38. An Almost Periodic Function in the Mean.

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Let x be a variable point in a measurable point set R_n of n dimensional Euclidean space. Let the function f(t; x) be defined for all $x < R_n$ and $-\infty < t < \infty$; summable with index $p \ge 1$ in x for all t in the sense of Lebesgue integral,¹⁾ continuous in t; and continuous in the mean for x, that is, for any given $\epsilon > 0$ there exists a point δ in n dimensional Euclidean space such that

$$\int_{R_n} |f(t; x+\delta) - f(t; x)|^p dx < \varepsilon^p$$

for all t.

Displacement numbers τ will be taken in the direction of the *t*-axis; these will be defined as follows:

We say τ is a displacement number of f(t; x) belonging to ε if

$$\int_{R_n} |f(t+\tau; x) - f(t; x)|^p \, dx \leq \varepsilon^p$$

uniformly for all t.

A function f(t; x) is said to be almost periodic in the mean in t in any region as above if all the possible displacement numbers of f(t; x)belonging to any given ε form a relatively dense set of numbers along the t-axis.

Muckenhoupt²⁾ and Avakian³⁾ have studied an almost periodic function in the mean with index 2 and applied the theory to some physical problems.

Bochner⁴⁾ has also shown that an almost periodic function in the mean with index $p \ge 1$ has the Fourier series

$$f(t; x) \sim \sum_{n} A_{n}(x) e^{iA_{n}t}$$
$$\int_{R_{n}} |A_{n}(x)|^{p} dx < \infty$$

and proved "approximation theorem" for this class of an almost periodic function, whose enunciation is as follows:

For any almost periodic function in the mean with index $p \ge 1$ there exists always a sequence of exponential polynomials

¹⁾ In this paper the integral means always the Lebesgue integral.

²⁾ Muckenhoupt, Almost Periodic Functions and Vibrating Systems. Journ. Math. Phys., Massachusetts Institute of Technology, 8 (1929), 163.

³⁾ Avakian, Almost Periodic Functions and the Vibrating Membrane. Journ. Math. Phys., Massachusetts Institute of Technology, 14 (1935), 350.

⁴⁾ Bochner, Abstrakte fastperiodische Funktionen. Acta Mathematica, **61** (1933), 149.

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$$S_m(t; x) = \sum_n r_n^{(m)} A_n(x) e^{i\Lambda n^t}$$

with rational coefficients $r_n^{(m)}$ such that

$$\lim_{n \to \infty} \int_{R_n} |f(t; x) - S_m(t; x)|^p dx = 0, \qquad -\infty < t < \infty$$

In this note we shall prove some structural properties of an almost periodic function in the mean with index p > 1.

Lemma. If a and b are non-negative, then the inequality

$$(a+b)^{p} \leq (1+m)^{p-1}a^{p} + \left(1 + \frac{1}{m}\right)^{p-1}b^{p}$$

is true for any positive numbers m and p > 1.

Proof. $x^{p}(p > 1)$ is a convex function in any positive interval. Then we have

$$\left(rac{a\!+\!mb}{1\!+\!m}
ight)^{\!p}\!\leq\!rac{a^{p}\!+\!mb^{p}}{1\!+\!m}$$
 ,

where m is any positive number.

Putting

$$\frac{a}{1+m}=A$$
, $\frac{mb}{1+m}=B$

the above inequality may be written

$$(A+B)^{p} \leq (1+m)^{p-1}A^{p} + \left(1 + \frac{1}{m}\right)^{p-1}B^{p}$$
. q. e. d.

Now the following two theorems 1° and 2° may be easily proved from our definition of an almost periodic function in the mean.

 $1^\circ\,$ Every function almost periodic in the mean is bounded in the mean.

- 2° Every function almost periodic in the mean is uniformly continuous in the mean.
- 3° If f(t; x) is a function almost periodic in the mean, then the square $\{f(t; x)\}^2$ is also almost periodic in the mean.

Proof. Using Schwarz' inequality we have

$$\begin{split} & \int_{R_n} \left| \left\{ f(t+\tau;x) \right\}^2 - \left\{ f(t;x) \right\}^2 \right|^p dx \\ & = \int_{R_n} \left| f(t+\tau;x) - f(t;x) \right|^p \left| f(t+\tau;x) + f(t;x) \right|^p dx \\ & \leq \left[\int_{R_n} \left| f(t+\tau;x) - f(t;x) \right|^{2p} dx \right]^{\frac{1}{2}} \left[\int_{R_n} \left| f(t+\tau;x) + f(t;x) \right|^{2p} dx \right]^{\frac{1}{2}}. \end{split}$$

Since the inequality

$$\int_{R_n} \varphi^2 \, dx \leq \left[\int_{R_n} \varphi \, dx \right]^2$$

is true if φ is always positive, our next step is as follows:

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$$\begin{split} &\leq \int_{R_n} |f(t+\tau;x) - f(t;x)|^p \, dx \int_{R_n} |f(t+\tau;x) + f(t;x)|^p \, dx \\ &\leq 2^{p-1} \Big[\int_{R_n} |f(t+\tau;x) - f(t;x)|^p \, dx \Big] \\ &\quad \times \Big[\int_{R_n} |f(t+\tau;x)|^p \, dx + \int |f(t;x)|^p \, dx \Big] \\ &\leq 2^{p-1} M \epsilon^p \leq \epsilon_1^p \, . \end{split}$$

As a corollary of 3°, we have the following theorem.

4° The absolute value of a function almost periodic in the mean is likewise almost periodic in the mean.

Next we wish to prove:

 5° If τ_1 is a displacement number for f(t; x) belonging to ϵ_1 , then there exists a $\delta > 0$ depending on ϵ_1 and an $\epsilon_2 > \epsilon_1$ such that if $|\tau_2 - \tau_1| < \delta$ then τ_2 is a displacement number belonging to ϵ_2 .

Proof. Let δ be chosen according to 2° such that for any two points t' and t'', $|t'-t''| < \delta$, we have

$$\int_{R_n} |f(t';x) - f(t'';x)|^p \, dx \leq \frac{\epsilon_2^p - \epsilon_1^p}{2(1+m)^{p-1}} \, ,$$

where m is any positive number large enough such that

$$\left(1\!+\!\frac{1}{m}
ight)^{p-1}\!\epsilon_1^p\!<\!\frac{\epsilon_1^p\!+\!\epsilon_2^p}{2}$$

Then using the above lemma, we get

$$\begin{split} &\int_{R_n} |f(t+\tau_2;x) - f(t;x)|^p \, dx \\ &= \int_{R_n} |f(t+\tau_2;x) - f(t+\tau_1;x) + f(t+\tau_1;x) - f(t;x)|^p \, dx \\ &\leq (1+m)^{p-1} \int_{R_n} |f(t+\tau_2;x) - f(t+\tau_1;x)|^p \, dx \\ &+ \left(1 + \frac{1}{m}\right)^{p-1} \int_{R_n} |f(t+\tau_1;x) - f(t;x)|^p \, dx \\ &\leq (1+m)^{p-1} \frac{\epsilon_2^p - \epsilon_1^p}{2(1+m)^{p-1}} + \left(1 + \frac{1}{m}\right)^{p-1} \epsilon_1^p < \frac{\epsilon_2^p - \epsilon_1^p}{2} + \frac{\epsilon_1^p + \epsilon_2^p}{2} = \epsilon_2^p \, . \end{split}$$

From 5° we can easily deduce :

- 6° Any two functions almost periodic in the mean with index p are simultaneously almost periodic in the mean with index p.
- 7° The sum and difference of any two functions almost periodic in the mean with index p is likewise almost periodic in the mean with index p.

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On the other hand, using 3° , 7° and the equality

$$f(t;x) g(t;x) = \frac{1}{4} \left[\left(f(t;x) + g(t;x) \right)^2 - \left(f(t;x) - g(t;x) \right)^2 \right]$$

we have:

 8° The product of any two functions almost periodic in the mean with index p is likewise almost periodic in the mean with index p.

9° Let f(t;x) and g(t;x) be any two almost periodic functions with index p such that

$$\lim_{-\infty < t < \infty} |g(t;x)| = m > 0 \quad \text{for all } x < R_n,$$

then f(t;x)/g(t;x) is likewise almost periodic in the mean with index p.

 10° An almost periodic function in the mean with index p is like-

wise almost periodic in the mean with index p'(p > p' > 1).

Proof. Using the well-known inequality

$$\left[\frac{1}{mR_n}\int_{R_n}|f(t;x)|^{p'}\,dx\right]^{\frac{1}{p'}} \leq \left[\frac{1}{mR_n}\int_{R_n}|f(t;x)|^p\,dx\right]^{\frac{1}{p}},$$

where mR_n means the measure of R_n , we get immediately the relations

$$\int_{R_n} |f(t;x)|^{p'} dx < \infty$$

and

$$\begin{bmatrix} \frac{1}{mR_n} \int_{R_n} |f(t+\tau;x) - f(t;x)|^{p'} dx \end{bmatrix}^{\frac{1}{p'}}$$

$$\leq \begin{bmatrix} \frac{1}{mR_n} \int_{R_n} |f(t+\tau;x) - f(t;x)|^p dx \end{bmatrix}^{\frac{1}{p}} \leq \epsilon_1.$$

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The theorem 10° gives us the modifications of the theorems 7° , 8° and 9° .

The sum, difference and product of two almost periodic functions in the mean whose indices are p and q respectively are likewise almost periodic in the mean with index min (p, q).

Let f(t; x) and g(t; x) be any two almost periodic functions in the mean whose indices are p and q respectively such that

$$\lim_{\infty < t < \infty} |g(t;x)| = m > 0 \quad \text{for all } x < R_n,$$

then f(t;x)/g(t;x) is likewise almost periodic in the mean with index min (p, q).

11° Let $f_m(t;x)$ be a sequence of an almost periodic functions in the mean with index p converging in the mean with index p to a function f(t;x) uniformly in all t. Then f(t;x) is necessarily almost periodic in the mean with index p.

Proof. From the definition of $f_m(t; x)$, we have

(1)
$$\left[\int_{R_n} |f_m(t+\tau;x) - f_m(t;x)|^p dx\right]^{\frac{1}{p}} \leq \frac{\varepsilon}{3}.$$

Now there must exist an integer $N\left(\frac{\epsilon}{3}\right)$ such that for all $m \ge N\left(\frac{\epsilon}{3}\right)$ the following two inequalities hold:

(2)
$$\left[\int_{R_n} |f(t;x) - f_m(t;x)|^p dx\right]^{\frac{1}{p}} \leq \frac{\varepsilon}{3},$$

(3)
$$\left[\int_{R_n} |f(t+\tau;x) - f_m(t+\tau;x)|^p dx\right]^{\frac{1}{p}} \leq \frac{\varepsilon}{3}.$$

Using Minkowski's inequality and (1), (2), (3), we have

$$\left[\int_{R_n} |f(t+\tau;x)-f(t;x)|^p dx\right]^{\frac{1}{p}} \leq \varepsilon.$$