

ON THE BANACH SPACES OF FUNCTIONS WITH BOUNDED UPPER MEANS

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We consider the Banach space $\mathcal{M}^p(\mathbf{R})$ of functions with bounded upper means. A detailed study is made of the extremal structure of the closed unit sphere, the dual space and the representations of the bounded linear functionals on $\mathcal{M}^p(\mathbf{R})$.

1. Introduction. In his celebrated paper on generalized harmonic analysis [13], Wiener introduced the following integrated transformation

$$(1.1) \quad s(u) = \text{l.i.m.}_{A \rightarrow \infty} \frac{1}{2\pi} \left(\int_{-A}^{-1} + \int_1^A \right) \frac{f(x)e^{-iux}}{-ix} dx + \frac{1}{2\pi} \int_{-1}^1 f(x) \frac{e^{-iux} - 1}{-ix} dx,$$

where f is a complex valued Borel measurable function on \mathbf{R} which satisfies $\int_{-\infty}^{\infty} |f(x)|^2/(1+x^2) dx < \infty$. By using a deep Tauberian theorem, he showed that if either limit exists, then

$$(1.2) \quad \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |f(x)|^2 dx = \lim_{h \rightarrow 0^+} \frac{1}{2h} \int_{-\infty}^{\infty} |s(u+h) - s(u-h)|^2 du.$$

The formula has important applications in studying physical phenomena such as white light, noise, and turbulence where ordinary harmonic analysis is not applicable [2], [12], [13].

Unfortunately, the class $\mathcal{W}^2(\mathbf{R})$ of Borel measurable functions f such that $\lim_{T \rightarrow \infty} 1/2T \int_{-T}^T |f(x)|^2 dx$ exists is not closed under addition. It is natural to consider a larger linear space which contains the above nonlinear space of functions. In [11], Marcinkiewicz defined the class $\mathcal{M}^p(\mathbf{R})$, $1 \leq p < \infty$, as the set of Borel measurable functions f with

$$\|f\| = \overline{\lim}_{T \rightarrow \infty} \left(\frac{1}{2T} \int_{-T}^T |f(x)|^p dx \right)^{1/p} < \infty.$$

By identifying functions whose difference has zero norm, he proved that $(\mathcal{M}^p(\mathbf{R}), \|\cdot\|)$ is actually a Banach space. The space had been studied by many authors in the theory of almost periodic functions and generalized harmonic analysis (e.g., Besicovitch [4], Bohr and Følner [6], Bertrandias [3] and Lau and Lee [10]). In [10], it was shown that the transformation defined in (1.1) can be extended to an isomorphism from $\mathcal{M}^2(\mathbf{R})$ onto the space $\mathcal{V}^2(\mathbf{R})$ of functions with

bounded quadratic variations (i.e., $\|s\| = \overline{\lim}_{h \rightarrow 0^+} \left(\frac{1}{2h} \int_{-\infty}^{\infty} |s(u+h) - s(u-h)|^2 du \right)^{1/2} < \infty, s \in \mathcal{V}^2(\mathbf{R})$). Note that Wiener's identity (1.2) implies that transformation (1.1) is an isometry on $\mathcal{W}^2(\mathbf{R})$. The theorem revealed that $\mathcal{M}^p(\mathbf{R})$ and $\mathcal{V}^p(\mathbf{R})$ are interesting spaces and further study is desirable. In this paper, we concentrate on two topics, viz., the extremal structure of the closed unit sphere in $\mathcal{M}^p(\mathbf{R})$ and the representations of functionals on $\mathcal{M}^p(\mathbf{R})$.

In §3, we prove

THEOREM 3.8. *Let $1 < p < \infty$ and let $f \in \mathcal{M}^p(\mathbf{R})$ with $\|f\| = 1$. Suppose there exists an increasing sequence $\{T_n\}$ which diverges to ∞ , with $\{T_{n+1}/T_n\}$ bounded and $\lim_{n \rightarrow \infty} \frac{1}{2T_n} \int_{-T_n}^{T_n} |f(x)|^p dx = 1$. Then f is an extreme point of the closed unit sphere $S(\mathcal{M}^p(\mathbf{R}))$.*

In particular, every function in $\mathcal{W}^p(\mathbf{R})$, $1 < p < \infty$, is an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$. A partial converse of the above theorem is also given (Theorem 3.10). For $p = 1$, we show that $S(\mathcal{M}^1(\mathbf{R}))$ does not have any extreme points (Theorem 3.11).

In order to study the dual space of $\mathcal{M}^p(\mathbf{R})$, it is convenient to make use of the following spaces:

$$M^p(\mathbf{R}) = \left\{ f: f \text{ is Borel measurable, } \|f\| = \sup_{1 \leq T < \infty} \left(\frac{1}{2T} \int_{-T}^T |f|^p \right)^{1/p} < \infty \right\},$$

$$I^p(\mathbf{R}) = \left\{ f \in M^p(\mathbf{R}): \overline{\lim}_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |f|^p = 0 \right\}.$$

We will identify $\mathcal{M}^p(\mathbf{R})$ with the quotient space $M^p(\mathbf{R})/I^p(\mathbf{R})$. For $1 < p < \infty$, we show that $M^p(\mathbf{R})$ is the second dual of $I^p(\mathbf{R})$ and $M^p(\mathbf{R})^* = I^p(\mathbf{R})^* \oplus I^p(\mathbf{R})^\perp$, with $\mathcal{M}^p(\mathbf{R})^*$ isometric isomorphic to $I^p(\mathbf{R})^\perp$. By using a method of Cwikel [7] and the theorem of Bishop and Phelps [5], we will give concrete representations of functionals on $I^p(\mathbf{R})$ and $\mathcal{M}^p(\mathbf{R})$ (Theorem 4.6, Theorem 5.2).

THEOREM. *Suppose that $1 < p < \infty$ and $1/p + 1/q = 1$.*

(i) *If $l \in I^p(\mathbf{R})^*$, then there exists a $\psi \in M^q(\mathbf{R})$ and a countably additive, positive, bounded regular Borel measure on $[1, \infty)$ such that for all $f \in I^p(\mathbf{R})$,*

$$(1.3) \quad \langle l, f \rangle = \int_1^\infty \left(\frac{1}{2T} \int_{-T}^T f(x) \psi(x) dx \right) d\mu(T).$$

(ii) *There exists a (norm) dense subset $D \subseteq \mathcal{M}^p(\mathbf{R})^*$ such that each l in D can be represented as in (1.3) with $\psi \in \mathcal{M}^q(\mathbf{R})$ and μ a*

finitely additive, positive, bounded regular Borel measure on $[1, \infty)$ concentrated at ∞ .

We are unable to represent every functional in $\mathcal{M}^p(\mathbf{R})^*$. However, if we consider the subspace $\mathcal{M}_r^p(\mathbf{R})$, the \mathcal{M}^p -regular functions defined by

$$\mathcal{M}_r^p(\mathbf{R}) = \left\{ f \in \mathcal{M}^p(\mathbf{R}) : \lim_{T \rightarrow \pm\infty} \frac{1}{T} \int_T^{T+1} |f|^p = 0 \right\}$$

we can show that (Theorem 5.5).

(iii) Each $l \in \mathcal{M}_r^p(\mathbf{R})^*$ can be represented as in (1.3), where μ is the same as in (ii) and ψ is a Borel measurable function on $[1, \infty) \times \mathbf{R}$ with $\psi(T, \cdot) \in \mathcal{M}_r^q(\mathbf{R})$ for each $T \in [1, \infty)$.

We remark that the representations in (i), (ii), (iii) are not unique. Our paper is organized as follows: in § 2, we list some relevant properties of Banach space theory and prove some elementary results for the spaces $M^p(\mathbf{R})$, $I^p(\mathbf{R})$ and $\mathcal{M}^p(\mathbf{R})$. In § 3, we study the extreme points of $S(M^p(\mathbf{R}))$ and $S(\mathcal{M}^p(\mathbf{R}))$. In § 4, we show that $I^p(\mathbf{R})^{**} = M^p(\mathbf{R})$ and part (i) of the above theorem. These results are used in § 5 to prove part (ii) and (iii) of the theorem.

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2. Notations and basic properties. Let X be a Banach space and let $S(X) = \{f \in X : \|f\| \leq 1\}$ be the closed unit sphere of X . X^* will denote the dual space of X . An $l \in X^*$ is called a *norm attaining functional* if there exists an $f \in S(X)$ such that $\langle l, f \rangle = \|l\|$. The well known theorem of Bishop and Phelps [5] states that

The set of norm attaining functionals on X is dense in X^ .*

For any closed subspace Y of X , let X/Y be the quotient space and let Y^\perp be the annihilator of Y . It is elementary that $(X/Y)^*$ is isometrically isomorphic to Y^\perp .

A Banach space X is called *uniformly convex* [8] if

$$\delta(\varepsilon) = \inf \left\{ 1 - \frac{\|f + g\|}{2} : \|f - g\| \geq \varepsilon, f, g \in S(X) \right\}, \quad \varepsilon > 0$$

is a strictly positive function on \mathbf{R}^+ , $\delta(\cdot)$ is called the *modulus of convexity* of X . If (Ω, μ) is a measure space, it is known that $L^p(\Omega, \mu)$, $1 < p < \infty$, is uniformly convex and that $\delta(\cdot)$ depends only on ε and p and is independent of the underlying measure space.

Let X be a uniformly convex space. It follows directly from the definition that if $f, g \in S(X)$ with $\|f\| = 1$ and $\|f - g\| \geq \varepsilon$, then $|\langle l_f, g \rangle| \leq 1 - 2\delta(\varepsilon)$ where l_f is a norm one functional on X and

attains its norm on f . We will need the following slightly stronger statement:

LEMMA 2.1. *Let X be a uniform convex space with modulus of convexity $\delta(\cdot)$. Suppose that given $\varepsilon > 0$, there exist f, g in $S(X)$ and $l_f \in S(X^*)$ such that $\|f - g\| \geq \varepsilon$, $1 - \varepsilon/2 \leq \|f\| \leq 1$ and l_f attains its norm at $f/\|f\|$. Then $|\langle l_f, g \rangle| \leq 1 - 2\delta(\varepsilon/2)$.*

Throughout, we shall assume that f is a complex valued Borel measurable function on \mathbf{R} . Given a positive Borel measurable function $w(x)$, we will use $L^p(\mathbf{R}, w(x)dx)$ to be the Banach space of Borel measurable functions f such that $\|f\| = \left(\int_{\mathbf{R}} |f(x)|^p w(x) dx\right)^{1/p} < \infty$. For a locally integrable function f , we define

$$A(T, f) = \frac{1}{2T} \int_{-T}^T f(x) dx, \quad T \geq 1.$$

Let $M^p(\mathbf{R})$ and $I^p(\mathbf{R})$ be defined as in the introduction with $\|f\| = \sup_{1 \leq T < \infty} A(T, |f|^p)^{1/p}$. It is known that $M^2(\mathbf{R}) \not\subseteq L^2(\mathbf{R}, dx/(1+x^2))$ [14]. We refer to [10] for the following result.

PROPOSITION 2.2. *Let $1 \leq p < \infty$, then for any $a > 0$, $M^p(\mathbf{R}) \not\subseteq L^p(\mathbf{R}, dx/(1+|x|^{1+a}))$.*

PROPOSITION 2.3. *Let $1 \leq p < \infty$, then*

- (i) $L^p(\mathbf{R})$ is a dense subspace in $I^p(\mathbf{R})$ and $I^p(\mathbf{R})$ is separable;
- (ii) $I^p(\mathbf{R})$ contains a subspace isomorphic to c_0 .

Proof. We omit the simple proof of (i). To show that $I^p(\mathbf{R})$ contains a c_0 , we proceed as follows: let $n_1 = 1$, $f_1 = 4^{1/p} \chi_{[1,2]}$ and choose for $k > 1$, n_k and f_k such that $1 < n_1 + 1 < n_2 < \dots < n_{k-1} + 1 < n_k$, $f_k = (2(n_k + 1))^{1/p} \chi_{[n_k, n_{k+1}]}$ and

$$\frac{1}{2n_k} \int_0^{n_{k-1}+1} \sum_{j=1}^{k-1} f_j(x)^p dx < \frac{1}{2}.$$

Clearly, $\|f_k\| = 1$. We claim that the subspace generated by $\{f_k\}$ is isomorphic to c_0 . If $\{c_k\}$ is a sequence in c_0 such that $\sup_k |c_k| = 1$, then for any T , we can find a k such that $n_k \leq T < n_{k+1}$. Thus by our construction of $\{f_k\}$,

$$A\left(T, \left|\sum_{k=1}^{\infty} c_k f_k\right|^p\right) \leq \frac{1}{2n_k} \int_0^{n_{k+1}} \sum_{j=1}^k |c_j|^p f_j^p \leq \frac{n_k + 1}{n_k} |c_k|^p + \frac{1}{2} < 3.$$

Hence $1 \leq \|\sum_{k=1}^{\infty} c_k f_k\| \leq 3^{1/p}$ for any $\{c_k\}$ in c_0 with $\sup_k |c_k| = 1$ and the claim is proved.

Let $\mathcal{M}^p(\mathbf{R})$, $1 \leq p < \infty$ be the set of measurable functions on \mathbf{R} such that $\|f\| = \overline{\lim}_{T \rightarrow \infty} A(T, |f|^p)^{1/p} < \infty$. By identifying functions whose difference has zero norm, $\mathcal{M}^p(\mathbf{R})$ is a Banach space [11]. Let $\mathcal{W}^p(\mathbf{R})$ be the set of $f \in \mathcal{M}^p(\mathbf{R})$ such that $\lim_{T \rightarrow \infty} A(T, |f|^p)$ exists. Note that $\mathcal{W}^p(\mathbf{R})$ is a nonlinear subspace. The following identification of $\mathcal{M}^p(\mathbf{R})$ will be very useful for us. The proof is in [10].

PROPOSITION 2.4. $\mathcal{M}^p(\mathbf{R})$ is isometric isomorphic to $M^p(\mathbf{R})/I^p(\mathbf{R})$ under the natural identification.

PROPOSITION 2.5. $\mathcal{M}^p(\mathbf{R})$ contains a subspace isomorphic to l^∞ . Consequently, $\mathcal{M}^p(\mathbf{R})$ is nonseparable and nonreflexive.

Proof. Let $a_1 = 0$, $b_1 = 1$ and $a_n = 2^n b_{n-1}$, $b_n = 2^n a_n$. Then

$$\frac{1}{a_n} \int_{-a_n}^{a_n} \chi_{[a_{n-1}, b_{n-1}]} < \frac{1}{2^n} \quad \text{and} \quad \frac{1}{b_n} \int_{-b_n}^{b_n} \chi_{[a_n, b_n]} = 1 - \frac{1}{2^n}.$$

Let $\{\mathcal{I}_n\}_{n \in \mathbf{N}}$ be a partition of the set of natural number \mathbf{N} such that each \mathcal{I}_n is an infinite set. Let $f_n = 2 \sum_{k \in \mathcal{I}_n} \chi_{[a_k, b_k]}$, note that $\overline{\lim}_{T \rightarrow \infty} A(T, |f_n|^p) = 1$ for each n . If $\{c_n\}$ is a sequence such that $\sup_n |c_n| = 1$, then it is clear that $1 \leq \|\sum_{n=1}^\infty c_n f_n\|$. For each T , there exists a k such that $a_k \leq T < a_{k+1}$. Hence

$$\begin{aligned} A\left(T, \left|\sum_{n=1}^\infty c_n f_n\right|^p\right) &\leq A\left(T, \left|\sum_{j=1}^k \chi_{[a_j, b_j]}\right|^p\right) \\ &\leq \frac{1}{2T} \int_{-T}^T \chi_{[a_k, b_k]} + \frac{1}{2a_k} \int_{-a_k}^{a_k} \sum_{j=1}^{k-1} \chi_{[a_j, b_j]} \\ &\leq 1 + \frac{1}{2} \sum_{j=1}^{k-1} \frac{1}{2^j} \\ &\leq 2. \end{aligned}$$

Thus $1 \leq \|\sum_{n=1}^\infty c_n f_n\| \leq 2^{1/p}$ and this induces an isomorphism from l^∞ onto the subspace generated by $\{f_n\}$ in $\mathcal{M}^p(\mathbf{R})$.

Let B^pAP be the class of (Besicovitch) almost periodic functions, the \mathcal{M}^p -closure of the set of trigonometric polynomials $\sum_{k=1}^n a_k e^{it_k(\cdot)}$, $t_k \in \mathbf{R}$. It is known that B^pAP is a closed subspace of $\mathcal{W}^p(\mathbf{R})$ ([6, p. 45]). For the case $p = 2$, we can define an inner product by

$$(f, g) = \lim_{T \rightarrow \infty} A(T, f\bar{g}), \quad f, g \in B^2AP.$$

This inner product induces a norm on B^2AP which coincides with the \mathcal{M}^2 -norm. It follows that $\mathcal{M}^2(\mathbf{R})$ contains a nonseparable Hilbert space (since $f_t(\cdot) = e^{it(\cdot)} \in B^2AP$ for all $t \in \mathbf{R}$).

PROPOSITION 2.6. *For $1 < p < \infty$, $\mathcal{M}^p(\mathbf{R})$ contains a nonseparable reflexive Banach space.*

Proof. It follows from the definition of B^pAP and the Hölder inequality that for $f \in B^pAP$, $g \in B^qAP$, $1/p + 1/q = 1$, $fg \in B^1AP$, hence $\lim_{T \rightarrow \infty} A(T, fg)$ exists. By defining $\langle g, f \rangle = \lim_{T \rightarrow \infty} A(T, fg)$, we can show that $(B^pAP)^* = B^qAP$ and $(B^qAP)^* = B^pAP$. Hence, B^pAP is reflexive. Observe that it is also nonseparable. This proves the proposition.

3. Extreme points. Let K be a convex subset in a linear space X . $f \in K$ is called an *extreme point* of K if for any $g, h \in K$ such that $f = \lambda g + (1 - \lambda)h$, $0 < \lambda < 1$, then $f = g = h$. The definition is equivalent to the statement: $\forall g \in X$, $f \pm g \in K$ implies that $g = 0$.

LEMMA 3.1. *Let $f \in M^p(\mathbf{R})$, $1 \leq p < \infty$. Then $A(T, |f|^p) = 1$ for all $T \geq 1$ if and only if $|f(x)|^p + |f(-x)|^p = 2$ for almost all $x \geq 1$.*

Proof. The sufficiency is obvious. To prove the necessity, observe that $A(T, |f|^p) = 1/2T \int_{-T}^T |f|^p$ is absolutely continuous on T . Differentiation yields that

$$-\frac{1}{2T^2} \int_{-T}^T |f|^p + \frac{1}{2T} (|f(T)|^p + |f(-T)|^p) = 0 \quad \text{a.a. } T \geq 1$$

and this implies $|f(x)|^p + |f(-x)|^p = 2$ for almost all $x \geq 1$.

THEOREM 3.2. *Let $1 < p < \infty$ and let $f \in S(M^p(\mathbf{R}))$.*

(i) *Suppose there exists a $c > 0$ and a sequence $\{T_n\}$ diverging to ∞ with $A(T_n, |f|^p)^{1/p} > 1 - \delta((c/T_n)^{1/p})$, where $\delta(\cdot)$ is the modulus of convexity of L^p . Then f is an extreme point of $S(M^p(\mathbf{R}))$. Conversely,*

(ii) *Suppose f is an extreme point of $S(M^p(\mathbf{R}))$. Then for any $c > 0$, there exists a sequence $\{T_n\}$ diverging to ∞ such that $A(T_n, |f|^p)^{1/p} > 1 - (c/T_n)^{1/p}$.*

REMARK. Geometrically, condition (i) says that if there exists a sequence $\{T_n\}$ such that $A(T_n, |f|^p) \rightarrow 1$ sufficiently fast, then f is an extreme point of $S(M^p(\mathbf{R}))$.

Proof. (i) Suppose there exists a $g \in M^p(\mathbf{R})$ such that $\|f \pm g\| \leq 1$ and $g \neq 0$ on $[-T_0, T_0]$ for some $T_0 > 0$. Let $c = \int_{-T_0}^{T_0} |g|^p$. The uniform convexity of $L^p([-T, T], dx/2T)$, $T > T_0$ and the fact that

$1/2T \int_{-T}^T |(f + g) - (f - g)|^p \geq c/T$ yield $A(T, |f|^p)^{1/p} \leq 1 - \delta((c/T)^{1/p})$. This is a contradiction.

Suppose statement (ii) is false. Then there exists a $c > 0$ such that for $T > T_0$, $A(T, |f|^p)^{1/p} + (c/T)^{1/p} \leq 1$. If $g = (2c)^{1/p} \chi_{[T_0, T_0+1]}$, then

$$A(T, |f \pm g|^p)^{1/p} \leq A(T, |f|^p)^{1/p} + (c/T)^{1/p} \leq 1.$$

This implies f is not an extreme point of $S(M^p(\mathbf{R}))$.

COROLLARY 3.3. *Let $1 < p < \infty$ and let $f \in M^p(\mathbf{R})$ such that $|f(x)|^p + |f(-x)|^p = 2$ a.e. Then f is an extreme point of $S(M^p(\mathbf{R}))$.*

Proof. The result follows directly from Lemma 3.1 and Theorem 3.2.

Clarkson proved that on L^p , the modulus of convexity satisfies

$$\delta(\varepsilon) = \begin{cases} 1 - \left(1 - \left(\frac{\varepsilon}{2}\right)^p\right)^{1/p}, & 2 \leq p < \infty \\ \frac{p-1}{8} \varepsilon^2 + \dots \geq \frac{p-1}{8} \varepsilon^2, & 1 < p < 2, \end{cases}$$

[8, p. 149]. By considering $\varepsilon = (2c/T)^{1/p}$ for some $c > 0$, the following results are obtained:

COROLLARY 3.4. *Let $2 \leq p < \infty$ and let $f \in S(M^p(\mathbf{R}))$. Suppose there exists a $c > 0$ and a sequence $\{T_n\}$ diverging to ∞ such that $A(T_n, |f|^p) > 1 - (c/T_n)$. Then f is an extreme point of $S(M^p(\mathbf{R}))$.*

COROLLARY 3.5. *Let $1 < p < 2$ and let $f \in S(M^p(\mathbf{R}))$. Then the same conclusion holds if we replace the above inequality by $A(T_n, |f|^p)^{1/p} > 1 - (c/T_n)^{2/p}$.*

For the case $p = 1$, we have

THEOREM 3.6. *$S(M^1(\mathbf{R}))$ contains no extreme point.*

Proof. Let $f \in S(M^1(\mathbf{R}))$ and $\|f\| = 1$. If $\int_{-1}^1 |f| = a > 0$, by the fact that L^1 contains no extreme point, we can find a nonzero g which vanishes outside $[-1, 1]$ and $\int_{-1}^1 |f \pm g| = a$. Hence

$$A(T, |f \pm g|) \leq 1 \quad \text{for all } T \geq 1$$

and f is not an extreme point of $S(M^1(\mathbf{R}))$. If $\int_{-1}^1 |f| = 0$, choose T_0 such that for $1 \leq T \leq T_0$,

$$0 < \frac{1}{2T} \int_{-T}^T |f| \leq \frac{1}{2}.$$

By the same argument as above, we can find a g such that $0 < \int_{-T_0}^{T_0} |g| \leq 1/2$, g vanishes outside $[-T_0, T_0]$ and

$$\int_{-T_0}^{T_0} |f \pm g| = \int_{-T_0}^{T_0} |f|.$$

Again we have $A(T, |f \pm g|) \leq 1$ for all $T \geq 1$ and f is not an extreme point of $S(M^1(\mathbf{R}))$.

The argument in Theorem 3.2 and Theorem 3.6 also implies the following result.

PROPOSITION 3.7. *For $1 \leq p < \infty$, $S(I^p(\mathbf{R}))$ does not contain an extreme point.*

In the rest of this section, we will consider the extreme points of $S(\mathcal{M}^p(\mathbf{R}))$.

THEOREM 3.8. *Let $1 < p < \infty$ and let $f \in S(\mathcal{M}^p(\mathbf{R}))$. Suppose there exists a sequence $\{T_n\}$ diverging to ∞ , such that $\{T_{n+1}/T_n\}$ is bounded and $\lim_{n \rightarrow \infty} A(T_n, |f|^p) = 1$. Then f is an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$.*

Proof. Suppose g in $\mathcal{M}^p(\mathbf{R})$ is such that $\overline{\lim}_{T \rightarrow \infty} A(T, |f \pm g|^p) \leq 1$. We claim that $\lim_{n \rightarrow \infty} A(T_n, |g|^p) = 0$ where $\{T_n\}$ is the sequence in the hypothesis. For otherwise, by passing to subsequence if necessary, we may assume that $A(T_n, |g|^p) \geq \varepsilon$ for some $\varepsilon > 0$. For each n , consider $f, f \pm g$ as elements of $L^p([-T_n, T_n], dx/2T_n)$. The uniform convexity of the L^p -norm implies that there exists a $\delta(\varepsilon) > 0$ such that $A(T_n, |f|^p) < 1 - \delta$. This contradicts the hypothesis that $\lim_{n \rightarrow \infty} A(T_n, |f|^p) = 1$ and the claim is proved. If $T > 0$, then $T_n \leq T < T_{n+1}$ for some n . Hence

$$\begin{aligned} A(T, |g|^p) &\leq \frac{1}{2T} \int_{-T_{n+1}}^{T_{n+1}} |g|^p \leq \frac{T_{n+1}}{T_n} \cdot \frac{1}{2T_{n+1}} \int_{-T_{n+1}}^{T_{n+1}} |g|^p \\ &= \frac{T_{n+1}}{T_n} A(T_{n+1}, |g|^p). \end{aligned}$$

The boundedness of $\{T_{n+1}/T_n\}$ implies that the last term tends to 0

as $T \rightarrow \infty$. Therefore $\|g\| = 0$ and f is an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$.

COROLLARY 3.9. *Let $1 < p < \infty$ and let $f \in \mathcal{W}^p(\mathbf{R})$ with $\|f\| = 1$. Then f is an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$.*

It is easy to construct an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$ which is not in $\mathcal{W}^p(\mathbf{R})$. For example, let $0 < a < b < 1$ and let $\{\alpha_n\}$ be a sequence such that $\alpha_1 = 1$, $\alpha_n b + 1 < \alpha_{n+1} a$ and $\lim_{n \rightarrow \infty} \alpha_n = \infty$. Let

$$f(x) = \begin{cases} 1 & |x| < a \\ 0 & \alpha_n a \leq |x| < \alpha_n b \\ ((b + 1) - a)^{1/p}, & \alpha_n b < |x| < \alpha_n b + 1 \\ 1 & \alpha_n b + 1 < |x| < \alpha_{n+1} a. \end{cases}$$

Then we have $A(T, |f|^p) \leq 1$ for all $T > 0$, and $A(T, |f|^p) = 1$ for $T \in \mathbf{R} \setminus \bigcup_{n=1}^{\infty} (\alpha_n a, \alpha_n b + 1)$ and $A(\alpha_n b, |f|^p) = a/b < 1$. This shows that $f \in S(\mathcal{M}^p(\mathbf{R})) \setminus \mathcal{W}^p(\mathbf{R})$ and f satisfies the condition in Theorem 3.8, hence it is an extreme point.

In the following, we will give a partial converse to Theorem 3.8.

THEOREM 3.10. *Let $1 < p < \infty$ and let $f \in S(\mathcal{M}^p(\mathbf{R}))$. Suppose there exists an α in $(0, 1)$ such that*

(i) $\{T > 0: A(T, |f|^p) \geq 1 - \alpha\} = \bigcup_{n=1}^{\infty} [a_n, b_n]$ where $b_n < a_{n+1}$ and $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n = \infty$.

(ii) $\{a_{n+1}/b_n\}$ is an unbounded sequence.

Then f is not an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$.

REMARK. The hypotheses of the theorem essentially mean that if $A(T, |f|^p)$ stays below $(1 - \alpha)$ infinitely often and long enough, then f is not an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$. A simple example of such f is provided in the proof of Proposition 2.5. We also note that conditions (i) and (ii) are equivalent to: there exists an α in $(0, 1)$ such that no sequence $\{T_n\}$ will satisfy $\lim_{n \rightarrow \infty} T_n = \infty$, $\{T_{n+1}/T_n\}$ is bounded and $\lim_{n \rightarrow \infty} A(T_n, |f|^p) > 1 - \alpha$. (Compare this with Theorem 3.8.)

Proof. Without loss of generality we assume that $\|f\| = 1$. Also, by passing to a subsequence, we assume that for each n , there exists a $T \in [a_n, b_n]$ such that $A(T, |f|^p) \geq 1 - \alpha/2$ and that $\lim_{n \rightarrow \infty} a_{n+1}/b_n = \infty$. If $c_n = \sup \{T \in [a_n, b_n]: A(T, |f|^p) = 1 - \alpha/2\}$, then for all T in $[c_n, b_n]$, $A(T, |f|^p) \leq 1 - \alpha/2$. Define $B = \bigcup_{n=1}^{\infty} B_n$ where

$B_n = [-b_n, -c_n] \cup [c_n, b_n]$. We will consider the following two cases:

(i) Suppose $\lim_{n \rightarrow \infty} A(b_n, |f\chi_{B_n}|^p) = 0$. This implies that there is a subsequence $\{b_{n_k}\}$ such that $\lim_{k \rightarrow \infty} A(b_{n_k}, |f\chi_{B_{n_k}}|^p) = 0$ and yet another subsequence $\{b_{n_{k'}}\}$ of $\{b_{n_k}\}$ such that $\lim_{k' \rightarrow \infty} A(b_{n_{k'}}, |f\chi_{\cup_{j'=1}^{k'} B_{n_{j'}}}|^p) = 0$. In order to dispense with cumbersome notation, we assume that $\{n_{k'}\} = \{n\}$ and by adjusting a zero function in $\mathcal{M}^p(\mathbf{R})$, we assume that $f\chi_{\cup_n B_n} = 0$. Hence $f\chi_{B_n} = 0$ for each n and

$$A(c_n, |f|^p) = 1 - \frac{\alpha}{2} \quad \text{and} \quad A(b_n, |f|^p) = \frac{1}{2b_n} \int_{-c_n}^{c_n} |f|^p = 1 - \alpha.$$

Subtraction yields that

$$\left(\frac{b_n - c_n}{b_n}\right) = \frac{\alpha}{2 - \alpha}.$$

Let $0 < \alpha^p < 1/2(2 - \alpha)$, we claim that $A(T, |f \pm \alpha\chi_{B_n}|^p) \leq 1 + 1/2(b_n/a_{n+1})$ for all $T > 0$. This is clear if $0 < T \leq c_n$. For $c_n < T \leq b_n$, we have

$$\begin{aligned} A(T, |f \pm \alpha\chi_{B_n}|^p) &= A(T, |f|^p) + 2\alpha^p \cdot \frac{T - c_n}{2T} \\ &\leq \left(1 - \frac{\alpha}{2}\right) + \alpha^p \cdot \frac{b_n - c_n}{b_n} \\ &= \left(1 - \frac{\alpha}{2}\right) + \frac{\alpha^p \alpha}{2 - \alpha} \\ &\leq 1. \end{aligned}$$

A similar proof shows that $A(T, |f \pm \alpha\chi_{B_n}|^p) \leq 1$ for $b_n \leq T < a_{n+1}$. If $a_{n+1} \leq T$, then

$$A(T, |f \pm \alpha\chi_{B_n}|^p) \leq 1 + 2\alpha^p \cdot \frac{b_n}{2a_{n+1}} \leq 1 + \frac{b_n}{a_{n+1}}$$

and the claim is proved.

Choose a subsequence $\{n_k\}$ of $\{n\}$ with $n_1 = 1$ and n_{k+1} such that for $T > n_{k+1}$,

$$A\left(T, \left|\sum_{j=1}^k \alpha\chi_{B_{n_j}}\right|^p\right) \leq \frac{1}{k+1}.$$

Let $g = \sum_{k=1}^{\infty} \alpha\chi_{B_{n_k}}$. Then $g \in \mathcal{M}^p(\mathbf{R})$ and $\overline{\lim}_{T \rightarrow \infty} A(T, |g|^p) \geq \alpha^p \alpha / (2 - \alpha) > 0$. Given $T > 0$, then $n_k < T < n_{k+1}$ for some k and

$$\begin{aligned} A(T, |f \pm g|^p)^{1/p} &\leq A(T, |f \pm \alpha\chi_{B_{n_k}}|^p)^{1/p} + A\left(T, \left|\sum_{j=1}^{k-1} \alpha\chi_{B_{n_j}}\right|^p\right)^{1/p} \\ &\leq \left(1 + \frac{b_{n_k}}{a_{n_k} + 1}\right)^{1/p} + \left(\frac{1}{k}\right)^{1/p}. \end{aligned}$$

This implies that $\overline{\lim}_{T \rightarrow \infty} A(T, |f \pm g|^p) = 1$ with $g \neq 0$. Hence f is not an extreme point of $S(\mathcal{M}^p(\mathbf{R}))$.

(ii) Suppose $\lim_{n \rightarrow \infty} A(b_n, |f\chi_{B_n}|^p) > 0$. Let $0 < \alpha < 1$ be such that $0 < |(1 \pm \alpha)^p - 1| < \alpha/2$. For each n , we claim that

$$A(T, |f \pm af\chi_{B_n}|^p) \leq 1 + \frac{\alpha}{2} \frac{b_n}{a_{n+1}}.$$

Indeed, if $c_n \leq T \leq a_{n+1}$, we have

$$\begin{aligned} A(T, |f \pm af\chi_{B_n}|^p) &\leq A(T, |f|^p) + |(1 \pm \alpha)^p - 1| \frac{1}{2T} \int_{-T}^T |f\chi_{B_n}|^p \\ &\leq \left(1 - \frac{\alpha}{2}\right) + |(1 \pm \alpha)^p - 1| \leq 1. \end{aligned}$$

If $a_{n+1} \leq T$, then

$$\begin{aligned} A(T, |f \pm af\chi_{B_n}|^p) &\leq 1 + |(1 \pm \alpha)^p - 1| \cdot \frac{b_n}{a_{n+1}} \cdot \frac{1}{2b_n} \int_{-b_n}^{b_n} |f|^p \\ &\leq 1 + \frac{\alpha}{2} \frac{b_n}{a_{n+1}}. \end{aligned}$$

This proves the claim. The same argument as in the last paragraph of part (i) enables us to derive a contradiction by choosing a $g \in \mathcal{M}^p(\mathbf{R})$ with $\|g\| \neq 0$ and $\|f \pm g\| \leq 1$.

THEOREM 3.11. *The set $S(\mathcal{M}^1(\mathbf{R}))$ contains no extreme points.*

Proof. Let $f \in S(\mathcal{M}^1(\mathbf{R}))$ with $\|f\| = 1$, $B_1 = [-T_1, T_1]$ where $\int_{B_1} |f| = 1$ and let $B_{n+1} = [-T_{n+1}, T_{n+1}] \setminus [-T_n, T_n]$ where $\int_{B_{n+1}} |f| = 1$. It is easy to show that $T_n \rightarrow \infty$. Let $g = 1/2(\chi_{\cup B_{2n+1}} - \chi_{\cup B_{2n}})f$. Then $\|g\| = 1/2$. For any T , $T_n \leq T < T_{n+1}$ for some n , it follows from the construction that

$$|A(T, |f \pm g|) - A(T, |f|)| \leq \frac{1}{2T} \int_{B_n} |f| = \frac{1}{2T}.$$

Hence $\|f \pm g\| \leq 1$ and f is not an extreme point of $S(\mathcal{M}^1(\mathbf{R}))$.

4. $I^p(\mathbf{R})^*$ and $M^p(\mathbf{R})^*$. Let K be a topological space and let $C(K)$ denote the set of bounded continuous functions on K . Let $\text{rca}(K)$ ($\text{rba}(K)$) denote the set of countably (finitely, respectively) additive, bounded regular Borel measures on K . From the Hölder inequality we obtain this result.

PROPOSITION 4.1. *Let $1 < p$, $q < \infty$ and $1/p + 1/q = 1$. Let*

$\psi \in M^q(\mathbf{R})$ and $\mu \in \text{rca}[1, \infty)$. If $l: I^p(\mathbf{R}) \rightarrow \mathbf{C}$ is defined by

$$(4.1) \quad \langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T), \quad f \in I^p(\mathbf{R}),$$

then $l \in I^p(\mathbf{R})^*$ and

$$\frac{1}{\|\psi\|^{q-1}} \int_1^\infty A(T, |\psi|^q) d\mu \leq \|l\| \leq \int_1^\infty A(T, |\psi|^q)^{1/q} d\mu.$$

In this section, we will consider the converse of Proposition 4.1, i.e., can each $l \in I^p(\mathbf{R})^*$ be represented by (4.1)? For $1 < p < \infty$, let $K_p = [1, \infty) \times S(M^q(\mathbf{R}))$, $1/p + 1/q = 1$, be equipped with the product topology.

LEMMA 4.2. Let $1 < p < \infty$. For each $f \in M^p(\mathbf{R})$, define \tilde{f} as

$$\tilde{f}(T, \phi) = A(T, f\phi), \quad (T, \phi) \in K_p.$$

Then \sim is an isometric isomorphism from $M^p(\mathbf{R})$ into $C(K_p)$.

Proof. The Hölder inequality implies that

$$|\tilde{f}(T, \phi)| = |A(T, f\phi)| \leq A(T, |f|^p)^{1/p} \cdot A(T, |\phi|^q)^{1/q} \leq A(T, |f|^p)^{1/p}.$$

Hence $\|\tilde{f}\|_{C(K_p)} \leq \|f\|_{M^p(\mathbf{R})}$. On the other hand, by taking $\phi_0 = (|f|/\|f\|)^{p-1} \text{sgn } \tilde{f}$, we have

$$\|\tilde{f}\|_{C(K_p)} \geq \sup_{1 \leq T} A(T, f\phi_0) = \sup_{1 \leq T} A(T, |f|^p)^{1/p} = \|f\|_{M^p(\mathbf{R})}.$$

Henceforth we will not distinguish f and \tilde{f} , $f \in M^p(\mathbf{R})$. For a normal topological space K , we will use $\beta(K)$ to denote its Stone-Čech compactification. It is known that every bounded continuous function on K has a unique norm preserving extension to $\beta(K)$. Hence one can identify $C(K)$ and $C(\beta(K))$. This identification induces an isometric isomorphism from $\text{rba}(K)$ onto $\text{rca}(\beta(K))$. For each $\mu \in \text{rca}(\beta(K))$, if we let $\nu(E) = \mu(E)$ where E is a Borel subset in K , then $\nu \in \text{rba}(K)$ and $\int_K f d\nu = \int_{\beta(K)} \tilde{f} d\mu$ for all $f \in C(K)$, where \tilde{f} is the extension of f on $\beta(K)$.

LEMMA 4.3. Let $1 < p < \infty$ and let l be a norm attaining functional in $M^p(\mathbf{R})^*$. Then there exists a $\psi \in S(M^q(\mathbf{R}))$ and a positive $\mu \in \text{rba}[1, \infty)$ such that $\|\mu\| = \|l\|$ and

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T) \quad \forall f \in M^p(\mathbf{R}).$$

Proof. We will identify $M^p(\mathbf{R})$ as a subspace of $C(\beta(K_p)) (=C(K_p))$ and assume that $\|l\| = 1$. The Hahn-Banach theorem and the Riesz Representation theorem imply that there exists a $\nu \in \text{rca}(\beta(K_p))$ such that $\|\nu\| = 1$ and

$$\langle l, f \rangle = \int_{\beta(K_p)} f(T, \phi) d\nu(T, \phi), \quad f \in M^p(\mathbf{R}).$$

Suppose that l attains its norm on $g \in S(M^p(\mathbf{R}))$, i.e., $\langle l, g \rangle = \|g\| = \|l\| = 1$, and let

$$B = \{(T, \phi) \in \beta(K_p) : |g(T, \phi)| = 1\}.$$

Note that ν vanishes outside B . For each $(T, \phi) \in B$, there exists a net $\{(T_\gamma, \phi_\gamma)\}$ in K_p which converges to (T, ϕ) . Let $\psi_\gamma = |g|^{p-1} \text{sgn } \bar{g}$. Then $\lim_\gamma |A(T_\gamma, g\phi_\gamma)| = 1 = \lim_\gamma A(T_\gamma, g\psi_\gamma)$. By the uniform convexity of $L^q([-T_\gamma, T_\gamma], dx/2T_\gamma)$ (note that each L^q has the same modulus of convexity) and Lemma 2.1, we conclude that $\lim_\gamma A(T_\gamma, |\psi_\gamma - \phi_\gamma|^q) = 0$. This, combined with the Hölder inequality, implies that $\lim_\gamma A(T_\gamma, f\phi_\gamma) = \lim_\gamma A(T_\gamma, f\psi_\gamma)$ for all $f \in M^p(\mathbf{R})$, and hence $f(T, \phi) = f(T, \psi)$ for all $f \in M^p(\mathbf{R})$, $(T, \phi) \in B$. Now, for any $f \in M^p(\mathbf{R})$,

$$\begin{aligned} |\langle l, f \rangle| &= \left| \int_B f(T, \phi) d\nu(T, \phi) \right| \\ &\leq \|\nu\| \cdot \sup \{|f(T, \phi)| : (T, \phi) \in B\} \\ &= \sup \{|f(T, \psi)| : (T, \phi) \in B\} \\ &\leq \sup \{|f(T, \psi)| : T \geq 1\}. \end{aligned}$$

If $\tau(f) = \sup \{|f(T, \psi)| : T \in \mathbf{R}^+\}$, $f \in C(\beta(K_p))$, τ is a nonnegative, positive homogeneous subadditive functional. An application of the Hahn-Banach theorem yields a norm preserving extension, $\tilde{\mu} \in \text{rca}(\beta(K_p))$, of l such that $|\langle \tilde{\mu}, f \rangle| \leq \tau(f)$ for all f in $C(\beta(K_p))$. It follows that $\|\tilde{\mu}\| = 1$ and $\tilde{\mu}$ is supported by $\beta[1, \infty) \times \{\psi\}$. By letting $\mu(E) = \tilde{\mu}(E \times \{\psi\})$ for each Borel subset E of $[1, \infty)$

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T) \quad \forall f \in M^p(\mathbf{R}).$$

The fact that μ is positive follows from $\|\mu\| = 1$, $\|g\| = 1$ and $\int_1^\infty A(T, |g|^p) d\mu(T) = 1$.

Let K be a topological space. For each $\mu \in \text{rba}(K)$, μ can be decomposed as $\mu = \mu_1 + \mu_2$ where $\mu_1 \in \text{rca}(K)$ and μ_2 is purely finitely additive, i.e., if $0 \leq \nu \leq |\mu_2|$ and $\nu \in \text{rca}(K)$, then $\nu = 0$. Note that μ_2 vanishes on compact sets of K .

COROLLARY 4.4. *Let $1 < p < \infty$ and let l be a norm attaining functional in $I^p(\mathbf{R})^*$. Then there exists a $\psi \in S(I^q(\mathbf{R}))$ and a positive $\mu \in \text{rca}[1, \infty)$ such that $\|\mu\| = \|l\|$ and*

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T) \quad \forall f \in I^p(\mathbf{R}).$$

Proof. Let $l \in I^p(\mathbf{R})^*$ with $\|l\| = 1$ and let $g \in S(I^p(\mathbf{R}))$ such that $\langle l, g \rangle = \|g\| = \|l\| = 1$. If $\psi = |g|^{p-1} \text{sgn } \bar{g}$ and \tilde{l} is the norm preserving extension of l on $M^p(\mathbf{R})$, then by Lemma 4.3, there exists a positive $\tilde{\mu} \in \text{rba}[1, \infty)$ such that $\|\tilde{l}\| = \|\tilde{\mu}\|$,

$$\langle \tilde{l}, f \rangle = \int_0^\infty A(T, f\psi) d\tilde{\mu}(T) \quad \forall f \in M^p(\mathbf{R}).$$

Let $\tilde{\mu} = \mu + \mu'$ where $\mu \in \text{rca}[1, \infty)$ and μ' is purely finitely additive. Note that $\int_1^\infty A(T, f\psi) d\mu' = 0$ for all f in $I^p(\mathbf{R})$ and we have

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T) \quad \forall f \in I^p(\mathbf{R}).$$

Since $\|\mu\| \leq 1$ and $\int_1^\infty A(T, |g|^p) d\mu(T) = \langle l, g \rangle = \|g\| = 1$, it follows that the norm of μ is 1. This completes the proof.

Since $S(I^p(\mathbf{R}))$ contains no extreme point (Proposition 3.7), it follows that $I^p(\mathbf{R})$ is not a dual space. However, the above corollary implies the following more interesting result.

THEOREM 4.5. *For $1 < p < \infty$, $I^p(\mathbf{R})^{**} = M^p(\mathbf{R})$.*

Proof. Let σ be the weak topology on $M^p(\mathbf{R})$ induced by $I^p(\mathbf{R})^*$. We will show that: (i) For each $f \in M^p(\mathbf{R})$, $\|f\| = \sup\{\langle l, f \rangle : l \in S(I^p(\mathbf{R})^*)\}$; (ii) $I^p(\mathbf{R})$ is σ -dense in $M^p(\mathbf{R})$; (iii) Every bounded net in $I^p(\mathbf{R})$ has a σ -convergent subnet in $M^p(\mathbf{R})$. It then follows that $I^p(\mathbf{R})^{**} = M^p(\mathbf{R})$.

To prove (i), we let $f \in M^p(\mathbf{R})$ with $\|f\| = 1$. Let $\varepsilon > 0$ and suppose that T_0 satisfies $A(T_0, |f|^p) > 1 - \varepsilon$. Let $\psi = |f|^{p-1} \text{sgn } \bar{f}$ and let $\mu = \delta_{T_0}$, the point mass measure at T_0 . If l_0 is the functional defined by ψ and μ as in Proposition 4.1, then

$$1 - \varepsilon \leq \langle l_0, f \rangle \leq \sup\{\langle l, f \rangle : l \in S(I^p(\mathbf{R})^*)\}.$$

Conversely, if D is the set of norm attaining functionals in $S(I^p(\mathbf{R})^*)$, then the theorem of Bishop and Phelps [5] implies that D is dense in $S(I^p(\mathbf{R})^*)$. Corollary 4.4 implies that each $l \in D$ can be represented in terms of $\psi \in S(I^q(\mathbf{R}))$ and a positive $\mu \in \text{rca}(\mathbf{R}^+)$. Hence

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu \leq \int_1^\infty A(T, |\psi|^q)^{1/q}d\mu \leq 1 .$$

By taking the supremum of the left hand side, part (i) follows. To prove (ii), let $f \in M^p(\mathbf{R})$ be given. For any $l \in S(I^p(\mathbf{R})^*)$ and for any $\varepsilon > 0$, choose $l' \in D$ such that $\|l - l'\| \leq \varepsilon/\|f\|$, where l' is represented by μ and ψ as in Corollary 4.4. There exists a compact set K in \mathbf{R}^+ such that $\mu(\mathbf{R}^+ \setminus K) < \varepsilon/\|f\|$. If $f_K = f \cdot \chi_{K \cup (-K)}$, then $f_K \in I^p(\mathbf{R})$ and

$$\begin{aligned} |\langle l, f \rangle - \langle l, f_K \rangle| &\leq |\langle l, f \rangle - \langle l', f \rangle| + |\langle l', f \rangle - \langle l', f_K \rangle| + |\langle l', f_K \rangle - \langle l, f_K \rangle| \\ &\leq \varepsilon + \int_{\mathbf{R}^+} A(T, (f - f_K)\psi)d\mu + \varepsilon \\ &\leq 3\varepsilon . \end{aligned}$$

To prove (iii), let $\{f_\alpha\}$ be a net in $S(I^p(\mathbf{R}))$. For each n , the weak compactness of $L^p[-n, n]$ and an application of the diagonal method imply that there exists a subnet $\{f_\beta\}$ of $\{f_\alpha\}$ and a locally L^p function f such that $f_\beta \cdot \chi_{[-n, n]} \xrightarrow{w^*} f \cdot \chi_{[-n, n]}$ for each n . Since $A(T, |f_\beta|^p) \leq 1$, it follows that $A(T, |f|^p) \leq 1$ and therefore $f \in M^p(\mathbf{R})$. The dominated convergence theorem yields that

$$\lim_\beta \int_1^\infty A(T, (f_\beta - f)\psi)d\mu = 0$$

for any $\phi \in M^q(\mathbf{R})$ and $\mu \in rca(\mathbf{R}^+)$. Corollary 4.4 and the density of D in $S(I^p(\mathbf{R})^*)$ imply that $\{f_\beta\}$ converges to f in the σ -topology.

THEOREM 4.6. *Let $1 < p < \infty$ and let $l \in I^p(\mathbf{R})^*$. Then there exists a $\psi \in S(M^q(\mathbf{R}))$ and a positive $\mu \in rca[1, \infty)$ such that $\|\mu\| = \|l\|$ and*

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T) \quad \forall f \in I^p(\mathbf{R}) .$$

Proof. Since $M^p(\mathbf{R}) = I^p(\mathbf{R})^{**}$, there exists a $g \in S(M^p(\mathbf{R}))$ such that $\langle l, g \rangle = \|l\|$. Let $\psi = |g|^{p-1} \text{sgn } \bar{g}$ and let \tilde{l} be the norm preserving extension of l on $M^p(\mathbf{R})$. By Lemma 4.3, there exists a positive $\tilde{\mu} \in rba[1, \infty)$ such that \tilde{l} can be represented by $\tilde{\mu}$ and ψ . The same argument as in Corollary 4.4 yields

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T) \quad \forall f \in I^p(\mathbf{R})$$

where μ is the countably additive component of $\tilde{\mu}$, μ is positive and $\|\mu\| = \|l\|$.

THEOREM 4.7. *For $1 < p < \infty$, $M^p(\mathbf{R})^* = I^p(\mathbf{R})^* \oplus I^p(\mathbf{R})^\perp$ and $\|l_1 + l_2\| = \|l_1\| + \|l_2\|$ for $l_1 \in I^p(\mathbf{R})^*$ and $l_2 \in I^p(\mathbf{R})^\perp$.*

Proof. Since $M^p(\mathbf{R}) = I^p(\mathbf{R})^{**}$, it follows that $M^p(\mathbf{R})^* = I^p(\mathbf{R})^* \oplus I^p(\mathbf{R})^\perp$. To prove the second assertion, we may assume that $\|l_1\| = \|l_2\| = 1$. For $\varepsilon > 0$, choose $f_1 \in I^p(\mathbf{R})$, $f_2 \in M^p(\mathbf{R})$ such that $\langle l_i, f_i \rangle \geq 1 - \varepsilon$ and $\|f_i\| = 1$. Note that

$$\overline{\lim}_{T \rightarrow \infty} A(T, |f_2|^p) = 1.$$

Without loss of generality, assume that $\text{supp } f_1 \subseteq [-a, a]$ for some $a > 0$ such that $\mu(R \setminus (a, \infty)) < \varepsilon$ where μ is the measure in the representation of l_1 and

$$A(T, |f_1|^p) < \varepsilon^p \quad \text{for all } T > a.$$

Let $f = f_1 + f_2 \cdot \chi_{R \setminus [-a, a]}$. Then $\|f\| = \sup_{1 \leq T} A(T, |f|^p)^{1/p} \leq 1 + \varepsilon$. The fact that $\langle l_2, g \rangle = 0$ for all $g \in M^p(\mathbf{R})$ with compact support implies that

$$\begin{aligned} \langle l_1 + l_2, f \rangle &\geq (\langle l_1, f_1 \rangle - \varepsilon) + \langle l_2, f_2 \cdot \chi_{R \setminus [-a, a]} \rangle \\ &= \langle l_1, f_1 \rangle + \langle l_2, f_2 \rangle - \varepsilon \\ &\geq 2 - 3\varepsilon. \end{aligned}$$

It follows that $\|l_1 + l_2\| \geq (2 - 3\varepsilon)/(1 + \varepsilon)$ and since ε is arbitrary, $\|l_1 + l_2\| = 2$. This completes the proof.

5. Representation of $\mathcal{M}^p(\mathbf{R})^*$. A finitely additive measure $\mu \in \text{rba}[1, \infty)$ is said to be *concentrated at ∞* if $\mu(E) = 0$ for any measurable subset E contained in a finite interval. It is easy to show that for $1 < p < \infty$, if $\psi \in \mathcal{M}^q(\mathbf{R})$, $\mu \in \text{rba}[1, \infty)$ and μ is concentrated at ∞ , then

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T) \quad \forall f \in \mathcal{M}^p(\mathbf{R})$$

defines a functional on $\mathcal{M}^p(\mathbf{R})$. We will show that every norm attaining functional on $\mathcal{M}^p(\mathbf{R})$ is of this form.

Recall that $\mathcal{M}^p(\mathbf{R})$ is isometric isomorphic to $M^p(\mathbf{R})/I^p(\mathbf{R})$ (Proposition 2.4). This implies that $\mathcal{M}^p(\mathbf{R})^*$ is isometric isomorphic to $I^p(\mathbf{R})^\perp$.

LEMMA 5.1. *Let $1 < p < \infty$. Then for each $\bar{f} \in M^p(\mathbf{R})/I^p(\mathbf{R})$, there exists an $f \in M^p(\mathbf{R})$ such that $\|f\| = \|\bar{f}\|$.*

Proof. Theorem 4.7 implies that $I^p(\mathbf{R})$ is an M -ideal [1] in $M^p(\mathbf{R})$. Hence it is a proximal subspace of $M^p(\mathbf{R})$, i.e., for each $f \in M^p(\mathbf{R})$, there exists a $g \in I^p(\mathbf{R})$ such that

$$\|f - g\| = \inf \{\|f - h\| : h \in I^p(\mathbf{R})\}.$$

It follows that each $\tilde{f} \in M^p(\mathbf{R})/I^p(\mathbf{R})$ is the image of an $f \in M^p(\mathbf{R})$ such that $\|f\| = \|\tilde{f}\|$.

THEOREM 5.2. *Let $1 < p < \infty$ and let l be a norm attaining functional on $\mathcal{M}^p(\mathbf{R})$. Then there exists a $\psi \in \mathcal{M}^q(\mathbf{R})$, $1/p + 1/q = 1$, and a positive $\mu \in \text{rba}[1, \infty)$ which is concentrated at ∞ such that*

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu \quad \forall f \in \mathcal{M}^p(\mathbf{R}).$$

Proof. We will assume that $\|l\| = 1$. The identification of $\mathcal{M}^p(\mathbf{R})^*$ and $I^p(\mathbf{R})^\perp$, and Lemma 5.1 enable one to assume that $l \in I^p(\mathbf{R})^\perp$ and l attains its norm on a $g \in S(M^p(\mathbf{R}))$. Recalling the notation and proof of Lemma 4.3, we claim that for $(T, \phi) \in B$, if $\{(T_\gamma, \phi_\gamma)\}$ is a net in K_p which converges to (T, ϕ) , then $\lim_\gamma T_\gamma = \infty$. This holds, since if not, there is a subnet $\{T_\alpha\}$ such that $\lim_\alpha T_\alpha = T_0 < \infty$. If $g_n = g \cdot \chi_{\mathbf{R} \setminus [-n, n]}$, then $\langle l, g_n \rangle = \langle l, g \rangle = 1$ (for $l \in I^p(\mathbf{R})^\perp$). This implies that $|g_n(T, \phi)| = 1$. But for $n > T_0$, there exists an α_0 such that for $\alpha > \alpha_0$,

$$|g_n(T_\alpha, \phi_\alpha)| \leq A(T_\alpha, |g_n|^p)^{1/p} \cdot A(T_\alpha, |\phi_\alpha|^q)^{1/q} = 0.$$

Hence $|g_n(T, \phi)| = 0$. This is a contradiction and the claim is proved. It follows that one can show that

$$(5.1) \quad |\langle l, f \rangle| \leq \overline{\lim}_{T \rightarrow \infty} |f(T, \psi)| \quad \forall f \in M^p(\mathbf{R}).$$

Moreover, using the proof of Lemma 4.3, one can find a $\mu \in \text{rba}[1, \infty)$ such that

$$(5.2) \quad \langle l, f \rangle = \int_1^\infty A(T, f\psi) d\mu(T) \quad \forall f \in M^p(\mathbf{R})$$

with μ positive and $\|l\| = \|\mu\|$. Inequality (5.1) clearly implies that μ is concentrated at ∞ . By considering (5.2) with $f \in \mathcal{M}^p(\mathbf{R})$, we have $\tilde{\psi} \in \mathcal{M}^q(\mathbf{R})$ such that

$$\langle l, f \rangle = \int_1^\infty A(T, f\tilde{\psi}) d\mu(T) \quad \forall f \in \mathcal{M}^p(\mathbf{R}).$$

COROLLARY 5.3. *Let $1 < p < \infty$ and let X be a closed subspace of $\mathcal{M}^p(\mathbf{R})$. Then there exists a norm dense subset D in X^* such that each $l \in D$ can be represented as in equation (5.2).*

Proof. Let D be the set of norm attaining functionals in X^* . Let $l \in D$. By the Hahn-Banach theorem, l can be extended to a functional \tilde{l} in $\mathcal{M}^p(\mathbf{R})^*$ with $\|\tilde{l}\| = \|l\|$ and \tilde{l} also attains its norm.

The representation of \tilde{l} on $\mathcal{M}^p(\mathbf{R})$ will give the representation for l on X .

We are unable to represent every functional l in $\mathcal{M}^p(\mathbf{R})^*$ as in (5.2). However, if we consider the subspace

$$\mathcal{M}_r^p(\mathbf{R}) = \left\{ f \in \mathcal{M}^p(\mathbf{R}) : \lim_{T \rightarrow \pm\infty} \frac{1}{T} \int_T^{T+1} |f|^p = 0 \right\},$$

the space of \mathcal{M}^p -regular functions, a complete representation can be obtained. The method is due to Cwikel [7, Erratum].

LEMMA 5.4. *For $1 < p < \infty$, let $f \in M_r^p(\mathbf{R})$, $\phi \in M_r^q(\mathbf{R})$ and suppose that $|S - T| < 1$. Then $|A(T, f\phi) - A(S, T\phi)| \rightarrow 0$ uniformly as $T \rightarrow \infty$.*

Proof. The lemma follows from the following inequality:

$$\begin{aligned} & |A(T, f\phi) - A(S, f\phi)| \\ & \leq \left| \frac{1}{2T} \int_{-T}^T f\phi - \frac{1}{2S} \int_{-T}^T f\phi \right| + \frac{1}{2S} \int_{[-T, T] \Delta [-S, S]} |f\phi| \\ & \leq \left| 1 - \frac{T}{S} \right| A(T, f\phi) + \frac{T}{S} \cdot \frac{1}{2T} \left(\int_{-(T+1)}^{-T} + \int_T^{T+1} |f\phi| \right). \end{aligned}$$

THEOREM 5.5. *Let $1 < p < \infty$ and let $l \in \mathcal{M}_r^p(\mathbf{R})^*$. Then there exists a positive $\mu \in \text{rba}[1, \infty)$ which is concentrated at ∞ and a two variable Borel measurable function $\psi(T, x)$ such that for each fixed T , $\psi(T, \cdot) \in \mathcal{M}_r^q(\mathbf{R})$ and*

$$(5.3) \quad \langle l, f \rangle = \int_1^\infty \left(\frac{1}{2T} \int_{-T}^T f(x)\psi(T, x)dx \right) d\mu(T) \quad \forall f \in \mathcal{M}_r^p(\mathbf{R}).$$

Proof. Let $I_m = [m, m + 1)$, $m \geq 1$, and partition I_m into $2m + 1$ disjoint consecutive subintervals $E_{1,m}, \dots, E_{2m+1,m}$. If $E_n = \bigcup_{m \geq n} (E_{2n,m} \cup (-E_{2n,m}))$, then $\{E_n\}$ is a disjoint sequence of sets. Applying the notation and proof as in Lemma 4.3 and Theorem 5.2, with $M_r^p(\mathbf{R})$ in place of $M^p(\mathbf{R})$, we have for each norm attaining functional l on $\mathcal{M}_r^p(\mathbf{R})$, there exists a $g \in S(M_r^p(\mathbf{R}))$ such that $\langle l, g \rangle = \|l\|$ and

$$|\langle l, f \rangle| \leq \overline{\lim}_{T \rightarrow \infty} |f(T, \phi)| = \overline{\lim}_{T \rightarrow \infty} |f(T, \phi)| \cdot \chi_{E_n} \quad \forall f \in M_r^p(\mathbf{R})$$

where $\phi = |g|^{p-1} \text{sgn } \bar{g}$ (the last equality follows from Lemma 5.5). Hence we can choose a representation of l with $\phi \in M_r^p(\mathbf{R})$ and a $\nu \in \text{rba}[1, \infty)$ which is supported by E_n and concentrated at ∞ .

Now, for any $l \in \mathcal{M}_r^p(\mathbf{R})^*$, let $\{l_n\}$ be a sequence of norm attaining functionals which converges to l . Suppose that the l_n 's are represented by (5.2):

$$\langle l_n, f \rangle = \int_1^\infty A(T, f\psi_n) d\nu_n(T) \quad \forall f \in M_r^p(\mathbf{R}),$$

where $\psi_n \in M_r^q(\mathbf{R})$ and ν_n is supported by E_n and is concentrated at ∞ . If one defines

$$\psi(T, x) = \sum_{n=1}^\infty \psi_n(x) \chi_{E_n}(T).$$

Then it follows that

$$\langle l_n, f \rangle = \int_1^\infty \left(\frac{1}{2T} \int_{-T}^T f(x) \psi(T, x) dx \right) d\nu_n(T) \quad \forall f \in M_r^p(\mathbf{R}).$$

The weak compactness of the unit sphere of $\text{rba}[1, \infty)$ allows one to assume μ is a w^* -limit point of $\{\nu_n\}$ and hence

$$\langle l, f \rangle = \int_1^\infty \left(\frac{1}{2T} \int_{-T}^T f(x) \psi(T, x) dx \right) d\mu(T) \quad \forall f \in M_r^p(\mathbf{R}).$$

It follows immediately that μ is concentrated at ∞ and μ is positive. By considering $l \in \mathcal{M}_r^p(\mathbf{R})^*$, we have $\psi(T, \cdot) \in \mathcal{M}_r^q(\mathbf{R})$

$$\langle l, f \rangle = \int_1^\infty \left(\frac{1}{2T} \int_{-T}^T f(x) \psi(T, x) dx \right) d\mu(T) \quad \forall f \in \mathcal{M}_r^p(\mathbf{R}).$$

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