ON A PROPERTY OF INFINITELY DIFFERENTIABLE FUNCTIONS

HOANG MAI LE

ABSTRACT. In this paper, the existence of $\lim_{n\to\infty} \|f^{(n)}\|_{N_{\Phi}}^{1/n}$ for an arbitrary function $f\in C^{\infty}(IR)$ such that $f^{(n)}\in N_{\Phi}$, $n=0,1,\ldots$ and the concrete calculation of $\lim_{n\to\infty} \|f^{(n)}\|_{N_{\Phi}}^{1/n}$ are shown.

1. INTRODUCTION

Ha Huy Bang has proved the following result [1]: Let $1 \leq p \leq \infty$ and $f \in C^{\infty}(\mathbb{R})$ such that $f^{(n)} \in L^{p}(\mathbb{R}), n = 0, 1, \ldots$ Then there always exists the limit

$$d_f = \lim_{n \to \infty} \|f^{(n)}\|_p^{1/n},$$

and moreover

$$d_f = \sigma_f = \sup\{|\xi| : \xi \in \operatorname{supp} \hat{f}(\xi)\},\$$

where the last equality is the definition of σ_f and $\hat{f}(\xi)$ is the Fourier transform of the function f(x). This result has been extended to any Orlicz norm by techniques special for convex functions [2].

In this paper, modifying the methods of [1, 2] we prove this result for another norm generated by concave functions. Note that the Orlicz norm is generated by convex functions and here we must overcome some essential difficulties arising by the difference between convex and concave functions.

2. Results.

Let \mathcal{L} denote the family of all non-zero concave functions $\Phi(t) : [0, \infty) \to [0, \infty]$ which are non-decreasing and satisfy $\Phi(0) = 0$. For an arbitrary measurable function $f, \Phi \in \mathcal{L}$ we define

Received January 9, 1998; in revised form April 8, 1998.

¹⁹⁹¹ Mathematics Subject Classification. 26B35, 26D10.

Key words and phrases. Infinitely differentiable functions, theory of Orlicz spaces, inequality for derivatives.

The author is partially supported by the National Basic Research Program in Natural Science.

HOANG MAI LE

$$\|f\|_{N_{\Phi}} = \int_{0}^{\infty} \Phi(\lambda_{f}(y)) dy,$$

where $\lambda_f(y) = \max\{x : |f(x)| > y\}$ $(y \ge 0)$. If the space $N_{\Phi} = N_{\Phi}(\mathbb{R})$ consists of measurable functions f(x) such that $||f||_{N_{\Phi}} < \infty$, then N_{Φ} is a Banach space. Denote by $M_{\Phi} = M_{\Phi}(\mathbb{R})$, the space of measurable functions g, such that

$$\|g\|_{M_{\Phi}} = \sup\left\{\frac{1}{\Phi(\max\Delta)}\int_{\Delta}|g(x)|dx: \ \Delta \subset \mathbb{R}, \ 0 < \max \ \Delta < \infty\right\} < \infty.$$

Then M_{Φ} is also a Banach space [3, 4].

We need the following results:

Lemma 1 [3]. If $f \in N_{\Phi}$ and $g \in M_{\Phi}$, then $fg \in L_1$ and

$$\int_{-\infty}^{\infty} |f(x)g(x)| dx \le \|f\|_{N_{\Phi}} \|g\|_{M_{\Phi}}.$$

Lemma 2. If $f \in N_{\Phi}$, then

$$||f(\cdot - y)||_{N_{\Phi}} = ||f||_{N_{\Phi}}, \quad \forall y \in \mathbb{R}.$$

Proof. By virtue of Theorem 4.3 of [3], it is clear that $N_{\Phi}^* = M_{\Phi}$, and if $f \in N_{\Phi}$ and $g \in M_{\Phi}$, then

$$\langle f,g \rangle = J(g)(f) = \int_{-\infty}^{\infty} f(x)g(x)dx.$$

Therefore, since $||x||_X = ||x||_{X^{**}}$ for any normed space X [7, p. 113], we have

$$\|f\|_{N_{\Phi}} = \sup_{\|g\|_{M_{\Phi}}=1} |\langle f, g \rangle| =$$
$$= \sup_{\|g\|_{M_{\Phi}}=1} \left| \int_{-\infty}^{\infty} f(x)g(x)dx \right|.$$

264

Hence

$$\|f(\cdot - y)\|_{N_{\Phi}} = \sup_{\|v\|_{M_{\Phi}} = 1} \left| \int_{-\infty}^{\infty} f(x - y)v(x)dx \right| =$$
$$= \sup_{\|v(t+y)\|_{M_{\Phi}} = 1} \left| \int_{-\infty}^{\infty} f(t)v(t+y)dt \right| =$$
$$= \sup_{\|v_1\|_{M_{\Phi}} = 1} \left| \int_{-\infty}^{\infty} f(t)v_1(t)dt \right| = \|f\|_{N_{\Phi}}$$

because of $||v(t+y)||_{M_{\Phi}} = ||v||_{M_{\Phi}}$. The lemma is proved.

Now, we state the main theorem of this paper.

Theorem 1. Let $\Phi \in \mathcal{L}$ and $f \in C^{\infty}(\mathbb{R})$ such that $f^{(n)} \in N_{\Phi}, n = 0, 1, \ldots$ Then there always exists the limit

$$d_f = \lim_{n \to \infty} \|f^{(n)}\|_{N_{\Phi}}^{1/n}.$$

Moreover, if we put

$$\sigma_f := \sup\{|\xi| : \xi \in \operatorname{supp} \hat{f}(\xi)\},\$$

where $\hat{f}(\xi)$ is the Fourier transform of the function f(x), then $d_f = \delta_f$.

Proof. We first observe that

(1)
$$\overline{\lim_{n \to \infty}} \|f^{(n)}\|_{N_{\Phi}}^{1/n} \le \sigma_f.$$

It is enough to show (1) for $\sigma_f < \infty$. Using $f \in \mathcal{S}'$ (this follows from $f \in N_{\Phi}$) and the well-known Paley-Wiener-Schwartz theorem, we obtain that f is an analytic function of exponential type $\leq \sigma_f$. It is easily seen that the Bernstein-Nikolsky inequality holds for the norm $\| \cdot \|_{N_{\Phi}}$. Therefore, we get

$$||f^{(n)}||_{N_{\Phi}} \le \sigma_f^n ||f||_{N_{\Phi}}, \quad n = 0, 1, \dots,$$

and (1) is an immediate consequence of the last inequalities.

Finally, we claim that

$$\sigma_f \le \lim_{n \to \infty} \|f^{(n)}\|_{N_{\Phi}}^{1/n},$$

from which the statement immediately follows.

Let $\psi_{\lambda}(x) \in C_0^{\infty}(\mathbb{R}), \psi_{\lambda}(x) \geq 0, \psi_{\lambda}(x) = 0$ for $|x| \geq \lambda$ and $\int \psi_{\lambda}(x) = 1$. We put $f_{\lambda} = f * \psi_{\lambda}$. Then $f_{\lambda} \in C^{\infty}(\mathbb{R})$ because of $f \in L_{1,loc}(\mathbb{R})$. Therefore, $f_{\lambda}^{(n)} = f^{(n)} * \psi_{\lambda}$. By virtue of Lemma 2 we get

$$\|f^{(n)} * \psi_{\lambda}\|_{N_{\Phi}} \le \|f^{(n)}(\cdot - y)\|_{N_{\Phi}} \|\psi_{\lambda}\|_{1} = \|f^{(n)}\|_{N_{\Phi}}$$

Hence, $f_{\lambda}^{(n)} \in N_{\Phi}$. It is clear that $\psi_{\lambda} \in M_{\Phi}$ because of $\psi_{\lambda} \in C_0^{\infty}(\mathbb{R})$. Thus, by virtue of Lemma 1,

(2)
$$|f_{\lambda}^{(n)}(x)| \leq \int_{-\infty}^{\infty} |f^{(n)}(x-y)\psi_{\lambda}(y)| dy \\\leq \|f^{(n)}(\cdot-y)\|_{N_{\Phi}} \|\psi_{\lambda}(y)\|_{M_{\Phi}} = \|f^{(n)}\|_{N_{\Phi}} \|\psi_{\lambda}\|_{M_{\Phi}}$$

Therefore, $f_{\lambda}^{(n)} \in L_{\infty}(\mathbb{R})$. It follows from (2) and [1] that

$$\sigma_{f_{\lambda}} = d_{f_{\lambda}} \le \lim_{n \to \infty} \|f^{(n)}\|_{N_{\Phi}}^{1/n}.$$

Consequently, to complete the proof it remains to show that

$$\sigma_f \leq \underline{\lim}_{\lambda \to 0} \sigma_{f_\lambda},$$

and therefore the problem is now reduced to proving the inequality

(3)
$$|\xi| \leq \underline{\lim}_{\lambda \to 0} \sigma_{f_{\lambda}}, \quad \forall \xi \in \mathrm{supp} \hat{f}(\xi).$$

Assume to the contrary that (3) is not satisfied. Then there exist a point $\xi_0 \in \operatorname{supp} \hat{f}(\xi)$, a number $\varepsilon > 0$, and a subsequence λ_k (for simplicity we assume $\xi_0 > 0$) such that

(4)
$$\sigma_{f_{\lambda_k}} \leq \xi_0 - 2\varepsilon, \quad k = 1, 2, \dots$$

Assume that for some $\varepsilon_0 > 0$, $g \in M_{\Phi}$ and a subsequence $\lambda_k \to 0$,

(5)
$$\left| \int_{-\infty}^{\infty} \left(f_{\lambda_k}(x) - f(x) \right) g(x) dx \right| \ge \varepsilon_0 , \quad k \ge 1 .$$

266

It is known that $f_{\lambda} \to f, \lambda \to 0$ in $L_{1,loc}(\mathbb{R})$. Therefore, there exists a subsequence $\{k_m\}$ (for simplicity we assume $k_m = m$) such that $f_{\lambda_k}(x) \to f(x)$ a.e.

On the other hand, $\{f_{\lambda_k}\}$ is bounded in N_{Φ} because of $||f_{\lambda_k}||_{N_{\Phi}} \leq ||f||_{N_{\Phi}}$. So $\{f_{\lambda_k}\}$ is a weak precompact sequence. Therefore, there exists a subsequence, denoted again by $\{f_{\lambda_k}\}$, and a function $f_* \in N_{\Phi}$ such that

(6)
$$\int_{-\infty}^{\infty} f_{\lambda_k}(x)v(x)dx \to \int_{-\infty}^{\infty} f_*(x)v(x)dx, \quad \forall \ v \in M_{\Phi}.$$

Let u be an arbitrary function in $C_0^{\infty}(\mathbb{R})$, then $u \in M_{\Phi}$. By (6) we get

$$\int_{-\infty}^{\infty} f_{\lambda_k}(y)u(y)dy \to \int_{-\infty}^{\infty} f_*(y)u(y)dy, \ \forall \ u \in C_0^{\infty}(\mathbb{R}).$$

Because each $u \in C_0^{\infty}(\mathbb{R})$ has a finite support, it follows from $f_{\lambda_k}(x) \to f(x)$ a.e. that

(7)
$$\int_{-\infty}^{\infty} f_{\lambda_k}(y)u(y)dy \to \int_{-\infty}^{\infty} f(y)u(y)dy, \quad \forall \ u \in C_0^{\infty}(\mathbb{R}).$$

Combining (6) and (7) we get

$$\int_{-\infty}^{\infty} f(y)u(y)dy = \int_{-\infty}^{\infty} f_*(y)u(y)d(y), \quad \forall \ u \in C_0^{\infty}(\mathbb{R}).$$

It is known [6, p. 15] that

$$f(x) = f_*(x)$$
 a.e.

Therefore,

$$\int_{-\infty}^{\infty} f_{\lambda_k}(x)v(x)dx \to \int_{-\infty}^{\infty} f(x)v(x)dx.$$

because of (6), which contradicts (5). So f_r weakly converges to f.

HOANG MAI LE

It follows that \hat{f}_{λ} also converges weakly to \hat{f} . Now we choose a function $\varphi(x) \in C_0^{\infty}(\mathbb{R})$ such that $\langle \hat{f}, \varphi \rangle \neq 0$, $\operatorname{supp} \varphi(x) \subset [\xi_0 - \varepsilon, \xi_0 - \varepsilon]$. Then (4) implies that

$$0 = <\hat{f}_k, \varphi > \to <\hat{f}, \varphi > \neq 0, \quad k \to \infty.$$

So we arrive at a contradiction. The proof of Theorem 1 is complete. \Box

For periodic functions we have the following result.

Theorem 2. Let $\Phi \in \mathcal{L}$, and suppose that $f(x) \in C^{\infty}(\mathbb{R})$ is an arbitrary 2π -periodic function. Then there always exists the limit

$$d_f = \lim_{n \to \infty} \| f^{(n)} \|_{N_{\Phi}}^{1/n}.$$

Moreover, if we put

$$\sigma_f := \sup\{|k| : k \in \operatorname{supp} \tilde{f}(\xi)\},\$$

where $\|\cdot\|_{N_{\Phi}}$ is the $N_{\Phi}(0, 2\pi)$ - norm, then $d_f = \delta_f$.

Proof. We proof this theorem by an argument similar to [1]. Representing the function f by its Fourier series, we have

$$f(x) = \sum_{k=-\infty}^{\infty} f_k \exp(ikx),$$

where

$$f_k = (2\pi)^{-1} (f, \exp(-ikx)), \quad k = 0, \pm 1, \dots$$

Therefore,

$$f^{(n)}(x) = \sum_{k=-\infty}^{\infty} f_k(ik)^n \exp(ikx), \quad n = 0, 1, \dots$$

From the definition of $\|.\|_{M_{\Phi}}$ we see that $\||\exp(-ik\cdot)||_{M_{\Phi}} = \frac{2\pi}{\Phi(2\pi)} < \infty$. Then

$$|f_k k^n| = (2\pi)^{-1} |(f^{(n)}, \exp(-ikx))|$$

$$\leq \frac{1}{\Phi(2\pi)} |||f^{(n)}|||_{N_{\Phi}},$$

268

where $n = 0, \pm 1, \ldots; k = 0, 1, \ldots$ Consequently,

(8)
$$\lim_{n \to \infty} |f_k k^n|^{1/n} = |k| \le \lim_{n \to \infty} ||f^{(n)}||_{N_{\Phi}}^{1/n}$$

for any index k such that $f_k \neq 0$. Using

$$\hat{f}(\xi) = \sum_{k=-\infty}^{\infty} f_k \delta(\xi+k)$$

and (8), we get

(9)
$$\sigma_f \leq \lim_{n \to \infty} \| f^{(n)} \|_{N_{\Phi}}^{1/n}.$$

Further, we shall show that

(10)
$$\overline{\lim_{n \to \infty}} \| f^{(n)} \|_{N_{\Phi}}^{1/n} \le \sigma_f$$

It is enough to prove (10) for $\sigma_f < \infty$. By the Paley-Wiener-Schwartz theorem, f is an analytic function of exponential type $\leq \sigma$. Hence, it follows from the Bernstein-Nikolsky inequality for $||| \cdot ||_{N_{\Phi}}$ that

$$|||f^{(n)}|||_{N_{\Phi}} \le \sigma_f^n |||f|||_{N_{\Phi}}, \quad n = 0, 1, \dots,$$

and (10) is an immediate consequence of the last inequalities.

Combining (9) and (10) yields

$$\underbrace{\lim_{n \to \infty}}_{n \to \infty} \| f^{(n)} \| \|_{N_{\Phi}}^{1/n} = \overline{\lim_{n \to \infty}} \| f^{(n)} \| \|_{N_{\Phi}}^{1/n} = \sigma_f.$$

The proof for Theorem 2 is now complete. \Box

Acknowledgements

The author would like to thank Professor Ha Huy Bang for his useful suggestions.

References

 Ha Huy Bang, A property of infinitely differentiable functions, Proc. Amer. Math. Soc. 108 (1990), 73–76.

HOANG MAI LE

- Ha Huy Bang and M. Morimoto, The sequence of Luxemburg norms of derivatives, Tokyo J. Math. 17 (1994), 141–147.
- 3. M. S. Steigerwalt and A. J. White, Some function spaces related to L_p , Proc. London. Math. Soc. **22** (1971), 137–163.
- 4. M. M. Rao and Z. D. Ren, *Theory of Orlicz spaces*, Marcel Dekker, New York, 1995.
- 5. S. M. Nikolsky, Approximation of functions of several variables and imbedding theorems, Nauka, Moscow, 1977.
- 6. L. Hörmander, The analysis of linear partial differential operators I, Springer-Verlag, Berlin Heidelberg, 1983.
- 7. K. Yosida, Functional analysis, Springer-Verlag, New York, 1974.
- 8. E. M. Stein, Functions of exponential type, Ann. Math. 65 (1957), 582–592.

Thai Nguyen pedagogical secondary school Thai Nguyen, Vietnam