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**ORTHOGONAL DEVELOPMENTS OF FUNCTIONALS AND  
RELATED THEOREMS IN THE WIENER SPACE OF  
FUNCTIONS OF TWO VARIABLES**

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# ORTHOGONAL DEVELOPMENTS OF FUNCTIONALS AND RELATED THEOREMS IN THE WIENER SPACE OF FUNCTIONS OF TWO VARIABLES<sup>1</sup>

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**1. Introduction.** Let  $C_w$  be the Wiener space of functions of two variables, i.e. the collection of real valued continuous functions  $f(x, y)$  defined on  $Q: 0 \leq x, y \leq 1$  and satisfying  $f(0, y) = f(x, 0) = 0$ . Let  $F[f]$  be a complex valued functional defined almost everywhere on  $C_w$  and having Wiener measurable<sup>1</sup> real and imaginary parts, and let  $L_2(C_w)$  be the Hilbert space of functionals  $F[f]$  satisfying

$$\int_{C_w} |F[f]|^2 d_w f < \infty$$

with the inner product

$$(F_1, F_2) = \int_{C_w} F_1[f] \overline{F_2[f]} d_w f .$$

The contents of this paper are:

1. An extension of the Cameron-Martin translation theorem, Theorem III, [11].
2. An extension of the Paley-Wiener theorem to  $C_w$ . Our proof is different from that of Paley and Wiener given for the Wiener space of functions of one variable and is based on the extended Cameron-Martin translation theorem, and
3. Construction of complete orthonormal systems in  $L_2(C_w)$ .

**2. THEOREM I<sup>2</sup>.** *Let  $p(x, y)$  be of bounded variation<sup>3</sup> on  $Q$ ,  $p(0, y)$ ,  $p(1, y)$ ,  $p(x, 0)$ ,  $p(x, 1)$  be of bounded variation on the respective unit interval. Let  $p(x, y)$  be continuous a.e. and bounded on  $Q$ . Let*

$$(2.1) \quad q(x, y) = \int_{Q_{xy}} p(s, t) ds dt \text{ where } Q_{xy} = [0, x] \times [0, y] , \\ 0 \leq x, y \leq 1 .$$

*Let  $I' \subset C_w$  be Wiener measurable and a translation  $T$  be defined by*

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<sup>1</sup> For the definition of the Wiener measure and Wiener measurable functionals, see [10] or [11].

<sup>2</sup> Theorem 1 can also be derived from Theorem 3, [9].

<sup>3</sup> For functions of bounded variation in  $n$  variables and Riemann-Stieltjes integrals with respect to them, see [11].

$$(2.2) \quad T\Gamma = \{f \in C_w; f = g - q, g \in \Gamma\}.$$

Then

$$(2.3) \quad m(\Gamma) = \exp \left\{ - \int_Q p^2 dx dy \right\}_{T\Gamma} \exp \left\{ -2 \int_Q p d^2 f \right\}_{d_w f}$$

and if  $F[g]$  is a real valued measurable functional defined on  $\Gamma$ ,

$$(2.4) \quad \int_{\Gamma} F[g] d_w g = \exp \left\{ - \int_Q p^2 dx dy \right\}_{T\Gamma} F[f + q] \exp \left\{ -2 \int_Q p d^2 f \right\}_{d_w f}.$$

The proof of this theorem for the most part consists in justification for passing to the limit under the various integral signs involved and is lengthy and we shall only give an outline in the following leaving the details to the reader.

The linearization  $L_p$  of a function  $p(x, y)$  defined on  $Q$  corresponding to a partition  $\mathfrak{B}$  of  $Q: 0 = x_0 < x_1 < \dots < x_m = 1, 0 = y_0 < y_1 < \dots < y_n = 1$  is the continuous function defined on  $Q$  which agrees with  $p(x, y)$  at  $(x_i, y_j), i = 0, 1, 2, \dots, m; j = 0, 1, 2, \dots, n$  and is linear on each of the  $2mn$  closed rectangular triangles having either  $(x_{i-1}, y_{j-1}), (x_i, y_{j-1}), (x_i, y_j)$  or  $(x_{i-1}, y_{j-1}), (x_{i-1}, y_j), (x_i, y_j)$  as corners.

The following theorem can be proved more or less in the same way Helly's 2nd theorem is proved.

**THEOREM.** *Let  $p(x, y) \in B.V.(Q)$  and let  $\{\mathfrak{B}_k\}$  be a sequence of partitions of  $Q$  such that*

$$1^\circ \quad \lim_{k \rightarrow \infty} \sum_i \sum_j |p(x_i^{(k)}, y_j^{(k)}) - p(x_i^{(k)}, y_{j-1}^{(k)}) - p(x_{i-1}^{(k)}, y_j^{(k)}) + p(x_{i-1}^{(k)}, y_{j-1}^{(k)})| = 0$$

$$2^\circ \quad \text{each } \mathfrak{B}_k \text{ is a refinement of its predecessor and } \lim_{k \rightarrow \infty} |\mathfrak{B}_k| = 0$$

where  $|\mathfrak{B}_k| = \max_{i,j} \{|x_i - x_{i-1}|, |y_j - y_{j-1}|\}$ , and let  $\{L_k p\}$  be the sequence of linearizations of  $p$  corresponding to  $\{\mathfrak{B}_k\}$ . Let  $\{f_k(x, y)\}$  be a sequence of continuous functions which converges uniformly to  $f(x, y)$  on  $Q$ . Then

$$\lim_{k \rightarrow \infty} \int_Q f_k(x, y) d^2 L^k p(x, y) = \int_Q f(x, y) d^2 p(x, y).$$

Now let

$$q_k(x, y) = \int_{Q_{xy}} L_k p(s, t) ds dt.$$

Theorem II, [11] holds with  $q_k$  replacing  $f_0$  since  $q_k$  satisfies the con-

ditions on  $f_0$ . Letting  $k \rightarrow \infty$  and justifying passing to the limit under the integral signs by bounded convergence and utilizing our theorem above, we derive Theorem I the way Theorem III, [11] was derived from Theorem II, [11].

**COROLLARY.** *If  $p$  satisfies the conditions of Theorem I, then for every complex number  $\lambda$*

$$(2.5) \quad \int_{\sigma_w} \exp \left\{ \lambda \int_q p d^2 f \right\} d_w f = \exp \left\{ \frac{\lambda^2}{4} \int_q p^2 dx dy \right\}.$$

*Proof.* Let a translation  $T$  be defined by (2.2). Then  $TC_w = C_w$ . Since  $m(C_w) = 1$ , (2.3) reduces to

$$(2.6) \quad 1 = \exp \left\{ - \int_q p^2 dx dy \right\} \int_{\sigma_w} \exp \left\{ -2 \int_q p d^2 f \right\} d_w f.$$

Let  $\lambda$  be a real number. If we replace  $p$  by  $-(\lambda/2)p$  which satisfies the conditions on  $p$ , (2.6) becomes (2.5), and (2.5) holds for real  $\lambda$ .

Now let  $\lambda \in C$ , the complex plane. The right hand side (2.5) is a holomorphic function on  $C$ . According to the identity theorem of holomorphic functions, to prove (2.5) we only have to show that the left hand is also holomorphic on  $C$ . This is done by means of Morera's theorem.

Let  $I'$  be a smooth contour in  $C$  and parametrize it by its arc length  $s, 0 \leq s \leq 1$  so that  $|\lambda'(s)| = 1$ . Consider

$$\begin{aligned} & \int_{I'} \left[ \int_{\sigma_w} \exp \left\{ \lambda \int_q p d^2 f \right\} d_w f \right] d\lambda \\ &= \int_0^1 \left[ \int_{\sigma_w} \exp \left\{ \lambda(s) \int_q p d^2 f \right\} \lambda'(s) d_w f \right] ds. \end{aligned}$$

To apply Fubini's theorem, we show that the iterated integrals of the absolute values of the real and imaginary parts of the integrand are finite. Let  $\lambda_0$  be a real number such that  $|\lambda| \leq \lambda_0$  for  $\lambda \in I'$ . For any real  $u, |e^{\lambda u}| < e^{\lambda_0 u} + e^{-\lambda_0 u}$  when  $\lambda \in I'$  and hence

$$\begin{aligned} & \int_0^1 \left[ \int_{\sigma_w} \left| \operatorname{Re} \exp \left\{ \lambda(s) \int_q p d^2 f \right\} \lambda'(s) \right| d_w f \right] ds \\ & \leq \int_0^1 \left[ \int_{\sigma_w} \left\{ \exp \left\{ \lambda_0 \int_q p d^2 f \right\} + \exp \left\{ -\lambda_0 \int_q p d^2 f \right\} \right\} d_w f \right] ds \\ & = 2l \exp \left\{ \frac{\lambda_0^2}{4} \int_q p^2 dx dy \right\} \end{aligned}$$

which is finite. The same argument goes for the imaginary part. Thus by Fubini's theorem

$$\begin{aligned} & \int_0^1 \left[ \int_{\sigma_w} \exp \left\{ \lambda \int_Q p d^2 f \right\} \lambda'(s) d_w f \right] ds \\ &= \int_{C_w} \left[ \int_{\Gamma'} \exp \left\{ \lambda \int_Q p d^2 f \right\} d\lambda \right] d_w f = \int 0 d_w f = 0 \end{aligned}$$

because  $\exp \left\{ \lambda \int_Q p d^2 f \right\}$  is holomorphic on  $C$ . Thus by Morera's theorem, the left hand side (2.5) is holomorphic on  $C$  and (2.5) holds.

3. **THEOREM II.** *Let  $\{p_j(x, y)\}$ ,  $j = 1, 2, \dots, n$  be an orthonormal set of functions on  $Q$  with each  $p_j$  satisfying the condition on  $p$  in Theorem 1. If  $\Phi(u_1, \dots, u_n)$  is a complex valued Lebesgue measurable function on  $R_n$ , the functional*

$$(3.1) \quad F[f] = \Phi \left[ \int_Q p_1 d^2 f, \dots, \int_Q p_n d^2 f \right]$$

is Wiener measurable on  $C_w$  and

$$(3.2) \quad \begin{aligned} & \int_{C_w} F[f] d_w f \\ &= \pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \Phi(u_1, \dots, u_n) \exp \left\{ -\sum_{j=1}^n u_j^2 \right\} du_1 \cdots du_n \end{aligned}$$

in the sense that the existence of one side implies that of the other together with the equality.

**REMARK.** Let  $-\infty < \alpha < \beta < \infty$  and let  $k$  be so large that  $\alpha + (1/k) < \beta$ . Let  $\Phi_{\alpha\beta k}(u)$  be the trapezoidal function defined by

$$(3.3) \quad \Phi_{\alpha\beta k}(u) = \begin{cases} 0 & u \leq \alpha \\ k(u - \alpha) & \alpha \leq u \leq \alpha + \frac{1}{k} \\ 1 & \alpha + \frac{1}{k} \leq u \leq \beta \\ -k(u - \beta) + 1 & \beta \leq u \leq \beta + \frac{1}{k} \\ 0 & \beta + \frac{1}{k} \leq u \end{cases}$$

Then

$$(3.4) \quad \Phi_{\alpha\beta k}(u) = \frac{k}{2\pi} \int_{-\infty}^{\infty} \frac{e^{iuv}}{v^2} \{ -e^{-i\alpha v} + e^{-i[\alpha+(1/k)]v} + e^{-i\beta v} - e^{-i[\beta+(1/k)]v} \} dv .$$

This follows immediately from the following result in the calculus of residues:

$$\int_{-\infty}^{\infty} \frac{e^{i\alpha z}}{z^2} dz = \begin{cases} -2\pi\alpha & \alpha \geq 0 \\ 0 & \alpha \leq 0 \end{cases}$$

where the left hand side stands for the limit as  $R \uparrow \infty, \delta \downarrow 0$  of the integral of the same integrand along  $\Gamma_{R\delta}$  on the  $z$ -plane defined by

$$\Gamma_{R\delta} = \{z \mid \delta \leq |x| \leq R, y = 0\} \cup \{z \mid |z| = \delta, y \leq 0\}.$$

*Proof of Theorem II.* (1) Consider the Lebesgue measurable function defined on  $R_n$ .

$$(3.5) \quad \Phi(u_1, \dots, u_n) = \exp \left\{ i \sum_{j=1}^n \lambda_j u_j \right\}, \quad \lambda_j, \quad \text{real}$$

and the corresponding functional defined by (3.1)

$$F[f] = \exp \left\{ i \sum_{j=1}^n \lambda_j \int_Q p_j d^2 f \right\}.$$

To show that  $F[f]$  is Wiener measurable on  $C_w$  it suffices to show that  $\int_Q p_j d^2 f$  is for each  $j$ . Now since  $\int_Q p_j d^2 f$  exists for all  $f \in C_w$ , let us choose independently of  $f$  a sequence of partitions  $\{\mathfrak{P}_k\}$  of  $Q$  with  $\lim_{k \rightarrow \infty} |\mathfrak{P}_k| = 0$ . For definiteness we may also agree to choose  $(\xi_i^{(k)}, \eta_j^{(k)})$ ,  $i = 1, 2, \dots, m(k), j = 1, 2, \dots, n(k)$  in the Riemann-Stieltjes sum to be always  $(x_i^{(k)}, y_j^{(k)})$ .

Since  $\sum_{j=1}^n \lambda_j p_j$  satisfies the condition on  $p$  of the Corollary of Theorem I, § 2, we have, by the orthonormality of  $\{p_j\}$

$$\begin{aligned} \int_{C_w} F[f] d_w f &= \int_{C_w} \exp \left\{ i \sum_{j=1}^n \lambda_j \int_Q p_j d^2 f \right\} \\ &= \exp \left\{ -\frac{1}{4} \int_Q \left\{ \sum_{j=1}^n \lambda_j p_j \right\}^2 dx dy \right\} = \exp \left\{ -\frac{1}{4} \sum_{j=1}^n \lambda_j^2 \right\}. \end{aligned}$$

On the other hand

$$\begin{aligned} &\pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \Phi(u_1, \dots, v_n) \exp \left\{ -\sum_{j=1}^n u_j^2 \right\} du_1 \dots du_n \\ &= \pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \exp \left\{ i \sum_{j=1}^n \lambda_j u_j \right\} \exp \left\{ -\sum_{j=1}^n u_j^2 \right\} du_1 \dots du_n \\ &= \pi^{-n/2} \prod_{j=1}^n \int_{-\infty}^{\infty} \exp \{ i \lambda_j u_j - u_j^2 \} du_j \\ &= \pi^{-n/2} \prod_{j=1}^n \int_{-\infty}^{\infty} \exp \left\{ -\left( u_j - \frac{i \lambda_j}{2} \right)^2 \right\} d \left( u_j - \frac{i \lambda_j}{2} \right) \exp \left\{ -\frac{\lambda_j^2}{4} \right\} \\ &= \exp \left\{ -\frac{1}{4} \sum_{j=1}^n \lambda_j^2 \right\}. \end{aligned}$$

Thus both sides of (3.2) exist and (3.2) holds.

(2) Let  $\Phi(u_1, \dots, u_n)$  be the characteristic function  $\chi_I(u_1, \dots, u_n)$  of an interval  $I$  in  $R_n$ , i.e. let

$$I = I_1 \times \dots \times I_n \text{ with } I_j = \{u_j \in R_1; -\infty \leq \alpha_j < u_j \leq \beta_j \leq \infty\}, \\ j = 1, 2, \dots, n.$$

Consider the case where  $I$  is bounded, i.e.  $-\infty \leq \alpha_j, \beta_j \leq \infty, j = 1, 2, \dots, n$ . Now

$$\Phi(u_1, \dots, u_n) = \chi_I(u_1, \dots, u_n) = \prod_{j=1}^n \Phi_j(u_j) \\ \text{with } \Phi_j(u_j) = \chi_{I_j}(u_j), j = 1, 2, \dots, n.$$

Let  $\Phi_{j,k}(u_j) = \Phi_{\alpha_j \beta_j, k}(u_j)$  as defined in Remark and let

$$\Phi_k(u_1, \dots, u_n) = \prod_{j=1}^n \Phi_{j,k}(u_j), \\ F_k[f] = \Phi_k \left[ \int_Q p_1 d^2f, \dots, \int_Q p_n d^2f \right], \\ F[f] = \Phi \left[ \int_Q p_1 d^2f, \dots, \int_Q p_n d^2f \right].$$

The functionals  $F_k[f], F[f]$  are Wiener measurable. Now by Remark

$$\int_{\sigma_w} F_k[f] d_w f = \int_{\sigma_w} \prod_{j=1}^n \Phi_{j,k} \left[ \int_Q p_j d^2f \right] d_w f \\ = \int_{\sigma_w} \frac{k^n}{(2\pi)^n} \left[ \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \exp \left\{ i \sum_{j=1}^n v_j \int_Q p_j d^2f \right\} \prod_{j=1}^n \Psi_{j,k}(v_j) dv_1 \dots dv_n \right]$$

where

$$\Psi_{j,k}(v_j) = \frac{1}{v_j^2} \left[ -\exp \{ -i\alpha_j v_j \} + \exp \left\{ -i \left( \alpha_j + \frac{1}{k} \right) v_j \right\} \right. \\ \left. + \exp \{ -i\beta_j v_j \} - \exp \left\{ -i \left( \beta_j + \frac{1}{k} \right) v_j \right\} \right].$$

Now since

$$\left| \exp \left\{ i \sum_{j=1}^n v_j \int_Q p_j d^2f \right\} \prod_{j=1}^n \Psi_{j,k}(u_j) \right| \leq \prod_{j=1}^n |\Psi_{j,k}(u_j)| \leq 4^n \prod_{j=1}^n \frac{1}{v_j^2}$$

so that the repeated integral of the absolute value of the integrand is finite and Fubini's theorem is applicable. Thus

$$\begin{aligned}
 & \int_{C_w} F_k[f] d_w f \\
 &= \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \frac{k^n}{(2\pi)^n} \left[ \int_{C_w} \exp \left\{ i \sum_{j=1}^n v_j \int_Q p_j d^2 f \right\} d_w f \right] \prod_{j=1}^n \Psi_{j,k}(v_j) dv_1 \cdots dv_n \\
 &= \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \frac{k^n}{(2\pi)^n} \left[ \pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \exp \left\{ i \sum_{j=1}^n u_j v_j \right\} \exp \left\{ - \sum_{j=1}^n u_j^2 \right\} \right. \\
 & \quad \left. \cdot \prod_{j=1}^n \Psi_{j,k}(v_j) du_1 \cdots du_n \right]
 \end{aligned}$$

where the second equality is from (1). Applying Fubini's theorem again

$$\begin{aligned}
 \int_{C_w} F_k[f] d_w f &= \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \pi^{-n/2} \prod_{j=1}^n \\
 & \quad \cdot \left[ \frac{k}{2\pi} \int_{-\infty}^{\infty} \exp \{ i u_j v_j \} \Psi_{j,k}(v_j) dv_j \right] \exp \left\{ - \sum_{j=1}^n u_j^2 \right\} du_1 \cdots du_n \\
 &= \pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \prod_{j=1}^n \Phi_{j,k}(u_j) \exp \left\{ - \sum_{j=1}^n u_j^2 \right\} du_1 \cdots du_n \\
 &= \pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \Phi_k(u_1, \dots, u_n) \exp \left\{ - \sum_{j=1}^n u_j^2 \right\} du_1 \cdots du_n .
 \end{aligned}$$

Since  $F_k[f]$  and  $\Phi_k(u_1, \dots, u_n)$  converge nondecreasingly to  $F[f]$  and  $\Phi(u_1, \dots, u_n)$  respectively, both sides of (3.2) exist and (3.2) holds if we let  $k \rightarrow \infty$  in the last equality according to Levi's monotone convergence theorem.

When  $I$  is unbounded, we take an increasing sequence of bounded intervals  $\{I_r\}$  which converges to  $I$ . Then  $\chi_{I_r}(u_1, \dots, u_n) \uparrow \chi_I(u_1, \dots, u_n)$  as  $r \rightarrow \infty$  on  $R_n$  and hence  $\chi_{I_r}[f] \uparrow \chi_I[f]$  as  $r \rightarrow \infty$  on  $C_w$ . Thus  $\chi_I[f]$  is Wiener measurable. For each  $\chi_{I_r}(u_1, \dots, u_n)$ , both sides of (3.2) exist and (3.2) holds. By Levi's monotone convergence theorem, the same is true of  $\chi_I(u_1, \dots, u_n)$ .

(3) To complete the proof of the theorem we show that both sides of (3.2) exist and are equal when  $\Phi$  is the characteristic function of an 0-set, an  $0_\delta$ -set (i.e. the intersection of countably many 0-sets), a null set and finally a measurable set in  $R_n$ . We then show that the same is true when  $\Phi$  is an integrable simple function and when it is an extended positive valued measurable function defined on  $R_n$ . We conclude by showing that when  $\Phi$  is an extended real valued or a complex valued measurable function on  $R_n$  the existence of one side of (3.2) implies that of the other and the equality of the two.

COROLLARY. *Let  $p$  satisfy the conditions of Theorem I. Then*



$$\int_{\sigma_w} \left[ \int_Q p d^2 f \right]^2 d_w f = \frac{1}{2} \int_Q p^2 dx dy .$$

*Proof.* In case  $\int_Q p^2 dx dy = 0$ ,  $p(x, y) = 0$  a.e. on  $Q$ ,  $\int_Q p d^2 f = 0$  for all  $f \in C_w$ , and hence  $\int_{\sigma_w} \left[ \int_Q p d^2 f \right]^2 d_w f = 0$  and the corollary holds trivially.

Suppose  $\int_Q p^2 dx dy \neq 0$ . Let  $\varphi(x, y) = (1/\lambda)p(x, y)$  where  $\lambda = \left\{ \int_Q p^2 dx dy \right\}^{1/2}$ . By Theorem II

$$\begin{aligned} \int_{\sigma_w} \left[ \int_Q p d^2 f \right] d_w f &= \lambda^2 \int_{\sigma_w} \left[ \int_Q \varphi d^2 f \right]^2 d_w f \\ &= \lambda^2 \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} u^2 e^{-u^2} du = \frac{\lambda^2}{2} = \frac{1}{2} \int_Q p^2 dx dy . \end{aligned}$$

4. DEFINITION 1. Let  $\{e_m(u)\}$ ,  $m = 0, 1, 2, \dots$ , be a C.O.N. system in the separable Hilbert space  $L_2(-\infty, \infty)$  with

$$(4.1) \quad e_0(u) = \pi^{-1/4} \exp \left\{ -\frac{u^2}{2} \right\}$$

and let

$$(4.2) \quad G_m(u) = \pi^{1/4} \exp \left\{ \frac{u^2}{2} \right\} e_m(u) , \quad m = 0, 1, 2, \dots$$

As immediate consequences of the definition, we have

$$(4.3) \quad G_0(u) \equiv 1$$

$$(4.4) \quad \pi^{-1/2} \int_{-\infty}^{\infty} G_m(u) G_n(u) \exp \{-u^2\} du = \delta_{mn}$$

$$(4.5) \quad \pi^{-1/2} \int_{-\infty}^{\infty} G_m(u) \exp \{-u^2\} du = 0 , \quad m = 1, 2, \dots$$

As an example of  $G_m(u)$ , let us name the partially normalized Hermite polynomials

$$G_m(u) = (-1)^m 2^{-m/2} (m!)^{-1/2} \exp \{u^2\} \frac{d^m}{du^m} \exp \{-u^2\} , \quad m = 0, 1, 2, \dots$$

DEFINITION 2. Let  $\{p_k(x, y)\}$  be a C.O.N. system of real valued functions in  $L_2(Q)$  with each  $p_k$  satisfying the conditions on  $p$  in Theorem I. Let

$$(4.6) \quad \Phi_{m \ k}[f] = G_m \left[ \int_Q p_k d^2 f \right] , \quad \text{for } f \in C_w$$

$$(4.7) \quad \Psi_{m_1, \dots, m_r}[f] = \Phi_{m_1,1}[f] \cdots \Phi_{m_r,r}[f] .$$

Then by (4.3)

$$(4.8) \quad \Phi_{0,k}[f] = 1$$

$$(4.9) \quad \Psi_{m_1, \dots, m_r, 0, \dots, 0}[f] = \Psi_{m_1, \dots, m_r}[f] .$$

DEFINITION 3. Let  $\{\Psi_\alpha\}$  be the collection of the functionals of the form (4.7), i.e.  $\alpha \in A$ , which is the collection of sequences of natural numbers with finitely many nonzero entries.

THEOREM III. *The series expansion of any  $F[f] \in L_2(C_w)$  in  $\{\Psi_\alpha\}$  converges to  $F[f]$  in the  $L_2(C_w)$  sense, i.e.*

$$(4.10) \quad \lim_{N \rightarrow \infty} \int_{C_w} \left| F[f] - \sum_{m_1, \dots, m_N=0}^N A_{m_1, \dots, m_N} \Psi_{m_1, \dots, m_N}[f] \right|^2 d_w f = 0$$

where  $A_{m_1, \dots, m_N}$  are the Fourier coefficients

$$(4.11) \quad A_{m_1 \dots m_N} = \int_{C_w} F[f] \Psi_{m_1, \dots, m_N}[f] d_w f .$$

The proof is based on the following lemmas.

LEMMA 1.  $\{\Psi_\alpha\}$ , is a O.N. system over  $C_w$ .

COROLLARY. *The Bessel inequality and the best approximation theorem hold with  $\{\Psi_\alpha\}$ .*

DEFINITION 5. We say that  $F[f] \in S_n\{p_k\}$  if  $F[f]$  is defined on  $C_w$  and

$$(4.12) \quad F[f] = \Phi \left[ \int_q p_1 d^2 f, \dots, \int_q p_n d^2 f \right]$$

where

$$(4.13) \quad \Phi(u_1, \dots, u_n) \exp \left\{ -\frac{1}{2}(u_1^2 + \dots + u_n^2) \right\} \in L_2(R_n) .$$

LEMMA 2. *Let  $F[f] \in S_n\{p_k\}$ , then with  $m_r \neq 0$ ,*

$$(4.14) \quad \int_{C_w} F[f] \Psi_{m_1, \dots, m_r}[f] d_w f = \begin{cases} 0 & \text{if } r \neq n \\ \varphi_{m_1 \dots m_n} & \text{if } r = n \end{cases}$$

where

$$(4.15) \quad \varphi_{m_1, \dots, m_n} = \pi^{-n/2} \int_{-\infty}^{\infty} (n) \int_{-\infty}^{\infty} \Phi(u_1, \dots, u_n) \\ \cdot \exp \left\{ - \sum_{k=1}^n u_k^2 \right\} \left\{ \sum_{k=1}^n G_{m_k}(u_k) \right\} du_1 \cdots du_n .$$

LEMMA 3. If  $F[f] \in S_n\{p_k\}$  for some  $n$ , the orthogonal development of  $F[f]$  in  $\{\Psi_\alpha\}$  converges in the  $L_2(C_w)$  sense to  $F[f]$ .

LEMMA 4. Functionals of the type given in Definition 5 are dense in  $L_2(C_w)$  in the sense of Hilbert metric, i.e. if  $F[f] \in L_2(C_w)$ , for every  $\varepsilon > 0$  there exists a positive integer  $l$  and a functional  $F^*[f] \in S_l\{p_\lambda\}$  such that

$$(4.16) \quad \left\{ \int_{C_w} |F[f] - F^*[f]|^2 d_w f \right\}^{1/2} < \varepsilon .$$

These lemmas are proved by means of Theorem II in the same way the corresponding lemmas for the Wiener space of functions of one variable are proved in [4] with relevant modifications made for the two variable case. We wish to point out that in the proofs in [4] only those properties of partially normalized Hermite polynomials that are our (4.2), (4.3), (4.4), (4.5) are utilized.

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# Pacific Journal of Mathematics

Vol. 13, No. 4

June, 1963

Dallas O. Banks, <i>Bounds for eigenvalues and generalized convexity</i> . . . . .	1031
Jerrold William Bebernes, <i>A subfunction approach to a boundary value problem for ordinary differential equations</i> . . . . .	1053
Woodrow Wilson Bledsoe and A. P. Morse, <i>A topological measure construction</i> . . . . .	1067
George Clements, <i>Entropies of several sets of real valued functions</i> . . . . .	1085
Sandra Barkdull Cleveland, <i>Homomorphisms of non-commutative *-algebras</i> . . . . .	1097
William John Andrew Culmer and William Ashton Harris, <i>Convergent solutions of ordinary linear homogeneous difference equations</i> . . . . .	1111
Ralph DeMarr, <i>Common fixed points for commuting contraction mappings</i> . . . . .	1139
James Robert Dorroh, <i>Integral equations in normed abelian groups</i> . . . . .	1143
Adriano Mario Garsia, <i>Entropy and singularity of infinite convolutions</i> . . . . .	1159
J. J. Gergen, Francis G. Dressel and Wilbur Hallan Purcell, Jr., <i>Convergence of extended Bernstein polynomials in the complex plane</i> . . . . .	1171
Irving Leonard Glicksberg, <i>A remark on analyticity of function algebras</i> . . . . .	1181
Charles John August Halberg, Jr., <i>Semigroups of matrices defining linked operators with different spectra</i> . . . . .	1187
Philip Hartman and Nelson Onuchic, <i>On the asymptotic integration of ordinary differential equations</i> . . . . .	1193
Isidore Heller, <i>On a class of equivalent systems of linear inequalities</i> . . . . .	1209
Joseph Hersch, <i>The method of interior parallels applied to polygonal or multiply connected membranes</i> . . . . .	1229
Hans F. Weinberger, <i>An effectless cutting of a vibrating membrane</i> . . . . .	1239
Melvin F. Janowitz, <i>Quantifiers and orthomodular lattices</i> . . . . .	1241
Samuel Karlin and Albert Boris J. Novikoff, <i>Generalized convex inequalities</i> . . . . .	1251
Tilla Weinstein, <i>Another conformal structure on immersed surfaces of negative curvature</i> . . . . .	1281
Gregers Louis Krabbe, <i>Spectral permanence of scalar operators</i> . . . . .	1289
Shige Toshi Kuroda, <i>Finite-dimensional perturbation and a representation of scattering operator</i> . . . . .	1305
Marvin David Marcus and Afton Herbert Cayford, <i>Equality in certain inequalities</i> . . . . .	1319
Joseph Martin, <i>A note on uncountably many disks</i> . . . . .	1331
Eugene Kay McLachlan, <i>Extremal elements of the convex cone of semi-norms</i> . . . . .	1335
John W. Moon, <i>An extension of Landau's theorem on tournaments</i> . . . . .	1343
Louis Joel Mordell, <i>On the integer solutions of <math>y(y + 1) = x(x + 1)(x + 2)</math></i> . . . . .	1347
Kenneth Roy Mount, <i>Some remarks on Fitting's invariants</i> . . . . .	1353
Miroslav Novotný, <i>Über Abbildungen von Mengen</i> . . . . .	1359
Robert Dean Ryan, <i>Conjugate functions in Orlicz spaces</i> . . . . .	1371
John Vincent Ryff, <i>On the representation of doubly stochastic operators</i> . . . . .	1379
Donald Ray Sherbert, <i>Banach algebras of Lipschitz functions</i> . . . . .	1387
James McLean Sloss, <i>Reflection of biharmonic functions across analytic boundary conditions with examples</i> . . . . .	1401
L. Bruce Treybig, <i>Concerning homogeneity in totally ordered, connected topological space</i> . . . . .	1417
John Wermer, <i>The space of real parts of a function algebra</i> . . . . .	1423
James Juei-Chin Yeh, <i>Orthogonal developments of functionals and related theorems in the Wiener space of functions of two variables</i> . . . . .	1427
William P. Ziemer, <i>On the compactness of integral classes</i> . . . . .	1437