XVI.. Beurling-Wiener algebras

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Introduction. The results in this section are foremost due to Wiener and Beurling. The cornerstone is Wiener's general Tauberian Theorem which we apply a class called Beurling-Wiener algebras where the convolution algebra $L^1(\mathbf{R})$ is replaced by various weight algebras introduced by Beurling in the article (Beurling: 1938]. Here follows the set-up in this section.

Consider the Banach space $L^1(\mathbf{R})$ of Lebesgue measurable and absolutely integrable functions whose product is defined by convolutions:

$$f * g(x) = \int f(x - y)g(y)dy$$

A.1 The space \mathcal{F}_0^{∞} . On the ξ -line we have the space C_0^{∞} of infintely differentiable functions with compact support. Each $g(\xi) \in C_0^{\infty}$ yields an L^1 -function on the real x-line defined by

(*)
$$\mathcal{F}(g)(x) = \frac{1}{2\pi} \int e^{ix\xi} g(\xi) \cdot d\xi$$

The resulting subspace of L^1 is denoted by \mathcal{F}_0^{∞} .

A.2 Beurling-Wiener algebra. A subalgebra B of L^1 is called a Beurling-Wiener algebra - for short a \mathcal{BW} -algebra - if the following two conditions hold:

Condition 1. B is equipped with a complete norm denoted by $||\cdot||_B$ such that

$$||f * g||_B \le ||f||_B \cdot ||g||_B$$
 : $f, g \in B$ and $||f||_1 \le ||f||_B$

Condition 2. \mathcal{F}_0^{∞} is a dense subalgebra of B.

A.3 Theorem Let B be a \mathcal{BW} -algebra. For each multiplicative and continuous functional λ on B which is not identically zero there exists a unique $\xi \in \mathbf{R}$ such that

$$\lambda(f) = \widehat{f}(\xi) : f \in B$$

Proof. Suppose that there exists some ξ such that

(i)
$$\lambda(f) = 0 \implies \widehat{f}(\xi) = 0$$

This means that the linear form $f \mapsto \widehat{f}(\xi)$ has the same kernel as λ and hence there exists some constant c such that

(ii)
$$\lambda(f) = c \cdot \hat{f}(\xi)$$
 for all $f \in B$.

Since λ is multiplicative it follows that $c=c^n$ for every positive integer n and then c=1. Next, since B contains \mathcal{F}_0^{∞} and test-functions on the ξ -line separate points, it is clear that ξ is uniquely determined. There remains to prove the existence of some ξ for which (i) holds.

To prove this we use the density of \mathcal{F}_0^{∞} in B which by the continuity of λ gives some $g \in \mathcal{F}_0^{\infty}$ such that $\lambda(g) \neq 0$. Let K be the compact support of the test-function $\widehat{g}(\xi)$ and suppose that (i) fails for each point $\xi \in K$. The density of \mathcal{F}_0^{∞} gives some $f_{\xi} \in \mathcal{F}_0^{\infty}$ such that

(iii)
$$\widehat{f}(\xi) \neq 0 \quad \text{and } \lambda(f) = 0$$

Heine-Borel's Lemma yields a finite set of points ξ_1, \ldots, ξ_N in K such that family $\{\widehat{f}_{\xi_k}\}$ have no common zero on K. To simplify notations we set $f_k = f_{\xi_k}$. The complex conjugates of $\{\widehat{f}_k\}$ are again test-functions. So for each k we find $h_k \in B$ such that \widehat{h}_k is the s complex conjugate of \widehat{f}_k . Set

$$\phi(\xi) = \sum_{k=1}^{k=N} \widehat{h}_k(\xi) \cdot \widehat{f}_k(\xi)$$

This test-function is > 0 on the support of \hat{g} and hence there exists the test-function

(iv)
$$Q(\xi) = \frac{\widehat{g}}{\phi}$$

By Condition 2, Q is the Fourier transform of some B-element q. Since $L^1(\mathbf{R})$ -functions are uniquely determined by their Fourier transforms, it follows from (iv) that

$$\sum_{k=1}^{k=N} q * h_k * f_k = g$$

Now we get a contradiction since $\lambda(f_k) = 0$ for each k while $\lambda(g) \neq 0$.

A.4 The algebra B_a .

Let a > 0 be a positive real number. Given a Beurling-Wiener algebra B we set

$$J_a = \{ f \in B : \widehat{f}(\xi) = 0 \text{ for all } -a \le \xi \le a \}$$

Condition 1 and the continuity of the Fourier transform on L^1 -functions imply that J_a is a closed ideal in B. Hence we get the Banach algebra $\frac{B}{J_a}$ which we denote by B_a . Let $g \in \mathcal{F}_0^{\infty}$ be such that $\widehat{g}(\xi) = 1$ on [-a, a]. For every $f \in B$ it follows that g * f - f belongs to J_a which means that the image of f in B_a is equal to the image of g * f. We conclude that the g-image yields an identity in the algebra B_a and hence B_a is a Banach algebra with a unit element.

A.5 Theorem. The Gelfand space of B_a is equal to the compact interval [-a, a].

A.6 Exercise. Prove this using Theorem A.3

A.7. Examples of BW-algebras

Let B be the space of all continuous functions f(x) on the real x-line such that the positive series below is convergent:

$$\sum_{-\infty}^{\infty} ||f||_{[\nu,\nu+1]}$$

where $||f||_{[\nu,\nu+1]}$ is the maximum norm of f on the closed interval $[\nu.\nu+1]$ and the sum extends over all integers. The norm on B-elements is defined by the sum of the series above. It is obvious that this norm dominates the L^1 -norm. Moreover, one easily verifies that

(i)
$$||f * g||_B \le ||f||| \cdot ||g||_B$$

for pairs in B. Hence B satisfies Condition 1 from B.

Exercise. Show that the Schwartz space S of rapidly decreasing functions on the real x-line is a dense subalgebra of B.

Next, since $\mathcal{F}_0^\infty\subset\mathcal{S}$ we have the inclusion

(ii)
$$\mathcal{F}_0^{\infty} \subset B$$

There remains to see why \mathcal{F}_0^{∞} is dense in B. To prove this we construct some special functions on the x-line whose Fourier transforms have compact support. If b > 0 we set

$$f_b(x) = \frac{1}{2\pi} \int_{-b}^{b} e^{ix\xi} \cdot (1 - \frac{|\xi|}{b}) \cdot d\xi$$

By Fourier's inversion formula this means that

$$\widehat{f}_b(\xi) = 1 - \frac{|\xi|}{b}$$
 $-b \le \xi \le b$ and zero if $|\xi| > b$

A computation which is left to the reader gives

$$f_b(x) = \frac{1}{\pi} \cdot \frac{1 - \cos bx}{bx^2}$$

From this expression it is clear that $f_b(x)$ belongs to B and we leave it to the reader to verify that

(iii)
$$\lim_{b \to +\infty} ||f_b * g - g||_B = 0 \quad \text{for all } g \in B$$

Next, the functions $\hat{f}_b(\xi)$ have compact support but they are not smooth, i.e. they do not belong to \mathcal{F}_0^{∞} . However, we can perform a smoothing of these functions as follows: Let $\phi(\xi)$ be an even and non-negative C_0^{∞} -function with support in $-1 \leq \xi \leq 1$ such that the integral

$$\int \phi(\xi) \cdot d\xi = 1$$

With $\delta > 0$ we set $\phi_{\delta}(\xi) = \frac{1}{\delta} \cdot \phi(\xi/\delta)$ and for each pair δ, b we get the test-function on the ξ -line defined by

$$\psi_{\delta,b}(\xi) = \int_{-b}^{b} \phi_{\delta}(\xi - \eta) \cdot (1 - \frac{|\eta|}{b}) \cdot d\eta$$

The inverse Fourier transforms

$$f_{\delta,b}(x) = \frac{1}{2\pi} \int e^{ix\xi} \cdot \psi_{\delta,b}(\xi) \cdot d\xi$$

yield functions in \mathcal{F}_0^{∞} for all pairs δ, b . Next, if $g \in B$ then the Fourier transform of the *B*-element $f_{\delta,b} * g$ is equal to the *convolution* of $\phi_{\delta}(\xi)$ and the Fourier transform of $f_b * g$. This implies that

$$f_{\delta,b} * g \in \mathcal{F}_0^{\infty}$$
.

At this stage we leave it to the reader to verify that

$$\lim_{(\delta,b)\to(0,0)} f_{\delta,b} * g = g$$

holds for every $g \in B$. Hence the required density of \mathcal{F}_0^{∞} is proved and B is a Beurling-Winer algebra.

A.8 Adding discrete measures

Let $M_d(\mathbf{R})$ be the Banach algebra of discrete measures of finite total variation, i.e. measures of the form

$$\mu = \sum c_{\nu} \cdot \delta_{x_{\nu}} \quad : \ ||\mu|| = \sum |c_{\nu}| < \infty$$

As explained in XX the Gelfand space is the compact Bohr group \mathfrak{B} , where the real ξ -line via the Fourier transform appears as a dense subset. Now we adjoin some \mathcal{BW} -algebra B and obtain a Banach algebra B_d which consists of measures of the form

$$f + \mu$$
 : $f \in B$ and $\mu \in M_d(\mathbf{R})$

where the norm of $f + \mu$ is the sum of the *B*-norm of f and the total variation of μ . Since B is a subspace of L^1 one easuly checks that this yields a complete norm. next, by condition (2) in A.2 it follows that if $f \in b$ and $\mu \in M_d(\mathbf{R})$ then the convolution $f * \mu$ belongs to B. This means that B appears as a closed ideal in B_d .

A.9 The Gelfand space \mathcal{M}_{B_d} . Let λ is a multiplicative functional on B_d which is not identically zero on B. Theorem A.3 gives a unique ξ such that

(i)
$$\lambda(f) = \widehat{f}(\xi) : f \in B$$

If a is a real number then $\delta_a * f$ has the Fourier transform becomes $e^{ia\xi} \cdot \widehat{f}(\xi)$. It follows that

(ii)
$$\lambda(\delta_a) \cdot \widehat{f}(\xi) = \lambda(\delta_a * f) = e^{-ia\xi} \cdot \widehat{f}(\xi)$$

We conclude that $\lambda(\delta_a) = e^{-ia\xi}$ and hence the restriction of λ is the evaluation of the Fourier transform at ξ on the whole algebra B_d . In this way the real ξ -line is embedded in \mathcal{M}_B where a point $\lambda \in \mathcal{M}_B$ belongs to this subset if and only if $\lambda(f) \neq 0$ for some $f \in B$. The construction of the Gelfand topology shows that this copy of the real ξ -line appears as an open subset of \mathcal{M}_{B_d} denoted by \mathbf{R}_{ξ} .

A.10 The set $\mathcal{M}_{B_d} \setminus \mathbf{R}_{\xi}$. If λ belongs to this closed subset it is identically zero on the ideal Band its restriction to $M_d(\mathbf{R})$ corresponds to a point γ in the Bohr group \mathfrak{B} . Conversely, every point in \mathfrak{B} yields a $\lambda \in \mathcal{M}_{B_d} \setminus \mathbf{R}_{\xi}$ since the quotient algebra

$$\frac{B_d}{B} \simeq M_d(\mathbf{R})$$

Hence we have the set-theoretic equality

$$(*) \hspace{3cm} \mathcal{M}_{B_d} = \mathbf{R}_{\boldsymbol{\xi}} \cup \, \mathfrak{B}$$

A.11 Proposition. The open subset \mathbf{R}_{ξ} is dense in \mathcal{M}_B .

Proof. Let λ be a point in $\mathcal{M}_{B_d} \setminus \mathbf{R}_{\xi}$ which therefore corresponds to a point $\gamma \in \mathfrak{B}$. By the result in XX we know that for every finite set μ_1, \ldots, μ_N of discrete measures, there exists a sequence $\{\xi_{\nu}\}$ such that

$$\lim_{\nu \to \infty} \widehat{\mu}_i(\xi_{\nu}) = \gamma(\mu_i) \quad \text{and } |\xi_{\nu}| \to \infty$$

At the same time the Riemann-Lebesgue Lemma entails that

$$\lim_{\nu \to \infty} \widehat{f}(\xi_{\nu}) = 0$$

 $\lim_{\nu\to\infty} \widehat{f}(\xi_{\nu}) = 0$ for every $f\in B$. Hence the construction of the Gelfand topology on \mathcal{M}_{B_d} gives the requested density in Proposition A.11

A.12 An inversion formula. Let $f \in B$ and μ is some discrete measure. Suppose that there exists $\delta > 0$ such that the Fourier transform of $f + \mu$ has absolute value $\geq \delta$ for all ξ . Proposition A.11 implies that its Gelfand transform has no zeros and hence this B_d -element is invertible, i.e. there exist $g \in B$ and a discrete measure γ such that

(i)
$$\delta_0 = (f + \mu) * (g + \gamma)$$

Notice that the right hand side becomes

$$f * g + f * \gamma + g * \mu + \mu * \gamma$$

Here $f * g + f * \gamma + g * \mu$ belongs to B while $\mu * \gamma$ is a discrete measure. So (i) implies that γ must be the inverse of μ in $M_d(\mathbf{R})$ and hence (i) also gives the equality:

(ii)
$$f * g + f * \mu^{-1} + g * \mu = 0$$

B. A Tauberian Theorem.

Consider the Banach algebra B above. The dual space B^* consists of Riesz measures μ on the real line for which there exists a constant A such that

$$\int_{\nu}^{\nu+1} |d\mu(x)| \le A \quad \text{for all integers } \nu.$$

The smallest A above is the norm of μ in B^* and duality is expressed by:

$$\mu(f) = \int f(x) \cdot d\mu(x)$$
 : $f \in B$ and $\mu \in B^*$

Let $f \in B$ be such that $\widehat{f}(\xi) \neq 0$ for all ξ . For each a > 0 it follows from Theorem A.5 that the f-image in B_a generates the whole algebra. Since this hold for every a > 0 it follows that each $\phi \in \mathcal{F}_0^{\infty}$ belongs to the principal ideal generated by f in B, i.e. there exists some $g \in B$ such that

$$\phi = g * f$$

Since \mathcal{F}_0^{∞} is dense in B we conclude that $B \cdot f$ is dense in B. Using this density we have:

B.1 Theorem Let $\mu \in B^*$ be such that

$$\lim_{y \to +\infty} \int f(y-x) \cdot d\mu(x) = A \text{ exists.}$$

Then, for each $g \in B$ it follows that

$$\lim_{y \to +\infty} \int g(y-x) \cdot d\mu(x) = B \quad \text{where} \quad B = A \cdot \frac{\hat{g}(0)}{\hat{f}(0)}$$

Proof. Let $g \in B$. If $\epsilon > 0$ we find $h_{\epsilon} \in B$ such that $||g - f * h_{\epsilon}||_{B} < \epsilon$. When y > 0 we get:

(i)
$$\int (f * h_{\epsilon})(y - x) \cdot d\mu(x) =$$

$$\int \left[f(y - s - x)h_{\epsilon}(s) \cdot ds \right] \cdot d\mu(x) = \int h_{\epsilon}(s) \cdot \left[\int f(y - s - x)\mu(x) \right] \cdot ds$$

By the hypothesis the inner integral converges to A when $y \to +\infty$ every fixed s. Since h belongs to B it follows easily that the limit of (i) when $y \to +\infty$ is equal to

(ii)
$$A \cdot \int h_{\epsilon}(s) \cdot ds = A \cdot \hat{h}_{\epsilon}(0)$$

Next, since the B-norm is stronger than the L^1 -norm it follows that

(iii)
$$|\widehat{g}(0) - \widehat{h}_{\epsilon}(0) \cdot \widehat{f}(0)| < \epsilon$$

Moreover, since the B-norm is invariant under translations we have

(iv)
$$\left| \int g(y-x)d\mu(x) - \int (f*h_{\epsilon})(y-x) \cdot d\mu(x) \right| \leq \epsilon \cdot ||\mu|| \quad \text{for all } y$$

where $|\mu|$ is the norm of μ in the dual space B^* . Notice also that (iii) gives:

$$\lim_{\epsilon \to 0} \hat{h}_{\epsilon}(0) = \frac{\hat{g}(0)}{\hat{f}(0)}$$

Finally, since $\epsilon > 0$ is arbitrary we see that the limit formula for (i) when $y \to +\infty$ expressed by (ii) and (iv) above together imply that

$$\lim_{y \to +\infty} \int g(y-x) d\mu(x) = A \cdot \frac{\hat{g}(0)}{\hat{f}(0)}$$

This finishes the proof of Theorem A.9

B.2 The multiplicative version

Let \mathbf{R}^+ be the multiplicative group of positive real numbers. To each function f(t) on \mathbf{R}^+ we get the function $E_f(x) = f(e^x)$ on the real x-line. Since $dt = e^x dx$ under the exponential map we have

$$\int_0^\infty f(t)\frac{dt}{t} = \int_{-\infty}^\infty E_f(x)dx$$

provided that f is integrable. On \mathbb{R}^+ we get the convolution algebra $L^1(\mathbb{R}^+)$ where

$$f * g(t) = \int_0^\infty f(\frac{t}{s}) \cdot g(s) \cdot \frac{ds}{s}$$

This convolution commutes with the E map from $L^1(\mathbf{R}^+)$ into $L^1(\mathbf{R}^1)$, i.e.

$$E_{f*g} = E_f * E_g$$

Next, recall that the Fourier transform on $L^1(\mathbf{R}^+)$ is defined by

$$\widehat{f}(\xi) = \int_0^\infty t^{-i\xi} \cdot f(t) \cdot \frac{dt}{t}$$

B.3 The Banach algebra B_m . The companion to B on \mathbb{R}^+ consists of continuous functions f(t) for which

$$\sum ||f||_{[2^{\nu}, 2^{\nu+1}]} < \infty$$

where the is taken over all integers. Notice that with $\nu < 0$ one takes small intervals approaching t=0. Just as in Theorem A.9 we obtain a Tauberian Theorem for functions $f \in B_m$ whose Fourier transform is everywhere $\neq 0$. Here we the dual space B_m^* consists of Riesz measures μ on \mathbf{R}^+ for which there exists a constant C such that

$$\int_{2^m}^{2^{m+1}} |d\mu(t)| \le C$$

for all integers m.

C. Ikehara's theorem.

Let ν be a non-negative Riess measure supported on $[1, +\infty)$ and assume that

$$\int_{1}^{\infty} x^{-1-\delta} \cdot d\nu(x) < \infty \quad \text{for all } \delta > 0$$

This gives an analytic function f(s) of the complex variable s defined in the right half plane $\Re \mathfrak{e}(s) > 1$ by

$$f(s) = \int_{1}^{\infty} x^{-s} \cdot d\nu(x)$$

D.1 Theorem. Assume that there exists a constant A and a locally integrable function G(u) defined on the real u-line such that

(*)
$$\lim_{\epsilon \to 0} \int_{-b}^{b} \left| f(1 + \epsilon + iu) - \frac{A}{1 + \epsilon + iu} - G(u) \right| \cdot du = 0 \text{ holds for each } b > 0$$

Then it follows that

$$\lim_{x \to +\infty} \frac{1}{x} \int_{1}^{x} d\nu(t) = A$$

Proof. Define the measure ν^* on the non-negative real ξ -line by

(1)
$$d\nu^*(\xi) = e^{-\xi} \cdot d\nu(e^{\xi}) - A \cdot d\xi \quad : \quad \xi > 0$$

If $\eta > 1$ we notice that

$$\int_0^{\eta} e^{-\eta + \xi} \cdot d\nu^*(\xi) = e^{-\eta} \int_0^{\eta} d\nu (e^{\xi}) - A(1 - e^{-\eta}) = e^{-\eta} \int_0^{e^{\eta}} d\nu (t) - A(1 - e^{-\eta})$$

hence (**) holds if and only if

(2)
$$\lim_{\eta \to \infty} \int_0^{\eta} e^{-\eta + \xi} \cdot d\nu^*(\xi) = 0$$

It is also clear that condition (xx) for ν entails that

(3)
$$\int_0^\infty e^{-\delta \cdot \xi} \cdot d\nu^*(\xi) < \infty \quad \text{for all } \delta > 0$$

Moreover, a variable substitution gives

(4)
$$f(s) - \frac{A}{s-1} = \int_0^\infty e^{(1-s)\xi} d\nu^*(\xi)$$

C.1 A reformulation of Ikehara's theorem.

From (1-4) we can restate Ikehara's theorem. Let ν^* be a non-negative measure on $0 \le \xi < +\infty$ such that

(1.1)
$$\int_0^\infty e^{-\delta \cdot \xi} \cdot d\nu^*(\xi) < \infty \quad \text{for all } \delta > 0$$

Let A>0 be some positive constant and define the measure μ by

$$(1.2) d\mu(\xi) = d\nu^*(\xi) - A \cdot d\xi$$

Then (1.1) gives the analytic function g(s) defined in $\Re(s) > 0$ by

(1.3)
$$g(s) = \int_0^\infty e^{-s \cdot \xi} \cdot d\mu(\xi)$$

C.1.1. Definition. We say that the measure μ is of the Ikehara type if there exists a locally integrable function G(u) defined on the real u-line such that

$$\lim_{\epsilon \to 0} \int_{-b}^{b} |g(\epsilon + iu) - G(u)| \cdot du = 0 \quad \text{holds for each } b > 0$$

C.1.2. The space W. Let W be the space of continuous functions $\rho(\xi)$ defined on $\xi \geq 0$ which satisfy:

$$\sum_{n\geq 0} ||\rho||_n < \infty \quad \text{where } ||\rho||_n = \max_{n\leq u\leq n+1} |\rho(u)|$$

The dual space W^* consists of Riesz measures γ on $[0, +\infty)$ such that

$$\max_{n\geq 0} \int_{n}^{n+1} |d\gamma(\xi)| < \infty$$

With these notations we shall prove:

C.1.3. Theorem. Let ν^* be a non-negative measure on $[0, +\infty)$ and $A \ge 0$ some constant such that the measure $\mu = \nu^* - A \cdot d\xi$ is of Ikehara type. Then $\mu \in \mathcal{W}^*$ and for every function $\rho \in \mathcal{W}$ one has

$$\lim_{\eta \to +\infty} \int_0^{\eta} \rho(\eta - \xi) \cdot d\mu(\xi) = 0$$

C.1.4 Exercise. Use the material above to show that Theorem C.1.3 gives Theorem C.0 where a hint is to use the function $\rho(s) = e^{-s}$ above.

Let b > 0 and define the function $\omega(u)$ by

(i)
$$\omega(u) = 1 - \frac{|u|}{b}$$
, $-b \le u \le b$ and $\omega(u) = 0$ outside this interval

Set

(ii)
$$J_b(\epsilon, \eta) = \int_{-b}^b e^{i\eta u} \cdot g(\epsilon + iu) \cdot \omega(u) \cdot du$$

From Definition C.1.1 we have the L^1_{loc} -function G(u) and since $\omega(u)$ is a continuous function on the compact interval [-b,b] we have

(iii)
$$\lim_{\epsilon \to 0} J_b(\epsilon, \eta) = J_b(0, \eta) = \int_{-b}^{b} e^{i\eta u} \cdot G(u) \cdot \omega(u) \cdot du$$

With b kept fixed the right hand side is a Fourier transform of an L^1 -function. So the Riemann-Lebesgue theorem gives:

$$\lim_{\eta \to +\infty} J_b(0, \eta) = 0$$

Moreover, the triangle inequality gives the inequality:

$$|J_b(0,\eta)| \le \int_{-b}^b |G(u)| \cdot du$$

Some integral formulas. From the above it is clear that

(1)
$$J_b(\epsilon, \eta) = \int_0^\infty \left[\int_{-b}^b e^{i\eta u - i\xi u} \cdot \omega(u) \cdot du \right] \cdot e^{-\epsilon \cdot \xi} \cdot d\mu(\xi)$$

Next, notice that

(2)
$$\int_{-b}^{b} e^{i\eta u - i\xi u} \cdot \omega(u) \cdot du = 2 \cdot \frac{1 - \cos b(\eta - \xi)}{b(\eta - \xi)^2}$$

Hence we obtain

(3)
$$J_b(\epsilon, \eta) = 2 \cdot \int_0^\infty \frac{1 - \cos b(\eta - \xi)}{b(\eta - \xi)^2} \cdot e^{-\epsilon \xi} \cdot d\mu(\xi)$$

From (iii) above it follows that (3) has a limit as $\epsilon \to 0$ which is equal to the integral in the right hand side in (iii) which is denoted by $J_b(0, \eta)$. Next, it is easily seen that there exists the limit

(4)
$$\lim_{\epsilon \to 0} 2 \cdot \int_0^\infty \frac{1 - \cos b(\eta - \xi)}{b(\eta - \xi)^2} \cdot e^{-\epsilon \xi} \cdot Ad\xi = 2\pi \cdot A$$

Hence (3-4) imply that there exists the limit

(5)
$$\lim_{\epsilon \to 0} 2 \cdot \int_0^\infty \frac{1 - \cos b(\eta - \xi)}{b(\eta - \xi)^2} \cdot e^{-\epsilon \xi} \cdot d\nu^*(\xi) = J_b(0, \eta) + 2\pi \cdot A$$

Next, the measure $\nu^* \geq 0$ and the function $\frac{1-\cos b(\eta-\xi)}{b(\eta-\xi)^2} \geq 0$ for all ξ . So the existence of a finite limit in (5) entails that there exists the convergent integral

(6)
$$\int_0^\infty \frac{1 - \cos b(\eta - \xi)}{b(\eta - \xi)^2} \cdot d\nu^*(\xi) = J_b(0, \eta) + 2\pi \cdot A$$

Proof that $\mu \in \mathcal{W}^*$. Since $A \cdot d\xi$ obviously belongs to \mathcal{W}^* it suffices to show that $\nu^* \in \mathcal{W}^*$. To prove this we consider some integer $n \geq 0$ and with b = 1 it is clear that (6) gives

$$\left| \int_{n}^{n+1} \frac{1 - \cos(\eta - \xi)}{(\eta - \xi)^{2}} \cdot d\nu^{*}(\xi) \right| \le |J_{1}(0, \eta)| + 2\pi = \int_{-1}^{1} |G(u)| \cdot du + 2\pi \cdot A$$

Apply this with $\eta = n + 1 + \pi/2$ and notice that

$$\frac{1 - \cos(n + 1 + \pi/2 - \xi)}{(n + 1 + \pi/2 - \xi)^2} \ge a \quad \text{for all } n \le \xi \le n + 1$$

This gives a constant K such that

$$\int_{n}^{n+1} d\nu^{*}(\xi) \le K \quad n = 0, 1, \dots$$

Final part of the proof. We have proved that $\mu \in \mathcal{W}^*$. Moreover, from (iv) above and the integral formula (6) we get

(*)
$$\lim_{\eta \to +\infty} \int_0^\infty \frac{1 - \cos b(\eta - \xi)}{b(\eta - \xi)^2} \cdot d\mu(\xi) = 0 \quad \text{for all } b > 0$$

Next, for each fixed b > 0 we notice that the function

$$\rho_b(\xi) = 2 \cdot \frac{1 - \cos(b\xi)}{b \cdot \xi^2}$$

belongs to W and its Fourier is $\omega_b(u)$. Here $\omega_b(u) \neq 0$ when -b < u < b. So the family of these ω -functions have no common zero on the real u-line. By the Remark in XX this means that the linear subspace of W generated by the translates of all ρ_b -functions with arbitrary large b is dense in W. Hence (*) above implies that we get a zero limit as $\eta \to +\infty$ for every function $\rho \in W$. But this is precisely the assertion in Theorem C.1.3.

E. The algebra
$$L^1(\mathbf{R}^+)$$

Consider the family of L^1 -functions on the real x-line which are supported by the half-line $x \geq 0$. This yields a closed subalgebra of $L^1(\mathbf{R})$ denoted by $L^1(\mathbf{R}^+)$. Indeed, if f(x) and g(x) are two such functions in $L^1(\mathbf{R}^+)$. the support of the convolution g * f stays in $[0, +\infty)$. Adding the unit point mass δ_0 we obtain a commutative Banach algebra

$$B = \mathbf{C} \cdot \delta_0 + L^1(\mathbf{R}^+)$$

1. The Gelfand space \mathfrak{M}_B . To obtain this space we consider some $f(x) \in L^1(\mathbf{R}^+)$ and set:

$$\widehat{f}(\zeta) = \int_0^\infty e^{i\zeta x} \cdot f(x) \cdot dx$$
, where $\mathfrak{Im}(\zeta) \ge 0$

With $\zeta = \xi + i\eta$ we get

$$|\widehat{f}(\xi+i\eta)| \le \int_0^\infty |e^{i\xi x - \eta x}| \cdot |f(x)| \cdot dx = \int_0^\infty |e^{-\eta x} \cdot |f(x)| \cdot dx \le ||f||_1$$

We conclude that for every point $\zeta = \xi + i\eta$ in the closed upper half-plane corresponds to a point in $\zeta^* \in \mathfrak{M}_B$ defined by

$$\zeta^*(f) = \widehat{f}(\zeta)$$
 and $\zeta^*(\delta_0) = 1$

In addition to this $L^1(\mathbf{R}^+)$ is a maximal ideal in B and there is the special point $\zeta^{\infty} \in \mathfrak{M}_B$ such that

$$\zeta^{\infty}(f) = 0$$
 for all $f \in L^{1}(\mathbf{R}^{+})$

2. Theorem. The Gelfand space \mathfrak{M}_B can be identified with the union of ζ^{∞} and the closed upper half-plane.

Remark. The theorem asserts that every multiplicative functional on B is either ζ^{∞} or determined by a point $\zeta = \xi + i\eta$ where $\eta \geq 0$. Concerning the topological identification ζ^{∞} corresponds to the one point compactification of the closed upper half-plane. Thus, whenever $\{\zeta_{\nu}\}$ is a sequence in $\mathfrak{Im}(\zeta) \geq 0$ such that $|\zeta_{\nu}| \to \infty$ then $\{z_{\nu}^*\}$ converges to ζ^* in \mathfrak{M}_B . In fact, this follows via the Riemann-Lebegue Lemma which gives

$$\lim_{|\zeta| \to \infty} \widehat{f}(\zeta) = 0 \quad \text{for all } f \in L^1(\mathbf{R}^+)$$

By the general result in XX Theorem 2 holds if we have proved if the following:

3. Proposition. Let $\{g_{\nu} = \alpha_{\nu} \cdot \delta_0 + f_{\nu}\}_1^k$ be a finite family in B such that the k-tuple $\{\hat{g}_{\nu}\}$ has no common zero in $\bar{U}_+ \cup \{\infty\}$. Then the ideal in B generated by this k-tuple is equal to B.

The proof requires some preliminary constructions. We use the conformal map from the upper half-plane onto the unit disc defined by

$$w = \frac{\zeta - i}{\zeta + i}$$

So here w is the complex coordinate in D. Next, consider the disc algebra A(D). Via the conformal map each transform $\widehat{f}(\zeta)$ of a function $f \in L^1(\mathbf{R}^+)$ yields an element of A(D) defined by:

$$F(w) = \widehat{f}(\frac{i+iw}{1-w})$$

It is clear that $F(w) \in A(D)$. Moreover, we notice that

$$w \to 1 \implies |\frac{i+iw)}{1-w}| \to \infty$$

It follows that the A(D)-function F(w) is zero at w=1 and we can conclude:

4. Lemma. By $f \mapsto F$ we have an algebra homomorphism from $L^1(\mathbf{R}^+)$ to functions in A(D) which are zero at w = 1.

Next, let \mathcal{H} denote the algebra homomorphism in Lemma 4 and consider the function 1-w in A(D). We claim this it belongs to the image under \mathcal{H} . To see this we consider the function

$$f(x) = e^{-x}$$
 $x \ge 0$ and $f(x) = 0$ when $x < 0$

Then we see that

$$\hat{f}(\zeta) = \int_0^\infty e^{i\zeta x} \cdot e^{-x} \cdot dx = \frac{1}{1 - i\zeta}$$

It follows that

$$F(w) = \frac{1}{1 - i(\frac{iw + i}{1 - w})} = \frac{1 - w}{1 - w + w + 1} = \frac{1 - w}{2}$$

Using 2f we conclude that 1-w belongs to the \mathcal{H} -image. Next, the identity element δ_0 is mapped to the constant function on D. So via \mathcal{H} we have an algebra homomorphism from B into a subalgebra of A(D) which contains 1-w and the identity function and hence all w-polynomials. Returning to the special B-element f we notice that the convolution

$$f * f(x) = x \cdot e^{-x}$$

We can continue and conclude that the subalgebra of B generated by f and δ_0 contains L^1 -functions of the form $p(x) \cdot e^{-x}$ where p(x) are polynomials.

5. Exercise. Prove that the linear space $\mathbf{C}[x] \cdot e^{-x}$ is a dense subspace of $L^1(\mathbf{R}^+)$.

From the result in the exercise it follows that the polynomial algebra $\mathbf{C}[w]$ appears as a dense subalgebra of $\mathcal{H}(B)$ when it is equipped with the B-norm. At this stage we are prepared to give:

Proof of Proposition 3. In A(D) we have the functions $\{G_{\nu} = \mathcal{H}(g_{\nu})\}$. By assumption $\{G_{\nu}\}$ have no common zero in the closed disc D. Since D is the maximal ideal space of the disc algebra and $\mathbf{C}[w]$ a dense subalgebra, it follows that for every $\epsilon > 0$ there exist polynomials $\{p_{\nu}(w)\}$ such that the maximum norm

$$(1) |p_1 \cdot G_1 + \ldots + p_k \cdot G_k - 1|_D < \epsilon|$$

where 1 is the identity function. Now $p_{\nu} = \mathcal{H}(\phi_{\nu})$ for *B*-elements $\{\phi_{\nu}\}$. So in *B* we get the element

$$\psi = \phi_1 g_1 + \ldots + \phi_k \cdot g_k$$

Moreover we have $|\mathcal{H}(\psi) - 1|_D < \epsilon$ and here we can choose $\epsilon < 1/4$ and by the previous identifications it follows that

(3)
$$|\widehat{\psi}(\xi)| \ge 1/4 \text{ for all } -\infty < \xi < \infty$$

The proof of Proposition 3 is finished if we can show that (3) entails that the B-element ψ is invertible. Multiplying ψ with a non-zero scalar we may assume that

$$\psi = \delta_0 - g \quad : \quad g \in L^1(\mathbf{R}^+)$$

and the Fourier transform $\widehat{\psi}(\xi)$ satisfies

$$|\widehat{\psi}(\xi) - 1| \le 1/2$$

for all ξ . It means that $|\widehat{g}(\xi)| \leq 1/2$. The spectral radius formula applied to L^1 -functions shows that if N is a sufficiently large integer then

$$(4) ||g^{(N)}||_1 \le (3/4)^N$$

where $g^{(N)}$ is the N-fold convolution of g. Now we have

(5)
$$(1+g+\ldots+g^{N_1})\cdot\psi=1-g^{(N)}$$

By (4) the norm of the *B*-element $g^{(N)}$ is strictly less than one and hence the right hand side is invertible where the inverse is given by a Neumann series, i.e. with $g_* = g^{(N)}$ the inverse is

$$\delta_0 + \sum_{\nu=1}^{\infty} g_*^{\nu}$$

Since convolutions of $L^1(\mathbf{R}^+)$ -functions still are supported by $x \geq 0$, it follows from the above that ψ is invertible in B and Proposition 3 is proved.