Some Remarks on Functionals with the Tensorization Property

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Summary. We investigate the subadditivity property (also known as the tensorization property) of \( \varphi \)-entropy functionals and their iterations. In particular we show that the only iterated \( \varphi \)-entropies with the tensorization property are iterated variances. This is a complement to the result due to Latała and Oleszkiewicz on characterization of the standard \( \varphi \)-entropies with the tensorization property.

1. Introduction. An important feature of some functional inequalities for probability measures is the tensorization property (sometimes called the product property): if the inequality holds for each measure \( \mu_1, \mu_2, \ldots \) then it also holds for the product measure \( \mu_1 \otimes \mu_2 \otimes \cdots \). In this paper we focus on the tensorization property of entropy-energy inequalities, well-known examples of which are the logarithmic Sobolev inequality and Poincaré inequality.

By the \( \varphi \)-entropy functional we mean the functional \( \mathbb{E} \varphi(Z) - \varphi(\mathbb{E}Z) \). For \( \varphi(x) = x \log x \) we get the classical entropy functional, for \( \varphi(x) = x^2 \) we get the variance, and for \( \varphi(x) = x^p, \ p \in (1, 2] \), the so-called \( p \)-variance. The family of entropy-energy inequalities corresponding to the \( p \)-variance, which interpolate between the logarithmic Sobolev and Poincaré inequalities, was introduced by Beckner [1] in the context of Gaussian measure on \( \mathbb{R}^n \) and Haar measure on the sphere \( S^{n-1} \). A more abstract treatment of this family of inequalities (in the context of arbitrary probability measures) was given by Latała and Oleszkiewicz [3]. One of the results in that paper states that if \( \varphi : (0, \infty) \to \mathbb{R} \) belongs to the class \( \Phi \), that is, \( \varphi \) is either affine or convex with

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$1/\varphi''$ concave, then the $\varphi$-entropy functional has the tensorization property, i.e. for any random variable $Z$ defined on any product space $\Omega_1 \times \Omega_2$, 

$$E\varphi(Z) - \varphi(EZ) \leq E[(E_1\varphi(Z) - \varphi(E_1Z)) + (E_2\varphi(Z) - \varphi(E_2Z))],$$

or, equivalently,

$$\Psi_2(Z) = E\varphi(Z) - E_1\varphi(E_2Z) - E_2\varphi(E_1Z) + \varphi(EZ) \geq 0.$$  

(The solution of a similar characterization problem, concerning hypercontractivity with some more general functionals instead of $L_p$ norms, was given by Oleszkiewicz [6]). In fact, the paper [3] contains a rigorous proof only of the statement that if $\varphi \in \Phi$ then the $\varphi$-entropy functional 

$$\Psi_1(Z) = E\varphi(Z) - \varphi(EZ)$$

is convex.

Later on, in [2] it was suggested that the convexity of $\Psi_1$ might not imply the non-negativity of $\Psi_2$ straightforwardly. Therefore in order to obtain the latter, a variational formula for $\Psi_2$ was used (established by Bobkov for some particular functions $\varphi$; see [4, Section 4]). However, this formula strongly relies on the analytic conditions that $\varphi$ satisfies (namely, that $\varphi \in \Phi$).

In order to make the picture clear, we shall provide a direct argument that the convexity of $\Psi_1$ is equivalent to the non-negativity of $\Psi_2$ (Proposition 1). We also give the proof of the converse part of the characterization result (Theorem 1): if the $\varphi$-entropy has the tensorization property (in other words, $\varphi$ belongs to the class $C_2$) then $\varphi \in \Phi$. Finally, Theorem 2 addresses the question posed at the end of [3], concerning a characterization of the higher “tensorization classes” $C_n$ for $n > 2$.

2. Notation and definitions. Throughout the paper, $d$ and $n$ stand for positive integers, $U$ denotes an open, convex subset of $\mathbb{R}^d$ and $\varphi: U \to \mathbb{R}$ is a continuous function. By $(\Omega, \mathcal{F}, P)$, $(\Omega_k, \mathcal{F}_k, P_k)$, etc., we shall denote probability spaces. In the case of the product space $(\Omega, \mathcal{F}, P) = \bigotimes_{k=1}^{n}(\Omega_k, \mathcal{F}_k, P_k)$, for $K \subset \{1, \ldots, n\}$, $E_K$ stands for the expectation with respect to the product measure $\bigotimes_{k \in K} P_k$. For $k \in \{1, \ldots, n\}$ we shall write $E_k$ instead of $E_{\{k\}}$.

For $V \subseteq \mathbb{R}^d$, when writing $Z: (\Omega, \mathcal{F}, P) \to V$, we mean that $Z$ is a random variable taking values in $\mathbb{R}^d$ and $P(Z \in V) = 1$.

For fixed $U \subseteq \mathbb{R}^d$, $\varphi: U \to \mathbb{R}$ and fixed $(\Omega, \mathcal{F}, P) = \bigotimes_{k=1}^{n}(\Omega_k, \mathcal{F}_k, P_k)$ we shall consider the functional $\Psi_n$ acting on random variables $Z$ defined on $(\Omega, \mathcal{F}, P)$ with $P(Z \in V) = 1$ for some compact, convex set $V \subset U$, and defined by

$$\Psi_n(Z) = \sum_{K \subset \{1, \ldots, n\}} (-1)^{|K|} E_K \varphi(E_KZ).$$

The definition of the main object we investigate in this paper originates in [3]:
**Definition 1.** We say that \( \varphi \in C_n(U) \) iff the functional \( \Psi_n \) is non-negative for any \( (\Omega, \mathcal{F}, P) = \otimes_{k=1}^n(\Omega_k, \mathcal{F}_k, P_k) \), i.e. for every compact, convex set \( V \subset U \) and every \( Z : (\Omega, \mathcal{F}, P) \to V \),

\[
\Psi_n(Z) \geq 0.
\]

**Remark 1.** It is obvious that \( C_n(U) \) is a convex cone.

**Remark 2.** By slight abuse of notation, we can also define the functional \( \Psi_n \) inductively, as iterations of the \( \varphi \)-entropy functional \( E \varphi(Z) - \varphi(EZ) \), namely

\[
(2) \quad \Psi_n(Z) = E_n \Psi_{n-1}(Z) - \Psi_{n-1}(E_n Z).
\]

(By \( \Psi_{n-1}(Z) \) we mean the application of \( \Psi_{n-1} \) conditionally with the \( n \)th product coordinate fixed, whereas in \( \Psi_{n-1}(E_n Z) \) we consider \( E_n Z \) as a random variable defined on the product of all probability spaces except the \( n \)th). Now, it can be seen that the non-negativity of \( \Psi_n \) is tightly connected with the convexity of \( \Psi_{n-1} \). A precise statement appears in Proposition 1 (equivalence of (i) and (ii')).

**Remark 3.** The functional \( \Psi_n \) can be extended to a functional \( \Psi_n \) acting on a larger class of random variables whose values are not restricted almost surely to some compact subset of \( U \). However, some integrability assumptions should be added to ensure that the right hand side of (1) is well-defined. It would be natural to assume that \( \varphi \) is convex, \( E|Z| < \infty \) (\( | \cdot | \) stands for Euclidean norm in \( \mathbb{R}^d \)) and \( E|\varphi(Z)| < \infty \). Then Jensen’s inequality implies that for each \( K \subseteq \{1, \ldots, n\} \),

\[
a E_K Z + b \leq \varphi(E_K Z) \leq E_K \varphi(Z) \quad \text{a.s.}
\]

for some \( a, b \in \mathbb{R} \). Since the lower and upper bounds are integrable with respect to \( E_K \), each term in the sum (1) is well-defined and finite. As we shall see, in the context of the classes \( C_n(U) \), the assumption that \( \varphi \) is convex is not restrictive at all. Moreover, an easy truncation argument will show that the non-negativity of \( \Psi_n \) is a consequence of the non-negativity of \( \Psi_n \) (see Proposition 1, equivalence of (i) and (iii')).

**Example 1.** Jensen’s inequality implies that \( C_1(U) \) contains exactly the convex functions on \( U \).

**Example 2.** The class \( C_2((0, \infty)) \) is exactly the class of functions \( \varphi \) for which the subadditive \( \varphi \)-entropies are widely considered. The most important examples are \( \varphi(x) = x^p \) for \( p \in (1, 2] \) and \( \varphi(x) = x \log(x) \). In the introduction we mentioned that \( \Phi \subseteq C_2((0, \infty)) \). In fact, we shall show that these two classes are equal (see Theorem 1).
3. Properties of the classes $C_n$. We start with a proposition giving some equivalent variants of the definition of the class $C_n$. The discrete cubes $\{-1,1\}_{\lambda}^n$ considered below are the $n$-fold products of the two-point probability space $\{-1,1\}$ endowed with the measure $\lambda \delta_1 + (1 - \lambda) \delta_{-1}$; if $\lambda$ is omitted then it means that we take $\lambda = 1/2$.

**Proposition 1.** The following assertions are equivalent:

(i) $\varphi \in C_n(U),$

(ii) for every random variable $Z: \{-1,1\}^n \to U$ we have $\Psi_n(Z) \geq 0,$

(ii') for every pair of random variables $Z_1, Z_2: \{-1,1\}^{n-1} \to U,$

$$\frac{1}{2} \Psi_{n-1}(Z_1) + \frac{1}{2} \Psi_{n-1}(Z_2) \geq \Psi_{n-1}\left(\frac{Z_1 + Z_2}{2}\right),$$

(iii) $\varphi$ is convex and for every $(\Omega, \mathcal{F}, P) = \bigotimes_{k=1}^{n}(\Omega_k, \mathcal{F}_k, P_k)$ and every random variable $Z: (\Omega, \mathcal{F}, P) \to U$ such that $E|Z| < \infty$ and $E|\varphi(Z)| < \infty$ we have $\bar{\Psi}_n(Z) \geq 0.$

In the proof we shall use the following lemmas:

**Lemma 1.** Let $V$ be a compact, convex subset of $\mathbb{R}^d$ and $(\Omega, \mathcal{F}, P) = (\Omega_1, \mathcal{F}_1, P_1) \otimes (\Omega_2, \mathcal{F}_2, P_2)$ be a product probability space. For every $Z: (\Omega, \mathcal{F}, P) \to V$ and every $\varepsilon > 0$ there exists $\tilde{Z}: (\Omega, \mathcal{F}, P) \to V$ such that

$$\tilde{Z} = \sum_{i=1}^{M} \sum_{j=1}^{N} a_{ij} 1_{A_i \times B_j},$$

where $a_{ij} \in V$ and $(A_i)_{i=1}^{M}, (B_j)_{j=1}^{N}$ are measurable, finite partitions of $(\Omega_1, \mathcal{F}_1, P_1)$ and $(\Omega_2, \mathcal{F}_2, P_2)$ (respectively), and $P(|\tilde{Z} - Z| \geq \varepsilon) < \varepsilon.$

**Proof.** We take any $\varepsilon > 0$ and any finite covering of $V$ by (open) balls $U_i = B(a_i, \varepsilon)$ $(i = 1, \ldots, L)$ such that $a_i \in V.$ Then we take disjoint and measurable (with respect to $\mathcal{F}_1 \otimes \mathcal{F}_2$) sets $C_i = Z^{-1}(U_i \setminus \bigcup_{j < i} U_j).$ Now we shall represent each $C_i$ as a union of finitely many measurable product sets $A \times B$ in such a way that the measure of the symmetric difference of this union and $C_i$ is small. Since $P_1 \otimes P_2$ is the product measure, we can find countably many sets $A_{i,j} \in \mathcal{F}_1$ and $B_{i,j} \in \mathcal{F}_2$ $(j = 1, 2, \ldots)$ such that $C_i \subseteq \bigcup_{j=1}^{\infty}(A_{i,j} \times B_{i,j})$ and

$$P(C_i) + \varepsilon/L^2 > \sum_{j=1}^{\infty} P_1(A_{i,j})P_2(B_{i,j}).$$

If we take $m_i$ such that the tail of the above series for $j > m_i$ is less than $\varepsilon/L^2$ and put $\tilde{C}_i = \bigcup_{j=1}^{m_i}(A_{i,j} \times B_{i,j}),$ then
\[ P(C_i \setminus \tilde{C}_i) \leq P\left( \bigcup_{j > m_i} (A_{i,j} \times B_{i,j}) \right) < \varepsilon / L^2, \]

(4) \[ P(\tilde{C}_i \setminus C_i) \leq P\left( \bigcup_{j=1}^{\infty} (A_{i,j} \times B_{i,j}) \right) - P(C_i) < \varepsilon / L^2. \]

We set
\[ D_i = \tilde{C}_i \setminus \bigcup_{i' \neq i} \tilde{C}_{i'}\quad \text{for } i = 1, \ldots, L. \]

Obviously, the \( D_i \) are pairwise disjoint and each of them is a finite union of measurable product sets. Putting \( D_0 = \Omega \setminus \sum_{i=1}^{L} D_i \) (which is also a finite union of product sets) and choosing an arbitrary \( a_0 \in V \), we see that \( \tilde{Z} = \sum_{i=0}^{L} a_i 1_{D_i} \) has the desired form (to see this, take a joint subdivision of \( \Omega_1 \) and \( \Omega_2 \) generated by all (finitely many) product sets from \( D_0, D_1, \ldots, D_L \)).

To finish the proof we show that \( P(|\tilde{Z} - Z| \geq \varepsilon) < \varepsilon \). For each \( i \) we have
\[ \{|\tilde{Z} - Z| \geq \varepsilon\} \cap C_i \subseteq C_i \setminus D_i = (C_i \setminus \tilde{C}_i) \cup \bigcup_{i' \neq i} (C_i \cap \tilde{C}_{i'}) \subseteq (C_i \setminus \tilde{C}_i) \cup \bigcup_{i' \neq i} (\tilde{C}_{i'} \setminus C_{i'}), \]

since \( C_i \cap \tilde{C}_{i'} = (\tilde{C}_{i'} \setminus C_{i'}) \cap C_i \subseteq \tilde{C}_{i'} \setminus C_{i'} \). Therefore for each \( i = 1, \ldots, L \), (3) and (4) yield
\[ P(\{|\tilde{Z} - Z| \geq \varepsilon\} \cap C_i) \leq P(C_i \setminus \tilde{C}_i) + \sum_{i' \neq i} P(\tilde{C}_{i'} \setminus C_{i'}) < \varepsilon / L. \]

**Lemma 2.** Let \( V \) be a compact, convex subset of \( \mathbb{R}^d \) and \( \varphi : V \to \mathbb{R} \) be a continuous function. If the sequence \( Z_k : (\Omega_1, \mathcal{F}_1, P_1) \otimes (\Omega_2, \mathcal{F}_2, P_2) \to V \) converges in probability to \( Z \) then \( E_1 \varphi(E_2Z_k) \to E_1 \varphi(E_2Z) \).

**Proof.** Let \( R > 0 \) satisfy \( V \subseteq B(0, R) \). We take any \( \varepsilon > 0 \) and \( k \) such that \( P(|Z_k - Z| \geq \varepsilon) < \varepsilon \). Consider the measurable sets \( A = \{|Z_k - Z| \geq \varepsilon\} \subseteq \Omega_1 \times \Omega_2 \) and \( A_{\omega_1} = \{\omega_2 : (\omega_1, \omega_2) \in A\} \subseteq \Omega_2 \) for each \( \omega_1 \in \Omega_1 \). By Fubini’s theorem we get
\[ \varepsilon > E_1 A = \int_{\Omega_1} P_2(A_{\omega_1}) P_1(d\omega_1) \geq \sqrt{\varepsilon} P_1(B), \]

where \( B = \{\omega_1 : P_2(A_{\omega_1}) \geq \sqrt{\varepsilon}\} \) is a measurable subset of \( \Omega_1 \), which yields \( P_1(B) < \sqrt{\varepsilon} \). Now we write
\[ |E_1 \varphi(E_2Z_k) - E_1 \varphi(E_2Z)| \leq \int_B |\varphi(E_2Z_k(\omega_1, \cdot)) - \varphi(E_2Z(\omega_1, \cdot))| P_1(d\omega_1) \]
\[ + \int_{\Omega_1 \setminus B} |\varphi(E_2Z_k(\omega_1, \cdot)) - \varphi(E_2Z(\omega_1, \cdot))| P_1(d\omega_1), \]
and the first term on the right hand side can be estimated by $2P_1(B) \sup_{\nu} |\varphi| < 2\sqrt{\varepsilon} \sup_{\nu} |\varphi|$. For $\omega_1 \notin B$,

$$|E_2 Z_k(\omega_1, \cdot) - E_2 Z(\omega_1, \cdot)| \leq E_2(\|Z_k\|_\infty + \|Z\|_\infty) 1_{\omega_1} + \varepsilon E_2 1_{\omega_2 \setminus \omega_1}$$

$$< 2R\sqrt{\varepsilon} + \varepsilon,$$

and the uniform continuity of $f$ yields

$$|E_1 \varphi(E_2 Z_k) - E_1 \varphi(E_2 Z)| < 2\sqrt{\varepsilon} \sup_{\nu} |\varphi| + \delta(2R\sqrt{\varepsilon} + \varepsilon) \to 0$$

as $\varepsilon \to 0,$

where $\delta(\varepsilon)$ is the modulus of continuity of $\varphi.$ ■

Proof of Proposition 1. The implications (i)$\Rightarrow$(ii), (iii)$\Rightarrow$(i), (iii)$\Rightarrow$(ii) and (ii)$\Leftrightarrow$(ii') are obvious. The proof of the implication (i)$\Rightarrow$(iii) is postponed until after the proof of Proposition 2. Now we prove (ii)$\Rightarrow$(i). It suffices to show that for any fixed compact, convex $V \subset U$ and any fixed $(\Omega_k, F_k, P_k)$ (for $k = 1, \ldots, n-1$),

$$\Psi_n(Z) \geq 0 \text{ for every } Z: \bigotimes_{k=1}^{n-1} (\Omega_k, F_k, P_k) \otimes \{-1, 1\} \to V$$

$$\Rightarrow \Psi_n(Z) \geq 0 \text{ for every } (\Omega_n, F_n, P_n) \text{ and } Z: \bigotimes_{k=1}^{n} (\Omega_k, F_k, P_k) \to V,$$

which means that the convexity of $\Psi_{n-1}$ (even just $1/2$-convexity) implies the non-negativity of $\Psi_n.$ Applying this argument $n$ times we get (i).

First note that the implication (5) holds for $(\Omega_n, F_n, P_n) = \{-1, 1\}_\lambda$ with $\lambda \in (0, 1).$ Indeed, the hypothesis of (5) states that for any pair of random variables $Z_1, Z_2: \bigotimes_{k=1}^{n-1} (\Omega_k, F_k, P_k) \to V,$

$$\lambda \Psi_{n-1}(Z_1) + (1 - \lambda) \Psi_{n-1}(Z_2) \geq \Psi_{n-1}(\lambda Z_1 + (1 - \lambda) Z_2)$$

for $\lambda = 1/2,$ hence also for any $\lambda = j_i 2^{-i}$ ($0 < j_i < 2^i$). Letting $\lambda_i \to \lambda$ we get (6) for any $\lambda \in [0, 1],$ because $X_i := \lambda_i Z_1 + (1 - \lambda_i) Z_2 \to \lambda Z_1 + (1 - \lambda) Z_2$

$=: X$ a.s., so $E_K X_i \to E_K X$ a.s. (the sequence $(X_i)$ is bounded a.s.) and also $E_K \varphi(E_K X_i) \to E_K \varphi(E_K X)$ ($\varphi$ is continuous and bounded on $V$).

Now we show that $(\Omega_n, F_n, P_n)$ can be an arbitrary probability space. Fix any $Z: \bigotimes_{k=1}^{n} (\Omega_k, F_k, P_k) \to V.$ Lemma 1 implies that for any $\varepsilon > 0$ we may take $\tilde{Z}: \bigotimes_{k=1}^{n} (\Omega_k, F_k, P_k) \to V$ such that $P(|\tilde{Z} - Z| \geq \varepsilon) < \varepsilon$ and

$$\tilde{Z}(\omega', \omega_n) = \sum_{j=1}^{N} \tilde{Z}_j(\omega') 1_{B_j}(\omega_n),$$

where $\tilde{Z}_j: \bigotimes_{k=1}^{n-1} (\Omega_k, F_k, P_k) \to V,$ $\omega' \in \prod_{k=1}^{n-1} \Omega_k,$ $(B_j)_{j=1}^{N}$ is a finite, measurable partition of $(\Omega_n, F_n, P_n),$ and $\omega_n \in \Omega_n.$ Then applying (6) $N-1$
times we get
\[ E_n \Psi_{n-1}(\tilde{Z}) = \sum_{j=1}^{N} P_n(B_j)\Psi_{n-1}(\tilde{Z}_j) \geq \Psi_{n-1}\left( \sum_{j=1}^{N} P_n(B_j)\Psi_{n-1}(\tilde{Z}_j) \right) \]
\[ = \Psi_{n-1}(E_n\tilde{Z}), \]
hence, due to (2), \( \Psi_{n}(\tilde{Z}) \geq 0. \) Lemma 2 implies that \( |E_{K^c}\varphi(E_K\tilde{Z}) - E_{K^c}\varphi(E_KZ)| \) is small for each \( K \subseteq \{1, \ldots, n\} \), hence letting \( \varepsilon \to 0 \) we obtain \( \Psi_{n}(Z) \geq 0. \)

**Proposition 2.** \( C_{n+1}(U) \subseteq C_n(U). \)

**Proof.** Let \( \varphi \in C_{n+1}(U) \). By Proposition 1 it is sufficient to show that \( \Psi_{n}(Z) \geq 0 \) for any \( Z \) defined on \( \Omega = \{-1, 1\}^n \) taking values in \( U \). Define \( \tilde{Z} \) on the \((n + 1)\)-fold product \( \{-1, 1\}^n \times \Omega \) by
\[ \tilde{Z}(\varepsilon_1, \ldots, \varepsilon_n, \varepsilon) = Z(\varepsilon_1 \varepsilon, \ldots, \varepsilon_n \varepsilon), \]
where \( \varepsilon_k \in \{-1, 1\} \) and \( \varepsilon = (\varepsilon_1, \ldots, \varepsilon_n) \in \Omega \). Since \( \varphi \in C_{n+1}(U) \), we have \( \Psi_{n+1}(\tilde{Z}) = E_{n+1}\Psi_{n}(\tilde{Z}) - \Psi_{n}(E_{n+1}Z) \geq 0. \) But \( \Psi_{n}(\tilde{Z}(\cdot, \varepsilon)) \) does not depend on the choice of \( \varepsilon \) and is equal to \( \Psi_{n}(Z) \). Similarly \( E_{n+1}\tilde{Z}(\varepsilon_1, \ldots, \varepsilon_n, \cdot) \) does not depend on \( \varepsilon_k \) and is equal to \( EZ \), so we obtain \( \Psi_{n+1}(\tilde{Z}) = \Psi_{n}(Z). \)

Now we can finish the proof of Proposition 1:

**Proof of Proposition 1, (i)⇒(iii).** Fix any \( \varphi \in C_n(U), (\Omega, \mathcal{F}, P) = \bigotimes_{k=1}^{n}(\Omega_k, \mathcal{F}_k, P_k) \) and \( Z: (\Omega, \mathcal{F}, P) \to U \) such that \( E|Z| < \infty \) and \( E|\varphi(Z)| < \infty \). Proposition 2 implies that \( \varphi \in C_1(U) \), i.e. \( \varphi \) is convex. Take any increasing sequence of compact, convex subsets \( V_i \subseteq U \) such that \( \bigcup_i V_i = U \), and fix \( v_0 \in V_1 \). Then we define
\[ Z_i = Z1_{Z \in V_i} + v_01_{Z \notin V_i}, \]
which converges to \( Z \) a.s. We shall prove that
\[ E_{K^c}\varphi(E_KZ_i) \to E_{K^c}\varphi(E_KZ), \]
which obviously implies that \( \Psi_{n}(Z_i) \to \tilde{\Psi}_{n}(Z) \). Since \( |Z_i| \leq |Z| + |v_0| \) and \( E_K|Z| < \infty \) a.s., Lebesgue’s dominated convergence theorem implies that \( E_KZ_i \to E_KZ \) a.s. and by continuity of \( \varphi \) also \( \varphi(E_KZ_i) \to \varphi(E_KZ) \) a.s. The convexity of \( \varphi \) yields
\[ aE_KZ_i + b \leq \varphi(E_KZ_i) \leq E_K\varphi(Z_i) \]
for some \( a, b \in \mathbb{R} \). Since \( E_K\varphi(Z_i) \leq E_K|\varphi(Z)| + \varphi(v_0) \) and \( |aE_KZ_i + b| \leq |a|(E_K|Z| + |v_0|) + |b| \) and both upper bounds are integrable with respect to \( E_{K^c} \), Lebesgue’s theorem applied once again gives \( E_{K^c}\varphi(E_KZ_i) \to E_{K^c}\varphi(E_KZ) \).

From now on, we shall write \( \Psi_{n}, \) even if we really mean the extension \( \tilde{\Psi}_{n}. \)
We should mention that e.g. in the case of the class \( C_2((0, \infty)) \) one may have \( \Psi_2(Z) \geq 0 \) not only for \( Z > 0 \) a.s., but also for \( Z \) having an atom at 0, as long as \( \varphi \) can be extended continuously to \( [0, \infty) \) (cf. Example 2). Generally, we can state the following

**Remark 4.** If \( \varphi: U \to \mathbb{R} \) extends continuously to \( \overline{\varphi}: \overline{U} \to \mathbb{R} \), then \( \varphi \in C_n(U) \) implies that \( \Psi_n(Z) \geq 0 \) for every random variable \( Z \) defined on an \( n \)-fold product space and taking values in \( \overline{U} \) and satisfying \( E|Z| < \infty \) and \( E|\overline{\varphi}(Z)| < \infty \). (More precisely, \( \Psi_n \) here is a natural extension of the functional (1).) Indeed, since \( \varphi \in C_1(U) \), \( \overline{\varphi} \) is also convex. Fixing \( v_0 \in U \) and defining \( Z_\varepsilon = Z_1_{\{Z \notin \partial U\}} + ((1 - \varepsilon)Z + \varepsilon v_0)1_{\{Z \in \partial U\}} \) for \( \varepsilon \in (0, 1) \) we obtain random variables \( Z_\varepsilon \) with values in \( U \) converging to \( Z \) a.s. The proof that \( \Psi_n(Z_\varepsilon) \to \Psi_n(Z) \) as \( \varepsilon \to 0 \) is the same as in the case of (7).

**Theorem 1.** Let \( U = (a, b) \subseteq \mathbb{R} \) be an open interval (possibly with \( a = -\infty \) or \( b = \infty \)) and let \( \varphi: U \to \mathbb{R} \) be a continuous function. Then \( \varphi \in C_2(U) \) iff \( \varphi \) is an affine function or \( \varphi \) is twice differentiable with \( \varphi'' > 0 \) and \( 1/\varphi'' \) is concave.

*Proof.* The “if” part appears in [3] (in fact, for \( a = 0 \) and \( b = \infty \), but it also works for any \( a < b \)). More precisely, it was proved there that \( \Psi_1 \) is convex. But this means that assertion (ii') from Proposition 1 is satisfied, and so also is (i).

We now show the converse implication. First assume that \( \varphi \in C_2(U) \cap C^2 \). In this case we follow the idea of [3, Lemma 3]. Consider \( F: U \times U \to \mathbb{R} \) defined by

\[
F(x, y) = \frac{\varphi(x) + \varphi(y)}{2} - \varphi\left(\frac{x + y}{2}\right).
\]

If a random variable \( Z: \{-1, 1\} \to U \) attains two values \( x \) and \( y \) then \( \Psi_1(Z) = F(x, y) \). Therefore Proposition 1 (i) implies that \( F \) is convex. Since \( F \) is \( C^2 \), \( D^2F \) is non-negative definite. Thus

\[
\frac{\partial^2 F}{\partial x^2}(x, y) = \frac{1}{2} \varphi''(x) - \frac{1}{4} \varphi''\left(\frac{x + y}{2}\right) \geq 0.
\]

Since \( \varphi \in C_2(U) \subseteq C_1(U) \), we have \( \varphi'' \geq 0 \) and the above easily implies that if \( \varphi''(x_0) = 0 \) for some \( x_0 \in U \), then also \( \varphi''(x) = 0 \) for \( x \in ((a + x_0)/2, (b + x_0)/2) \). Applying this argument inductively we get \( \varphi'' \equiv 0 \), i.e. \( \varphi \) is affine. So further we assume \( \varphi'' > 0 \). The non-negativity of \( D^2F \) implies that

\[
\frac{\partial^2 F}{\partial x^2} \frac{\partial^2 F}{\partial y^2} \geq \frac{\partial^2 F}{\partial x \partial y}
\]

and one easily checks that this is equivalent to the concavity of \( 1/\varphi'' \) considered at the points \( x, y \) and \( (x + y)/2 \).
Now we show that the assumption \( \varphi \in C_2(U) \) implies that \( \varphi \in C^2 \). For \( \varepsilon > 0 \) let \( U^\varepsilon = (a + \varepsilon, b - \varepsilon) \) and define \( \varphi_\varepsilon: U^\varepsilon \to \mathbb{R} \) as the convolution

\[
\varphi_\varepsilon = \varphi * \eta_\varepsilon,
\]

where \( \eta_\varepsilon \geq 0 \) is a smooth approximation of \( \delta_0 \) with \( \text{supp}(\eta_\varepsilon) \subseteq (-\varepsilon, \varepsilon) \). Since \( C_2(U) \) is a convex cone, \( \varphi_\varepsilon \in C_2(U^\varepsilon) \).

Since \( \varphi_\varepsilon \) is smooth, the first part of the proof implies that \( \varphi_\varepsilon \) is either affine, or has a strictly positive second derivative with \( 1/\varphi_\varepsilon'' \) concave. Then it is easy to see that \( \varphi_\varepsilon'' \) is a convex function. Indeed, the affine case is obvious, and if \( \varphi_\varepsilon'' > 0 \) then the concavity of \( 1/\varphi_\varepsilon'' \) considered at the points \( x, y \) and \((x + y)/2 \) gives

\[
\varphi_\varepsilon''(\frac{x + y}{2}) \leq \frac{2\varphi_\varepsilon''(x)\varphi_\varepsilon''(y)}{\varphi_\varepsilon''(x) + \varphi_\varepsilon''(y)} \leq \frac{\varphi_\varepsilon''(x) + \varphi_\varepsilon''(y)}{2}.
\]

Therefore \( \varphi_\varepsilon'' \geq 0 \) and for some \( x_0 \in \mathbb{R} \), \( \varphi_\varepsilon'' \) is non-increasing on \(( -\infty, x_0 ] \cap U \) and non-decreasing on \([ x_0, \infty) \cap U \), so \( \varphi_\varepsilon' \) is a non-decreasing, concave-convex function.

First we show that \( \varphi \in C^1 \). Since \( \varphi \in C_2(U) \subseteq C_1(U) \), \( \varphi \) is convex, so it is well-known that \( \varphi \) has a first derivative on a set \( \mathcal{D}_\varphi \) with \( \mathcal{N}_\mathcal{D}_\varphi = U \setminus \mathcal{D}_\varphi \) countable (so \( \mathcal{N}_\mathcal{D}_\varphi \) is of zero Lebesgue measure and \( \mathcal{D}_\varphi \) is dense in \( U \)). Moreover, \( \varphi' \) is continuous at all points of \( \mathcal{D}_\varphi \) and \( \varphi \) is locally Lipschitz. Therefore Lebesgue’s dominated convergence theorem yields

\[
\varphi_\varepsilon'(x) = \lim_{h \to 0} \frac{\varphi(x - y + h) - \varphi(x - y)}{h} \eta_\varepsilon(y) \, dy = (\varphi' * \eta_\varepsilon)(x) \quad \text{for } x \in U^\varepsilon
\]

(\( \varphi' \) is defined a.e.). Taking \( \varepsilon \to 0 \), by continuity of \( \varphi' \) in \( \mathcal{D}_\varphi \),

\[
\lim_{\varepsilon \to 0} \varphi_\varepsilon'(x) = \varphi'(x) \quad \text{for } x \in \mathcal{D}_\varphi.
\]

Now fix any decreasing sequence \( \varepsilon_k \to 0 \) \((k = 0, 1, \ldots)\) and think of \( \varepsilon_0 \) as small. Below we consider the \( \varphi_\varepsilon_k \) defined on one domain \( U^{\varepsilon_0} \). The functions \( \varphi_\varepsilon_k' \) are non-decreasing and concave-convex and they pointwise converge on the dense set \( U^{\varepsilon_0} \cap \mathcal{D}_\varphi \). This implies that they are also uniformly equicontinuous on any compact interval \([a_0, b_0] \subset U^{\varepsilon_0} \). Indeed, taking any \( a_i, b_i \in U^{\varepsilon_0} \cap \mathcal{D}_\varphi \) \((i = 1, 2)\) such that \( a_1 < a_2 \leq a_0 \) and \( b_0 \leq b_1 < b_2 \), we see that for sufficiently large \( k \) the Lipschitz constant of \( \varphi_\varepsilon_k' \) is less than

\[
\max \left( \frac{\varphi'(a_2) - \varphi'(a_1) + 1}{a_2 - a_1}, \frac{\varphi'(b_2) - \varphi'(b_1) + 1}{b_2 - b_1} \right).
\]

Therefore the Arzelà–Ascoli theorem implies that there exists a subsequence \( \varepsilon_{k_1} \) such that \( \varphi_\varepsilon_{k_1}' \) converges uniformly on \([a_0, b_0]\) to some continuous function, which has to be the derivative of \( \varphi \). Letting \( \varepsilon_0 \to 0 \) and \( a_0 \to a, b_0 \to b \) we get \( \varphi \in C^1 \). Moreover, \( \varphi' \) is also a non-decreasing, concave-convex function.

The proof that \( \varphi \in C^2 \) is similar. The equality (8) gives \( \varphi''_\varepsilon = (\varphi' * \eta_\varepsilon)' \) and (9) applied for \( \varphi' \) instead of \( \varphi \) (this is justified since \( \varphi' \) is a concave-convex function...
function and all the facts concerning the derivative of \( \varphi' \) and the set \( \mathcal{D}_{\varphi'} \) hold true as in the case of a convex function) yields

\[
\varphi''_{\varepsilon}(x) = (\varphi' * \eta_{\varepsilon})(x) \rightarrow \varphi''(x) \quad \text{for } x \in \mathcal{D}_{\varphi'}.
\]

Now using the fact that \( \varphi'' \) is convex, a similar argument shows that the convex functions \( \varphi''_{\varepsilon_k} \) are uniformly equicontinuous on compact intervals. As a consequence, some subsequence \( \varphi''_{\varepsilon_{k_l}} \) is uniformly convergent on compact intervals to some continuous function, which has to be the derivative of \( \varphi' \).

\[\square\]

**Theorem 2.** Let \( U \subseteq \mathbb{R}^d \) be an open, convex set. Then for all \( n \geq 3 \),

\[
C_n(U) = \{ \varphi : U \rightarrow \mathbb{R} \mid \varphi(x) = Q(x) + v^*(x) + c \},
\]

where \( Q \) is a non-negative definite quadratic form on \( \mathbb{R}^d \), \( v \) is a linear functional on \( \mathbb{R}^d \) and \( c \in \mathbb{R} \).

**Proof.** The inclusion \( \supseteq \) is easy. Since the expectation commutes with \( v^* \), we can assume \( \varphi(x) = Q(x) \). Moreover, we can take \( U = \mathbb{R}^d \), because if \( \varphi \in C_n(U) \) and \( U' \subseteq U \) then \( \varphi|_{U'} \in C_n(U') \).

We show that if \( \varphi(x) = Q(x) \) is a quadratic form then

\[
(10) \quad \Psi_n(Z) = \Psi_n(Z - E_nZ).
\]

Indeed, denote by \( Q(x, y) \) the bilinear form associated with \( Q(x) \); then (2) yields

\[
\Psi_n(Z - E_nZ) = E_n\Psi_{n-1}(Z - E_nZ) - \Psi_{n-1}(0)
\]

\[
= E_n \sum_{K \subseteq \{1, ..., n-1\}} (-1)^{|K|} E_K^c Q(E_K(Z - E_nZ))
\]

\[
= \sum_{K \subseteq \{1, ..., n-1\}} (-1)^{|K|} E_K^c E_n Q(E_KZ) - 2Q(E_KZ, E_{K\cup\{n\}}Z) + Q(E_{K\cup\{n\}}Z))
\]

\[
= \sum_{K \subseteq \{1, ..., n-1\}} (-1)^{|K|} E_K^c (E_n Q(E_KZ) - 2Q(E_nE_KZ, E_{K\cup\{n\}}Z) + Q(E_{K\cup\{n\}}Z))
\]

\[
= \sum_{K \subseteq \{1, ..., n-1\}} (-1)^{|K|}(E_{K\cup\{n\}} Q(E_KZ) - Q(E_{K\cup\{n\}}Z)) = \Psi_n(Z).
\]

Now, by induction on \( n \), we prove that \( \Psi_n \geq 0 \), i.e. \( Q \in C_n(\mathbb{R}^d) \). Obviously, \( \Psi_1 \geq 0 \). Then the formulas (10) and (2) imply that

\[
\Psi_n(Z) = \Psi_n(Z - E_nZ) = E_n\Psi_{n-1}(Z - E_nZ) - \Psi_{n-1}(0) \geq 0,
\]

since by the induction hypothesis \( \Psi_{n-1}(Z - E_nZ) \geq 0 \) a.s.

The inclusion \( \subseteq \) is more tricky. First, Proposition 2 allows us to consider the case \( n = 3 \) only. The argument presented below is due to K. Oleszkiewicz and is reproduced here with his kind permission. (The author’s argument
was a bit more complicated and was not so general—it worked e.g. for \( U = (0, \infty) \subseteq \mathbb{R} \) but not for finite intervals).

First, assume that \( \varphi \in C_3(U) \) is \((C^\infty)\) smooth. We define \( X: \{-1, 1\}^3 \to \mathbb{R} \) by

\[
X(\varepsilon_1, \varepsilon_2, \varepsilon_3) = \begin{cases} 
3 & \text{if } |\varepsilon_1 + \varepsilon_2 + \varepsilon_3| = 3, \\
-1 & \text{otherwise}.
\end{cases}
\]

Fix \( a \in U \) and \( v \in \mathbb{R}^d \). For \( \varepsilon \in \mathbb{R} \), we define \( Z_\varepsilon = a + \varepsilon v X \). If \( |\varepsilon| \) is sufficiently small, \( Z_\varepsilon \) has values in \( U \). The hypothesis implies that \( \Psi_3(Z_\varepsilon) \geq 0 \). On the other hand, if we put \( f(x) = \varphi(a + \varepsilon x) \) for \( x \) from some open interval containing 0, we obtain

\[
(11) \quad \Psi_3(Z_\varepsilon) = \sum_{\kappa \subseteq \{1, 2, 3\}} (-1)^{|\kappa|} E_{\kappa} f(\varepsilon E_{\kappa} X)
\]

\[
= \frac{1}{4} f(3\varepsilon) - \frac{3}{2} f(\varepsilon) + 2 f(0) - \frac{3}{4} f(-\varepsilon).
\]

Notice that the right hand side vanishes if we take 1, or \( x^2 \) as \( f(x) \), and is equal to 6 for \( f(x) = x^3 \). Since \( f \) is smooth, applying Taylor’s expansion

\[
f(x) = f(0) + f'(0)x + \frac{1}{2} f''(0)x^2 + \frac{1}{6} f'''(0)x^3 + o(x^3)
\]

to (11) we obtain

\[
\lim_{\varepsilon \to 0} \frac{\Psi_3(Z_\varepsilon)}{\varepsilon^3} = f'''(0).
\]

Since \( \Psi_3(Z_\varepsilon) / \varepsilon^3 \geq 0 \) for \( \varepsilon > 0 \) and \( \Psi_3(Z_\varepsilon) / \varepsilon^3 \leq 0 \) for \( \varepsilon < 0 \), we obtain

\[
f'''(0) = 0, \text{ hence } D^3_{v,v,v} \varphi(a) = 0 \text{ for any } v \in \mathbb{R}^d \text{ and } a \in U, \text{ so } D^3_\varphi \equiv 0.
\]

An elementary reasoning shows that \( \varphi \) is of the desired form—we leave the details to the reader. (A similar result dealing with functions on an infinite-dimensional vector space was given e.g. in [5]. That result says that if a function restricted to any line is a one-variable polynomial of degree at most \( k \), then the whole function is a polynomial of degree at most \( k \).)

The general case (without assuming \( \varphi \) to be smooth) follows easily from the above. For \( \varepsilon > 0 \), we define

\[
U^\varepsilon = \{ x \in U : \overline{B}(x, \varepsilon) \subseteq U \}.
\]

Clearly, \( U^\varepsilon \) is an open, convex subset of \( U \). Define \( \varphi_\varepsilon: U^\varepsilon \to \mathbb{R} \) as the convolution \( \varphi_\varepsilon = \varphi \ast \eta_\varepsilon \), where \( \eta_\varepsilon \geq 0 \) is a smooth approximation of \( \delta_0 \) with \( \supp(\eta_\varepsilon) \subseteq B(0, \varepsilon) \). Since \( C_3(U) \) is a convex cone, \( \varphi_\varepsilon \in C_3(U^\varepsilon) \) and so \( \varphi_\varepsilon \) is a “quadratic function”. Passing to the limit we conclude that so also is \( \varphi \).

The following proposition states what the “tensorization property” for the classes \( C_n(U) \) means.

**Proposition 3.** Let \( \varphi \in C_{n+1}(U) \) \((n \geq 1)\). Let \( \mu_k^0 \) and \( \mu_k^1 \) for \( k = 1, \ldots, n \) be probability measures. Then for any \( Z: \bigotimes_{k=1}^n (\mu_k^0 \otimes \mu_k^1) \to U \) such
that $E|Z| < \infty$ and $E|\varphi(Z)| < \infty$ we have

$$\Psi_n(Z) \leq E \sum_{A \subseteq \{1, \ldots, n\}} \Psi_n^A(Z),$$

where $\Psi_n^A(Z)$ means the functional $\Psi_n$ applied to $Z$ considered as a random variable defined on the product $\otimes_{k=1}^n \mu_k^{I_A(k)}$ with all coordinates $\omega_k^{1-I_A(k)}$ fixed.

Proof. We shall prove that for $Z : (\mu_1^0 \otimes \mu_1^1) \otimes \mu_2 \otimes \cdots \otimes \mu_n \to U$ (satisfying appropriate integrability conditions) one has

$$\Psi_n(Z) \leq E(\Psi_n^0(Z) + \Psi_n^1(Z)),$$

where $\Psi_n^0(Z)$ means $\Psi_n$ applied to $Z$ considered as a random variable defined on the product $\mu_1^0 \otimes \mu_2 \otimes \cdots \otimes \mu_n$ with $\omega_1^1$ fixed (and similarly for $\Psi_n^1(Z)$). Labeling the product coordinates $\omega_1^0, \omega_1^1, \omega_2, \ldots, \omega_n$ as $1^0, 1^1, 2, \ldots, n$ respectively we have

$$\Psi_n(Z) = \sum_{K \subseteq \{1^0, 1^1, 2, \ldots, n\}} (-1)^{|K|} E_{K^c} \varphi(E_K Z),$$

$$E\Psi_n^0(Z) = \sum_{K \subseteq \{1^0, 1^1\} \cup K^c} (-1)^{|K|} E_{\{1^1\} \cup K^c} \varphi(E_K Z),$$

$$E\Psi_n^1(Z) = \sum_{K \subseteq \{1^1\} \cup K^c} (-1)^{|K|} E_{\{1^0\} \cup K^c} \varphi(E_K Z),$$

and we easily check that $E\Psi_n^0(Z) + E\Psi_n^1(Z) - \Psi_n(Z) = \Psi_{n+1}(Z)$.

Now observe that it suffices to apply the above argument recursively.

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