

Pacific Journal of Mathematics

ORTHONORMAL CYCLIC GROUPS

PAUL CIVIN

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In an earlier paper [1] a characterization was given of the Walsh functions in terms of their group structure and orthogonality. The object of the present note is to present a similar result concerning the complex exponentials.

THEOREM. *Let $\{A_n(x)\}$ ($n = 0, \pm 1, \dots$; $0 \leq x \leq 1$) be a set of complex-valued measurable functions which is a multiplicative cyclic group. A necessary and sufficient condition that $\{A_n(x)\}$ be an orthonormal system over $0 \leq x \leq 1$ is that the generator of the group admit a representation $\exp(2\pi i c(x))$ almost everywhere, with $c(x)$ equimeasurable with x .*

As the sufficiency is immediate, we present only the proof of the necessity. Let the notation be chosen so that the generator of the group is $A_1(x)$, and

$$A_n(x) = (A_1(x))^n \quad (n = 0, \pm 1, \dots).$$

The normality implies $|A_1(x)| = 1$ almost everywhere. Hence there is a measurable $a(x)$, $0 \leq a(x) < 1$, such that

$$A_1(x) = \exp(2\pi i a(x))$$

almost everywhere. Let $b(x)$ be a function [2, p. 207] monotonically increasing and equimeasurable with $a(x)$. Also let

$$c(x) = m\{u : 0 \leq u \leq 1, b(u) \leq x\} \quad (-\infty < x < \infty).$$

The orthonormal condition becomes

$$\delta_{0,n} = \int_0^1 \exp(2\pi ni b(x)) dx = \int_{-\infty}^{\infty} \exp(2\pi niy) dc(y),$$

where the latter integral is a Lebesgue-Stieltjes integral. Thus for any $\epsilon > 0$,

Received February 6, 1953.

Pacific J. Math. 4 (1954), 481-482

$$\begin{aligned} \delta_{0,n} &= \int_{b(0)-\epsilon}^{b(1)} \exp(2\pi niy) dc(v) \\ &= \int_{b(0)}^{b(1)} \exp(2\pi niy) dc(y) + \exp(2\pi ni b(0)) m\{x : b(x) = b(0)\}, \end{aligned}$$

and the latter integral is interpretable as a Riemann-Stieltjes integral.

Integration by parts yields

$$(1) \quad \delta_{0,n} = \exp(2\pi ni b(1)) - 2\pi ni \int_{b(0)}^{b(1)} c(y) \exp(2\pi niy) dy.$$

If $f(y) = y$, $0 < y \leq 1$, and $f(y + 1) = f(y)$, a direct calculation shows that

$$(2) \quad \delta_{0,n} = \exp(2\pi ni b(1)) - 2\pi ni \int_0^1 f(y - b(1)) \exp(2\pi niy) dy.$$

Formulas (1) and (2), and the completeness of the complex exponentials, imply the existence of a constant k such that for almost all y , $0 < y \leq 1$,

$$f(y - b(1)) + k = \begin{cases} 0, & 0 < y \leq b(0) \\ c(y), & b(0) < y \leq b(1) \\ 0, & b(1) < y \leq 1. \end{cases}$$

Since the supremum of $c(y)$ is one, and $f(y)$ has no interval of constancy, one infers that $k = 0$, $b(0) = 0$, and $b(1) = 1$. Thus $c(y) = y$, $0 < y \leq 1$, which is equivalent to the proposition that was asserted.

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The *Pacific Journal of Mathematics* is published quarterly, in March, June, September, and December. The price per volume (4 numbers) is \$12.00; single issues, \$3.50; back numbers (Volumes 1, 2, 3) are available at \$2.50 per copy. Special price to individual faculty members of supporting institutions and to individual members of the American Mathematical Society: \$4.00 per volume; single issues, \$1.25.

Subscriptions, orders for back numbers, and changes of address should be sent to the publishers, University of California Press, Berkeley 4, California.

Printed at Ann Arbor, Michigan. Entered as second class matter at the Post Office, Berkeley, California.

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** To be succeeded in 1955, by E.G. Straus, University of California, Los Angeles 24, Calif.

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