ON THE BANACH SPACES OF FUNCTIONS WITH BOUNDED UPPER MEANS

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We consider the Banach space $\mathcal{M}^\gamma(R)$ of functions with bounded upper means. A detailed study is made of the extremal structure of the closed unit sphere, the dual space and the representations of the bounded linear functionals on $\mathcal{M}^\gamma(R)$.

1. Introduction. In his celebrated paper on generalized harmonic analysis [13], Wiener introduced the following integrated transformation

\[
(1.1) \quad s(u) = \lim_{A \to \infty} \frac{1}{2\pi} \left( \int_{-A}^{A} f(x)e^{-ixu} \, dx + \frac{1}{2\pi} \int_{-1}^{1} f(x) \frac{e^{-ixu} - 1}{-ix} \, dx \right),
\]

where $f$ is a complex valued Borel measurable function on $R$ which satisfies $\int_{-\infty}^{\infty} |f(x)|^2/(1 + x^2) \, dx < \infty$. By using a deep Tauberian theorem, he showed that if either limit exists, then

\[
(1.2) \quad \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |f(x)|^2 \, dx = \lim_{h \to 0^+} \frac{1}{2h} \int_{-\infty}^{\infty} |s(u + h) - s(u - h)|^2 \, du.
\]

The formula has important applications in studying physical phenomena such as white light, noise, and turbulence where ordinary harmonic analysis is not applicable [2], [12], [13].

Unfortunately, the class $\mathcal{W}^\gamma(R)$ of Borel measurable functions $f$ such that $\lim_{T \to \infty} 1/2T \int_{-T}^{T} |f(x)|^2 \, dx$ exists is not closed under addition. It is natural to consider a larger linear space which contains the above nonlinear space of functions. In [11], Marcinkiewicz defined the class $\mathcal{M}^p(R), 1 \leq p < \infty$, as the set of Borel measurable functions $f$ with

\[
\|f\| = \lim_{T \to \infty} \left( \frac{1}{2T} \int_{-T}^{T} |f(x)|^p \, dx \right)^{1/p} < \infty.
\]

By identifying functions whose difference has zero norm, he proved that $(\mathcal{M}^p(R), \|\cdot\|)$ is actually a Banach space. The space had been studied by many authors in the theory of almost periodic functions and generalized harmonic analysis (e.g., Besicovitch [4], Bohr and Følner [6], Bertrandias [3] and Lau and Lee [10]). In [10], it was shown that the transformation defined in (1.1) can be extended to an isomorphism from $\mathcal{M}^{\infty}(R)$ onto the space $\mathcal{W}^{\infty}(R)$ of functions with...
bounded quadratic variations (i.e., $||s|| = \lim_{h \to 0^+} \left( \frac{1}{2h} \int_{-\infty}^{\infty} |s(u + h) - s(u - h)|^2 du \right)^{1/2} < \infty$, $s \in C^2(\mathbb{R})$). Note that Wiener’s identity (1.2) implies that transformation (1.1) is an isometry on $W^p(\mathbb{R})$. The theorem revealed that $M^p(\mathbb{R})$ and $W^p(\mathbb{R})$ are interesting spaces and further study is desirable. In this paper, we concentrate on two topics, viz., the extremal structure of the closed unit sphere in $M^p(\mathbb{R})$ and the representations of functionals on $M^p(\mathbb{R})$.

In § 3, we prove

**Theorem 3.8.** Let $1 < p < \infty$ and let $f \in M^p(\mathbb{R})$ with $||f|| = 1$. Suppose there exists an increasing sequence $\{T_n\}$ which diverges to $\infty$, with $\{T_{n+1}/T_n\}$ bounded and $\lim_{n \to \infty} \frac{1}{2T_n} \int_{-T_n}^{T_n} |f(x)|^p dx = 1$. Then $f$ is an extreme point of the closed unit sphere $S(M^p(\mathbb{R}))$.

In particular, every function in $W^p(\mathbb{R})$, $1 < p < \infty$, is an extreme point of $S(M^p(\mathbb{R}))$. A partial converse of the above theorem is also given (Theorem 3.10). For $p = 1$, we show that $S(M^1(\mathbb{R}))$ does not have any extreme points (Theorem 3.11).

In order to study the dual space of $M^p(\mathbb{R})$, it is convenient to make use of the following spaces:

$$M^p(\mathbb{R}) = \left\{ f: f \text{ is Borel measurable, } ||f|| = \sup_{1 \leq T < \infty} \left( \frac{1}{2T} \int_{-T}^{T} |f|^p \right)^{1/p} < \infty \right\},$$

$$I^p(\mathbb{R}) = \left\{ f \in M^p(\mathbb{R}): \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |f|^p = 0 \right\}.$$

We will identify $M^p(\mathbb{R})$ with the quotient space $M^p(\mathbb{R})/I^p(\mathbb{R})$. For $1 < p < \infty$, we show that $M^p(\mathbb{R})$ is the second dual of $I^p(\mathbb{R})$ and $M^p(\mathbb{R})^* = I^p(\mathbb{R})^* \oplus I^p(\mathbb{R})^\perp$, with $M^p(\mathbb{R})^*$ isometrically isomorphic to $I^p(\mathbb{R})^\perp$. By using a method of Cwikel [7] and the theorem of Bishop and Phelps [5], we will give concrete representations of functionals on $I^p(\mathbb{R})$ and $M^p(\mathbb{R})$ (Theorem 4.6, Theorem 5.2).

**Theorem.** Suppose that $1 < p < \infty$ and $1/p + 1/q = 1$.

(i) If $l \in I^p(\mathbb{R})^*$, then there exists a $\psi \in M^q(\mathbb{R})$ and a countably additive, positive, bounded regular Borel measure on $[1, \infty)$ such that for all $f \in I^p(\mathbb{R})$,

$$\langle l, f \rangle = \int_{1}^{\infty} \left( \frac{1}{2T} \int_{-T}^{T} f(x)\psi(x)dx \right) d\mu(T).$$

(ii) There exists a (norm) dense subset $D \subseteq M^q(\mathbb{R})^*$ such that each $l$ in $D$ can be represented as in (1.3) with $\psi \in M^q(\mathbb{R})$ and $\mu$ a
finitely additive, positive, bounded regular Borel measure on $[1, \infty)$ concentrated at $\infty$.

We are unable to represent every functional in $\mathcal{M}^p(R)^*$. However, if we consider the subspace $\mathcal{M}^p(R)$, the $\mathcal{M}^p$-regular functions defined by

$$\mathcal{M}^p(R) = \left\{ f \in \mathcal{M}^p(R) : \lim_{T \to \pm \infty} \frac{1}{T} \int_T^{T+1} |f|^p = 0 \right\}$$

we can show that (Theorem 5.5).

(iii) Each $l \in \mathcal{M}^p(R)^*$ can be represented as in (1.3), where $\mu$ is the same as in (ii) and $\psi$ is a Borel measurable function on $[1, \infty) \times \mathbb{R}$ with $\psi(T, \cdot) \in \mathcal{M}^p(R)$ for each $T \in [1, \infty)$.

We remark that the representations in (i), (ii), (iii) are not unique. Our paper is organized as follows: in § 2, we list some relevant properties of Banach space theory and prove some elementary results for the spaces $M^p(R)$, $I^p(R)$ and $\mathcal{M}^p(R)$. In § 3, we study the extreme points of $S(M^p(R))$ and $S(\mathcal{M}^p(R))$. In § 4, we show that $I^p(R)^{**} = M^p(R)$ and part (i) of the above theorem. These results are used in § 5 to prove part (ii) and (iii) of the theorem.

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2. Notations and basic properties. Let $X$ be a Banach space and let $S(X) = \{ f \in X : \| f \| \leq 1 \}$ be the closed unit sphere of $X$. $X^*$ will denote the dual space of $X$. An $l \in X^*$ is called a norm attaining functional if there exists an $f \in S(X)$ such that $\langle l, f \rangle = \| l \|$.

The well known theorem of Bishop and Phelps [5] states that

The set of norm attaining functionals on $X$ is dense in $X^*$.

For any closed subspace $Y$ of $X$, let $X/Y$ be the quotient space and let $Y^\perp$ be the annihilator of $Y$. It is elementary that $(X/Y)^*$ is isometrically isomorphic to $Y^\perp$.

A Banach space $X$ is called uniformly convex [8] if

$$\delta(\varepsilon) = \inf \left\{ 1 - \frac{\| f + g \|}{2} : \| f - g \| \geq \varepsilon, f, g \in S(X) \right\}, \quad \varepsilon > 0$$

is a strictly positive function on $R^+$, $\delta(\cdot)$ is called the modulus of convexity of $X$. If $(\Omega, \mu)$ is a measure space, it is known that $L^p(\Omega, \mu)$, $1 < p < \infty$, is uniformly convex and that $\delta(\cdot)$ depends only on $\varepsilon$ and $p$ and is independent of the underlying measure space.

Let $X$ be a uniformly convex space. It follows directly from the definition that if $f, g \in S(X)$ with $\| f \| = 1$ and $\| f - g \| \geq \varepsilon$, then $| \langle l, f \rangle | \leq 1 - 2\delta(\varepsilon)$ where $l_f$ is a norm one functional on $X$ and
attains its norm on \( f \). We will need the following slightly stronger statement:

**Lemma 2.1.** Let \( X \) be a uniform convex space with modulus of convexity \( \delta(\cdot) \). Suppose that given \( \varepsilon > 0 \), there exist \( f, g \in S(X) \) and \( l_f \in S(X^*) \) such that \( || f - g || \geq \varepsilon \), \( 1 - \varepsilon/2 \leq || f || \leq 1 \) and \( l_f \) attains its norm at \( f/|| f || \). Then \( | \langle l_f, g \rangle | \leq 1 - 2\delta(\varepsilon/2) \).

Throughout, we shall assume that \( f \) is a complex valued Borel measurable function on \( R \). Given a positive Borel measurable function \( w(x) \), we will use \( L^p(R, w(x)dx) \) to be the Banach space of Borel measurable functions \( f \) such that \( || f || = \left( \int_R |f(x)|^p w(x)dx \right)^{1/p} < \infty \).

For a locally integrable function \( f \), we define

\[
A(T, f) = \frac{1}{2T} \int_{-T}^{T} f(x)dx , \ T \geq 1.
\]

Let \( M^p(R) \) and \( I^p(R) \) be defined as in the introduction with \( || f || = \sup_{1 \leq T < \infty} A(T, |f|^p)^{1/p} \). It is known that \( M^p(R) \subseteq L^p(R, dx/(1 + x^2)) \) [14]. We refer to [10] for the following result.

**Proposition 2.2.** Let \( 1 \leq p < \infty \), then for any \( a > 0 \), \( M^p(R) \subseteq L^p(R, dx/(1 + |x|^{1+a})) \).

**Proposition 2.3.** Let \( 1 \leq p < \infty \), then

(i) \( I^p(R) \) is a dense subspace in \( I^p(R) \) and \( I^p(R) \) is separable;

(ii) \( I^p(R) \) contains a subspace isomorphic to \( c_0 \).

**Proof.** We omit the simple proof of (i). To show that \( I^p(R) \) contains a \( c_0 \), we proceed as follows: let \( n_1 = 1 \), \( f_1 = 4^{1/p} \chi_{(1,2]} \) and choose for \( k > 1 \), \( n_k \) and \( f_k \) such that \( 1 < n_1 + 1 < n_2 < \cdots < n_{k-1} + 1 < n_k \), \( f_k = (2(n_k + 1))^{1/p} \chi_{[n_k, n_{k+1})} \) and

\[
\frac{1}{2n_k} \int_0^{n_{k+1}-1} \sum_{j=1}^{k-1} |f_j(x)|^p dx \leq \frac{1}{2}.
\]

Clearly, \( || f_k || = 1 \). We claim that the subspace generated by \( \{f_k\} \) is isomorphic to \( c_0 \). If \( \{c_k\} \) is a sequence in \( c_0 \) such that \( \sup_k |c_k| = 1 \), then for any \( T \), we can find a \( k \) such that \( n_k \leq T < n_{k+1} \). Thus by our construction of \( \{f_k\} \),

\[
A \left( T, \left| \sum_{k=1}^{\infty} c_k f_k \right|^p \right) \leq \frac{1}{2n_k} \int_0^{n_{k+1}-1} \sum_{j=1}^{k} |c_j|^p f_j^p \leq \frac{n_k + 1}{n_k} |c_k|^p + \frac{1}{2} < 3.
\]

Hence \( 1 \leq || \sum_{k=1}^{\infty} c_k f_k || \leq 3^{1/p} \) for any \( \{c_k\} \) in \( c_0 \) with \( \sup_k |c_k| = 1 \) and the claim is proved.
Let $\mathcal{M}^p(R)$, $1 \leq p < \infty$ be the set of measurable functions on $R$ such that $\|f\| = \lim_{T \to \infty} A(T, |f|^p)^{1/p} < \infty$. By identifying functions whose difference has zero norm, $\mathcal{M}^p(R)$ is a Banach space [11].

Let $W^p(R)$ be the set of $f \in \mathcal{M}^p(R)$ such that $\lim_{T \to \infty} A(T, |f|^p)$ exists. Note that $W^p(R)$ is a nonlinear subspace. The following identification of $\mathcal{M}^p(R)$ will be very useful for us. The proof is in [10].

**Proposition 2.4.** $\mathcal{M}^p(R)$ is isometric isomorphic to $M^p(R)/P(R)$ under the natural identification.

**Proposition 2.5.** $\mathcal{M}^p(R)$ contains a subspace isomorphic to $l^\infty$. Consequently, $\mathcal{M}^p(R)$ is nonseparable and nonreflexive.

**Proof.** Let $a_1 = 0, b_1 = 1$ and $a_n = 2^a b_{n-1}, b_n = 2^a a_n$. Then

$$\frac{1}{a_n} \int_{-a_n}^{a_n} \chi_{[a_n-1, b_n-1]} < \frac{1}{2^n} \quad \text{and} \quad \frac{1}{b_n} \int_{-b_n}^{b_n} \chi_{[a_n, b_n]} = 1 - \frac{1}{2^n}.$$ 

Let $\{S_n\}_{n \in \mathbb{N}}$ be a partition of the set of natural number $N$ such that each $S_n$ is an infinite set. Let $f_n = 2 \sum_{k \in S_n} \chi_{[a_k, b_k]}$, note that $\lim_{T \to \infty} A(T, |f_n|^p) = 1$ for each $n$. If $\{c_n\}$ is a sequence such that $\sup_n |c_n| = 1$, then it is clear that $1 \leq \|\sum_{n=1}^\infty c_n f_n\|$. For each $T$, there exists a $k$ such that $a_k \leq T < a_{k+1}$. Hence

$$A(T, \left| \sum_{n=1}^\infty c_n f_n \right|^p) \leq A(T, \left| \sum_{j=1}^k \chi_{[a_j, b_j]} \right|^p)$$

$$\leq \frac{1}{2T} \int_{-T}^T \chi_{[a_k, b_k]} + \frac{1}{2a_k} \int_{-a_k}^{a_k} \sum_{j=1}^{k-1} \chi_{[a_j, b_j]}$$

$$\leq 1 + \frac{1}{2} \sum_{j=1}^{k-1} \frac{1}{2^j}$$

$$\leq 2.$$ 

Thus $1 \leq \|\sum_{n=1}^\infty c_n f_n\| \leq 2^{1/p}$ and this induces an isomorphism from $l^\infty$ onto the subspace generated by $\{f_n\}$ in $\mathcal{M}^p(R)$.

Let $B^2AP$ be the class of (Besicovitch) almost periodic functions, the $\mathcal{M}^2$-closure of the set of trigonometric polynomials $\sum_{k=1}^n a_k e^{it_k(\cdot)}$, $t_k \in R$. It is known that $B^2AP$ is a closed subspace of $W^2(R)$ ([6, p. 45]). For the case $p = 2$, we can define an inner product by

$$(f, g) = \lim_{T \to \infty} A(T, f \bar{g}), \quad f, g \in B^2AP.$$ 

This inner product induces a norm on $B^2AP$ which coincides with the $\mathcal{M}^2$-norm. It follows that $\mathcal{M}^2(R)$ contains a nonseparable Hilbert space (since $f_t(\cdot) = e^{it(\cdot)} \in B^2AP$ for all $t \in R$).
PROPOSITION 2.6. For $1 < p < \infty$, $M^p(R)$ contains a nonseparable reflexive Banach space.

Proof. It follows from the definition of $B^pAP$ and the Hölder inequality that for $f \in B^pAP$, $g \in B^qAP$, $1/p + 1/q = 1$, $fg \in B^1AP$, hence $\lim_{T \to \infty} A(T, fg)$ exists. By defining $\langle g, f \rangle = \lim_{T \to \infty} A(T, fg)$, we can show that $(B^pAP)^* = B^qAP$ and $(B^qAP)^* = B^pAP$. Hence, $B^pAP$ is reflexive. Observe that it is also nonseparable. This proves the proposition.

3. Extreme points. Let $K$ be a convex subset in a linear space $X$. $f \in K$ is called an extreme point of $K$ if for any $g, h \in K$ such that $f = \lambda g + (1 - \lambda)h$, $0 < \lambda < 1$, then $f = g = h$. The definition is equivalent to the statement: $\forall g \in X$, $f \pm g \in K$ implies that $g = 0$.

LEMMA 3.1. Let $f \in M^p(R)$, $1 \leq p < \infty$. Then $A(T, |f|^p) = 1$ for all $T \geq 1$ if and only if $|f(x)|^p + |f(-x)|^p = 2$ for almost all $x \geq 1$.

Proof. The sufficiency is obvious. To prove the necessity, observe that $A(T, |f|^p) = 1/2T \int_{-T}^{T} |f|^p$ is absolutely continuous on $T$. Differentiation yields that

$$-\frac{1}{2T^2} \int_{-T}^{T} |f|^p + \frac{1}{2T} (|f(T)|^p + |f(-T)|^p) = 0 \text{ a.a. } T \geq 1$$

and this implies $|f(x)|^p + |f(-x)|^p = 2$ for almost all $x \geq 1$.

THEOREM 3.2. Let $1 < p < \infty$ and let $f \in S(M^p(R))$.
(i) Suppose there exists $c > 0$ and a sequence $\{T_n\}$ diverging to $\infty$ with $A(T_n, |f|^p)^{1/p} > 1 - \delta(c/T_n)^{1/p}$, where $\delta(\cdot)$ is the modulus of convexity of $L^p$. Then $f$ is an extreme point of $S(M^p(R))$. Conversely,
(ii) Suppose $f$ is an extreme point of $S(M^p(R))$. Then for any $c > 0$, there exists a sequence $\{T_n\}$ diverging to $\infty$ such that $A(T_n, |f|^p)^{1/p} > 1 - (c/T_n)^{1/p}$.

REMARK. Geometrically, condition (i) says that if there exists a sequence $\{T_n\}$ such that $A(T_n, |f|^p) \to 1$ sufficiently fast, then $f$ is an extreme point of $S(M^p(R))$.

Proof. (i) Suppose there exists a $g \in M^p(R)$ such that $||f \pm g|| \leq 1$ and $g \neq 0$ on $[-T_0, T_0]$ for some $T_0 > 0$. Let $c = \int_{-T_0}^{T_0} |g|^p$. The uniform convexity of $L^p([-T, T], dx/2T)$, $T > T_0$ and the fact that
ON THE BANACH SPACES OF FUNCTIONS WITH BOUNDED UPPER MEANS

\[ \frac{1}{2T} \int_{-T}^{T} |(f + g) - (f - g)|^p \geq c/T \]
yield \( A(T, |f|^p)^{1/p} \leq 1 - \delta(c/T)^{1/p} \).
This is a contradiction.

Suppose statement (ii) is false. Then there exists a \( c > 0 \) such that for \( T > T_0 \), \( A(T, |f|^p)^{1/p} + (c/T)^{1/p} \leq 1 \). If \( g = (2c)^{1/p} \chi_{[T_0, T_0+1]} \)
then

\[ A(T, |f + g|^p)^{1/p} \leq A(T, |f|^p)^{1/p} + (c/T)^{1/p} \leq 1. \]
This implies \( f \) is not an extreme point of \( S(M^p(R)) \).

**Corollary 3.3.** Let \( 1 < p < \infty \) and let \( f \in M^p(R) \) such that
\( |f(x)|^p + |f(-x)|^p = 2 \) a.e. Then \( f \) is an extreme point of \( S(M^p(R)) \).

**Proof.** The result follows directly from Lemma 3.1 and Theorem 3.2.

Clarkson proved that on \( L_p \), the modulus of convexity satisfies

\[ \delta(\varepsilon) = \begin{cases} 1 - \left( 1 - \left( \frac{\varepsilon}{2} \right)^p \right)^{1/p}, & 2 \leq p < \infty \\ \frac{p - 1}{8} \varepsilon^2 + \cdots \geq \frac{p - 1}{8} \varepsilon^2, & 1 < p < 2, \end{cases} \]
[8, p. 149]. By considering \( \varepsilon = (2c/T)^{1/p} \) for some \( c > 0 \), the following results are obtained:

**Corollary 3.4.** Let \( 2 \leq p < \infty \) and let \( f \in S(M^p(R)) \). Suppose
there exists a \( c > 0 \) and a sequence \( \{T_n\} \) diverging to \( \infty \) such that
\( A(T_n, |f|^p) > 1 - (c/T_n) \). Then \( f \) is an extreme point of \( S(M^p(R)) \).

**Corollary 3.5.** Let \( 1 < p < 2 \) and let \( f \in S(M^p(R)) \). Then the
same conclusion holds if we replace the above inequality by
\( A(T_n, |f|^p)^{1/p} > 1 - (c/T_n)^{2/p} \).

For the case \( p = 1 \), we have

**Theorem 3.6.** \( S(M^1(R)) \) contains no extreme point.

**Proof.** Let \( f \in S(M^1(R)) \) and \( ||f|| = 1 \). If \( \int_{-1}^{1} |f| = a > 0 \), by the
fact that \( L^1 \) contains no extreme point, we can find a nonzero \( g \)
which vanishes outside \([-1,1]\) and \( \int_{-1}^{1} |f \pm g| = a \). Hence

\[ A(T, |f \pm g|) \leq 1 \quad \text{for all} \quad T \geq 1 \]
and \( f \) is not an extreme point of \( S(M^1(R)) \). If \( \int_{-1}^1 |f| = 0 \), choose \( T_0 \) such that for \( 1 \leq T \leq T_0 \),

\[
0 < \frac{1}{2T} \int_{-T}^T |f| \leq \frac{1}{2}.
\]

By the same argument as about, we can find a \( g \) such that \( 0 < \int_{-T_0}^{T_0} |g| \leq 1/2 \), \( g \) vanishes outside \([-T_0, T_0]\) and

\[
\int_{-T_0}^{T_0} |f \pm g| = \int_{-T_0}^{T_0} |f|.
\]

Again we have \( A(T, |f \pm g|) \leq 1 \) for all \( T \geq 1 \) and \( f \) is not an extreme point of \( S(M^1(R)) \).

The argument in Theorem 3.2 and Theorem 3.6 also implies the following result.

**Proposition 3.7.** For \( 1 \leq p < \infty \), \( S(I^p(R)) \) does not contain an extreme point.

In the rest of this section, we will consider the extreme points of \( S(M^p(R)) \).

**Theorem 3.8.** Let \( 1 < p < \infty \) and let \( f \in S(M^p(R)) \). Suppose there exists a sequence \( \{T_n\} \) diverging to \( \infty \), such that \( \{T_{n+1}/T_n\} \) is bounded and \( \lim_{n \to \infty} A(T_n, |f|^p) = 1 \). Then \( f \) is an extreme point of \( S(M^p(R)) \).

**Proof.** Suppose \( g \) in \( M^p(R) \) is such that \( \lim_{T \to \infty} A(T, |f \pm g|^p) \leq 1 \). We claim that \( \lim_{n \to \infty} A(T_n, |g|^p) = 0 \) where \( \{T_n\} \) is the sequence in the hypothesis. For otherwise, by passing to subsequence if necessary, we may assume that \( A(T_n, |g|^p) \geq \varepsilon \) for some \( \varepsilon > 0 \). For each \( n \), consider \( f, f \pm g \) as elements of \( L^p([-T_n, T_n], dx/2T_n) \). The uniform convexity of the \( L^p \)-norm implies that there exists a \( \delta(\varepsilon) > 0 \) such that \( A(T_n, |f|^p) < 1 - \delta \). This contradicts the hypothesis that \( \lim_{n \to \infty} A(T_n, |f|^p) = 1 \) and the claim is proved. If \( T > 0 \), then \( T_n \leq T < T_{n+1} \) for some \( n \). Hence

\[
A(T, |g|^p) \leq \frac{1}{2T} \int_{-T}^T |g|^p \leq \frac{T_{n+1}}{T_n} \cdot \frac{1}{2T_{n+1}} \int_{-T_n}^{T_n} |g|^p = \frac{T_{n+1}}{T_n} A(T_{n+1}, |g|^p).
\]

The boundedness of \( \{T_{n+1}/T_n\} \) implies that the last term tends to 0
as \( T \to \infty \). Therefore \( \|g\| = 0 \) and \( f \) is an extreme point of \( S(\mathcal{H}^p(\mathbb{R})) \).

**Corollary 3.9.** Let \( 1 < p < \infty \) and let \( f \in \mathcal{W}^p(\mathbb{R}) \) with \( \|f\| = 1 \). Then \( f \) is an extreme point of \( S(\mathcal{H}^p(\mathbb{R})) \).

It is easy to construct an extreme point of \( S(\mathcal{H}^p(\mathbb{R})) \) which is not in \( \mathcal{W}^p(\mathbb{R}) \). For example, let \( 0 < a < b < 1 \) and let \( \{\alpha_n\} \) be a sequence such that \( \alpha_1 = 1, \alpha_n b + 1 < \alpha_{n+1} a \) and \( \lim_{n \to \infty} \alpha_n = \infty \). Let

\[
f(x) = \begin{cases} 
1 & |x| < a \\
0 & \alpha_n a \leq |x| < \alpha_n b \\
((b + 1) - a)^{1/p} & \alpha_n b \leq |x| < \alpha_{n+1} b \\
1 & \alpha_n b + 1 \leq |x| < \alpha_{n+1} a.
\end{cases}
\]

Then we have \( A(T, |f|^p) \leq 1 \) for all \( T > 0 \), and \( A(T, |f|^p) = 1 \) for \( T \in \mathbb{R} \cup \bigcup_{n=1}^\infty (\alpha_n a, \alpha_n b + 1) \) and \( A(\alpha_n b, |f|^p) = a/b < 1 \). This shows that \( f \in S(\mathcal{H}^p(\mathbb{R})) \setminus \mathcal{W}^p(\mathbb{R}) \) and \( f \) satisfies the condition in Theorem 3.8, hence it is an extreme point.

In the following, we will give a partial converse to Theorem 3.8.

**Theorem 3.10.** Let \( 1 < p < \infty \) and let \( f \in S(\mathcal{H}^p(\mathbb{R})) \). Suppose there exists an \( \alpha \) in \((0, 1)\) such that

\[
\begin{align*}
& (i) \quad \{T > 0: A(T, |f|^p) \geq 1 - \alpha\} = \bigcup_{n=1}^\infty [a_n, b_n] \quad \text{where} \quad b_n < a_{n+1} \\
& \quad \text{and} \quad \lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n = \infty. \\
& (ii) \quad \{a_{n+1}/b_n\} \text{ is an unbounded sequence.}
\end{align*}
\]

Then \( f \) is not an extreme point of \( S(\mathcal{H}^p(\mathbb{R})) \).

**Remark.** The hypotheses of the theorem essentially mean that if \( A(T, |f|^p) \) stays below \((1 - \alpha)\) infinitely often and long enough, then \( f \) is not an extreme point of \( S(\mathcal{H}^p(\mathbb{R})) \). A simple example of such \( f \) is provided in the proof of Proposition 2.5. We also note that conditions (i) and (ii) are equivalent to: there exists an \( \alpha \) in \((0, 1)\) such that no sequence \( \{T_n\} \) will satisfy \( \lim_{n \to \infty} T_n = \infty \), \( \{T_{n+1}/T_n\} \) is bounded and \( \lim_{n \to \infty} A(T_n, |f|^p) > 1 - \alpha \). (Compare this with Theorem 3.8.)

**Proof.** Without loss of generality we assume that \( \|f\| = 1 \). Also, by passing to a subsequence, we assume that for each \( n \), there exists a \( T \in [a_n, b_n] \) such that \( A(T, |f|^p) \geq 1 - \alpha/2 \) and that \( \lim_{n \to \infty} a_{n+1}/b_n = \infty \). If \( c_n = \sup \{T \in [a_n, b_n]: A(T, |f|^p) = 1 - \alpha/2\} \), then for all \( T \) in \([c_n, b_n]\), \( A(T, |f|^p) \leq 1 - \alpha/2 \). Define \( B = \bigcup_{n=1}^\infty B_n \) where
We will consider the following two cases:

(i) Suppose \( \lim_{n \to \infty} A(b_n, |f|^{p}) = 0 \). This implies that there is a subsequence \( \{b_{n_k}\} \) such that \( \lim_{k \to \infty} A(b_{n_k}, |f|^{p}) = 0 \) and yet another subsequence \( \{b_{n'_k}\} \) of \( \{b_{n_k}\} \) such that \( \lim_{k' \to \infty} A(b_{n'_k}, |f|\cup f'_{B_{n'_k}}|^{p}) = 0 \).

In order to dispense with cumbersome notation, we assume that \( \{n_k\} = \{n\} \) and by adjusting a zero function in \( \mathcal{M}^p(R) \), we assume that \( f|\cup f_{B_n} = 0 \). Hence \( f|\leq 0 \) for each \( n \) and

\[
A(c_n, |f|^p) = 1 - \frac{\alpha}{2} \quad \text{and} \quad A(b_n, |f|^p) = \frac{1}{2b_n} \left[ e_n |f|^p = 1 - \alpha \right].
\]

Subtraction yields that

\[
\left( \frac{b_n - c_n}{b_n} \right) = \frac{\alpha}{2 - \alpha}.
\]

Let \( 0 < \alpha^p < 1/2(2 - \alpha) \), we claim that \( A(T, |f \pm a\mathcal{X}_{B_n}|^{p}) \leq 1 + 1/2(b_n/a_{n+1}) \) for all \( T > 0 \). This is clear if \( 0 < T \leq c_n \). For \( c_n < T \leq b_n \), we have

\[
A(T, |f \pm a\mathcal{X}_{B_n}|^{p}) = A(T, |f|^p) + 2a^p \cdot \frac{T - c_n}{2T}
\]

\[
\leq \left( 1 - \frac{\alpha}{2} \right) + a^p \cdot \frac{b_n - c_n}{b_n}
\]

\[
= \left( 1 - \frac{\alpha}{2} \right) + \frac{a^p \alpha}{2 - \alpha}
\]

\[
\leq 1.
\]

A similar proof shows that \( A(T, |f \pm a\mathcal{X}_{B_n}|^{p}) \leq 1 \) for \( b_n \leq T < a_{n+1} \). If \( a_{n+1} \leq T \), then

\[
A(T, |f \pm a\mathcal{X}_{B_n}|^{p}) \leq 1 + 2a^p \cdot \frac{b_n}{2a_{n+1}} \leq 1 + \frac{b_n}{a_{n+1}}
\]

and the claim is proved.

Choose a subsequence \( \{n_k\} \) of \( \{n\} \) with \( n_1 = 1 \) and \( n_{k+1} \) such that for \( T > n_{k+1} \),

\[
A(T, \left| \sum_{j=1}^{k} a\mathcal{X}_{B_{n_j}} \right|^{p}) \leq \frac{1}{k + 1}.
\]

Let \( g = \sum_{k=1}^{\infty} a\mathcal{X}_{B_{n_k}} \). Then \( g \in \mathcal{M}^p(R) \) and \( \lim_{T \to \infty} A(T, |g|^{p}) \geq a^p \alpha/(2 - \alpha) > 0 \). Given \( T > 0 \), then \( n_k < T < n_{k+1} \) for some \( k \) and

\[
A(T, |f \pm g|^{p})^{1/p} \leq A(T, |f \pm a\mathcal{X}_{B_{n_k}}|^{p})^{1/p} + A(T, \left| \sum_{j=1}^{k-1} a\mathcal{X}_{B_{n_j}} \right|^{p})^{1/p}
\]

\[
\leq \left( 1 + \frac{b_{n_k}}{a_{n_k} + 1} \right)^{1/p} + \left( \frac{1}{k} \right)^{1/p}.
\]
This implies that \( \lim_{T \to -\infty} A(T, |f \pm g|^p) = 1 \) with \( g \neq 0 \). Hence \( f \) is not an extreme point of \( S(\mathcal{M}^p(R)) \).

(ii) Suppose \( \lim_{n \to -\infty} A(b_n, |f\chi_{B_n}|^p) > 0 \). Let \( 0 < a < 1 \) be such that \( 0 < |(1 \pm a)^p - 1| < \alpha/2 \). For each \( n \), we claim that

\[
A(T, |f \pm af\chi_{B_n}|^p) \leq 1 + \frac{\alpha}{2} \frac{b_n}{a_{n+1}}.
\]

Indeed, if \( c_n \leq T \leq a_{n+1} \), we have

\[
A(T, |f \pm af\chi_{B_n}|^p) \leq A(T, |f|^p) + |(1 \pm a)^p - 1| \frac{1}{2T} \int_{-T}^{T} |f\chi_{B_n}|^p
\]

\[
\leq \left(1 - \frac{\alpha}{2}\right) + |(1 \pm a)^p - 1| \leq 1.
\]

If \( a_{n+1} \leq T \), then

\[
A(T, |f \pm af\chi_{B_n}|^p) \leq 1 + |(1 \pm a)^p - 1| \cdot \frac{b_n}{a_{n+1}} \cdot \frac{1}{2b_n} \int_{-b_n}^{b_n} |f|^p
\]

\[
\leq 1 + \frac{\alpha}{2} \frac{b_n}{a_{n+1}}.
\]

This proves the claim. The same argument as in the last paragraph of part (i) enables us to derive a contradiction by choosing a \( g \in \mathcal{M}^p(R) \) with \( \|g\| \neq 0 \) and \( \|f \pm g\| \leq 1 \).

**Theorem 3.11.** The set \( S(\mathcal{M}^1(R)) \) contains no extreme points.

**Proof.** Let \( f \in S(\mathcal{M}^1(R)) \) with \( \|f\| = 1 \), \( B_i = [-T_i, T_i] \) where \( \int_{B_i} |f| = 1 \) and let \( B_{n+1} = [-T_{n+1}, T_{n+1}] \cap [-T_n, T_n] \) where \( \int_{B_{n+1}} |f| = 1 \). It is easy to show that \( T_n \to \infty \). Let \( g = 1/2(\chi_{\cup B_{2n+1}} - \chi_{\cup B_{2n}}) \). Then \( \|g\| = 1/2 \). For any \( T, T_n \leq T < T_{n+1} \) for some \( n \), it follows from the construction that

\[
|A(T, |f \pm g|) - A(T, |f|)| \leq \frac{1}{2T} \int_{B_n} |f| = \frac{1}{2T}.
\]

Hence \( \|f \pm g\| \leq 1 \) and \( f \) is not an extreme point of \( S(\mathcal{M}^1(R)) \).

4. \( I^p(R)^* \) and \( M^p(R)^* \). Let \( K \) be a topological space and let \( C(K) \) denote the set of bounded continuous functions on \( K \). Let \( \text{rca}(K) \) (\( \text{rba}(K) \)) denote the set of countably (finitely, respectively) additive, bounded regular Borel measures on \( K \). From the Hölder inequality we obtain this result.

**Proposition 4.1.** Let \( 1 < p, q < \infty \) and \( 1/p + 1/q = 1 \). Let
ψ ∈ M^q(R) and μ ∈ rca[1, ∞). If l: I^p(R) → C is defined by

\begin{equation}
\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T), \quad f \in I^p(R),
\end{equation}

then \( l \in I^p(R)^* \) and

\[
\frac{1}{\|\psi\|^{q-1}}\int_1^\infty A(T, |\psi|^q)d\mu \leq \|l\| \leq \int_1^\infty A(T, |\psi|^q)^{1/q}d\mu.
\]

In this section, we will consider the converse of Proposition 4.1, i.e., can each \( l \in I^p(R)^* \) be represented by (4.1)? For \( 1 < p < \infty \), let \( K_p = [1, \infty) \times S(M^q(R)) \), \( 1/p + 1/q = 1 \), be equipped with the product topology.

**Lemma 4.2.** Let \( 1 < p < \infty \). For each \( f \in M^p(R) \), define \( \tilde{f} \) as

\[
\tilde{f}(T, \phi) = A(T, f\phi), \quad (T, \phi) \in K_p.
\]

Then \( \sim \) is an isometric isomorphism from \( M^p(R) \) into \( C(K_p) \).

**Proof.** The Hölder inequality implies that

\[
|\tilde{f}(T, \phi)| = |A(T, f\phi)| \leq A(T, |f|^p)^{1/p} \cdot A(T, |\phi|^q)^{1/q} \leq A(T, |f|^p)^{1/p}.
\]

Hence \( \|\tilde{f}\|_{C(K_p)} \leq \|f\|_{M^p(R)}. \) On the other hand, by taking \( \phi_0 = \left(\|f\|/\|f\|\right)^{p-1} \text{sgn} \tilde{f} \), we have

\[
\|\tilde{f}\|_{C(K_p)} \geq \sup_{1 \leq T} A(T, f\phi_0) = \sup_{1 \leq T} A(T, |f|^p)^{1/p} = \|f\|_{M^p(R)}.
\]

Henceforth we will not distinguish \( f \) and \( \tilde{f}, f \in M^p(R) \). For a normal topological space \( K \), we will use \( \beta(K) \) to denote its Stone-Čech compactification. It is known that every bounded continuous function on \( K \) has a unique norm preserving extension to \( \beta(K) \). Hence one can identify \( C(K) \) and \( C(\beta(K)) \). This identification induces an isometric isomorphism from \( \text{rba}(K) \) onto \( \text{rca}(\beta(K)) \). For each \( \mu \in \text{rca}(\beta(K)) \), if we let \( \nu(E) = \mu(E) \) where \( E \) is a Borel subset in \( K \), then \( \nu \in \text{rba}(K) \) and \( \int_K fd\nu = \int_{\beta(K)} \tilde{f}du \) for all \( f \in C(K) \), where \( \tilde{f} \) is the extension of \( f \) on \( \beta(K) \).

**Lemma 4.3.** Let \( 1 < p < \infty \) and let \( l \) be a norm attaining functional in \( M^p(R)^* \). Then there exists a \( \psi \in S(M^q(R)) \) and a positive \( \mu \in \text{rba}[1, \infty) \) such that \( \|\mu\| = \|l\| \) and

\[
\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T) \quad \forall f \in M^p(R).
\]
Proof. We will identify $\text{MP}(\mathbb{R})$ as a subspace of $C(\beta(K_p))$ and assume that $\|l\| = 1$. The Hahn-Banach theorem and the Riesz Representation theorem imply that there exists a $\nu \in \text{rca}(\beta(K_p))$ such that $\|\nu\| = 1$ and

$$\langle l, f \rangle = \int_{\beta(K_p)} f(T, \phi) d\nu(T, \phi), \quad f \in \text{MP}(\mathbb{R}).$$

Suppose that $l$ attains its norm on $g \in \text{S}(\text{MP}(\mathbb{R}))$, i.e., $\langle l, g \rangle = \|g\| = \|l\| = 1$, and let

$$B = \{ (T, \phi) \in \beta(K_p) : |g(T, \phi)| = 1 \}.$$

Note that $\nu$ vanishes outside $B$. For each $(T, \phi) \in B$, there exists a net $\{ (T_\alpha, \phi_\alpha) \}$ in $K_p$ which converges to $(T, \phi)$. Let $\psi = |g|^p - 1 \text{sgn } g$. Then $\lim_{\alpha} |A(T_\alpha, g \phi_\alpha)| = 1 = \lim_{\alpha} A(T_\alpha, g \psi)$. By the uniform convexity of $L^p([-T, T], dx/2T)$ (note that each $L^p$ has the same modulus of convexity) and Lemma 2.1, we conclude that $\lim_{\alpha} A(T_\alpha, |\psi - \phi_\alpha|) = 0$. This, combined with the Hölder inequality, implies that $\lim_{\alpha} A(T_\alpha, f_\phi) = A(T_\alpha, f \psi)$ for all $f \in \text{MP}(\mathbb{R})$, and hence $f(T, \phi) = f(T, \psi)$ for all $f \in \text{MP}(\mathbb{R})$, $(T, \phi) \in B$. Now, for any $f \in \text{MP}(\mathbb{R})$,

$$\left| \langle l, f \rangle \right| = \left| \int_B f(T, \phi) d\nu(T, \phi) \right| \leq \|\nu\| \cdot \sup \{ \|f(T, \phi)\| : (T, \phi) \in B \}$$

$$= \sup \{ \|f(T, \psi)\| : (T, \phi) \in B \} \leq \sup \{ \|f(T, \psi)\| : T \geq 1 \}.$$

If $\tau(f) = \sup \{ \|f(T, \psi)\| : T \in \mathbb{R}^+ \}, f \in C(\beta(K_p))$, $\tau$ is a nonnegative, positive homogeneous subadditive functional. An application of the Hahn-Banach theorem yields a norm preserving extension, $\tilde{\mu} \in \text{rca}(\beta(K_p))$, of $l$ such that $|\langle \tilde{\mu}, f \rangle| \leq \tau(f)$ for all $f \in C(\beta(K_p))$. It follows that $\|\tilde{\mu}\| = 1$ and $\tilde{\mu}$ is supported by $\beta[1, \infty) \times \{\psi\}$. By letting $\mu(E) = \tilde{\mu}(E \times \{\psi\})$ for each Borel subset $E$ of $[1, \infty)$

$$\langle l, f \rangle = \int_{\mathbb{R}^+} A(T, f \psi) d\mu(T) \quad \forall f \in \text{MP}(\mathbb{R}).$$

The fact that $\mu$ is positive follows from $\|\mu\| = 1$, $\|g\| = 1$ and $\int_{\mathbb{R}^+} A(T, |g|^p) d\mu(T) = 1$.

Let $K$ be a topological space. For each $\mu \in \text{rba}(K)$, $\mu$ can be decomposed as $\mu = \mu_1 + \mu_2$ where $\mu_1 \in \text{rca}(K)$ and $\mu_2$ is purely finitely additive, i.e., if $0 \leq \nu \leq |\mu_1|$ and $\nu \in \text{rca}(K)$, then $\nu = 0$. Note that $\mu_2$ vanishes on compact sets of $K$. 

ON THE BANACH SPACES OF FUNCTIONS WITH BOUNDED UPPER MEANS 165
COROLLARY 4.4. Let $1 < p < \infty$ and let $l$ be a norm attaining functional in $I^p(\mathbb{R})^*$. Then there exists a $\psi \in S(I^p(\mathbb{R}))$ and a positive $\mu \in \text{rca}[1, \infty)$ such that $||\mu|| = ||l||$ and

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T) \quad \forall f \in I^p(\mathbb{R}).$$

Proof. Let $l \in I^p(\mathbb{R})^*$ with $||l|| = 1$ and let $g \in S(I^p(\mathbb{R}))$ such that $\langle l, g \rangle = ||g|| = ||l|| = 1$. If $\psi = |g|^{p-1}\text{sgn} g$ and $\tilde{l}$ is the norm preserving extension of $l$ on $M^p(\mathbb{R})$, then by Lemma 4.3, there exists a positive $\mu \in \text{rca}[1, \infty)$ such that $||\tilde{l}|| = ||\mu||$,

$$\langle \tilde{l}, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T) \quad \forall f \in M^p(\mathbb{R}).$$

Let $\mu = \mu + \mu'$ where $\mu \in \text{rca}[1, \infty)$ and $\mu'$ is purely finitely additive. Note that $\int_1^\infty A(T, f\psi)d\mu' = 0$ for all $f$ in $I^p(\mathbb{R})$ and we have

$$\langle l, f \rangle = \int_1^\infty A(T, f\psi)d\mu(T) \quad \forall f \in I^p(\mathbb{R}).$$

Since $||\mu|| \leq 1$ and $\int_1^\infty A(T, |g|^p)d\mu(T) = \langle l, g \rangle = ||g|| = 1$, it follows that the norm of $\mu$ is 1. This completes the proof.

Since $S(I^p(\mathbb{R}))$ contains no extreme point (Proposition 3.7), it follows that $I^p(\mathbb{R})$ is not a dual space. However, the above corollary implies the following more interesting result.

THEOREM 4.5. For $1 < p < \infty$, $I^p(\mathbb{R})^{**} = M^p(\mathbb{R})$.

Proof. Let $\sigma$ be the weak topology on $M^p(\mathbb{R})$ induced by $I^p(\mathbb{R})^*$. We will show that: (i) For each $f \in M^p(\mathbb{R})$, $||f|| = \sup \{\langle l, f \rangle: l \in S(I^p(\mathbb{R})^*)\}$; (ii) $I^p(\mathbb{R})$ is $\sigma$-dense in $M^p(\mathbb{R})$; (iii) Every bounded net in $I^p(\mathbb{R})$ has a $\sigma$-convergent subnet in $M^p(\mathbb{R})$. It then follows that $I^p(\mathbb{R})^{**} = M^p(\mathbb{R})$.

To prove (i), we let $f \in M^p(\mathbb{R})$ with $||f|| = 1$. Let $\varepsilon > 0$ and suppose that $T_0$ satisfies $A(T_0, |f|^p) > 1 - \varepsilon$. Let $\psi = |f|^{p-1}\text{sgn} \tilde{f}$ and let $\mu = \delta_{r_0}$, the point mass measure at $T_0$. If $l_0$ is the functional defined by $\psi$ and $\mu$ as in Proposition 4.1, then

$$1 - \varepsilon \leq \langle l_0, f \rangle \leq \sup \{\langle l, f \rangle: l \in S(I^p(\mathbb{R})^*)\}.$$  

Conversely, if $D$ is the set of norm attaining functionals in $S(I^p(\mathbb{R})^*)$, then the theorem of Bishop and Phelps [5] implies that $D$ is dense in $S(I^p(\mathbb{R})^*)$. Corollary 4.4 implies that each $l \in D$ can be represented in terms of $\psi \in S(I^p(\mathbb{R}))$ and a positive $\mu \in \text{rca}(\mathbb{R}^+)$. Hence
\[ \langle l, f \rangle = \int A(T, f \psi) d\mu \leq \int A(T, |\psi|^p)^{1/p} d\mu \leq 1. \]

By taking the supremum of the left hand side, part (i) follows. To prove (ii), let \( f \in M^p(R) \) be given. For any \( l \in S(I^p(R)^*) \) and for any \( \varepsilon > 0 \), choose \( l' \in D \) such that \( ||l - l'|| \leq \varepsilon/||f|| \), where \( l' \) is represented by \( \mu \) and \( \psi \) as in Corollary 4.4. There exists a compact set \( K \) in \( R^+ \) such that \( \mu(R^+ \setminus K) < \varepsilon/||f|| \). If \( f_K = f \cdot \chi_{\mathbb{R}^+} \), then \( f_K \in I^p(R) \) and

\[
\langle l, f \rangle - \langle l, f_K \rangle \leq ||l - l'|| \cdot ||f|| + \varepsilon + \int A(T, (f - f_K) \psi) d\mu + \varepsilon \\
\leq 3\varepsilon.
\]

To prove (iii), let \( \{f_\alpha\} \) be a net in \( S(I^p(R)) \). For each \( n \), the weak compactness of \( L^p[-n, n] \) and an application of the diagonal method imply that there exists a subnet \( \{f_\beta\} \) of \( \{f_\alpha\} \) and a locally \( L^p \) function \( f \) such that \( f_\beta \cdot \chi_{[-n, n]} \rightharpoonup f \cdot \chi_{[-n, n]} \) for each \( n \). Since \( A(T, |f_\beta|^p) \leq 1 \), it follows that \( A(T, |f|^p) \leq 1 \) and therefore \( f \in M^p(R) \). The dominated convergence theorem yields that

\[
\lim \int A(T, (f_\beta - f) \psi) d\mu = 0
\]

for any \( \phi \in M^p(R) \) and \( \mu \in \text{rca}(R^+) \). Corollary 4.4 and the density of \( D \) in \( S(I^p(R)^*) \) imply that \( \{f_\beta\} \) converges to \( f \) in the \( \sigma \)-topology.

**Theorem 4.6.** Let \( 1 < p < \infty \) and let \( l \in I^p(R)^* \). Then there exists a \( \psi \in S(M^p(R)) \) and a positive \( \mu \in \text{rca}[1, \infty) \) such that \( ||\mu|| = ||l|| \) and

\[
\langle l, f \rangle = \int A(T, f \psi) d\mu(T) \quad \forall f \in I^p(R).
\]

**Proof.** Since \( M^p(R) = I^p(R)^{**} \), there exists a \( g \in S(M^p(R)) \) such that \( \langle l, g \rangle = ||l|| \). Let \( \psi = |g|^{p-1} \text{sgn} \bar{g} \) and let \( \bar{l} \) be the norm preserving extension of \( l \) on \( M^p(R) \). By Lemma 4.3, there exists a positive \( \bar{\mu} \in \text{rba}[1, \infty) \) such that \( \bar{l} \) can be represented by \( \bar{\mu} \) and \( \psi \). The same argument as in Corollary 4.4 yields

\[
\langle l, f \rangle = \int A(T, f \psi) d\mu(T) \quad \forall f \in I^p(R)
\]

where \( \mu \) is the countably additive component of \( \bar{\mu} \), \( \mu \) is positive and \( ||\mu|| = ||l|| \).

**Theorem 4.7.** For \( 1 < p < \infty \), \( M^p(R)^* = I^p(R)^* \oplus I^p(R)^\perp \) and \( ||l_1 + l_2|| = ||l_1|| + ||l_2|| \) for \( l_1 \in I^p(R)^* \) and \( l_2 \in I^p(R)^\perp \).
Proof. Since $M^p(R) = I^p(R)**$, it follows that $M^p(R)^* = I^p(R)^* \oplus I^p(R)_1$. To prove the second assertion, we may assume that $\|l_i\| = \|l_i\| = 1$. For $\varepsilon > 0$, choose $f_1, f_2 \in I^p(R)$, $f_2 \in M^p(R)$ such that $\langle l_i, f_1 \rangle \geq 1 - \varepsilon$ and $\|f_1\| = 1$. Note that
\[
\lim_{T \to \infty} A(T, |f_2|^p) = 1.
\]
Without loss of generality, assume that $\text{supp } f_i \subseteq [-a, a]$ for some $a > 0$ such that $\mu(R \setminus (a, \infty)) < \varepsilon$ where $\mu$ is the measure in the representation of $l_1$ and
\[
A(T, |f_1|^p) < \varepsilon^p \quad \text{for all } T > a.
\]
Let $f = f_1 + f_2 \cdot \chi_{R[-a, a]}$. Then $\|f\| = \sup_{1 \leq T} A(T, |f|^p)^{1/p} \leq 1 + \varepsilon$. The fact that $\langle l_2, g \rangle = 0$ for all $g \in M^p(R)$ with compact support implies that
\[
\langle l_1 + l_2, f \rangle \geq (\langle l_1, f_1 \rangle - \varepsilon) + \langle l_2, f_2 \cdot \chi_{R[-a, a]} \rangle
\]
\[
= \langle l_1, f_1 \rangle + \langle l_2, f_2 \rangle - \varepsilon
\]
\[
\geq 2 - 3\varepsilon.
\]
It follows that $\|l_1 + l_2\| \geq (2 - 3\varepsilon)/(1 + \varepsilon)$ and since $\varepsilon$ is arbitrary, $\|l_1 + l_2\| = 2$. This completes the proof.

5. Representation of $\mathcal{M}^p(R)^*$. A finitely additive measure $\mu \in \text{rba} [1, \infty)$ is said to be concentrated at $\infty$ if $\mu(E) = 0$ for any measurable subset $E$ contained in a finite interval. It is easy to show that for $1 < p < \infty$, if $\psi \in \mathcal{M}^p(R)$, $\mu \in \text{rba} [1, \infty)$ and $\mu$ is concentrated at $\infty$, then
\[
\langle l, \psi \rangle = \int_1^\infty A(T, \psi) d\mu(T) \quad \forall \psi \in \mathcal{M}^p(R)
\]
defines a functional on $\mathcal{M}^p(R)$. We will show that every norm attaining functional on $\mathcal{M}^p(R)$ is of this form.

Recall that $\mathcal{M}^p(R)$ is isometric isomorphic to $M^p(R)/I^p(R)$ (Proposition 2.4). This implies that $\mathcal{M}^p(R)^*$ is isometric isomorphic to $I^p(R)^1$.

Lemma 5.1. Let $1 < p < \infty$. Then for each $\bar{f} \in M^p(R)/I^p(R)$, there exists an $f \in M^p(R)$ such that $\|f\| = \|\bar{f}\|$.

Proof. Theorem 4.7 implies that $I^p(R)$ is an $M$-ideal [1] in $M^p(R)$. Hence it is a proximinal subspace of $M^p(R)$, i.e., for each $f \in M^p(R)$, there exists a $g \in I^p(R)$ such that
\[
\|f - g\| = \inf \{\|f - h\|: h \in I^p(R)\}.
\]
It follows that each $\bar{f} \in M_p^p(\mathbb{R})/P(\mathbb{R})$ is the image of an $f \in M_p(\mathbb{R})$ such that $\|f\| = \|ar{f}\|$. 

**Theorem 5.2.** Let $1 < p < \infty$ and let $l$ be a norm attaining functional on $M_p(\mathbb{R})$. Then there exists a $\phi \in M_p(\mathbb{R})$, $1/p + 1/q = 1$, and a positive $\mu \in \text{rba}[1, \infty)$ which is concentrated at $\infty$ such that

$$\langle l, f \rangle = \int_1^{\infty} A(T, f\phi)d\mu \quad \forall f \in M_p(\mathbb{R}).$$

*Proof.* We will assume that $\|l\| = 1$. The identification of $M_p(\mathbb{R})^*$ and $I_p(\mathbb{R})^\perp$, and Lemma 5.1 enable one to assume that $l \in I_p(\mathbb{R})^\perp$ and $l$ attains its norm on a $g \in S(M_p(\mathbb{R}))$. Recalling the notation and proof of Lemma 4.3, we claim that for $(T, \phi) \in B$, if $\{(T_n, \phi_n)\}$ is a net in $K_p$ which converges to $(T, \phi)$, then $\lim T_n = T_0 = \infty$. This holds, since if not, there is a subnet $\{T_\alpha\}$ such that $\lim T_\alpha = T_0 < \infty$. If $g_n = g \cdot \chi_{\mathbb{R}^+n}$, then $\langle l, g_n \rangle = \langle l, g \rangle = 1$ (for $l \in I_p(\mathbb{R})^\perp$). This implies that $|g_n(T, \phi)| = 1$. But for $n > T_0$, there exists an $\alpha_0$ such that for $\alpha > \alpha_0$,

$$|g_n(T_\alpha, \phi_\alpha)| \leq A(T_\alpha, |g_n|^p)^{1/p} \cdot A(T_\alpha, |\phi_\alpha|^q)^{1/q} = 0.$$  

Hence $|g_n(T, \phi)| = 0$. This is a contradiction and the claim is proved. It follows that one can show that

$$\langle l, f \rangle \leq \lim_{T \to \infty} \langle f(T, \phi) \rangle \quad \forall f \in M_p(\mathbb{R}).$$

Moreover, using the proof of Lemma 4.3, one can find a $\mu \in \text{rba}[1, \infty)$ such that

$$\langle l, f \rangle = \int_1^{\infty} A(T, f\phi)d\mu(T) \quad \forall f \in M_p(\mathbb{R})$$

with $\mu$ positive and $\|l\| = \|\mu\|$. Inequality (5.1) clearly implies that $\mu$ is concentrated at $\infty$. By considering (5.2) with $f \in M_p(\mathbb{R})$, we have $\phi \in M_q(\mathbb{R})$ such that

$$\langle l, f \rangle = \int_1^{\infty} A(T, f\phi)d\mu(T) \quad \forall f \in M_p(\mathbb{R}).$$

**Corollary 5.3.** Let $1 < p < \infty$ and let $X$ be a closed subspace of $M_p(\mathbb{R})$. Then there exists a norm dense subset $D$ in $X^*$ such that each $l \in D$ can be represented as in equation (5.2).

*Proof.* Let $D$ be the set of norm attaining functionals in $X^*$. Let $l \in D$. By the Hahn-Banach theorem, $l$ can be extended to a functional $\bar{l}$ in $M_p(\mathbb{R})^*$ with $\|\bar{l}\| = \|l\|$ and $\bar{l}$ also attains its norm.
The representation of \( I \) on \( \mathcal{M}^p(R) \) will give the representation for \( l \) on \( X \).

We are unable to represent every functional \( l \) in \( \mathcal{M}^p(R)^* \) as in (5.2). However, if we consider the subspace

\[
\mathcal{M}^p_r(R) = \left\{ f \in \mathcal{M}^p(R) : \lim_{T \to \pm \infty} \frac{1}{T} \int_{-T}^{T+1} |f|^p = 0 \right\},
\]

the space of \( \mathcal{M}^p \)-regular functions, a complete representation can be obtained. The method is due to Cwikel [7, Erratum].

**Lemma 5.4.** For \( 1 < p < \infty \), let \( f \in M^p_s(R) \), \( \phi \in M^s(R) \) and suppose that \( |S - T| < 1 \). Then \( |A(T, f\phi) - A(S, T\phi)| \to 0 \) uniformly as \( T \to \infty \).

**Proof.** The lemma follows from the following inequality:

\[
|A(T, f\phi) - A(S, f\phi)| \leq \left| \frac{1}{2T} \int_{-T}^{T} f\phi - \frac{1}{2S} \int_{-S}^{S} f\phi \right| + \frac{1}{2S} \int_{[-T,T) \setminus [-S,S]} |f\phi| \leq 1 - \frac{T}{S} \left| A(T, f\phi) + \frac{T}{S} \cdot \frac{1}{2T} \left( \int_{-T}^{0} + \int_{0}^{T+1} |f\phi| \right) \right|.
\]

**Theorem 5.5.** Let \( 1 < p < \infty \) and let \( l \in \mathcal{M}^p_r(R)^* \). Then there exists a positive \( \mu \in \text{vrbg}[1, \infty) \) which is concentrated at \( \infty \) and a two variable Borel measurable function \( \psi(T, x) \) such that for each fixed \( T \), \( \psi(T, \cdot) \in \mathcal{M}^p_r(R) \) and

\[
\langle l, f \rangle = \int_{1}^{\infty} \left( \frac{1}{2T} \int_{-T}^{T} f(x)\psi(T, x)dx \right) d\mu(T) \quad \forall f \in \mathcal{M}^p_r(R).
\]

**Proof.** Let \( I_m = [m, m+1), \ m \geq 1 \), and partition \( I_m \) into \( 2m + 1 \) disjoint consecutive subintervals \( E_{1,m}, \ldots, E_{2m+1,m} \). If \( E_n = \bigcup_{m \geq n} (E_{2n,m} \cup (-E_{2n,m})) \), then \( \{E_n\} \) is a disjoint sequence of sets. Applying the notation and proof as in Lemma 4.3 and Theorem 5.2, with \( M^p_s(R) \) in place of \( M^p(R) \), we have for each norm attaining functional \( l \) on \( \mathcal{M}^p_r(R) \), there exists a \( g \in S(M^p_s(R)) \) such that \( \langle l, g \rangle = \|l\| \) and

\[
|\langle l, f \rangle| \leq \lim_{T \to \infty} |f(T, \phi)| = \lim_{T \to \infty} |f(T, \phi)| \cdot \chi_{E_n} \quad \forall f \in \mathcal{M}^p_s(R)
\]

where \( \phi = |g|^{p-1} \text{sgn } \tilde{g} \) (the last equality follows from Lemma 5.5). Hence we can choose a representation of \( l \) with \( \phi \in M^s_r(R) \) and a \( \nu \in \text{vrbg}[1, \infty) \) which is supported by \( E_n \) and concentrated at \( \infty \).
Now, for any \( l \in \mathcal{M}_p(R)^* \), let \( \{l_n\} \) be a sequence of norm attaining functionals which converges to \( l \). Suppose that the \( l_n \)'s are represented by (5.2):

\[
\langle l_n, f \rangle = \int_{-T}^{T} A(T, f \psi_n) d\nu_n(T) \quad \forall f \in M_p(R),
\]

where \( \psi_n \in M_p(R) \) and \( \nu_n \) is supported by \( E_n \) and is concentrated at \( \infty \). If one defines

\[
\psi(T, x) = \sum_{n=1}^{\infty} \psi_n(x) \lambda_{E_n}(T).
\]

Then it follows that

\[
\langle l_n, f \rangle = \int_{-T}^{T} \left( \frac{1}{2T} \int_{-T}^{T} f(x) \psi(T, x) dx \right) d\nu_n(T) \quad \forall f \in M_p(R).
\]

The weak compactness of the unit sphere of rba \([1, \infty)\) allows one to assume \( \mu \) is a \( w^* \)-limit point of \( \{\nu_n\} \) and hence

\[
\langle l, f \rangle = \int_{-T}^{T} \left( \frac{1}{2T} \int_{-T}^{T} f(x) \psi(T, x) dx \right) d\mu(T) \quad \forall f \in \mathcal{M}_p(R).
\]

It follows immediately that \( \mu \) is concentrated at \( \infty \) and \( \mu \) is positive.

By considering \( l \in \mathcal{M}_p(R)^* \), we have \( \psi(T, \cdot) \in \mathcal{M}_p(R) \)

\[
\langle l, f \rangle = \int_{-T}^{T} \left( \frac{1}{2T} \int_{-T}^{T} f(x) \psi(T, x) dx \right) d\mu(T) \quad \forall f \in \mathcal{M}_p(R).
\]

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University of Pittsburgh
Pittsburgh, PA 15260
Harvey Leslie Abbott, *Extremal problems on nonaveraging and nondividing sets* .......................................................... 1
Marine Bruce Abrahamse and Stephen D. Fisher, *Mapping intervals to intervals* ........................................................... 13
William Wells Adams, *The best two-dimensional Diophantine approximation constant for cubic irrationals* ................... 29
Marilyn Breen, *A quantitative version of Krasnosel’skiĭ’s theorem in $\mathbb{R}^2$* ................................................................. 31
Stephen LaVern Campbell, *Linear operators for which $T^*T$ and $TT^*$ commute. III* ....................................................... 39
Zvonko Cerin, *On cellular decompositions of Hilbert cube manifolds* ...... 47
J. R. Choice, Ignacy I. Kotlarski and V. M. Smith, *On a characterization using random sums* ............................................. 71
Karl-Theodor Eisele, *Direct factorizations of measures* ....................... 79
Douglas Harris, *Every space is a path component space* ..................... 95
John P. Holmes and Arthur Argyle Sagle, *Analytic $H$-spaces, Campbell-Hausdorff formula, and alternative algebras* ............... 105
Richard Howard Hudson and Kenneth S. Williams, *Some new residuacity criteria* .......................................................... 135
V. Karunakaran and Michael Robert Ziegler, *The radius of starlikeness for a class of regular functions defined by an integral* .............. 145
Ka-Sing Lau, *On the Banach spaces of functions with bounded upper means* ............................................................. 153
Daniel Paul Maki, *On determining regular behavior from the recurrence formula for orthogonal polynomials* ......................... 173
Stephen Joseph McAdam, *Asymptotic prime divisors and going down* ...... 179
Kent Morrison, *The scheme of finite-dimensional representations of an algebra* ............................................................. 199
Donald P. Story, *A characterization of the local Radon-Nikodým property by tensor products* .............................................. 219
Arne Stray, *Two applications of the Schur-Nevanlinna algorithm* .......... 223
N. B. Tinberg, *The Levi decomposition of a split $(B, N)$-pair* .......... 233
Charles Irvin Vinsonhaler and William Jennings Wickless, *A theorem on quasi-pure-projective torsion free abelian groups of finite rank* ........ 239
Yitzhak Weit, *Spectral analysis in spaces of vector valued functions* ...... 243