# The Wiener algebra and Wiener's lemma 

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## 1 Introduction

Let $\mathbb{T}=\mathbb{R} / 2 \pi \mathbb{Z}$. For $f \in L^{1}(\mathbb{T})$ we define

$$
\|f\|_{L^{1}(\mathbb{T})}=\frac{1}{2 \pi} \int_{\mathbb{T}}|f(t)| d t .
$$

For $f, g \in L^{1}(\mathbb{T})$, we define

$$
(f * g)(t)=\frac{1}{2 \pi} \int_{\mathbb{T}} f(\tau) g(t-\tau) d \tau, \quad t \in \mathbb{T}
$$

$f * g \in L^{1}(\mathbb{T})$, and satisfies Young's inequality

$$
\|f * g\|_{L^{1}(\mathbb{T})} \leq\|f\|_{L^{1}(\mathbb{T})}\|g\|_{L^{1}(\mathbb{T})}
$$

With convolution as the operation, $L^{1}(\mathbb{T})$ is a commutative Banach algebra.
For $f \in L^{1}(\mathbb{T})$, we define $\hat{f}: \mathbb{Z} \rightarrow \mathbb{C}$ by

$$
\hat{f}(k)=\frac{1}{2 \pi} \int_{\mathbb{T}} f(t) e^{-i k t} d t, \quad k \in \mathbb{Z}
$$

We define $c_{0}(\mathbb{Z})$ to be the collection of those $F: \mathbb{Z} \rightarrow \mathbb{C}$ such that $|F(k)| \rightarrow 0$ as $|k| \rightarrow \infty$. For $f \in L^{1}(\mathbb{T})$, the Riemann-Lebesgue lemma tells us that $\hat{f} \in c_{0}(\mathbb{Z})$.

We define $\ell^{1}(\mathbb{Z})$ to be the set of functions $F: \mathbb{Z} \rightarrow \mathbb{C}$ such that

$$
\|F\|_{\ell^{1}(\mathbb{Z})}=\sum_{k \in \mathbb{Z}}|F(k)| .
$$

For $F, G \in \ell^{1}(\mathbb{Z})$, we define

$$
(F * G)(k)=\sum_{j \in \mathbb{Z}} F(j) G(k-j) .
$$

$F * G \in \ell^{1}(\mathbb{Z})$, and satisfies Young's inequality

$$
\|F * G\|_{\ell^{1}(\mathbb{Z})} \leq\|F\|_{\ell^{1}(\mathbb{Z})}\|G\|_{\ell^{1}(\mathbb{Z})}
$$

$\ell^{1}(\mathbb{Z})$ is a commutative Banach algebra, with unity

$$
F(k)= \begin{cases}1 & k=0 \\ 0 & k \neq 0\end{cases}
$$

For $f \in L^{1}(\mathbb{T})$ and $n \geq 0$ we define $S_{n}(f) \in C(\mathbb{T})$ by

$$
S_{n}(f)(t)=\sum_{|k| \leq n} \hat{f}(k) e^{i k t}, \quad t \in \mathbb{T}
$$

For $0<\alpha<1$, we define $\operatorname{Lip}_{\alpha}(\mathbb{T})$ to be the collection of those functions $f: \mathbb{T} \rightarrow \mathbb{C}$ such that

$$
\sup _{t \in \mathbb{T}, h \neq 0} \frac{|f(t+h)-f(t)|}{|h|^{\alpha}}<\infty
$$

For $f \in \operatorname{Lip}_{\alpha}(\mathbb{T})$, we define

$$
\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})}=\|f\|_{C(\mathbb{T})}+\sup _{t \in \mathbb{T}, h \neq 0} \frac{|f(t+h)-f(t)|}{|h|^{\alpha}}
$$

## 2 Total variation

For $f: \mathbb{T} \rightarrow \mathbb{C}$, we define

$$
\operatorname{var}(f)=\sup \left\{\sum_{i=1}^{n}\left|f\left(t_{i}\right)-f\left(t_{i-1}\right)\right|: n \geq 1,0=t_{0}<\cdots<t_{n}=2 \pi\right\} .
$$

If $\operatorname{var}(f)<\infty$ then we say that $f$ is of bounded variation, and we define $B V(\mathbb{T})$ to be the set of functions $\mathbb{T} \rightarrow \mathbb{C}$ of bounded variation. We define

$$
\|f\|_{B V(\mathbb{T})}=\sup _{t \in \mathbb{T}}|f(t)|+\operatorname{var}(f)
$$

This is a norm on $B V(\mathbb{T})$, with which $B V(\mathbb{T})$ is a Banach algebra. ${ }^{1}$
Theorem 1. If $f \in B V(\mathbb{T})$, then

$$
|\hat{f}(n)| \leq \frac{\operatorname{var}(f)}{2 \pi|n|}, \quad n \in \mathbb{Z}, n \neq 0
$$

Proof. Integrating by parts,

$$
\hat{f}(n)=\frac{1}{2 \pi} \int_{\mathbb{T}} f(t) e^{-i n t} d t=-\frac{1}{2 \pi} \int_{\mathbb{T}} \frac{e^{-i n t}}{-i n} d f(t)=\frac{1}{2 \pi i n} \int_{\mathbb{T}} e^{-i n t} d f(t),
$$

hence

$$
|\hat{f}(n)| \leq \frac{1}{2 \pi|n|} \operatorname{var}(f)
$$

[^0]
## 3 Absolutely convergent Fourier series

Suppose that $f \in L^{1}(\mathbb{T})$ and that $\hat{f} \in \ell^{1}(\mathbb{Z})$. For $n \geq m$,

$$
\left\|S_{n}(f)-S_{m}(f)\right\|_{C(\mathbb{T})}=\sup _{t \in \mathbb{T}}\left|\sum_{m<|k| \leq n} \hat{f}(k) e^{i k t}\right| \leq \sum_{m<|k| \leq n}|\hat{f}(k)|,
$$

and because $\hat{f} \in \ell^{1}(\mathbb{Z})$ it follows that $S_{n}(f)$ converges to some $g \in C(\mathbb{T})$. We check that $f(t)=g(t)$ for almost all $t \in \mathbb{T}$.

We define $A(\mathbb{T})$ to be the collection of those $f \in C(\mathbb{T})$ such that $\hat{f} \in \ell^{1}(\mathbb{Z})$, and we define

$$
\|f\|_{A(\mathbb{T})}=\|\hat{f}\|_{\ell^{1}(\mathbb{Z})} .
$$

$A(\mathbb{T})$ is a commutative Banach algebra, with unity $t \mapsto 1$, and the Fourier transform is an isomorphism of Banach algebras $\mathscr{F}: A(\mathbb{T}) \rightarrow \ell^{1}(\mathbb{Z})$. We call $A(\mathbb{T})$ the Wiener algebra. The inclusion map $A(\mathbb{T}) \subset C(\mathbb{T})$ has norm 1.

Theorem 2. If $f: \mathbb{T} \rightarrow \mathbb{C}$ is absolutely continuous, then

$$
\hat{f}(k)=o\left(k^{-1}\right), \quad|k| \rightarrow \infty .
$$

Proof. Because $f$ is absolutely continuous, the fundamental theorem of calculus tells us that $f^{\prime} \in L^{1}(\mathbb{T})$. Doing integration by parts, for $k \in \mathbb{Z}$ we have

$$
\begin{aligned}
\mathscr{F}\left(f^{\prime}\right)(k) & =\frac{1}{2 \pi} \int_{\mathbb{T}} f^{\prime}(t) e^{-i k t} d t \\
& =\left.\frac{1}{2 \pi} f(t) e^{-i k t}\right|_{0} ^{2 \pi}-\frac{1}{2 \pi} \int_{\mathbb{T}} f(t)\left(-i k e^{-i k t}\right) d t \\
& =i k \mathscr{F}(f)(k) .
\end{aligned}
$$

The Riemann-Lebesgue lemma tells us that $\mathscr{F}\left(f^{\prime}\right)(k)=o(1)$, so

$$
\mathscr{F}(f)(k)=o\left(\frac{1}{k}\right), \quad|k| \rightarrow \infty .
$$

Theorem 3. If $f: \mathbb{T} \rightarrow \mathbb{C}$ is absolutely continuous and $f^{\prime} \in L^{2}(\mathbb{T})$, then

$$
\|f\|_{A(\mathbb{T})} \leq\|f\|_{L^{1}(\mathbb{T})}+\left(2 \sum_{k=1}^{\infty} k^{-2}\right)^{1 / 2}\left\|f^{\prime}\right\|_{L^{2}(\mathbb{T})}
$$

Proof. First,

$$
|\hat{f}(0)|=\left|\frac{1}{2 \pi} \int_{\mathbb{T}} f(t) d t\right| \leq\|f\|_{L^{1}(\mathbb{T})}
$$

Next, because $f$ is absolutely continuous, by the fundamental theorem of calculus we have $f^{\prime} \in L^{1}(\mathbb{T})$, and for $k \in \mathbb{Z}$,

$$
\mathscr{F}\left(f^{\prime}\right)(k)=i k \mathscr{F}(f)(k) .
$$

Using the Cauchy-Schwarz inequality, and since $\mathscr{F}\left(f^{\prime}\right)(0)=0$,

$$
\begin{aligned}
\|f\|_{A(\mathbb{T})} & =|\hat{f}(0)|+\sum_{k \neq 0}|\hat{f}(k)| \\
& =|\hat{f}(0)|+\sum_{k \neq 0}|k|^{-1}\left|\mathscr{F}\left(f^{\prime}\right)(k)\right| \\
& \leq\|f\|_{L^{1}(\mathbb{T})}+\left(\sum_{k \neq 0}|k|^{-2}\right)^{1 / 2}\left(\sum_{k \neq 0}\left|\mathscr{F}\left(f^{\prime}\right)(k)\right|^{2}\right)^{1 / 2} \\
& =\|f\|_{L^{1}(\mathbb{T})}+\left(2 \sum_{k=1}^{\infty} k^{-2}\right)^{1 / 2}\left\|\mathscr{F}\left(f^{\prime}\right)\right\|_{\ell^{2}(\mathbb{Z})}
\end{aligned}
$$

By Parseval's theorem we have $\left\|\mathscr{F}\left(f^{\prime}\right)\right\|_{\ell^{2}(\mathbb{Z})}=\left\|f^{\prime}\right\|_{L^{2}(\mathbb{T})}$, completing the proof.

We now prove that if $\alpha>\frac{1}{2}$, then $\operatorname{Lip}_{\alpha}(\mathbb{T}) \subset A(\mathbb{T})$, and the inclusion map is a bounded linear operator. ${ }^{2}$
Theorem 4. If $\alpha>\frac{1}{2}$, then $\operatorname{Lip}_{\alpha}(\mathbb{T}) \subset A(\mathbb{T})$, and for any $f \in \operatorname{Lip}_{\alpha}(\mathbb{T})$ we have

$$
\|f\|_{A(\mathbb{T})} \leq c_{\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})},
$$

with

$$
c_{\alpha}=1+2^{1 / 2}\left(\frac{2 \pi}{3}\right)^{\alpha} \frac{1}{1-2^{\frac{1}{2}-\alpha}} .
$$

Proof. For $f: \mathbb{T} \rightarrow \mathbb{C}$ and $h \in \mathbb{R}$, we define

$$
f_{h}(t)=f(t-h), \quad t \in \mathbb{T}
$$

which satisfies, for $n \in \mathbb{Z}$,

$$
\begin{aligned}
\mathscr{F}\left(f_{h}\right)(n) & =\frac{1}{2 \pi} \int_{\mathbb{T}} f(t-h) e^{-i n t} d t \\
& =\frac{1}{2 \pi} \int_{\mathbb{T}} f(t) e^{-i n(t+h)} d t \\
& =e^{-i n h} \mathscr{F}(f)(n) .
\end{aligned}
$$

Thus

$$
\begin{equation*}
\mathscr{F}\left(f_{h}-f\right)(n)=\left(e^{-i n h}-1\right) \hat{f}(n), \quad n \in \mathbb{Z} \tag{1}
\end{equation*}
$$

[^1]For $m \geq 0$ and for $n \in \mathbb{Z}$ such that $2^{m} \leq|n|<2^{m+1}$, let

$$
h_{m}=\frac{2 \pi}{3} \cdot 2^{-m}
$$

Then

$$
\frac{2 \pi}{3}=2^{m} \cdot \frac{2 \pi}{3} \cdot 2^{-m} \leq\left|n h_{m}\right|<2^{m+1} \cdot \frac{2 \pi}{3} \cdot 2^{-m}=\frac{4 \pi}{3}
$$

If $n>0$ this implies that

$$
\frac{\pi}{3} \leq \frac{n h_{m}}{2}<\frac{2 \pi}{3}
$$

and so

$$
\left|e^{-i n h_{m}}-1\right|=2 \sin \frac{n h_{m}}{2} \geq 2 \sin \frac{\pi}{3}=\sqrt{3}
$$

and if $n<0$ this implies that

$$
-\frac{2 \pi}{3}<\frac{n h_{m}}{2} \leq-\frac{\pi}{3}
$$

and so

$$
\left|e^{-i n h_{m}}-1\right| \geq \sqrt{3}
$$

This gives us

$$
\begin{aligned}
\sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)|^{2} & \leq \sum_{2^{m} \leq|n|<2^{m+1}} 3|\hat{f}(n)|^{2} \\
& \leq \sum_{2^{m} \leq|n|<2^{m+1}}\left|e^{-i n h_{m}}-1\right|^{2}|\hat{f}(n)|^{2} \\
& \leq \sum_{n \in \mathbb{Z}}\left|e^{-i n h_{m}}-1\right|^{2}|\hat{f}(n)|^{2} .
\end{aligned}
$$

Using (1) and Parseval's theorem we have

$$
\sum_{n \in \mathbb{Z}}\left|e^{-i n h_{m}}-1\right|^{2}|\hat{f}(n)|^{2}=\left\|\mathscr{F}\left(f_{h_{m}}-f\right)\right\|_{\ell^{2}(\mathbb{Z})}^{2}=\left\|f_{h_{m}}-f\right\|_{L^{2}(\mathbb{T})}^{2},
$$

and thus

$$
\sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)|^{2} \leq\left\|f_{h_{m}}-f\right\|_{L^{2}(\mathbb{T})}^{2} .
$$

Furthermore, for $g \in L^{\infty}(\mathbb{T})$ we have $\|g\|_{L^{2}(\mathbb{T})} \leq\|g\|_{L^{\infty}(\mathbb{T})}$, so

$$
\begin{aligned}
\sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)|^{2} & \leq\left\|f_{h_{m}}-f\right\|_{L^{\infty}(\mathbb{T})}^{2} \\
& \leq\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})}^{2} \cdot h_{m}^{2 \alpha} \\
& =\left(\frac{2 \pi}{3 \cdot 2^{m}}\right)^{2 \alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})}^{2}
\end{aligned}
$$

By the Cauchy-Schwarz inequality, because there are $\leq 2^{m+1}$ nonzero terms in $\sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)|$,

$$
\begin{aligned}
\sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)| & \leq\left(2^{m+1}\right)^{1 / 2}\left(\sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)|^{2}\right)^{1 / 2} \\
& \leq 2^{\frac{m+1}{2}}\left(\frac{2 \pi}{3 \cdot 2^{m}}\right)^{\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \\
& =2^{m\left(\frac{1}{2}-\alpha\right)} \cdot 2^{1 / 2}\left(\frac{2 \pi}{3}\right)^{\alpha} \cdot\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})}
\end{aligned}
$$

Then, since $\alpha>\frac{1}{2}$,

$$
\begin{aligned}
\sum_{n \in \mathbb{Z}}|\hat{f}(n)| & =|\hat{f}(0)|+\sum_{m=0}^{\infty} \sum_{2^{m} \leq|n|<2^{m+1}}|\hat{f}(n)| \\
& \leq|\hat{f}(0)|+\sum_{m=0}^{\infty} 2^{m\left(\frac{1}{2}-\alpha\right)} \cdot 2^{1 / 2}\left(\frac{2 \pi}{3}\right)^{\alpha} \cdot\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \\
& =|\hat{f}(0)|+2^{1 / 2}\left(\frac{2 \pi}{3}\right)^{\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \sum_{m=0}^{\infty} 2^{m\left(\frac{1}{2}-\alpha\right)} \\
& =|\hat{f}(0)|+2^{1 / 2}\left(\frac{2 \pi}{3}\right)^{\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \frac{1}{1-2^{\frac{1}{2}-\alpha}}
\end{aligned}
$$

As

$$
|\hat{f}(0)| \leq\|f\|_{L^{1}(\mathbb{T})} \leq\|f\|_{L^{\infty}(\mathbb{T})} \leq\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})}
$$

we have for all $f \in \operatorname{Lip}_{\alpha}(\mathbb{T})$ that

$$
\sum_{n \in \mathbb{Z}}|\hat{f}(n)| \leq c_{\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})},
$$

completing the proof.
We now prove that if $\alpha>0$, then $B V(\mathbb{T}) \cap \operatorname{Lip}_{\alpha}(\mathbb{T}) \subset A(\mathbb{T}) .^{3}$
Theorem 5. If $\alpha>0$ and $f \in B V(\mathbb{T}) \cap \operatorname{Lip}_{\alpha}(\mathbb{T})$, then

$$
\left\|f_{h}-f\right\|_{L^{2}(\mathbb{T})}^{2} \leq \frac{1}{2 \pi} h^{1+\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \operatorname{var}(f), \quad h>0
$$

and $f \in A(\mathbb{T})$.

[^2]Proof. For $N \geq 1$ and $h=\frac{2 \pi}{N}$,

$$
\begin{aligned}
\left\|f_{h}-f\right\|_{L^{2}(\mathbb{T})}^{2} & =\frac{1}{2 \pi} \int_{0}^{2 \pi}\left|f_{h}(t)-f(t)\right|^{2} d t \\
& =\frac{1}{2 \pi} \sum_{j=1}^{N} \int_{(j-1) h}^{j h}\left|f_{h}(t)-f(t)\right|^{2} d t \\
& =\frac{1}{2 \pi} \sum_{j=1}^{N} \int_{0}^{h}\left|f_{j h}(t)-f_{(j-1) h}(t)\right|^{2} d t \\
& =\frac{1}{2 \pi} \int_{0}^{h} \sum_{j=1}^{N}\left|f_{j h}(t)-f_{(j-1) h}(t)\right|^{2} d t \\
& \leq \frac{1}{2 \pi}\left\|f_{h}-f\right\|_{L^{\infty}(\mathbb{T})} \int_{0}^{h} \sum_{j=1}^{N}\left|f_{j h}(t)-f_{(j-1) h}(t)\right| d t \\
& \leq \frac{1}{2 \pi}\left\|f_{h}-f\right\|_{L^{\infty}(\mathbb{T})} \int_{0}^{h} \operatorname{var}(f) d t .
\end{aligned}
$$

As $f \in \operatorname{Lip}_{\alpha}(\mathbb{T}),\left\|f_{h}-f\right\|_{L^{\infty}(\mathbb{T})} \leq h^{\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})}$, hence

$$
\left\|f_{h}-f\right\|_{L^{2}(\mathbb{T})}^{2} \leq \frac{1}{2 \pi} h^{1+\alpha}\|f\|_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \operatorname{var}(f)
$$

## 4 Wiener's lemma

For $k \geq 1$, using the product rule $(f g)^{\prime}=f^{\prime} g+f g^{\prime}$ we check that $C^{k}(\mathbb{T})$ is a Banach algebra with the norm

$$
\|f\|_{C^{k}(\mathbb{T})}=\sum_{j=0}^{k}\left\|f^{(j)}\right\|_{C(\mathbb{T})}
$$

If $f \in C^{k}(\mathbb{T})$ and $f(t) \neq 0$ for all $t \in \mathbb{T}$, then the quotient rule tells us that

$$
\left(f^{-1}\right)^{\prime}(t)=-\frac{f^{\prime}(t)}{f(t)^{2}}
$$

using which we get $\frac{1}{f} \in C^{k}(\mathbb{T})$. That is, if $f \in C^{k}(\mathbb{T})$ does not vanish then $f^{-1}=\frac{1}{f} \in C^{k}(\mathbb{T})$.

If $B$ is a commutative unital Banach algebra, a multiplicative linear functional on $B$ is a nonzero algebra homomorphism $B \rightarrow \mathbb{C}$, and the collection $\Delta_{B}$ of multiplicative linear functionals on $B$ is called the maximal ideal space of $B$. The Gelfand transform of $f \in B$ is $\Gamma(f): \Delta_{B} \rightarrow \mathbb{C}$ defined by

$$
\Gamma(f)(h)=h(f), \quad h \in \Delta_{B} .
$$

It is a fact that $f \in B$ is invertible if and only if $h(f) \neq 0$ for all $h \in \Delta_{B}$, i.e., $f \in B$ is invertible if and only if $\Gamma(f)$ does not vanish.

We now prove that if $f \in A(\mathbb{T})$ and does not vanish, then $f$ is invertible in $A(\mathbb{T})$. We call this statement Wiener's lemma. ${ }^{4}$
Theorem 6 (Wiener's lemma). If $f \in A(\mathbb{T})$ and $f(t) \neq 0$ for all $t \in \mathbb{T}$, then $1 / f \in A(\mathbb{T})$.

Proof. Let $w: A(\mathbb{T}) \rightarrow \mathbb{C}$ be a multiplicative linear functional. The fact that $w$ is a multiplicative linear functional implies that $\|w\|=1$. Define $u(t)=e^{i t}$, $t \in \mathbb{T}$, for which $\|u\|_{A(\mathbb{T})}=1$. We define $\lambda=w(u)$, which satisfies

$$
|\lambda| \leq\|w\|\|u\|_{A(\mathbb{T})}=1
$$

and because $\left\|u^{-1}\right\|_{A(\mathbb{T})}=1$ we have $\lambda^{-1}=w\left(u^{-1}\right)$ and

$$
\left|\lambda^{-1}\right| \leq\|w\|\left\|u^{-1}\right\|_{A(\mathbb{T})}=1
$$

hence $|\lambda|=1$. Then there is some $t_{w} \in \mathbb{T}$ such that $\lambda=e^{i t_{w}}$. For $n \in \mathbb{Z}$,

$$
w\left(u^{n}\right)=\lambda^{n}=e^{i n t_{w}}
$$

If $P(t)=\sum_{|n| \leq N} a_{n} e^{i n t}$ is a trigonometric polynomial, then

$$
\begin{equation*}
w(P)=w\left(\sum_{|n| \leq N} a_{n} u^{n}\right)=\sum_{|n| \leq N} a_{n} w(u)^{n}=\sum_{|n| \leq N} a_{n} e^{i n t_{w}}=P\left(t_{w}\right) . \tag{2}
\end{equation*}
$$

For $g \in A(\mathbb{T})$, if $\epsilon>0$, then there is some $N$ such that $\left\|g-S_{N}(g)\right\|_{A(\mathbb{T})}<\epsilon$. Using (2) and the fact that $\|g\|_{C(\mathbb{T})} \leq\|g\|_{A(\mathbb{T})}$,

$$
\begin{aligned}
\left|w(g)-g\left(t_{w}\right)\right| & \leq\left|w(g)-w\left(S_{N}(g)\right)\right|+\left|w\left(S_{N}(g)\right)-S_{N}(g)\left(t_{w}\right)\right| \\
& +\left|S_{N}(g)\left(t_{w}\right)-g\left(t_{w}\right)\right| \\
& =\left|w\left(g-S_{N}(g)\right)\right|+\left|S_{N}(g)\left(t_{w}\right)-f\left(t_{w}\right)\right| \\
& \leq\|w\|\left\|g-S_{N}(g)\right\|_{A(\mathbb{T})}+\left\|S_{N}(g)-g\right\|_{C(\mathbb{T})} \\
& \leq\|w\|\left\|g-S_{N}(g)\right\|_{A(\mathbb{T})}+\left\|g-S_{N}(g)\right\|_{A(\mathbb{T})} \\
& <2 \epsilon .
\end{aligned}
$$

Because this is true for all $\epsilon>0$, it follows that $w(g)=g\left(t_{w}\right)$.
Let $\Delta$ be the maximal ideal space of $A(\mathbb{T})$. Then for $w \in \Delta$ there is some $t_{w} \in \mathbb{T}$ such that $w(f)=f\left(t_{w}\right)$, hence, because $f(t) \neq 0$ for all $t \in \mathbb{T}$,

$$
\Gamma(f)(w)=w(f)=f\left(t_{w}\right) \neq 0
$$

That is, $\Gamma(f)$ does not vanish, and therefore $f$ is invertible in $A(\mathbb{T})$. It is then immediate that $f^{-1}(t)=\frac{1}{f(t)}$ for all $t \in \mathbb{T}$, completing the proof.

[^3]The above proof of Wiener's lemma uses the theory of the commutative Banach algebras. The following is a proof of the theorem that does not use the Gelfand transform. ${ }^{5}$

Proof. Because $f \in A(\mathbb{T})$, $f^{*}$ defined by $f^{*}(t)=\overline{f(t)}, t \in \mathbb{T}$, belongs to $A(\mathbb{T})$. Let

$$
g=\frac{|f|^{2}}{\|f\|_{C(\mathbb{T})}^{2}}=\frac{f f^{*}}{\|f\|_{C(\mathbb{T})}^{2}} \in A(\mathbb{T})
$$

which satisfies $0<g(t) \leq 1$ for all $t \in \mathbb{T}$. As $\frac{1}{f}=\frac{f^{*}}{|f|^{2}}=\frac{f^{*}}{\|f\|_{C(\mathbb{T})}^{2}}$, to show that $1 / f \in A(\mathbb{T})$ it suffices to show that $\frac{1}{g} \in A(\mathbb{T})$.

Because $g$ is continuous and $g(t) \neq 0$ for all $t \in \mathbb{T}$,

$$
\delta=\inf _{t \in \mathbb{T}} g(t)>0
$$

if $\delta=1$ then $g=1$, and indeed $\frac{1}{g} \in A(\mathbb{T})$. Otherwise, $\|g-1\|_{C(\mathbb{T})}=1-\delta<1$. This implies that $g$ is invertible in the Banach algebra $C(\mathbb{T})$ and that $g^{-1}=$ $\sum_{j=0}^{\infty}(1-g)^{j}$ in $C(\mathbb{T})$. Let $h=1-g \in A(\mathbb{T})$.

For $\epsilon>0$, there is some $N$ such that $\left\|h-S_{N}(h)\right\|_{A(\mathbb{T})}<\epsilon$. Now, if $P$ is a trigonometric polynomial of degree $M$ then using the Cauchy-Schwarz inequality and Parseval's theorem,

$$
\begin{aligned}
\|P\|_{A(\mathbb{T})} & =\|\hat{P}\|_{\ell^{1}(\mathbb{Z})} \\
& \leq(2 M+1)^{1 / 2}\|\hat{P}\|_{\ell^{2}(\mathbb{Z})} \\
& =(2 M+1)^{1 / 2}\|P\|_{L^{2}(\mathbb{T})} \\
& \leq(2 M+1)^{1 / 2}\|P\|_{L^{\infty}(\mathbb{T})} .
\end{aligned}
$$

Furthermore, for $j \geq 1, P^{j}$ is a trigonometric polynomial of degree $j M$. The binomial theorem tells us, with $P=S_{N}(h)$ and $r=h-P$,

$$
h^{k}=(P+r)^{k}=\sum_{j=0}^{k}\binom{k}{j} P^{j} r^{k-j}
$$

[^4]and using this and $\left\|P^{j}\right\|_{A(\mathbb{T})} \leq(2 j N+1)^{1 / 2}\left\|P^{j}\right\|_{L^{\infty}(\mathbb{T})}$,
\[

$$
\begin{aligned}
\left\|h^{k}\right\|_{A(\mathbb{T})} & \leq \sum_{j=0}^{k}\binom{k}{j}\left\|P^{j}\right\|_{A(\mathbb{T})}\left\|r^{k-j}\right\|_{A(\mathbb{T})} \\
& \leq \sum_{j=0}^{k}\binom{k}{j}\left\|P^{j}\right\|_{A(\mathbb{T})}\left\|h-S_{N}(h)\right\|_{A(\mathbb{T})}^{k-j} \\
& \leq \sum_{j=0}^{k}\binom{k}{j}(2 j N+1)^{1 / 2}\left\|P^{j}\right\|_{L^{\infty}(\mathbb{T})} \epsilon^{k-j} \\
& \leq(2 k N+1)^{1 / 2} \sum_{j=0}^{k}\binom{k}{j}\|P\|_{L^{\infty}(\mathbb{T})}^{j} \epsilon^{k-j} \\
& =(2 k N+1)^{1 / 2}\left(\|P\|_{L^{\infty}(\mathbb{T})}+\epsilon\right)^{k} .
\end{aligned}
$$
\]

Because

$$
\begin{aligned}
\|P\|_{L^{\infty}(\mathbb{T})} & \leq\left\|h-S_{N}(h)\right\|_{L^{\infty}(\mathbb{T})}+\|h\|_{L^{\infty}(\mathbb{T})} \\
& \leq\left\|h-S_{N}(h)\right\|_{A(\mathbb{T})}+\|h\|_{L^{\infty}(\mathbb{T})} \\
& <\epsilon+\|h\|_{L^{\infty}(\mathbb{T})},
\end{aligned}
$$

we have

$$
\left\|h^{k}\right\|_{A(\mathbb{T})} \leq(2 k N+1)^{1 / 2}\left(\|h\|_{L^{\infty}(\mathbb{T})}+2 \epsilon\right)^{k}=(2 k N+1)^{1 / 2}(1-\delta+2 \epsilon)^{k} .
$$

Take some $\epsilon<\frac{\delta}{2}$, so that $1-\delta+2 \epsilon<1$. Then with $N=N(\epsilon)$,
$\sum_{k=0}^{\infty}\left\|h^{k}\right\|_{A(\mathbb{T})} \leq \sum_{k=0}^{\infty}(2 k N+1)^{1 / 2}(1-\delta+2 \epsilon)^{k}=\sqrt{2 N} \Phi\left(1-\delta+2 \epsilon,-\frac{1}{2}, \frac{1}{2 N}\right)<\infty$,
where $\Phi$ is the Lerch transcendent. This implies that the the series $\sum_{k=0}^{\infty} h^{k}$ converges in $A(\mathbb{T})$. We check that $\sum_{k=0}^{\infty} h^{k}$ is the inverse of $1-h$, namely, $g=1-h$ is invertible in $A(\mathbb{T})$, proving the claim.

## 5 Spectral theory

Suppose that $A$ is a commutative Banach algebra with unity 1. We define $U(A)$ to be the collection of those $f \in A$ such that $f$ is invertible in $A$. It is a fact that $U(A)$ is an open subset of $A$. We define

$$
\sigma_{A}(f)=\{\lambda \in \mathbb{C}: f-\lambda \notin U(A)\}
$$

called the spectrum of $f$. It is a fact that $\sigma_{A}(f)$ is a nonempty compact subset of $\mathbb{C}$.

If $A \subset B$ are Banach algebras with unity 1 , we say that $A$ is inverse-closed in $B$ if $f \in A$ and $f^{-1} \in B$ together imply that $f^{-1} \in A .{ }^{6}$

Lemma 7. Suppose that $A \subset B$ are Banach algebras with unity 1. The following are equivalent:

1. $A$ is inverse-closed in $B$.
2. $\sigma_{A}(f)=\sigma_{B}(f)$ for all $f \in A$.

Proof. Assume that $A$ is inverse-closed in $B$ and let $f \in A$. If $\lambda \notin \sigma_{A}(f)$ then $f-\lambda \in U(A) \subset U(B)$, hence $\lambda \notin \sigma_{B}(f)$. Therefore $\sigma_{B}(f) \subset \sigma_{A}(f)$. If $\lambda \notin \sigma_{B}(f)$ then $f-\lambda \in U(B)$. That is, $(f-\lambda)^{-1} \in B$. Because $A$ is inverseclosed in $B$ and $f-\lambda \in A$, we get $(f-\lambda)^{-1} \in A$. Thus $\lambda \notin \sigma_{A}(f)$, and therefore $\sigma_{A}(f) \subset \sigma_{B}(f)$. We thus have obtained $\sigma_{A}(f)=\sigma_{B}(f)$.

Assume that for all $f \in A, \sigma_{A}(f)=\sigma_{B}(f)$. Suppose that $f \in A$ and $f^{-1} \in B$. That is, $f \in U(B)$, so $0 \notin \sigma_{B}(f)$. Then $0 \notin \sigma_{A}(f)$, meaning that $f \in U(A)$.
$A(\mathbb{T}) \subset C(\mathbb{T})$ are Banach algebras with unity 1. Wiener's lemma states that $A(\mathbb{T})$ is inverse-closed in $C(\mathbb{T})$. It is apparent that for $f \in C(\mathbb{T}), \sigma_{C(\mathbb{T})}(f)=$ $f(\mathbb{T}) \subset \mathbb{C}$. Therefore, Lemma 7 tells us for $f \in A(\mathbb{T})$ that $\sigma_{A(\mathbb{T})}(f)=f(\mathbb{T})$.

The Wiener-Lévy theorem states that if $f \in A(\mathbb{T}), \Omega \subset \mathbb{C}$ is an open set containing $f(\mathbb{T})$, and $F: \Omega \rightarrow \mathbb{C}$ is holomorphic, then $F \circ f \in A(\mathbb{T}) .^{7}$ In particular, if $f \in A(\mathbb{T})$ does not vanish, then $\Omega=\mathbb{C} \backslash\{0\}$ is an open set containing $f(\mathbb{T})$ and $F(z)=\frac{1}{z}$ is a holomorphic function on $\Omega$, and hence $F \circ f(t)=\frac{1}{f(t)}$ belongs to $A(\mathbb{T})$, which is the statement of Wiener's lemma.

[^5]
[^0]:    ${ }^{1}$ N. L. Carothers, Real Analysis, p. 206, Theorem 13.4.

[^1]:    ${ }^{2}$ Yitzhak Katznelson, An Introduction to Harmonic Analysis, third ed., p. 34, Theorem 6.3.

[^2]:    ${ }^{3}$ Yitzhak Katznelson, An Introduction to Harmonic Analysis, third ed., p. 35, Theorem 6.4.

[^3]:    ${ }^{4}$ Yitzhak Katznelson, An Introduction to Harmonic Analysis, third ed., p. 239, Theorem 2.9.

[^4]:    ${ }^{5}$ Karlheinz Gröchenig, Wiener's Lemma: Theme and Variations. An Introduction to Spectral Invariance and Its Applications, p. 180, §5.2.4, in Brigitte Forster and Peter Massopust, eds., Four Short Courses on Harmonic Analysis, pp. 175-234.

[^5]:    ${ }^{6}$ Karlheinz Gröchenig, Wiener's Lemma: Theme and Variations. An Introduction to Spectral Invariance and Its Applications, p. 183, §5.2.5, in Brigitte Forster and Peter Massopust, eds., Four Short Courses on Harmonic Analysis, pp. 175-234.
    ${ }^{7}$ Karlheinz Gröchenig, Wiener's Lemma: Theme and Variations. An Introduction to Spectral Invariance and Its Applications, p. 187, Theorem 5.16, in Brigitte Forster and Peter Massopust, eds., Four Short Courses on Harmonic Analysis, pp. 175-234; Walter Rudin, Fourier Analysis on Groups, Chapter 6; N. K. Nikolski (ed.), Functional Analysis I, p. 235; V. P. Havin and N. K. Nikolski (eds.), Commutative Harmonic Analysis II, p. 240, §7.7.

