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PNAS 1957;43:339-340
doi:10.1073/pnas.43.4.339

This information is current as of April 2007.

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Notes:

FACTORIZATION IN THE GROUP ALGEBRA OF THE REAL LINE

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Communicated by Einar Hille, February 1, 1957

The algebra in question is the set L of all complex Lebesgue integrable functions on the real line, with pointwise addition, and with convolution as multiplication:

$$(g * h)(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} g(x-t) h(t) dt. \quad (1)$$

The norm

$$\|f\| = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} |f(x)| dx \quad (2)$$

makes L into a Banach algebra. The Fourier transform of a function $f \in L$ will be denoted by \hat{f} :

$$\hat{f}(y) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-ixy} dx. \quad (3)$$

Then $f = g * h$ if and only if $\hat{f}(y) = \hat{g}(y) \hat{h}(y)$ for all real y .

In this note it is proved that every member of L is the convolution of two others. Thus, although the algebra L has no unit element, unrestricted factorization is possible. There are no primes in L .

THEOREM. Suppose that $f \in L$. There exist functions $g \in L$ and $h \in L$ such that

- (a) $f = g * h$;
- (b) both h and \hat{h} are positive and even;
- (c) g lies in the closed ideal generated by f .

Proof: For $t > 0$, let K_t be the function whose Fourier transform is

$$\hat{K}_t(y) = \begin{cases} 1 - \frac{|y|}{t} & \text{if } |y| < t \\ 0 & \text{if } |y| \geq t. \end{cases}$$

Put $\sigma_t = f * K_t$, and $\alpha(t) = \|f - \sigma_t\|$. It is well known that $\alpha(t) \rightarrow 0$ as $t \rightarrow \infty$.

Choose a sequence $\{t_n\}$ as follows: $t_1 = 0$; for $n \geq 2$, $t_n > 2t_{n-1}$ and $\alpha(t) < n^{-2}$ if $t \geq t_n$. Construct a function ϕ , concave and with continuous second derivative in $[0, \infty)$, such that $\phi(t_n) = n$. Consideration of the graph of ϕ shows that $t_n \phi'(t_n) < 2$ for $n \geq 2$. Hence

$$\begin{aligned} \int_{t_n}^{t_{n+1}} \alpha(t) t |\phi''(t)| dt &< -n^{-2} \int_{t_n}^{t_{n+1}} t \phi''(t) dt \\ &= n^{-2} \{t_n \phi'(t_n) - t_{n+1} \phi'(t_{n+1}) + \phi(t_{n+1}) - \phi(t_n)\} \\ &< 3n^{-2}. \end{aligned}$$

Consequently,

$$\int_0^{\infty} \alpha(t) t |\phi''(t)| dt < \infty. \quad (4)$$

Now define

$$g(x) = f(x) + \int_0^\infty \{ \sigma_t(x) - f(x) \} t \phi''(t) dt. \quad (5)$$

By relation (4) and the Fubini theorem, the integral in equation (5) converges absolutely for almost all x , and $g \in L$. Also,

$$\hat{g}(y) = \hat{f}(y) + \hat{f}(y) \int_0^\infty \{ \hat{K}_t(y) - 1 \} t \phi''(t) dt.$$

The last integral is an even function of y . For $y > 0$, it is equal to

$$- \int_0^y t \phi''(t) dt - y \int_y^\infty \phi''(t) dt = \phi(y) - \phi(0) = \phi(y) - 1.$$

Thus, if we put $\phi(-t) = \phi(t)$, we have, for all real y ,

$$\hat{g}(y) = \hat{f}(y) \phi(y). \quad (6)$$

Next, put $\lambda(t) = 1/\phi(t)$, and

$$h(x) = \int_0^\infty K_t(x) t \lambda''(t) dt. \quad (7)$$

Note that λ is convex in $(0, \infty)$, that $\lambda(t) \rightarrow 0$ as $t \rightarrow \infty$, and that consequently

$$\int_0^\infty t \lambda''(t) dt = \lambda(0) < \infty.$$

This implies that $h \in L$, and

$$\hat{h}(y) = \int_0^\infty \hat{K}_t(y) t \lambda''(t) dt.$$

For $y > 0$, a calculation similar to the one that led to equation (6) shows that $\hat{h}(y) = \lambda(y)$. By equation (6),

$$\hat{f}(y) = \hat{g}(y) \hat{h}(y) \quad (8)$$

for all real y , and part (a) of the theorem is proved.

It is evident from the construction that part (b) holds. To prove part (c), note that the function $\phi \hat{K}_t$ satisfies a Lipschitz condition of order 1 and vanishes outside a bounded interval. Hence $\phi \hat{K}_t = \hat{U}_t$ for some $U_t \in L$, and, by equation (6), $\hat{U}_t \hat{f} = \hat{K}_t \hat{g}$. It follows that $K_t * g$ belongs to the ideal generated by f , for each $t > 0$. As $t \rightarrow \infty$, $K_t * g$ tends to g , in the norm of L , so that part c holds. This completes the proof.

It is quite natural to ask now whether every non-negative $f \in L$ is the convolution of two nonnegative members of L . To see that this is not the case, observe that the integral in equation (1) is a lower semicontinuous function of x if g and h are nonnegative, so that f must coincide almost everywhere with some lower semicontinuous function if $f = g * h$. But this is impossible if f is the characteristic function of a compact totally disconnected set of positive measure, for instance.

It would be interesting to determine those functions which are convolutions of nonnegative functions.

* Research Fellow of the Alfred P. Sloan Foundation.