

IV. THE GENERAL THEORY.

9. REPRESENTATION THEORY.

G IS A LOCALLY COMPACT GROUP WITH LEFT HAAR MEASURE μ .

Let X be a locally compact space, E a Banach space. Let $\mu \in M(X)$ and let h be a bounded continuous map $X \rightarrow E$. We want to find an element of E that can reasonably be called $\int h d\mu$.

We can define an $w \in E^{**}$ by

$$w(\varphi) := \int \varphi(h(x)) d\mu(x) \quad (\varphi \in E^*).$$

We prove now that there exists an $e \in E$ such that $w(\varphi) = \varphi(e)$ for every $\varphi \in E^*$. Let $\varepsilon > 0$. There exists a compact $C \subset X$ such that $|\mu|(X \setminus C) < \varepsilon$ (regularity). Now $h(C) \subset E$ is compact. Hence there exist non-empty Borel subsets A_1, \dots, A_m of C such that $A_i \cap A_j = \emptyset$ if $i \neq j$, $\cup A_i = C$ and $\|h(x) - h(y)\| \leq \varepsilon$ if x, y are contained in the same A_i . Choose $a_i \in h(A_i)$. We have

$$\begin{aligned} w(\varphi) - \varphi\left(\sum_i \mu(A_i) a_i\right) &= \sum_i \left[\int_{A_i} \varphi(h(x)) d\mu(x) - \varphi(a_i) \mu(A_i) \right] + \\ &+ \int_{X \setminus C} \varphi(h(x)) d\mu(x) = \sum_i \int_{A_i} [\varphi(h(x)) - \varphi(a_i)] d\mu(x) + \\ &+ \int_{X \setminus C} \varphi(h(x)) d\mu(x). \end{aligned}$$

Now $|\varphi(h(x))| \leq \|\varphi\| \|h\|_\infty$ for all x ; and $|\varphi(h(x)) - \varphi(a_i)| \leq \|\varphi\| \varepsilon$ for $x \in A_i$. Hence,

$$\begin{aligned} |w(\varphi) - \varphi\left(\sum_i \mu(A_i) a_i\right)| &\leq \sum_i \int_{A_i} \|\varphi\| \varepsilon d\mu + \int_{X \setminus C} \|\varphi\| \|h\|_\infty d\mu \leq \\ &\leq \|\varphi\| \varepsilon \mu + \varepsilon \|\varphi\| \|h\|_\infty. \end{aligned}$$

Thus, for every $n \in \mathbb{N}$ there is an $e_n \in E$ with

$$|w(\varphi) - \varphi(e_n)| \leq \frac{1}{n} \|\varphi\| \quad (\varphi \in E^*).$$

Then

$$|\varphi(e_n) - \varphi(e_m)| \leq \left(\frac{1}{n} + \frac{1}{m}\right) \|\varphi\| \quad (n, m \in \mathbb{N}; \varphi \in E^*).$$

By the corollary to Hahn-Banach Theorem 0.7,

$$\|e_n - e_m\| \leq \frac{1}{n} + \frac{1}{m} \quad (n, m \in \mathbb{N}).$$

This means that the e_n form a Cauchy sequence. If e is its limit, then for all $\varphi \in E^*$, $\varphi(e) = \lim \varphi(e_n) = w(\varphi) = \int \varphi(h(x)) d\mu(x)$. We have proved:

9.1. THEOREM. Let X be a locally compact space, E a Banach space. For every $\mu \in M(X)$ and every bounded continuous $h : X \rightarrow E$ there exists a unique element $\int h d\mu$ (also denoted $\int h(x) d\mu(x)$) of E such that

$$\varphi(\int h d\mu) = \int \varphi \circ h d\mu \quad (\varphi \in E^*).$$

In the notation of this theorem we have

$$|\varphi(\int h d\mu)| \leq \|\varphi(h(x))\| d|\mu|(x) \leq \|\varphi\| \|h(x)\| d|\mu|(x).$$

Therefore,

$$\|\int h d\mu\| \leq \int \|h(x)\| d|\mu|(x).$$

The following lemma is easy.

9.2. LEMMA. Let X be a locally compact space; let E and F be Banach spaces. If $T : E \rightarrow F$ is linear and continuous, then

$$T(\int h d\mu) = \int T \circ h d\mu$$

for every $\mu \in M(X)$ and every bounded continuous $h : X \rightarrow E$.

Example (compare Theorem 4.4). Let $\mu \in M(G)$, $g \in L^1(G)$. For $j \in C_\infty(G)$ define $\varphi_j \in L^1(G)^*$ by $\varphi_j(f) := \int f j dm$. For each j we have

$$\begin{aligned} \varphi_j(\mu * g) &= (\mu * g)(j) = \iint j(xy) g(y) dy d\mu(x) = \iint j(y) g(x^{-1}y) dy d\mu(x) = \\ &= \int \varphi_j(g_x) d\mu(x). \end{aligned}$$

Now $x \mapsto g_x$ is continuous (Theorem 3.13), so $\int g_x d\mu(x)$ exists and

$$\varphi_j(\mu * g) = \varphi_j(\int g_x d\mu(x)) \quad (j \in C_\infty(X)).$$

The natural maps $L^1(G) \rightarrow M(G) \rightarrow C_\infty(G)^*$ are injective. Hence,

9.3. THEOREM. For $\mu \in M(G)$ and $g \in L^1(G)$, $\mu * g = \int g_x d\mu(x)$.

In a notation whose meaning is obvious, we have

$$f * g = \int f(x)g_x dx \quad (f, g \in L^1(G)).$$

Let E be a Banach space. A representation of G in E is a map assigning to every $x \in G$ a surjective linear isometry $U_x : E \rightarrow E$ in such a way that $U_x U_y = U_{xy}$ ($x, y \in G$). Then $U_1 = I$. (If E is a Hilbert space, U_x is unitary and $U_x^* = U_x^{-1} = U_{x^{-1}}$.)

Example. In $C_\infty(G)$, $L^1(G)$ and $L^2(G)$ we have the regular representation U given by

$$U_x f = f_x \quad (x \in G; f \in C_\infty(G), L^1(G) \text{ or } L^2(G)).$$

Example. Every homomorphism $\gamma : G \rightarrow \mathbb{T}$ induces a representation U of G in \mathbb{C} by

$$U_x \zeta := \gamma(x)\zeta \quad (x \in G; \zeta \in \mathbb{C}).$$

Every representation of G in \mathbb{C} can be obtained in this way.

In general, instead of $U_x \zeta$ we shall often write ζ_x .

Notice that then

$$(\zeta_x)_y = \zeta_{yx} \quad (x, y \in G; \zeta \in E).$$

A representation U in E is continuous if $x \mapsto \zeta_x$ is continuous for every $\zeta \in E$. The regular representations in $C_\infty(G)$, $L^1(G)$ and $L^2(G)$ are continuous (Corollary 3.4, Theorem 3.13).

A representation U in E induces a representation U^* in E^* by

$$(U^*)_x := (U_{x^{-1}})^* \quad (x \in G).$$

Then

$$\varphi_x(\zeta_x) = \varphi(\zeta) \quad (\zeta \in E; \varphi \in E^*; x \in G).$$

Thus, the regular representation in $C_\infty(G)$ induces a representation in $M(G)$:

$$\mu_x(j) = \int j(xy)d\mu(y) \quad (\mu \in M(G); j \in C_\infty(G); x \in G),$$

i.e.

$$\mu_x = \delta_x * \mu \quad (\mu \in M(G); x \in G).$$

(See Exercise 4.C.) Then

$$(fm)_x = f_x^m \quad (f \in L^1(G); x \in G).$$

This representation is not continuous unless G is discrete.
($x \mapsto \delta_x$ is not continuous!)

Viewing μ as a measure we have

$$\mu_x(A) = \mu(x^{-1}A) \quad (A \subset G \text{ Borel}).$$

Let there be given a continuous representation of G in a Banach space E . For $\mu \in M(G)$ and $\zeta \in E$ the integral

$$T_\mu(\zeta) := \int \zeta_x d\mu(x)$$

exists. In this way every $\mu \in M(G)$ induces a continuous linear map $T_\mu : E \rightarrow E$ for which $\|T_\mu\| \leq \|\mu\|$.

Let $\mu, \nu \in M(G)$. For all $\zeta \in E$ and $\varphi \in E^*$ the function $x \mapsto \varphi(\zeta_x)$ is bounded and continuous. It follows from the Fubini Theorem that (see also Exercise 4.A)

$$\begin{aligned} \int \varphi(\zeta_z) d(\mu * \nu)(z) &= \int \int \varphi(\zeta_{xy}) d\mu(x) d\nu(y) = \int \varphi(\int (\zeta_y)_x d\mu(x)) d\nu(y) = \\ &= \int \varphi(T_\mu(\zeta_y)) d\nu(y) = \varphi \circ T_\mu(\int \zeta_y d\nu(y)) = \varphi(T_\mu T_\nu \zeta). \end{aligned}$$

Thus $T_{\mu * \nu} = T_\mu T_\nu$.

In case $E = L^1(G)$ (and the representation is the regular one), $T_\mu(f) = \mu * f$.

Let A be a Banach algebra. A Banach module over A is a Banach space E together with a map $(a, \zeta) \mapsto a\zeta$ of $A \times E$ into E such that

- (1) $(ab)\zeta = a(b\zeta) \quad (a, b \in A; \zeta \in E);$
- (2) $a \mapsto a\zeta$ and $\zeta \mapsto a\zeta$ are linear maps ($\zeta \in E; a \in A$);
- (3) $\|a\zeta\| \leq \|a\| \|\zeta\| \quad (a \in A; \zeta \in E).$

Every Banach algebra is a Banach module over itself. More generally, a closed left ideal of a Banach algebra A is a Banach module over A . In particular, $M(G)$, $M_a(G)$ and $L^1(G)$ are Banach modules over $M(G)$. Every Banach module module over $M(G)$ is also a Banach module over $M_a(G)$.

For Banach modules over $L^1(G)$ or $M(G)$ we usually write $f * \zeta$ instead of $f\zeta$ and $\mu * \zeta$ instead of $\mu\zeta$. Observe that, by the isomorphism of $L^1(G)$ and $M_a(G)$, every Banach module over $M(G)$ naturally is also a Banach module over $L^1(G)$.

The computations in the middle of the last page lead to

9.4. THEOREM. Let E be a Banach space with a continuous representation of G . The formula

$$\mu * \zeta := \int \zeta_x d\mu(x) \quad (\mu \in M(G); \zeta \in E)$$

renders E a Banach module over $M(G)$. E is a Banach module over $L^1(G)$ by

$$f * \zeta = \int f(x) \zeta_x dx \quad (f \in L^1(G); \zeta \in E).$$

The representation can be obtained from the module structure:

$$\zeta_x = \delta_x * \zeta \quad (x \in G; \zeta \in E).$$

9.A. EXERCISE. $C_\infty(G)$ is a Banach module over $M(G)$ by

$$(1) \quad (\mu * h)(a) := \int h(x^{-1}a) d\mu(x) \quad (\mu \in M(G); h \in C_\infty(G)).$$

If $\mu, \nu \in M(G)$ and $h \in C_\infty(G)$, then

$$(2) \quad (\mu * \nu)(h) = \nu(\mu * h).$$

$L^2(G)$ is a Banach module over $M(G)$ by

$$(3) \quad (\mu * g)(a) := \int g(x^{-1}a) d\mu(x), \text{ almost every } a \in G \quad (\mu \in M(G); g \in L^2(G)).$$

If E is a Banach module over $M(G)$, then E^* becomes a Banach module over $M(G)$ by

$$(\mu * \varphi)(\zeta) := \varphi(\mu * \zeta) \quad (\mu \in M(G); \varphi \in E^*; \zeta \in E).$$

As a special case we have formula (2) of Exercise 9.A.

In every Banach module E over $M(G)$ we automatically have a representation U of G :

$$U_x \zeta := \delta_x * \zeta.$$

This representation may not be continuous. However,

9.5. THEOREM. Let E be a Banach module over $L^1(G)$.

Let E_a be the closure of the linear span of $\{f * \zeta : f \in L^1(G); \zeta \in E\}$. If $(e_\lambda)_{\lambda \in \Lambda}$ is a bounded left approximate identity in $L^1(G)$, then

$$E_a = \{\zeta \in E : \lim e_\lambda * \zeta = \zeta\}.$$

E_a is a closed submodule of E . There exists a unique representation of G in E_a for which

$$(f * \zeta)_x = f_x * \zeta \quad (f \in L^1(G); \zeta \in E).$$

This representation is continuous. We have

$$f * \zeta = \int f(x) \zeta_x dx \quad (f \in L^1(G); \zeta \in E_a).$$

Thus, the module structure of E_a induced by this representation is just the structure E_a obtains as a submodule of E .

If E is a Banach module over $M(G)$, then so is E_a , and

$$\mu * \zeta = \int \zeta_x d\mu(x) \quad (\mu \in M(G); \zeta \in E_a).$$

(Observe that $M(G)_a$ is just $M_a(G)$.)

Proof. Let $(e_\lambda)_{\lambda \in \Lambda}$ be a bounded left approximate identity in $L^1(G)$, $c := \sup_\lambda \|e_\lambda\|$. Obviously, $E_a \supset \{\zeta : \lim e_\lambda * \zeta = \zeta\}$. On the other hand, if $\zeta \in E_a$ and $\varepsilon > 0$, there exist $\zeta_1, \dots, \zeta_n \in E$ and $f_1, \dots, f_n \in L^1(G)$ such that $\|\zeta - \sum f_i * \zeta_i\| \leq \frac{\varepsilon}{2(c+1)}$: there exists a $\lambda_0 \in \Lambda$ such that $\|e_\lambda * f_i - f_i\| \|\zeta_i\| \leq \frac{\varepsilon}{2n}$ ($i=1, \dots, n$) for all $\lambda \geq \lambda_0$. For these λ we then have $\|e_\lambda * \zeta - \zeta\| \leq \|e_\lambda * (\zeta - \sum f_i * \zeta_i)\| + \sum \| (e_\lambda * f_i - f_i) * \zeta_i \| + \|\sum f_i * \zeta_i - \zeta\| \leq c \frac{\varepsilon}{2(c+1)} + n \frac{\varepsilon}{2n} + \frac{\varepsilon}{2(c+1)} = \varepsilon$.

Thus, $E_a = \{\zeta : \lim e_\lambda * \zeta = \zeta\}$. In particular, it follows that E_a is the closure of $L^1(G)*E := \{f * \zeta : f \in L^1(G); \zeta \in E\}$.

Obviously, E_a is a closed linear subspace of E . It is a module over $L^1(G)$ because it contains $L^1(G)*E$.

In the rest of this proof, $(e_\lambda)_{\lambda \in \Lambda}$ is a left approximate identity of $L^1(G)$ with $\|e_\lambda\| \leq 1$ for all λ .

Let $x \in G$. If $f \in L^1(G)$ and $\zeta \in E$, then $f_x * \zeta = \lim (e_\lambda * f)_x * \zeta = \lim (\delta_x * e_\lambda * f) * \zeta = \lim ((e_\lambda)_x * f) * \zeta = \lim (e_\lambda)_x * (f * \zeta)$. Thus, $\lim (e_\lambda)_x * \gamma$ exists for all $\gamma \in L^1(G)*E$ and consequently, for all γ in the linear hull $[L^1(G)*E]$ of $L^1(G)*E$. As $\|(e_\lambda)_x\| = \|e_\lambda\| \leq 1$, $\gamma \mapsto \lim (e_\lambda)_x * \gamma$ is a continuous linear map

$\llbracket L^1(G)*E \rrbracket \rightarrow E_a$ whose norm is ≤ 1 . By continuity this map extends to a linear $U_x : E_a \rightarrow E_a$ whose norm is ≤ 1 .

As we have already seen,

$$U_x(f * \zeta) = f_x * \zeta \quad (f \in L^1(G); \zeta \in E).$$

For every $x \in G$ we have such a U_x . We have $U_1 = I$, and, for all $x, y \in G$, $U_x U_y = U_{xy}$ on $L^1(G)*E$, hence $U_x U_y = U_{xy}$ on all of E_a . In particular, $U_x U_{x^{-1}} = U_{x^{-1} x} = I$. As $\|U_x\| \leq 1$ and $\|U_{x^{-1}}\| \leq 1$ it follows that U_x is a (surjective) isometry. Thus, U is a representation of G in E_a .

For all $f \in L^1(G)$ and $\zeta \in E$, $x \mapsto f_x * \zeta$ is continuous.

It follows easily that the representation U is continuous. Furthermore, if $f \in L^1(G)$, then for all $g \in L^1(G)$ and $\eta \in E$ we obtain

$$\begin{aligned} \int f(x) U_x(g * \eta) dx &= \int f(x) g_x * \eta dx = (\int f(x) g_x dx) * \eta = \\ &= (f * g) * \eta = f * (g * \eta). \end{aligned}$$

Hence, $\int f(x) U_x \zeta dx = f * \zeta$ for $\zeta \in L^1(G)*E$. By continuity the formula is valid for all $\zeta \in E_a$.

The proof of the rest of the theorem presents no difficulty.

If $\zeta \in E_a$ then $\zeta = \lim e_\gamma * \zeta$, so $\zeta \in (E_a)_a$ by the definition of E_a . Therefore, $(E_a)_a = E_a$.

E_a is called the absolutely continuous or essential part of E . We call E continuous if $E = E_a$. For any Banach module E over $L^1(G)$ or $M(G)$, E_a is continuous.

9.6. THEOREM. Let E be a Banach space with a continuous representation U of G . Make E into a module over $L^1(G)$ and $M(G)$ as was done in Theorem 9.4. Then E is continuous, and the representation of G that is induced by the module structure (see Theorem 9.5) is just U . (Thus, $C_\infty(G)$, $L^1(G)$ and $L^2(G)$ are continuous modules.)

An $S \in \mathcal{L}(E)$ commutes with every U_a ($a \in G$) if and only if S is an $L^1(G)$ -module homomorphism, and if and only if S is an

$M(G)$ -module homomorphism.

For a closed linear subspace D of E the following conditions are equivalent.

- (a) $U_a(D) \subset D$ for all $a \in G$.
- (b) D is an $L^1(G)$ -submodule of E .
- (c) D is an $M(G)$ -submodule of E .

We leave the proof to the reader.

The situation becomes particularly simple if we restrict ourselves to Hilbert spaces. A Hilbert module over a Banach algebra A is a Banach module that is a Hilbert space.

9.7. THEOREM. Let H be a Hilbert module over $L^1(G)$.

Then

$$(f * \zeta | \gamma) = (\zeta | f * \gamma) \quad (f \in L^1(G); \zeta, \gamma \in H).$$

The spaces H_a and $\{\zeta : L^1(G) * \zeta = \{0\}\}$ are each other's orthocomplements.

Let $(e_\lambda)_{\lambda \in \Lambda}$ be a bounded left approximate identity in $L^1(G)$. For every $\zeta \in H$,

$$P\zeta := \lim e_\lambda * \zeta$$

exists in H . P is the projection of H onto H_a . We have

$$P(f * \zeta) = f * P\zeta = f * \zeta \quad (f \in L^1(G); \zeta \in H).$$

Proof. Instead of $L^1(G)$ we write L . Let $H_0 := \{\zeta : L * \zeta = \{0\}\}$. Like H_a , H_0 is a closed linear subspace of H .

Let $\zeta \in H_a$. By Theorem 4.2 we may assume that 1 is a bound for some left approximate identity $(u_\lambda)_{\lambda \in \Lambda}$ of L .

If ζ_0 is the projection of ζ in H_0 , then $\zeta_0 \perp \zeta - \zeta_0$, so $\|\zeta\|^2 = \|\zeta_0\|^2 + \|\zeta - \zeta_0\|^2$. For each λ , $\|\zeta - \zeta_0\| \geq \|u_\lambda * (\zeta - \zeta_0)\| = \|u_\lambda * \zeta\|$. But by Theorem 9.5, $\lim u_\lambda * \zeta = \zeta$, so $\|\zeta - \zeta_0\| \geq \|\zeta\|$. It follows that $\zeta_0 = 0$:

$$(1^*) \quad H_0 \perp H_a.$$

For all $f \in L$ and $\zeta \in H$, $\eta \mapsto (\tilde{f} * \eta | \zeta)$ is a continuous linear function on H , so there exists a unique $f \circ \zeta \in H$ with

$$(2) \quad (\tilde{f} * \eta | \zeta) = (\eta | f \circ \zeta)$$

for all η . Under \square , H is a Hilbert module over L . In analogy with (1^*) we have

$$(1^{\square}) \quad \text{if } L \square \zeta = \{0\}, \text{ then } \zeta \perp L \square H.$$

Now take $\zeta \in H$, $\zeta \perp H_a$. For all $f \in L$ and $\eta \in H$ the left hand member of (2) vanishes. Hence $L \square \zeta = \{0\}$, so $\zeta \perp L \square H$. But then for all $f \in L$ and $\eta \in H$ we have $(f * \zeta | \eta) = (\zeta | \tilde{f} \square \eta) = 0$, so $L * \zeta = \{0\}$. Thus,

$$(3) \quad \text{if } \zeta \perp H_a, \text{ then } \zeta \in H_0.$$

By (1^*) and (3), H_a and H_0 are each other's orthocomplements.

Every $\zeta \in H$ can in a unique way be written as $\zeta_a + \zeta_0$ with $\zeta_a \in H_a$, $\zeta_0 \in H_0$. Since $\zeta_a = \lim e_\lambda * \zeta_a$ and $e_\lambda * \zeta_0 = 0$ for every λ , we have $\zeta_a = \lim e_\lambda * \zeta$. Thus, for all $\zeta \in H$, $P\zeta := \lim e_\lambda * \zeta$ exists and P is the projection onto H_a .

Let $f \in L$, $\zeta, \eta \in H$. It remains to prove

$$(4) \quad (f * \zeta | \eta) = (\zeta | \tilde{f} * \eta).$$

If $\zeta \in H_0$, then $\zeta \perp L * \eta$; so both members of (4) vanish: we may assume $\zeta \in H_a$. Similarly we may assume $\eta \in H_a$. If U is the representation of G in H_a induced by the module structure (Theorem 9.5), then each U_x is a linear isometry of H_a onto itself and is therefore unitary. It follows that $(U_x \zeta | \eta) = (\zeta | U_{x^{-1}} \eta)$, or $(\zeta | \eta) = (\zeta | \eta_{x^{-1}})$. Thus, $(f * \zeta | \eta) = \int f(x) (\zeta | \eta_x) dx = \int f(x) (\zeta | \eta_{x^{-1}}) dx = \int f(x) (\eta_{x^{-1}} | \zeta) dx = \overline{\int \tilde{f}(x) (\eta_x | \zeta) dx} = \overline{(\tilde{f} * \eta | \zeta)} = (\zeta | \tilde{f} * \eta)$.

A simple consequence of the above theorem:

9.8. COROLLARY. If D is a closed submodule of a Hilbert module H over $L^1(G)$, then so is D^\perp . The projection P of H onto D is a module homomorphism: $P(f * \zeta) = f * P\zeta$ ($f \in L^1(G)$; $\zeta \in H$).

Proof. If $f \in L^1(G)$ and $\zeta \in D^\perp$, then $f * \zeta \in D^\perp$ since $(f * \zeta | \gamma) = (\zeta | f * \gamma) = 0$ for all $\gamma \in D$; so D^\perp is a module. For $f \in L^1(G)$ and $\zeta \in H$ we have $f * P\zeta \in f * D \subset D$, $f * (I - P)\zeta \in f * D^\perp \subset D^\perp$, and $f * \zeta = f * P\zeta + f * (I - P)\zeta$: so $P(f * \zeta) = f * P\zeta$.

For a Banach space E denote by $\mathcal{L}(E)$ the Banach algebra of all continuous linear maps $E \rightarrow E$. A representation of a Banach algebra A in E is an algebra homomorphism $T : a \rightarrow T_a$ of A into $\mathcal{L}(E)$ for which $\|T_a\| \leq \|a\|$ ($a \in A$). Such a representation turns E into a Banach module over A by

$$a\zeta := T_a \zeta \quad (a \in A; \zeta \in E).$$

Conversely, every module structure on E corresponds to such a representation. There is a one-to-one correspondence between the representations T of A in E and the algebra homomorphisms $\varphi : A \rightarrow \mathbb{C}$ given by the formula

$$T_a \zeta = \varphi(a)\zeta \quad (a \in A; \zeta \in E).$$

A representation T of $L^1(G)$ or $M(G)$ in H is a *representation if $T_f = (T_f)^*$ ($f \in L^1(G)$) or $T_\mu = (T_\mu)^*$ ($\mu \in M(G)$), respectively. The first part of Theorem 9.7 says that every representation of $L^1(G)$ in a Hilbert space is a *representation.

We conclude this section by showing that the same is not true for representations of $M(G)$, even if G is extremely decent.

9.9. LEMMA. There exists a $\mu \in M(\mathbb{R})$ such that $\mu \geq 0$, $\|\mu\|=1$, $\tilde{\mu}=\mu$, μ is continuous (i.e. $\mu(\{a\})=0$ for every $a \in \mathbb{R}$) and such that $\delta_0, \mu, \mu * \mu, \mu * \mu * \mu, \dots$ are mutually singular.

Before proving this lemma we mention some its consequences. By ζ we denote the Gelfand Transformation $M(\mathbb{R}) \rightarrow C(M(M(\mathbb{R})))$. We view $\hat{\mathbb{R}}$ as a subset of $M(M(\mathbb{R}))$, (see Exercise 6.B,) so that $\hat{\mu}$ is the restriction of ζ_μ to $\hat{\mathbb{R}}$. By the Uniqueness Theorem 6.4, if $\zeta_\mu = \zeta_\nu$ on $\hat{\mathbb{R}}$ then $\zeta_\mu = \zeta_\nu$ everywhere.

9.10. THEOREM. There exists a $\mu \in M(\mathbb{R})$ for which $\zeta_\mu \neq \overline{\zeta_\mu}$

Proof. Let μ be as in Lemma 9.9; set $\pi := \delta_0 - \mu * \mu$

Define $\mu^{(0)}, \mu^{(1)}, \dots$ by

$$\mu^{(0)} := \delta_0, \quad \mu^{(n)} := \mu * \mu^{(n-1)} \quad (n \in \mathbb{N})$$

and define $\pi^{(0)}, \pi^{(1)}, \dots$ in a similar way. For every $n \in \mathbb{N}$,

$$\pi^{(n)} = \sum_{p=0}^n \binom{n}{p} (-1)^p \mu^{(2p)}. \quad \text{As } \mu^{(0)}, \mu^{(2)}, \mu^{(4)}, \dots \text{ are mutually}$$

singular, $\|\pi^{(n)}\| = \sum_p \binom{n}{p} \|\mu^{(2p)}\| = \sum_p \binom{n}{p} = 2^n$. By the Spectral

Radius Formula 2.7, $\|\xi_\delta \pi\|_\infty = \lim \sqrt[n]{\|\pi^{(n)}\|} = 2$. The spectrum of π is compact, so there must exist a $\varphi \in \mathcal{M}(M(\mathbb{R}))$ with

$$|\varphi(\pi)| = 2. \quad \text{Now } \varphi(\pi) = \varphi(\delta_0 - \mu * \mu) = 1 - \varphi(\mu)^2 \text{ and } |\varphi(\mu)| \leq \|\mu\| = 1.$$

Consequently, $\varphi(\mu)^2 = -1$ and $\varphi(\mu) = \pm i$. As $\mu = \tilde{\mu}$, certainly $\varphi(\tilde{\mu}) \neq \overline{\varphi(\mu)}$.

9.11. COROLLARY. \hat{R} is not dense in $M(M(\mathbb{R}))$.

Proof. Let μ, φ be as above. The restriction of $\xi_\delta \mu$ to \hat{R} is $\hat{\mu}$, which is real-valued since $\mu = \tilde{\mu}$. But $(\xi_\delta \mu)(\varphi) \notin \hat{R}$. Therefore φ does not lie in the closure of \hat{R} in $M(M(\mathbb{R}))$.

9.12. COROLLARY. There exist representations of $M(\mathbb{R})$ in (one-dimensional) Hilbert spaces that are not *representations.

Proof. Let μ and φ be as in Theorem 9.10 and its proof. The formula

$$T_v \varphi := \varphi(v) \zeta \quad (v \in M(\mathbb{R}); \zeta \in \mathbb{C})$$

defines a representation T of $M(\mathbb{R})$ in \mathbb{C} , and $T_{\tilde{\mu}} = T_\mu \neq T_\mu^*$.

9.13. COROLLARY (WIENER-PITT). There exists a function j on \mathbb{R} with $j \geq 1$ such that j is, but $\frac{1}{j}$ is not a Fourier-Stieltjes transform.

NOTE. This result should be viewed in contrast with Exercise 2.H.

Proof. Let again μ, φ be as in Theorem 9.10 and its proof and set $v := \delta + \mu * \mu$, $j := \hat{v}$. Then $j = 1 + (\mu * \tilde{\mu})^* = 1 + \hat{\mu} \hat{\mu}^* \geq 1$. If $\pi \in M(\mathbb{R})$ and $\hat{\pi} = \frac{1}{j}$, then $(\pi * v)^* = \hat{\delta}_0$, so $\pi * v = \delta_0$ (Uniqueness Theorem) and $(\xi_\delta \pi)(\xi_\delta v) = 1$. But $(\xi_\delta v)(\varphi) = 0$.

9.B. EXERCISE. The Fourier-Stieltjes Transformation
 $M(\mathbb{R}) \rightarrow C_u(\mathbb{R})$ is not surjective. (See also Exercise 7.F.)

The proof of Lemma 9.9 is somewhat involved. We start off with a lemma.

9.14. LEMMA. A finite sequence x_1, \dots, x_n of real numbers is linearly independent over \mathbb{Q} if and only if the set $\{(\gamma(x_1), \dots, \gamma(x_n)) : \gamma \in \hat{\mathbb{R}}\}$ is dense in \mathbb{T}^n .

Proof. Set $\Phi(\gamma) := (\gamma(x_1), \dots, \gamma(x_n))$ ($\gamma \in \hat{\mathbb{R}}$) and $\Phi(\hat{\mathbb{R}}) := \{\Phi(\gamma) : \gamma \in \hat{\mathbb{R}}\}$. $\Phi(\hat{\mathbb{R}})$ and its closure are subgroups of \mathbb{T}^n . The following propositions are equivalent. (For (1) \Rightarrow (2) and (4) \Rightarrow (5), apply Corollary 7.2; (2) and (3) are equivalent by Exercise 5.B.)

- (1) $\Phi(\hat{\mathbb{R}})$ is not dense in \mathbb{T}^n .
- (2) There exists a $\beta \in \hat{\mathbb{T}}^n$, $\beta \neq 1$, $\Phi(\hat{\mathbb{R}}) \subset \text{Ker } \beta$.
- (3) There exist $p_1, \dots, p_n \in \mathbb{Z}$ such that $\prod_j \gamma(x_j)^{p_j} = 1$ for all $\gamma \in \hat{\mathbb{R}}$ while not every p_j is 0.
- (4) There exist $p_1, \dots, p_n \in \mathbb{Z}$ such that $\gamma(\sum p_j x_j) = 1$ for all $\gamma \in \hat{\mathbb{R}}$ while not every p_j is 0.
- (5) There exist $p_1, \dots, p_n \in \mathbb{Z}$ such that $\sum p_j x_j = 0$ while not every p_j is 0.
- (6) x_1, \dots, x_n are not linearly independent over \mathbb{Q} .

Now we come to the proof of Lemma 9.9.

We first show that for every $n \in \{0, 1, 2, \dots\}$ we can choose closed intervals $S_1^n, S_2^n, \dots, S_{2^n}^n$ in \mathbb{R} and a finite $\Gamma_n \subset \hat{\mathbb{R}}$ with the following properties:

- (a) $S_1^n, \dots, S_{2^n}^n$ are pairwise disjoint.
- (b) Each S_j^n has length > 0 but $\leq 3^{-n}$.
- (c) If $n \neq 0$, then $S_{2j-1}^n \subset S_j^{n-1}$ and $S_{2j}^n \subset S_j^{n-1}$ for $j = 1, \dots, 2^{n-1}$.
- (d) If $n \neq 0$ and $\alpha_1, \dots, \alpha_{2^n} \in \mathbb{T}$ there exists a $\gamma \in \Gamma_n$ such that $|\gamma - \alpha_j| < \frac{1}{n}$ on S_j^n ($j = 1, \dots, 2^n$).

For $n=0$ we take $S_1^0 := [0, 1]$, $\Gamma_0 = \emptyset$. Now let $N \in \mathbb{N}$ and suppose that for every $m < N$ we have S_j^m and Γ_m such that (a)-(d) are true for $n=0, 1, \dots, N-1$. In each S_j^{N-1} choose x_{2j-1} and x_{2j} in such a way that x_1, \dots, x_{2^N} are linearly independent over \mathbb{Q} . As $\{\gamma(x_1), \dots, \gamma(x_{2^N}) : \gamma \in \hat{\mathbb{R}}\}$ is a dense subset of the compact group \mathbb{T}^{2^N} there exists a finite set $\Gamma_N \subset \hat{\mathbb{R}}$ such that for every $(\alpha_1, \dots, \alpha_{2^N}) \in \mathbb{T}^{2^N}$ there is a $\gamma \in \hat{\mathbb{R}}$ with

$$(*) \quad \max_j |\alpha_j - \gamma(x_j)| < \frac{1}{2^N}.$$

Next, for $j=1, \dots, 2^N$ we can choose a closed interval S_j^N containing x_j in such a way that (a)-(c) hold for $n=N$ while

$$S_j^N \subset \{x \in \mathbb{R} : |\gamma(x) - \gamma(x_j)| < \frac{1}{2^N} \text{ for each } \gamma \in \Gamma_N\}.$$

If now $(\alpha_1, \dots, \alpha_{2^N}) \in \mathbb{T}^{2^N}$ and if $\gamma \in \Gamma_N$ satisfies (*), then $|\gamma - \alpha_j| < \frac{1}{N}$ on S_j^N ($j=1, \dots, 2^N$). Thus, $S_1^N, \dots, S_{2^N}^N$ and Γ_N fulfil (d) for $n=N$.

We see that we can make our closed intervals S_j^n such that (a)-(d) are true for every n . Set $P_n := S_1^n \cup \dots \cup S_{2^n}^n$, then P_n is compact and $P_1 \supset P_2 \supset \dots$. Hence, $P := \bigcap P_n$ is compact.

We next prove P to be independent over \mathbb{Q} . Let a_1, \dots, a_m be distinct points of P . Let $\alpha_1, \dots, \alpha_m \in \mathbb{T}$, $\varepsilon > 0$; we make a $\gamma \in \mathbb{R}$ such that $|\gamma(a_j) - \alpha_j| < \varepsilon$ for each j . (The independence of a_1, \dots, a_m then follows by Lemma 9.14.) Take $n \in \mathbb{N}$ so that $n > \frac{1}{\varepsilon}$ and $|a_i - a_{i'}| > 3^{-n}$ for all i, i' with $i \neq i'$. For $i=1, \dots, m$ let $j(i) \in \{1, \dots, 2^n\}$ be so that $a_i \in S_{j(i)}^n$. As the length of each S_j^n is $\leq 3^{-n}$ we have $j(i) \neq j(i')$ as soon as $i \neq i'$. By property (d) there is a $\gamma \in \mathbb{R}$ such that $|\gamma - \alpha_i| < \frac{1}{n}$ on $S_{j(i)}^n$ ($i=1, \dots, m$). Then surely $|\gamma(a_i) - \alpha_i| < \varepsilon$ for each i .

For $n \in \mathbb{N}$ and $j=1, \dots, 2^N$ let f_j^n be the characteristic function of $S_j^n \cap P$, restricted to P . Then $f_j^n \in C(P)$ and

$f_j^n = f_{2j-1}^{n+1} + f_{2j}^{n+1}$. There exists a linear function J defined on the linear hull of $\{f_j^n : n \in \mathbb{N}; j=1, \dots, 2^n\}$ for which

$$J\left(\sum_{j=1}^{2^n} \lambda_j f_j^n\right) = \sum \lambda_j 2^{-n} \quad (n \in \mathbb{N}; \lambda_1, \dots, \lambda_{2^n} \in \mathbb{C}).$$

J can be extended to a continuous linear function on $C(P)$ and induces a Borel measure μ_1 on P with

$$\mu_1(S_j^n \cap P) = 2^{-n} \quad (n \in \mathbb{N}; j=1, \dots, 2^n).$$

We have $\mu_1 \geq 0$, $\mu_1(P)=1$, and $\mu_1(\{a\})=0$ for every a . This μ_1 determines a $\mu_2 \in M(\mathbb{R})$ by

$$\mu_2(X) := \mu_1(X \cap P) \quad (X \subset \mathbb{R} \text{ Borel}),$$

and finally we make $\mu \in M(\mathbb{R})$:

$$\mu := \frac{1}{2}(\mu_2 + \tilde{\mu}_2).$$

The crucial properties of μ are the following:

$$\mu \in M(\mathbb{R}), \mu \geq 0, \mu(\mathbb{R}) = 1, \mu = \tilde{\mu}, \mu(\{x\}) = 0 \quad (x \in \mathbb{R})$$

and

$$(\mathbb{R} \setminus Q) = 0$$

where Q is the compact set $P \cup -P$.

Let $n, m \in \{0, 1, \dots\}$, $n < m$. We want to prove that $\mu^{(n)}$ and $\mu^{(m)}$ are mutually singular. (For $\mu^{(n)}, \mu^{(m)}$, see the proof of Theorem 9.10.) Define the compact sets Q_0, Q_1, Q_2, \dots by

$Q_0 := \{0\}$, $Q_1 := Q$, $Q_{n+1} := Q_n + Q$ ($n \in \mathbb{N}$). According to Exercise 4.B (b), $\mu^{(n)}(\mathbb{R} \setminus Q_n) = 0$. We are done if we can prove $\mu^{(m)}(Q_n) = 0$.

Set $A := \{(x_1, \dots, x_m) \in Q^m : x_1 + \dots + x_m \in Q_n\}$. As $\mu = \xi_Q \mu$,

from Exercise 4.B (a) we obtain

$$(1) \quad \begin{aligned} \mu^{(m)}(Q_n) &= \int \dots \int \xi_{Q_n}(x_1 + \dots + x_m) d\mu(x_1) \dots d\mu(x_m) = \\ &= \int \dots \int \xi_Q(x_1) \dots \xi_Q(x_m) \xi_{Q_n}(x_1 + \dots + x_m) d\mu(x_1) \dots d\mu(x_m) = \\ &= \int \dots \int \xi_A(x_1, \dots, x_m) d\mu(x_1) \dots d\mu(x_m). \end{aligned}$$

Let $(x_1, \dots, x_m) \in A$. Set $I := \{i : x_i \in P\}$, $I' := \{j : -x_j \in P\}$; then $I \cap I' = \emptyset$ and $I \cup I' = \{1, \dots, m\}$. As $x_1 + \dots + x_m \in Q_n$ there exist $y_1, \dots, y_s, z_1, \dots, z_t \in P$ such that $s+t=n$ and

$$x_1 + \dots + x_m = y_1 + \dots + y_s - z_1 - \dots - z_t, \text{ i.e.}$$

$$\sum_{i \in I} x_i + \sum_{k=1}^t z_k = \sum_{j \in I', \text{ that } i < j} (-x_j) + \sum_{l=1}^s y_l.$$

The linear independence of P and the fact that $s+t < m$ imply that there must exist an $i \in I$ and a $j \in I'$ such that $x_i = -x_j$.

Thus,

$$A \subset \bigcup_{i < j} \{(x_1, \dots, x_m) : x_i + x_j = 0\},$$

so that

$$(2) \quad \xi_A(x_1, \dots, x_m) \leq \sum_{\substack{i, j \text{ so} \\ \text{that } i < j}} \xi_{\{-x_j\}}(x_i)$$

But if $i < j$ then

$$\begin{aligned} & \int \dots \int \xi_{\{-x_j\}}(x_i) d\mu(x_1) \dots d\mu(x_n) = \\ & = \int \dots \int \mu(\{-x_j\}) d\mu(x_{i+1}) \dots d\mu(x_n) = 0 \end{aligned}$$

By (1), (2) and (3), $\mu^{(m)}(Q_n) = 0$.