some element $x \in F$.

We will show that $||x_n - x||_{V_F} \to 0$ as $n \to \infty$, that is, for each $\delta > 0$ there exists a number N such that $||x_n - x||_{V_F} \le \delta$ as n > N. Take the number N such that $||y_n - y_m||_{V_F} < \delta/3$ for n, m > N. Then, by Corollary 2, $||x_n - x_m||_{V_F} < \delta$, hence $\forall \varepsilon \in (0, 1)$ we have $\varphi^{-1}(\varepsilon) ||\bar{\tau}_{\varepsilon}(x_n - x_m)|| < \delta$. Fixing n and passing to the limit as $m \to \infty$, we obtain $\varphi^{-1}(\varepsilon) ||\bar{\tau}_{\varepsilon}(x_n - x)|| \le \delta$ for every $\varepsilon \in (0, 1)$ i.e.

 $||x_n - x||_{V_F} \le \delta$. In particular, we have shown that $x_n - x$ and hence x belong to the space V_F .

Then, by Theorem 1 b), x = Ay for some $y \in V_F$. Finally, $||y_n - y||_{V_F} \le$ (by Corollary 2) $\le ||A(y_n - y)|| + ||A(y_n - y)||_{V_F} \le ||x_n - x|| + 3||x_n - x||_{V_F} \to 0$ as $n \to \infty$. The theorem is proved.

Denote by \mathscr{V}_F the space of (classes of) measurable functions y(t) on \mathbb{R} for which

$$\|y\|_{\mathscr{V}_{F}} = \lim_{\varepsilon \to +0} \varphi^{-1}(\varepsilon) \|\overline{\tau}_{\varepsilon}y\| < \infty.$$

Put $V_F^0 = \{ y \in V_F : \varphi^{-1}(\varepsilon) || \overline{\tau}_{\varepsilon} y || \to 0 \text{ as } \varepsilon \to +0 \}.$

Proposition 1. The set V_F^0 is a closed linear subspace of V_F . Hence $\mathscr{V}_F = V_F/V_F^0$.

Proof. The linearity of the set V_F^0 is obvious. Let us verify that it is closed. Let a sequence $y_n \in V_F^0$ converge to an element $y \in V_F$ as $n \to \infty$. Then

$$\begin{split} \lim_{\varepsilon \to +0} \varphi^{-1}(\varepsilon) \|\bar{\tau}_{\varepsilon} y\| &\leq \lim_{\varepsilon \to +0} \varphi^{-1}(\varepsilon) \|\bar{\tau}_{\varepsilon} (y_n - y)\| + \lim_{\varepsilon \to +0} \varphi^{-1}(\varepsilon) \|\bar{\tau}_{\varepsilon} y_n\| \leq \\ &\leq \sup_{0 < \varepsilon < 1} \varphi^{-1}(\varepsilon) \|\bar{\tau}_{\varepsilon} (y_n - y)\| \to 0 \quad \text{as} \quad n \to \infty \;. \end{split}$$

Then $y \in V_F^0$.

Using Theorem 2 and Proposition 1 we have

Corollary 3. The space \mathscr{V}_F is complete.

Proposition 2. The space V_F is not separable.

Proof. Let us consider a continuum power set of characteristic functions of half-intervals $\{\chi_{(a,\infty)}: a \in \mathbb{R}\}$. We will show that for every two real numbers a, b, $\|\chi_{(b,\infty)} - \chi_{(a,\infty)}\|_{V_F} \ge 1$. It suffices to consider the case a < b. Then

$$\|\chi_{(b,\infty)} - \chi_{(a,\infty)}\|_{V_F} = \sup_{\substack{0 < \varepsilon < 1 \\ 0 < \varepsilon < 1}} \varphi^{-1}(\varepsilon) \|\chi_{(a,b)}(t+\varepsilon) - \chi_{(a,b)}(t)\|_F \ge$$

$$\geq \sup_{\substack{\varepsilon < b-a \\ 0 < \varepsilon < 1}} \varphi^{-1}(\varepsilon) \|\chi_{(a-\varepsilon,a)}(t) - \chi_{(b-\varepsilon,b)}(t)\|_F =$$

since the norm of function is equal to the norm of its rearrangement and functions with equal modulus have equal norms, hence

 $= \sup_{\substack{\varepsilon < b - a \\ 0 < \varepsilon < 1}} \varphi^{-1}(\varepsilon) \|\chi_{(0, 2\varepsilon)}\|_F = \sup_{\substack{\varepsilon < b - a \\ 0 < \varepsilon < 1}} \varphi^{-1}(\varepsilon) \varphi(2\varepsilon) \ge 1$

and the result follows.

Let F be a symmetric space on the real line with absolutely continuous norm. Since A is a linear continuous and injective operator from V_F into the separable space F (by Theorem 1), we have the following corollary. **Corollary 4.** The dual V_F^* is weakly* separable. Hence, V_F does not contain non-separable reflexive (and even non-separable weakly compactly generated) subspaces.

Denote by F_{loc} the class of measurable functions y(t) on \mathbb{R} such that for each compact subset K of \mathbb{R} , $y\chi_K \in F$.

Corollary 5. $V_F \subset F_{loc} \subset L^1_{loc}(\mathbb{R})$.

Proof. Let $y \in V_F$, x = Ay and $\bar{x}(u) = \int_0^u x(t) dt$. By arguments of part b) of the proof of Theorem 1, $x - \bar{x} \in V_F$ and $A(x - \bar{x}) = x$. Then by Theorem 1 a) and Lemma 5 we have $y(t) = x(t) - \bar{x}(t) + c$ a.e. for some number c. By Theorem 1 b) $x \in F \subseteq F_{loc}$. Since the function $\bar{x}(t)$ is continuous, $\bar{x}(t) \in F_{loc}$. Hence $y(t) = x(t) - \bar{x}(t) + c \in F_{loc}$. The second inclusion is well known [12, p. 118].

§2. Boundedness of the Wiener transformation

First let us recall some definitions and facts of the interpolation theory of linear operators in symmetric spaces [5]. Let $E(\mathbb{R})$ be a symmetric function space on the real line with the norm $\|\cdot\|_1$. The dilation operator $D_T x(t) = x(t/T)$, T > 0, acts in this space and for $T \ge 1$ its norm is at most T [5, p. 131]. The lower and upper Boyd indices of the space $E(\mathbb{R})$ are defined by

$$p = \lim_{T \to \infty} (\log T) / \log \|D_T\|_1, \qquad q = \lim_{T \to +0} (\log T) / \log \|D_T\|_1, \text{ respectively.}$$

For a complex measurable function y(s) we denote by $y^*(s)$ its non-increasing rearrangement: $y^*(s) = \inf \{t > 0 : d_{|y|}(t) < s\}, 0 \le s < \infty$ [5, p. 83] and $y^{**}(s) = s^{-1} \int_0^s y^*(u) du, 0 < s < \infty$ [5, p. 169]. Let $E(0, \infty)$ be a subspace of $E(\mathbb{R})$ which consists of functions supported on $(0, \infty)$. Let v, μ be real numbers. By $E_{v,\mu}(\mathbb{R})$ denote the space of all functions $y(s) \in L^1(\mathbb{R}) + L^{\infty}(\mathbb{R})$ such that $\|y\|_{E_{v,\mu}} := \|s^v y^{**}(s^{\mu})\|_1 < \infty$.

Let us consider the ordinary Fourier transform

$$(\mathscr{F}x)(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} x(t) e^{-ist} dt$$

and its interpolation in symmetric spaces. Since it is bounded as an operator from $L^1(\mathbb{R})$ into $L^{\infty}(\mathbb{R})$ and from $L^2(\mathbb{R})$ onto $L^2(\mathbb{R})$ [18, 7.5, 7.9], for the symmetric space $E(\mathbb{R})$ with the Boyd indices $1 we may apply the known Krein and Semyonov generalization on the Marcinkiewicz interpolation theorem [5, Theorem 6.12, p. 196]. By formula (6.44) of the book [5, p. 195] (more precisely, by its equivalent formula (6.5) [5, p. 174]) we may find the symmetric space <math>E_{\nu,\mu}(\mathbb{R})$ such that the Fourier transform is a bounded mapping from $E(\mathbb{R})$ into this space. Namely, putting $p_0 = q_0 = 2$, $p_1 = 1$, $q_1 = \infty$ we found $\mu = (1/p_1 - 1/p_0)/(1/q_1 - 1/q_0) = -1$; $\nu = (1/p_1q_0 - 1/p_0q_1)/(1/q_1 - 1/q_0) = -1$ (see [5, p. 195]).

Let us illustrate this in the case $E(\mathbb{R}) = L^{p}(\mathbb{R})$, $1 . Then the space <math>E_{v,u}(\mathbb{R})$ is denoted by $L^{q,p}(\mathbb{R})$ and its norm is $||x||_{L^{q,p}(\mathbb{R})} = (q^{-2}(q-1)\int_{0}^{\infty} [x^{**}(s)]^{p} s^{p q-1} ds^{1 p}$, where 1/p + 1/q = 1 [5, p. 197]. The Fourier transform being bounded on $L^{p}(\mathbb{R})$ into $L^{q,p}(\mathbb{R})$. Remark, that the space $L^{q,p}(\mathbb{R})$ is included into $L^{q,q}(\mathbb{R}) = L^{q}(\mathbb{R})$ [5, p. 197]. Thus it is making the Hausdorff-Young classical theorem more precise.

The following two lemmas will be needed for our next theorem.

Lemma 6. The fundamental function $\varphi(s)$ of the space $F = E_{-1,-1}(\mathbb{R})$ satisfies the following condition $\varphi(s) \ge s\varphi_{E(R)}(s^{-1})$.

Proof. Indeed,

$$\varphi(s) = \|\chi_{[0,s]}\|_F = \|t^{-1}\chi_{[0,s]}^{**}(t^{-1})\|_1 = \|t^{-1}\chi_{[1/s,\infty)}(t) + s\chi_{[0,1/s]}(t)\|_1 \ge s\varphi_{E(R)}(s^{-1}).$$

Lemma 7. Let the space $(E(\mathbb{R}), \|\cdot\|_1)$ has the lower Boyd index p > 1 and let E be its subspace consisting of functions supported on the segment [-1,1]. Let $0 < \varepsilon < 1$ and h(t) be an arbitrary measurable function such that $|h(t)| \le \min(\varepsilon,|t|^{-1})$ for any t. Then $h(t)x(t) \in E(\mathbb{R})$ for any function $x \in M_E$ and $\|hx\|_1 \le K_1 \varepsilon \|D_{1/\varepsilon}\|_1 \|x\|_{M_E}$, where the constant K_1 depends on p only.

Proof. By the definition of the dilation operator

$$\|x\chi_{[-T,T]}\|_{1} = \|x(Tt/T)\chi_{[-T,T]}(Tt/t)\|_{1} \le \|D_{T}\|_{1}\|x(Tt)\chi_{[-1,1]}(t)\|_{1} = \|D_{T}\|_{1}\|x\|_{T}.$$

Let χ_0 be the characteristic function of the segment $\left[-1/\varepsilon, 1/\varepsilon\right]$ and n_1 be the first integer for which $2^{n_1} > 1/\varepsilon$, let χ_1 be the characteristic function of the set $\{t: 1/\varepsilon \le |t| < 2^{n_1}\}$, and let χ_n , $n < n_1$ be the characteristic function of $\{t: 2^{n-1} \le |t| < 2^n\}$. From the definition of the Boyd index it follows that for every 1 < p' < p there exists a constant K such that $\|D_T\|_1 \le KT^{1/p'}$ for every $T \ge 1$ (see [12, p. 133]). Then

$$\|hx\|_{1} \leq \|hx\chi_{0}\|_{1} + \sum_{n \geq n_{1}} \|hx\chi_{n}\|_{1} \leq \varepsilon \|x\chi_{0}\|_{1} + \sum_{n \geq n_{1}} 2^{-n} \|x\chi_{n}\|_{1} \leq \varepsilon \|x\chi_{0}\|_{1} + \sum_{n \geq n_{1}} 2^{-n} \|x\chi_{[2^{-n},2^{n}]}\|_{1} \leq (by \ (9))$$

$$\leq \varepsilon \|D_{1/\varepsilon}\|_{1} \|x\|_{1/\varepsilon} + \sum_{n \geq n_{1}} 2^{-n} \|D_{2^{n}}\|_{1} \|x\|_{2^{n}} \leq \varepsilon \|D_{1/\varepsilon}\|_{1} + \sum_{n \geq n_{1}} 2^{-n} \|D_{2^{n}\varepsilon/\varepsilon}\|_{1} \|x\|_{M_{E}} \leq ([5, p.132])$$

$$\leq \left(\varepsilon \|D_{1/\varepsilon}\|_{1} + \sum_{n \geq n_{1}} 2^{-n} \|D_{2^{n}\varepsilon/\varepsilon}\|_{1} \|D_{1/\varepsilon}\|_{1} \right) \|x\|_{M_{E}} \leq \varepsilon \leq \varepsilon + \sum_{n \geq n_{1}} 2^{-n} K (2^{n}\varepsilon)^{1/p'} \|D_{1/\varepsilon}\|_{1} \|x\|_{M_{E}} \leq \varepsilon$$

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$$\leq \left(\varepsilon + \frac{K\varepsilon^{1/p'}}{2^{n_1(1-1/p')}}\sum_{k=0}^{\infty} 2^{-k(1-1/p')}\right) \|D_{1/\varepsilon}\|_1 \|x\|_{M_E} \leq \\ \leq \left(\varepsilon + K\varepsilon \frac{2^{1-1/p'}}{2^{(1-1/p')}-1}\right) \|D_{1/\varepsilon}\|_1 \|x\|_{M_E} \leq K_1 \varepsilon \|D_{1/\varepsilon}\|_1 \|x\|_{M_E},$$

where $K_1 = 1 + K 2^{1-1/p'} (2^{(1-1/p')} - 1)^{-1}$. The lemma is proved. Now we will consider the Wiener transformation.

Theorem 3. Let the space $(E(\mathbb{R}), \|\cdot\|_1)$ have the Boyd indices 1 , $and let <math>E \subset E(\mathbb{R})$ be its subspace consisting of functions supported on the segment [-1, 1], and $F = E_{-1,-1}(\mathbb{R})$. If there exists a constant $b < \infty$ such that for every T > 1

(19)
$$\varphi_{E(R)}^{-1}(T) \|D_T\|_1 < b ,$$

then the Wiener transformation W defined by (1) is a bounded linear operator from M_E into V_F .

Proof. From Lemma 7 it follows at once that for $x \in M_E$ the function $t^{-1}(t)\chi_{\{s:|s|>1\}}(t) \in E(\mathbb{R})$, hence by the Krein and Semyonov generalization of the Marcinkiewicz interpolation theorem [5, Theorem 6.12, p. 196] its Fourier transformation and therefore the first integral in (1) belongs to F. Next, the function $\frac{e^{-ist}-1}{-it}$ of the variable t is bounded on [-1, 1] for every fixed s, and the restriction of $x \in M_E$ to [-1, 1] belongs to E, hence it belongs to $L^1[-1,1]$, too [12, p.118]. Therefore the second integral in (1) has the ordinary Lebesgue sense.

Note that for any
$$\varepsilon > 0$$
 and $y = Wx$

$$y(s+\varepsilon) - y(s-\varepsilon) = \frac{1}{2\pi} \int_{-\infty}^{\infty} x(t) \frac{e^{i\,\varepsilon t} - s^{-i\,\varepsilon t}}{it} e^{-ist} dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} x(t) \frac{2\sin\left(\varepsilon t\right)}{t} e^{-ist} dt$$

Thus $y(s + \varepsilon) - y(s - \varepsilon) = \mathscr{F}(x(t)h_{\varepsilon}(t))$, where $h_{\varepsilon}(t) = \sqrt{\frac{\pi}{2}}\sin(\varepsilon t)/t$. By Lemma 7, $||xh_{\varepsilon}||_{1} \leq K_{1}\sqrt{\frac{\pi}{2}}\varepsilon ||D_{1/\varepsilon}||_{1}||x||_{M_{E}}$, and by the Krein-Semyonov interpolation theorem [5, p.196] we have $||\mathscr{F}(xh_{\varepsilon})|_{F} \leq C||xh_{\varepsilon}||_{E} \leq K_{1}C\sqrt{\frac{\pi}{2}}\varepsilon ||D_{1/\varepsilon}||_{1}||x||_{M_{E}}$, where the constant *C* depends only on the space $E(\mathbb{R})$. Putting $C' = K_{1}C\sqrt{\frac{\pi}{2}}$ we have

$$\varphi^{-1}(2\varepsilon) \|y(s+\varepsilon) - y(s-\varepsilon)\|_F \le C' \varphi^{-1}(\varepsilon) \|D_{1/\varepsilon}\|_1 \|x\|_{M_E} \le \text{(by Lemma 6)}$$
$$\le C' \varphi^{-1}_{E(R)}(\varepsilon^{-1}) \|D_{1/\varepsilon}\|_1 \|x\|_{M_E}.$$

Taking the supremum over $0 < \varepsilon < 1$, the result follows.

Remark. Equalities (4.20) and (4.21) [5, p.134] imply that for example a Lorentz L_{ϕ} and Marcinkiewicz M_{ϕ} spaces with a semimultiplicative fundamental function ϕ [5, p.74] and obviously $E(\mathbb{R})$ satisfy condition (10) of Theorem 3. Note that in this case for the space E = E, L_{ϕ} or M_{ϕ} the space F is continuously embedded in the space E^* and the Wiener transformation is a bounded linear operator from M_E into V_{E^*} .

Denote by I_E the (closed [6]) subspace of functions $x \in M_E$ for which $\lim_{T \to \infty} ||x||_T = 0$.

Lemma 8. Under the conditions of Theorem 3, the Wiener transformation maps the subspace I_E into the subspace V_F^0 .

Proof. It is necessary to show that if $x \in I_E$ then $Wx \in V_F^0$. Suppose that the function x(t) has a bounded support on [-T, T]. Then $x \in E(\mathbb{R})$ and for a sufficiently small ε on [-T, T] we have $|x(t)\frac{\sin(\varepsilon t)}{t}| \le \varepsilon |x(t)|$. Let $h_{\varepsilon}(t)$ be the function from Theorem 3. Then for a sufficiently small ε , $||xh_{\varepsilon}||_1 \le \varepsilon ||x||_1 \le (by (9)) \le \varepsilon ||D_T||_1 ||x||_T \le \varepsilon ||x||_{M_E}$. Hence, there exists a constant a = Tb independent on x and ε such that for y = Wx we have

$$\varphi^{-1}(2\varepsilon) \| y(s+\varepsilon) - y(s-\varepsilon) \|_F \le T \varphi^{-1}(\varepsilon) \varepsilon \| x \|_{M_E} \le (by \text{ Lemma 6}) \le$$

 $\leq T \varphi_{\mathcal{E}(\mathcal{R})}^{-1} (\varepsilon^{-1}) \|x\|_{M_E} \leq (by (10)) \leq T b (\|D_{1/\varepsilon}\|_1)^{-1} \|x\|_{M_E} \leq (by \text{ the definition of the Boyd index}) \leq a \varepsilon^{1/p} \|x\|_{M_E} \to 0 \text{ as } \varepsilon \to 0, \text{ because } p < \infty.$

Let now $x \in I_E$ be an arbitrary function. Then for any $\delta > 0$ there exists a number T > 1 such that $||x - x\chi_{[-T,T]}|| < \delta$. Put y = Wx and $y_T = W(x\chi_{[-T,T]})$. Hence we have,

$$\begin{split} \overline{\lim_{\varepsilon \to +0}} \varphi^{-1}(2\varepsilon) \| (\tau_{\varepsilon} - \tau_{-\varepsilon}) y \|_{F} &\leq \sup_{0 < \varepsilon < 1} \varphi^{-1}(2\varepsilon) \| (\tau_{\varepsilon} - \tau_{-\varepsilon}) (y - y_{T}) \|_{F} + \\ &+ \lim_{\varepsilon \to +0} \varphi^{-1}(2\varepsilon) \| (\tau_{\varepsilon} - \tau_{-\varepsilon}) y_{T} \|_{F} \leq \\ &\leq 2 \| W (x - x \chi_{[-T, T]}) \|_{V_{F}} < 2 \| W \| \delta \,. \end{split}$$

Since δ is arbitrary, $y \in V_F^0$. The lemma is proved.

Theorem 4. Under the conditions of Theorem 3, the Wiener transformation W is a bounded linear operator from \mathcal{M}_E into \mathcal{V}_F .

In the case of the spaces \mathcal{M}^p and \mathcal{V}^q Theorem 4 has been proved in [10] and that proof uses the Tauberian type theorem which is certain version of the equality (2). Our proof will be based on Theorem 3 that states some general results of the interpolation theory of linear operators in symmetric spaces.

Proof of Theorem 4. The correctness of the mapping W follows from Lemma 8. Let $\hat{x} \in \mathcal{M}_E$ and $x \in \hat{x}$, $x \in M_E$, a > 1 and $||x||_{M_E} \le a ||\hat{x}||_{\mathcal{M}_E}$. As it has been proved in Theorem 3, there exists the independent on ε constant C_1 such that for y = Wxwe have $\varphi^{-1}(2\varepsilon)||y(s + \varepsilon) - y(s - \varepsilon)||_F \le C_1 ||x||_{M_E} \le aC_1 ||\hat{x}||$. Since a > 1 is arbitrary, passing to the limit as $\varepsilon \to 0$, we obtain the required assertion.

As has been stated above, if $E(\mathbb{R}) = L^{r}(\mathbb{R})$, then $F = L^{q,p}(\mathbb{R})$, where 1/p + 1/q = 1. The following corollary makes the known results about bounded-

ness of the Wiener transformation from the spaces \mathcal{M}^p , M^p into the spaces \mathcal{V}^q , V^q respectively [10, 3] more precise.

Corollary 6. For $1 the Wiener transformation is a bounded linear operator from <math>M^p$ into $V_{L^{q,p}(R)}$ and from \mathcal{M}^p into $\mathscr{V}_{L^{q,p}(R)}$.

Corollary 7. For $1 the Wiener transformation is a bounded linear operator from <math>M^p$ into V^q and from \mathcal{M}^p into \mathcal{V}^q , 1/p + 1/q = 1.

§ 3. Injectivity, non-isomorphism and non-strict singularity of the Wiener transformation

Theorem 5. Under the conditions of Theorem 3, the Wiener transformation is an injective operator from M_E into V_F , where M_E and V_F are the spaces as in the previous paragraph.

Proof. Let us consider the space S_{∞} of infinitely differentiable on the real line functions which are decreasing at infinity together with all its derivatives more rapidly than an arbitrary power of 1/|t|. Let S'_{∞} be its dual space. As it is known [18, 7.15] the Fourier transform maps S'_{∞} onto S'_{∞} one-to-one and continuously. Since the space $E(\mathbb{R})$ has the Boyd indices $1 < p, q \leq 2$, for every 1 < r < p any every $T \leq 1$, E_T is continuously and injectively imbedded into E[-T, T] and the imbedding constants are uniformly bounded. Hence $M_E \subset M^r$. It is known that M^r is continuously and injectively imbedded into $E(1/(1 + t^2))$ [10] and $E(1/(1 + t^2)) \subset S'_{\infty}$ [18, p.7.12]. Therefore functions from the space M_E may be considered as distributions, i.e. elements of S'_{∞} . Since $Wx \in S'_{\infty}$ and (Wx)' is the Fourier transform of x [3], the identity $||Wx||_{V_F} = 0$ (i.e. $Wx \equiv c$ a.e. (by Lemma 5)) implies $(Wx)' = \mathscr{F}x = 0$ and by injectivity of \mathscr{F} we have x = 0. The theorem is proved.

Theorem 6. Let the space $E(\mathbb{R})$ satisfy the assumptions of Theorem 3 and let the Wiener transformation continuously map M_E into V_{E^*} . If the upper Boyd index q of the space E is less than 2, then the Wiener transformation $W: I_E \to V_{E^*}^0$ is not an isomorphism.

Proof. At first show that the Fourier transform is not an isomorphism from E into E^* . The assumption on the Boyd index implies that the space E has the lower *r*-estimate for some r < 2 [12, p.132]. By Proposition 2.b.2. of [12], $2 < p_{E^*} \le q_{E^*} < \infty$ and hence the space E^* has the upper *s*-estimate for some s > 2 and the lower *p'*-estimate for some $p' < \infty$ [12, p.132]. Next, combining the Theorem 1.f.7 and Proposition 1.f.3 of [12], we get that the space E^* is of type 2. It remains to apply Corollary 6 from [7]. Thus the Fourier transform is a strictly singular operator from E into E^* . Hence there exists a sequence of numbers $\delta_n \to 0$

and a sequence $x_n \in E_{\delta_n}$, $||x_n|| = 1$, supp $x_n \subset (-\delta_n, \delta_n)$ such that $||\mathscr{F}(x_n)||_{E^*} \to 0$ as $n \to \infty$. Since $(\sin \varepsilon t)/(\varepsilon t)$ tends to 1 as $t \to 0$ uniformly for $\varepsilon \in (0, 1)$, $||x_n - x_n(\sin \varepsilon t)/(\varepsilon t)||_E$ tends to zero as $n \to \infty$ uniformly for ε . Therefore, uniformly by $\varepsilon ||\mathscr{F}(x_n(\sin \varepsilon t)/(\varepsilon t)||_{E^*} \to 0$ as $n \to \infty$. Thus,

$$\varphi^{-1}(2\varepsilon)\|W(x_n(s+\varepsilon)) - W(x_n(s-\varepsilon))\|_{E^*} \leq \sqrt{\frac{\pi}{2}} \|\mathscr{F}\left(x_n\frac{\sin(\varepsilon t)}{\varepsilon t}\right)\|_{E^*} \to 0$$

as $n \to \infty$. Hence $||Wx_n||_{V_{E^*}} \to 0$ as $n \to \infty$.

Corollary 8. Let $1 . Then the Wiener transformation <math>W: M^p \rightarrow V^q$ is not an isomorphism.

We recall that a bounded linear operator U acting from a Banach space X into a Banach space Y is called strictly singular if the restriction U|E of U to every infinite dimensional subspace E of X is not an isomorphism. As in § 2 by I_E we denote the subspace of functions $x \in M_E$ for which $\lim_{T \to \infty} ||x||_T = 0$. Let the space

 $E(\mathbb{R})$ have the Boyd indices $1 , E, F are the spaces constructed by <math>E(\mathbb{R})$ in § 2.

Theorem 7. Under the conditions of Theorem 3, the Wiener transformation $W: I_E \rightarrow V_F^0$ is not strictly singular (moreover, non-compact).

Proof. By Lemma 8, the Wiener transformation maps the space I_E into the space V_F^0 . Let x_n be the characteristic function of the interval $(2^{n-1}, 2^n)$. In [6, the proof of Corollary 7] it has been shown that the subspaces $E^n = \{x\chi_{\{r:2^{n-1} \le |r| < 2^n\}} : x \in I_E\} \subset I_E$ form the c_0 -decomposition provided $q < \infty$. Then to show equivalence of the sequence x_n to the standard basis of c_0 , it is sufficient to show that (x_n) is bounded and separate from zero. By Lemma following Proposition 7 of [6] and by Lemma 1 following Corollary 7 from [6] we have

$$\forall S, T \ S < T \ (S/T) \|y\|_{S} \le \|y\|_{T} \le (S/T)^{1/q} \|y\|_{S}$$

for $y \in E_s$. Then $2^{-1} \le ||x_n||_{M_E} \le (1/2)^{1/q}$.

According [17], if an operator U is defined on c_0 with the standard basis (x_n) , then either there exists an infinite subset $N \subset \mathbb{N}$ such that $U|c_0(N)$ is an isomorphism or $Ux_n \to 0$ as $n \to \infty$. Therefore, to prove the theorem, it suffices to show that $Wx_n \neq 0$.

As it is well known [5, p.126], $\varphi^{-1}(2\varepsilon) ||y||_F \ge (2\varepsilon)^{-1} \int_{-\varepsilon}^{\varepsilon} y(s) ds$ for any $0 < \varepsilon < 1$ and every $y \in F$. Then for each n,

$$\varphi^{-1}(2\varepsilon) \left| \left| \mathscr{F}\left(x_n(t) \frac{\sin\left(\varepsilon t\right)}{t}\right) \right| \right|_F \geq \frac{1}{2\varepsilon} \int_{-\varepsilon}^{\varepsilon} \left(\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} x_n(t) \frac{\sin\left(\varepsilon t\right)}{t} e^{-ist} dt\right) ds =$$

(both the integrals have finite limits and we can change the order of integration)

$$=\frac{1}{2\varepsilon\sqrt{2\pi}}\left(\int_{2^{n-1}}^{2^n}\frac{\sin\left(\varepsilon t\right)}{t}\int_{-\varepsilon}^{\varepsilon}e^{-ist}ds\right)dt=$$

(the second integral is equal to $\int_{-\varepsilon}^{\varepsilon} \cos(st) ds = \frac{\sin(st)}{t} \Big|_{s=-\varepsilon}^{s=\varepsilon} = 2 \sin(\varepsilon t)/t$)

$$=\frac{1}{\varepsilon\sqrt{2\pi}}\int_{2^{n-1}}^{2^n}\frac{\sin^2\left(\varepsilon t\right)}{t^2}\,dt=$$

(putting $u = 2^{-n}t$ and $\varepsilon = 2^{-n}$)

$$=\frac{2^n}{\sqrt{2\pi}}\int_{1/2}^1\frac{\sin^2 u}{(2^n u)^2}\,2^n du\,=\,a\,,$$

where a > 0 is independent of *n*. Hence, recalling the proof of Theorem 3 and (3), we have

$$\|Wx_n\|_{V_F} \geq \sup_{0<\varepsilon<1} \varphi^{-1}(2\varepsilon) \sqrt{\frac{\pi}{2}} \left| \left| \mathscr{F}\left(x_n(t) \frac{\sin(\varepsilon t)}{t}\right) \right| \right|_F \geq a \sqrt{\frac{\pi}{2}}.$$

Corollary 9. The Wiener transformation is not strictly singular from I_E into V_F^0 , from M_E into V_F , and from I^p into V^q , 1/p + 1/q = 1, 1 .

Corollary 10. The space V_F^0 contains a (complemented) subspace isomorphic to c_0 .

Unfortnately, we do not know whether the Wiener transformation is injective from \mathcal{M}_E into \mathcal{V}_F and even from \mathcal{M}^p into \mathcal{V}^q . The following proposition shows that its injectivity would imply non-strict singularity.

Proposition 3. Let E be a symmetric reflexive space on a segment, let Y be a Banach space, and let $U: \mathcal{M}_E \to Y$ be a linear continuous injective operator. Then U is an isomorphism on continuum weight subspaces.

Proof. By [6], \mathcal{M}_E contains a subspace isomorphic tto l_{∞}/c_0 . It is well known (see for example [17]) that l_{∞}/c_0 contains a subspace isomorphic to $c_0(\Gamma)$, card $\Gamma = c$. Then, by Remark 1 following Theorem 3.4 [17], there exists a subset $\Gamma' \subset \Gamma$ such that card $\Gamma = \text{card } \Gamma'$ and $U|c_0(\Gamma')$ is an isomorphism.

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