

AN OPERATOR CHARACTERIZATION OF L^p -SPACES IN A CLASS OF ORLICZ SPACES

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Abstract. We consider an embedding of the group of invertible transformations of $[0, 1]$ into the algebra of bounded linear operators on an Orlicz space. We show that if this embedding preserves the group action then the Orlicz space is an L^p -space for some $1 \leq p < \infty$.

1. Introduction. Let us denote the Lebesgue measure on the σ -algebra of Borel subsets of $[0, 1]$ by m . We call a Borel measurable function $\tau : [0, 1] \rightarrow [0, 1]$ a transformation if it is nonsingular, that is, if $m(A) = 0$ implies $m(\tau^{-1}(A)) = 0$. Transformations equal almost everywhere are identified. A transformation is called invertible if it is injective, onto $[0, 1]$ and its inverse, which is Borel measurable (see [4], § 39, V, Theorem 1), is nonsingular. We denote by G the group of all invertible transformations.

Let $\phi : [0, \infty) \rightarrow [0, \infty)$ be convex, $\phi(x) = 0$ iff $x = 0$, and let ϕ satisfy the condition Δ' globally (which means that there exists $c > 0$ such that $\phi(xy) \leq c\phi(x)\phi(y)$ for $x, y > 0$). It is shown in [2], Proposition 2.1, that if $\tau \in G$ and ω_τ stands for the Radon–Nikodym derivative of the measure $m \circ \tau^{-1}$ with respect to m then the formula

$$T_\tau^{(\phi)}(f) = (f \circ \tau^{-1})(\phi^{-1} \circ \omega_\tau)$$

defines a bounded linear operator $T_\tau^{(\phi)}$ on the Orlicz space $L^\phi(m)$ (for information on Orlicz spaces see, for example, [5]). This is a generalization of a similar formula for L^p -spaces (compare [3], § 5).

If $\phi(x) = \lambda x^p$ for $x \in [0, \infty)$, where $\lambda > 0$ and $p \geq 1$ (the case of $(L^p(m), \lambda \|\cdot\|_p)$), then the embedding $\tau \mapsto T_\tau^{(\phi)}$ of G into $\mathcal{L}(L^\phi(m))$ preserves the group action with constant λ . This is a consequence of the formulas given at the beginning of the proof below. The embedding in question need not preserve the group action for Orlicz spaces in general

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(for an example see [2], Remark 2.3.4). We are going to show that the preservation of the group action characterizes, in fact, L^p -spaces.

2. The characterization. We write χ_X for the characteristic function of a subset X of $[0, 1]$. As usual, the set of non-negative integers is denoted by \mathbb{N} . The symbol $|\overline{PQ}|$ stands for the length of the interval \overline{PQ} , where $P, Q \in \mathbb{R}^2$.

Let $p_n, q_n \in (0, \infty)$ be chosen so that the set $\{(p_n, q_n) : n \in \mathbb{N}\}$ is dense in $(0, \infty)^2$. Choose $P_n = (x_n, y_n)$, $Q_n = (y_n, z_n)$ in $[0, 1]^2$ with the following properties:

- (a) $P_0 = Q_0 = (0, 0)$,
- (b) $0 < |\overline{P_n P_{n+1}}| \leq 1/2^{n+1}$ and $0 < |\overline{Q_n Q_{n+1}}| \leq 1/2^{n+1}$ for $n \in \mathbb{N}$,
- (c) $\tan \angle(OX, \overline{P_n P_{n+1}}) = p_n$ and $\tan \angle(OX, \overline{Q_n Q_{n+1}}) = q_n$ for $n \in \mathbb{N}$.

Set $\alpha_\infty = \lim_{n \rightarrow \infty} \alpha_n$ for a convergent sequence (α_n) in \mathbb{R} or in \mathbb{R}^2 .

Define $\pi, \rho : [0, 1] \rightarrow [0, 1]$ by the following conditions:

1. the graph of π^{-1} consists of the intervals $\overline{P_n P_{n+1}}$ and of the interval $\overline{P_\infty(1, 1)}$,
2. the graph of ρ^{-1} consists of the intervals $\overline{Q_n Q_{n+1}}$ and of the interval $\overline{Q_\infty(1, 1)}$.

Clearly, $\pi, \rho \in G$.

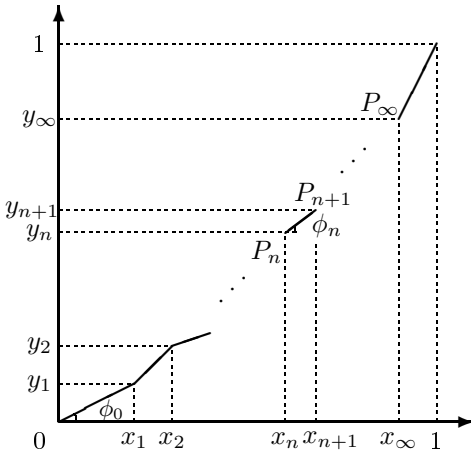


Fig. 1. Transformation π^{-1} : $\tan \phi_n = p_n$

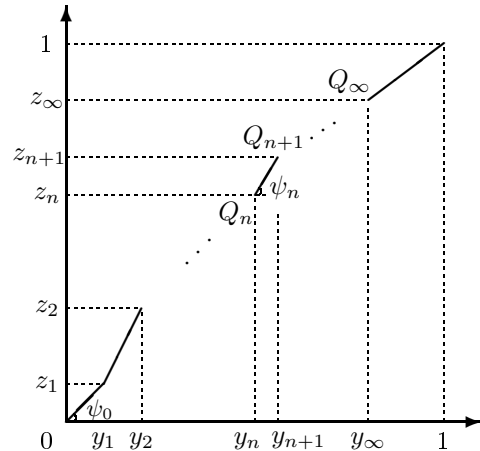


Fig. 2. Transformation ρ^{-1} : $\tan \psi_n = q_n$

LEMMA. Let π, ρ be as defined above and $0 < \lambda < \infty$. If $\phi : [0, \infty) \rightarrow [0, \infty)$ is convex, $\phi(x) = 0$ iff $x = 0$, and ϕ satisfies the condition Δ' globally then the following two conditions are equivalent:

1. $T_{\pi \circ \rho}^{(\phi)}(\chi_{[0,1]}) = \lambda T_\pi^{(\phi)} \circ T_\rho^{(\phi)}(\chi_{[0,1]})$;
2. there exists $1 \leq p < \infty$ such that $\phi(x) = \lambda x^p$ for $x \in [0, \infty)$.

Proof. We show that (1) implies (2). For $f \in L^\phi(m)$ and arbitrary $\tau, \sigma \in G$ we have

$$T_{\tau \circ \sigma}^{(\phi)}(f) = (f \circ \sigma^{-1} \circ \tau^{-1})\phi^{-1} \circ ((\omega_\sigma \circ \tau^{-1})\omega_\tau),$$

$$T_\tau^{(\phi)} \circ T_\sigma^{(\phi)}(f) = (f \circ \sigma^{-1} \circ \tau^{-1})(\phi^{-1} \circ \omega_\sigma \circ \tau^{-1})(\phi^{-1} \circ \omega_\tau).$$

Hence

$$T_{\tau \circ \sigma}^{(\phi)}(\chi_{[0,1]}) = \phi^{-1} \circ ((\omega_\sigma \circ \tau^{-1})\omega_\tau)$$

and

$$T_\tau^{(\phi)} \circ T_\sigma^{(\phi)}(\chi_{[0,1]}) = (\phi^{-1} \circ \omega_\sigma \circ \tau^{-1})(\phi^{-1} \circ \omega_\tau).$$

Let now $\tau = \pi$ and $\sigma = \rho$. We obtain

$$T_{\pi \circ \rho}^{(\phi)}(\chi_{[0,1]}) = \sum_{n=0}^{\infty} \chi_{(x_n, x_{n+1})} \phi^{-1}(p_n q_n) + a \chi_{(x_\infty, 1)}$$

and

$$\lambda T_\pi^{(\phi)} \circ T_\rho^{(\phi)}(\chi_{[0,1]}) = \lambda \sum_{n=0}^{\infty} \chi_{(x_n, x_{n+1})} \phi^{-1}(p_n) \phi^{-1}(q_n) + b \chi_{(x_\infty, 1)}$$

for some $a, b \in \mathbb{R}$. This gives

$$\phi^{-1}(p_n q_n) = \lambda \phi^{-1}(p_n) \phi^{-1}(q_n)$$

for every $n \in \mathbb{N}$.

Since $\{(p_n, q_n) : n \in \mathbb{N}\}$ is dense in $(0, \infty)^2$ and ϕ is continuous and increasing, there exists $0 < p < \infty$ such that $\phi^{-1}(t) = t^{1/p}/\lambda$ for $t \in (0, \infty)$ (compare [1], 2.1.2). By the convexity of ϕ , we have $1 \leq p < \infty$. ■

In particular, when $\lambda = 1$ and all invertible transformations are considered, we obtain the following theorem.

THEOREM. *Let $\phi : [0, \infty) \rightarrow [0, \infty)$ be convex, $\phi(x) = 0$ iff $x = 0$, and let ϕ satisfy the condition Δ' globally. Then the following two conditions are equivalent:*

1. *the embedding $\tau \mapsto T_\tau^{(\phi)}$ of G into $\mathcal{L}(L^\phi(m))$ preserves the group action (with constant 1);*
2. *there exists $1 \leq p < \infty$ such that $\phi(x) = x^p$ for $x \in [0, \infty)$. ■*

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