A WAVELET-LIKE UNCONDITIONAL BASIS

BY

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Abstract. We show that the orthogonal wavelet basis suitably normalized under Wiener condition is an unconditional basis in $L^p(\mathbb{R})$. This basis is a bounded Besselian basis in the space for $1 , and bounded Hilbertian basis in for <math>2 \le p < \infty$. Under the Wiener condition, we show that the prewavelet basis with stable shift is a frame, we also construct the dual frame. We show that this frame provides an unconditional basis in $L^p(\mathbb{R})(1 using Calderon-Zygmund operator.$

1. Introduction. The purpose of this paper is to construct unconditional bases for $L^p(\mathbb{R})$ $(1 using 'nice' wavelet bases of <math>L^2(\mathbb{R})$. The research presented here is motivated by Meyer's result in [12].

The structure of a Banach space with a basis is simple since it is isometric to a sequence space. However, in general, not a lot more can be asserted. A very useful class of bases with more interesting properties is the class of unconditional bases [11], [16].

Definition 1.1. A basis (f_n) is unconditional in a Banach space if any convergent series $\sum_n a_n f_n$ converges unconditionally; that is, the series $\sum_n a_{\pi(n)} f_{\pi(n)}$ converges to the same limit for all permutations π of \mathbb{N} (or \mathbb{Z}).

For instance, the natural bases of $\ell^p (p \ge 1)$ are unconditional bases. It

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is well known [16] that the space $L^1([0,1)]$ has no unconditional basis. Any orthonormal base in a separable Hilbert spaces is unconditional. From [16, Theorem 16.1] we know that unconditional bases can be characterized as follows.

Theorem 1.2. Let (f_n) be a basis in a Banach space. Then the following properties are equivalent:

(i) (f_n) is unconditional.

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(ii) There exists a positive constant C such that, for all n, for all $\epsilon_i = \pm 1$ and for all scalars a_1, \ldots, a_n ,

$$\left\| \sum_{i=1}^{n} \epsilon_i a_i f_i \right\| \le C \left\| \sum_{i=1}^{n} a_i f_i \right\|.$$

This equivalence will be used to prove the nature of unconditional bases of $L^p(\mathbb{R})$ in the next two sections.

Recently, Meyer [12] showed that if ψ and its derivative ψ' satisfy the decay condition

$$|\psi(x)|, |\psi'(x)| \le C(1+|x|)^{-1-\epsilon},$$

and if the functions $\psi_{jk}(\cdot) = 2^{j/2}\psi(2^j \cdot +k)$, $j,k \in \mathbb{Z}$, form an orthonormal basis for $L^2(\mathbb{R})$, then ψ_{jk} form an unconditional basis of $L^p(\mathbb{R})$ for $1 . This theorem requires the Calderon-Zygmund operator and the Marcinkiewicz interpolation theorem. In order to understand Calderon-Zygmund operators we need to review a classic theorem of harmonic analysis, the Calderon-Zygmund decomposition [12, vol, II] or [8] and the space <math>L^p_{\text{weak}}(\mathbb{R})$.

If f is a measurable function on \mathbb{R} and 0 , we define

$$[f]_p = (\sup_{\alpha > 0} \alpha^p \omega_f(\alpha))^{1/p},$$

where $\omega_f(\alpha) = m\{x : |f(x)| > \alpha\}$ (the distribution function of f) and we define $L^p_{\text{weak}}(\mathbb{R})$ to be the set of all f such that $[f]_p < \infty$. $[\cdot]_p$ is not a norm:

it is easy to verify that $[cf]_f = |c|[f]_p$, but the triangle inequality fails. However, $L^p_{\text{weak}}(\mathbb{R})$ is a topological vector space. The relationship between $L^p(\mathbb{R})$ and $L^p_{\text{weak}}(\mathbb{R})$ is the following:

$$L^p(\mathbb{R}) \subset L^p_{\text{weak}}(\mathbb{R}) \quad and \quad [f]_p \le ||f||_p.$$

The following theorem of Calderon-Zygmund decomposition is taken from [8, p. 178].

Theorem 1.3. Let $f \in L^1(\mathbb{R})$ and let $\alpha > 0$. Then there exists a sequence of pairwise disjoint intervals Q_k such that

$$\alpha \le m(Q_k)^{-1} \int_{Q_k} |f| \le 2\alpha$$

for all $k \in \mathbb{N}$ and $|f(x)| \leq \alpha$ as $x \in E = \mathbb{R} \setminus \bigcup_{k \in \mathbb{N}} Q_k$. Set

$$g(x) = f(x)\chi_E + \sum_{j} \left(M(Q_k)^{-1} \int_{Q_k} |f| \right) \chi_{Q_k}(x),$$

$$h_j(x) = \left[f(x) - m(Q_k)^{-1} \int_{Q_k} |f| \right] \chi_{Q_k}, \quad h = \sum_{i} h_j.$$

Then f = g + h. Moreover

- (i) $|g| \leq \alpha$
- (ii) $\int_{Q_k} h_j = 0$ and $h_j(x) = 0$ as $x \notin Q_k$.
- (iii) $||g||_1 + \sum_j ||h||_j \le 3||f||_1$
- (iv) $m(\bigcup_{k\in\mathbb{N}}Q_k) \le \alpha^{-1}||f||_1$.

Next we define a wide class of Calderon-Zygmund operators on \mathbb{R} (see [8, p. 221-223]). Assume that $\mathcal{D}(\mathbb{R})$ denotes the class of all C^{∞} -functions with compact supports in \mathbb{R} .

Definition 1.4. A bounded linear operator S in $L^2(\mathbb{R})$ is call a Calderon-Zygmund operator if there exists a function K(x,y) defined for $x,y\in L^2(\mathbb{R})$, $x\neq y$ such that for all $f\in \mathcal{D}(\mathbb{R})$ and $x\notin \mathrm{supp} f$,

$$(Sf)(\mathring{x}) = \int_{\mathbb{R}} K(x,y)f(y)dy$$

for which the integral kernel satisfies

$$(1.5) |K(x,y)| \le \frac{C}{|x-y|},$$

$$(1.6) |K(x,y) - K(x,y')| \le C \frac{|y - y'|^{\alpha}}{|x - y|^{1+\alpha}}, |y - y'| \le \frac{1}{2}|x - y|,$$

and

$$(1.7) |K(x,y) - K(x',y)| \le C \frac{|x - x'|^{\alpha}}{|x - y|^{1+\alpha}}, |x - x'| \le \frac{1}{2}|x - y|.$$

Here, $\alpha > 0$ and $0 < C < \infty$ are constants.

For now on we keep α fixed and set

$$||S||_{\alpha} = ||S|| + \inf C.$$

Remark. If K is continuously differentiable and

(1.8)
$$\left| \frac{\partial}{\partial x} K(x, y) \right| + \left| \frac{\partial}{\partial y} K(x, y) \right| \le \frac{C}{|x - y|^2},$$

then (1.6) and (1.7) are satisfied for $\alpha = 1$.

The following theorem is an application of Theorem 1.3 (see [8, p. 224]).

Theorem 1.9. A Calderon-Zygmund operator S is a bounded operator from $L^1(\mathbb{R})$ to $L^1_{\text{weak}}(\mathbb{R})$ and $Sf_1 \leq C_1 ||S||_{\alpha} ||f||_1$.

Once we know that S maps $L^2(\mathbb{R})$ to $L^2(\mathbb{R})$ and $L^1(\mathbb{R})$ to $L^1_{\text{weak}}(\mathbb{R})$, we can extend S to othere $L^p(\mathbb{R})$ spaces by the Marcinkiewicz interpolation theorem [5, p. 195].

Theorem 1.10. Suppose that S is a linear operator from $L^{p_i}(\mathbb{R})$ to $L^{q_i}_{\text{weak}}(\mathbb{R})$; where $1 \leq p_i \leq q_i < \infty$ for i = 0, 1, and $q_0 \neq q_1$. Let 0 < t < 1 and define

$$\frac{1}{p} = \frac{1-t}{p_0} + \frac{t}{p_1}, \quad \frac{1}{q} = \frac{1-t}{q_0} + \frac{t}{q_1}.$$

If $[Sf]_{q_i} \leq C_i ||f||_{p_i}$ for i = 0, 1, then $||Sf||_q \leq B_p ||f||_p$ where B_p depends only on p_i, q_i, C_i and p.

Combining Theorems 1.9 and 1.10, we have the following main property of Calderon-Zygmund operators (see, [8, p. 224]).

Theorem 1.11. If S is a Calderon-Zygmund operator on $L^2(\mathbb{R})$, then S extends to a bounded operator from $L^p(\mathbb{R})$ to $L^p(\mathbb{R})$ for all p with $1 and <math>||Sf||_p \le ||S||_{\alpha} ||f||_p$.

Note that if we choose $\epsilon_{jk} = \pm 1$, and define $K(x,y) = \sum_{j,k} \epsilon_{jk} \psi_{jk}(x)$ $\overline{\psi_{jk}(y)}$. Then K(x,y) satisfies the inequalities (1.6) and (1.7). Thus, Theorem 1.11 implies that the operator S defined by

$$S(f) = \sum_{j,k} \epsilon_{jk}(f, \psi_{jk}) \psi_{jk}$$

is a bounded operator from $L^p(\mathbb{R})$ to $L^p(\mathbb{R})$. This is an outline of the proof of Meyer's theorem.

This paper is organized as follows. In Section 2, we prove that if ψ satisfies the Wiener condition and $\{\psi_{jk}\}_{j,k}$ forms an orthonormal basis, then the result of Meyer extends without using the Calderon-Zygmund operators. Section 3 is devoted to the connection between pre-wavelets and Meyer's result.

2. Besselian and Hilbertian Bases from orthonormal wavelets. In this section, the Besselian and Hilbertian bases are studied in spaces

 $L^p(\mathbb{R})$. We prove the classical result that the space $L^p(\mathbb{R})$ is linearly isometric to $L^p([0,1])$, for all $1 \leq p < \infty$. Let ψ be a function that ψ satisfies the Wiener condition [17]; that is, ψ is a continuous function on \mathbb{R} and satisfies the following inequality:

$$\|\psi\|_{\omega} := \sum_{k \in \mathbb{Z}} \max_{0 \le x \le 1} |\psi(x+k)| < \infty.$$

Define a sequence of functions by

$$\psi_{jk}^p(\cdot) := 2^{j/p} \psi(2^j \cdot + k) \quad j, k \in \mathbb{Z} \quad \text{and} \quad 1$$

It follows that $\|\psi_{jk}^p\|_p = \|\psi\|_p$; in particular, $\{\psi_{jk}^p: j, k \in \mathbb{Z}\}$ is a bounded sequence. Our goal will be to show that $\{\psi_{jk}^p\}_{j,k}$ is a unconditional basis in $L^p(\mathbb{R})$, $1 . Moreover, in the spaces <math>L^p(\mathbb{R})$, where $1 , <math>\psi_{jk}^p$ form a bounded and Besselian basis. Consequently, in the spaces $L^p(\mathbb{R})$, where $2 \leq p < \infty$, $\{\psi_{jk}^p\}_{j,k}$ is a bounded and Hilbertian basis. The basis $\{\psi_{jk}^p\}_{j,k}$ is simultaneously Besselian and Hilbertian if and only if p=2. Recall that a basis

$$\{\psi_n : n \in \mathbb{N}(\text{or } \mathbb{Z})\}\$$

is called a *Riesz Basis* in Hilbert space if there exist positive constants C_1 and C_2 such that, for all scalars a_1, \ldots, a_n ,

$$C_1 \sqrt{\sum_{i=1}^n |a_i|^2} \le \left\| \sum_{i=1}^n a_i \psi_i \right\| \le C_2 \sqrt{\sum_{i=1}^n |a_i|^2}.$$

From this motivation, we have the following definition (see [16, p. 338]).

Definition 2.1. A basis (f_n) of a Banach space is said to be

(i) Besselian if there exists a positive constant C such that, for all scalars a_1, \ldots, a_n , and for all n,

$$C\sqrt{\sum_{i=1}^{n}|a_i|^2} \le \left\|\sum_{i=1}^{n}a_if_i\right\|.$$

(ii) Hilbertian if there exists a positive constant C such that, for all scalars a_1, \ldots, a_n , and for all n,

$$\left\| \sum_{i=1}^n a_i f_i \right\| \le C \sqrt{\sum_{i=1}^n |a_i|^2}.$$

It is clear that a Riesz basis for a Hilbert space is equivalent¹ to an orthonormal basis. Thus, it must be both bounded and unconditional. On the other hand, any bounded unconditional basis is equivalent to a Riesz

basis in any seprable Hilbert space (see [16, p. 640]). The following theorem gives some characterizations of Besselian and Hilbertian bases.

Theorem 2.2 [16, Theorem 11.1]. Let (f_n) be a basis of a Banach space E. Then the following statements are equivalent:

- (i) (f_n) is Besselian (Hilbertian).
- (ii) There exists a continuous linear mapping u of E into ℓ^2 (ℓ^2 into E) such that

$$u(f_n) = e_n \quad (u(e_n) = f_n)$$

where (e_n) is the unit vector basis of ℓ^2 .

Next we want to show that if ψ satisfies the Wiener condition and $\{\psi_{jk}\}$ form an orthonormal basis for $L^2(\mathbb{R})$, then $\{\psi_{jk}^p\}$ is an unconditional basis of $L^p(\mathbb{R})$, for all $1 . The idea of the proof presented here comes from a proof of it by Burkholder [2]. It is well known that the Haar basis is an unconditional basis of <math>L^p(\mathbb{R})$ (1 . This result is due to Paley [14], but Burkholder gave an elegant and elementary proof. The trick of Burkholder's proof is also used to prove our main result, Theorem 2.5 below.

Define a function $v: \mathbb{R}^2 \to \mathbb{R}$ by

(2.3)
$$v(x,y) = \left| \frac{x+y}{2} \right|^p - (p^* - 1)^p \left| \frac{x-y}{2} \right|^p$$

where $1 and <math>p^* := \max\{p, p/(p-1)\}$. In order to prove this result we construct a function $g : \mathbb{R}^2 \to \mathbb{R}$ with continuous first partial derivatives as follows:

Lemma 2.4 [2]. There exists a function g with continuous first partial derivatives such that

- (i) For given x and y in \mathbb{R} , $g(\cdot,y)$ and $g(x,\cdot)$ are concave.
- (ii) $v \leq g$ on \mathbb{R}^2 .
- (iii) $g(x,y) \le 0 \text{ if } xy = 0.$

Outline of Proof:

We define

$$A_1 = \{(x, y) : x > 0 \text{ and } (1 - 2/p^*)a < y < x\},$$

 $A_2 = \{(x, y) : x > 0 \text{ and } -x < y < (1 - 2/p^*)x\}.$

Set $\alpha_p = p[p^*/(p^*-1)]^{1-p}$ and let g be the continuous function on \mathbb{R}^2 satisfying

$$g(x,y) = g(y,x) = g(-x,-y),$$

and the following further condition: if 1 , then

$$g(x,y) = v(x,y)$$
 if $(x,y) \in A_1$
$$g(x,y) = \alpha_p x^p \left[1 - \frac{p^*(x-y)}{2x} \right]$$
 if $(x,y) \in A_2$.

If p > 2, then A_1 and A_2 are interchanged.

Theorem 2.5. Let ψ satisfy the Wiener condition and assume that $\{\psi_{jk}\}$ is an orthonormal basis for $L^2(\mathbb{R})$. Then $\{\psi_{jk}^p\}$ is a bounded unconditional basis of $L^p(\mathbb{R})$ for all $1 . Moreover, we have, for all <math>\epsilon_{jk} = \pm 1$ and all scalars a_{jk} ,

(2.6)
$$\left\| \sum_{(j,k)\in F} \epsilon_{jk} a_{jk} \psi_{jk}^p \right\|_p \le (p^* - 1) \left\| \sum_{(j,k)\in F} a_{jk} \psi_{jk}^p \right\|_p,$$

for any finite set F in $\mathbb{Z} \times \mathbb{Z}$.

Proof. Assume that $n = \sharp F_n$ and use induction on n. Let $Z_n : \mathbb{R} \to \mathbb{R}^2$ be the function given by $Z_n = (X_n, Y_n)$, where

$$X_n = \sum_{(j,k) \in F_n} (\epsilon_{jk} + 1) a_{jk} \psi_{jk}^p,$$

and

$$Y_n = \sum_{(j,k)\in F_n} (\epsilon_{jk} - 1) a_{jk} \psi_{jk}^p.$$

Let the function v be defined as in (2.3). Then we have

$$\int_{\mathbb{R}} v \circ Z_n = \left\| \sum_{(j,k) \in F_n} \epsilon_{jk} a_{jk} \psi_{jk}^p \right\|_p^p - (p^* - 1)^p \left\| \sum_{(j,k) \in F_n} a_{jk} \psi_{jk}^p \right\|_p^p.$$

Clearly (2.6) is equivalent to

$$\int_{\mathbb{R}} v \circ Z_n \le 0.$$

By Lemma 2.4, there exists a function g on \mathbb{R}^2 such that 2.4(i)-(iii) hold. Moreover, g satisfies

$$\int_{\mathbb{R}} g \circ Z_n < \infty \quad \text{for all } n$$

To establish this, fix n and write

$$\int_{\mathbb{R}} \left| \sum_{(j,k) \in F_n} a_{jk} \psi_{jk}^p(t) \right|^p dt \le \int_0^1 \left(\sum_{(j,k) \in F_n} |a_{jk}| \sum_{l \in \mathbb{Z}} |\psi_{jk}^p(t+l)| \right)^p dt$$

$$\le \left(\sum_{(j,k) \in F_n} |a_{jk}| \sum_{l \in \mathbb{Z}} \max_{0 \le t \le 1} |\psi_{jk}^p(t+l)| \right)^p$$

$$= \left(\sum_{(j,k) \in F_n} 2^{j+j/p} |a_{jk}| \right)^p \|\psi\|_{\omega}^p < \infty.$$

Similarly, we can prove that for each n, X_n and Y_n are integrable on \mathbb{R} . So is $v \circ X_n$.

Since $X_1Y_1 = 0$, we know that $\int_{\mathbb{R}} g \circ Z_1 \leq 0$. In fact, the first partial derivatives g_x and g_y exist so, by the concavity condition,

(2.7)
$$g(x+h,y+h) \le g(x,y) + g_x(x,y)h + g_y(x,y)k$$
 if $hk = 0$

if hk = 0. It is now a short step to

$$(2.8) \int_{\mathbb{R}} g \circ Z_n \le \int_{\mathbb{R}} g \circ Z_{n-1} \le \cdots \le \int_{\mathbb{R}} g \circ Z_1 \le 0,$$

which, since $v \leq g$, gives (2.6). Let $n \geq 2$. By (2.7) and

$$(X_n - Y_n)(Y_n - Y_{n-1}) = 0,$$

we have

$$g \circ Z_n \le g \circ Z_{n-1} + g_x \circ Z_{n-1}(X_n - X_{n-1}) + g_y \circ Z_{n-1}(Y_n - Y_{n-1}).$$

Consequently, (2.8) will follows if we can show that

(2.9)
$$\int_{\mathbb{R}} g_x(Z_{n-1}(t))(X_n(t) - X_{n-1}(t))dt = \int_{\mathbb{R}} g_y(Z_{n-1}(t))(Y_n(t) - Y_{n-1}(t))dt = 0.$$

Each of the integrands in (2.9) is equal to the product of $\psi_{j_n k_n}^p$ with a function of ψ_{jk}^p , $(j,k) \in F_{n-1}$. Since the sequence $\{\psi_{jk}\}$ is orthonormal in $L^2(\mathbb{R})$, by induction, (2.9) follows.

Notice that similarly, we can also prove that ψ_{jk} form a unconditional basis of $L^p(\mathbb{R})$, for all $1 . Next we want to show that <math>L^p(\mathbb{R})$ is linearly isometric to $L^p([0,1])$. In general cases, it is sufficient, up to an isometry, to work with $L^p([0,1])$ or ℓ^p instead of general L^p -spaces (see [9, chapter 5]).

Theorem 2.10. The space $L^p(\mathbb{R})$ is linearly isometric to $L^p([0,1])$, for all $1 \leq p < \infty$.

Proof. The set [0,1] and \mathbb{R} can be written as countable unions of disjoint half-open intervals by

$$[0,1] = \cup_{n=1}^{\infty} I_n \quad \text{and} \quad \mathbb{R} = \dot{\cup}_{n=1}^{\infty} J_n,$$

where $I_n = [\frac{1}{n+1}, \frac{1}{n})$, and $J_{2n} = [n-1, n)$ and $J_{2n-1} = [-n-1, -n)$, respectively. If $f \in L^p([a, b])$ and $g(t) = f[a + \frac{t-c}{d-c}(b-a)]$, then $g \in L^p([c, d])$. Use the fact that there exists a linearly isometric mapping Λ_n , $n = 1, 2, \ldots$ from $L^p(J_n)$ onto $L^p(I_n)$. Define a map Λ from $L^p(\mathbb{R})$ onto $L^p([0, 1])$ by

$$\Lambda f = \sum_{n=1}^{\infty} (f \chi_{J_n}).$$

We find that Λ is linear and norm-preserving since

$$\|\Lambda f\|_{L^p([0,1])} = \|\sum_n \Lambda_n(f\chi_{J_n})\|_{L^p(I_n)} = \sum_n \|f\chi_{J_n}\|_{L^p(J_n)} = \|f\|_{L^p(\mathbb{R})}$$

for all $f \in L^p(\mathbb{R})$.

The next result is easily proved with the aid of Theorem 1.2.

Theorem 2.11. Let X and Y be two Banach spaces and let Λ be an isometry from X onto Y. If $\{x_n\}$ is an unconditional basis, then $\{\Lambda x_n\}$ is also an unconditional basis.

Combining Theorems 2.5, 2.10, and 2.11 leads to the following result.

Theorem 2.12. The set $\{\Lambda \psi_{jk}^p\}$ is a bounded unconditional basis of $L^p([0,1])$, for all $p \in (1,\infty)$.

The following is a well known result [16, Proposition 14.1] about bounded unconditional bases in $L^p([0,1])$, for 1 .

Theorem 2.13.

- (i) If $1 , every bounded unconditional basis is Besselian in <math>L^p([0,1])$.
- (ii) If $2 \le p < \infty$, every bounded unconditional basis is Hilbertian in $L^p([0,1])$.
- (iii) A bounded unconditional basis is simultaneously Besselian and Hilbertian in $L^p([0,1])$ if and only if p=2.

The proof of Theorem 2.13 relies on the Khinchin inequality (see, [16, p. 425]). This states that there exist two positive constants A_p and B_p such that for any n and for any scalars a_1, \ldots, a_n

$$A_p \left(\sum_{i=1}^n |a_i|^2 | \right)^{1/2} \le \left(\int_{[0,1]} \left| \sum_{i=1}^n a_i r_i(t) \right|^p dt \right)^{1/p} \le B_p \left(\sum_{i=1}^n |a_i|^2 \right)^{1/2}$$

Here the Rademacher functions r_i on [0,1] are defined by

$$r_i(t) = \text{sign } \sin(2^i \pi t) \quad (i = 1, 2...).$$

Combining Theorems 2.12 and 2.13, we have the following main results.

Theorem 2.14. Under the hypotheses of Theorem 2.5, in the spaces $L^p(\mathbb{R})$, where $1 , <math>\{\psi^p_{jk}\}$ is a bounded and Besselian basis. Consequently, in the spaces $L^p(\mathbb{R})$, where $2 \leq p < \infty$, $\{\psi^p_{jk}\}$ is a bounded and Hilbertian basis. The basis $\{\psi^p_{jk}\}$ is simultaneously Besselian and Hilbertian if and only if p=2.

Proof. By Theorem 2.5 and 2.12, there exists a linearly isometric map Λ from $L^p(\mathbb{R})$ onto $L^p([0,1])$, for all $1 , such that <math>\{\Lambda(\psi_{jk}^P)\}$ is a bounded unconditional basis in $L^p(\mathbb{R})$ since $\{\psi_{jk}^p\}$ is. Theorem 2.12 implies that $\{\Lambda(\psi_{jk}^p)\}$ is Besselian for $p \in (1,2]$ and Hilbertian for $p \in [2,\infty)$. Moreover, $\{\psi_{jk}^p\}$ is a besselian and Hilbertian basis if and only if p=2. If $1 and <math>\{\psi_{jk}^p\}$ is a Besselian basis, then by Theorem 2.2, there exists a continuous linear mapping u of $L^p([0,1])$ into $\ell^2(\mathbb{Z} \times \mathbb{Z})$ such that $u(\Lambda\psi_{jk}^p) = e_{jk}$, where e_{jk} form the unit vector basis of $\ell^2(\mathbb{Z} \times \mathbb{Z})$; that is, the composition operator $u \circ \Lambda$ of u and Λ is also a continuous linear mapping from $L^p(\mathbb{R})$ onto $\ell^2(\mathbb{Z} \times \mathbb{Z})$ by $\psi_{jk}^p \mapsto e_{jk}$. Consequently, the basis $\{\psi_{jk}^p\}$ is Besselian by Theorem 2.2 again. Similarly, we can prove that the basis $\{\psi_{jk}^p\}$ is Hilbertian for all $2 \le p < \infty$.

3. Unconditional bases from Biorthonormal wavelets. In order to generalize the Meyer's theorem we need some terminology. A pre-wavelet is a square-integrable function ψ such that $\psi(2^j \cdot +k)$ is orthogonal to $\psi(2^m \cdot +l)$ for all $k,l \in \mathbb{Z}$ and all integers $j \neq m$. This terminology "pre-wavelet" first was used by Battle [1]. A linear space B of functions on \mathbb{R}^n is said to be shift invariant if for any $f \in B$ and $k \in \mathbb{Z}^n$, $T_k f \in B$ where the translation operator T is defined by $T_k f(\cdot) = f(\cdot + k)$. A family $\{\psi_i\}_{i \in I}$ (I may be countable or uncountable) in a Hilbert space is said to be stable when there exist two positive constants C_1 and C_2 so that the inequalities

$$C_1 \sum_{i} |a_i|^2 \le \|\sum_{i} a_i \psi_i\|^2 \le C_2 \sum_{i} |a_i|^2$$

hold for all a in $\ell^2(I)$. In particular, if ψ is an element of $L^2(\mathbb{R}^n)$ whose integer shifts make a stable family, we shall say that ψ have stable shifts.

Assume that ψ and its derivative ψ' satisfy the decay condition $\mathcal{O}(|x|^{\rho})$, $(\rho < -n)$. It is well know [4] that if ψ has stable shifts, then there exists a bi-orthogonal function $\tilde{\psi}$ whose integer translates are stable. We want to show that both function ψ and $\tilde{\psi}$ have the same rate of decay. This is related to a Wiener-Tauberian Theorem with a "weight". Let σ be a positive

sequence satisfying the condition

(3.1)
$$\sigma(k+l) \le \sigma(k)\sigma(l)$$
, for all $k, l \in \mathbb{Z}^n$.

Following Gelfand, et al. [6] for one-dimension or Mitjagin [13] and Lei [10] for multi-dimensions, we denote by $W[\sigma]$ the set of all formal power series $f = \sum_{k \in \mathbb{Z}^n} a_k X^k$ for which

$$||f|| := \sum_{k \in \mathbb{Z}^n} |a_k| \sigma(k) < \infty.$$

Here X is an indeterminate vector, $X := (X_1, \ldots, X_n)$. It plays the role of a dummy variable in defining the formal power series. From (3.1) it follows that if $W[\sigma]$ contains two series $f = \sum_k a_k X^k$ and $g = \sum_k b_k X^k$, it also contains their formal product

$$\sum_{m} c_m X^m = \sum_{m} \left(\sum_{l} a_{m-l} b_l \right) X^m,$$

and that

$$||fg|| = \sum_{m} \left| \sum_{l} a_{m-l} b_{l} \right| \sigma(m)$$

$$\leq \sum_{m} \sum_{l} |a_{m-l}| \sigma(m-l) |b_{l}| \sigma(l)$$

$$= ||f|| ||g||$$

Thus, $W[\sigma]$ is a Banach algebra having a unit under the formal operations on power series. Let M be a maximal ideal of $W[\sigma]$. Then the residue class algebra $W[\sigma]/M$ is isomorphic to the complex number field. If we denote by f(M) the complex number corresponding to $f \in W[\sigma]$ under this canonical mapping, then $|f(M)| \leq ||f||$. For each $p \in \{1, \ldots, n\}$, the complex number $X_p(M)$ is non-zero since X_p is invertible. Let z be the element in \mathbb{C}^n whose p-th component is $X_p(M)$. Then for each $k \in \mathbb{Z}^n$, $z^k = X^k(M)$ and

$$|z^k| = |X^k(M)| \le ||X^k|| = \sigma(k).$$

This leads us to consider the set

$$S_{\sigma} := \{ z \in \mathbb{C}^n \setminus \{0\} : |z^k| \le \sigma(k) \text{ for all } k \in \mathbb{Z}^n \}.$$

It is clear that for any formal power series $\sum_k a_k X^k$ in $W[\sigma]$, the power series $\sum_k a_k z^k$ converges uniformly in z on S_{σ} . This implies that every element f in $W[\sigma]$ defines a continuous function on S_{σ} , still denoted by f.

In our application, σ is chosen to be

(3.2)
$$\sigma(x) = (1 + ||x||)^{\rho}, \quad x \in \mathbb{R}^n,$$

where ρ is a positive number. Thus, $\sigma(x+y) \leq \sigma(x)\sigma(y)$. Lei [10] proved that S_{σ} is exactly the torus T^n in \mathbb{C}^n . The following theorem follows immediately from [6, Sect.6, Theorem 1].

Theorem 3.3. Let σ be as in (3.2). If f is a member of $W[\sigma]$ and if G is analytic on a neighborhood of the range of the function on T^n , then there exists a member g in $W[\sigma]$ such that G(f(z)) = g(z) for all $z \in T^n$.

This theorem is useful in estimating the decay rate of $\tilde{\phi}$ in terms of that of ϕ , where ϕ is a stable function, and $\tilde{\phi}$ is a bi-orthogonal stable function with respect to ϕ . We can show that $\tilde{\phi}$ has the same decay rate. Moreover, we will show that

$$\|\sigma\tilde{\phi}\|_{w} := \sum_{k} \max_{x \in [0,1]^{n}} |(\sigma\tilde{\phi})(x+k)| = \sum_{k} \max_{x \in [0,1]^{n}} |\sigma(x+k)| \|\tilde{\phi}(x+k)| < \infty.$$

Given a function ϕ on \mathbb{R}^n and a sequence a on \mathbb{Z}^n , the semi-discrete convolution product $\phi *' a$ is, by definition, the sum $\sum_k a_k \phi(\cdot + k)$ (see, [7]).

Theorem 3.4. Let ρ be a positive number. If ϕ belongs to $C(\mathbb{R}^n)$ with $\|\sigma\phi\|_w < \infty$ and has stable shifts, then there exists a sequence b for which the formal power series $g := \sum_k b_k X^k$ is in $W[\sigma]$ and $\tilde{\phi} := \phi *' b$ has stable shifts with $\|\sigma\tilde{\phi}\|_w < \infty$.

Proof. Let a be the sequence given by $a_k := \phi * \phi^*(k)$ and let f be the formal power series $\sum_k a_k X^k$. We want to show that f belongs to $W[\sigma]$. For any $k \in \mathbb{Z}^n$ and $x \in \mathbb{R}^n$, we have

$$\sum_{k} \sigma(k)|a_{k}| \leq \sum_{k} \sigma(k) \int_{\mathbb{R}^{n}} |\phi(x)\phi(x+k)| dx$$

$$\leq \sum_{k} \int_{\mathbb{R}^{n}} |(\sigma\phi)(x)| |(\sigma\phi)(x+k)| dx$$

$$\leq \sum_{k} \sum_{l} \int_{[0,1]^{n}} |(\sigma\phi)(x+l)| |(\sigma\phi)(x+k+l)| dx$$

$$\leq ||\sigma\phi||_{w}^{2} < \infty.$$

Thus, $f \in W[\sigma]$. Since ϕ has stable shifts, f(z) is positive on T^n (see [7, Theorems 3.3]). By Theorem 3.3, there exists a sequence b for which the formal power series $g := \sum_k b_k X^k$ is in $W[\sigma]$ and

$$\frac{1}{f(z)} = g(z).$$

This implies that $\tilde{\phi} := \phi *' b$ (see, [7]) is bi-orthogonal with respect to ϕ . Indeed, by the Poisson summation formula,

$$\hat{\tilde{\phi}}(\xi) = \left(\sum_{k} b_{k} e^{2\pi i (k,\xi)}\right) \hat{\phi}(\xi) = \frac{\hat{\phi}(\xi)}{\sum_{k} |\hat{\phi}(\xi+k)|^{2}},$$

and hence

$$\sum_{k} (\tilde{\phi} * \phi^*)(k) e^{2\pi i (k,\xi)} = \frac{1}{\sum_{k} |\hat{\phi}(\xi+k)|^2} \sum_{k} |\hat{\phi}(\xi+k)|^2 = 1.$$

This implies that

$$\tilde{\phi} * \phi^*(k) = 0 \ (k \neq 0), \quad \tilde{\phi} * \phi^*(k) = 1 (k = 0).$$

Hence

$$\int_{\mathbb{R}^n} \tilde{\phi}(x+j) \overline{\phi(x+k)} dx = \tilde{\phi} * \phi^*(j-k) = \delta_{jk}.$$

Finally, in order to show $\|\sigma\tilde{\phi}\|_w < \infty$, we note that

$$\sum_{k} \max_{x \in [0,1]^n} |(\sigma \tilde{\phi})(x+k)| \le \sum_{k} \sum_{l} \max_{x \in [0,1]^n} |(\sigma \phi)(x+k+l)| |\sigma(l)b_l|$$

$$\le ||\sigma \phi||_w ||g|| < \infty.$$

That is $\|\sigma\tilde{\phi}\|_{w} < \infty$. Thus, ϕ and $\tilde{\phi}$ have the same decay rate.

Corollary 3.5 Assume that $\|\sigma\psi\|_w < \infty$ and $\|\sigma\psi'\|_w < \infty$. If ψ has stable shifts, then there exists a sequence $b \in \ell^1(\mathbb{Z})$ such that $\tilde{\psi} = \psi *' b$ and $\tilde{\psi}' = \psi' *' b$ with $\|\sigma\tilde{\psi}\|_w < \infty$ and $\|\sigma\tilde{\psi}'\|_w < \infty$.

Recall the definition of frame.

Definition 3.6. A family $\{\phi_i : i \in I\}$ is said to be a frame for a Hilbert space \mathcal{H} if there exist positive constants A, B such that the inequalities

(3.7)
$$A\|f\|^2 \le \sum_{i} |(f, \sigma_i)|^2 \le B\|f\|^2$$

hold for all f in \mathcal{H} . The numbers A and B are called bounds for the frame.

We want to give an equivalent condition for a frame. First, a lemma is needed.

Lemma 3.8 [15]. Suppose that X and Y are Hilbert spaces, and S is a bounded linear operator from X to Y. Then S is surjective if and only if the adjoint operator S^* is bounded below; that is, there exists a constant m > 0 such that $||S^*g|| \ge m||g||$. For every $y \in Y$.

Theorem 3.9. For a family $\{\phi_i : k \in I\}$ in \mathcal{H} the following are equivalent:

- (i) $\{\phi_i\}$ is a frame,
- (ii) The map $S : \{a_i\}_{i \in I} \mapsto \sum_i a_i \phi_i$ is a bounded operator from $\ell^2(I)$ onto \mathcal{H} .

Proof. Suppose that the operator S is bounded from $\ell^2(I)$ onto \mathcal{H} . Using Lemma 3.8 we conclude that the adjoint operator S^* is bounded below and $S^*f(i)=(f,\phi_i)$ for all $i\in I$ and $f\in \mathcal{H}$ since

$$(S\{a_i\}, f) = (\sum_i a_i \phi_i, f) = \sum_i a_i (\phi_i, f) = \sum_i a_i \overline{(f, \phi_i)} = (\{a_i\}, S^*f).$$

Thus $\{\phi_i\}$ is a frame. On the other hand, assume that $\{\phi_i\}$ satisfies inequalities (3.7) and let a be any element of $\ell^2(I)$. Put $f := \sum_i a_i \phi_i$. Then

$$||f||^4 = |(f,f)|^2 = \left|\sum_i a_i(f,\phi_i)\right|^2 \le \sum_i |a_i|^2 \sum_i |(f,\phi_i)|^2 \le A||f||^2 \sum_i |a_i|^2.$$

Dividing by $||f||^2$, we find $||\sum_i a_i \phi_i||^2 \le A \sum_i |a_i|^2$. This implies that the map $S: \{a_i\} \mapsto \sum_i a_i \phi_i$ is well-defined and bounded so that the adjoint operator S^* is bounded below by (3.7). Lemma 3.8 again implies that S is onto.

Corollary 3.10. If a family $\{\phi_i : i \in I\}$ is a frame in a Hilbert space \mathcal{H} , then $\mathcal{H} = \{\sum_i a_i \phi_i : a \in \ell^2(I)\}$.

Under certain conditions, we can apply Corollary 3.5 to prove that if the hypotheses of Corollary 3.5 hold and if ψ_{jk} form a pre-wavelet basis for $L^2(\mathbb{R})$, then ψ_{jk} also provide a unconditional basis for $L^p(\mathbb{R})$, for 1 . By Theorem 1.2, we need to show that if

(3.11)
$$f = \sum_{jk} a_{jk} \psi_{jk} \in L^p(\mathbb{R}),$$

then

$$\sum_{j,k} \epsilon_{jk} a_{jk} \psi_{jk} \in L^p(\mathbb{R})$$

whenever $\epsilon_{jk} = \pm 1$.

Since ψ belongs to $L^p(\mathbb{R})$, for all $1 , (3.11) implies that <math>a_{jk} = (f, \tilde{\psi}_{jk})$ (the inner product of f and $\tilde{\psi}_{jk}$) by the bi-orthogonality of the ψ . Assume that the linear operator U defined by

(3.12)
$$Uf = \sum_{j,k} \epsilon_{jk} (f, \tilde{\psi}_{jk}) \psi_{jk}$$

is bounded on $L^2(\mathbb{R})$. The L^p -boundedness will follow by Theorem 1.10 if we can show that U is an integral operator with kernel satisfying (1.5) and (1.6). By Corollary 3.5, we can prove that if we choose $\epsilon_{jk} = \pm 1$, and define

$$H(x,y) = \sum_{j,k} \epsilon_{jk} \psi_{jk}(x) \overline{\tilde{\psi}_{jk}(y)},$$

then H satisfies (1.5) and (1.6) but the proof is similar to the orthonormal case (see [4, Lemma 9.1.5]).

Theorem 3.13. Under the hypotheses given above, if U is an integral operator with integral kernel H, and if U is bounded on $L^2(\mathbb{R})$, then U extends to a bounded operator from $L^p(\mathbb{R})$ to $L^p(\mathbb{R})$, for all $p \in (1, \infty)$; that is, $\{\psi_{jk}\}$ is a unconditional basis of $L^p(\mathbb{R}^n)$ for all 1 .

A sufficient condition is given for the boundedness of the operator U. This is related to the Riesz bases. If ψ is a pre-wavelet and a stable function, we can conclude that ψ_{jk} forms a Riesz basis.

Theorem 3.14. If ψ_{jk} form a pre-wavelet basis and if ψ has stable shift, then $\{\psi_{jk}\}$ is a Riesz basis (hence a frame) and $\{\tilde{\psi}_{jk}\}$ is the dual frame with $(\psi_{jk}, \tilde{\psi}_{il}) = \delta_{ji}\delta_{kl}$.

Using Theorem 3.14, $\{\psi_{jk}, \tilde{\psi}_{jk}\}_{j,k}$ are dual frames and so one can prove that U in (3.12) is a bounded operator.

Corollary 3.15. Adopt the assumptions of Theorem 3.14, U is a bounded operator on $L^2(\mathbb{R})$.

proof. For any f in $L^2(\mathbb{R})$, we have

$$||Uf||_{2}^{2} = \left\| \sum_{j,k} \epsilon_{jk}(f,\tilde{\psi})\psi_{jk} \right\|_{2}^{2} = \sum_{j} \| \sum_{k} \epsilon_{jk}(f,\tilde{\psi})\psi_{jk} \|_{2}^{2}$$

$$\leq C \sum_{j,k} |(f,\tilde{\psi})|^{2} \leq C^{2} ||f||_{2}^{2}.$$

whenever $\epsilon_{jk} = \pm 1$. Thus, U is bounded.

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