Duality in spaces of finite linear combinations of atoms

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Abstract

In this note we describe the dual and the completion of the space of finite linear combinations of \((p, \infty)\)-atoms, \(0 < p \leq 1\). As an application, we show an extension result for operators uniformly bounded on \((p, \infty)\)-atoms, \(0 < p < 1\), whose analogue for \(p = 1\) is known to be false. Let \(0 < p < 1\) and let \(T\) be a linear operator defined on the space of finite linear combinations of \((p, \infty)\)-atoms, \(0 < p < 1\), which takes values in a Banach space \(B\). If \(T\) is uniformly bounded on \((p, \infty)\)-atoms, then \(T\) extends to a bounded operator from \(H^p(\mathbb{R}^n)\) into \(B\).

1 Introduction

For each \(0 < p \leq 1\) consider the space \(F^p\) of finite linear combinations of \((p, \infty)\)-atoms, endowed with its natural norm (or quasi-norm for \(p < 1\))

\[
\|f\|_{F^p} = \inf \left\{ \left( \sum_j |\lambda_j|^p \right)^{\frac{1}{p}} : f = \sum_j \lambda_j a_j , \ a_j \text{ a } (p, \infty)\text{-atom} , \ \lambda_j \in \mathbb{C} \right\},
\]

where \(\sum'\) denotes a finite sum. Recall that \(a\) is a \((p, \infty)\)-atom if \(a\) is a measurable function supported on a ball \(B\), satisfying the cancellation condition

\[
\int a(x)x^\alpha \, dx = 0, \quad |\alpha| \leq n(\frac{1}{p} - 1),
\]

and the size condition

\[
|a| \leq \frac{1}{|B|^\frac{1}{p}}.
\]

The space \(F^p\) is clearly contained in \(H^p = H^p(\mathbb{R}^n)\), the standard real Hardy space on \(\mathbb{R}^n\). The elements of \(H^p\) are the distributions that admit an atomic decomposition, \(f = \sum_{j=1}^\infty \lambda_j a_j\), converging in the sense of distributions, for some \((p, \infty)\)-atoms \(a_j\) and scalars \(\lambda_j\) with \(\sum_{j=1}^\infty |\lambda_j|^p < \infty\) (for \(p = 1\), \(H^1 \subset L^1\) and atomic sums converge in the \(L^1\)-norm). In [MTW] Meyer, Taibleson and Weiss observed that the
$F^p$-norm is not comparable to the $H^p$-norm on $F^p$. Recently, it was shown in [B] that the Meyer-Taibleson-Weiss result leads to the following conclusion in the case $p = 1$: there exists a bounded linear functional on $F^1$ which does not extend to a bounded linear functional on $H^1$. In other words, there is a linear operator which is uniformly bounded on $(1, \infty)$-atoms but does not extend to a bounded linear operator on $H^1$.

In this paper we describe the structure of the completion $\tilde{F}^p$ of $F^p$, $0 < p \leq 1$, and of its dual space. We show in particular that, when $p < 1$, $F^p$ and $H^p$ have the same dual, and therefore no example like the one in [B] can be exhibited for $p < 1$. An immediate consequence of this is that if $0 < p < 1$ and the linear operator

$$T : F^p \to B,$$

maps $F^p$ into a Banach space $B$ satisfying the inequality

$$\|T(a)\|_B \leq C,$$

for some positive constant $C$ and all $(p, \infty)$-atoms, then $T$ extends to a bounded linear operator from $H^p$ into $B$. The argument proceeds by duality as follows. Take any $u$ in the dual $B^*$ of $B$. Since $u \circ T \in (F^p)^* = (H^p)^*$,

$$|u(T(f))| \leq C \|u\| \|f\|_{H^p},$$

and so, by the dual expression of the norm in a Banach space,

$$\|T(f)\|_B \leq C \|f\|_{H^p}.$$

We prove the following facts about $\tilde{F}^p$, $0 < p \leq 1$.

(i) The closed subspace $\tilde{F}^p_c$ of $\tilde{F}^p$ spanned by the continuous $(p, \infty)$-atoms is isomorphic to $H^p$ as a Banach space, and $\tilde{F}^p$ splits as the direct sum of $\tilde{F}^p_c$ and a non-trivial complementary closed subspace $N^p$.

(ii) Every element $\xi$ of $\tilde{F}^p$ admits an atomic decomposition

$$\xi = \sum_{j=1}^{\infty} \lambda_j a_j,$$

for $(p, \infty)$-atoms $a_j$ and scalars $\lambda_j$ with $\sum_{j=1}^{\infty} |\lambda_j|^p < \infty$. Moreover, the $\tilde{F}^p$-norm of $\xi$ is equivalent to its atomic norm

$$\inf \left\{ \left( \sum_{j=1}^{\infty} |\lambda_j|^p \right)^{\frac{1}{p}} : \sum_{j=1}^{\infty} \lambda_j a_j = \xi \text{ in } \tilde{F}^p \right\}.$$
(iii) If an atomic sum \( \sum_{j=1}^{\infty} \lambda_j a_j \), with \( \lambda_j \) and \( a_j \) as above, converges to 0 in \( \widetilde{F}^p \), it also converges to 0 in \( H^p \), but not vice versa. In fact, \( N^p \) consists of those elements of \( \widetilde{F}^p \) that are represented by atomic sums converging to 0 in \( H^p \).

In other words, \( H^p \) and \( \widetilde{F}^p \) are both quotients of the space of “formal series” of \( (p, \infty) \)-atoms with \( \ell^p \) coefficients, but the equivalence relation defining \( \widetilde{F}^p \) is finer than that defining \( H^p \).

So, the reason why \( (F^1)^* \) is strictly larger than \( (H^1)^* \) is that it is the direct sum of \( (\widetilde{F}^1)^*) = (H^1)^* \) and \( (N^1)^* \). Notice that \( (N^1)^* \) is non-trivial, as the dual of the non-trivial Banach space \( N^1 \). On the other hand, it turns out that \( (N^p)^* \) is trivial for \( p < 1 \).

To describe our results we need to introduce some notation and recall some basic classical facts in the theory of Banach algebras (see Section 3 for details).

Denote by \( L_0^\infty(\mathbb{R}^n) \) the space of bounded measurable functions on \( \mathbb{R}^n \) vanishing at infinity. Then \( L_0^\infty(\mathbb{R}^n) \) is a commutative \( C^* \)-algebra without unit, and its maximal ideal space is a locally compact, non-compact space, which we call \( \hat{\mathbb{R}^n} \) (cf. \( [F] \)).

By the Gelfand-Naimark theorem, the Gelfand transform \( f \mapsto \hat{f} \) establishes an isometric isomorphism between \( L_0^\infty(\mathbb{R}^n) \) and the algebra \( C_0(\mathbb{R}^n) \) of all continuous functions on \( \mathbb{R}^n \) vanishing at \( \infty \). On the other hand, \( C_0(\mathbb{R}^n) \) is a closed subalgebra of \( L_0^\infty(\mathbb{R}^n) \), and its maximal ideal space is \( \mathbb{R}^n \). This embedding induces a continuous projection \( \pi \) from \( \hat{\mathbb{R}^n} \) onto \( \mathbb{R}^n \). Clearly, if \( f \in C_0(\mathbb{R}^n) \), then \( \hat{f} = f \circ \pi \).

In a similar way, given any ball \( B \) in \( \mathbb{R}^n \), the maximal ideal space of \( L^\infty(B) \) is a compact space \( \hat{B} \), endowed with a projection \( \pi_B \) onto \( \hat{B} \) induced by the inclusion of \( C(\hat{B}) \) in \( L^\infty(B) \). Moreover, \( L^\infty(B) \cong C(\hat{B}) \), again by the Gelfand-Naimark theorem.

The restriction map \( f \mapsto f_{|B} \) from \( L_0^\infty(\mathbb{R}^n) \) to \( L^\infty(B) \) induces a natural embedding \( \iota_B : \hat{B} \rightarrow \hat{\mathbb{R}^n} \), which is compatible with the projections \( \pi \) and \( \pi_B \), in the sense that

\[
\pi_B = \pi \circ \iota_B.
\]

Similar embeddings \( \iota_{B,B'} : \hat{B'} \rightarrow \hat{\mathbb{R}^n} \) exist for pairs of balls \( B,B' \) with \( B' \subset B \), with the same compatibility with respect to the corresponding projections.

Denote by \( m \) the Lebesgue measure on \( \mathbb{R}^n \). The continuous linear functional \( f \mapsto \int f \, dm \) on \( L^\infty(B) \) is represented by a positive Borel measure \( \hat{m}_B \) on \( \hat{B} \), that is,

\[
\int f \, dm = \int \hat{f} \, d\hat{m}_B, \quad f \in L^\infty(B) .
\]  

(3)

If \( B \) is contained in a second ball \( B' \), then the restriction of \( \hat{m}_{B'} \) to \( \hat{B} \) is precisely \( \hat{m}_B \) and thus we can define a positive Borel measure \( \hat{m} \) globally on \( \mathbb{R}^n \) by requiring that its restriction to \( \hat{B} \) be \( \hat{m}_B \) for each ball \( B \).

We can now state our main result.
Theorem.

(A) Let $\ell$ be a bounded linear functional on $F^1$. Then there exist a function $b \in BMO(\mathbb{R}^n)$ and a Radon measure $\mu$ on $\hat{\mathbb{R}}^n$, singular with respect to $\hat{m}$, satisfying
\begin{equation}
|\mu|(\hat{B}) \leq C m(B), \quad \text{for each ball } B,  \quad (4)
\end{equation}
such that
\begin{equation}
\ell(f) = \int f b \, dm + \int \hat{f} \, d\mu, \quad f \in F^1.  \quad (5)
\end{equation}
Conversely, if $b$ and $\mu$ are as above, then the identity (5) defines a bounded linear functional on $F^1$ and
\begin{equation*}
\|\ell\|_{(F^1)^*} \cong \|b\|_{BMO} + \sup_B \frac{|\mu|(\hat{B})}{m(B)}.  \quad (B)
\end{equation*}

(B) Each bounded linear functional on $F^p$, $0 < p < 1$, extends uniquely to a bounded linear functional on $H^p(\mathbb{R}^n)$. Thus $(F^p)^* = H^p(\mathbb{R}^n)^*$, $0 < p < 1$.

It is clear that relation (5) determines the function $b$ and the measure $\mu$ uniquely. Therefore $(F^1)^*$ differs from $(H^1)^* = BMO$ by the presence of the complementary subspace $S$ of singular measures satisfying (4). We will show that $S$ is non-trivial; in fact, the Meyer, Taibleson and Weiss argument may be interpreted as the construction of a non-zero measure in $S$. The decomposition of $(F^1)^*$ as $BMO \oplus S$ is the dual counterpart of the decomposition of $\hat{F}^1$ as $\hat{F}^1 \oplus N^1$, although $S$ and $BMO$ do not coincide with the annihilators of $\hat{F}^1 \oplus N^1$ respectively.

The nature of the elements of $N^p$, including $p = 1$, is somehow mysterious. It is not clear at all to us if they can be represented by concrete analytic objects.

Section 2 contains the discussion of the completion of $F^p$ and a constructive argument which proves the non-triviality of $N^p$. In Section 3 we prove the Theorem. We also give an example of a non-zero singular measure satisfying (4).

We remark here that a variation of the main argument in the proof of the Theorem provides an alternative proof of some results in [MSV] and [YZ]) on the equivalence of the finite and infinite atomic norms of $(1,q)$-atoms, $q < \infty$, and on extension of bounded operators defined on finite linear combinations of $(p,q)$-atoms with $1 < q < \infty$.

2 The completion of $F^p$

Let $F^{p,c}$ stand for the subspace of $H^p$ consisting of finite linear combinations of continuous $(p, \infty)$ atoms. A surprising recent result in [MSV] states that the $H^p$ and the $F^p$ norms are equivalent on $F^{p,c}$, $0 < p \leq 1$. Indeed, the result is proved in [MSV] only for $p = 1$, but, as suggested in Remark 3.2 there, the same argument extends to the case $0 < p < 1$.

More precisely, we can quote Lemma 3.1 and Remark 3.2 in [MSV] as follows.
Lemma 1. The following norms are equivalent on \( F^{p,c} \):

(a) the \( H^p \)-norm;
(b) the \( F^p \)-norm \((1)\);
(c) the \( F^{p,c} \)-norm

\[
\|f\|_{F^{p,c}} = \inf \left\{ \sum_j |\lambda_j| : f = \sum_j \lambda_j a_j, \ a_j \text{ a continuous \((p,\infty)\)-atom, } \lambda_j \in \mathbb{C} \right\} .
\]

Since \( F^{p,c} \) is dense in \( H^p \), the natural inclusion of \( F^{p,c} \) in \( F^p \) extends uniquely to a continuous linear operator \( T \) from \( H^p \) to \( \widetilde{F^p} \). By Lemma 1, \( T \) maps \( H^p \) isomorphically onto the closure \( \widetilde{F^{p,c}} \) of \( F^{p,c} \) in \( \widetilde{F^p} \). Notice that, again by Lemma 1, \( \widetilde{F^{p,c}} \) is the completion of \( F^{p,c} \) endowed either with the norm \( \| \cdot \|_{F^{p,c}} \) or with the norm inherited from \( F^p \).

On the other hand, the inclusion of \( F^p \) (endowed with its natural norm) into \( H^p \) is continuous, and it extends to a continuous linear operator \( U \) from \( \widetilde{F^p} \) to \( H^p \). We then have the diagram

\[
H^p \xrightarrow{T} \widetilde{F^p} \xrightarrow{U} H^p,
\]

with \( U \circ T \) being the identity map. In particular \( U \) is surjective. Set \( P = T \circ U \), so that \( P \) is a projection, that is, \( P^2 = P \). The kernel of \( P \) is the kernel of \( U \), which we denote by \( N^p \), and the kernel of \( I - P \) is \( T(H^p) = \widetilde{F^{p,c}} \). Hence we get the topological direct sum decomposition

\[
\widetilde{F^p} = \widetilde{F^{p,c}} \oplus N^p .
\]

Notice that \( N^p \) is non-trivial, since otherwise the \( H^p \) and the \( F^p \) norms would be comparable on \( F^p \).

To better understand the space \( \widetilde{F^p} \) we prove now the following.

Proposition. Given any sequence of \((p,\infty)\) atoms \( a_j \) and any \( \ell^p \)-sequence of scalars \( \lambda_j \), the series \( \sum_{j=1}^\infty \lambda_j a_j \) converges in \( \widetilde{F^p} \) to an element \( \xi \) such that \( \|\xi\|_{\widetilde{F^p}}^p \leq \sum_{j=1}^\infty |\lambda_j|^p \).

Conversely, each \( \xi \in \widetilde{F^p} \) can be written as

\[
\xi = \sum_{j=1}^\infty \lambda_j a_j , \tag{6}
\]

where each \( a_j \) is a \((p,\infty)\) atom and the sum is convergent in \( \widetilde{F^p} \). Moreover,

\[
\|\xi\|_{\widetilde{F^p}}^p = \inf \left\{ \sum_{j=1}^\infty |\lambda_j|^p \right\} , \tag{7}
\]

where the infimum is taken over all decompositions (6) of \( \xi \).
Proof. Let $\xi$ be an element of $\widetilde{F}^p$. To prove (6), express $\xi$ as the limit in $\widetilde{F}^p$ of a sequence $S_k$ of elements of $F^p$. Given $\epsilon > 0$, we may assume that $\|S_1\|^p_{\widetilde{F}^p} < (1 + \epsilon)\|\xi\|^p_{\widetilde{F}^p}$ and that $\|S_k - S_{k+1}\|^p_{\widetilde{F}^p} < \epsilon^k\|\xi\|^p_{\widetilde{F}^p}$. Thus

$$\xi = \lim_{k \to \infty} S_1 + (S_2 - S_1) + \cdots + (S_k - S_{k-1}).$$

Set

$$S_1 = \sum_{j=1}^{N_1} \lambda_j a_j,$$

where the above expression of has been chosen so that

$$\sum_{j=1}^{N_1} |\lambda_j|^p < (1 + \epsilon)\|\xi\|^p_{\widetilde{F}^p}.$$

Similarly, set

$$S_\ell - S_{\ell-1} = \sum_{j=N_{\ell-1}+1}^{N_\ell} \lambda_j a_j, \quad \ell \geq 2,$$

with

$$\sum_{j=N_{\ell-1}+1}^{N_\ell} |\lambda_j|^p < \epsilon^\ell\|\xi\|^p_{\widetilde{F}^p}.$$

Then $\sum_{j=1}^\infty |\lambda_j|^p < (1 - \epsilon)^{-1}\|\xi\|^p_{\widetilde{F}^p}$ and the partial sums $\xi_m = \sum_{j=1}^m \lambda_j a_j$ form a Cauchy sequence in $F^p$. This shows that (6) holds.

Notice also that, for each $\xi \in \widetilde{F}^p$, the inequality $\|\xi\|^p_{\widetilde{F}^p} \leq \inf \{ \sum_{j=1}^\infty |\lambda_j|^p \}$, where the infimum is taken over all possible expressions (6), is due to the fact that $\|\cdot\|^p_{\widetilde{F}^p}$ satisfies the triangle inequality.

The atomic decomposition of elements of $\widetilde{F}^p$ given above provides an explicit description of the operator $U$.

**Corollary.** Let $\xi \in \widetilde{F}^p$ be represented by the sum (6). Then $U(\xi)$ is the sum of the same series in $H^p$.

We end this section by providing a constructive proof of the non triviality of $N^p$. Let us first describe the Meyer, Taibleson and Weiss construction as presented in [B]. Let $B$ denote the open ball centered at the origin with radius 1. Take a sequence of open disjoint balls $B_j, j \geq 1$, such that $\cup_j B_j$ is dense in $B$. Notice that we may also choose the $B_j$ so that the Lebesgue measure of their union $\sum_{j \geq 1} |B_j|$ is as small as we wish. As shown in [B], for each $j$ there exists a (non-continuous) $(p, \infty)$ atom $a_j$ supported on $B_j$ with the property that $|a_j| \geq c |B_j|^{-\frac{n}{2}}$, where $c$ is a small positive constant depending only on $n$. Thus, setting

$$f = \sum_{j \geq 1} |B_j|^{\frac{n}{p}} a_j,$$

(8)
we get $|f| \geq c$ on $\cup B_j$. From that is not difficult to conclude (see [B]) that
\[
\|f\|_{F^p} \geq c|B|^{\frac{1}{p}}.
\]
On the other hand, we clearly have $\|f\|_{H^p}^p \leq \sum_{j \geq 1} |B_j|$, so that the ratio between $H^p$-norm and $F^p$-norm can be made as small as we wish.

We can now construct a sequence $\{f_m\}$ in $F^p$ satisfying
\[
\|f_m\|_{F^p} \geq c |B|,
\]
\[
\|f_m - f_{m+1}\|_{F^p} \leq 2^{p} |B|^{\frac{1}{2m}},
\]
\[
\|f_m\|_{H^p} \leq |B|^{\frac{1}{2m}}.
\]
The first two conditions imply that $\{f_m\}$ has a non-zero limit $\xi \in \tilde{F}^p$, whereas the third implies that $U f_m = f_m$ tends to 0 in $H^p$. Hence $\xi \in N^p$.

The functions $f_m$ have the form (8), precisely
\[
f_m = \sum_{j \geq 1} |B_j^m|^{\frac{1}{p}} a_j^m,
\]
where, for each $m$, $\{B_j^m\}_j$ is a disjoint family of balls contained in $B$ with dense union and small total measure, and each $a_j^m$ is a $(p, \infty)$-atom with $|a_j^m| \geq c |B_j^m|^{-\frac{1}{p}}$.

The first function $f_1$ can be any function as in (8) with, say, $\sum_{j \geq 1} |B_j^1| < |B|/2$.

We then construct inductively $f_{m+1}$ from $f_m$ as follows.

Take $N$ so large that $\sum_{j \geq N} |B_j^m| < (1/4) \sum_{j \geq 1} |B_j^m|$. Inside each $B_j^m$, $1 \leq j \leq N$, we take open disjoint balls $B_{jl}^j, l \geq 1$, such that $\cup_{l \geq 1} B_{jl}^j$ is dense in $B_j^m$ and $\sum_{l \geq 1} |B_{jl}^j| < |B_j^m|/4$.

Then
\[
\sum_{j=1}^N \sum_{l \geq 1} |B_{jl}^j| + \sum_{j>N} |B_j^m| \leq \frac{1}{2} \sum_{j \geq 1} |B_j^m|.
\]

Let $a_{jl}^j$ be a $(p, \infty)$ atom supported on $B_{jl}^j$ with $|a_{jl}^j| \geq c |B_{jl}^j|^{-\frac{1}{p}}$. Set
\[
f_{m+1} = \sum_{j=1}^N \sum_{l \geq 1} |B_{jl}^j|^{\frac{1}{p}} a_{jl}^j + \sum_{j>N} |B_j^m|^{\frac{1}{p}} a_j^m.
\]

Since $|f_{m+1}| \geq c$ on an open dense subset of $B$, $\|f_{m+1}\|_{F^p} \geq c^p |B|$. Moreover,
\[
f_m - f_{m+1} = \sum_{j=1}^N \left( |B_j^m|^{\frac{1}{p}} a_j^m - \sum_{l \geq 1} |B_{jl}^j|^{\frac{1}{p}} a_{jl}^j \right).
\]
For each \( j \), the function

\[
|B_j^m|^{\frac{1}{p}} a_j^m - \sum_{l \geq 1} |B_{jl}'|^{\frac{1}{p}} a_{jl}'
\]

is supported on \( B_j^m \) and its absolute value is not greater than 2. Hence

\[
\|f_m - f_{m+1}\|_{F^p} \leq \sum_{j=1}^{N} 2^p |B_j^m|.
\]

We relabel now the balls in such a way that \( \{B_j^{m+1}\}_{j \geq 1} = \{B_j^m\}_{j \geq N} \cup \{B_{jl}'\}_{j \leq N, l \geq 1} \), and rename the atoms in \( f_{m+1} \) as \( a_j^{m+1} \) accordingly. Then, inductively from (10),

\[
\sum_{j \geq 1} |B_j^m| \leq 2^{-m} |B|
\]

for every \( m \), and the required estimates can be easily verified.

3 Proof of the Theorem

We start by proving, for the reader’s sake, a few statements made (explicitly or not) in the last part of the introduction concerning the Gelfand spectrum \( \hat{\mathbb{R}}^n \) and its projection \( \pi \) on \( \mathbb{R}^n \).

The first statement we want to prove is that \( \pi \) is in fact well defined. Given \( \phi \) in \( \hat{\mathbb{R}}^n \), i.e., a nontrivial multiplicative functional on \( L_0^\infty(\mathbb{R}^n) \), it is clear that its restriction to \( C_0(\mathbb{R}^n) \) is also multiplicative. We must show that this restriction is evaluation at some point \( x = \pi(\phi) \) of \( \mathbb{R}^n \), or, equivalently, that it is not identically zero.

Since \( L_0^\infty(\mathbb{R}^n) \) is a \( C^* \)-algebra, it is symmetric, so that \( \phi(\bar{f}) = \overline{\phi(f)} \) for every \( f \). Therefore, \( f \geq 0 \) implies that \( \phi(f) \geq 0 \), so that \( \phi \) is monotonic on real-valued functions. If \( \phi \) vanishes identically on \( C_0(\mathbb{R}^n) \), it also vanishes on characteristic functions of compact sets. By linearity and continuity, this would be a contradiction.

The second statement is that the mapping \( \pi \) is surjective. We know that to each \( \phi \in \hat{\mathbb{R}}^n \) we can associate a point \( \pi(\phi) \) in \( \mathbb{R}^n \). Given \( y \in \mathbb{R}^n \), we can define a translate \( \tau_y \phi \in \hat{\mathbb{R}}^n \) by

\[
\tau_y \phi(f) = \phi(f(\cdot + y)).
\]

(11)

It is quite clear that \( \pi(\tau_y \phi) = \pi(\phi) + y \). Since \( \hat{\mathbb{R}}^n \) is nonempty, \( \pi \) is surjective.

The last statement which remained unproved in the introduction is that \( \hat{\mathbb{R}}^n \) is the union of the \( \hat{B} \) over all balls \( B \). This is a direct consequence of (ii) in the following lemma.
Lemma 2. Let $B$ be an open ball in $\mathbb{R}^n$. Then

(i) 
\[ \hat{B} = \{ \phi \in \hat{\mathbb{R}}^n : \phi(\chi_B) = 1 \} = \text{supp} \, \hat{\chi}_B, \quad (12) \]

where $\hat{f}$ stands for the Gelfand transform of $f \in L_0^\infty(\mathbb{R}^n)$.

(ii) 
\[ \pi^{-1}(B) \subset \hat{B} \subset \pi^{-1}(\overline{B}). \]

Proof. To prove (12) notice that $\phi(\chi_B)$ is either 0 or 1 by the multiplicative property.

If $\phi(\chi_B) = 1$, then $\phi(f) = \phi(f \chi_B)$, $f \in L_0^\infty(\mathbb{R}^n)$, which means that $\phi$ factors through a character of $L^\infty(B)$. Thus $\phi \in \hat{B}$. The argument can be reversed, so (12) is proved.

Assume now that for some $\phi \in \hat{\mathbb{R}}^n$ we have $\pi(\phi) \in B$. Let $f$ be a continuous function on $\mathbb{R}^n$, with $f(\pi(\phi)) = 1$ and compact support contained in $B$. Then $f \chi_B = f$ and so

\[ 1 = \phi(f) = \phi(f) \phi(\chi_B) = \phi(\chi_B). \]

Then $\phi \in \hat{B}$ because of (12).

If $\pi(\phi)$ is not in $\overline{B}$, then there is a continuous function $f$ on $\mathbb{R}^n$, with $f(\pi(\phi)) = 1$ and compact support in $\mathbb{R}^n \setminus \overline{B}$. Thus $f \chi_B = 0$ and so $\phi(\chi_B) = 0$, that is, $\phi$ is not in $\hat{B}$.

We turn now to the proof of the Theorem. We begin by discussing the converse statement in part (A) of the Theorem. Obviously, given $b \in \text{BMO}$, the linear functional $f \mapsto \int fbdm$ is bounded on $\hat{F}^1$ with a norm controlled from above by the $\text{BMO}$-norm of $b$. On the other hand, restriction of the functional to $\hat{F}^{1,c}$ gives a control from below by the same $\text{BMO}$-norm.

We first remark that (12) clearly implies that, given $f \in L_0^\infty(\mathbb{R}^n)$, the support of $f$ is contained in $B$ if and only if the support of $\hat{f}$ is contained in $\hat{B}$.

Let $\mu$ be a Radon measure on $\hat{\mathbb{R}}^n$ satisfying (4). For each $(1, \infty)$-atom $a$ supported on a ball $B$ one has

\[ \left| \int a \, d\mu \right| \leq \|a\|_{\infty} |\mu|(\hat{B}) \leq \frac{|\mu|(\hat{B})}{m(\hat{B})} \leq C. \]

Hence $\mu$ determines a bounded linear functional on $\hat{F}^1$.

Assume now that $\ell$ is a bounded linear functional on $F^1$. Fix a ball $B$ and let $L^\infty_0(B)$ stand for the set of functions in $L^\infty(B)$ with zero integral. Given $f \in L^\infty_0(B)$,

\[ \frac{1}{m(B)} \frac{f}{\|f\|_{\infty}} \]

is a $(1, \infty)$-atom. Thus

\[ |\ell(f)| \leq \|\ell\| \|f\|_{\infty} m(B), \quad f \in L^\infty_0(B). \quad (13) \]
The restriction of \( \ell \) to \( L_0^\infty(B) \) extends to a bounded linear functional on \( L^\infty(B) = C(\hat{B}) \). Thus there exists a measure \( \nu_B \) on \( \hat{B} \) such that

\[
\ell(f) = \int \hat{f} \, d\nu_B, \quad f \in L_0^\infty(B). \tag{14}
\]

If \( f \in L^\infty(B) \), then clearly \( \hat{f}_B = f_B \), where \( g_E \) stands for the mean of the function \( g \) on the set \( E \) with respect to the underlying measure (\( \hat{m} \) or \( m \) in the case at hand).

Then

\[
\ell(f - f_B) = \int_B (\hat{f} - \hat{f}_B) \, d\nu_B
= \int_B (\hat{f} - \hat{f}_B) \left( d\nu_B - \nu_B(\hat{B}) \frac{d\hat{m}}{\hat{m}(\hat{B})} \right)
= \int_B \hat{f} \left( d\nu_B - \nu_B(\hat{B}) \frac{d\hat{m}}{\hat{m}(\hat{B})} \right),
\tag{15}
\]

for each \( f \in L^\infty(B) \). Therefore, if \( \nu_B \) represents \( \ell \) on \( L_0^\infty(B) \), that is, if (14) holds, then \( d\nu_B - \nu_B(\hat{B}) \frac{d\hat{m}}{\hat{m}(\hat{B})} \) is uniquely determined.

Let \( B_N \) stand for the open ball with center at the origin and radius \( N \), \( N = 1, 2, \ldots \). Take any measure \( \nu_1 \) on \( \hat{B}_1 \) that represents \( \ell \) on \( L_0^\infty(B_1) \). Each other such measure differs from \( \nu_1 \) by a constant multiple of \( g(B_1) \delta_{B_1} \hat{m} \). By the preceding remark applied to \( B_N \), there exists a unique measure \( \nu_N \) on \( \hat{B}_N \) which represents \( \ell \) on \( L_0^\infty(B_N) \) and \( \nu_N(B_1) = \nu_1(B_1) \). Clearly \( \nu_N \) restricted to \( \hat{B}_{N-1} \) is precisely \( \nu_{N-1} \). Therefore we can define a measure \( \nu \) on \( \mathbb{R}^n \) by requiring that \( \nu \) restricted to \( \hat{B}_N \) be \( \nu_N \).

Given any ball \( B \) take \( N \) such that \( B \subset B_N \). Since the restriction of \( \nu \) to \( \hat{B}_N \) represents \( \ell \) on \( L_0^\infty(B_N) \), which contains \( L_0^\infty(B) \), the restriction of \( \nu \) to \( \hat{B} \) represents \( \ell \) on \( L_0^\infty(B) \) as well. By (15)

\[
\left| \int_B \hat{f} \left( d\nu - \nu(\hat{B}) \frac{d\hat{m}}{\hat{m}(\hat{B})} \right) \right| \leq 2 \| \ell \| \| f \|_\infty \hat{m}(B), \quad f \in L^\infty(B),
\]

or

\[
\left\| \nu - \nu(\hat{B}) \frac{\hat{m}}{\hat{m}(\hat{B})} \right\|_{\hat{B}} \leq 2 \| \ell \| \hat{m}(B). \tag{16}
\]

Let us now consider the Radon-Nikodym decomposition of \( \nu \)

\[
\nu = g \hat{m} + \mu,
\]

where \( g \in L^1_{\text{loc}}(\hat{m}) \) and \( \mu \) is singular with respect to \( \hat{m} \). By (16)

\[
|\mu|(\hat{B}) \leq 2 \| \ell \| \hat{m}(B). \tag{17}
\]
and
\[
\int_B \left| g - g_B - \frac{\mu(B)}{m(B)} \right| \, d\hat{m} \leq 2 \|f\| \, m(B). \tag{18}
\]

We are left with the task of finding the BMO-function \( b \).
Combining (17) and (18) we readily get
\[
\int_B \left| g - g_B \right| \, d\hat{m} \leq 4 \|f\| \, m(B). \tag{19}
\]

We need a Lemma.

**Lemma 3.** For each function \( g \in L^1_{\text{loc}}(\hat{m}) \) there exists a unique function \( f \in L^1_{\text{loc}}(m) \) with the property that for each ball \( B \),
\[
\int g \hat{\varphi} \, d\hat{m} = \int f \varphi \, dm, \quad \varphi \in L^\infty(B).
\]

Such \( f \) satisfies
\[
\int_{\hat{B}} \left| g - g_{\hat{B}} \right| \, d\hat{m} = \int_{B} \left| f - f_{B} \right| \, dm,
\]
for each ball \( B \).

Once the lemma is proved we complete the proof of part (A) of the Theorem by just calling \( b \) the function \( f \) associated with \( g \) in Lemma 2. Inequality (19) tells us that \( b \in \text{BMO}(\mathbb{R}^n) \) and that its BMO(\mathbb{R}^n) norm is not greater than \( 4 \|f\| \).

**Proof of Lemma 3.** We will show that for each ball \( B \) the Gelfand transform, which is an isometry between \( L^\infty(B) \) and \( C(\hat{B}) \), extends to an isometry between \( L^1(B, m) \) and \( L^1(\hat{B}, \hat{m}) \). This immediately provides a further extension of the Gelfand transform to a topological isomorphism between \( L^1_{\text{loc}}(m) \) and \( L^1_{\text{loc}}(\hat{m}) \).

We begin by showing that, for each ball \( B \) in \( \mathbb{R}^n \) and every \( f \geq 0 \) in \( L^\infty(B) \),
\[
\int_{\hat{B}} \hat{f} \, d\hat{m} = \int_{B} f \, dm. \tag{20}
\]
This follows from
\[
\int_B f \, dm = \sup_\varphi \int_B f \varphi \, dm = \sup_\varphi \int_{\hat{B}} \hat{f} \varphi \, d\hat{m} = \int_{\hat{B}} \hat{f} \, d\hat{m},
\]
where the supremum is taken on the closed unit ball of \( L^\infty(B) \).
By linearity, (20) provides an extension of the Gelfand transform to a topological isomorphisms \( f \to \hat{f} \) of \( L^1_{\text{loc}}(m) \) onto \( L^1_{\text{loc}}(\hat{m}) \). Given \( g \in L^1_{\text{loc}}(\hat{m}) \) take \( f \in L^1_{\text{loc}}(m) \) with \( g = \hat{f} \). The first identity in the statement of Lemma 2 follows by approximating \( f \in L^1(B, m) \) by functions in \( L^\infty(B) \) and the second follows from (20).

Before proving part (B) of the Theorem we give an explicit example, modeled on the Meyer-Taibleson-Weiss argument, of a non-zero measure which is singular with respect to \( \hat{m} \) and satisfies (4).

Take an open set \( U \) of \( \mathbb{R}^n \), \( U \subset B_0 = \{ x : |x| \leq 1 \} \), such that \( U \) is dense in \( B_0 \) and \( m(U) < m(B_0) \). Then the compact set \( E = B_0 \setminus U \) has positive Lebesgue measure. Set \( V = \pi^{-1}(U) \), so that \( V \subset \bar{B}_0 \) by Lemma 1. Then \( U \subset \pi(V) \) and so \( \pi(\bar{V}) = B_0 \), because \( U \) is dense in \( B_0 \). Hence \( \pi(\partial V) = E \). Now, the boundary of each open set in \( \bar{B}_0 \) has zero \( \hat{m} \) measure ([R, p. 286]). Therefore \( \hat{m}(\partial V) = 0 \) but \( m(\pi(\partial V)) = m(E) > 0 \). Identify \( C(E) \) to the subspace \( S \) of continuous functions on \( \partial V \) of the form \( f \circ \pi \), \( f \in C(E) \). The bounded linear functional on \( S \) defined by \( f \to \int f \ dm \) extends by Hahn-Banach to a bounded linear functional on \( C(\partial V) \) with the same norm. Thus there exists a positive measure \( \mu \) on \( \partial V \) such that

\[
\int (f \circ \pi) \ d\mu = \int f \ dm, \quad f \in C(E).
\]

If \( B \) is an open ball, then by Lemma 2

\[
\mu(\hat{B}) \leq \mu(\pi^{-1}(B)) = m(B \cap E) \leq m(B),
\]

and condition (4) is satisfied.

**Proof of (B) of the Theorem.** The argument is analogous to the proof of part (A), except for minor technical details. If \( 0 < p < 1 \), then, as we will see, the singular measure \( \mu \) vanishes and so we will conclude that \( (F^p)^* = H^p(\mathbb{R}^n)^* \).

Let \( \ell \) be a bounded linear functional on \( F^p \), \( 0 < p < 1 \). Let \( d \) be the integer part of \( n(\frac{1}{p} - 1) \). Given a ball \( B \) let \( L^\infty_d(B) \) stand for the set of functions \( f \in L^\infty(B) \) such that

\[
\int f(x) x^\alpha \ dx = 0, \quad |\alpha| \leq d.
\]

For each \( f \in L^\infty_d(B) \),

\[
\frac{1}{m(B)^{\frac{1}{p}}} \frac{f}{\|f\|_\infty}
\]

is a \((p, \infty)\) atom and so

\[
|\ell(f)| \leq \|\ell\| \|f\|_\infty m(B)^{\frac{1}{p}}, \quad f \in L^\infty_d(B).
\]

For each \( f \in L^\infty(B) \) let \( P_B(f) \) be (the restriction to \( B \) of) the unique polynomial of degree not greater than \( d \) such that

\[
\int f(x) x^\alpha \ dx = \int_B P_B(f)(x) x^\alpha \ dx, \quad |\alpha| \leq d.
\]
Since \( P_B(f) \) is the orthogonal projection (in \( L^2(B) \)) of \( f \) into the subspace of polynomials of degree not greater than \( d \),

\[
\|P_B(f)\|_2 \leq \|f\|_2 \leq \|f\|_\infty,
\]

where the \( L^2 \) norms are taken with respect to the normalized Lebesgue measure on \( B \). We want now to compare the norms \( \| \cdot \|_2 \) and \( \| \cdot \|_\infty \) on the space \( P_d(B) \) of restrictions to \( B \) of polynomials of degree not greater than \( d \). After appropriate translation and dilation we may assume that \( B \) has center 0 and radius 1. Since \( P_d(B) \) is finite dimensional, there is a constant \( C(d,n) \), depending only on \( d \) and \( n \), such that

\[
\|P\|_\infty \leq C(d,n) \|P\|_2, \quad P \in P_d(B),
\]

and so

\[
\|P_B(f)\|_\infty \leq C(d,n) \|f\|_\infty, \quad f \in L^\infty(B).
\]

Therefore by (21)

\[
|\ell(f - P_B(f))| \leq (1 + C(d,n)) \|f\|_\infty m(B)^{1/2}, \quad f \in L^\infty(B). \tag{22}
\]

By (21) there is a measure \( \nu_B \) on \( \hat{B} \) such that

\[
\ell(f) = \int \hat{f} \, d\nu_B, \quad f \in L^\infty_d(B). \tag{23}
\]

Given a measure \( \lambda \) on \( \hat{B} \) there is a unique polynomial \( P_B(\lambda) \in P_d(B) \) such that

\[
\int_B (\pi(\phi))^\alpha \, d\lambda(\phi) = \int_B P_B(\lambda)(x) \, x^\alpha \, dx, \quad |\alpha| \leq d.
\]

Hence, for every polynomial \( Q \) of degree \( \leq d \),

\[
\int_B \hat{Q} \, d\lambda = \int_B P_B(\lambda) \, Q \, dm = \int_B \widetilde{P_B(\lambda)} \, \hat{Q} \, \hat{m}.
\]

Therefore, by (23),

\[
\ell(f - P_B(f)) = \int_B (\hat{f} - \hat{P_B(f)}) \, d\nu_B
\]

\[
= \int_B (\hat{f} - \hat{P_B(f)}) \left( d\nu_B - \hat{P_B(\nu_B)} \, d\hat{m} \right)
\]

\[
= \int_B \hat{f} \left( d\nu_B - \hat{P_B(\nu_B)} \, d\hat{m} \right), \tag{24}
\]

for each \( f \in L^\infty(B) \). Hence the measure \( \nu_B - \hat{P_B(\nu_B)} \, \hat{m} \) is determined by \( \ell \).
As before, with $B_N$ denoting the ball of radius $N$ centered at the origin, we fix a measure $\nu_1$ on $\hat{B}_1$ that represents $\ell$ on $L^\infty_d(B_1)$ and then take the unique measure $\nu_N$ on $\hat{B}_N$ which represents $\ell$ on $L^\infty_d(B_N)$ and such that $P_{B_1}(\nu_N) = P_{B_1}(\nu_1)$. Then $\nu_N$ restricted to $B_{N-1}$ is $\nu_{N-1}$ and so we can define a measure $\nu$ on $\hat{R}^n$ by requiring that $\nu$ restricted to $B_N$ be $\nu_N$.

Given any ball $B$, take $N$ such that $B \subset B_N$. Then the restriction of $\nu$ to $L^\infty_d(B)$ is $\ell$ and so, by (22) and (24),

$$\left| \int_B \hat{f} (d\nu - \widehat{P_B(\nu)} \, d\hat{m}) \right| \leq C \| f \|_\infty m(B)^{\frac{1}{p}}, \quad f \in L^\infty(B).$$

Hence

$$|\nu - \widehat{P_B(\nu)} \hat{m}|(\hat{B}) \leq C \, m(B)^{\frac{1}{p}}. \quad (25)$$

Consider now the Radon-Nikodym decomposition of $\nu$, 

$$\nu = g \hat{m} + \mu,$$

with $\mu$ singular with respect to $\hat{m}$. We get, by (25) and Lemma 2,

$$|\mu|(\pi^{-1}(B)) \leq |\mu|(\hat{B}) \leq C \, m(B)^{\frac{1}{p}},$$

for each open ball $B$. Since $0 < p < 1$, we readily conclude that $\mu = 0$. Indeed, let $r$ be the radius of $B$. Covering $B$ by $A_n \, r^n$ balls of radius $r/k$, we see that the constant $C$ in the right-hand side of the above inequality can be replaced by $C A_n \, k^{n(1-\frac{1}{p})}$. Letting $k$ tend to $\infty$, we get the conclusion.

Take now $f \in L^1_{\text{loc}}(\hat{R}^n)$ with $g = f$. Then

$$\int_B |f - P_B(f)| \, dm \leq C \, m(B)^{\frac{1}{p}},$$

which is precisely the condition that guarantees that $f$ determines a bounded linear functional on $H^p(\hat{R}^n)$ ([TW]). Thus $\ell$ is a bounded linear functional on $H^p(R^n)$ and the proof is complete. \hfill $\square$

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