Pacific Journal of Mathematics

BIRNBAUM-ORLICZ SPACES OF FUNCTIONS ON GROUPS

IRACEMA M. BUND

Vol. 58, No. 2

April 1975

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It is natural to ask how far the theory of closed invariant subspaces for $\mathfrak{L}_p(G)$ can be extended to Birnbaum-Orlicz spaces $\mathfrak{L}_A(G)$. If G is a compact group and A satisfies the Δ_2 condition for $u \ge u_0 \ge 0$, the class of all closed invariant subspaces of $\mathfrak{L}_A(G)$ is exactly the family $\{(\mathfrak{L}_A)_P \colon P \subset \Sigma\}$ where Σ is the dual object of G. Distinct subsets of Σ engender distinct subspaces.

The generalization of the classical \mathfrak{L}_p -spaces foreshadowed by Z. W. Birnbaum in 1930 [1] was the subject of a long article by Z. W. Birnbaum and W. Orlicz [2]. In the next four decades their theory has been extended by many writers, among them G. Weiss [9] and W. Luxemburg who invented convenient new definitions. More recently M. Jodeit and A. Torchinsky [7] introduced a generalization of the concept of Young's function which we adopt here.

The essential introductory definitions and theorems are stated in §1; proofs may be found in [3], [8] and [9]. In §2 we show that if G is a locally compact group, the Birnbaum-Orlicz space $\mathfrak{L}_A(G)$ is a left Banach \mathfrak{L}_1 -module and a right Banach $(\mathfrak{L}_1 \cap \mathfrak{L}_1^*)$ -module. Finally in §3 we establish the result stated in the synopsis. Our notation is as in [4], [5] and [6].

1. Preliminaries. (1.1) A function A on $[0,\infty[into[0,\infty]will be called a generalized Young's function if it is left continuous on <math>]0,\infty[$, A(u)/u is nondecreasing for u > 0, and A(0) = 0. It easily follows that

(i) $A(\alpha u) \leq \alpha A(u)$ for $0 \leq \alpha \leq 1$ and $0 \leq u < \infty$.

The zero function and the function $A(u) = \infty \xi_{[0,\infty[}(u))$ are trivial generalized Young's functions. Throughout the remaining of this work the letter A will denote a nontrivial generalized Young's function. We also fix $a = \sup\{u : A(u) = 0\}$.

A Young's function A_0 is associated to A by the equality $A_0(u) = \int_0^u A(t)/t \, dt$.

(1.2) Let (X, \mathcal{M}, μ) be an arbitrary measure space. The set $\mathfrak{L}_A(X, \mathcal{M}, \mu)$ of all complex-valued, \mathcal{M} -measurable functions defined μ -a.e. on X, such that $\int_X A(\alpha |f|) d\mu < \infty$ for some positive number α is

called a Birnbaum-Orlicz space. Where no confusion seems possible, we will write $\mathfrak{L}_A(X)$ for $\mathfrak{L}_A(X, \mathcal{M}, \mu)$.

The equality

(i)
$$p_A(f) = \inf\{k \in]0, \infty[: \int_X A(|f|/k) d\mu \le 1\}$$

defines a nonnegative finite-valued function on $\mathfrak{L}_A(X)$ which is a norm in case A is convex. This suggests that we define a norm on $\mathfrak{L}_A(X)$ by the equality $||f||_A = p_{A_0}(f)$. With this norm, $\mathfrak{L}_A(X)$ is a Banach space.

If
$$f \in \mathfrak{L}_A(G)$$
 the following hold:

(ii)
$$||f||_A \leq p_A(f) \leq 2||f||_A$$
;

(iii)
$$\int_X A(|f|/p_A(f)) d\mu \leq 1$$
, provided that $p_A(f) > 0$.

Denoting the Young's complement of A by \overline{A} , for f in $\mathfrak{L}_A(X)$ and g in $\mathfrak{L}_{\overline{A}}(X)$ we obtain

(iv)
$$\int_X |fg| d\mu \leq 2p_A(f)p_{\bar{A}}(g).$$

If $\mu(X)$ is finite, $\mathfrak{L}_A(X)$ is contained in $\mathfrak{L}_1(X)$ and for $f \in \mathfrak{L}_A(X)$ we have

(v) $||f||_1 \leq [4/(\bar{A})^{-1}(1/\mu(X))]||f||_A$, where $(\bar{A})^{-1}$ denotes the right inverse of \bar{A} .

(1.3) THEOREM. Let f be a complex-valued measurable function vanishing outside of a σ -finite set. Suppose that

$$N_A(f) = \sup\left\{\int_X |fg| d\mu : g \in \mathfrak{L}_{\bar{A}}(X), p_{\bar{A}}(g) \leq 1\right\} < \infty.$$

Then $f \in \mathfrak{L}_A(X)$ and we have $||f||_A \leq N_A(f)$.

(1.4) THEOREM. Let X be a locally compact Hausdorff space. Let μ be a measure obtained from a nonnegative linear functional on $\mathfrak{S}_{00}(X)$, and let \mathcal{M} be the σ -algebra of all μ -measurable subsets of X. Then each function f in $\mathfrak{L}_A(X)$ can be written as $f_1 + f_2$, where $f_1 = f \xi_F$ for some σ -compact set F, and $|f_2| \leq ap_A(f) \mu$ -a.e. on X. In particular, if a = 0, then f vanishes μ - a.e. outside of a σ -con pact set.

2. Birnbaum-Orlicz spaces of functions on groups. From here on we consider spaces $\mathfrak{L}_{\lambda}(G, \mathcal{M}, \lambda)$, where G is a locally compact group, λ is a left Haar measure on G, and \mathcal{M} is the σ -algebra of λ -measurable subsets of G. We will often write $\int_{G} f d\lambda$ as

 $\int_G f(x) dx.$

Our first theorem follows easily from (20.2) in [4], and the fact that $\mathfrak{L}_1(G, \mathcal{M}, \max\{1, 1/\Delta\}\lambda)$ is complete.

(2.1) THEOREM. A complex-valued measurable function f belongs to $\mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$ if and only if $\max\{1, 1/\Delta\}f \in \mathfrak{L}_1(G)$. The equalities (i) $\|f\| = \|f\|_1 + \|(1/\Delta)f\|_1$,

and

(ii) $||| f ||| = || \max\{1, 1/\Delta\} f ||_1$

define equivalent norms on the linear space $\mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$. Precisely, we have

(iii) $||| f ||| \le ||f|| \le 2 ||| f |||$ for all $f \in \mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$. With either of these two norms, $\mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$ is a Banach space.

(2.2) THEOREM. Let f be a function in $\mathfrak{L}_A(G)$ and let s be an arbitrary element of G. Then the functions \mathfrak{s}_f and \mathfrak{f}_s belong to $\mathfrak{L}_A(G)$ and we have:

(i)
$$p_A({}_{s}f) = p_A(f);$$

(ii) $p_A(f_s) \leq \max\{1, \Delta(s^{-1})\}p_A(f)$.

Proof. It is clear that $_{s}f$ and f_{s} are λ -measurable. Relations (i) and (ii) trivially become equalities if $p_{A}(f) = 0$. Suppose that $p_{A}(f) > 0$.

Theorem (20.1.i) in [4], and (1.2.iii) yield the inequality $p_A(f) \leq p_A(f)$, from which (i) easily follows. Using (20.1.ii) in [4], and once again (1.2.iii) we write

(1)
$$\int_G A(|f_s|/p_A(f)) d\lambda \leq \Delta(s^{-1}),$$

which establishes (ii) in case $\Delta(s^{-1}) \leq 1$. For $\Delta(s^{-1}) > 1$, use (1) and (1.1.i).

The following result is part of (20.7) in the Russian edition of Hewitt and Ross "Abstract Harmonic Analysis", to be published.

(2.3) LEMMA. Let f be a λ -measurable function on G. The following functions are $\lambda \times \lambda$ -measurable on $G \times G$:

 $(x, y) \rightarrow f(xy^{-1}), \qquad (x, y) \rightarrow f(y^{-1}x), \qquad (x, y) \rightarrow f(x),$ $(x, y) \rightarrow f(x^{-1}), \qquad (x, y) \rightarrow f(y), \qquad (x, y) \rightarrow f(y^{-1}).$

(2.4) THEOREM Let f be a function in $\mathfrak{L}_A(G)$ vanishing outside of a σ -compact set F and let g be a function in $\mathfrak{L}_1(G)$. The integral

(i) $g * f(x) = \int_G f(y^{-1}x)g(y)dy$

exists and is finite for almost all x in G. The function g^*f is in $\mathfrak{L}_A(G)$ and we have (ii) $||g * f||_{A} \leq 4||f||_{A} ||g||_{1}$. If $g \in \mathfrak{L}_{1}(G) \cap \mathfrak{L}_{1}^{*}(G)$, the integral (iii) $f * g(x) = \int_{G} \Delta(y^{-1}) f(xy^{-1}) g(y) dy$

exists and is finite for λ -almost all x in G. The function f * g is in $\mathfrak{L}_A(G)$ and we have

(iv) $||f * g||_A \leq 4||f||_A ||g||,$ where $||\cdot||$ is as in (2.1.i).

Proof. We may suppose that g vanishes outside of a σ -compact set E. Thus the function $(x, y) \rightarrow f(y^{-1}x)g(y)$ vanishes outside of the σ -compact set $(EF) \times E$.

Let v be an arbitrary function in $\mathfrak{L}_{\overline{A}}(G)$. From (2.3) we know that the mapping $(x, y) \rightarrow v(x)f(y^{-1}x)g(y)$ is $\lambda \times \lambda$ -measurable. Plainly this function vanishes outside of $(EF) \times E$.

Recalling (1.2.iv) and (2.2.i), we obtain

(1)
$$\int_{G} \int_{G} |v(x)f(y^{-1}x)g(y)| dxdy$$
$$\leq 2p_{A}(f) p_{\bar{A}}(v) ||g||_{1}.$$

Thus we may apply (13.10) of [4] to conclude that

(2)
$$\int_{G} \int_{G} |v(x)f(y^{-1}x)g(y)| dy dx$$
$$= \int_{G} \int_{G} |v(x)f(y^{-1}x)g(y)| dx dy$$

From (13.10) and (13.8) in [4], we see that the integral $\int_{G} v(x)f(y^{-1}x)g(y)dy$ exists and is finite for λ -almost all x in G, and that

(3)
$$x \to v(x) \int_G f(y^{-1} \dot{x}) g(y) dy.$$

is a function in $\mathfrak{L}_1(G)$; in particular it is a λ -measurable function.

We define g * f(x) by the equality (i), provided the integral exists, and put g * f(x) = 0, otherwise. It is easy to see that g * f(x) is finite λ - a.e. on G.

In (3) we may take v to be any function in $\mathfrak{C}_{\infty}(G)$. Recalling (11.42) in [4], we see that g * f is λ -measurable.

Consider v in $\mathfrak{L}_{\bar{A}}(G)$ with $p_{\bar{A}}(v) \leq 1$. Taking account of (1) and (2), we obtain

$$\oint_{G} |v(x)(g * f)(x)| dx \leq \int_{G} \int_{G} |v(x)f(y^{-1}x)g(y)| dy dx$$
$$= \int_{G} \int_{G} |v(x)f(y^{-1}x)g(y)| dx dy \leq 2p_{A}(f) ||g||_{1}$$

This implies that

(4)
$$N_A(g * f) \leq 2p_A(f) ||g||_1.$$

Now we observe that g * f(x) = 0 for x outside of the σ -compact set *EF*. Thus from (4) and (1.3), we conclude that $g * f \in \mathfrak{L}_A(G)$ and that $||g * f||_A \leq 2p_A(f) ||g||_1$. Applying (1.2.ii) to this last inequality, we obtain (ii).

Next suppose that $g \in \mathfrak{L}_1(G) \cap \mathfrak{L}_1^{\star}(G)$. Consider the function

(5)
$$(x, y) \rightarrow v(x) f(xy^{-1}) g(y) \Delta(y^{-1}),$$

where v is an arbitrary function in $\mathfrak{Q}_{\bar{A}}(G)$. As in the previous case, we see that the function (5) is $\lambda \times \lambda$ -measurable and vanishes outside of the σ -compact set $(FE) \times E$. From (1.2.iv) and (2.2.ii) we obtain

$$\int_G |v(x)f(xy^{-1})| dx \leq 2\max\{1,\Delta(y)\}p_A(f)p_{\bar{A}}(v).$$

Thus we have

$$\int_{G} \int_{G} |v(x)f(xy^{-1})g(y)\Delta(y^{-1})| dxdy$$

$$\leq 2p_{A}(f)p_{\bar{A}}(v) \int_{G} \max\{1, \Delta(y^{-1})\}|g(y)| dy$$

$$= 2p_{A}(f)p_{\bar{A}}(v) \|\max\{1, 1/\Delta\}g\|_{1}$$

$$\leq 2p_{A}(f)p_{\bar{A}}(v) \|g\|,$$

the last inequality being a consequence of (2.1.ii) and (2.1.iii).

From this point on the proof is completely analogous to that presented above for g * f and we omit it.

Theorem (2.4) serves as a lemma for the following general result.

(2.5) THEOREM. Suppose that $f \in \mathfrak{L}_A(G)$ and $g \in \mathfrak{L}_1(G)$. Then the integral

(i)
$$g * f(x) = \int_G f(y^{-1}x)g(y)dy$$

exists and is finite for λ -almost all x in G. The function g * f is in $\mathfrak{L}_{A}(G)$ and we have

(ii) $||g * f||_A \leq k ||f||_A ||g||_1$, where k = 4 if a = 0 or if G is σ -compact, and k = 6 otherwise.

If
$$g \in \mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$$
, the integral

(iii)
$$f * g(x) = \int_G \Delta(y^{-1})g(y)dy$$

exists and is finite for λ -almost all x in G. The function f * g is in $\mathfrak{L}_A(G)$ and we have

(iv) $||f * g||_A \leq k ||f||_A ||g||,$ where k is as above and $||\cdot||$ is as in (2.1.i).

Proof. If G is σ -compact, the assertion follows immediately from (2.4). If a = 0, it follows from (1.4) and (2.4). Thus we may suppose that a > 0 and that G fails to be σ -compact.

Using (1.4), we may write $f = f_1 + f_2$, where $f_1 = f\xi_F$ for some σ -compact set F, and $|f_2| \leq ap_A(f)$. It follows that

(1)
$$\int_{G} |f_{2}(y^{-1}x)g(y)| dy \leq ap_{A}(f) ||g||_{1}$$

for all x in G, and hence that $g * f_2(x)$ exists and is finite for all x in G. A short computation, in which we use (1), gives us

$$g * f_2(x) ||g * f_2||_A \leq p_A(g * f_2) \leq a^{-1} ||g * f_2||_{\infty} \leq 2 ||f||_A ||g||_1.$$

Applying (2.4.i) to f_1 , we conclude that

$$\int_{G} f_{1}(y^{-1}x)g(y)dy + \int_{G} f_{2}(y^{-1}x)g(y)dy$$

exists and is finite for λ - almost all x in G. Hence the same is true of g * f(x).

Inequality (ii) follows from (2) and (2.4.ii) applied to f_1 . The remaining assertions are similarly established.

(2.6) THEOREM. The space $\mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$ is a Banach algebra.

Proof. For f and g in $\mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$ we obtain

(1)
$$((1/\Delta)g) * ((1/\Delta)f) = (1/\Delta)(g * f).$$

Thus (2.1) and (2.5.i) tell us that $g * f \in \mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$. We use (1) to prove that $\mathfrak{L}_1(G) \cap \mathfrak{L}_1^*(G)$, with the norm $\|\cdot\|$ defined in (2.1.i), is a normed algebra:

$$||g * f|| \leq ||g||_1 ||f||_1 + ||(1/\Delta)g||_1 ||(1/\Delta)f||_1 \leq ||g|| ||f||.$$

(2.7) THEOREM. The space $\mathfrak{L}_A(G)$ is a left Banach \mathfrak{L}_1 -module and a right Banach $(\mathfrak{L}_1 \cap \mathfrak{L}_1^*)$ -module.

Proof. For g in $\mathfrak{L}_1(G)$ and f in $\mathfrak{L}_A(G)$, (2.5.ii) tells us that there is a positive number k such that $||g * f||_A \leq k ||f||_A ||g||_1$.

Next we show that, for f as above, and g_1 and g_2 in $\mathfrak{L}_1(G)$, we have $g_1 * (g_2 * f) = (g_1 * g_2) * f$. Using (20.1) of [4], we obtain the equality

$$\int_{G} f(v^{-1}y^{-1}x)g_{2}(v)dv = \int_{G} f(v^{-1}x)g_{2}(y^{-1}v)dv,$$

which implies that

(1)
$$g_1 * (g_2 * f)(x) = \int_G \int_G f(v^{-1}x)g_2(y^{-1}v)g_1(y)dvdy.$$

By (2.5.i), $g_1 * (g_2 * f)$ is in $\mathfrak{L}_A(G)$, and hence the integral in (1) exists and is finite λ - almost everywhere in G. From (1.4) we know that g_1 and g_2 vanish outside of σ - compact sets E_1 and E_2 , respectively. Thus the function $(v, y) \rightarrow f(v^{-1}x)g_2(y^{-1}v)g_1(y)$ vanishes outside of the σ compact set $(E_1E_2) \times E_1$. By (2.3) this function is $\lambda \times \lambda$ - measurable.

We apply (13.10) in [4] to conclude that for λ - almost all x in G we have

$$g_1 * (g_2 * f)(x) = \int_G \int_G f(v^{-1}x)g_2(y^{-1}v)g_1(y)dydv$$

=
$$\int_G f(v^{-1}x)(g_1 * g_2)(v)dv = (g_1 * g_2) * f(x).$$

It is now clear that $\mathfrak{L}_A(G)$ is a left Banach \mathfrak{L}_1 -module. The proof that $\mathfrak{L}_A(G)$ is a right Banach $(\mathfrak{L}_1 \cap L_1^*)$ -module is similar and we omit it.

3. Closed ideals in $\mathfrak{L}_{A}(G)$ for G a compact group. Throughout this section we suppose that G is compact and that $\lambda(G) = 1$.

(3.1) THEOREM. If f and g are in $\mathfrak{L}_A(G)$ the equality $g * f(x) = \int_G f(y^{-1}x)g(y)dy$ defines a function in $\mathfrak{L}_A(G)$. We have (i) $\|g * f\|_A \leq (16/(\bar{A})^{-1}(1))\|f\|_A \|g\|_A$.

Proof. Follows from (2.5.i), (1.2.v) and (2.5.ii).

(3.2) THEOREM. The Birnbaum-Orlicz space $\mathfrak{L}_A(G)$ is a Banach algebra under a norm which is a positive constant times $\|\cdot\|_A$.

Proof. Define $n_A(f) = (16/(\bar{A})^{-1}(1)) ||f||_A$ and use (3.1).

(3.3) THEOREM. Suppose that A satisfies the Δ_2 -condition for $u \ge u_0 \ge 0$. Then the space $\mathcal{T}(G)$ of trigonometric polynomials on G is $\|\cdot\|_A$ -dense in $L_A(G)$.

Proof. Our hypothesis imply that $\mathbb{C}(G)$ is $\|\cdot\|_A$ -dense in $\mathfrak{L}_A(G)$: see [3] or [8]. Theorem (27.39.ii) of [5] tells us that $\mathfrak{T}(G)$ is uniformly dense in $\mathbb{C}(G)$, and it is easy to see that $\mathfrak{T}(G)$ is also $\|\cdot\|_A$ -dense in $\mathbb{C}(G)$.

(3.4) THEOREM. Let A be as in (3.3). Suppose that S is a closed linear subspace of $\mathfrak{L}_A(G)$. Then S is a left [right] ideal in $\mathfrak{L}_A(g)$ if and only if S is closed under the formation of left [right] translates.

Proof. Since G is unimodular, it follows from (2.1) and (2.7) that $\mathfrak{L}_A(G)$ is a Banach \mathfrak{L}_1 -module with respect to convolution. From (3.2) we know that $\mathfrak{L}_A(G)$ is a subalgebra of $\mathfrak{L}_1(G)$ which is a Banach algebra with the norm n_A . Taking (3.3) into account, we see that $L_A(G)$ has the properties stated in (38.6.a) in [5]. Thus the theorem follows immediately from (38.22.b) of [5].

(3.5) THEOREM. Let A be as in (3.3). Then the class of all closed two-sided ideals in $\mathfrak{L}_A(G)$ is exactly the family $\{(\mathfrak{L}_A)_P \colon P \subset \Sigma\}$. Distinct subsets of Σ engender distinct ideals.

Proofs. This is a direct application of (38.7) in [5].

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Received February 22, 1974. This research was supported by the Fundacão de Amparo à Pesquisa do Estado de São Paulo. This work is part of a doctoral dissertation written at the University of Washington. The author is grateful for the invaluable guidance of her research adviser, Professor Edwin Hewitt.

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Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley, California, 94708.

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Pacific Journal of Mathematics Vol. 58, No. 2 April, 1975

Zvi Artstein and John Allen Burns, <i>Integration of compact set-valued functions</i>	297
Mark Benard, Characters and Schur indices of the unitary reflection group [321] ³	309
Simeon M. Berman, A new characterization of characteristic functions of absolutely continuous	
distributions	323
Monte Boisen and Philip B. Sheldon, <i>Pre-Prüfer rings</i>	331
Hans-Heinrich Brungs, <i>Three questions on duo rings</i>	345
Iracema M. Bund, Birnbaum-Orlicz spaces of functions on groups	351
John D. Elwin and Donald R. Short, Branched immersions between 2-manifolds of higher	
topological type	361
Eric Friedlander, <i>Extension functions for rank</i> 2, <i>torsion free abelian groups</i>	371
Jon Froemke and Robert Willis Quackenbush, The spectrum of an equational class of	
groupoids	381
Barry J. Gardner, Radicals of supplementary semilattice sums of associative rings	387
Shmuel Glasner, <i>Relatively invariant measures</i>	393
George Rudolph Gordh, Jr. and Sibe Mardesic, <i>Characterizing local connectedness in inverse</i>	411
umus	411
Steglined Grai, On the existence of strong lightings in second countable topological spaces	419
Stanley P. Gudder and D. Strawther, Orthogonally dadnive and orthogonally increasing	407
Junctions on vector spaces	427
Daraid Joe Hartinei and Cariton James Maxson, A characterization of the maximal monoids and	127
Pohert E. Hertwig and S. Pront Morris. The universal fin matrix and the conversional	437
faro shuffle	115
William Emery Haver, Mannings between ANDs that are fine homotopy equipaleness	445
I Bockett Hunter, Mamont sequences in 1P	457
J. Bockett Huller, <i>Moment sequences in l²</i>	405
Baroara Jencou and winnam Thomas Spears, Semimodularity in the completion of a poset	407
Jerry Alan Jonnson, A note on Banach spaces of Lipschitz functions	475
David w. Johan and Bertram Manuel Schreiber, Transitive affine transformations on	192
groups	405
houndaries of plane conversets	511
Populd Brign Kirk. The Haar integral via non-standard analysis	517
Justin Thomas Lloyd and William Smiley. On the aroun of normulation with countable	517
support	520
Fryin Lutwak Dual mixed volumes	521
Erwin Lutwak, Duai mixea volumes	520
Walk Mallowald, The index of a langent 2-field	540
Return Millers, Logardinnic convexity results for notomorphic semigroups	552
Paul Milles, Extension of continuous functions on topological semigroups	555
Kenneth Clayton Pietz, Cauchy transforms and characteristic functions	563
James Ted Rogers Jr., <i>Whitney continua in the hyperspace C</i> (X)	569
Jean-Marie G. Rolin, <i>The inverse of a continuous additive functional</i>	585
William Henry Ruckle, Absolutely divergent series and isomorphism of subspaces	605
Rolf Schneider, A measure of convexity for compact sets	617
Alan Henry Schoenfeld, <i>Continous measure-preserving maps onto Peano spaces</i>	627
V. Merriline Smith, <i>Strongly superficial elements</i>	643
Roger P. Ware, A note on quadratic forms over Pythagorean fields	651
Roger Allen Wiegand and Sylvia Wiegand, <i>Finitely generated modules over Bezout rings</i>	655
Martin Ziegler A counterexample in the theory of definable automorphisms	665