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

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

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

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

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

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

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

$$\hat{f}(k) = \frac{1}{2\pi} \int_{\mathbb{T}} f(t) e^{-ikt} dt, \qquad k \in \mathbb{Z}.$$

We define $c_0(\mathbb{Z})$ to be the collection of those $F : \mathbb{Z} \to \mathbb{C}$ such that $|F(k)| \to 0$ as $|k| \to \infty$. 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 $F : \mathbb{Z} \to \mathbb{C}$ such that

$$(2)$$
 to be the set of functions $1 \cdot 22$ if C such

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

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

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

 $\ell^1(\mathbb{Z})$ 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 $n \ge 0$ we define $S_n(f) \in C(\mathbb{T})$ by

$$S_n(f)(t) = \sum_{|k| \le n} \hat{f}(k) e^{ikt}, \qquad t \in \mathbb{T}.$$

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

$$\operatorname{var}(f) = \sup \left\{ \sum_{i=1}^{n} |f(t_i) - f(t_{i-1})| : n \ge 1, 0 = t_0 < \dots < t_n = 2\pi \right\}.$$

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

$$\|f\|_{BV(\mathbb{T})} = \sup_{t \in \mathbb{T}} |f(t)| + \operatorname{var}(f).$$

This is a norm on $BV(\mathbb{T})$, with which $BV(\mathbb{T})$ is a Banach algebra.¹

Theorem 1. If $f \in BV(\mathbb{T})$, then

$$|\hat{f}(n)| \le \frac{\operatorname{var}(f)}{2\pi |n|}, \qquad n \in \mathbb{Z}, n \ne 0.$$

Proof. Integrating by parts,

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

hence

$$|\widehat{f}(n)| \le \frac{1}{2\pi |n|} \operatorname{var}(f).$$

¹N. L. Carothers, *Real Analysis*, p. 206, Theorem 13.4.

3 Absolutely convergent Fourier series

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

$$\|S_n(f) - S_m(f)\|_{C(\mathbb{T})} = \sup_{t \in \mathbb{T}} \left| \sum_{m < |k| \le n} \hat{f}(k) e^{ikt} \right| \le \sum_{m < |k| \le n} |\hat{f}(k)|,$$

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

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

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

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

$$\hat{f}(k) = o(k^{-1}), \qquad |k| \to \infty.$$

Proof. Because f is absolutely continuous, the fundamental theorem of calculus tells us that $f' \in L^1(\mathbb{T})$. Doing integration by parts, for $k \in \mathbb{Z}$ we have

$$\begin{aligned} \mathscr{F}(f')(k) &= \frac{1}{2\pi} \int_{\mathbb{T}} f'(t) e^{-ikt} dt \\ &= \frac{1}{2\pi} f(t) e^{-ikt} \Big|_0^{2\pi} - \frac{1}{2\pi} \int_{\mathbb{T}} f(t) (-ike^{-ikt}) dt \\ &= ik \mathscr{F}(f)(k). \end{aligned}$$

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

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

Theorem 3. If $f : \mathbb{T} \to \mathbb{C}$ is absolutely continuous and $f' \in L^2(\mathbb{T})$, then

$$\|f\|_{A(\mathbb{T})} \le \|f\|_{L^{1}(\mathbb{T})} + \left(2\sum_{k=1}^{\infty} k^{-2}\right)^{1/2} \|f'\|_{L^{2}(\mathbb{T})}.$$

Proof. First,

$$|\widehat{f}(0)| = \left|\frac{1}{2\pi} \int_{\mathbb{T}} f(t) dt\right| \le \|f\|_{L^1(\mathbb{T})} \,.$$

Next, because f is absolutely continuous, by the fundamental theorem of calculus we have $f' \in L^1(\mathbb{T})$, and for $k \in \mathbb{Z}$,

$$\mathscr{F}(f')(k) = ik\mathscr{F}(f)(k).$$

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

$$\begin{split} \|f\|_{A(\mathbb{T})} &= |\hat{f}(0)| + \sum_{k \neq 0} |\hat{f}(k)| \\ &= |\hat{f}(0)| + \sum_{k \neq 0} |k|^{-1} |\mathscr{F}(f')(k)| \\ &\leq \|f\|_{L^{1}(\mathbb{T})} + \left(\sum_{k \neq 0} |k|^{-2}\right)^{1/2} \left(\sum_{k \neq 0} |\mathscr{F}(f')(k)|^{2}\right)^{1/2} \\ &= \|f\|_{L^{1}(\mathbb{T})} + \left(2\sum_{k=1}^{\infty} k^{-2}\right)^{1/2} \|\mathscr{F}(f')\|_{\ell^{2}(\mathbb{Z})} \,. \end{split}$$

By Parseval's theorem we have $\|\mathscr{F}(f')\|_{\ell^2(\mathbb{Z})} = \|f'\|_{L^2(\mathbb{T})}$, 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

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

with

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

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

$$f_h(t) = f(t-h), \qquad t \in \mathbb{T}$$

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

$$\mathscr{F}(f_h)(n) = \frac{1}{2\pi} \int_{\mathbb{T}} f(t-h) e^{-int} dt$$
$$= \frac{1}{2\pi} \int_{\mathbb{T}} f(t) e^{-in(t+h)} dt$$
$$= e^{-inh} \mathscr{F}(f)(n).$$

Thus

$$\mathscr{F}(f_h - f)(n) = (e^{-inh} - 1)\hat{f}(n), \qquad n \in \mathbb{Z}.$$
 (1)

 $^{^2 {\}rm Yitzhak}$ Katznelson, An Introduction to Harmonic Analysis, third ed., p. 34, Theorem 6.3.

For $m \ge 0$ and for $n \in \mathbb{Z}$ such that $2^m \le |n| < 2^{m+1}$, let

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

Then

$$\frac{2\pi}{3} = 2^m \cdot \frac{2\pi}{3} \cdot 2^{-m} \le |nh_m| < 2^{m+1} \cdot \frac{2\pi}{3} \cdot 2^{-m} = \frac{4\pi}{3}.$$

If n > 0 this implies that

$$\frac{\pi}{3} \le \frac{nh_m}{2} < \frac{2\pi}{3}$$

and so

$$|e^{-inh_m} - 1| = 2\sin\frac{nh_m}{2} \ge 2\sin\frac{\pi}{3} = \sqrt{3},$$

and if n < 0 this implies that

$$-\frac{2\pi}{3} < \frac{nh_m}{2} \leq -\frac{\pi}{3}$$

and so

$$|e^{-inh_m} - 1| \ge \sqrt{3}$$

This gives us

$$\sum_{2^{m} \le |n| < 2^{m+1}} |\hat{f}(n)|^{2} \le \sum_{2^{m} \le |n| < 2^{m+1}} 3|\hat{f}(n)|^{2}$$
$$\le \sum_{2^{m} \le |n| < 2^{m+1}} |e^{-inh_{m}} - 1|^{2}|\hat{f}(n)|^{2}$$
$$\le \sum_{n \in \mathbb{Z}} |e^{-inh_{m}} - 1|^{2}|\hat{f}(n)|^{2}.$$

Using (1) and Parseval's theorem we have

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

and thus

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

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

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

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

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

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

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

 As

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

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

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

completing the proof.

We now prove that if $\alpha > 0$, then $BV(\mathbb{T}) \cap \operatorname{Lip}_{\alpha}(\mathbb{T}) \subset A(\mathbb{T}).^{3}$

Theorem 5. If $\alpha > 0$ and $f \in BV(\mathbb{T}) \cap \operatorname{Lip}_{\alpha}(\mathbb{T})$, then

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

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

³Yitzhak Katznelson, An Introduction to Harmonic Analysis, third ed., p. 35, Theorem 6.4.

Proof. For $N \ge 1$ and $h = \frac{2\pi}{N}$,

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

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

$$||f_h - f||^2_{L^2(\mathbb{T})} \le \frac{1}{2\pi} h^{1+\alpha} ||f||_{\operatorname{Lip}_{\alpha}(\mathbb{T})} \operatorname{var}(f).$$

4 Wiener's lemma

For $k \ge 1$, using the product rule (fg)' = f'g + fg' 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

$$(f^{-1})'(t) = -\frac{f'(t)}{f(t)^2},$$

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 func**-

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

$$\Gamma(f)(h) = h(f), \qquad h \in \Delta_B.$$

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

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

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

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

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

$$w(u^n) = \lambda^n = e^{int_w}$$

If $P(t) = \sum_{|n| \le N} a_n e^{int}$ is a trigonometric polynomial, then

$$w(P) = w\left(\sum_{|n| \le N} a_n u^n\right) = \sum_{|n| \le N} a_n w(u)^n = \sum_{|n| \le N} a_n e^{int_w} = P(t_w).$$
(2)

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

$$\begin{split} |w(g) - g(t_w)| &\leq |w(g) - w(S_N(g))| + |w(S_N(g)) - S_N(g)(t_w)| \\ &+ |S_N(g)(t_w) - g(t_w)| \\ &= |w(g - S_N(g))| + |S_N(g)(t_w) - f(t_w)| \\ &\leq ||w|| \, ||g - S_N(g)||_{A(\mathbb{T})} + ||S_N(g) - g||_{C(\mathbb{T})} \\ &\leq ||w|| \, ||g - S_N(g)||_{A(\mathbb{T})} + ||g - S_N(g)||_{A(\mathbb{T})} \\ &\leq 2\epsilon. \end{split}$$

Because this is true for all $\epsilon > 0$, it follows that $w(g) = g(t_w)$.

Let Δ be the maximal ideal space of $A(\mathbb{T})$. Then for $w \in \Delta$ there is some $t_w \in \mathbb{T}$ such that $w(f) = f(t_w)$, hence, because $f(t) \neq 0$ for all $t \in \mathbb{T}$,

$$\Gamma(f)(w) = w(f) = f(t_w) \neq 0$$

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. \Box

 $^{^4 \}mathrm{Yitzhak}$ Katznelson, An Introduction to Harmonic Analysis, third ed., p. 239, Theorem 2.9.

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

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

which satisfies $0 < g(t) \le 1$ 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 $||h - S_N(h)||_{A(\mathbb{T})} < \epsilon$. Now, if P is a

trigonometric polynomial of degree M then using the Cauchy-Schwarz inequality and Parseval's theorem,

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

Furthermore, for $j \ge 1$, P^j is a trigonometric polynomial of degree jM. The binomial theorem tells us, with $P = S_N(h)$ and r = h - P,

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

⁵Karlheinz 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.

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

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

Because

$$\begin{split} \|P\|_{L^{\infty}(\mathbb{T})} &\leq \|h - S_N(h)\|_{L^{\infty}(\mathbb{T})} + \|h\|_{L^{\infty}(\mathbb{T})} \\ &\leq \|h - S_N(h)\|_{A(\mathbb{T})} + \|h\|_{L^{\infty}(\mathbb{T})} \\ &< \epsilon + \|h\|_{L^{\infty}(\mathbb{T})} \,, \end{split}$$

we have

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

Take some $\epsilon < \frac{\delta}{2}$, so that $1 - \delta + 2\epsilon < 1$. Then with $N = N(\epsilon)$,

$$\sum_{k=0}^{\infty} \left\| h^k \right\|_{A(\mathbb{T})} \leq \sum_{k=0}^{\infty} (2kN+1)^{1/2} (1-\delta+2\epsilon)^k = \sqrt{2N} \Phi\left(1-\delta+2\epsilon, -\frac{1}{2}, \frac{1}{2N}\right) < \infty,$$

where Φ is the Lerch transcendent. This implies that 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 $F : \Omega \to \mathbb{C}$ is holomorphic, then $F \circ f \in A(\mathbb{T})$.⁷ In particular, if $f \in A(\mathbb{T})$ does not vanish, then $\Omega = \mathbb{C} \setminus \{0\}$ is an open set containing $f(\mathbb{T})$ and $F(z) = \frac{1}{z}$ is a holomorphic function on Ω , and hence $F \circ f(t) = \frac{1}{f(t)}$ belongs to $A(\mathbb{T})$, which is the statement of Wiener's lemma.

⁶Karlheinz 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.

⁷Karlheinz 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.