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INTEGRAL REPRESENTATION OF HYPERBOLICALLY CONVEX FUNCTIONS

An article consists of two parts.

In the first part the sufficient and necessary conditions for an integral representation of hyperbolically convex (h.c.) functions $k(x)$ ($x \in \mathbb{R}^\infty = \mathbb{R}^1 \times \mathbb{R}^1 \times \dots$) are proved. For this purpose in \mathbb{R}^∞ we introduce measures $\omega_1(x)$, $\omega_{\frac{1}{2}}(x)$. The positive definiteness of a function will be understood on the integral sense with respect to the measure $\omega_1(x)$. Then we proved that the measure $\rho(\lambda)$ in the integral representation is concentrated on $l_2^+ = \left\{ \lambda \in \mathbb{R}_+^\infty = \mathbb{R}_+^1 \times \mathbb{R}_+^1 \times \dots \mid \sum_{n=1}^{\infty} \lambda_n^2 < \infty \right\}$. The equality for $k(x)$ ($x \in \mathbb{R}^\infty$) is regarded as an equality for almost all $x \in \mathbb{R}^\infty$ with respect to measure $\omega_{\frac{1}{2}}(x)$.

In the second part we proved the sufficient and necessary conditions for integral representation of h.c. functions $k(x)$ ($x \in \mathbb{R}_0^\infty$ is a nuclear space). The positive definiteness of a function $k(x)$ will be understood on the pointwise sense. For this purpose we shall construct a rigging (chain) $\mathbb{R}_0^\infty \subset l_2 \subset \mathbb{R}^\infty$. Then, given that the projection and inductive topologies are coinciding, we shall obtain the integral representation for $k(x)$ ($x \in \mathbb{R}_0^\infty$)

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INTEGRAL REPRESENTATION OF HYPERBOLICALLY CONVEX FUNCTIONS

1 INTRODUCTION

During a last decade an infinite-dimensional analysis has been developing rapidly. With the help of methods of a spectral theory of operators Yu. M. Berezansky obtained the integral representation for the positively definite functions [2]. These methods of obtaining of the integral representation for another positively definite kernels had been used at [3, 5, 7, 8, 9, 11].

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This article presents the integral representation for a class of evenly positive definite (e.p.d) functions, and namely hyperbolically convex (h.c) functions.

The study of these integral representation for h.c. functions is useful from different point of view: on the one hand we can prove the theorem of type Stoune's. For this, the method [4] can be used and obtain the integral representation for a family (A_t) ($t \in \mathbb{R}^1$) of self-adjoint unbounded operators, in the nuclear space, satisfy following conditions:

- 1) $\frac{1}{2} [A_{t+s} + A_{t-s}] = A_t A_s$; $A_t = A_{-t}$; $A_0 = I$.
- 2) $A_{\left(\frac{t+s}{2}\right)} = \frac{1}{2} [A_t + A_s]$.

On the other hand, such functions appear in applications, for example, in the description of various models of physical systems with infinitely many degrees of freedom [6].

2 HYPERBOLICALLY CONVEX FUNCTIONS OF INFINITE NUMBER OF VARIABLES

Let $\mathbb{R}^\infty = \mathbb{R}^1 \times \mathbb{R}^1 \times \dots$ be a space with a sequences $x = (x_j)_{j=1}^\infty$, $x_j \in \mathbb{R}^1$. We introduce a Gaussian measures in this space $d\omega_1(x) = (p(x_1)dx_1) \otimes (p(x_2)dx_2) \otimes \dots$, where $p(t) = \pi^{-\frac{1}{2}} e^{-t^2} dt$, $t \in \mathbb{R}^1$ and $d\omega_{\frac{1}{2}}(x) = (p_0(x_1)dx_1) \otimes (p_0(x_2)dx_2) \otimes \dots$, where $p_0(t) = \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2}{2}} dt$, $t \in \mathbb{R}^1$. Then, if $f(x)$ is measurable and sumable with respect to $d\omega_{\frac{1}{2}}(x)$, then $\frac{1}{2} [f(x+y) + f(x-y)]$ is measurable and sumable with respect to $d\omega_1(x) \otimes \omega_1(y)$, moreover

$$\int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} [f(x+y) + f(x-y)] d\omega_1(x) d\omega_1(y) = \int_{\mathbb{R}^\infty} f(x) d\omega_{\frac{1}{2}}(x). \quad (2.1)$$

A real-valued function $k(x)$ ($x \in \mathbb{R}^\infty$), which is even for the each variable, is measurable and which satisfies an estimate $k(x) \leq c e^{\sum_{n=1}^\infty N_n x_n^2}$ ($c, N_n > 0$; $\sum_{n=1}^\infty N_n < \infty$) almost everywhere with respect to $d\omega_{\frac{1}{2}}(x)$ is called *h.c.*, if it is convex and for the any cylindrical function $u(x) = u_{C^\dagger}(x_1, \dots, x_m)$ ($u_{C^\dagger} \in C_0^m(\mathbb{R}^m)$) the inequality

$$\int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} [k(x+y) + k(x-y)] \overline{u(x)} u(y) d\omega_1(x) d\omega_1(y) \geq 0 \quad (2.2)$$

holds. That is, $k(x)$ is even-positive defined (e.p.d.).

Theorem 1. *In order for the function $k(x)$ ($x \in \mathbb{R}^\infty$) to admit the integral representation*

$$k(x) = \int_{l_2^+} \prod_{j=1}^\infty \text{Ch } \lambda_j x_j d\sigma(\lambda), \quad (2.3)$$

where $d\sigma(\lambda)$ is the non-negative finite measure with the Borel σ -algebra of cylindrical sets from l_2^+ , it is necessary and sufficient for the function $k(x)$ to be *h.c.* and *e.p.d.*. The equality in (2.3) is regarded as equality for almost all $x \in \mathbb{R}^\infty$ with respect to the measure $d\omega_{\frac{1}{2}}(x)$. The measure $d\sigma(\lambda)$ is uniquely determined for the given k . The integral of vector functions $l_2^+ \ni \lambda \rightarrow \prod_{j=1}^\infty \text{Ch } \lambda_j x_j \in L_2(\mathbb{R}^\infty, d\omega_{\frac{1}{2}}(x))$ converges strongly.

Proof. Sufficiency. It is well-known that, for e.p.d. functions on \mathbb{R}^1 , the following integral representation (see. [1], p. 697)

$$\begin{aligned} k(x_1) &= \int_{\mathbb{R}^1} \text{Cos } \sqrt{\lambda_1} x_1 d\chi(\lambda_1) = \int_{-\infty}^0 \text{Cos } \sqrt{\lambda_1} x_1 d\chi(\lambda_1) + \int_0^{\infty} \text{Cos } \sqrt{\lambda_1} x_1 d\chi(\lambda_1) = \\ &= \int_{\mathbb{R}_+^1} \text{Ch } \lambda_1 x_1 d\sigma_1(\lambda_1) + \int_{\mathbb{R}_+^1} \text{Cos } \lambda_1 x_1 d\nu_1(\lambda_1), \end{aligned}$$

is true. Then if $k(x_1)$ is the convex too, we obtain the following representation

$$k(x_1) = \int_{\mathbb{R}_+^1} \text{Ch } \lambda_1 x_1 d\sigma_1(\lambda_1).$$

Now we prove that for the h.c. and e.p.d. function $k(x_1, \dots, x_n)$, which is given on \mathbb{R}^n , the following integral representation is true

$$k(x_1, \dots, x_n) = \int_{\mathbb{R}_+^n} \prod_{j=1}^n \text{Ch } \lambda_j x_j d\sigma_n(\lambda_1, \dots, \lambda_n). \quad (2.4)$$

In the proof a method of mathematical induction on n is used.

Let $k(x_1, \dots, x_{n-1}) = \int_{\mathbb{R}_+^{n-1}} \prod_{j=1}^{n-1} \text{Ch } \lambda_j x_j d\sigma_{n-1}(\lambda_1, \dots, \lambda_{n-1})$, and

$$k(x_1, \dots, x_n) = \int_{\mathbb{R}^n} \prod_{j=1}^n \text{Cos } \sqrt{\lambda_j} x_j d\chi_n(\lambda_1, \dots, \lambda_n).$$

But since $\int_{\mathbb{R}_+^{n-1}} d\chi_n(\lambda_1, \dots, \lambda_n)$ is the measure, concentrated on \mathbb{R}_+^{n-1} , then

$$\begin{aligned} k(x_1, \dots, x_n) &= \int_{\mathbb{R}_+^{n-1}} \prod_{j=1}^{n-1} \text{Ch } \lambda_j x_j \int_{\mathbb{R}_+^1} \text{Ch } \lambda_n x_n d\sigma_n(\lambda_1, \dots, \lambda_n) + \\ &+ \int_{\mathbb{R}_+^{n-1}} \prod_{j=1}^{n-1} \text{Ch } \lambda_j x_j \int_{\mathbb{R}_+^1} \text{Cos } \lambda_n x_n d\nu_n(\lambda_1, \dots, \lambda_n). \end{aligned}$$

Putting $x_1 = \dots = x_{n-1} = 0$ in every formula, we obtain

$$k(0, \dots, x_n) = \int_{\mathbb{R}_+^1} \text{Ch } \lambda_n x_n \int_{\mathbb{R}_+^{n-1}} d\sigma_n(\lambda_1, \dots, \lambda_n) + \int_{\mathbb{R}_+^1} \text{Cos } \lambda_n x_n \int_{\mathbb{R}_+^{n-1}} d\nu_n(\lambda_1, \dots, \lambda_n). \quad (2.5)$$

But since $k(x_1, \dots, x_n)$ is h.c., the second term in (2.5) must be equal to zero. In the result we have obtained the representation (2.4).

Now we show that the measures $\{\sigma_n(\cdot)\}$ are consistent. To do this, we shall consider these representations:

$$k(x_1, \dots, x_{n-1}) = \int_{\mathbb{R}_+^{n-1}} \prod_{j=1}^{n-1} \text{Ch } \lambda_j x_j d\sigma_{n-1}(\lambda_1, \dots, \lambda_{n-1}) \quad (2.6)$$

and

$$k(x_1, \dots, x_{n-1}, x_n) = \int_{\mathbb{R}_+^n} \prod_{j=1}^n \text{Ch } \lambda_j x_j d\sigma_n(\lambda_1, \dots, \lambda_{n-1}, \lambda_n). \quad (2.7)$$

Putting $x_n = 0$ in (2.7) we obtain

$$k(x_1, \dots, x_{n-1}, 0) = \int_{\mathbb{R}_+^n} \prod_{j=1}^{n-1} \text{Ch } \lambda_j x_j d\sigma_n(\lambda_1, \dots, \lambda_n). \quad (2.8)$$

From this follows the uniqueness of measures $d\sigma_{n-1}(\lambda_1, \dots, \lambda_{n-1})$ and $d\sigma_n(\lambda_1, \dots, \lambda_{n-1}, \lambda_n)$, since $k(x_1, \dots, x_n) < ce^{\sum_{j=1}^n N_j x_j^2}$. Then from (2.6) and (2.8) we shall obtain the condition of consistency of measures $\{d\sigma_n(\cdot)\}$:

$$\int_{A \times \mathbb{R}_+^1} d\sigma_n(\lambda_1, \dots, \lambda_{n-1}, \lambda_n) = \int_A d\sigma_{n-1}(\lambda_1, \dots, \lambda_{n-1}),$$

where $A \subset \mathbb{R}_+^{n-1}$, A is Borel. But if a system of measures $\{\sigma_n(\cdot)\}$ is consistent, then we can construct the single measure $\sigma(\cdot)$ on \mathbb{R}_+^∞ such that $\sigma(B \times \mathbb{R}_+^1 \times \mathbb{R}_+^1 \times \dots)$ for every $B \in \mathbb{R}_+^n$, B is Borel. Let X be a set of indices x arbitrary cardinality, and let $(R_x)_{x \in X}$ be a family of abstract spaces with σ -algebra \mathcal{R}_x of subsets defined in each space. Assume that the measures on the spaces R_x are given. Now we want to construct a measure on the direct product $R_X = \prod_{x \in X} R_x$ of these spaces which, according to definition consists of all possible mappings of the form $X \ni x \rightarrow \lambda(x) \in R_x$. For arbitrary different points $x_1, \dots, x_n \in X$, let us denote $R_{x_1, \dots, x_n} = R_{x_1} \times \dots \times R_{x_n}$ ($n \in \mathbb{N}$). In R_{x_1, \dots, x_n} , we consider the σ -algebra $\mathcal{R}_{x_1, \dots, x_n} = \mathcal{R}_{x_1} \times \mathcal{R}_{x_2} \times \dots \times \mathcal{R}_{x_n}$ of its subsets. The set $\mathbb{C} \in R_x$ is called cylindrical if it is determined by these points x_1, \dots, x_n and base $\delta \in R_{x_1, \dots, x_n}$ according to the relation

$$\mathbb{C} = \mathbb{C}(x_1, \dots, x_n; \delta) = \left\{ \lambda(\cdot) \in R_x \mid \lambda(x_1), \dots, \lambda(x_n) \in \delta \right\}. \quad (2.9)$$

Assume that for any $x \in X$ some probability measure μ_x is given on the σ -algebra \mathcal{R}_x , i. e. $\mu_x(R_x) = 1$. There exists the standard Kolmogorov procedure, which enables us to construct a measure μ_x on the σ -algebra $\mathcal{C}_\sigma(R_x)$ from the family of measures $(\mu_x)_{x \in X}$; the measure μ_X is called a product of measures μ_x and is denoted by $\mu_X = \times_{x \in X} \mu_x$. Let us employ this procedure. Denote by μ_{x_1, \dots, x_n} ($n \in \mathbb{N}$) the measure on $\mathcal{B}_{x_1, \dots, x_n}$ obtained by the usual procedure of multiplying out a finite number of measures $\mu_{x_1, \dots, x_n} = \times_{k=1}^n \mu_{x_k}$. On cylindrical sets $\mathbb{C} \in \mathcal{C}(R_X)$, the measure μ_x is defined by

$$\mu_X(\mathbb{C}) = \mu_X(\mathbb{C}(x_1, \dots, x_n); \delta) = \mu_{x_1, \dots, x_n}(\delta). \quad (2.10)$$

The function of sets (2.10) satisfies the equalities $\mu_X(\emptyset) = 0$ and $\mu_X(R_X) = 1$ and is finitely additive. According to the classical theory of extension of measures (e.g. see Halmos [12], chapter 3) the finitely additive measure μ_X can be uniquely extended to the measure on the σ -algebra $\mathcal{C}(R_X)$. In the situation, which we are interested in the factor measures are given on the space $X_\kappa = \mathbb{R}_+^1$ with the Borel σ -algebra $\mathcal{B}_\kappa = \mathcal{B}(\mathbb{R}_+^1)$ ($\kappa \in \mathbb{N}$). The space $\mathbb{R}_+^\infty = X_{\kappa=1}^\infty \mathbb{R}_+^1$ is equipped with the σ -algebra $\mathcal{C}_\delta(\mathbb{R}_+^\infty)$ generated by the cylindrical sets (2.9), which now have the form

$$\mathbb{C} = \mathbb{C}(1, \dots, n; \delta) = \left\{ \lambda \in \mathbb{R}_+^\infty \mid (\lambda_1, \dots, \lambda_n) \in \delta \in \mathcal{B}(\mathbb{R}_+^\infty) \right\}.$$

Note that if \mathbb{R}_+^∞ is considered as a topological space with the Tikhonov topology, then $\mathcal{C}_\delta(\mathbb{R}_+^\infty) = \mathcal{B}(\mathbb{R}_+^\infty)$.

So, as a result, we shall have such integral representation

$$k(x) = \int_{\mathbb{R}_+^\infty} \prod_{j=1}^{\infty} \text{Ch } \lambda_j x_j d\sigma(\lambda), \quad (x \in \mathbb{R}^\infty) \quad (2.11)$$

Let be prove now, that measure $\sigma(\times)$ concentrated on the cylindrical sets

$$\mathbb{C} = \left\{ \lambda \in l_2^+ \mid (\lambda_1, \dots, \lambda_n) \in \mathcal{B}(l_2^{+,n}) \right\}$$

i.e. that $\sigma(l_2^+) = 1$.

To do this, we shall put

$$u(x) = u_{\mathbb{C}^+}(x_1, \dots, x_s) = \left(\frac{1}{2s} \right)^{\frac{s}{2}} \exp \left(-\frac{1}{2} \sum_{n=1}^s x_n^2 \right) \in C_{\mathbb{C}^+}^\infty(\mathbb{R}^s),$$

and

$$\widehat{u}(\lambda_1, \dots, \lambda_s) = \int_{\mathbb{R}^s} \prod_{n=1}^s \text{Ch } \lambda_n x_n u(x) dx = e^{\sum_{n=1}^s \frac{\lambda_n^2}{2}}.$$

Then, if we denote $v(x_1, \dots, x_s) = u(x_1, \dots, x_s) \sqrt{\pi} e^{x_1^2} \dots \sqrt{\pi} e^{x_s^2}$, we shall get, on the basis of (2.11)

$$\begin{aligned} \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} [k(x+y) + k(x-y)] \overline{v(x)} v(y) d\omega_1(x) d\omega_1(y) &= \lim_{d \rightarrow \infty} \int_{\mathbb{R}_+^\infty} \left(\prod_{n=1}^d \frac{1}{2} [\text{Ch } \lambda_n (x_n + y_n) + \right. \\ &\quad \left. + \text{Ch } \lambda_n (x_n - y_n)] \overline{v(x)} v(y) \right) d\sigma(\lambda) = \\ &= \int_{\mathbb{R}_+^\infty} \exp \left(\sum_{n=1}^s \lambda_n^2 \right) d\sigma(\lambda). \end{aligned}$$

On the other hand, we have

$$\begin{aligned}
 & \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} [k(x+y) + k(x-y)] \overline{v(x)} v(y) d\omega_1(x) d\omega_1(y) \leq \\
 & \leq \frac{c}{2} \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \left[e^{\sum_{n=1}^{\infty} \lambda_n (x_n + y_n)^2} + e^{\sum_{n=1}^{\infty} \lambda_n (x_n - y_n)^2} \right] |v(y) \overline{v(x)}| d\omega_1(x) d\omega_1(y) \leq \\
 & \leq c \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} e^{\sum_{n=1}^{\infty} 2N_n x_n^2 + 2N_n y_n^2} |v(x) \overline{v(y)}| dx_1 \dots dx_s dy_1 \dots dy_s d\omega_1(y) \cdot \\
 & \cdot \prod_{n=1}^{\infty} \left(\int_{\mathbb{R}^\infty} e^{2N_n x_n^2} \sqrt{\frac{1}{\pi}} e^{-x_n^2} dx_n \right)^2 = c \prod_{n=1}^s \left(\int_{\mathbb{R}^1} e^{2N_n x_n^2} \sqrt{\frac{1}{2\pi}} e^{-\frac{x_n^2}{2}} dx_n \right)^2 \\
 & \cdot \prod_{n=s+1}^{\infty} \frac{1}{1-2N_n} = c \prod_{n=1}^s \frac{1}{1-4N_n} \prod_{n=s+1}^{\infty} \frac{1}{1-2N_n} \leq c \prod_{n=1}^{\infty} \frac{1}{1-4N_n} = c_1 \\
 & \left(\text{as } \prod_{n=1}^{\infty} \frac{1}{1-4N_n} < \infty \right).
 \end{aligned}$$

Thus, we have the estimate

$$\int_{\mathbb{R}_+^\infty} \exp \left(\sum_{n=1}^s \lambda_n^2 \right) d\sigma(\lambda) < c_1 \quad (s = 1, 2, \dots). \quad (2.12)$$

Since for any $\lambda \in \mathbb{R}_+^\infty$, $h(\lambda) = 1 \leq \lim_{s \rightarrow \infty} \exp \left(\sum_{n=1}^s \lambda_n^2 \right) \leq \infty$, then by passing to a limit in (2.12) and taking into account the Fatou's lemma, we conclude that $h(\lambda)$ is sumable and therefore $d\sigma(\lambda)$ is almost everywhere $\lambda \in \mathbb{R}_+^\infty$, $h(\lambda) < \infty$, i.e. we show that

$$\sigma \{ \lambda \in \mathbb{R}_+^\infty \mid h(\lambda) = +\infty \} = 0.$$

But $h(\lambda)$ exists if and only if when $\lambda \in l_2^+$.

That is why the representation (2.11) will look like this

$$k(x) = \int_{l_2^+} \prod_{j=1}^{\infty} \text{Ch } \lambda_j x_j d\sigma(\lambda), \quad (x \in \mathbb{R}^\infty). \quad (2.13)$$

As $\left\| \prod_{j=1}^{\infty} \text{Ch } \lambda_j x_j \right\|_{L_2(\mathbb{R}^\infty; d\omega_{\frac{1}{2}}(x))} < \infty$, if $\lambda \in l_2^+$, then the integral (2.13) converges strongly.

Sufficiency is proved.

Necessity follows from the fact that $\left\| \prod_{j=1}^{\infty} \text{Ch } \lambda_j x_j \text{Ch } \lambda_j y_j \right\|_{L_2(\mathbb{R}^\infty \times \mathbb{R}^\infty; d\omega_1(x) \otimes d\omega_1(y))} < \infty$ if

$\lambda \in l_2^+$. Therefore from (2.13) we obtain the representation

$$\frac{1}{2} [k(x+y) - k(x-y)] = \int_{l_2^+} \prod_{j=1}^{\infty} \text{Ch } \lambda_j x_j \text{Ch } \lambda_j y_j d\sigma(\lambda), \quad (x \in \mathbb{R}^\infty). \quad (2.14)$$

With the help of (2.14) we check the inequality (2.2). Let us prove now the two last statements of the theorem. Let $u(x) = u_{C^+}(x_1, \dots, x_m)$, $u_{C^+} \in C_0^\infty(\mathbb{R}^m)$, then with the help of (2.13), (2.14), (2.1) we obtain

$$\begin{aligned} & \int_{\mathbb{R}^\infty} \left(\int_{l_2^+} \prod_{j=1}^{\infty} \text{Ch } \lambda_j x_j d\sigma(\lambda) \right) \overline{u(x)} d\omega_{\frac{1}{2}}(x) = \lim_{n \rightarrow \infty} \int_{l_2^+} \left(\int_{\mathbb{R}^\infty} \prod_{j=1}^n \text{Ch } \lambda_j x_j \right) \overline{u(x)} d\omega_{\frac{1}{2}}(x) d\sigma(\lambda) = \\ & = \lim_{n \rightarrow \infty} \int_{l_2^+} \left(\int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} \left[\prod_{j=1}^n \text{Ch } \lambda_j (x_j + y_j) \overline{u(x_j + y_j)} + \text{Ch } \lambda_j (x_j - y_j) \overline{u(x_j - y_j)} \right] d\omega_1(x) \times \right. \\ & \quad \left. \times d\omega_1(y) \right) d\sigma(\lambda) = \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} \left[k(x+y) \overline{u(x+y)} + k(x-y) \overline{u(x-y)} \right] d\omega_1(x) d\omega_1(y) = \\ & \qquad \qquad \qquad = \int_{\mathbb{R}^\infty} k(x) \overline{u(x)} d\omega_{\frac{1}{2}}(x). \end{aligned}$$

The validity of the equality (2.3) for $d\omega_{\frac{1}{2}}(x)$ for almost all $x \in \mathbb{R}^\infty$ follows from the arbitrariness of $u(x)$.

The uniqueness of measure $d\sigma(\lambda)$ follows from [1] (Theorem 3.9 Ch. VIII). The Theorem 1 is proved. \square

The Theorem 1 can be proven using the Theorem 2.4.1 from [10].

Since a kernel $\frac{1}{2} [k(x+y) + k(x-y)]$ is even by x, y , then we shall consider (2.2) on the even functions $u_n(x)$. Then

$$\begin{aligned} & \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} \frac{1}{2} [k(x+y) + k(x-y)] \overline{u_n(x)} u_n(y) d\omega_1(x) d\omega_1(y) = \\ & \qquad \qquad \qquad = \int_{\mathbb{R}^\infty} \int_{\mathbb{R}^\infty} k(x+y) \overline{u_n(x)} u_n(y) d\omega_1(x) d\omega_1(y) \geq 0. \end{aligned} \tag{2.15}$$

Therefore, applying the theorem 2.4.1 from [10], we obtain the representation

$$k(x) = \int_{l_2} e^{(\lambda, x)} d\rho(\lambda) = \int_{l_2} \prod_{j=1}^{\infty} \text{Ch } \lambda_j, x_j d\rho(\lambda), \tag{2.16}$$

where $d\rho(\lambda)$ is the non-negative even finite measure which is defined on the σ -algebra of cylindrical sets of l_2 . The measure $\rho(\lambda)$ is even because the function class in (2.15) has changed. We shall show that the measure $\sigma(\lambda)$ in (2.11) has a support l_2^+ : $\sigma(l_2^+) = 1$. For this purpose we shall go from the measure $\sigma(\cdot)$ to the even measure $\rho(\cdot)$, so that the projections ρ_n of measure $\rho(\cdot)$ will be determined by the projections $\sigma_n(\cdot)$ of measure $\sigma(\cdot)$. Then, since $\rho(l_2) = 1$ then $\sigma(l_2^+) = 1$ also, that is, we have the representation (2.3).

3 HYPERBOLICALLY CONVEX FUNCTIONS ON A NUCLEAR SPACE \mathbb{R}_0^∞

Let $H_0 = l_2 = l_2(\mathbb{R}^1)$ be a space of square summable real sequences $l_2 \ni x = (x_\kappa)_{\kappa=1}^\infty$ with a scalar product $(x, y)_{H_0} = \sum_{\kappa=1}^\infty x_\kappa y_\kappa$. Denote by T a set of all possible weights $\tau = (\tau_\kappa)_{\kappa=1}^\infty$, $\tau_\kappa \geq 1$, and put in correspondence with each $\tau \in T$ a Hilbert space

$$H_\tau = l_2(\tau) = \left\{ x \in l_2 \left| \sum_{\kappa=1}^\infty x_\kappa^2 \tau_\kappa = \|x\|_{H_\tau}^2 < \infty \right. \right\}$$

$$(x, y)_{H_\tau} = \sum_{\kappa=1}^\infty x_\kappa y_\kappa \tau_\kappa; \quad H_1 = H_0. \quad (3.1)$$

Evidently, $H_\tau \subset H_0$ topologically and $\|\cdot\|_{H_\tau} \geq \|\cdot\|_{H_0}$. The family of Hilbert spaces $(H_\tau)_{\tau \in T}$ is directed by imbedding, i.e. if for given $\tau' = (\tau'_\kappa)_{\kappa=1}^\infty \in T$ and $\tau'' = (\tau''_\kappa)_{\kappa=1}^\infty \in T$, we choose, for example, $\tau''' = (\tau'''_\kappa)_{\kappa=1}^\infty \in T$, then $H_{\tau'''} \subset H_{\tau'}$ and $H_{\tau'''} \subset H_{\tau''}$ topologically. Consider a space $\Phi = \text{pr lim}_{\tau \in T} H_\tau$. This space is nuclear, since for every $\tau \in T$ one can take $\tau' = (2^\kappa \tau_\kappa)_{\kappa=1}^\infty$ such that the imbedding $O_{\tau', \tau}: H_{\tau'} \rightarrow H_\tau$ is quasinuclear. Indeed, let $(e_\kappa)_{\kappa=1}^\infty$ be a natural basis in l_2 . Then the vectors $(\tau_\kappa^{-\frac{1}{2}} e_\kappa)$ from a basis in H_τ and therefore for the Hilbert norm of the imbedding operator $O_{\tau', \tau}$, we have

$$\|O_{\tau', \tau}\| = \sum_{\kappa=1}^\infty \left\| (\tau')^{-\frac{1}{2}} e_\kappa \right\|_{H_\tau}^2 = \sum_{\kappa=1}^\infty 2^{-\kappa} < \infty.$$

Obviously, the set Φ coincides with a collection of finite real sequence \mathbb{R}_0^∞ , i.e. $\mathbb{R}_0^\infty \ni \varphi = (\varphi_1, \dots, \varphi_n, 0, 0, \dots)$, where $n = n(\varphi)$ depends on a given sequence. This follows from the equality $\Phi = \bigcap_{\tau \in T} l_2(\tau)$ and the fact that for a given sequence $\varphi = (\varphi_\kappa)_{\kappa=1}^\infty \in \Phi$, one can always take a weight $\tau \in T$, such that $\tau_\kappa = |\varphi_\kappa|^{-2} + 1$ provided that $\varphi_\kappa \neq 0$, and $\tau_\kappa = 1$ otherwise. Then the vector $\varphi \in H_\tau$ only in the case, when it has a finite number of nonzero coordinates.

For every $\tau \in T$, the Hilbert space $H_{-\tau} = l_2(\tau^{-1})$ is dual to $H_\tau = l_2(\tau)$ with respect to $H_\tau = l_2$. Here, $l_2(\tau^{-1})$ is constructed just as (2.10) by using the weight $\tau^{-1} = (\tau_\kappa^{-1})_{\kappa=1}^\infty$. According to the above argument the space Φ' coincides with $\bigcup_{\tau \in T} H_{-\tau}$ of topology $\text{ind lim}_{\tau \in T} H_{-\tau}$. Hence, $\Phi' = \mathbb{R}^\infty$ (\mathbb{R}^∞ is a set of all real sequence). In fact, for every vector $\xi = (\xi_\kappa)_{\kappa=1}^\infty \in \mathbb{R}^\infty$, let us take $\tau \in T: \tau_\kappa = (|\xi_\kappa| + 1)^2 2^\kappa$ ($\kappa \in \mathbb{N}$). Then

$$\|\xi\|_{H_{-\tau}} = \sum_{\kappa=1}^\infty |\xi_\kappa|^2 (1 + |\xi|)^{-2} 2^{-\kappa} < \infty,$$

i.e. $\xi \in H_{-\tau}$. The scalar product in $H_0 = l_2$ defines a natural pairing of the elements of \mathbb{R}_0^∞ and \mathbb{R}^∞ , namely,

$$(\xi, \varphi)_{H_0} = \sum_{\kappa=1}^\infty \xi_\kappa \varphi_\kappa, \quad (\xi \in \mathbb{R}_0^\infty, \varphi \in \mathbb{R}^\infty).$$

Hence, we have constructed the nuclear rigging

$$\mathbb{R}^\infty \supset l_2(\tau^{-1}) \supset l_2 \supset l_2(\tau) \supset \mathbb{R}_0^\infty.$$

Thus we have $\mathbb{R}_0^\infty = \bigcap l_2(\{\tau_\kappa\})$ is a nuclear linear topological space of real-valued finite sequences, which has a topology of the projective boundary of real Hilbert spaces $l_2(\{\tau_\kappa\}) = \left\{ t = (t_\kappa)_{\kappa=1}^\infty \mid \|t\|_{l_2(\{\tau_\kappa\})}^2 = \sum_{\kappa=1}^\infty t_\kappa^2 \tau_\kappa < \infty, \tau_\kappa \geq 1, \kappa = 1, 2, \dots \right\}$ and $\mathbb{R}^\infty = \bigcup_{\tau_\kappa \geq 1} l_2\left(\left\{\frac{1}{\tau_\kappa}\right\}\right)$ is the space of all real-value sequences that have the topology of inductive limit of real Hilbert spaces $l_2\left(\left\{\frac{1}{\tau_\kappa}\right\}\right)$.

Now we consider one more topology, namely, the Mackey topology $\tau(\varphi', \varphi)$, which is defined as strongest topology on φ' consistent with the given duality between φ and φ' on the above-mentioned sense: One can show that for $\varphi = \text{pr} \lim_{\tau \in T} H$ the Mackey topology $\tau(\varphi', \varphi)$ admits a constructive description which coincides with the topology of the inductive limit $\text{ind} \lim_{\tau \in T} H_E$. Finally let us note that for a nuclear countable Hilbert space Φ the Mackey topology $\tau(\varphi', \varphi)$ coincides with the strong topology $\beta(\varphi', \varphi)$, which is given by the topology of the $\varphi = \text{pr} \lim_{\tau \in T} H_\tau$.

It follows that project and inductive topologies are coinciding.

The proof of the above statements on the consistency of topologies are given, e.g. in Schaefer ([13], chapter 4).

By parity for each variable we mean the function $k(\cdot)$, that satisfies equality

$$k(t_1, t_2, \dots, t_\kappa, \dots, t_n, 0 \dots) = k(t_1, t_2, \dots, -t_\kappa, \dots, t_n, 0 \dots) \\ (t \in \mathbb{R}^n \times (0, 0, \dots) \subset \mathbb{R}_0^\infty, n = 1, 2, \dots).$$

The function $k(t)$, which is even for the each variable on a nuclear space \mathbb{R}_0^∞ is called *hyperbolically convex*, if it is even-positive defined and convex. That is for arbitrary $t^{(1)}, \dots, t^{(m)} \in \mathbb{R}_0^\infty$ and $\xi_1, \dots, \xi_m \in \mathbb{C}^1$ inequalities

$$\sum_{i,j=1}^n \frac{1}{2} [k(t^{(i)} + t^{(j)}) + k(t^{(i)} - t^{(j)})] \xi_i \bar{\xi}_j \geq 0, \quad (3.2)$$

$$k\left(\frac{t^{(i)} + t^{(j)}}{2}\right) \leq \frac{1}{2} [k(t^{(i)}) + k(t^{(j)})] \quad (3.3)$$

are holding. Suppose that for $k(t)$, if $t \in \mathbb{R}_0^\infty$ the estimate is true

$$|k(t)| \leq C e^{N \|t\|_{l_2(\{\tau_k\})}^2}, \quad (C > 0, N > 0), \quad (3.4)$$

then the following theorem is true:

Theorem 2. *In order that the function $k(t)$, which is given in the space \mathbb{R}_0^∞ and satisfies the estimate (3.4), would allow such an integral representation*

$$k(t) = \int_{\mathbb{R}_+^\infty} \prod_{\kappa=1}^\infty \text{Ch } \lambda_\kappa t_\kappa d\sigma(\lambda), \quad (\lambda \in \mathbb{R}^\infty, \lambda_\kappa = (\lambda, e_\kappa)_{l_2}, t_\kappa = (t, e_\kappa)_{l_2}), \quad (3.5)$$

where $\rho(\cdot)$ is the non-negative, finite measure on the σ -algebra of cylindrical sets in \mathbb{R}_+^∞ with Borel bases, it is necessary and sufficient that $k(t)$ be the e.p.d., convex and continuous on \mathbb{R}_0^∞ . The measures $\sigma(\cdot)$ for given $k(t)$ are defined uniquely.

Proof. Sufficiency. Let the function $k(t)$ be the e.p.d., convex and continuous on \mathbb{R}_0^∞ and it satisfies the estimate (3.4). Let us prove that for $k(t)$ the integral representation (3.5) is true. Indeed, we restricted the continuous, e.p.d. function $k(t)$ on \mathbb{R}^n to \mathbb{R}_0^∞ , which satisfies the estimate (3.4) and it is convex. For the function $k_n(t) = k(t_1, t_2, \dots, t_n, 0, 0, \dots)$ ($t \in \mathbb{R}^n$) the following representation is true (2.4). The measures $\{\sigma_n(\cdot)\}$ are consistent. That is why due to the Kolmogorov's theorem it is possible to construct the single measure for the function $k(t)$ ($t \in \mathbb{R}_0^\infty$). Hence, we have the integral representation (3.5). Sufficiency is proved.

Let us prove Necessity. Let the function $k(t)$ ($t \in \mathbb{R}_0^\infty$) satisfies the condition (3.4) and has the representation (3.5). It's not hard to make sure that $k(t)$ is the e.p.d. and convex. Let prove now the continuity of $k(t)$, if ($t \in \mathbb{R}_0^\infty$). It follows from

Lemma 1. *If the really-valued, e.p.d., convex function $k(c)$ ($c \in \mathbb{R}^1$) admits the representation*

$$k(c) = \int_{\mathbb{R}_+^1} \text{Ch } \lambda c \, d\sigma(\lambda),$$

where $\sigma(\lambda)$ is the finite measure on \mathbb{R}_+^1 , then it is continuous.

Proof. Let $c_n \rightarrow c_0$ ($c_n, c_0 \in \mathbb{R}^1$). It is necessary to prove that for an arbitrary $\varepsilon > 0$ exists such N that for $n \geq N$ the following inequality is true

$$\left| \int_{\mathbb{R}_+^1} \text{Ch } \lambda c_n \, d\sigma(\lambda) - \int_{\mathbb{R}_+^1} \text{Ch } \lambda c_0 \, d\sigma(\lambda) \right| < \varepsilon,$$

or that

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}_+^1} |\text{Ch } \lambda c_n - \text{Ch } \lambda c_0| \, d\sigma(\lambda) = 0.$$

But according to the Lebesgue's theorem about the limit transition under the sign of integral we have

$$\lim_{n \rightarrow \infty} \int_{\mathbb{R}_+^1} |\text{Ch } \lambda c_n - \text{Ch } \lambda c_0| \, d\sigma(\lambda) = \int_{\mathbb{R}_+^1} \lim_{n \rightarrow \infty} |\text{Ch } \lambda c_n - \text{Ch } \lambda c_0| \, d\sigma(\lambda) = 0.$$

For the sequence of functions $f_n(\lambda) = |\text{Ch } \lambda c_n - \text{Ch } \lambda c_0|$ the major function will be the function $\varphi(\lambda) = 2\text{Ch } \lambda c$. Therefore, $|f_n(\lambda)| = \varphi(\lambda)$ and

$$\int_{\mathbb{R}_+^1} \varphi(\lambda) \, d\sigma(\lambda) = 2 \int_{\mathbb{R}_+^1} \text{Ch } \lambda c \, d\sigma(\lambda) = 2k(c) < \infty. \quad (3.6)$$

□

Now we prove the continuity of the e.p.d and convex function $k(t)$, if $t \in \mathbb{R}^n$.

Lemma 2. *If the function of n real variables $k(t_1, \dots, t_n) \in \mathbb{R}^n$ allows the representation*

$$k(t_1, \dots, t_n) = \int_{\mathbb{R}_+^n} \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa d\sigma(\lambda_1, \dots, \lambda_n),$$

where $\sigma(\cdot)$ is the finite measure in \mathbb{R}^n , then it is continuous.

Proof. . Let $(t_1^{(j)}, \dots, t_n^{(j)}) \rightarrow (t_1^{(0)}, \dots, t_n^{(0)})$ in \mathbb{R}^n . It is necessary to prove that for the any $\varepsilon > 0$ exists such N , that for every $j \geq N$

$$\left| \int_{\mathbb{R}_+^n} \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(j)} d\sigma(\lambda_1, \dots, \lambda_n) - \int_{\mathbb{R}_+^n} \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(0)} d\sigma(\lambda_1, \dots, \lambda_n) \right| \leq \varepsilon,$$

or that

$$\lim_{j \rightarrow \infty} \int_{\mathbb{R}_+^n} \left| \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(j)} - \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(0)} \right| d\sigma(\lambda_1, \dots, \lambda_n) = 0.$$

But

$$\begin{aligned} & \lim_{j \rightarrow \infty} \int_{\mathbb{R}_+^n} \left| \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(j)} - \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(0)} \right| d\sigma(\lambda_1, \dots, \lambda_n) = \\ & = \int_{\mathbb{R}_+^n} \lim_{j \rightarrow \infty} \left| \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(j)} - \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(0)} \right| d\sigma(\lambda_1, \dots, \lambda_n) = 0. \end{aligned}$$

The transition to the limit under the sign of integral is possible because according to the Lebesgue's theorem for the sequence of functions

$$f_j(\lambda_1, \dots, \lambda_n) = \left| \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(j)} - \prod_{\kappa=1}^n \text{Ch } \lambda_\kappa t_\kappa^{(0)} \right|$$

there is the major function $\varphi(\lambda) = \prod_{\kappa=1}^n \varphi_\kappa(\lambda_\kappa)$, where

$$\varphi_\kappa(\lambda_\kappa) = 2\text{Ch } \lambda_\kappa c_\kappa \quad \left(c_\kappa = \sup_j t_\kappa^2 \lambda_\kappa \right).$$

Therefore

$$|f_j \varphi(\lambda_1, \dots, \lambda_n)| \leq \varphi(\lambda_1, \dots, \lambda_n)$$

and

$$\int_{\mathbb{R}_+^n} \prod_{\kappa=1}^n \varphi_\kappa(\lambda_\kappa) d\sigma(\lambda_1, \dots, \lambda_n) = 2^n k(c_1, \dots, c_n). \quad (3.7)$$

For $n = 1$, (3.6) follows from (3.7). The Lemma 2 is proved. \square

Then the continuity of $k(t)$, if $t \in \mathbb{R}_0^\infty$, follows from the Lemma 2, as the continuity of $k(\cdot)$ in \mathbb{R}_0^∞ is the continuity for every n functions $k_n(t_1, \dots, t_n) = k(t)$ ($t \in \mathbb{R}^n$), since the projective and inductive topologies in \mathbb{R}_0^∞ are coinciding. The necessity is proved.

The uniqueness of measures in (3.5) follows from the uniqueness of measures $\rho_n(\lambda_1, \dots, \lambda_n)$. ■

□

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Лопотко О. В. *Інтегральне зображення парно додатно визначених обмежених функцій нескінченного числа змінних* // Буковинський матем. журнал — 2023. — Т.11, №1. — С. 26–38.

Стаття складається з двох частин.

У першій частині доводиться інтегральне зображення для гіперболічно опуклих (г.о.) функцій $k(x)$ ($x \in \mathbb{R}^\infty = \mathbb{R}^1 \times \mathbb{R}^1 \times \dots$). Для цього в \mathbb{R}^∞ вводимо міри $\omega_1(x)$, $\omega_{\frac{1}{2}}(x)$. Додатна визначеність (д.в.) для г.о. функцій розуміється в інтегральному сенсі відносно

міри $\omega_1(x)$. Далі ми доводимо, що міра $\rho(\lambda)$ в інтегральному зображенні для г.о. функцій зосереджена на $l_2^+ = \left\{ \lambda \in \mathbb{R}_+^\infty = \mathbb{R}_+^1 \times \mathbb{R}_+^1 \times \dots \mid \sum_{n=1}^{\infty} \lambda_n^2 < \infty \right\}$. Рівність для $k(x)$ ($x \in \mathbb{R}^\infty$) розуміється майже всюди відносно міри $\omega_{\frac{1}{2}}(x)$.

У другій частині статті ми доводимо необхідну і достатню умови для інтегрального зображення г.о. функцій $k(x)$ ($x \in \mathbb{R}_0^\infty$ є ядерний простір). Д.в. для г.о. функцій розуміється в точковому сенсі. Для цього потрібно сконструювати ланцюжок $\mathbb{R}_0^\infty \subset l_2 \subset \mathbb{R}^\infty$. Тоді, враховуючи, що проекційна та індуктивна топології співпадають, ми одержимо інтегральне зображення для г.о. функцій $k(x)$ ($x \in \mathbb{R}_0^\infty$)