

A. Erdmann [12] has proved in this thesis that the exponent $\lambda = |1/2 - 1/p|$ in the inequality of Corollary 1 is also the best possible in the case $1 < p < \infty$.

COROLLARY 2. Let E_n be a subspace of E . Then there is a projection P from E onto E_n such that

$$\iota_p(P) \leq n^{\max(1/p, 1/2)} \quad \text{for} \quad 1 \leq p \leq \infty.$$

Proof. For $1 \leq p \leq 2$ the statement follows from the well-known result of S. Kwapien (cf. [10], Chapter 29) that there is a projection P with $\pi_2(P) = n^{1/2}$ and Proposition 4. For $2 \leq p \leq \infty$ the statement is implied by the fact that $\iota_p \leq \pi_2$.

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Maximal seminorms on Weak L^1

by

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Abstract. For each $f \in \text{Weak } L^1$ let $q_1(f) = \sup_{a>0} a\mu(\{x \mid |f(x)| > a\})$ and let $q(f)$ be the seminorm

$$q(f) = \inf_{f=f_1+f_2+\dots+f_n} \sum_{j=1}^n q_1(f_j).$$

We obtain two equivalent expressions for $q(f)$ and make some remarks about the dual of $\text{Weak } L^1$.

Introduction. For $0 < p < \infty$ the space $\text{Weak } L^p$ taken over the measure space (X, \mathcal{L}, μ) consists of all (equivalence classes of) measurable functions f for which the quasinorm

$$q_p(f) = \sup_{a>0} a[\mu(\{x \mid |f(x)| > a\})]^{1/p}$$

is finite.

In [4] and [3] it was shown (independently) that $\text{Weak } L^1$ has a non trivial dual space. This is at first sight a surprising result since one can readily show that any continuous linear functional on $\text{Weak } L^1$ necessarily vanishes on all simple functions if μ is non atomic. Thus the functionals and seminorms on $\text{Weak } L^1$ measure only the “behavior at infinity” (in a sense to be indicated below and in [3]) of the functions on which they act.

Any continuous linear functional on $\text{Weak } L^1$ is dominated by a constant multiple of the quasinorm q_1 and therefore also by a multiple of the seminorm q defined by

$$q(f) = \inf_{f=f_1+f_2+\dots+f_n} \sum_{j=1}^n q_1(f_j)$$

where the infimum is taken over all finite decompositions $f = f_1 + f_2 + \dots + f_n$ of f in $\text{Weak } L^1$. The quotient space of $\text{Weak } L^1$ modulo the subspace of elements f satisfying $q(f) = 0$ is a Banach space W normed by q whose dual coincides with the dual of $\text{Weak } L^1$.

We shall show here that when the measure μ is non atomic, q is equivalent to each of the following seminorms:

$$I(f) = \lim_{n \rightarrow \infty} \left(\sup_{b/a > n} (\log(b/a))^{-1} \int_{\{x: a \leq |f(x)| \leq b\}} |f(x)| d\mu \right),$$

$$J(f) = \lim_{h \rightarrow 1} \left(\sup_{1 > r > h} (1-r) \int_0^r f^*(s)^r ds \right)$$

where f^* is the non increasing rearrangement of f . One might hope that with the help of I or J it might be possible to give some sort of description of $W^* = (\text{Weak } L^1)^*$ but in fact the remarks in the last part of this note suggest that there is little hope of obtaining a reasonable characterisation of the elements of the dual space.

Equivalence of the seminorms q , I and J . To verify the triangle inequality for I and for J , let f and g be in $\text{Weak } L^1$. It is immediate that $J(f+g) \leq J(f) + J(g)$ since

$$\int_0^t f^*(s)^r ds = \sup_{\substack{E \in \Sigma \\ \mu(E) = t}} \int_E |f(x)|^r d\mu$$

and

$$|f(x) + g(x)|^r \leq |f(x)|^r + |g(x)|^r$$

for each $r \leq 1$. For the case of the seminorm I let us fix numbers a and b , $0 < a < b$ and let $E_0 = \{x: a \leq |f(x) + g(x)| \leq b\}$. Then $E_0 \subset E_1 \cup E_2 \cup E_3 \cup E_4$ where

$$E_1 = \{x: |f(x)| > b/2\} \cup \{x: |g(x)| > b/2\},$$

$$E_2 = \{x: a/2 \leq |f(x)| \leq b/2, a/2 \leq |g(x)| \leq b/2\},$$

$$E_3 = \{x: |f(x)| < a/2, a/2 \leq |g(x)| \leq b/2\},$$

and

$$E_4 = \{x: |g(x)| < a/2, a/2 \leq |f(x)| \leq b/2\}.$$

$\int_{E_0 \cup E_1} |f+g| d\mu \leq b\mu(E_1) \leq 2(q_1(f) + q_1(g))$ and similarly $\int_{E_3} |f| d\mu \leq q_1(g)$ and $\int_{E_4} |g| d\mu \leq q_1(f)$. Consequently,

$$\begin{aligned} \int_{E_0} |f+g| d\mu &\leq 3(q_1(f) + q_1(g)) + \int_{E_2 \cup E_4} |f| d\mu + \int_{E_2 \cup E_3} |g| d\mu \\ &\leq 3(q_1(f) + q_1(g)) + \int_{\{x: a/2 \leq |f(x)| \leq b/2\}} |f| d\mu + \int_{\{x: a/2 \leq |g(x)| \leq b/2\}} |g| d\mu. \end{aligned}$$

Upon dividing by $\log(b/a)$ and taking the limsup as b/a tends to infinity we obtain that $I(f+g) \leq I(f) + I(g)$.

The rest of the verification that I and J are seminorms is trivial and it is also easy to see that $I(f) \leq q_1(f)$, $J(f) \leq q_1(f)$ for each $f \in \text{Weak } L^1$. It follows that $I(f) \leq q(f)$ and $J(f) \leq q(f)$, and incidentally these inequalities imply that $I(h) = J(h) = q(h) = 1$ for any function h with $h^*(t) = 1/t$.

The equivalence of the three seminorms now follows from the following theorem.

THEOREM. Let (X, Σ, μ) be a non atomic measure space. Then for each $f \in \text{Weak } L^1(\mu)$:

- (i) $q(f) \leq 2I(f)$;
- (ii) $I(f) \leq 6J(f)$.

Proof of (i). Clearly it suffices to prove the inequality for all functions of the form $f = \sum_{k=-\infty}^{\infty} \lambda^k \chi_{I_k}$ where the sets I_k are disjoint and λ is any fixed positive number as close as we please to 1. In fact we may take the measure space to be the half line $(0, \infty)$ equipped with Lebesgue measure and the sets I_k to be abutting intervals such that f is non increasing. The extension of the proof to the case of a general non atomic measure space is then straightforward.

Specifically then let $f = \sum_{k=-\infty}^{\infty} \lambda^k \chi_{I_k}$ where $\lambda > 1$, $I_k = [h_{k+1}, h_k]$ and $(h_k)_{k=-\infty}^{\infty}$ is a non increasing sequence of non negative numbers with $\lim_{k \rightarrow -\infty} h_k = 0$. Fix an integer N and for $j = 1, 2, \dots, N$ and $k = 0, \pm 1, \pm 2, \dots$ let $t_{kj} = h_{k+1} + j|I_k|/N$, where $|I_k| = \mu(I_k) = h_k - h_{k+1}$. Define

$$g_j(t) = \sum_{k=-\infty}^{\infty} \frac{\lambda^k |I_k|}{|t - t_{kj}| + |I_k|/N} \chi_{I_k}(t).$$

For $t \in I_k$,

$$\sum_{j=1}^N g_j(t) \geq \sum_{j=1}^N g_j(h_{k+1}) = f(t) N \left(\sum_{j=1}^N \frac{1}{j+1} \right).$$

Consequently, for all $t \in (0, \infty)$

$$f(t) \leq N^{-1} \left(\sum_{j=1}^N \frac{1}{j+1} \right)^{-1} \sum_{j=1}^N g_j(t)$$

and

$$q(f) \leq N^{-1} \left(\sum_{j=1}^N \frac{1}{(j+1)} \right)^{-1} \sum_{j=1}^N q_1(g_j).$$

For any $\alpha > 0$ the set $E_{kj} = I_k \cap \{t \mid g_j(t) > \alpha\}$ coincides with I_k if $\alpha < \lambda^k(1+1/N)^{-1}$ and is empty if $\alpha \geq \lambda^k N$. If $\lambda^k(1+1/N)^{-1} \leq \alpha < \lambda^k N$, then $\mu(E_{kj}) \leq 2|I_k| \left(\frac{\lambda^k}{\alpha} - \frac{1}{N} \right)$. So

$$\begin{aligned} a\mu\{t \mid g_j(t) > \alpha\} &\leq a \sum_{\alpha < \lambda^k(1+1/N)^{-1}} |I_k| + a \sum_{\lambda^k(1+1/N)^{-1} \leq \alpha < \lambda^k N} 2|I_k| \lambda^k / \alpha \\ &\leq a\mu\{t \mid f(t) > \alpha(1+1/N)\} + 2 \int_{\{t \mid \alpha/N \leq f(t) \leq \alpha(1+1/N)\}} f(t) dt. \end{aligned}$$

It follows that

$$q_1(g_j) \leq q_1(f) + 2 \sup_{b/\alpha \leq N+1} \int_{\{t \mid \alpha \leq f(t) < b\}} |f(t)| dt$$

and this in turn implies that

$$q(f) \leq \left(\sum_{j=1}^N \frac{1}{j+1} \right)^{-1} \left(q_1(f) + 2 \sup_{b/\alpha \geq N+1} \int_{\{t \mid \alpha < f(t) < b\}} |f(t)| dt \right).$$

Now letting N tend to infinity we obtain $q(f) \leq 2I(f)$.

Proof of (ii). Let us fix f in $\text{Weak } L^1$. We may assume without loss of generality that $q_1(f) = 1$. There exist sequences $(a_n)_{n=1}^\infty$, $(b_n)_{n=1}^\infty$ of positive numbers such that $\lim_{n \rightarrow \infty} b_n/a_n = \infty$ and

$$\lim_{n \rightarrow \infty} \left[(\log(b_n/a_n))^{-1} \int_{\{x \mid a_n \leq |f(x)| \leq b_n\}} |f(x)| d\mu \right] = I(f).$$

But since $q_1(f) = 1$,

$$\begin{aligned} (\log(b_n/a_n))^{-1} \int_{\{t \mid a_n \leq f^*(t) \leq b_n\}} f^*(t) dt &\leq (\log(b_n/a_n))^{-1} \int_0^{1/a_n} \min(b_n, f^*(t)) dt \\ &\leq (1-r_n)(1/a_n)^{r_n-1} \int_0^{1/a_n} f^*(t)^{r_n} dt (b_n/a_n)^{1-r_n} [(1-r_n) \log(b_n/a_n)]^{-1} \end{aligned}$$

for any choice of $r_n \in (0, 1)$. Here we shall choose $r_n = 1 - (\log(b_n/a_n))^{-1}$ so that $(b_n/a_n)^{1-r_n} = e$ and $\lim_{n \rightarrow \infty} r_n = 1$. (This also minimizes the expression $(b_n/a_n)^{1-r_n} [(1-r_n) \log(b_n/a_n)]^{-1}$.) In the limit as n tends to infinity the above inequalities imply that $I(f) \leq eJ(f)$.

Remarks about the dual and predual of W . For $p < 1$ the dual space of $\text{Weak } L^p$ is trivial in the non atomic case ([4], [1]). $(\text{Weak } L^p)^*$ for $p > 1$ was studied in [2] where it was seen to be the direct sum of the Lorentz space $L^{p',1}$ and a space S of "singular" functionals which, like those of $(\text{Weak } L^1)^*$ vanish on simple functions. There is a representation, though not a canonical one, for elements of S , and, in the case of a finite measure space, each element of S is supported on a set whose measure may be

chosen to be arbitrarily small. Furthermore, $\text{Weak } L^p$ has a perfectly civilized predual, namely $L^{p',1}$.

We show here that analogous results for the case $p = 1$ are either untrue or unlikely. Let us consider a finite measure space (X, \mathcal{L}, μ) with $\mu(X) = 1$. We first observe that there exists a continuous linear functional l on $\text{Weak } L^1(X, \mu)$ which cannot be supported on any set of measure smaller than 1. Let Γ be the class of non negative functions f in $\text{Weak } L^1$ for which $\lim_{r \rightarrow 1} ((1-r) \int_X f(x)^r d\mu)^{1/r}$ exists. For each $f \in \Gamma$ define $l(f)$ to equal this limit. In view of the inequalities

$$\left(\int f^r d\mu \right)^{1/r} + \left(\int g^r d\mu \right)^{1/r} \leq \left(\int (f+g)^r d\mu \right)^{1/r} \leq 2^{1/r-1} \left[\left(\int f^r d\mu \right)^{1/r} + \left(\int g^r d\mu \right)^{1/r} \right]$$

which hold for each positive $r \leq 1$ and positive functions f and g we can immediately see that $f \in \Gamma$, $g \in \Gamma$ implies that $f+g \in \Gamma$ with $l(f+g) = l(f) + l(g)$, and that l has a unique extension to a bounded linear functional on the subspace $\Gamma - \Gamma$ of $\text{Weak } L^1$ and thus extends to all of $\text{Weak } L^1$. Clearly $l(f) = 1$ for every non negative function f with $f^*(t) = 1/t$ on $(0, \varepsilon)$ where ε may be arbitrarily small.

Next we specifically choose X to be $(0, 1)$ with Lebesgue measure. Let $g_a(x) = 1/2|x-a|$ for each $a \in (0, 1)$ and let Y be the subspace of $\text{Weak } L^1$ spanned by these functions. Consider any $f = \sum_{j=1}^N \lambda_j g_{a_j}$ in Y where

the a_j 's are distinct. Choose disjoint open intervals I_j such that $a_j \in I_j$. Let $\tilde{f} = \sum_{j=1}^N \lambda_j g_{a_j} \chi_{I_j}$. Then $f - \tilde{f}$ is bounded, $q(f - \tilde{f}) = 0$ and so $q(f) = q(\tilde{f})$.

For all α sufficiently large $\mu\{x \mid \tilde{f}(x) > \alpha\} = \sum_{j=1}^N |\lambda_j|/\alpha$. It follows that $q(f) = \sum_{j=1}^N |\lambda_j|$. Now define the linear functional γ on Y by $\gamma(\sum_{j=1}^N \lambda_j g_{a_j}) = \sum_{j=1}^N \lambda_j m(a_j)$ where m is a bounded function on $(0, 1)$. γ can be extended to a linear functional on all $\text{Weak } L^1$ with bound equal to $\sup_{0 < x < 1} |m(x)|$. Any representation which one might hope to obtain for such functionals would also have to be meaningful in the case where m is not measurable.

This last example seems to rather dim the prospects of finding a reasonable representation for elements of $(\text{Weak } L^1)^*$. One is thus led to ask whether $\text{Weak } L^1$, or rather the corresponding Banach space W has a predual which might be easier to describe and which might perform some of the functions of the inaccessible dual. We conclude these remarks by showing that W cannot have a "natural" predual; any seminorm induced on $\text{Weak } L^1$ by a predual of W necessarily has properties which are incompatible with the basic structures of $\text{Weak } L^1$. One would expect any reasonable seminorm $w(f)$ on $\text{Weak } L^1$ to be rearrangement invariant and, more pertinently for us, it ought to be invariant, as are I , J , and q with respect to the natural rescaling of $\text{Weak } L^1$ obtained when the measure

μ is replaced by 2μ . Specifically we expect to have that

$$(*) \quad f^*(t) = 2g^*(2t) \quad \text{implies that} \quad w(f) = w(g).$$

But it follows from $(*)$ that the unit ball of W with respect to the dual norm has no extreme points, which is a contradiction. To see this we first note that, if $f \in \text{Weak } L^1$ has the form $f = \sum_{k=1}^{\infty} \lambda_k \chi_{E_k}$ where the sets E_k are disjoint, then f cannot be an extreme point of the dual norm unit ball of W , since $f = f_0 + f_1$ where $w(f_0) = w(f_1) = \frac{1}{2}w(f)$ and $f_0 \neq f_1$. To construct f_0 and f_1 divide each set E_k into two disjoint sets of equal measure $E_k = E_{k0} \cup E_{k1}$ and let $f_j = \sum_{k=1}^{\infty} \lambda_k \chi_{E_{kj}}$, $j = 0, 1$. Clearly $f_j^*(t) = f^*(2t)$, so that $w(f_j) = \frac{1}{2}w(f)$. Finally it suffices to observe that for any function $g \in \text{Weak } L^1$ there exists a function $f = \sum_{k=1}^{\infty} \lambda_k \chi_{E_k}$ of the above form which represents the same element of W . To construct f we let $G_n = \{x \mid 2^n \leq |g(x)| < 2^{n+1}\}$ for each integer n and let f restricted to G_n be a simple function such that $\|(f-g)\chi_{G_n}\|_{L^1} \leq 2^{-|n|}$. Clearly f has the required form. For each positive integer N let $V_N = \bigcup_{|n| \leq N} G_n$. Then $I((f-g)\chi_{V_N}) = 0$ for each N and

$$I(f-g) = I((f-g)\chi_{X \setminus V_N}) \leq \|(f-g)\chi_{X \setminus V_N}\|_{L^1} \leq \sum_{|n| > N} 2^{-|n|}.$$

Since N may be arbitrarily large, we deduce that f and g are equivalent.

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On the strong maximal function and Zygmund's class $L(\log^+ L)^n$

by

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Abstract. We show that the basic inequality of a weak type estimate may in a sense be reversed, thus allowing us to give a characterization of the class $L(\log^+ L)^n$ in terms of the integrability of certain functions associated with the strong differentiability of integrals.

1. Introduction and statement of results. In this paper m is used to denote Lebesgue measure in any number of dimensions; this number being clear in each case from the context.

Let $f(x) = f(x_1, \dots, x_n)$ be an integrable function with support in the unit cube of \mathbf{R}^n , defined by the inequalities $0 \leq x_i \leq 1$ ($i = 1, \dots, n$). We consider the *partial* maximal operators M_i defined by

$$(1) \quad M_i f(x) = \sup_{a < x_i < b} \frac{1}{b-a} \int_a^b |f(x_1, \dots, x_{i-1}, u, x_{i+1}, \dots, x_n)| du$$

at each point x in \mathbf{R}^n . We also consider the *strong maximal function*

$$(2) \quad f^*(x) = \sup_{I \ni x} \frac{1}{m(I)} \int_I |f(y)| dy,$$

where the supremum is taken over the set of all intervals I (cells with sides parallel to the axes) containing the point x . As usual, we denote by $L(\log^+ L)^k$ the class of all functions f such that the integral

$$\int |f(x)| (\log^+ |f(x)|)^k dx$$

is finite.

One of the authors proved in [1] the following theorem:

THEOREM A. *The operation $M_n \dots M_1 f$ is well defined for any function f in $L(\log^+ L)^{n-1}$ and there exists a constant C depending only on n , such that for each $t > 0$,*

$$(3) \quad m\{x: M_n \dots M_1 f(x) > 4t\} \leq C \int \frac{|f|}{t} \left(\log^+ \frac{|f|}{t} \right)^{n-1} dx.$$