

## ALMOST AUTOMORPHIC INTEGRALS OF ALMOST AUTOMORPHIC FUNCTIONS

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**Introduction.** Bochner has introduced the idea of almost automorphy in various contexts (see for example [1] and [2]). We shall use the following definition:

A measurable real valued function  $f$  of a real variable will be called *almost automorphic* if from every given infinite sequence of real numbers  $\{\alpha'_n\}_{n=1}^\infty$  we can extract a subsequence  $\{\alpha_n\}$  such that

- (i)  $\lim_{n \rightarrow \infty} f(t + \alpha_n) = g(t)$  exists for every real  $t$  but no kind of uniformity of convergence is stipulated;
- (ii)  $\lim_{n \rightarrow \infty} g(t - \alpha_n) = h(t)$  exists for every  $t$ ;
- (iii)  $h(t) = f(t)$  for every  $t$ .

REMARK.  $f(t)$  is bounded. Otherwise we would have a sequence  $\{\beta_n\}$  such that  $\lim_{n \rightarrow \infty} |f(\beta_n)| = \infty$ . But from almost automorphy of  $f$  there should be a subsequence of  $\{\beta_n\}$ , say  $\{\beta'_n\}$ , such that  $\lim_{n \rightarrow \infty} f(\beta'_n)$  exists which will be a contradiction of  $\lim_{n \rightarrow \infty} |f(\beta_n)| = \infty$ . Hence when  $f(t)$  is almost automorphic

$$(1) \quad \sup_{-\infty < t < \infty} |f(t)| = M < \infty.$$

It is easy to verify that

$$(2) \quad \sup_{-\infty < t < \infty} |g(t)| \leq \sup_{-\infty < t < \infty} |f(t)| = M < \infty.$$

In this note we prove the following result, which, to the best of our knowledge, is new.

**THEOREM 1.** *Let  $f(t)$  be a real valued almost automorphic function. Then the primitive*

$$(3) \quad F(x) = \int_0^x f(t) dt$$

*is almost automorphic if and only if it is bounded on the real line.*

**Proof.** I. Let  $\{\alpha'_n\}$  be any given sequence of real numbers. Since  $f(t)$  is almost automorphic and

$$(4) \quad |F(x)| \leq M < \infty \quad \text{for} \quad -\infty < x < \infty$$

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we can choose a subsequence  $\{\alpha_n\}$  such that

$$(5) \quad \begin{aligned} & \text{(i) } \lim_{n \rightarrow \infty} f(t + \alpha_n) = g(t) \text{ for every } t \text{ in } R; \\ & \text{(ii) } \lim_{n \rightarrow \infty} g(t - \alpha_n) = f(t) \text{ for every } t \text{ in } R; \\ & \text{(iii) } \lim_{n \rightarrow \infty} F(\alpha_n) = C_1 \text{ exists.} \end{aligned}$$

Consider

$$(6) \quad I = \int_0^x f(t + \alpha_n) dt.$$

Put  $t + \alpha_n = \sigma$ . Then

$$\begin{aligned} I &= \int_{\alpha_n}^{x + \alpha_n} f(\sigma) d\sigma \\ &= F(x + \alpha_n) - F(\alpha_n). \end{aligned}$$

Hence

$$(7) \quad F(x + \alpha_n) = F(\alpha_n) + \int_0^x f(t + \alpha_n) dt.$$

Since  $\sup_{-\infty < t < \infty} |f(t)| < \infty$  and  $\lim_{n \rightarrow \infty} f(t + \alpha_n) = g(t)$  for every  $t$  it follows from Lebesgue's theorem that

$$\lim_{n \rightarrow \infty} \int_0^x f(t + \alpha_n) dt = \int_0^x g(t) dt.$$

Therefore  $\lim_{n \rightarrow \infty} F(x + \alpha_n)$  exists for every real  $x$  and is equal to  $C_1 + \int_0^x g(t) dt$ . Let us call it  $v(x)$ . That is

$$(8) \quad \begin{aligned} \lim_{n \rightarrow \infty} F(x + \alpha_n) &= v(x) \\ &= C_1 + \int_0^x g(t) dt. \end{aligned}$$

Therefore, as in (6) and (7)

$$(9) \quad v(x - \alpha_n) = v(-\alpha_n) + \int_0^x g(t - \alpha_n) dt.$$

Now  $v(x) = \lim_{n \rightarrow \infty} F(x + \alpha_n)$  for every  $x$  and  $\sup_{-\infty < x < \infty} |F(x)| = M < \infty$ . Therefore

$$\begin{aligned} |v(x)| &\leq \lim_{n \rightarrow \infty} |F(x + \alpha_n)| \text{ for each } x \\ &\leq M. \end{aligned}$$

Hence

$$(10) \quad \sup_{-\infty < x < \infty} |v(x)| \leq M.$$

Therefore, without loss of any kind we may assume that

$$(11) \quad \lim_{n \rightarrow \infty} v(-\alpha_n) \text{ exists and is equal to } C_2.$$

(If  $\{v(-\alpha_n)\}$  is not convergent, then by (10) some subsequence  $\{v(-\beta_n)\}$  of  $\{v(-\alpha_n)\}$  is convergent. The corresponding statements (5) (i)–(iii) remain valid with  $\{\alpha_n\}$  replaced by  $\{\beta_n\}$ , and so we can repeat the preceding arguments with  $\{\beta_n\}$  in place of  $\{\alpha_n\}$ , and with the same  $g, C_1, v$  as before.) Moreover  $g(t)$  is bounded over  $R$ . Hence  $\{g(t-\alpha_n)\}_{n=1}^\infty$  is a uniformly bounded sequence of functions which converges everywhere to  $f(t)$ . Applying Lebesgue's theorem once again we get

$$\lim_{n \rightarrow \infty} \int_0^x g(t-\alpha_n) dt = \int_0^x f(t) dt \text{ for any } x.$$

Therefore, from (9) and (11)

$$\lim_{n \rightarrow \infty} v(x-\alpha_n) \text{ exists for every } x$$

and

$$(12) \quad \begin{aligned} \lim_{n \rightarrow \infty} v(x-\alpha_n) &= C_2 + \int_0^x f(t) dt \\ &= W(x) \text{ say.} \end{aligned}$$

II. If we could show that  $C_2$  is zero, it would be established that  $F(x)$  is almost automorphic. We have, in fact, shown that

$$\lim_{m \rightarrow \infty} \lim_{n \rightarrow \infty} F(x + \alpha_n - \alpha_m) = W(x) \text{ exists for each } x.$$

Denote this operation of taking double limits by  $\mathcal{A}$ . That is

$$(13) \quad \mathcal{A}F(x) = W(x).$$

Since  $W(x) = \lim_{n \rightarrow \infty} v(x - \alpha_n)$ , by the same argument it follows from (10)

$$|W(x)| \leq M \text{ for } -\infty < x < \infty.$$

That is

$$|\mathcal{A}F(x)| \leq M \text{ for every } x.$$

Now

$$\begin{aligned} \mathcal{A}F(x) &= W(x) \\ &= C_2 + \int_0^x f(t) dt \\ &= C_2 + F(x). \end{aligned}$$

Applying  $\mathcal{A}$  again to the two sides above (since it has a meaning) we get

$$\begin{aligned} \mathcal{A}\mathcal{A}F(x) &= \mathcal{A}C_2 + \mathcal{A}F(x) \\ &= C_2 + C_2 + F(x) \\ &= 2C_2 + F(x). \end{aligned}$$

In general, for any positive integer  $n$

$$(14) \quad \mathcal{A}^n F(x) = nC_2 + F(x).$$

On the other hand starting with  $W(x)$  in place of  $F(x)$  we find that

$$\begin{aligned} |\mathcal{A}W(x)| &\leq M \quad \text{for every } x. \\ |\mathcal{A}^2 F(x)| &\leq M, \quad \text{or in general,} \\ |\mathcal{A}^n F(x)| &\leq M. \end{aligned}$$

Hence from (14)

$$(15) \quad \begin{aligned} |nC_2| &\leq |\mathcal{A}^n F(x)| + |F(x)| \\ &\leq 2M. \end{aligned}$$

If  $C_2$  is not zero then the left-hand side in (15) becomes larger and larger as  $n$  increases which will contradict (15). Hence  $C_2$  must be zero and we have  $W(x) = F(x)$  which proves that  $F(x)$  is almost automorphic when the primitive is bounded. If  $F(x) = \int_0^x f(t) dt$  is almost automorphic then it is certainly bounded; and this completes the proof of the theorem.

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