

QUADRATIC INEQUALITIES FOR FUNCTIONALS IN l^∞

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Abstract. For a class of operators T on l^∞ and T -invariant functionals φ we prove inequalities between $\varphi(x)$, $\varphi(x^2)$ and the upper density of the sets

$$P_r := \{n \in \mathbb{N}_0 : \varphi((T^n x) \cdot x) > r\}.$$

Applications are given to Banach limits and integrals.

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1. INTRODUCTION

Let Γ be a nonempty set and let $l^\infty(\Gamma, \mathbb{R})$ denote the real Banach algebra of all bounded functions $x : \Gamma \rightarrow \mathbb{R}$ endowed with the supremum norm $\|\cdot\|$. Let \mathcal{A} be a closed subalgebra of $l^\infty(\Gamma, \mathbb{R})$ containing the unit e , $e(\gamma) = 1$ ($\gamma \in \Gamma$). Moreover let \mathcal{A} be ordered by the cone $K := \{x \in \mathcal{A} : x(\gamma) \geq 0 \text{ } (\gamma \in \Gamma)\}$, that is $x \leq y \Leftrightarrow y - x \in K$. Let K^* denote the dual cone of K , that is $K^* := \{\varphi \in \mathcal{A}^* : \varphi(x) \geq 0 \text{ } (x \in K)\}$. For $x \in \mathcal{A}$ and a continuous function $h : \Gamma \rightarrow \mathbb{R}$ we have $h \circ x \in \mathcal{A}$ and for short we set $h(x) := h \circ x$. Next, let $T : \mathcal{A} \rightarrow \mathcal{A}$, $T \neq 0$ be a linear operator such that

$$\forall x, y \in \mathcal{A} : T(x \cdot y) = (Tx) \cdot (Ty). \tag{1.1}$$

Note that T is monotone as $Tx = (T\sqrt{x}) \cdot (T\sqrt{x}) \geq 0$ ($x \in K$), thus T is continuous. In particular $Te = (Te) \cdot (Te)$, thus $0 \leq Te \leq e$ and T has operator norm $\|T\| = \|Te\| = 1$. We set

$$\mathcal{B}(T) := \{\varphi \in K^* : \varphi(e) = 1, \varphi \circ T = \varphi\}.$$

For $\varphi \in \mathcal{B}(T)$ and $x \in \mathcal{A}$ we are interested in the size of the sets

$$P_r := \{n \in \mathbb{N}_0 : \varphi((T^n x) \cdot x) > r\},$$

and we will prove inequalities between $\varphi(x)$, $\varphi(x^2)$ and the upper density of P_r .

As an introducing example let $\mathcal{A} = l^\infty(\mathbb{N}, \mathbb{R})$ and let S denote the left shift operator $Sx = (x_{k+1})_{k \in \mathbb{N}}$. Recall that a functional $L \in (l^\infty(\mathbb{N}, \mathbb{R}))^*$ is called a Banach limit if it has the following three properties:

$$L \in K^*, \quad L(e) = 1, \quad L \circ S = L.$$

Let \mathcal{L} denote the set of all Banach limits. In this case we have $\mathcal{L} = \mathcal{B}(S)$. More general, let $\sigma : \mathbb{N} \rightarrow \mathbb{N}$ be any function and let $T_\sigma : l^\infty(\mathbb{N}, \mathbb{R}) \rightarrow l^\infty(\mathbb{N}, \mathbb{R})$, $T_\sigma x = (x_{\sigma(k)})_{k \in \mathbb{N}}$. Clearly T_σ satisfies (1.1). In [5] sufficient conditions for $\mathcal{B}(T_\sigma) \cap \mathcal{L} \neq \emptyset$ are given. The dilation operator

$$T_\sigma x = (x_1, x_1, x_2, x_2, x_3, x_3, x_4, x_4, \dots) \quad (x \in l^\infty(\mathbb{N}, \mathbb{R}))$$

is an example with $\emptyset \neq \mathcal{B}(T_\sigma) \cap \mathcal{L} \neq \mathcal{L}$, see [1].

As a second example let $\mathcal{A} = C_{2\pi}(\mathbb{R}, \mathbb{R})$ or $\mathcal{A} = R_{2\pi}(\mathbb{R}, \mathbb{R})$ be the Banach algebra of all 2π -periodic continuous or regulated functions $x : \mathbb{R} \rightarrow \mathbb{R}$, respectively. In both cases \mathcal{A} is a closed unital subalgebra of $l^\infty(\mathbb{R}, \mathbb{R})$. Let $\tau \in \mathbb{R}$, and let $T_\tau : \mathcal{A} \rightarrow \mathcal{A}$ be the translation operator $(T_\tau x)(t) = x(t + \tau)$. Then T_τ satisfies (1.1), and the functional

$$x \mapsto \varphi(x) = \frac{1}{2\pi} \int_0^{2\pi} x(t) dt$$

is in $\mathcal{B}(T_\tau)$.

2. MAIN RESULTS

For a set $M \subseteq \mathbb{N}_0$ the upper density of M is defined as

$$\overline{D}(M) := \limsup_{n \rightarrow \infty} \frac{|M \cap \{0, \dots, n\}|}{n + 1}.$$

If M is infinite and $M = \{n_j : j \in \mathbb{N}\}$ with $(n_j)_{j \in \mathbb{N}}$ strictly increasing, the upper density of M is

$$\overline{D}(M) = \limsup_{j \rightarrow \infty} \frac{j}{n_j}.$$

For finite sets clearly $\overline{D}(M) = 0$. We define the function $\rho : l^\infty(\mathbb{N}, \mathbb{R}) \rightarrow \mathbb{R}$ by

$$\rho(x) := \limsup_{\lambda \rightarrow 1+} (\lambda - 1) \sum_{k=1}^{\infty} \frac{x_k}{\lambda^k}.$$

Note that ρ is a sublinear functional on $l^\infty(\mathbb{N}, \mathbb{R})$.

Theorem 2.1. *Let $T : \mathcal{A} \rightarrow \mathcal{A}$ be a linear operator with property (1.1), let $\varphi \in \mathcal{B}(T)$, $x \in \mathcal{A}$ and $r \in \mathbb{R}$. Then*

$$\varphi(x)^2 \leq \rho((\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}) \leq (1 - \overline{D}(P_r))r + \overline{D}(P_r)\varphi(x^2).$$

In particular, if $r < \varphi(x)^2$ then

$$0 < \frac{\varphi(x)^2 - r}{\varphi(x^2) - r} \leq \overline{D}(P_r).$$

The following result specifies the quantity $\rho((\varphi((T^n x) \cdot x))_{n \in \mathbb{N}})$ from Theorem 2.1 in some special cases.

Theorem 2.2. *If under the assumptions of Theorem 2.1 the sequence*

$$\left(\frac{1}{n} \sum_{k=1}^n T^k x \right)_{n \in \mathbb{N}}$$

has a weakly convergent subsequence, then it is norm convergent, and

$$\rho((\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n \varphi((T^k x) \cdot x).$$

In the proof of Theorem 2.1 we use the following lemma (which was proved for Banach limits in [3]).

Lemma 2.3. *Let $\varphi \in K^*$, $\varphi(e) = 1$, and let $h : \mathbb{R} \rightarrow \mathbb{R}$ be convex. Then*

$$\forall x \in \mathcal{A} : \varphi(h(x)) \geq h(\varphi(x)).$$

Proof. Let $t_0 := \varphi(x)$. As h is convex it is continuous, hence $h(x) \in \mathcal{A}$, and there is a supporting straight line $t \mapsto h(t_0) + \alpha(t - t_0)$ such that

$$h(t) \geq h(t_0) + \alpha(t - t_0) \quad (t \in \mathbb{R}).$$

Hence

$$\varphi(h(x)) \geq \varphi(h(t_0)e + \alpha(x - t_0e)) = h(\varphi(x)).$$

□

Remark 2.4. If $\varphi(x) \neq 0$ in Theorem 2.1 we can set $r(\alpha) := \alpha\varphi(x)^2$ ($\alpha < 1$) and obtain the scaled inequality

$$\varphi(x)^2 \leq \frac{\overline{D}(P_{r(\alpha)})}{1 - \alpha + \alpha\overline{D}(P_{r(\alpha)})} \varphi(x^2) \quad (\alpha < 1),$$

which is an improvement of $\varphi(x)^2 \leq \varphi(x^2)$ coming from Lemma 2.3. If in addition $x \in K$ we have $\varphi(x^2) \leq \varphi(x)\|x\|$ and obtain

$$\varphi(x) \leq \frac{\overline{D}(P_{r(\alpha)})}{1 - \alpha + \alpha\overline{D}(P_{r(\alpha)})} \|x\| \quad (\alpha < 1).$$

We will now give the proofs of Theorem 2.1 and Theorem 2.2.

Proof. Recall that $\|T\| = 1$. By (1.1) we have

$$\varphi((T^{n+m}x) \cdot (T^m x)) = \varphi(T^m((T^n x) \cdot x)) = \varphi((T^n x) \cdot x) \quad (n, m \in \mathbb{N}_0). \quad (2.1)$$

Moreover note that $(y, z) \mapsto \varphi(y \cdot z)$ is a semi-definite bilinear form on \mathcal{A} , and therefore the Cauchy–Schwarz inequality is valid:

$$\varphi(y \cdot z)^2 \leq \varphi(y^2)\varphi(z^2) \quad (y, z \in \mathcal{A}).$$

In particular, for $x \in \mathcal{A}$ and $n \in \mathbb{N}_0$ we have

$$|\varphi((T^n x) \cdot x)| \leq \sqrt{\varphi((T^n x) \cdot (T^n x))} \sqrt{\varphi(x^2)} = \varphi(x^2). \quad (2.2)$$

By Lemma 2.3, we have for $x \in \mathcal{A}$ and $\lambda > 1$:

$$\begin{aligned} (\varphi((I - T/\lambda)^{-1}x))^2 &\leq \varphi(((I - T/\lambda)^{-1}x) \cdot ((I - T/\lambda)^{-1}x)) \\ &= \varphi\left(\sum_{n=0}^{\infty} \frac{T^n x}{\lambda^n} \cdot \sum_{n=0}^{\infty} \frac{T^n x}{\lambda^n}\right) \\ &= \sum_{n,m=0}^{\infty} \frac{1}{\lambda^{n+m}} \varphi((T^n x) \cdot (T^m x)) \\ &= \sum_{n=0}^{\infty} \frac{1}{\lambda^{2n}} \varphi((T^n x) \cdot (T^n x)) \\ &\quad + 2 \sum_{m=0}^{\infty} \sum_{n=1}^{\infty} \frac{1}{\lambda^{n+2m}} \varphi((T^{n+m}x) \cdot (T^m x)) \\ &\stackrel{(2.1)}{=} \frac{1}{1 - 1/\lambda^2} \varphi(x \cdot x) + 2 \sum_{m=0}^{\infty} \sum_{n=1}^{\infty} \frac{1}{\lambda^{n+2m}} \varphi((T^n x) \cdot x) \\ &= \frac{1}{1 - 1/\lambda^2} \varphi(x \cdot x) \\ &\quad + 2 \left(\sum_{m=0}^{\infty} \frac{1}{\lambda^{2m}}\right) \left(\sum_{n=1}^{\infty} \frac{1}{\lambda^n} \varphi((T^n x) \cdot x)\right) \\ &= \frac{1}{1 - 1/\lambda^2} \varphi(x \cdot x) + \frac{2}{1 - 1/\lambda^2} \sum_{n=1}^{\infty} \frac{1}{\lambda^n} \varphi((T^n x) \cdot x). \end{aligned}$$

We have

$$\varphi((I - T/\lambda)y) = (1 - 1/\lambda)\varphi(y) \quad (y \in \mathcal{A}, \lambda > 1),$$

thus

$$\varphi(x)^2 = (1 - 1/\lambda)^2 (\varphi((I - T/\lambda)^{-1}x))^2,$$

which together with the previous calculations yields

$$\begin{aligned}
 \varphi(x)^2 &\leq \frac{\lambda - 1}{\lambda + 1} \varphi(x \cdot x) + 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n=1}^{\infty} \frac{1}{\lambda^n} \varphi((T^n x) \cdot x) \\
 &\leq 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n=0}^{\infty} \frac{1}{\lambda^n} \varphi((T^n x) \cdot x) \\
 &\leq 2 \frac{\lambda - 1}{\lambda + 1} \left(\sum_{n \in P_r} \frac{1}{\lambda^n} \varphi((T^n x) \cdot x) + r \sum_{n \notin P_r} \frac{1}{\lambda^n} \right) \tag{2.3} \\
 &= 2 \frac{\lambda - 1}{\lambda + 1} \left(\sum_{n \in P_r} \frac{1}{\lambda^n} (\varphi((T^n x) \cdot x) - r) + r \sum_{n=0}^{\infty} \frac{1}{\lambda^n} \right) \\
 &= \frac{2r\lambda}{\lambda + 1} + 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n \in P_r} \frac{1}{\lambda^n} (\varphi((T^n x) \cdot x) - r).
 \end{aligned}$$

As $\lambda \rightarrow 1+$ we obtain (see (2.3))

$$\varphi(x)^2 \leq \rho((\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}) \leq r + \limsup_{\lambda \rightarrow 1+} 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n \in P_r} \frac{1}{\lambda^n} (\varphi((T^n x) \cdot x) - r).$$

If $|P_r| < \infty$ (then $\overline{D}(P_r) = 0$) we get

$$\varphi(x)^2 \leq \rho((\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}) \leq r = (1 - \overline{D}(P_r))r + \overline{D}(P_r)\varphi(x^2).$$

Thus, let $P_r = \{n_j : j \in \mathbb{N}\}$ with $(n_j)_{j \in \mathbb{N}}$ strictly increasing. Let $\varepsilon > 0$. Then

$$\exists j_0 \in \mathbb{N} \forall j \geq j_0 : \frac{j}{n_j} \leq \overline{D}(P_r) + \varepsilon,$$

and

$$\sum_{j=j_0}^{\infty} \frac{1}{\lambda^{n_j}} \leq \sum_{j=j_0}^{\infty} \frac{1}{\lambda^{j/(\overline{D}(P_r)+\varepsilon)}} \leq \frac{1}{1 - \lambda^{-1/(\overline{D}(P_r)+\varepsilon)}}.$$

We now have

$$\begin{aligned}
 &\frac{2r\lambda}{\lambda + 1} + 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n \in P_r} \frac{1}{\lambda^n} (\varphi((T^n x) \cdot x) - r) \\
 &\stackrel{(2.2)}{\leq} \frac{2r\lambda}{\lambda + 1} + \left(2 \frac{\lambda - 1}{\lambda + 1} \sum_{j=1}^{\infty} \frac{1}{\lambda^{n_j}} \right) (\varphi(x^2) - r) \\
 &\leq \frac{2r\lambda}{\lambda + 1} + 2 \frac{\lambda - 1}{\lambda + 1} \left(\sum_{j=1}^{j_0-1} \frac{1}{\lambda^{n_j}} + \frac{1}{1 - \lambda^{-1/(\overline{D}(P_r)+\varepsilon)}} \right) (\varphi(x^2) - r),
 \end{aligned}$$

and from

$$\lim_{\lambda \rightarrow 1+} \frac{\lambda - 1}{1 - \lambda^{-1/\alpha}} = \alpha \quad (\alpha > 0)$$

we conclude that

$$r + \limsup_{\lambda \rightarrow 1+} 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n \in P_r} \frac{1}{\lambda^n} (\varphi((T^n x) \cdot x) - r) \leq r + (\overline{D}(P_r) + \varepsilon)(\varphi(x^2) - r).$$

As $\varepsilon \rightarrow 0+$ we obtain

$$r + \limsup_{\lambda \rightarrow 1+} 2 \frac{\lambda - 1}{\lambda + 1} \sum_{n \in P_r} \frac{1}{\lambda^n} (\varphi((T^n x) \cdot x) - r) \leq (1 - \overline{D}(P_r))r + \overline{D}(P_r)\varphi(x^2),$$

and summing up

$$\varphi(x)^2 \leq \rho((\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}) \leq (1 - \overline{D}(P_r))r + \overline{D}(P_r)\varphi(x^2).$$

If in addition $r < \varphi(x)^2$ (hence $r < \varphi(x)^2 \leq \varphi(x^2)$) then

$$0 < \frac{\varphi(x)^2 - r}{\varphi(x^2) - r} \leq \overline{D}(P_r). \quad \square$$

Proof. To prove Theorem 2.2 we show in a first step that

$$\forall y \in l^\infty(\mathbb{N}, \mathbb{R}) \exists L \in \mathcal{L} : \rho(y) = L(y),$$

which is clear if y is convergent. Recall that ρ is sublinear on $l^\infty(\mathbb{N}, \mathbb{R})$ and let $c(\mathbb{N}, \mathbb{R})$ denote the subspace of all convergent sequences. Then $\rho(x) = \lim_{k \rightarrow \infty} x_k$ ($x \in c(\mathbb{N}, \mathbb{R})$). Let $y \in l^\infty(\mathbb{N}, \mathbb{R}) \setminus c(\mathbb{N}, \mathbb{R})$. According to Hahn-Banach's Theorem there exists $L \in (l^\infty(\mathbb{N}, \mathbb{R}))^*$ such that $L(x) = \rho(x)$ ($x \in c(\mathbb{N}, \mathbb{R})$),

$$-\rho(-x) \leq L(x) \leq \rho(x) \quad (x \in l^\infty(\mathbb{N}, \mathbb{R})),$$

and

$$L(y) = \inf\{\rho(y + x) - \rho(x) : x \in c(\mathbb{N}, \mathbb{R})\} = \rho(y).$$

Clearly $L(e) = 1$ and $L(x) \geq -\rho(-x) \geq 0$ ($x \in K$). To see that $L(Sx) = L(x)$ ($x \in l^\infty(\mathbb{N}, \mathbb{R})$) consider

$$\begin{aligned} \left| (\lambda - 1) \sum_{k=1}^\infty \frac{x_{k+1} - x_k}{\lambda^k} \right| &= \left| (\lambda - 1) \left(\frac{x_1}{\lambda} + \left(\frac{1}{\lambda} - 1\right) \sum_{k=2}^\infty \frac{x_k}{\lambda^{k-1}} \right) \right| \\ &\leq (\lambda - 1) \left(\frac{2\|x\|}{\lambda} \right) \rightarrow 0 \quad (\lambda \rightarrow 1+). \end{aligned}$$

Thus $\rho(Sx - x) = \rho(x - Sx) = 0$, and therefore $L(Sx - x) = 0$ ($x \in l^\infty(\mathbb{N}, \mathbb{R})$). If now y is in addition almost convergent in the sense of Lorentz [4], then

$$\rho(y) = L(y) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n y_k.$$

Thus, Theorem 2.2 is proved if we can show that $y = (\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}$ is almost convergent. Under the assumptions of Theorem 2.2 the Mean Ergodic Theorem (see for example [2, Chapter 8.1]) proves that

$$\left(\frac{1}{n} \sum_{k=1}^n T^k x \right)_{n \in \mathbb{N}}$$

is convergent in norm towards a fixed point u of T . As $\|T\| = 1$ we have

$$\left\| \frac{1}{n} \sum_{k=m}^{n+m-1} T^k x - u \right\| \leq \left\| \frac{1}{n} \sum_{k=1}^n T^k x - u \right\| \quad (n, m \in \mathbb{N}).$$

Thus

$$\frac{1}{n} \sum_{k=m}^{n+m-1} T^k x \rightarrow u \quad (n \rightarrow \infty)$$

uniformly in $m \in \mathbb{N}$. Therefore

$$\frac{1}{n} \sum_{k=m}^{n+m-1} \varphi((T^k x) \cdot x) \rightarrow \varphi(u \cdot x) \quad (n \rightarrow \infty)$$

uniformly in $m \in \mathbb{N}$, that is $(\varphi((T^n x) \cdot x))_{n \in \mathbb{N}}$ is almost convergent. □

3. APPLICATIONS AND EXAMPLES

For $x \in l^\infty(\mathbb{N}, \mathbb{R})$ let

$$q(x) := \liminf_{j \rightarrow \infty} \inf_{m \in \mathbb{N}_0} \frac{1}{j} \sum_{k=m+1}^{j+m} x_k, \quad p(x) := \limsup_{j \rightarrow \infty} \sup_{m \in \mathbb{N}_0} \frac{1}{j} \sum_{k=m+1}^{j+m} x_k.$$

According to Sucheston [6]

$$\min\{L(x) : L \in \mathcal{L}\} = q(x), \quad \max\{L(x) : L \in \mathcal{L}\} = p(x),$$

thus, as \mathcal{L} is convex, we have

$$\{L(x) : L \in \mathcal{L}\} = [q(x), p(x)] \quad (x \in l^\infty(\mathbb{N}, \mathbb{R})).$$

From Theorem 2.1 we obtain the following corollary for the shift operator S .

Corollary 3.1. *Let $x \in l^\infty(\mathbb{N}, \mathbb{R})$ with $[q(x), p(x)] \neq \{0\}$. Then $p(x^2) > 0$ and*

$$\overline{D}(\{n \in \mathbb{N}_0 : p((S^n x) \cdot x) > 0\}) \geq \frac{\max\{q(x)^2, p(x)^2\}}{p(x^2)} > 0.$$

If in addition $x \in K$, then

$$\overline{D}(\{n \in \mathbb{N}_0 : p((S^n x) \cdot x) > 0\}) \geq \frac{p(x)}{\|x\|}.$$

Proof. Set

$$Q := \{n \in \mathbb{N}_0 : p((S^n x) \cdot x) > 0\}.$$

For some $L \in \mathcal{L}$ we have

$$|L(x)| = \max\{|q(x)|, |p(x)|\} > 0.$$

Consider Theorem 2.1 with P_0 corresponding to $\varphi = L$ and $T = S$. We have $P_0 \subseteq Q$ and

$$0 < \max\{q(x)^2, p(x)^2\} = L(x)^2 \leq \overline{D}(P_0)L(x^2) \leq \overline{D}(Q)p(x^2).$$

If in addition $x \in K$, then $0 \leq q(x) \leq p(x)$ and $p(x^2) \leq p(x)\|x\|$. □

For our second corollary let $\mathcal{A} = C_{2\pi}(\mathbb{R}, \mathbb{R})$. Application of Theorem 2.1 to $T = T_\tau$ ($\tau \in \mathbb{R}$) and φ from the introduction leads to the following inequalities.

Corollary 3.2. *Let $x \in \mathcal{A}$ and $r < \varphi(x)^2$. Then*

$$0 < \frac{\left(\frac{1}{2\pi} \int_0^{2\pi} x(t)dt\right)^2 - r}{\frac{1}{2\pi} \int_0^{2\pi} x(t)^2 dt - r} \leq \overline{D} \left(\left\{ n \in \mathbb{N}_0 : \frac{1}{2\pi} \int_0^{2\pi} x(t + n\tau)x(t)dt > r \right\} \right).$$

Remark 3.3. In Corollary 3.2 the sequence

$$\left(\frac{1}{n} \sum_{k=1}^n T^k x \right)_{n \in \mathbb{N}}$$

has a norm convergent subsequence (according to Arzelà-Ascoli’s Theorem) and Theorem 2.2 applies. In particular this sequence is convergent, its limit function is τ -periodic and 2π -periodic, hence constant $\varphi(x)$ if $\tau/\pi \notin \mathbb{Q}$. In this case

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n \varphi((T^k x) \cdot x) = \varphi(x)^2,$$

and we have equality in the first inequality of Theorem 2.1.

Consider $x(t) = 5/(2 + \sin(t))$. Then Corollary 3.2 gives

$$\frac{\frac{25}{3} - r}{\frac{50}{\sqrt{27}} - r} \leq \overline{D} \left(\left\{ n \in \mathbb{N}_0 : \frac{1}{2\pi} \int_0^{2\pi} \frac{25}{(2 + \sin(t + n\tau))(2 + \sin(t))} dt > r \right\} \right).$$

For $\tau = \sqrt{2}$ and $r = 8$ numerically this inequality reads $0.205 \leq 0.570$. The following Figure 1 shows $\varphi((T^n x) \cdot x)$ for $n = 1, \dots, 1000$.

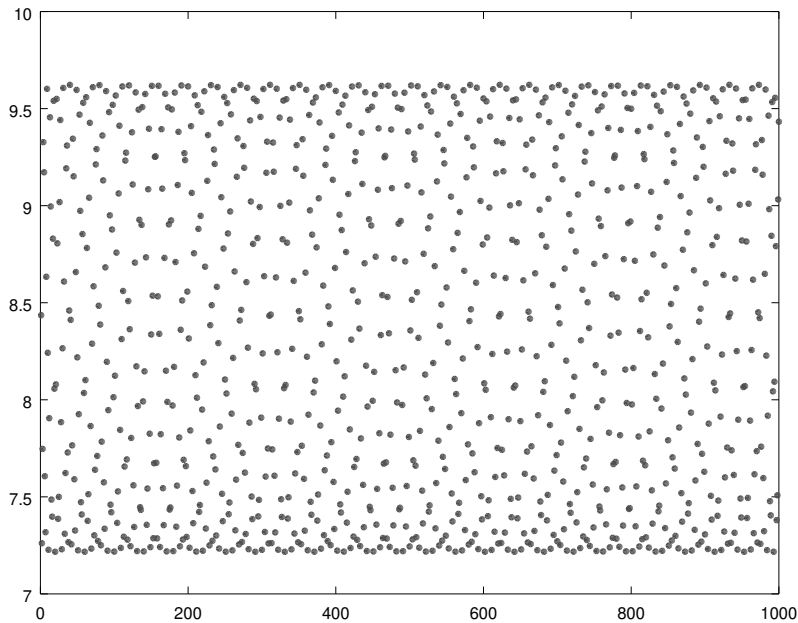


Fig. 1. $\varphi((T^n x) \cdot x)$ for $n = 1, \dots, 1000$

As another example let $\mathcal{A} = C_{2\pi}(\mathbb{R}, \mathbb{R})$ and $T : \mathcal{A} \rightarrow \mathcal{A}$ the dilation operator $(Tx)(t) = x(2t)$. In this case the functional

$$x \mapsto \varphi(x) = \frac{1}{2\pi} \int_0^{2\pi} x(t) dt$$

is in $\mathcal{B}(T)$ as well. This situation has an extremal property:

$$\forall x, y \in \mathcal{A} : \varphi((T^n x) \cdot y) \rightarrow \varphi(x)\varphi(y)$$

(if $x \in K$ the Mean Value Theorem for Integrals leads to a sequence of Riemann sums converging to $\varphi(x)\varphi(y)$). In particular

$$\forall x \in \mathcal{A} : \varphi((T^n x) \cdot x) \rightarrow \varphi(x)^2.$$

Again we have equality in the first inequality of Theorem 2.1, now for each $x \in \mathcal{A}$, and moreover

$$\overline{D}(P_r) = 1 \ (r < \varphi(x)^2), \quad \overline{D}(P_r) = 0 \ (r > \varphi(x)^2)$$

for each $x \in \mathcal{A}$.

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