

Partial inner product spaces, a unifying concept in functional analysis — Theory and applications

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Many families of function spaces play a central role in analysis, in particular in signal processing (e.g. wavelet or Gabor analysis). Typical are L^p spaces, Besov spaces, amalgam spaces or modulation spaces. In all these cases, the parameter indexing the family measures the behavior (regularity, decay properties) of particular functions or operators. It turns out that all these space families are, or contain, scales or lattices of Banach spaces, which are special cases of *partial inner product spaces* (PIP-spaces). In this context, it is often said that such families should be taken as a whole and operators, bases, frames on them should be defined globally, for the whole family, instead of individual spaces.

In this paper, we shall give an overview of PIP-spaces and operators on them, illustrating the results by space families of interest in mathematical physics and signal analysis. The interesting fact is that they allow a global definition of operators, and various operator classes on them have been defined.

Organization of the lectures

1. Motivation
2. Partial inner product spaces
 - 2.1. Basic definitions
 - 2.2. Examples
3. Lattices of Hilbert or Banach Spaces
 - 3.1. Chains of Hilbert or Banach spaces
 - 3.2. Sequence Spaces
 - 3.3. Spaces of locally integrable functions
4. Comparing PIP-spaces
5. Operators on PIP-spaces
 - 5.1. General definitions
 - 5.2. Examples of operators
 - 5.3. Special classes of operators on PIP-spaces
6. Applications of PIP-spaces
 - 6.1. Applications in mathematical physics
 - 6.2. Applications in analysis and signal processing
7. Conclusion

1 Motivation

In the course of their curriculum, physics and mathematics students are usually taught the basics of Hilbert space, including operators of various types. The justification of this choice is twofold. On the

mathematical side, Hilbert space is the example of an infinite dimensional topological vector space that most closely resembles the familiar Euclidean space and thus it offers the student a smooth introduction into functional analysis. On the physics side, the fact is simply that Hilbert space is the daily language of quantum theory, so that mastering it is an essential tool for the quantum physicist.

However, the tool in question is not sufficient. Take the simplest case, $L^2(\mathbb{R}, dx)$. In a way, this Hilbert space is both too large and too small. It is too large, in the sense that it contains very singular functions, brought in by the completion process, but irrelevant in a physical context. On the other hand, it is too small, since there are very nice and useful objects, like plane waves or δ -functions that do not belong to it. And, indeed, a pure Hilbert space formulation of quantum mechanics is both inconvenient and foreign to the daily practice of most physicists, who stick to the more suggestive version of Dirac, although it lacks a rigorous formulation in Hilbert space.

On the other hand, the interesting solutions of most partial differential equations are seldom smooth or square integrable. Physically meaningful events correspond to changes of regime, which mean discontinuities and/or distributions. Shock waves are a typical example. This state of affairs was recognized long ago by authors like Leray or Sobolev, whence they introduced the notion of *weak solution*. Thus it is no coincidence that many textbooks on PDEs begin with a thorough study of distribution theory [28, 31].

All this naturally leads to the introduction of Rigged Hilbert Spaces (RHS) [21]. In a nutshell, a RHS is a triplet

$$\Phi \hookrightarrow \mathcal{H} \hookrightarrow \Phi^\times, \quad (1.1)$$

where $\mathcal{H}$ is a Hilbert space, Φ is a dense subspace of the $\mathcal{H}$, equipped with a locally convex topology, finer than the norm topology inherited from $\mathcal{H}$, and $\Phi^\times$ is the space of continuous conjugate linear functionals¹ on Φ , endowed with the strong dual topology. By duality, each space in (1.1) is dense in the next one and all embeddings are linear and continuous. In addition, the space Φ is in general required to be reflexive and nuclear. Standard examples of rigged Hilbert spaces are the Schwartz distribution spaces over $\mathbb{R}$ or $\mathbb{R}^n$, namely $\mathcal{S} \subset L^2 \subset \mathcal{S}^\times$ or $\mathcal{D} \subset L^2 \subset \mathcal{D}^\times$ [21, 33, 43].

The problem with the RHS (1.1) is that, besides the Hilbert space vectors, it contains only two types of elements, “very good” functions in Φ and “very bad” ones in $\Phi^\times$. If one wants a fine control on the behavior of individual elements, one has to interpolate somehow between the two extreme spaces. In the case of the Schwartz triplet, $\mathcal{S} \subset L^2 \subset \mathcal{S}^\times$, a well-known solution is given by a chain of Hilbert spaces, the so-called Hermite representation of tempered distributions [44].

In fact, this is not at all an isolated case. Indeed many function spaces that play a central role in analysis come in the form of families, indexed by one or several parameters that characterize the behavior of functions (smoothness, behavior at infinity, ...). The typical structure is a *chain of Hilbert or (reflexive) Banach spaces*. Let us give two familiar examples.

(i) The Lebesgue L^p spaces on a finite interval, e.g. $\mathcal{I} = \{L^p([0, 1], dx), 1 \leq p \leq \infty\}$. We recall that the elements of $L^p([0, 1], dx)$ ($1 \leq p < \infty$) are (equivalence classes of) Lebesgue-measurable functions on $[0, 1]$ such that

$$\|f\|_p := \left(\int_0^1 |f(x)|^p dx \right)^{1/p} < \infty, \quad 1 \leq p < \infty,$$

whereas L^∞ consists of essentially bounded functions for which $\|f\|_\infty := \sup_{x \in [0, 1]} |f(x)| < \infty$. Every L^p is a Banach space, reflexive if $1 < p < \infty$. These spaces constitute a chain:

$$L^\infty \subset \dots \subset L^{\bar{q}} \subset L^{\bar{r}} \subset \dots \subset L^2 \subset \dots \subset L^r \subset L^q \subset \dots \subset L^1, \quad (1.2)$$

where $1 < q < r < 2$. Here L^q and $L^{\bar{q}}$ are dual to each other ($1/q + 1/\bar{q} = 1$), and similarly $L^r, L^{\bar{r}}$ ($1/r + 1/\bar{r} = 1$). By the Hölder inequality, the (L^2) inner product

$$\langle f | g \rangle = \int_0^1 \overline{f(x)} g(x) dx \quad (1.3)$$

is well-defined if $f \in L^q, g \in L^{\bar{q}}$. However, it is *not* well-defined for two arbitrary functions $f, g \in L^1$. Take for instance, $f(x) = g(x) = x^{-1/2} : f \in L^1$, but $fg = f^2 \notin L^1$. Thus, on L^1 , (1.3) defines only a *partial* inner product. The same result holds for any compact subset of $\mathbb{R}$ instead of $[0, 1]$.

¹We use conjugate linear, instead of linear, functionals, in order that all embeddings in (1.1) be linear.

(ii) The scale of Hilbert spaces² built on the powers of a positive self-adjoint operator $A \geq 1$ in a Hilbert space $\mathcal{H}_0$. Let $\mathcal{H}_n$ be $D(A^n)$, the domain of A^n , equipped with the graph norm $\|f\|_n = \|A^n f\|$, $f \in D(A^n)$, for $n \in \mathbb{N}$ or $n \in \mathbb{R}^+$, and $\mathcal{H}_{\bar{n}} := \mathcal{H}_{-n} = \mathcal{H}_n^\times$ (conjugate dual):

$$\mathcal{D}^\infty(A) := \bigcap_n \mathcal{H}_n \subset \dots \subset \mathcal{H}_2 \subset \mathcal{H}_1 \subset \mathcal{H}_0 \subset \mathcal{H}_{\bar{1}} \subset \mathcal{H}_{\bar{2}} \dots \subset \mathcal{D}_{\infty}(A) := \bigcup_n \mathcal{H}_n. \quad (1.4)$$

Note that here the index n could also be taken as real, the link between the two cases being established by the spectral theorem for self-adjoint operators (see Section 4). Here again the inner product of $\mathcal{H}_0$ extends to each pair $\mathcal{H}_n, \mathcal{H}_{-n}$, but on $\mathcal{D}_{\infty}(A)$ it yields only a partial inner product. The following examples are standard:

- $(A_p f)(x) = (1 + x^2)f(x)$ in $L^2(\mathbb{R}, dx)$.
- $(A_m f)(x) = (1 - \frac{d^2}{dx^2})f(x)$ in $L^2(\mathbb{R}, dx)$.
- $(A_{\text{osc}} f)(x) = (1 + x^2 - \frac{d^2}{dx^2})f(x)$ in $L^2(\mathbb{R}, dx)$.

(The notation is suggested by the operators of position, momentum and harmonic oscillator energy in quantum mechanics, respectively). Note that both $\mathcal{D}^\infty(A_p) \cap \mathcal{D}^\infty(A_m)$ and $\mathcal{D}^\infty(A_{\text{osc}})$ coincide with the Schwartz space $\mathcal{S}(\mathbb{R})$ of smooth functions of fast decay, and $\mathcal{D}_{\infty}(A_{\text{osc}})$ with the space $\mathcal{S}^\times(\mathbb{R})$ of tempered distributions (the Hilbert scale generated by A_{osc} is the so-called Hermite representation of tempered distributions [44]).³ As for the operator A_m , it generates the scale of Sobolev spaces $H^s(\mathbb{R})$, $s \in \mathbb{Z}$ or $\mathbb{R}$.

However, a moment's reflection shows that the total order relation inherent in a chain is in fact an unnecessary restriction, partially ordered structures are sufficient, and indeed necessary in practice. For instance, in order to get a better control on the behavior of individual functions, one may consider the lattice built on the powers of A_p and A_m simultaneously. Then the extreme spaces are still $\mathcal{S}(\mathbb{R})$ and $\mathcal{S}^\times(\mathbb{R})$. Similarly, in the case of several variables, controlling the behavior of a function in each variable separately requires a nonordered set of spaces. This is in fact a statement about tensor products (remember that $L^2(X \times Y) \simeq L^2(X) \otimes L^2(Y)$). Indeed the tensor product of two chains of Hilbert spaces, $\{\mathcal{H}_n\} \otimes \{\mathcal{K}_m\}$ is naturally a lattice $\{\mathcal{H}_n \otimes \mathcal{K}_m\}$ of Hilbert spaces [39]. For instance, in the example above, for two variables x, y , that would mean considering intermediate Hilbert spaces corresponding to the product of two operators, $(A_m(x))^n (A_m(y))^m$.

Thus the structure to analyze is that of *lattices of Hilbert or Banach spaces*, interpolating between the extreme spaces of a RHS, as in (1.1). Many examples can be given, for instance the lattice generated by the spaces $L^p(\mathbb{R}, dx)$ (Section 3.3.3), the amalgam spaces $W(L^p, \ell^q)$, the mixed norm spaces $L_m^{p,q}(\mathbb{R}, dx)$, and many more, that we will describe in detail in Section 6.2. In all these cases, which contain most families of function spaces of interest in analysis and in signal processing, a common structure emerges for the “large” space V , defined as the union of all individual spaces. There is a lattice of Hilbert or reflexive Banach spaces V_r , with an (order-reversing) involution $V_r \leftrightarrow V_{\bar{r}}$, where $V_{\bar{r}} = V_r^\times$ (the space of continuous conjugate linear functionals on V_r), a central Hilbert space $V_o \simeq V_{\bar{o}}$, and a partial inner product on V that extends the inner product of V_o to pairs of dual spaces $V_r, V_{\bar{r}}$.

Moreover, many operators should be considered globally, on the whole scale or lattice, instead of individual spaces. In the case of the spaces $L^p(\mathbb{R})$, such are, for instance, operators implementing translations ($x \mapsto x - y$) or dilations ($x \mapsto x/a$), convolution operators, Fourier transform, etc. In the same spirit, it is often useful to have a *common* basis for the whole family of spaces, such as the Haar basis for the spaces $L^p(\mathbb{R})$, $1 < p < \infty$. Thus we need a notion of operator and basis defined globally on the scale or lattice itself.

This state of affairs prompted A.Grossmann and myself to systematize this approach, and this led to the concept of *partial inner product space* or *PIP-space* [3, 5]. Since then, various developments took place, such as operator multiplication schemes and partial *-algebras of operators (see [45] and [6], where references to earlier works can be found). More recently, this approach came back to the forefront, in the

²A discrete chain of Hilbert spaces $\{\mathcal{H}_n\}_{n \in \mathbb{Z}}$ is called a *scale* if there exists a self-adjoint operator $B \geq 1$ such that $\mathcal{H}_n = D(B^n)$, $\forall n \in \mathbb{Z}$, with the graph norm $\|f\|_n = \|B^n f\|$. A similar definition holds for a continuous chain $\{\mathcal{H}_\alpha\}_{\alpha \in \mathbb{R}}$.

³considered here as continuous *conjugate linear* functionals on $\mathcal{S}$.

context of mathematical signal/image processing. This suggested to C. Trapani and the present author to write a full monograph on the theory of PIP-spaces and their applications [8].

The aim of this paper, which is an extended version of the review article [9], is to give a résumé of the formalism of PIP-spaces, which indeed answers the questions raised above. In a first part, the structure of PIP-space is derived systematically from the abstract notion of compatibility and then particularized to the examples listed above. In a second part, operators on PIP-spaces are introduced and illustrated by several operators commonly used in Gabor or wavelet analysis. Finally we describe a number of applications of PIP-spaces in mathematical physics and in signal processing. Of course, the treatment is sketchy, for lack of space. For a complete information, we refer the reader to our monograph [8].

2 Partial Inner Product Spaces

2.1 Basic Definitions

The basic question is how to generate PIP-spaces in a systematic fashion. In order to answer, we may reformulate it as follows: given a vector space V and two vectors $f, g \in V$, when does their inner product make sense? A way of formalizing the answer is given by the idea of *compatibility*, introduced by A. Grossmann and the present author in [3].

Definition 2.1 A *linear compatibility relation* on a vector space V is a symmetric binary relation $f \# g$ which preserves linearity:

$$\begin{aligned} f \# g &\iff g \# f, \forall f, g \in V, \\ f \# g, f \# h &\implies f \# (\alpha g + \beta h), \forall f, g, h \in V, \forall \alpha, \beta \in \mathbb{C}. \end{aligned}$$

As a consequence, for every subset $S \subset V$, the set $S^\# = \{g \in V : g \# f, \forall f \in S\}$ is a vector subspace of V and one has

$$S^{\#\#} = (S^\#)^\# \supseteq S, S^{\#\#\#} = S^\#.$$

Thus one gets the following equivalences:

$$\begin{aligned} f \# g &\iff f \in \{g\}^\# \iff \{f\}^{\#\#} \subseteq \{g\}^\# \\ &\iff g \in \{f\}^\# \iff \{g\}^{\#\#} \subseteq \{f\}^\#. \end{aligned} \tag{2.1}$$

From now on, we will call *assaying subspace* of V a subspace S such that $S^{\#\#} = S$ and denote by $\mathcal{F}(V, \#)$ the family of all assaying subspaces of V , ordered by inclusion. Let F be the isomorphism class of $\mathcal{F}$, that is, $\mathcal{F}$ considered as an abstract partially ordered set. Elements of F will be denoted by $r, q, \dots$, and the corresponding assaying subspaces $V_r, V_q, \dots$. By definition, $q \leq r$ if and only if $V_q \subseteq V_r$. We also write $V_{\bar{r}} := V_r^\#, r \in F$. Thus the relations (2.1) mean that $f \# g$ if and only if there is an index $r \in F$ such that $f \in V_r, g \in V_{\bar{r}}$. In other words, vectors should not be considered individually, but only in terms of assaying subspaces, which are the building blocks of the whole structure.

It is easy to see that the map $S \mapsto S^{\#\#}$ is a closure, in the sense of universal algebra. We recall that a *closure* on partially ordered set $\mathcal{M}$ is a map $X \mapsto \overline{X}$ from $\mathcal{M}$ to $\mathcal{M}$ such that: (i) $X \subseteq \overline{X}$; (ii) $\overline{\overline{X}} = \overline{X}$; (iii) $X \subseteq Y$ implies $\overline{X} \subseteq \overline{Y}$. An element $X \in \mathcal{M}$ is said to be *closed* whenever $X = \overline{X}$. Thus the assaying subspaces of V are precisely the “closed” subsets. Therefore one has the following standard result [13]:

Theorem 2.2 *The family $\mathcal{F}(V, \#) \equiv \{V_r, r \in F\}$, ordered by inclusion, is a complete involutive lattice, i.e., it is stable under the following operations, arbitrarily iterated:*

$$\begin{aligned} \text{involution:} & \quad V_r \leftrightarrow V_{\bar{r}} = (V_r)^\#, \\ \text{infimum:} & \quad V_{p \wedge q} := V_p \wedge V_q = V_p \cap V_q, \quad (p, q, r \in F) \\ \text{supremum:} & \quad V_{p \vee q} := V_p \vee V_q = (V_p + V_q)^{\#\#}. \end{aligned}$$

The smallest element of $\mathcal{F}(V, \#)$ is $V^\# = \bigcap_r V_r$ and the greatest element is $V = \bigcup_r V_r$. By definition, the index set F is also a complete involutive lattice; one has, for instance,

$$(V_{p \wedge q})^\# = V_{\overline{p \wedge q}} = V_{\overline{p} \vee \overline{q}} = V_{\bar{p}} \vee V_{\bar{q}}.$$

Definition 2.3 A *partial inner product* on $(V, \#)$ is a Hermitian form $\langle \cdot | \cdot \rangle$ defined exactly on compatible pairs of vectors. A *partial inner product space* (PIP-space) is a vector space V equipped with a linear compatibility and a partial inner product.

Note that the partial inner product is not required to be positive definite.

The partial inner product clearly defines a notion of *orthogonality*: $f \perp g$ if and only if $f \# g$ and $\langle f | g \rangle = 0$.

Definition 2.4 The PIP-space $(V, \#, \langle \cdot | \cdot \rangle)$ is *nondegenerate* if $(V^\#)^\perp = \{0\}$, that is, if $\langle f | g \rangle = 0$ for all $f \in V^\#$ implies $g = 0$.

We will assume henceforth that our PIP-space $(V, \#, \langle \cdot | \cdot \rangle)$ is nondegenerate. As a consequence, $(V^\#, V)$ and every couple $(V_r, V_{\bar{r}})$, $r \in F$, are dual pairs in the sense of topological vector spaces [29]. We also assume that the partial inner product is positive definite.

Now one wants the topological structure to match the algebraic structure, in particular, the topology τ_r on V_r should be such that its conjugate dual be $V_{\bar{r}} : (V_r[\tau_r])^\times = V_{\bar{r}}$, $\forall r \in F$. This implies that the topology τ_r must be finer than the weak topology $\sigma(V_r, V_{\bar{r}})$ and coarser than the Mackey topology $\tau(V_r, V_{\bar{r}})$:

$$\sigma(V_r, V_{\bar{r}}) \preceq \tau_r \preceq \tau(V_r, V_{\bar{r}}).$$

From here on, we will assume that every V_r carries its Mackey topology $\tau(V_r, V_{\bar{r}})$. This choice has two interesting consequences. First, if $V_r[\tau_r]$ is a Hilbert space or a reflexive Banach space, then $\tau(V_r, V_{\bar{r}})$ coincides with the norm topology. Next, $r < s$ implies $V_r \subset V_s$, and the embedding operator $E_{sr} : V_r \rightarrow V_s$ is continuous and has dense range. In particular, $V^\#$ is dense in every V_r .

2.2 Examples

Let us give some simple examples. More sophisticated ones will be described in Section 3.

2.2.1 Sequence spaces

Let V be the space ω of *all* complex sequences $x = (x_n)$ and define on it (i) a compatibility relation by $x \# y \Leftrightarrow \sum_{n=1}^\infty |x_n y_n| < \infty$; (ii) a partial inner product $\langle x | y \rangle = \sum_{n=1}^\infty \overline{x_n} y_n$.

Then $\omega^\# = \varphi$, the space of finite sequences, and the complete lattice $\mathcal{F}(\omega, \#)$ consists of Köthe's perfect sequence spaces [29, § 30]. Among these, typical assaying subspaces are the weighted Hilbert spaces

$$\ell^2(r) = \left\{ (x_n) : \sum_{n=1}^\infty |x_n|^2 r_n^{-2} < \infty \right\}, \quad (2.2)$$

where $r = (r_n)$, $r_n > 0$, is a sequence of positive numbers. The involution is $\ell^2(r) \leftrightarrow \ell^2(\bar{r}) = \ell^2(r)^\times$, where $\bar{r}_n = 1/r_n$. In addition, there is a central, self-dual Hilbert space, namely, $\ell^2(1) = \ell^2(\bar{1}) = \ell^2$, where 1 is the sequence $(1, 1, 1, \dots)$.

2.2.2 Spaces of locally integrable functions

Let now V be $L_{\text{loc}}^1(\mathbb{R}, dx)$, the space of Lebesgue measurable functions, integrable over compact subsets, and define a compatibility relation on it by $f \# g \Leftrightarrow \int_{\mathbb{R}} |f(x)g(x)| dx < \infty$ and a partial inner product $\langle f | g \rangle = \int_{\mathbb{R}} \overline{f(x)}g(x) dx$.

Then $V^\# = L_c^\infty(\mathbb{R})$, the space of bounded measurable functions of compact support. The complete lattice $\mathcal{F}(L_{\text{loc}}^1, \#)$ consists of Köthe function spaces [16, 22]. Here again, typical assaying subspaces are weighted Hilbert spaces

$$L^2(r) = \left\{ f \in L_{\text{loc}}^1(\mathbb{R}, dx) : \int_{\mathbb{R}} |f(x)|^2 r(x)^{-2} dx < \infty \right\}, \quad (2.3)$$

with $r, r^{-1} \in L^2_{\text{loc}}(\mathbb{R}, dx)$, $r(x) > 0$ a.e. The involution is $L^2(r) \leftrightarrow L^2(\bar{r})$, with $\bar{r} = r^{-1}$, and the central, self-dual Hilbert space is $L^2(\mathbb{R}, dx)$.

The same construction can be performed in the space $V = L^1_{\text{loc}}(X, d\mu)$, where (X, μ) is an arbitrary measure space.

2.2.3 Nested Hilbert Spaces

This is the original construction of Grossmann [26] for finding an “easy” substitute to distributions, and actually one of the motivations for introducing PIP-spaces. And indeed the two are closely related, see [8, Sec.2.4.1].

2.2.4 Rigged Hilbert Spaces

This is the simplest example of PIP-space, but it is a rather poor one. Indeed, in the RHS (1.1), two elements are compatible if both belong to $\mathcal{H}$, or one of them belongs to Φ . Thus the three defining spaces are the only assaying subspaces. The partial inner product is, of course, simply that of $\mathcal{H}$, provided the sesquilinear form that puts Φ and $\Phi^\times$ in duality has been correctly normalized.

3 Lattices of Hilbert or Banach Spaces

From the previous examples, we learn that $\mathcal{F}(V, \#)$ is a huge lattice (it is complete!) and that assaying subspaces may be complicated, such as Fréchet spaces, nonmetrizable spaces, etc. This situation suggests to choose an involutive sublattice $\mathcal{I} \subset \mathcal{F}$, indexed by I , such that

- (i) $\mathcal{I}$ is *generating*:

$$f \# g \Leftrightarrow \exists r \in I \text{ such that } f \in V_r, g \in V_{\bar{r}}; \quad (3.1)$$
- (ii) every $V_r, r \in I$, is a Hilbert space or a reflexive Banach space;
- (iii) there is a unique self-dual assaying subspace $V_o = V_{\bar{o}}$, which is a Hilbert space.

In that case, the structure $V_I := (V, \mathcal{I}, \langle \cdot | \cdot \rangle)$ is called, respectively, a *lattice of Hilbert spaces* (LHS) or a *lattice of Banach spaces* (LBS). Both types are particular cases of the so-called indexed PIP-spaces [8]. Note that $V^\#, V$ themselves usually do *not* belong to the family $\{V_r, r \in I\}$, but they can be recovered as

$$V^\# = \bigcap_{r \in I} V_r, \quad V = \sum_{r \in I} V_r.$$

In the LBS case, the lattice structure takes the following form

- $V_{p \wedge q} = V_p \cap V_q$, with the *projective* norm

$$\|f\|_{p \wedge q} = \|f\|_p + \|f\|_q;$$

- $V_{p \vee q} = V_p + V_q$, with the *inductive* norm

$$\|f\|_{p \vee q} = \inf_{f=g+h} (\|g\|_p + \|h\|_q), g \in V_p, h \in V_q.$$

These norms are usual in interpolation theory [12]. Their names come from the fact that $V_{p \wedge q}$ with the projective norm is precisely the projective limit of V_p and V_q in the sense of locally convex spaces [29, 42], whereas $V_{p \vee q}$ with the inductive norm is their inductive limit. In the LHS case, one takes similar definitions with squared norms, in order to get Hilbert norms throughout.

In the rest of this section, we will list a series of concrete examples of LHS/LBSs. Some more examples, which are of particular interest in signal processing, will be given in Section 6.2. For simplicity, we will restrict ourselves to one dimension, although most spaces may be defined on $\mathbb{R}^n$, $n > 1$, as well.

3.1 Chains of Hilbert or Banach Spaces

Typical are the two examples described in Section 1.

- (1) The chain of Lebesgue spaces on a finite interval $\mathcal{I} = \{L^p([0, 1], dx), 1 < p < \infty\}$.

The chain (1.2) is a (totally ordered) lattice. The corresponding lattice completion is obtained by adding “nonstandard” spaces, such as

$$L^{p-} = \bigcap_{1 < q < p} L^q, \quad L^{p+} = \bigcup_{p < q < \infty} L^q.$$

With this construction, L^{p-} is a non-normable Fréchet space and L^{p+} is a nonmetrizable space. The involution reads as $(L^{p-})^\times = (L^{p-})^\# = L^{\bar{p}+}$ and $(L^{p+})^\times = (L^{p+})^\# = L^{\bar{p}-}$, where, as usual, $p^{-1} + \bar{p}^{-1} = 1$. Moreover, the following inclusions are proper: $L^{p+} \subset L^p \subset L^{p-}$ ($1 < p < \infty$), the embeddings are continuous and have dense range.

- (2) The scale (1.4) of Hilbert spaces $\{\mathcal{H}_n, n \in \mathbb{Z}\}$ built on powers of $A = A^* \geq 1$. The lattice completion is similar to the previous one, introducing analogous “nonstandard” spaces [8, Sec.5.1].

3.2 Sequence Spaces

3.2.1 A LHS of Weighted ℓ^2 Spaces

In ω , with the compatibility $\#$ and the partial inner product defined in Section 2.2.1, we may take the lattice $\mathcal{I} = \{\ell^2(r)\}$ of the weighted Hilbert spaces defined in (2.2), with lattice operations:

- infimum: $\ell^2(p \wedge q) = \ell^2(p) \wedge \ell^2(q) = \ell^2(r)$, $r_n = \min(p_n, q_n)$;
- supremum: $\ell^2(p \vee q) = \ell^2(p) \vee \ell^2(q) = \ell^2(s)$, $s_n = \max(p_n, q_n)$;
- duality: $\ell^2(p \wedge q) \leftrightarrow \ell^2(\bar{p} \vee \bar{q})$, $\ell^2(p \vee q) \leftrightarrow \ell^2(\bar{p} \wedge \bar{q})$

As a matter of fact, the norms above are equivalent to the projective and inductive norms, respectively. Then, it is easy to show that the lattice $\mathcal{I} = \{\ell^2(r)\}$ is generating in $\mathcal{F}(\omega, \#)$ [8, Sec. 1.4.1].

3.2.2 Köthe Perfect Sequence Spaces

We have already noticed that the complete lattice $\mathcal{F}(\omega, \#)$ consists precisely of all Köthe perfect sequence spaces. Indeed, these are defined as the assaying subspaces corresponding to the compatibility $\#$, which is called α -duality [29]. Among these, there is an interesting class, the so-called ℓ_ϕ spaces associated to symmetric norming functions.

Definition 3.1 A real-valued function ϕ defined on the space φ of finite sequences is said to be a *norming function* if

- (n₁) $\phi(x) > 0$ for every sequence $x \in \varphi$, $x \neq 0$;
- (n₂) $\phi(\alpha x) = |\alpha| \phi(x)$, $\forall x \in \varphi, \forall \alpha \in \mathbb{C}$;
- (n₃) $\phi(x + y) \leq \phi(x) + \phi(y)$, $\forall x, y \in \varphi$;
- (n₄) $\phi(1, 0, 0, \dots) = 1$.

A norming function ϕ is *symmetric* if

$$(n_5) \quad \phi(x_1, x_2, \dots, x_n, 0, 0, \dots) = \phi(|x_{j_1}|, |x_{j_2}|, \dots, |x_{j_n}|, 0, 0, \dots),$$

where $j_1, j_2, \dots, j_n$ is an arbitrary permutation of $1, 2, \dots, n$.

From property (n₅), it is clear that a symmetric norming function ϕ is entirely determined by its values on the set $[\varphi]$ of finite, positive, nonincreasing sequences. Hence, from conditions (n₂) and (n₄), we deduce that

$$\phi_\infty(x) \leq \phi(x) \leq \phi_1(x), \quad \forall x \in \varphi,$$

where $\phi_\infty(x) = \max_{i=1, \dots, n} |x_i|$ and $\phi_1(x) = \sum_{i=1}^n |x_i|$.

To every symmetric norming function ϕ , one can associate a Banach space ℓ_ϕ as follows. Given a sequence $x \in \omega$, define its n^{th} section as $x^{(n)} = (x_1, x_2, \dots, x_n, 0, 0, \dots)$. Then the sequence $(\phi(x^{(n)}))$ is nondecreasing, so that one can define

$$\ell_\phi = \{x \in \omega : \sup_n \phi(x^{(n)}) < \infty\}$$

and then extend the norming function ϕ to the whole of ℓ_ϕ by putting $\phi(x) = \lim_n \phi(x^{(n)})$. This relation defines a norm ϕ on ℓ_ϕ , for which it is complete, hence a Banach space. In other words, we can also say that $\ell_\phi = \{x \in \omega : \phi(x) < \infty\}$ is the natural domain of definition of the extended norming function ϕ . Clearly, one has $\ell_{\phi_\infty} = \ell^\infty$ and $\ell_{\phi_1} = \ell^1$. Similarly, $\ell^p = \ell_{\phi_p}$, where $\phi_p(x) = (\sum_n |x_n|^p)^{1/p}$. Thus every space ℓ_ϕ contains ℓ^1 and is contained in ℓ^∞ .

In addition, the set of Banach spaces ℓ_ϕ constitutes a lattice. Given two symmetric norming functions ϕ and ψ , one defines their infimum and supremum, exactly as for the general case:

- . $\phi \wedge \psi := \max\{\phi, \psi\}$, which defines on the space $\ell_{\phi \wedge \psi} := \ell_\phi \cap \ell_\psi$ a norm equivalent to $\phi(x) + \psi(x)$;
- . $\phi \vee \psi := \min\{\phi, \psi\}$, which defines on the space $\ell_{\phi \vee \psi} := \ell_\phi + \ell_\psi$ a norm equivalent to $\inf_{x=y+z} \{\phi(y) + \psi(z)\}$, $x \in \ell_\phi + \ell_\psi$, $y \in \ell_\phi$, $z \in \ell_\psi$.

It remains to analyze the relationship of the spaces ℓ_ϕ with the PIP-space structure of ω . Define, for any finite, positive, nonincreasing sequence $y \in [\varphi]$,

$$\bar{\phi}(y) := \max_{x \in [\varphi]} \frac{\langle x|y \rangle}{\phi(x)}.$$

The function $\bar{\phi}$ thus defined is a symmetric norming function, hence it can be extended to the corresponding Banach space $\ell_{\bar{\phi}}$. The function $\bar{\phi}$ is said to be *conjugate* to ϕ and the space $\ell_{\bar{\phi}}$ is the conjugate dual of ℓ_ϕ with respect to the partial inner product, i.e., $\ell_{\bar{\phi}} = (\ell_\phi)^\#$. Clearly one has $\bar{\bar{\phi}} = \phi$, hence $\ell_{\bar{\bar{\phi}}} = (\ell_\phi)^{\#\#} = \ell_\phi$.

In addition, it is easy to show that $\ell_{\overline{\phi \wedge \psi}} = \ell_{\bar{\phi} \vee \bar{\psi}}$ and $\ell_{\overline{\phi \vee \psi}} = \ell_{\bar{\phi} \wedge \bar{\psi}}$. In other words,

Proposition 3.2 *The family of Banach spaces ℓ_ϕ , where ϕ is a symmetric norming function, is an involutive sublattice of the lattice $\mathcal{F}(\omega, \#)$ and a LBS.*

Actually, since every ϕ satisfies the inclusions $\ell^1 \subset \ell_\phi \subset \ell^\infty$, the family $\{\ell_\phi\}$ is also an involutive sublattice of the lattice $\mathcal{F}(\ell^\infty, \#)$ obtained by restricting to ℓ^∞ the PIP-space structure of ω .

These spaces $\{\ell_\phi\}$ may be generalized further, to what is called the theory of Banach ideals of sequences. See [35, § 6] and [8, Sec. 4.3] for more details.

3.3 Spaces of Locally Integrable Functions

3.3.1 A LHS of Weighted L^2 Spaces

In $L^1_{\text{loc}}(\mathbb{R}, dx)$, we may take the lattice $\mathcal{I} = \{L^2(r)\}$ of the weighted Hilbert spaces defined in (2.3), with

- . infimum: $L^2(p \wedge q) = L^2(p) \wedge L^2(q) = L^2(r)$, $r(x) = \min(p(x), q(x))$;
- . supremum: $L^2(p \vee q) = L^2(p) \vee L^2(q) = L^2(s)$, $s(x) = \max(p(x), q(x))$;
- . duality: $L^2(p \wedge q) \leftrightarrow L^2(\bar{p} \vee \bar{q})$, $L^2(p \vee q) \leftrightarrow L^2(\bar{p} \wedge \bar{q})$.

Here too, these norms are equivalent to the projective and inductive norms, respectively, and the lattice $\mathcal{I} = \{L^2(r)\}$ is generating in $\mathcal{F}(L^1_{\text{loc}}, \#)$ [8, Sec. 4.2.1].

3.3.2 Fock space

In this example, we extend the machinery of Fock space (a symmetric tensor algebra over a Hilbert space) to partial inner product spaces. Let (X, μ) be a measure space. Consider, as in the example discussed in Section 2.2.2, the space $V^{(1)} = L^1_{\text{loc}}(X, d\mu)$ with

$$f_1 \# g_1 \iff \int_X |f_1 g_1| d\mu < \infty, \quad f_1, g_1 \in V^{(1)}.$$

Define $V^{(n)}$ as $V^{(n)} = L_{\text{loc}}^1(X^n, d\mu_n)$, where $X^n := X \times X \dots \times X$ and $d\mu_n := d\mu \times \dots \times d\mu$, with

$$f_n \# g_n \iff \int_{X^n} |f_n g_n| d\mu_n < \infty, \quad f_n, g_n \in V^{(n)}.$$

Finally, consider $V := \Gamma(V^{(1)})$, the space of *all* (i.e., arbitrary) sequences

$$f = \{f_0, \dots, f_n \dots\}, \quad f_0 \in V^{(0)} = \mathbb{C}, f_n \in V^{(n)}.$$

Define compatibility and partial inner product by

$$f \# g \iff \begin{cases} f_n \# g_n, & \text{for all } n = 1, 2, \dots \\ \sum_{n=0}^{\infty} \int_{X^n} |f_n g_n| d\mu_n < \infty, \end{cases}$$

$$\langle f | g \rangle = \sum_{n=0}^{\infty} \int_{X^n} \overline{f_n} g_n d\mu_n.$$

One verifies immediately that $V^\#$ consists of all sequences with finitely many nonzero f_n and $f_n \in (V^{(n)})^\# = L_c^\infty(X^n, d\mu_n)$.

Assaying subspaces are obtained as before. For each $n = 1, 2, \dots$, let

$$r^{(n)}(x) := r^{(n)}(x_1, x_2, \dots, x_n), \quad x_i \in X, i = 1, 2, \dots, n,$$

be a positive weight function such that $r^{(n)}, [r^{(n)}]^{-1} \in L_{\text{loc}}^2(X^n, d\mu_n)$. Then, as before, one defines

$$L^2(r^{(n)}) := \{f \in L_{\text{loc}}^1(X^n, d\mu_n) : \int_{X^n} |f(x)|^2 [r^{(n)}(x)]^{-2} d\mu_n(x) < \infty\}. \quad (3.2)$$

For each $n = 1, 2, \dots$, these assaying spaces constitute a LHS with global space $V^{(n)} = L_{\text{loc}}^1(X^n, d\mu_n)$. Taking the direct sum over n , we obtain a LHS in the Fock space $V = \Gamma(V^{(1)})$.

In the same way as the central Hilbert space of $V^{(1)} = L_{\text{loc}}^1(X, d\mu)$ is $L^2(X, d\mu)$, that of $V = \Gamma(V^{(1)})$ is the usual Fock space $\mathcal{H}_F = \Gamma(L^2)$.

3.3.3 The Spaces $L^p(\mathbb{R}, dx)$, $1 < p < \infty$

The spaces $L^p(\mathbb{R}, dx)$, $1 < p < \infty$ do not constitute a scale, since one has only the inclusions $L^p \cap L^q \subset L^s$, $p < s < q$. Thus one has to consider the lattice they generate, with the following lattice operations:

- $L^p \wedge L^q = L^p \cap L^q$, with projective norm,
- $L^p \vee L^q = L^p + L^q$, with inductive norm.

For $1 < p, q < \infty$, both spaces $L^p \wedge L^q$ and $L^p \vee L^q$ are reflexive Banach spaces and their conjugate duals are, respectively, $(L^p \wedge L^q)^\times = L^{\bar{p}} \vee L^{\bar{q}}$ and $(L^p \vee L^q)^\times = L^{\bar{p}} \wedge L^{\bar{q}}$.

It is convenient to introduce the following unified notation :

$$L^{(p,q)} = \begin{cases} L^p \wedge L^q, & \text{if } p \geq q, \\ L^p \vee L^q, & \text{if } p \leq q. \end{cases}$$

Then, for $1 < p, q < \infty$, $L^{(p,q)}$ is a reflexive Banach space, with conjugate dual $L^{(\bar{p}, \bar{q})}$.

Next, if we represent (p, q) by the point of coordinates $(1/p, 1/q)$, we may associate all the spaces $L^{(p,q)}$ ($1 \leq p, q \leq \infty$) in a one-to-one fashion with the points of a unit square $J = [0, 1] \times [0, 1]$ (see Figure 1). Thus, in this picture, the spaces L^p are on the main diagonal, intersections $L^p \cap L^q$ above it and sums $L^p + L^q$ below.

The space $L^{(p,q)}$ is contained in $L^{(p', q')}$ if (p, q) is on the left and/or above (p', q') . Thus the smallest space is

$$V_J^\# = L^{(\infty, 1)} = L^\infty \cap L^1$$

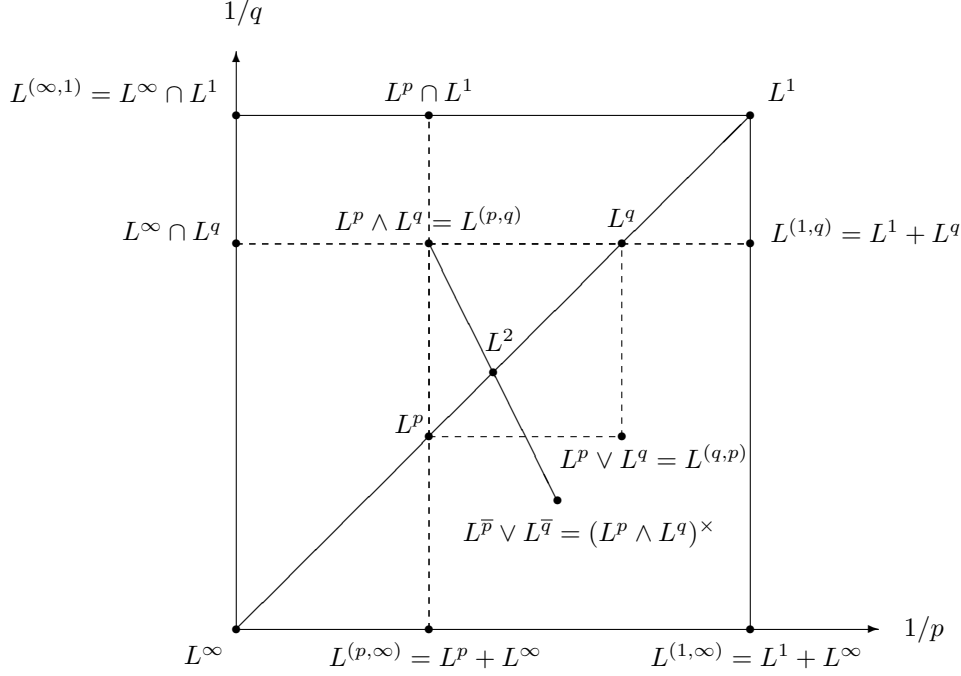


Figure 1: The unit square describing the lattice $\mathcal{J}$.

and it corresponds to the upper left corner, the largest one is

$$V_{\mathcal{J}} = L^{(1,\infty)} = L^1 + L^\infty,$$

corresponding to the lower right corner. Inside the square, duality corresponds to (geometrical) symmetry with respect to the center $(1/2, 1/2)$ of the square, which represents the space L^2 . The ordering of the spaces corresponds to the following rule:

$$L^{(p,q)} \subset L^{(p',q')} \iff (p,q) \leq (p',q') \iff p \geq p' \text{ and } q \leq q'. \quad (3.3)$$

With respect to this ordering, $\mathcal{J}$ is an involutive lattice with the operations

$$\begin{aligned} (p,q) \wedge (p',q') &= (p \vee p', q \wedge q'), \\ (p,q) \vee (p',q') &= (p \wedge p', q \vee q'), \\ \overline{(p,q)} &= (\bar{p}, \bar{q}), \end{aligned}$$

where $p \wedge p' = \min\{p, p'\}$, $p \vee p' = \max\{p, p'\}$. It is remarkable that the lattice $\mathcal{J}$ generated by $\mathcal{I} = \{L^p\}$ is obtained at the first “generation”. One has, for instance, $L^{(r,s)} \wedge L^{(a,b)} = L^{(r \vee a, s \wedge b)}$, both as sets and as topological vector spaces.

3.3.4 Mixed Norm Lebesgue Spaces $L_m^{p,q}$

An interesting class of function spaces, close relatives to the Lebesgue L^p spaces, consists in the so-called L^p spaces with mixed norm. Let (X, μ) and (Y, ν) be two σ -finite measure spaces and $1 \leq p, q \leq \infty$ [in the general case, one considers n such spaces and n -tuples $P := (p_1, p_2, \dots, p_n)$]. Then, a function $f(x, y)$ measurable on the product space $X \times Y$ is said to belong to $L^{p,q}(X \times Y)$ if the number obtained by taking successively the p -norm in x and the q -norm in y , in that order, is finite (exchanging the order of the two norms leads in general to a different space). If $p, q < \infty$, the norm reads

$$\|f\|^{p,q} = \left(\int_Y \left(\int_X |f(x, y)|^p d\mu(x) \right)^{q/p} d\nu(y) \right)^{1/q}. \quad (3.4)$$

The analogous norm for p or $q = \infty$ is obvious. For $p = q$, one gets the usual space $L^p(X \times Y)$.

These spaces enjoy a number of properties similar to those of the L^p spaces: (i) each space $L^{p,q}$ is a Banach space and it is reflexive if and only if $1 < p, q < \infty$; (ii) the conjugate dual of $L^{p,q}$ is $L^{\bar{p},\bar{q}}$, where, as usual, $p^{-1} + \bar{p}^{-1} = 1$, $q^{-1} + \bar{q}^{-1} = 1$; thus the topological conjugate dual coincides with the Köthe dual; (iii) the mixed norm spaces satisfy a generalized Hölder inequality and have nice interpolation properties.

The case $X = Y = \mathbb{R}^d$ with Lebesgue measure is the important one for signal processing [25, Sec.11.1]. More generally, one can add a weight function m and obtain the spaces $L_m^{p,q}(\mathbb{R}^d)$ (we switch to a notation more suitable for the applications), corresponding to the norms:

$$\|f\|_m^{p,q} = \left(\int_{\mathbb{R}^d} \left(\int_{\mathbb{R}^d} |f(x, \omega)|^p m(x, \omega)^p dx \right)^{q/p} d\omega \right)^{1/q}.$$

Here the weight function m is a non-negative locally integrable function on $\mathbb{R}^{2d}$, assumed to be v -moderate, i.e., $m(z_1 + z_2) \leq v(z_1)m(z_2)$, for all $z_1, z_2 \in \mathbb{R}^{2d}$, with v a submultiplicative weight function, that is, $v(z_1 + z_2) \leq v(z_1)v(z_2)$, for all $z_1, z_2 \in \mathbb{R}^{2d}$. The typical weights are of polynomial growth: $v_s(z) = (1 + |z|)^s$, $s \geq 0$.

The space $L_m^{p,q}(\mathbb{R}^{2d})$ is a Banach space for the norm $\|\cdot\|_m^{p,q}$. The duality property is, as expected, $(L_m^{p,q})^\times = L_{1/m}^{\bar{p},\bar{q}}$. Of course, things simplify when $p = q$: $L_m^{p,p}(\mathbb{R}^{2d}) = L_m^p(\mathbb{R}^{2d})$, a weighted L^p space.

Concerning lattice properties of the family of $L_m^{p,q}$ spaces, we cannot expect more than for the L^p spaces. Two $L_m^{p,q}$ spaces are never comparable, even for the same weight m , so one has to take the lattice generated by intersection and duality.

A different type of mixed-norm spaces is obtained if one takes $X = Y = \mathbb{Z}^d$, with the counting measure. Thus one gets the space $\ell_m^{p,q}(\mathbb{Z}^{2d})$, which consists of all sequences $a = (a_{kn})$, $k, n \in \mathbb{Z}^d$, for which the following norm is finite:

$$\|a\|_{\ell_m^{p,q}} := \left(\sum_{n \in \mathbb{Z}^d} \left(\sum_{k \in \mathbb{Z}^d} |a_{kn}|^p m(k, n)^p \right)^{q/p} \right)^{1/q}.$$

Contrary to the continuous case, here we do have inclusion relations: if $p_1 \leq p_2$, $q_1 \leq q_2$ and $m_2 \leq C m_1$, then $\ell_{m_1}^{p_1, q_1} \subseteq \ell_{m_2}^{p_2, q_2}$.

Discrete mixed-norm spaces have been used extensively in functional analysis and signal processing. For instance, they are key to the proof that certain operators are bounded between two given function spaces, such as modulation spaces (see Section 6.2.2 below) or ℓ^p spaces. Take, for instance, a wavelet basis or frame $\{\psi_{j,k}, (j, k) \in \mathbb{Z}\}$, where j indexes the scale or frequency and k the time (see Section 6.2.3). In that context, mixed-norm spaces may be used to prove boundedness of the analysis operator $D : L^2(\mathbb{R}) \rightarrow \ell^2(\mathbb{Z})$ given by $Df = (\langle \psi_{j,k} | f \rangle)_{(j,k) \in \mathbb{Z}}$. In general, a mixed-norm space will prove useful whenever one has a signal consisting of sequences labeled by two indices that play different roles. More generally, this applies whenever signals are expanded with respect to a dictionary with two indices. An example is provided by multichannel signals, where a first index labels dictionary elements and a second one labels channels. A nice application in signal processing, in the context of sparse representations of signals, may be found in Kowalski–Torrésani [30]. Here the authors use (1,2)- and (2,1)-norms, the idea being that ℓ^1 -norms favor sparsity, whereas ℓ^2 -norms do not.

3.3.5 Köthe Function Spaces

The mixed norm Lebesgue spaces $L_m^{p,q}$ are special cases of a very general class, the so-called *Köthe function spaces*. These have been introduced (and given that name) by Dieudonné [16] and further studied by Luxemburg–Zaanen [48]. The procedure here is entirely parallel to that used in Section 3.2.2 above for introducing the sequence spaces ℓ_ϕ .

Let (X, μ) be a σ -finite measure space, M^+ the set of all measurable, non-negative functions on X , where two functions are identified if they differ at most on a μ -null set. A *function norm* is a mapping $\rho : M^+ \rightarrow \mathbb{R}$ such that:

- (i) $0 \leq \rho(f) \leq \infty$, $\forall f \in M^+$ and $\rho(f) = 0$ if and only if $f = 0$;
- (ii) $\rho(f_1 + f_2) \leq \rho(f_1) + \rho(f_2)$, $\forall f_1, f_2 \in M^+$;
- (iii) $\rho(af) = a\rho(f)$, $\forall f \in M^+$, $\forall a \geq 0$;
- (iv) $f_1 \leq f_2 \Rightarrow \rho(f_1) \leq \rho(f_2)$, $\forall f_1, f_2 \in M^+$.

A function norm ρ is said to have the *Fatou property* if and only if $0 \leq f_1 \leq f_2 \leq \dots, f_n \in M^+$ and $f_n \rightarrow f$ pointwise, implies $\rho(f_n) \rightarrow \rho(f)$.

Given a function norm ρ , it can be extended to all complex measurable functions on X by defining $\rho(f) = \rho(|f|)$. Denote by L_ρ the set of all measurable f such that $\rho(f) < \infty$. With the norm $\|f\| = \rho(f)$, L_ρ is a normed space and a subspace of the vector space V of all measurable, μ -a.e. finite, functions on X . Furthermore, if ρ has the Fatou property, L_ρ is complete, i.e., a Banach space.

A function norm ρ is said to be *saturated* if, for any measurable set $E \subset X$ of positive measure, there exists a measurable subset $F \subset E$ such that $\mu(F) > 0$ and $\rho(\chi_F) < \infty$, where χ_F is the characteristic function of F .

Let ρ be a saturated function norm with the Fatou property. Define:

$$\rho'(f) = \sup \left\{ \int_X |f g| \, d\mu : \rho(g) \leq 1 \right\} \quad (3.5)$$

Then ρ' is a saturated function norm with the Fatou property and $\rho'' \equiv (\rho')' = \rho$. Hence, $L_{\rho'}$ is a Banach space. Moreover, one has also:

$$\rho'(f) = \sup \left\{ \left| \int_X f g \, d\mu \right| : \rho(g) \leq 1 \right\} \quad (3.6)$$

The vector space V of all measurable, a.e.-finite functions on X carries a natural PIP-space structure, with compatibility

$$f \# g \iff \int_X |f g| \, d\mu < \infty \quad (3.7)$$

and partial inner product

$$\langle f | g \rangle = \int_X \bar{f} g \, d\mu. \quad (3.8)$$

V is clearly the largest space on which the partial inner product (3.8) may be defined, but it is too large. Indeed, $V^\# = \{0\}$ and the partial inner product is degenerate. However, there are plenty of subspaces of V which are nondegenerate, such as $L_{\text{loc}}^1, L_{\text{loc}}^2$ or the space $L_{\rho_0} = L^1 + L^\infty$ (called the Gould space).

For each ρ as above, L_ρ is a Banach space and $L_{\rho'} = (L_\rho)^\#$, i.e., each L_ρ is assaying. The pair $\langle L_\rho, L_{\rho'} \rangle$ is actually a dual pair, although $\langle V^\#, V \rangle$ is not. The space $L_{\rho'}$ is called the *Köthe dual* or α -dual of L_ρ and denoted by $(L_\rho)^\alpha$.

However, $L_{\rho'}$ is in general only a closed subspace of the Banach conjugate dual $(L_\rho)^\times$, thus the Mackey topology $\tau(L_\rho, L_{\rho'})$ is coarser than the ρ -norm topology, which is $\tau(L_\rho, (L_\rho)^\times)$. This defect can be remedied by further restricting ρ . A function norm ρ is called *absolutely continuous* if $\rho(f_n) \searrow 0$ for every sequence $f_n \in L_\rho$ such that $f_1 \geq f_2 \geq \dots \searrow 0$ pointwise a.e. on X . For instance, the Lebesgue L^p -norm is absolutely continuous for $1 \leq p < \infty$, but the L^∞ -norm is *not*! Take, for instance, the decreasing sequence $(f_n), n = 1, 2, \dots$, where f_n is the characteristic function of the interval $[-1/n, 1/n]$. Then indeed $f_n \rightarrow 0$ pointwise as $n \rightarrow \infty$, but $\|f_n\|_\infty = 1, \forall n$. Also, even if ρ is absolutely continuous, ρ' need not be. Yet, this is the appropriate concept, in view of the following results:

- (i) $L_{\rho'} = (L_\rho)^\alpha = (L_\rho)^\times$ if and only if ρ is absolutely continuous;
- (ii) L_ρ is reflexive if and only if ρ and ρ' are absolutely continuous and ρ has the Fatou property.

Let ρ be a saturated, absolutely continuous function norm on X , with the Fatou property and such that ρ' is also absolutely continuous. Then $\langle L_\rho, L_{\rho'} \rangle$ is a reflexive dual pair of Banach spaces. In addition, the set J of all function norms with these properties is an involutive lattice with respect to the following

partial order: $\rho_1 \leq \rho_2$ if and only if $\rho_1(f) \leq \rho_2(f)$, for every measurable f . The lattice operations are the following:

- $(\rho_1 \vee \rho_2)(f) = \max \{\rho_1(f), \rho_2(f)\}$,
- $(\rho_1 \wedge \rho_2)(f) = \inf \{\rho_1(f_1) + \rho_2(f_2); f_1, f_2 \in M^+, f_1 + f_2 = |f|\}$,
- involution : $\rho \leftrightarrow \rho'$.

For the corresponding Banach spaces, we have the relations

$$L_{(\rho_1 \vee \rho_2)} = (L_{\rho_1} \cap L_{\rho_2})_{\text{proj}}, \quad L_{(\rho_1 \wedge \rho_2)} = (L_{\rho_1} + L_{\rho_2})_{\text{ind}}.$$

Consider now the usual space $V = L_{\text{loc}}^1(X, d\mu)$, with the compatibility and partial inner product defined in Section 2.2.2, so that $V^\# = L_c^\infty(X, d\mu)$. Then the construction outlined above provides $L_{\text{loc}}^1(X, d\mu)$ with the structure of a LBS. Indeed:

Proposition 3.3 *Let J the set of saturated, absolutely continuous function norms ρ on X , with the Fatou property and such that ρ' is also absolutely continuous. Let $\mathcal{I}$ denote the set $\mathcal{I} := \{L_\rho : \rho \in J \text{ and } L_\rho \subset L_{\text{loc}}^1\}$. Then $\mathcal{I}$ is a LBS, with the lattice operations defined above.*

More general situations may be considered, for which we refer to [8, Sec. 4.4].

4 Comparing PIP-spaces

The definition of LBS/LHS given in Section 3 leads to the proper notion of comparison between two linear compatibilities on the same vector space. Namely, we shall say that a compatibility $\#_1$ is *finer* than $\#_2$, or that $\#_2$ is *coarser* than $\#_1$, if $\mathcal{F}(V, \#_2)$ is an involutive cofinal sublattice of $\mathcal{F}(V, \#_1)$.⁴

Now, suppose a linear compatibility $\#$ is given on V . Then, every involutive cofinal sublattice of $\mathcal{F}(V, \#)$ defines a coarser PIP-space, and *vice versa*. Thus coarsening is always possible, and will ultimately lead to a minimal PIP-space, consisting of $V^\#$ and V only, that is, the situation of distribution spaces. However, the operation of refining is not always possible, in particular there is no canonical solution, *a fortiori* no unique maximal solution. There are exceptions, however. For instance, when one is given explicitly a larger set of assaying subspaces that also form, or generate, a larger involutive sublattice. To give an example, the weighted L^2 spaces of Section 3.3.1 form an involutive sublattice of the involutive lattice $\mathcal{I}$ of Köthe function spaces of Section 3.3.5, thus $\mathcal{I}$ is a genuine refinement of the original LHS.

In the case of a LHS, refining is possible, with infinitely many solutions, by use of interpolation methods or the spectral theorem for self-adjoint operators, which are essentially equivalent in this case. In particular, one may always refine a *discrete* scale of Hilbert spaces into a (nonunique) *continuous* one. Consider the scale described in Section 1, Example (ii), built on the powers of the (unbounded) self-adjoint operator $A := \int_1^\infty s \, dE(s)$. By definition, one has $\mathcal{H}_n = D(A^n)$, the domain of A^n , namely,

$$D(A^n) = \left\{ f \in \mathcal{H}_0 : \int_1^\infty s^{2n} \, d\langle f | E(s) f \rangle < \infty \right\},$$

equipped with the graph norm $\|f\|_n = \|A^n f\|$, $f \in D(A^n)$, for $n \in \mathbb{N}$. Then, for each $0 \leq \alpha \leq 1$, one may define

$$\mathcal{H}_{n+\alpha} := \left\{ f \in \mathcal{H}_0 : \int_1^\infty s^{2n+2\alpha} \, d\langle f | E(s) f \rangle < \infty \right\}.$$

With the inner product

$$\langle f | g \rangle_{n+\alpha} = \langle A^{n+\alpha} f | A^{n+\alpha} g \rangle, \quad f, g \in \mathcal{H}_{n+\alpha},$$

$\mathcal{H}_{n+\alpha}$ is a Hilbert space and one has the continuous embeddings

$$\mathcal{H}_{n+1} \hookrightarrow \mathcal{H}_{n+\beta} \hookrightarrow \mathcal{H}_{n+\alpha} \hookrightarrow \mathcal{H}_n, \quad 0 \leq \alpha \leq \beta \leq 1.$$

⁴ Given a partially ordered set F , a subset $K \subset F$ is *cofinal* to F if, for any element $x \in F$, there is an element $k \in K$ such that $x \leq k$.

One may go further, as follows. Let φ be any continuous, positive function on $[1, \infty)$ such that $\varphi(t)$ is unbounded for $t \rightarrow \infty$, but increases slower than any power t^α ($0 < \alpha \leq 1$). An example is $\varphi(t) = \log t$ ($t \geq 1$). Then $\varphi(A)$ is a well-defined self-adjoint operator, with domain

$$D(\varphi(A)) = \left\{ f \in \mathcal{H}_0 : \int_1^\infty (1 + \varphi(s))^2 d\langle f | E(s) f \rangle < \infty \right\}.$$

With the corresponding inner product

$$\langle f | g \rangle_\varphi = \langle f | g \rangle + \langle \varphi(A) f | \varphi(A) g \rangle,$$

$D(\varphi(A))$ becomes a Hilbert space $\mathcal{H}_\varphi$. For every α , $0 < \alpha \leq 1$, one has, with proper inclusions and continuous embeddings,

$$\mathcal{H}_\alpha \hookrightarrow \mathcal{H}_\varphi \hookrightarrow \mathcal{H}_0.$$

This can be continued as far as one wants, with the result that every scale of Hilbert spaces possesses infinitely many proper refinements which are themselves chains of Hilbert spaces [8, Chap. 5].

Another type of refinement consists in refining a RHS $\Phi \subset \mathcal{H} \subset \Phi^\times$, by inserting a number of intermediate spaces, called *interspaces*, namely spaces $\mathcal{E}$ such that $\Phi \hookrightarrow \mathcal{E} \hookrightarrow \Phi^\times$ (which implies that the conjugate dual $\mathcal{E}^\times$ is also an interspace). Upon some additional conditions, the most important of which being that Φ be dense in $\mathcal{E} \cap \mathcal{F}$ with its projective topology, for any pair $\mathcal{E}, \mathcal{F}$ of interspaces, one obtains in that way a proper refining of the original RHS. With this construction, which goes under the name of *multiplication framework* [45], one succeeds, for instance, in defining a valid (partial) multiplication between distributions. A thorough analysis may be found in [8, Sec. 6.3].

5 Operators on PIP-spaces

5.1 General Definitions

As already mentioned, the basic idea of (indexed) PIP-spaces is that vectors should not be considered individually, but only in terms of the subspaces V_r ($r \in F$ or $r \in I$), the building blocks of the structure, see (3.1). Correspondingly, an operator on a PIP-space should be defined in terms of assaying subspaces only, with the proviso that only bounded operators between Hilbert or Banach spaces are allowed. Thus an operator is a *coherent collection* of bounded operators. More precisely,

Definition 5.1 Given a LHS or LBS $V_I = \{V_r, r \in I\}$, an *operator* on V_I is a map $A : \mathcal{D}(A) \rightarrow V$, such that

- (i) $\mathcal{D}(A) = \bigcup_{q \in d(A)} V_q$, where $d(A)$ is a nonempty subset of I ;
- (ii) for every $q \in d(A)$, there exists a $p \in I$ such that the restriction of A to V_q is linear and continuous into V_p (we denote this restriction by A_{pq});
- (iii) A has no proper extension satisfying (i) and (ii).

The linear bounded operator $A_{pq} : V_q \rightarrow V_p$ is called a *representative* of A . In terms of the latter, the operator A may be characterized by the set $j(A) = \{(q, p) \in I \times I : A_{pq} \text{ exists}\}$: the larger $j(A)$, the more regular is A . Thus the operator A may be identified with the collection of its representatives,

$$A \simeq \{A_{pq} : V_q \rightarrow V_p : (q, p) \in j(A)\}.$$

By condition (ii), the set $d(A)$ is obtained by projecting $j(A)$ on the “first coordinate” axis. The projection $i(A)$ on the “second coordinate” axis plays, in a sense, the role of the range of A . More precisely,

$$\begin{aligned} d(A) &= \{q \in I : \text{there is a } p \text{ such that } A_{pq} \text{ exists}\}, \\ i(A) &= \{p \in I : \text{there is a } q \text{ such that } A_{pq} \text{ exists}\}. \end{aligned}$$

The following properties are immediate:

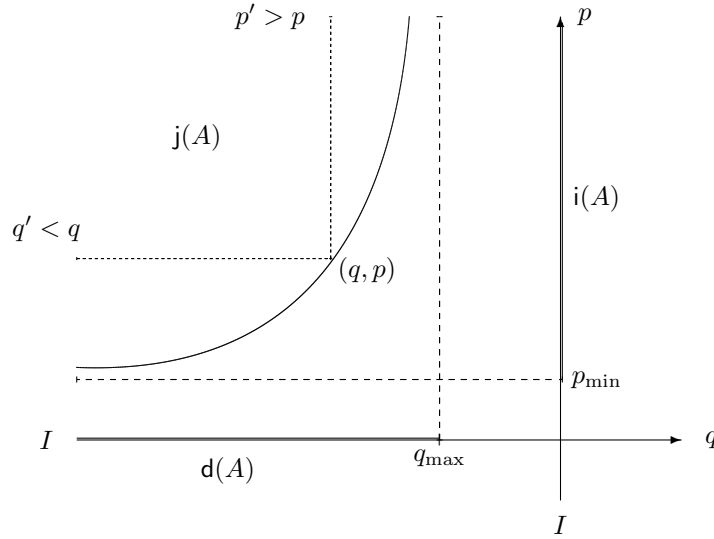


Figure 2: Characterization of the operator A , in the case of a scale.

- $\mathbf{d}(A)$ is an initial subset of I : if $q \in \mathbf{d}(A)$ and $q' < q$, then $q' \in \mathbf{d}(A)$, and $A_{pq'} = A_{pq}E_{qq'}$, where $E_{qq'}$ is a representative of the unit operator (this is what we mean by a ‘coherent’ collection).
- $\mathbf{i}(A)$ is a final subset of I : if $p \in \mathbf{i}(A)$ and $p' > p$, then $p' \in \mathbf{i}(A)$ and $A_{p'q} = E_{p'p}A_{pq}$.
- $\mathbf{j}(A) \subset \mathbf{d}(A) \times \mathbf{i}(A)$, with strict inclusion in general.

We denote by $\text{Op}(V_I)$ the set of all operators on V_I . Of course, a similar definition may be given for operators $A : V_I \rightarrow Y_K$ between two LHSs or LBSs, and similarly for two arbitrary (indexed) PIP-spaces. The corresponding set is denoted by $\text{Op}(V_I, Y_K)$.

Since $V^\#$ is dense in V_r , for every $r \in I$, an operator may be identified with a separately continuous sesquilinear form on $V^\# \times V^\#$. Indeed, the restriction of any representative A_{pq} to $V^\# \times V^\#$ is such a form and all these restrictions coincide. Equivalently, an operator may be identified with a continuous linear map from $V^\#$ into V (continuity with respect to the respective Mackey topologies). But the idea behind the notion of operator is to keep also the *algebraic operations* on operators, namely:

- (i) *Adjoint* : every $A \in \text{Op}(V_I)$ has a unique adjoint $A^\times \in \text{Op}(V_I)$, defined by the relation

$$\langle A^\times x | y \rangle = \langle x | Ay \rangle, \text{ for } y \in V_r, r \in \mathbf{d}(A), \text{ and } x \in V_{\bar{s}}, s \in \mathbf{i}(A),$$

that is, $(A^\times)_{\bar{r}\bar{s}} = (A_{sr})^*$ (usual Hilbert/Banach space adjoint).

It follows that $A^{\times \times} = A$, for every $A \in \text{Op}(V_I)$: no extension is allowed, by the maximality condition (iii) of Definition 5.1.

- (ii) *Partial multiplication*: AB is defined if and only if there is a $q \in \mathbf{i}(B) \cap \mathbf{d}(A)$, that is, if and only if there is a continuous factorization through some V_q :

$$V_r \xrightarrow{B} V_q \xrightarrow{A} V_s, \quad \text{i.e.,} \quad (AB)_{sr} = A_{sq}B_{qr}.$$

It is worth noting that, for a LHS/LBS, the domain $\mathcal{D}(A)$ is always a vector subspace of V (this is not true for a general PIP-space). Therefore, in that case, $\text{Op}(V_I)$ is a vector space and a *partial *-algebra* [6].

The concept of PIP-space operator is very simple, yet it is a far reaching generalization of bounded operators. It allows indeed to treat on the same footing all kinds of operators, from bounded ones to very singular ones. By this, we mean the following, loosely speaking. Take

$$V_r \subset V_o \simeq V_{\bar{o}} \subset V_s \quad (V_o = \text{Hilbert space}). \quad (5.1)$$

Three cases may arise:

- if A_{oo} exists, then A corresponds to a bounded operator $V_o \rightarrow V_o$;
- if A_{oo} does not exist, but only $A_{or} : V_r \rightarrow V_o$, with $r < o$, then A corresponds to an unbounded operator, with domain $D(A) \supset V_r$;
- if no A_{or} exists, but only $A_{sr} : V_r \rightarrow V_s$, with $r < o < s$, then A corresponds to a singular operator, with Hilbert space domain possibly reduced to $\{0\}$.

5.2 Examples of operators

In this section, V may be a general PIP-space or an indexed PIP-space V_I , the examples are immediately adapted.

5.2.1 Regular linear functionals

Let V be arbitrary. Notice that $\mathbb{C}$, with the obvious inner product $\langle \xi | \eta \rangle = \bar{\xi} \eta$ is an inner product space. Hence both $\text{Op}(\mathbb{C}, V)$ and $\text{Op}(V, \mathbb{C})$ are well defined and anti-isomorphic to each other. Elements of $\text{Op}(V, \mathbb{C})$ will be called *regular linear functionals* on V . They are given precisely by the functionals

$$\langle g | : f \mapsto \langle g | f \rangle \quad (f \in \{g\}^\#).$$

Indeed, for every $f \in V$, define a map $|f\rangle : \mathbb{C} \rightarrow V$ by $|f\rangle : \xi \mapsto \xi f$. Clearly, the correspondence $f \mapsto |f\rangle$ is a linear bijection between V and $\text{Op}(\mathbb{C}, V)$. Then, the adjoint of $|f\rangle$ is $\langle f |$ as defined above.

As a result, V has naturally a self-dual structure. In this respect, PIP-spaces genuinely generalize Hilbert spaces, in contrast with schemes such as rigged Hilbert spaces. At this point we see that the algebraic structure of PIP-spaces is extremely simple, once one agrees to take as input the domain of the partial inner product and chooses Mackey topologies on every dual pair that shows up.

5.2.2 Dyadics

Using the fact that $\langle g | \in \text{Op}(V, \mathbb{C})$ is defined exactly on $\{g\}^\#$, one verifies that:

- the product $(\langle g |)(|f\rangle)$ is defined if and only if $g \# f$, and equals $\langle g | f \rangle$.
- the product $|f\rangle \langle g |$ is always defined; it is an element of $\text{Op}(V)$, called a *dyadic*. Its action is given by:

$$|f\rangle \langle g | (h) = \langle g | h \rangle f \quad (h \in \{g\}^\#).$$

The adjoint of $|f\rangle \langle g |$ is $|g\rangle \langle f |$. One constructs in the same way operators between different spaces and finite linear combinations of dyadics.

The notation introduced above coincides precisely with the familiar Dirac notation of quantum mechanics (this was one of the reasons for introducing PIP-spaces in the first place!). We will come back to the Dirac formalism in Section 6.1.1.

5.2.3 Hilbert space operators

If V is an *inner* product space, then an operator of $\text{Op}(V)$ is a $\tau(V, V)$ -continuous linear map. In particular, if V is a Hilbert space, $\text{Op}(V)$ consists of all bounded operators in V .

5.2.4 Operators in sequence spaces

Consider again ω , the space of all sequences of complex numbers. To every $A \in \text{Op}(\omega)$ there corresponds the infinite matrix $a_{nm} = \langle e_n | A e_m \rangle$ where $e_1 = \{1, 0, \dots\}$, $e_2 = \{0, 1, 0, \dots\}$. Conversely, an *arbitrary* infinite matrix $\{a_{nm}\}$ gives rise to a unique $A \in \text{Op}(\omega)$. Its natural domain is the union of all Köthe sequence spaces V_r which have the property that all the row vectors $\{a_{1n}\}, \{a_{2n}\}, \dots$ of the matrix belong to V_r (see Section 3.2.2).

5.2.5 Operators on tempered distributions

Let $V = \mathcal{S}^\times$ (tempered distributions). Elements of $\text{Op}(\mathcal{S}^\times)$ are defined by tempered kernels. It should be interesting to study the corresponding natural domains.

If $\mathcal{S}^\times$ is realized as $s^\times$, then the elements of $\text{Op}(s^\times)$ are given by “tempered matrices” satisfying either one of the equivalent conditions

$$\begin{aligned} |a_{mn}| &\leq C(1+m)^N(1+n)^{N'}, \\ |a_{mn}| &\leq C'(1+m+n)^N, \end{aligned}$$

for some $C, C', N, N' > 0$.

5.3 Special Classes of Operators on PIP-spaces

Exactly as for Hilbert or Banach spaces, one may define various types of operators between PIP-spaces, in particular LBS/LHSs. We discuss briefly the most important classes, namely, regular operators, homomorphisms and isomorphisms, unitary operators, symmetric operators, and orthogonal projections. Further details may be found in the monograph [8].

5.3.1 Regular and Totally Regular Operators

An operator A on a nondegenerate PIP-space V_I , with positive definite partial inner product, in particular a LBS/LHS, is called *regular* if $d(A) = i(A) = I$ or, equivalently, if $A : V^\# \rightarrow V^\#$ and $A : V \rightarrow V$ continuously for the respective Mackey topologies. This notion depends only on the pair $(V^\#, V)$, not on the particular compatibility $\#$. The set of all regular operators $V_I \rightarrow V_I$ is denoted by $\text{Reg}(V_I)$. Thus a regular operator may be multiplied both on the left and on the right by an arbitrary operator. Clearly, the set $\text{Reg}(V_I)$ is a $*$ -algebra and can often be identified with an O^* -algebra [6, 32].

We give two examples.

- (1) If $V = \omega, V^\# = \varphi$, then $\text{Op}(\omega)$ consists of arbitrary infinite matrices and $\text{Reg}(\omega)$ of infinite matrices with finite rows and finite columns.
- (2) If $V = \mathcal{S}^\times, V^\# = \mathcal{S}$, then $\text{Op}(\mathcal{S}^\times)$ consists of arbitrary tempered kernels, while $\text{Reg}(\mathcal{S}^\times)$ contains those kernels that can be extended to $\mathcal{S}^\times$ and map $\mathcal{S}$ into itself. A nice example is the Fourier transform.

An operator A is called *totally regular* if $j(A)$ contains the diagonal of $I \times I$, i.e., A_{rr} exists for every $r \in I$ or A maps every V_r into itself continuously. We denote by $\mathfrak{A}(V_I)$ the set of all totally regular operators from V_I into itself. Clearly this is a $*$ -algebra and its commutant $\mathfrak{A}'(V_I)$ is a von Neumann algebra.

5.3.2 Homomorphisms

Let V_I, Y_K be two LHSs or LBSs (or two indexed PIP-spaces). An operator $A \in \text{Op}(V_I, Y_K)$ is called a *homomorphism* if

- (i) for every $r \in I$ there exists $u \in K$ such that both A_{ur} and $A_{\overline{u}\overline{r}}$ exist;
- (ii) for every $u \in K$ there exists $r \in I$ such that both A_{ur} and $A_{\overline{u}\overline{r}}$ exist.

Equivalently, for every $r \in I$, there exists $u \in K$ such that $(r, u) \in j(A)$ and $(\overline{r}, \overline{u}) \in j(A)$, and for every $u \in K$, there exists $r \in I$ with the same property.

The definition may also be rephrased as follows: $A : V_I \rightarrow Y_K$ is a homomorphism if

$$\text{pr}_1(j(A) \cap \overline{j(A)}) = I \quad \text{and} \quad \text{pr}_2(j(A) \cap \overline{j(A)}) = K, \quad (5.2)$$

where $\overline{j(A)} = \{(\overline{r}, \overline{u}) : (r, u) \in j(A)\}$ and pr_1, pr_2 denote the projection on the first, resp. the second component.

Contrary to what is stated in [8, Def. 3.3.4], the condition (5.2) does *not* imply $j(A) = I \times K$ and $j(A^\times) = K \times I$.

We denote by $\text{Hom}(V_I, Y_K)$ the set of all homomorphisms from V_I into Y_K . The following properties are easy to prove:

- (i) $A \in \text{Hom}(V_I, Y_K)$ if and only if $A^\times \in \text{Hom}(Y_K, V_I)$.
- (ii) If $A \in \text{Hom}(V_I, Y_K)$, then $j(A^\times A)$ contains the diagonal of $I \times I$ and $j(AA^\times)$ contains the diagonal of $K \times K$.

As a matter of fact, the definition just given is of a “categorical” nature. Namely, one can consider the category **LBS** of all LBSs, with the homomorphisms as arrows (morphisms), and similarly for **LHS** or, more generally, the category **PIP** of all (indexed) PIP-spaces [11]. As a consequence, one gets a natural definition of the various types of morphisms, as in any category.

For instance, the homomorphism $M \in \text{Hom}(W_L, Y_K)$ is a *monomorphism* if $MA = MB$ implies $A = B$, for any two elements of $A, B \in \text{Hom}(V_I, W_L)$, where V_I is any PIP-space. Typical examples of monomorphisms are the inclusion maps resulting from the restriction of a support. Take for instance $L_{\text{loc}}^1(X, d\mu)$, the space of locally integrable functions on a measure space (X, μ) . Let Ω be a measurable subset of X and Ω' its complement, both of nonzero measure, and construct the space $L_{\text{loc}}^1(\Omega, d\mu)$, which is a PIP-subspace of $L_{\text{loc}}^1(X, d\mu)$. Given $f \in L_{\text{loc}}^1(X, d\mu)$, define $f^{(\Omega)} = f\chi_\Omega$, where χ_Ω is the characteristic function of χ_Ω . Then we obtain an injection monomorphism $M^{(\Omega)} : L_{\text{loc}}^1(\Omega, d\mu) \rightarrow L_{\text{loc}}^1(X, d\mu)$ as follows:

$$(M^{(\Omega)} f^{(\Omega)})(x) = \begin{cases} f^{(\Omega)}(x), & \text{if } x \in \Omega, \\ 0, & \text{if } x \notin \Omega, \end{cases} \quad f^{(\Omega)} \in L_{\text{loc}}^1(\Omega, d\mu).$$

If we consider the lattice of weighted Hilbert spaces $\{L^2(r)\}$ in this PIP-space, then the correspondence $r \leftrightarrow r^{(\Omega)} = r\chi_\Omega$ is a bijection between the corresponding involutive lattices. Epimorphisms can be defined in a similar way [11].

The homomorphism $A \in \text{Hom}(V_I, Y_K)$ is an *isomorphism* if there exists a homomorphism $B \in \text{Hom}(Y_K, V_I)$ such that $BA = 1_V, AB = 1_Y$, where $1_V, 1_Y$ denote the identity operators on V_I, Y_K , respectively.

For instance, Fourier transform is an isomorphism of the Schwartz RHS $\mathcal{S} \subset L^2 \subset \mathcal{S}^\times$ onto itself and, similarly, of the Feichtinger triplet (6.12) onto itself. In both cases, the property extends to several scales or lattices interpolating between the two extreme spaces, for instance, the Hilbert scale of the Hermite representation of tempered distributions [44].

5.3.3 Unitary Operators and Group Representations

The operator $U \in \text{Op}(V_I, Y_K)$ is *unitary* if $U^\times U$ and $UU^\times$ are defined and $U^\times U = 1_V, UU^\times = 1_Y$. We emphasize that unitary operators need *not* be homomorphisms! In fact, unitarity is a rather weak property and it is insufficient for group representations.

Therefore, a unitary representation of group G into a PIP-space V_I is defined as a homomorphism of G into the *unitary isomorphisms* of V_I . Given such a unitary representation U of G into V_I , where the latter has the central Hilbert space $\mathcal{H}_0$, consider the representative $U_{00}(g)$ of $U(g)$ in $\mathcal{H}_0$. Then $g \mapsto U_{00}(g)$ is a unitary representation of G into $\mathcal{H}_0$, in the usual sense. Actually this definition allows also to extend to PIP-spaces the representations of Lie algebras and their enveloping algebras. We will discuss this extension in Section 6.1.5.

To give an example, let V_I be the scale built on the powers of the operator (Hamiltonian) $H = -\Delta + v(\mathbf{r})$ on $L^2(\mathbb{R}^3, d\mathbf{x})$, where Δ is the Laplacian on $\mathbb{R}^3$ and v is a (nice) rotation invariant potential. The system admits as symmetry group⁵ $G = \text{SO}(3)$ and the representation U_{00} is the natural representation of $\text{SO}(3)$ in $L^2(\mathbb{R}^3)$:

$$[U_{00}(\rho)\psi](\mathbf{x}) = \psi(\rho^{-1}\mathbf{x}), \quad \rho \in \text{SO}(3).$$

Then U_{00} extends to a unitary representation U by totally regular isomorphisms of V_I . Angular momentum decompositions, corresponding to irreducible representations of $\text{SO}(3)$, extend to V_I as well. In addition, this is a good setting also for representations of the Lie algebra $\mathfrak{so}(3)$. Notice that the representation U is totally regular, but this need not be the case. For instance, if the potential v is not rotation invariant, U will no longer be totally regular, although it is still an isomorphism.

⁵The full symmetry group might be larger; for instance, the Coulomb potential admits $\text{SO}(4)$ as symmetry group for its bound states.

5.3.4 Symmetric operators

An operator $A \in \text{Op}(V_I)$ is *symmetric* if $A^\times = A$. Since one has $A^{\times \times} = A$, no extension is allowed, by the maximality condition. Thus symmetric operators behave essentially like bounded self-adjoint operators in a Hilbert space. Yet, they can be very singular, as indicated above, for a chain of the type (5.1):

$$V^\# \subset \dots \subset V_r \subset V_o = V_{\bar{o}} \subset V_s \subset \dots \subset V.$$

In this case, the question is whether a symmetric operator $A \in \text{Op}(V_I)$ has a self-adjoint *restriction* to the central Hilbert space V_o . In a Hilbert space context, an answer is given by the celebrated KLMN theorem.⁶ Actually, this classical result already has a distinct PIP-space flavor. Thus is not surprising that the KLMN theorem has a natural generalization to a LHS or a PIP-space with positive definite partial inner product and central Hilbert space $V_o = V_{\bar{o}}$, and a quadratic form version as well [8, Sec.3.3.5].

An interesting application is a correct description of very singular Hamiltonians in quantum mechanics, typically with δ or δ' interactions. For instance, one can treat in this way the Kronig-Penney crystal model, which consists of a δ potential at each node of a lattice, in one, two or three dimensions [27]. We will discuss this problem in detail in Section 6.1.2.

5.3.5 Orthogonal projections, bases, frames

An operator P on a nondegenerate PIP-space, in particular a LBS/LHS, V_I , is an *orthogonal projection* if $P \in \text{Hom}(V_I)$ and $P^2 = P = P^\times$. It follows immediately from the definition that an orthogonal projection is totally regular, *i.e.*, $j(P)$ contains the diagonal $I \times I$, or still that P leaves every assaying subspace invariant. Equivalently, P is an orthogonal projection if P is an idempotent operator (that is, $P^2 = P$) such that $\{Pf\}^\# \supseteq \{f\}^\#$ for every $f \in V$ and $\langle g|Pf \rangle = \langle Pg|f \rangle$ whenever $f \# g$. We denote by $\text{Proj}(V_I)$ the set of all orthogonal projections in V_I .

These projection operators enjoy several properties similar to those of Hilbert space projectors. Two of them are of special interest in the present context.

(i) PIP-subspaces :

Given a nondegenerate PIP-space V_I , there is a natural notion of subspace, called *orthocomplemented*, which guarantees that such a subspace W of V is again a nondegenerate PIP-space with the induced compatibility relation and the restriction of the partial inner product. There are equivalent topological conditions (“topological regularity”), so that orthocomplemented subspaces are the proper PIP-subspaces [4]. Then the basic theorem about projections states that a subspace W of V is orthocomplemented if and only if W is the range of an orthogonal projection $P \in \text{Proj}(V)$, *i.e.*, $W = PV$. Then $V = W \oplus Z$, where Z is another orthocomplemented subspace.

One may remark that orthocomplemented subspaces are exactly the subobjects in the categories **LHS** and **LBS**,⁷ whereas there might be other subobjects in the general case. The typical counterexample is a non-complete prehilbert space (*i.e.* $V = V^\#$), where every subspace is a subobject, but need not be the range of a projection [11]. To give a concrete example [8, Sec. 3.4.5], take $V = \mathcal{S}(\mathbb{R})$, the Schwartz space of test functions. Let $W = \mathcal{S}_+ := \{\varphi \in \mathcal{S} : \varphi(x) = 0 \text{ for } x \leq 0\}$. Then $W^\perp = \mathcal{S}_- := \{\psi \in \mathcal{S} : \psi(x) = 0 \text{ for } x \geq 0\}$, hence $W^{\perp\perp} = W$. However, W is not orthocomplemented, since every $\chi \in W + W^\perp$ satisfies $\chi(0) = 0$, so that $W + W^\perp \neq \mathcal{S}$. Yet W is the range of a monomorphism (the injection), hence a subobject. However this example addresses an indexed PIP-space which is *not* a LBS/LHS.

Take now a LBS/LHS $V_I = \{V_r, r \in I\}$ and a vector subspace W . In order that W becomes a LBS/LHS W_I in its own right, we must require that W be topologically regular. This means that, for every $r \in I$, $W_r = W \cap V_r$ and $W_{\bar{r}} = W \cap V_{\bar{r}}$ are a dual pair with respect to their respective Mackey topologies and that the intrinsic Mackey topology $\tau(W_r, W_{\bar{r}})$ coincides with the norm topology induced by V_r . This property is then equivalent that W be orthocomplemented. The injection $M_I : W_I \rightarrow W_I$ is clearly a monomorphism and W_I is a subobject of V_I . Thus, every subobject of a LBS/LHS must be orthocomplemented, hence here the subobjects are precisely the orthocomplemented subspaces.

⁶KLMN stands for Kato, Lax, Lions, Milgram, Nelson.

⁷A subobject is essentially the domain of a monomorphism.

Coming back to the previous example of a non-complete prehilbert space, we see that an arbitrary subspace W need *not* be orthocomplemented, because it may fail to be topologically regular. Indeed the intrinsic topology $\tau(W, W)$ does not coincide with the norm topology, unless W is orthocomplemented (see the discussion in [8, Sec. 3.4.5]). In the Schwartz example above, one has $W^{\perp\perp} = W$, which means that W is $\tau(W, W)$ -closed, hence norm-closed, but it is not orthocomplemented.

As in a Hilbert space, there is a natural partial order on the set of orthogonal projections:

$$P_W \leq P_Y \text{ if and only if } W \subseteq Y,$$

but the lattice properties of $\text{Proj}(V_I)$ are unknown. Thus we expect that quantum logic may be reformulated in a PIP-space language only under additional restrictions on V_I .

(ii) *Projections of finite rank:*

An orthogonal projection P is of finite rank if and only if $W = \text{Ran } P$ is a finite dimensional subspace of $V^\#$ and $W \cap W^\perp = \{0\}$ (this condition is, of course, superfluous when the partial inner product is positive definite).

Property (ii) has important consequences for the structure of bases. First we recall that a sequence $\{e_n, n = 1, 2, \dots\}$ of vectors in a Banach space E is a *Schauder basis* if, for every $f \in E$, there exists a unique sequence of scalar coefficients $\{c_k, k = 1, 2, \dots\}$ such that $\lim_{m \rightarrow \infty} \|f - \sum_{k=1}^m c_k e_k\| = 0$. Then one may write

$$f = \sum_{k=1}^{\infty} c_k e_k. \quad (5.3)$$

The basis is *unconditional* if the series (5.3) converges unconditionally in E (i.e., it keeps converging after an arbitrary permutation of its terms).

A standard problem is to find, for instance, a sequence of functions that is an unconditional basis for *all* the spaces $L^p(\mathbb{R})$, $1 < p < \infty$. In the PIP-space language, this statement means that the basis vectors must belong to $V^\# = \cap_{1 < p < \infty} L^p(\mathbb{R})$. Also, since (5.3) means that f may be approximated by finite sums, the property (ii) of orthogonal projections implies that all the basis vectors must belong to $V^\#$. Some examples are given in Section 6.2.5.

Actually, in the context of signal processing, orthogonal (in the Hilbert sense) bases are not enough, one needs also biorthogonal bases and, more generally, *frames*. We recall that a countable family of vectors $\{\psi_n\}$ in a Hilbert space $\mathcal{H}$ is called a *frame* if there are two positive constants m, M , with $0 < m \leq M < \infty$, such that

$$m \|f\|^2 \leq \sum_{n=1}^{\infty} |\langle \psi_n | f \rangle|^2 \leq M \|f\|^2, \quad \forall f \in \mathcal{H}. \quad (5.4)$$

The two constants m, M are called *frame bounds*. If $m = M$, the frame is said to be *tight*. Consider the analysis operator $C : \mathcal{H} \rightarrow \ell^2$ defined by $C : f \mapsto \{\langle \psi_n | f \rangle\}$ and the frame operator $S = C^* C$. Then both S and S^{-1} are bounded positive self-adjoint operators. The vectors $\tilde{\psi}_n = S^{-1} \psi_n$ also constitute a frame, called the *canonical dual frame*, and one has the (strongly converging) expansions

$$f = \sum_{n=1}^{\infty} \langle \psi_n | f \rangle \tilde{\psi}_n = \sum_{n=1}^{\infty} \langle \tilde{\psi}_n | f \rangle \psi_n. \quad (5.5)$$

Note there might be other dual frames, that is, frames $\{\chi_n\}$ for which expansions of the type (5.5) hold true with χ_n instead of $\tilde{\psi}_n$. Then the considerations made above for bases should apply to frame vectors as well, i.e., the vectors $\psi_n, \tilde{\psi}_n$ should also belong to $V^\#$. The same applies if the vectors $\{\psi_n\}$ constitute only an *upper semi-frame*, that is, only the upper bound is valid in (5.4), since expansions similar to (5.5) still hold in that case [10].

6 Applications of PIP-spaces

6.1 Applications in Mathematical Physics

PIP-spaces have found many applications in mathematical physics, mostly in quantum physics. We will

sketch a few of them in this section. Most of what follows is described in detail in [8].

6.1.1 Dirac Formalism in Quantum Mechanics

The mathematical description of a quantum system rests on three basic principles: (i) The *superposition principle*, which implies that the set of states of the system has a linear structure; (ii) The notion of *transition amplitude*, given by an inner product: $A(\psi_1 \rightarrow \psi_2) = \langle \psi_2 | \psi_1 \rangle$, which yields transition probabilities $P(\psi_1 \rightarrow \psi_2) = |\langle \psi_2 | \psi_1 \rangle|^2$; and (iii) The *probabilistic interpretation*, which requires that $\langle \psi | \psi \rangle = \|\psi\|^2 > 0$, whenever $\psi \neq 0$.

Combining these basic principles implies that the set of states of the system is a positive definite inner product space Φ , that is, a pre-Hilbert space. On this basis, Dirac developed a formalism for quantum physics with great computational capacity and broad predictive power. The essential features of Dirac's formalism are the following:

- (i) Physical observables are represented by linear operators in the space Φ and these operators form an algebra. Therefore, it makes sense to arbitrarily add and multiply operators to form new operators.
- (ii) For a given quantum physical system, there exist complete systems of commuting observables (CSCO) in the algebra of observables. The system of eigenvectors for a chosen CSCO provides a basis for the space Φ , *i.e.*, every vector $\phi \in \Phi$ can be expanded into the eigenvectors of the CSCO.

In the simplest case, a CSCO consists of only one observable A , with a mixed spectrum consisting of discrete eigenvalues $\{\lambda_n\} = \sigma_p(A)$ and a continuous part $\{\lambda\} = \sigma_c(A)$. The corresponding eigenvectors, written $|\lambda_n\rangle, |\lambda\rangle$, respectively, obey "orthogonality" relations

$$\langle \lambda_m | \lambda_n \rangle = \delta_{mn}, \quad \langle \lambda | \lambda_n \rangle = 0, \quad \langle \lambda | \lambda' \rangle = \delta(\lambda - \lambda').$$

Then every $\phi \in \Phi$ can be expanded as

$$\phi = \sum_n |\lambda_n\rangle \langle \lambda_n | \phi \rangle + \int_{\sigma_c(A)} d\lambda |\lambda\rangle \langle \lambda | \phi \rangle.$$

Clearly the eigenvectors $|\lambda\rangle$ cannot belong to the pre-Hilbert space Φ , nor to its completion $\mathcal{H}$. Thus Dirac's formalism, while extremely practical and used by physicists on a daily basis, is not mathematically well-defined.

For that reason, von Neumann formulated a rigorous version of quantum mechanics, in a pure Hilbert space language. His formulation consists in the following two axioms: (i) *Pure states* are represented by rays (*i.e.*, one-dimensional subspaces) in a Hilbert space $\mathcal{H}$; and (ii) *Observables* are represented by self-adjoint operators in $\mathcal{H}$. This formulation is well-defined mathematically, but too restrictive. Nonnormalizable eigenvectors, corresponding to points of a continuous spectrum, cannot belong to $\mathcal{H}$, yet they are extremely useful and often have a clear physical meaning (plane waves, for instance). Observables may be unbounded, so that domain considerations must be taken into account. In particular, unbounded operators may not always be multiplied. Thus it is understandable that the large majority of physicists stay with Dirac's formalism.

This had prompted several authors [2, 14, 41] to propose a rigorous version in terms of a RHS $\Phi \subset \mathcal{H} \subset \Phi^\times$. In this scheme, the space Φ is constructed from the basic observables (*labeled* observables) of the system at hand and is interpreted as the space of all physically preparable states. The conjugate dual $\Phi^\times$ contains idealized states (probes), identified with measurement devices. In that context, let A be an observable, represented by a self-adjoint operator in $\mathcal{H}$, such that $A : \Phi \rightarrow \Phi$ continuously. Then A may be transposed by duality to a linear operator $A^\times : \Phi^\times \rightarrow \Phi^\times$, which is an extension of $A^\dagger := A^* \upharpoonright \Phi$, where A^* is the usual Hilbert space adjoint operator, namely,

$$\langle \phi | A^\times F \rangle = \langle A\phi | F \rangle, \quad \forall \phi \in \Phi, F \in \Phi^\times.$$

For such an operator, the vector $\xi_\lambda \in \Phi^\times$ is called a *generalized eigenvector* of A , with eigenvalue $\lambda \in \mathbb{C}$, if it satisfies

$$\langle \phi | A^\times \xi_\lambda \rangle := A^\times \xi_\lambda(\phi) = \bar{\lambda} \xi_\lambda(\phi) \equiv \bar{\lambda} \langle \phi | \xi_\lambda \rangle, \quad \text{for all } \phi \in \Phi.$$

Then the spectral theorem of Gel'fand-Maurin [21, 33] states that, if the space Φ is nuclear, A possesses in $\Phi^\times$ a complete orthonormal set of generalized eigenvectors $\xi_\lambda \in \Phi^\times$, $\lambda \in \mathbb{R}$. This means that, for any two $\phi, \psi \in \Phi$, one has (we split again into the discrete and the continuous part of the spectrum of A):

$$\langle \phi | \psi \rangle = \sum_n \langle \phi | \lambda_n \rangle \langle \lambda_n | \psi \rangle + \int \langle \phi | \lambda \rangle \langle \lambda | \psi \rangle \rho(\lambda) d\lambda,$$

where ρ is a non-negative integrable function. In that way one recovers essentially Dirac's bra and ket formalism. This approach is based on a RHS, but the construction is such that a PIP-space version is easily obtained — and is in fact closer to Dirac's spirit, including the bra-ket notation, as we have seen in Section 5.2 above. For more details, see [8, Sec.7.1.1].

6.1.2 Symmetries, Singular Interactions in Quantum Mechanics

Several other topics in quantum mechanics can be advantageously formulated in a RHS or PIP-space language. For instance, the implementation of symmetries, with the two dual points of view, the active one and the passive one [7]. A symmetry group is represented by a unitary representation in $\mathcal{H}$, that extends to a unitary representation U in the enveloping PIP-space, in the sense defined in Section 5.3.3. Then, in accordance with the physical interpretation given above, the active point of view corresponds to the action of U on $V^\# \equiv \Phi$, the passive one to the action on $V \equiv \Phi^\times$. We will discuss in detail the representations of Lie groups and their Lie algebras and enveloping algebras in Section 6.1.5.

Another problem is a correct definition of a quantum mechanical Hamiltonian with a singular interaction, already mentioned in Section 5.3.4. In the simplest case, the standard definition is $H = -\frac{\Delta}{2m} + V$, where the interaction V is given by some reasonable function (potential). However, there are cases where a singular interaction is needed, for instance when V is replaced formally by a δ function or a δ' function, with support in a point (or several) or a manifold of lower dimension. Then the usual formulation is based on von Neumann's theory of self-adjoint extensions of symmetric operators, sometimes coupled with Krein's formula [1]. But here the PIP-space approach, based on the appropriate version of the KLMN theorem is a convenient substitute to that approach, as we show now.

Assume that the Hamiltonian is of the form $H = T + U$, where T is given as a multiplication operator by a positive unbounded function $t(p)$ on $V = L^1_{\text{loc}}(\mathbb{R}^n, dp)$ and U is given as a kernel $U(p, p')$ on the same space, as one has for the Schrödinger equation in momentum representation. Hence $E = -1$ is a real point of the the resolvent set $\rho(T) = \mathbb{C} \setminus [0, \infty)$ (typically $t(p) = p^2$, that is, T is the free Hamiltonian). Then consider the scale built on the powers of $T + 1$,

$$\mathcal{H}_s(\mathbb{R}^n) := \{\phi \in L^1_{\text{loc}}(\mathbb{R}^n) : \|\phi\|_s^2 := \int_{\mathbb{R}^n} (t(p) + 1)^s |\phi(p)|^2 dp < \infty\}. \quad (6.1)$$

In particular, we will use the central part of the scale (6.1), where as usual $\mathcal{H}_{\bar{s}} = \mathcal{H}_{-s}$,

$$\mathcal{H}_2 \subset \mathcal{H}_1 \subset \mathcal{H}_0 \subset \mathcal{H}_{\bar{1}} \subset \mathcal{H}_{\bar{2}}. \quad (6.2)$$

The resolvent $R(E)$ of T is the multiplication operator by the function $(t(p) - E)^{-1}$, $E \in \rho(T)$. Then:

(i) The operator $R(E)$ satisfies the identities

$$R(E) - R(E') = (E - E')R(E)R(E') \quad (6.3)$$

$$\frac{d}{dE} R(E) = R(E)^2. \quad (6.4)$$

(ii) $R(E) : \mathcal{H}_s \rightarrow \mathcal{H}_{s+2}$ is bounded with bounded inverse, and similarly for $R(E)^{1/2} : \mathcal{H}_s \rightarrow \mathcal{H}_{s+1}$. Therefore, $\langle \phi | R(E) \psi \rangle$ is well-defined for $\phi, \psi \in \mathcal{H}_{\bar{1}}$, and $\langle \phi | R(E)^2 \psi \rangle$ is well-defined for $\phi, \psi \in \mathcal{H}_{\bar{2}}$.

Using this formalism, we can define properly the Hamiltonian of a system with singular interactions, such as point interactions (δ -potential) or dipole interactions (δ' -potential). To that effect, notice that the result depends on the dimension n . Define the exponential functions as

$$e_n^x(p) = (2\pi)^{-n/2} e^{ix \cdot p}, \quad x, p \in \mathbb{R}^n.$$

Then one verifies immediately that

$$\begin{aligned} e_1^x &\in \mathcal{H}_1(\mathbb{R}), \\ e_2^x &\notin \mathcal{H}_1(\mathbb{R}^2), \text{ but } e_2^x \in \mathcal{H}_2(\mathbb{R}^2), \\ e_3^x &\notin \mathcal{H}_1(\mathbb{R}^3), \text{ but } e_3^x \in \mathcal{H}_2(\mathbb{R}^3), \\ e_n^x &\notin \mathcal{H}_2(\mathbb{R}^n) \text{ for } n \geq 4. \end{aligned}$$

This means that one cannot define a point interaction in dimension larger than 3. As for the dipole interaction in one dimension, we have $(2\pi)^{-1/2} p e^{ix \cdot p} \in \mathcal{H}_2(\mathbb{R}^2)$.

The analysis may be done for the case of arbitrary many centers (see [27] and [8, Sec.7.1.3]), but for simplicity, we restrict ourselves to one center and define the Hamiltonian H as T perturbed by a dyadic of the form $|\psi\rangle\langle\psi|$, $\psi \in \mathcal{H}_2$. There are two cases.

(i) *Mildly singular interaction:*

If $\phi \in \mathcal{H}_1$, the natural restriction of $H = T - |\phi\rangle\langle\phi|$ is a self-adjoint operator in $\mathcal{H}_0$. The resolvent of this operator is

$$R(E) - R(E)|\phi\rangle\Gamma(E)^{-1}\langle\phi|R(E),$$

where $\Gamma(E) = \langle\phi|R(E)\phi\rangle - I$.

(ii) *Strongly singular interaction:*

If $\psi \in \mathcal{H}_2$, but $\psi \notin \mathcal{H}_1$, the restriction $H = T - |\psi\rangle\langle\psi|$ is not self-adjoint, but it admits a self-adjoint extension. The vector ψ determines a function $\Gamma(E)$, analytic in (the connected components of) $\rho(T)$ and determined up to an additive constant. This function is a solution of the equation

$$\frac{d}{dE}\Gamma(E) = \langle\psi|R(E)^2\psi\rangle, \quad E \in \rho(T). \quad (6.5)$$

Explicit solutions of Eq. (6.5) may be found for the exponential functions corresponding to point and dipole interactions.

Given any solution $\Gamma(E)$ of Eq. (6.5), consider in $\mathcal{H}_0$ the family of operators $Q_\Gamma^\psi(E)$ defined by

$$Q_\Gamma^\psi(E) = R(E) - R(E)|\psi\rangle\Gamma(E)^{-1}\langle\psi|R(E), \quad (6.6)$$

where $R(E) = (T - E)^{-1}$. Then $Q_\Gamma^\psi(E)$ is the resolvent of a closed, densely defined operator H_Γ^ψ ,

$$Q_\Gamma^\psi(E) = (H_\Gamma^\psi - E)^{-1}.$$

This result defines the Hamiltonian only indirectly, through its resolvent. In particular, it does not allow to write $H_\Gamma^\psi = T + V$, unless the perturbation is mildly singular, that is, $\psi \in \mathcal{H}_1$. Yet this is sufficient for obtaining a complete description of the spectral properties of the Hamiltonian: eigenvalues and bound states, resonances, continuous spectrum.

The same analysis extends to the case of finitely many centers, even to infinitely many, such as the Kronig-Penney crystal model. For details, see [27] and [8, Sec.7.1.3].

6.1.3 Quantum Scattering Theory

In scattering theory, it is common to use scales of Hilbert spaces built on the powers of $A_1 := (1 + |\mathbf{x}|^2)$ or $A_2 := (1 + |\mathbf{p}|^2)$, and the LHS obtained by combinations of both. This example contains the Sobolev spaces (the scale built on A_2), the weighted spaces L_s^2 (the scale built on A_1), and spaces of mixed type. In particular, operators of the form $f(\mathbf{x})g(\mathbf{p})$, for suitable functions f, g , play an essential role in the so-called phase space approach to scattering theory and they may be controlled by this LHS. For instance, their trace ideal properties may be derived in this way and they are used for proving the absence of singular continuous spectrum by the limiting absorption principle. We refer to [8, Sec.7.2.1] and to Reed-Simon [40] for a thorough analysis.

On the other hand, the Weinberg-van Winter (WVW) formulation of scattering theory [47] has a very natural interpretation in terms of a LHS, whose components, including the extreme ones, are Hilbert

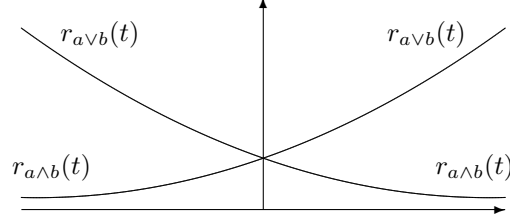


Figure 3: The functions $r_{a \wedge b}$ and $r_{a \vee b}$ for $a < 0 < b$.

spaces consisting of functions analytic in a sector; thus the indexing parameter is the opening angle of that sector.

To be precise, for $-\pi < a < b < \pi$, define $G(a, b)$ as the space of all functions $f(z)$, $z = re^{i\varphi}$, which are analytic in the open sector $S_{a,b} := \{z = re^{i\varphi}, a < \varphi < b\}$, and such that the integral $\int_0^\infty |f(re^{i\varphi})|^2 dr < \infty$ is uniformly bounded in $\varphi \in (a, b)$. Then it is known that every function $f(re^{i\varphi}) \in G(a, b)$ possesses well-defined limiting values (in the sense of L^2 limits) $f(re^{ia})$, $f(re^{ib})$ on the boundaries of $S_{a,b}$, and furthermore that $G(a, b)$ is complete, thus a Hilbert space, for the inner product

$$\langle f|g \rangle_{ab} = \int_0^\infty \overline{f(re^{ia})} g(re^{ia}) dr + \int_0^\infty \overline{f(re^{ib})} g(re^{ib}) dr. \quad (6.7)$$

We claim that the family $\{G(a, b), -\frac{\pi}{2} \leq a < b \leq \frac{\pi}{2}\}$ may be identified with a part of a LHS of weighted L^2 spaces. Indeed, for $-\frac{\pi}{2} \leq a \leq \frac{\pi}{2}$, define the Hilbert space

$$L^2(a) := \left\{ \tilde{f} : \int_{-\infty}^{+\infty} e^{2at} |\tilde{f}(t)|^2 dt < \infty \right\} = L^2(r_a), \quad \text{with } r_a(t) = e^{-2at}, \quad (6.8)$$

where $\tilde{f}$ denotes the Mellin transform of f , that is,

$$\tilde{f}(t) := (2\pi)^{-1/2} \int_0^{+\infty} f(x) x^{-it-\frac{1}{2}} dx.$$

Then consider the lattice generated by the family $\{L^2(a), -\frac{\pi}{2} \leq a \leq \frac{\pi}{2}\}$. The infimum is $L^2(a) \wedge L^2(b) = L^2(a) \cap L^2(b) = L^2(a \wedge b)$, with $r_{a \wedge b}(t) = \min(r_a(t), r_b(t))$, and the supremum $L^2(a) \vee L^2(b) = L^2(a) + L^2(b) = L^2(a \vee b)$, $r_{a \vee b}(t) = \max(r_a(t), r_b(t))$ (see Figure 3 for the case $a < 0 < b$). As usual, these norms are equivalent to the projective, resp. inductive, norms. Duality is given by $L^2(a \wedge b) \iff L^2(-a \vee -b)$.

Thus we obtain a LHS, with extreme spaces $V^\# = L^2(-\frac{\pi}{2}) \cap L^2(\frac{\pi}{2})$, $V = L^2(-\frac{\pi}{2}) + L^2(\frac{\pi}{2})$, which are themselves Hilbert spaces. In addition, all spaces are obtained at the first generation, *i.e.*, they are all of the form $L^2(c \wedge d)$ or $L^2(c \vee d)$. One has, for instance, with $|c| = \min(|a|, |b|)$:

$$L^2(a \wedge b) \wedge L^2(-b \vee -a) = \begin{cases} L^2(-|c| \vee |c|), & \text{if } a, b \text{ have the same sign,} \\ L^2(-|c| \wedge |c|), & \text{if } a, b \text{ have opposite signs.} \end{cases}$$

Therefore, all spaces may be obtained from $L^2(-\frac{\pi}{2})$ and $L^2(\frac{\pi}{2})$ by interpolation.

In the case $0 < a < b$, one gets the picture shown in Figure 4. Duality corresponds to symmetry with respect to the center (*i.e.*, L^2): $a \wedge b \iff -b \vee -a$.

In terms of these spaces, the statement above reads $f(re^{i\varphi}) \in G(a, b)$ if and only if $\tilde{f}(t, \varphi) = e^{\varphi t - i\varphi/2} \tilde{f}(t)$, with $\tilde{f}(t) \in L^2(a) \cap L^2(b) = L^2(a \wedge b)$. As a consequence, although the inverse Mellin transform is unitary from $G(a, b)$ onto $\tilde{G}(a, b)$, it does not preserve the lattice structure of the left-hand side of the LHS, because of the prefactor in the definition of $\tilde{f}(t, \varphi)$.

Take now the Hamiltonian $H = H_0 + V$, where H_0 is the unperturbed Hamiltonian and V is the interaction. H_0 may be the free Hamiltonian, but not necessarily so. Define the resolvents $R(z) = (H - z)^{-1}$, $R_0(z) = (H_0 - z)^{-1}$, which are integral operators, since H, H_0 are differential operators.

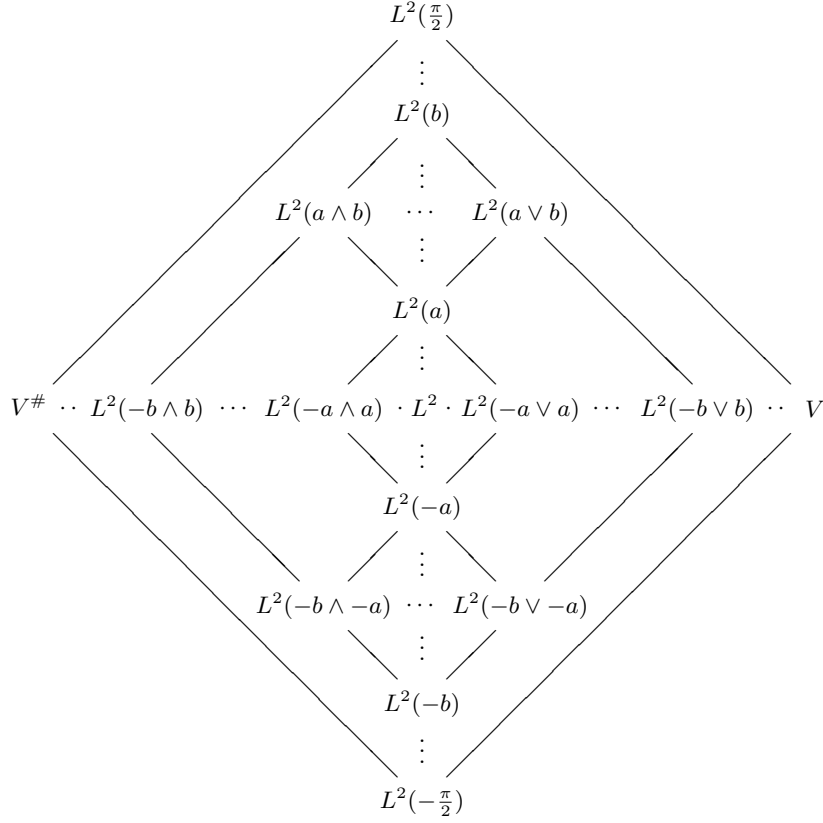


Figure 4: The van Winter LHS.

The idea of van Winter [47] is to write the Weinberg-van Winter (WVW) integral equations

$$R(z) = R_0(z) - R_0(z)VR(z) \quad (6.9)$$

in an appropriate Hilbert space, so that they become Fredholm equations, with a Hilbert-Schmidt kernel, uniquely solvable by standard methods. To that effect, she formulates the entire theory in the space $G(a, b)$ defined above. This technique has allowed to show that the WVW formalism is a particular case of the Complex Scaling Method [8, Sec. 7.2.3], a result hitherto unknown.

6.1.4 Quantum Field Theory

Mathematically rigorous formulations of QFT rely heavily on a RHS or a PIP-space approach, primarily Wightman's axiomatic formulation. There, indeed, a quantum field is defined as an operator-valued distribution, which is customarily written in terms of an unsmeared field (field at a point) $A(x)$, as

$$A(f) = \int_{\mathbb{R}^4} A(x)f(x) dx, \quad f \in \mathcal{S}(\mathbb{R}^4).$$

Under quite reasonable assumptions, the unsmeared field can be defined as a map from $\mathcal{S}(\mathbb{R}^4)$ into $\text{Op}(V)$, where V is a conveniently chosen PIP-space. This allows to give the previous formula a rigorous mathematical meaning [8, Section 7.3.1].

Another PIP-space version of QFT is the Fock construction (tensor algebra) over the RHS

$$\mathcal{S}(\mathcal{V}_m^+) \hookrightarrow L^2(\mathcal{V}_m^+, d\mu) \hookrightarrow \mathcal{S}^\times(\mathcal{V}_m^+),$$

where $\mathcal{V}_m^+$ denotes the forward mass shell $\mathcal{V}_m^+ = \{p \in \mathbb{R}^4 : p^2 = m^2, p_0 > 0\}$ and $d\mu$ the Lorentz invariant measure d^3p/p_0 on it. Write $\Phi_1 = \mathcal{S}(\mathcal{V}_m^+)$, the space of “good” one-particle states. As usual, this space

may be described via the scale generated by the powers of a single operator, namely, the one-particle Hamiltonian $h^{(1)} = 1 + a_1^* a_1 + a_2^* a_2 + a_3^* a_3$, where $a_j^\#$ are the creation/annihilation operators. Then define

$$\Phi_n = \Phi_1^{\otimes n},$$

where the right-hand side denotes the symmetrized tensor product of n copies of Φ_1 , corresponding to n -boson states. Again Φ_n is reflexive, complete and nuclear with respect to its natural topology, and it can be described as the end space of a scale of Hilbert spaces. Finally, define

$$\Phi = \bigoplus_{n=0}^{\infty} \Phi_n,$$

that is, the topological direct sum of the component spaces. Elements of Φ are finite sequences $f = \{f_0, f_1, \dots, f_n, \dots\}$, $f_0 \in \mathbb{C}$, $f_n \in \Phi_n$, that is, totally symmetric functions of Schwartz type. The space Φ is reflexive, complete and nuclear with respect to the direct sum topology. Its dual is the topological product

$$\Phi^\times = \prod_{n=0}^{\infty} \Phi_n^\times.$$

Thus we get a suitable RHS, in which the central Hilbert space $\mathcal{H}$ is Fock space, that is, the tensor algebra $\Gamma(\Phi_1)$ over Φ_1 .

This RHS may then be completed into a genuine PIP-space, following the model described in Section 3.3.2.

Other examples are the construction of QFT via the Borchers algebra, Nelson's Euclidean field theory, or the precise treatment of unsmeared fields (fields at a point). See [8, Sec.7.3] for a detailed presentation.

6.1.5 Representations of Lie Groups and Lie Algebras

Let us return to the situation described in Section 5.3.3. We start with a strongly continuous unitary representation U_{00} of a Lie group G in a Hilbert space $\mathcal{H}_0$ and seek to build a PIP-space V_I , with $\mathcal{H}_0$ its central Hilbert space, such that U_{00} extends to a unitary representation U into V_I . We also want to represent elements of the Lie algebra $\mathfrak{g}$ or its universal enveloping algebra $\mathfrak{U}(\mathfrak{g})$ (roughly speaking, the universal enveloping algebra $\mathfrak{U}(\mathfrak{g})$ consists of all polynomials in the elements of $\mathfrak{g}$, modulo the commutation relations). The solution of this problem is well-known from Nelson's theory of analytic vectors [23, 36].

Given the representation U_{00} of G in $\mathcal{H}_0$, a vector $\psi \in \mathcal{H}_0$ is called a C^∞ -vector for U_{00} (resp. an *analytic* vector) if the map $g \mapsto U_{00}(g)\psi$ of G into $\mathcal{H}_0$ is C^∞ (resp. analytic). The set $\mathcal{H}_0^\infty$ of all C^∞ -vectors is dense in $\mathcal{H}_0$, and so is the set of analytic vectors. In order to construct C^∞ -vectors, one considers the so-called *Gårding* domain $\mathcal{H}_0^G$ of the representation U , which is defined as follows. Let $\mathcal{D}(G)$ denote the space of C^∞ functions on G with compact support, with its Schwartz nuclear topology. To each $f \in \mathcal{D}(G)$, one associates the operator $\tilde{U}_{00}(f)$ defined by the relation

$$\tilde{U}_{00}(f)\psi = \int_G U_{00}(g)\psi f(g) \, dg \quad (dg = \text{left-invariant Haar measure on } G).$$

Every such vector is a C^∞ -vector for U_{00} . Then the Gårding domain $\mathcal{H}_0^G$ is the space of finite linear combinations of vectors of the form $\tilde{U}_{00}(f)\psi$, $f \in \mathcal{D}(G)$, and one has $\mathcal{H}_0^G \subset \mathcal{H}_0^\infty$. The domain $\mathcal{H}_0^G$ is dense in $\mathcal{H}_0$, stable under $U_{00}(g)$, $\forall g \in G$, contained in the domain of the representatives of all elements of the Lie algebra $\mathfrak{g}$ of G and stable under them. Hence every element T of the universal enveloping algebra $\mathfrak{U}(\mathfrak{g})$ of $\mathfrak{g}$ is represented in $\mathcal{H}_0^G$ by an operator $\tilde{U}_{00}(T)$ defined by the relation

$$\tilde{U}_{00}(T)\tilde{U}_{00}(f)\psi = \tilde{U}_{00}(Tf)\psi, \quad f \in \mathcal{D}(G), \psi \in \mathcal{H}$$

(this makes sense, since elements of $\mathfrak{U}(\mathfrak{g})$ act on $\mathcal{D}(G)$ as differential operators). In addition, in many cases (elements of $\mathfrak{g}$, symmetric elements of $\mathfrak{U}(\mathfrak{g})$), the operator $\tilde{U}_{00}(T)$ is essentially self-adjoint on $\mathcal{H}_0^G$.

Let now $\overline{\Delta}$ be the closure of the Nelson operator $\Delta := \sum_{j=1}^n X_j^2$, where $\{X_j, j = 1, \dots, n\}$ are the representatives under U_0 of the elements of a basis of the Lie algebra $\mathfrak{g}$ of G . Δ is essentially self-adjoint on the Gårding domain $\mathcal{H}_0^G$, $\overline{\Delta}$ is self-adjoint and $\overline{\Delta} \geq 0$. Define $V_I := \{\mathcal{H}_n, n \in \mathbb{Z}\}$ as the canonical scale of Hilbert spaces generated by the powers of the operator $(\overline{\Delta} + 1)$:

$$V^\# := \mathcal{D}^\infty(\overline{\Delta}) \subset \mathcal{H}_0 \subset V := \mathcal{D}_\infty(\overline{\Delta}). \quad (6.10)$$

First, one has $\mathcal{D}^\infty(\overline{\Delta}) = \bigcap_{n=1}^\infty \mathcal{D}(\overline{\Delta}^n) = \mathcal{H}_0^\infty$, the space of C^∞ -vectors of U_0 . Next, for every $g \in G$, $U_0(g)$ leaves each $\mathcal{H}_n, n \in \mathbb{N}$, invariant and its restriction $U_{nn}(g) : \mathcal{H}_n \rightarrow \mathcal{H}_n$ is continuous; thus it can be transposed to a continuous map $U_{nn}(g^{-1}) : \mathcal{H}_n \rightarrow \mathcal{H}_n$. It follows that U_0 extends to a unitary representation U in the LHS V_I for which every $U(g)$ is totally regular. Corresponding to the triplet (6.10), we have three representations of G , namely U_0 , its restriction U_∞ and the dual $U_{\infty\infty}$ of the latter, which is an extension of the first two. All three are continuous. Moreover, if one of the three is topologically irreducible (*i.e.*, there is no proper invariant closed subspace), so are the other two.

In addition to the representations of the group G , the scale V_I is the natural tool for studying the properties of the operators representing elements of the Lie algebra $\mathfrak{g}$ or the universal enveloping algebra $\mathfrak{U}(\mathfrak{g})$ of G . For every element $x \in \mathfrak{g}$ or $L \in \mathfrak{U}(\mathfrak{g})$, the representative $U(x)$, resp. $U(L)$, originally defined on $\mathcal{H}_0^G$ as above, extends to a regular operator on V_I . These regular operators have in general no $\{0, 0\}$ -representative, since x and L may be represented in $\mathcal{H}_0$ by unbounded operators. As in the case of the group G , one gets three *-representations of the enveloping algebra $\mathfrak{U}(\mathfrak{g})$, and in particular of the Lie algebra $\mathfrak{g}$, in the three spaces of the triplet (6.10). Namely, one has, for every $L, L_1, L_2 \in \mathfrak{U}(\mathfrak{g})$,

$$\begin{aligned} U(L_1)U(L_2) &= U(L_1L_2), \\ U(L^+) &= U(L)^\times, \end{aligned}$$

where $L \leftrightarrow L^+$ is the involution on $\mathfrak{U}(\mathfrak{g})$. These representations have the same irreducibility properties as the corresponding ones of the group.

The space $\mathcal{H}_0^\infty = \mathcal{D}^\infty(\overline{\Delta})$ is a natural domain of essential self-adjointness for several classes of operators. More generally, given an element $L \in \mathfrak{U}(\mathfrak{g})$, one may ask whether the restriction of $U(L)$ to $\mathcal{H}_0^\infty$ satisfies the relation $\overline{U(L^+)} = U(L)^*$ (Hilbert space adjoint). Besides the generators $\{X_j, j = 1, \dots, n\}$ of $\mathfrak{g}$, the answer is positive in two cases [38]:

- (i) L is elliptic (*i.e.*, it is elliptic as a partial differential operator on G), for instance the Nelson operator Δ of G or of any Lie subgroup H of G ;
- (ii) L^+L commutes with a symmetric elliptic element $M = M^+ \in \mathfrak{U}(\mathfrak{g})$, for instance Δ itself; this applies in particular to all symmetric central elements of $U(\mathfrak{U}(\mathfrak{g}))$ or $U(\mathfrak{U}(\mathfrak{h}))$ (the so-called Casimir operators).

Therefore, if L^+L commutes with Δ , $U(L^+L)$ is essentially self-adjoint on $\mathcal{H}_0^\infty$ and $\overline{U(L^+L)}$ commutes strongly with the operator $A := \overline{\Delta} + 1$, *i.e.*, their spectral projections commute. Thus, $\overline{U(L^+L)}$ is affiliated to the von Neumann algebra $\mathfrak{A}'(V_I)$, defined in Section 5.3.1, and similarly for $\overline{U(L)}$ when L is symmetric ($L = L^+$). In other words, the Nelson scale V_I has many totally orthogonal projections, and thus orthocomplemented subspaces, namely the spectral projections of all those operators $\overline{U(L^+L)}$, resp. $\overline{U(L)}$.

In that sense, if G is the symmetry group of a quantum system, the previous analysis yields many candidates for physically meaningful observables, typically representatives of elements of $\mathfrak{g}$ or of symmetric elements of $\mathfrak{U}(\mathfrak{g})$. Such are, for instance, the Hamiltonian, the total momentum, the angular momentum, various internal observables (e.g. isospin).

6.2 Applications in Analysis and Signal Processing

Many families of function spaces of interest in analysis or signal processing are, or contain, lattices of Banach spaces. To quote a few: amalgam spaces, modulation spaces, Besov spaces, α -modulation spaces, coorbit spaces, which contain many of the previous cases. We shall describe them briefly in succession. For further information about those spaces, we refer to our monograph [8, Chap.4 and Chap.8].

6.2.1 Amalgam Spaces

A situation intermediate between the mixed-norm spaces $L^{p,q}(\mathbb{R}^{2d})$ (for $m \equiv 1$) and the spaces $\ell^{p,q}(\mathbb{Z}^{2d})$ is that of the so-called *amalgam spaces*. They were introduced specifically to overcome the inability of the L^p norms to distinguish between the local and the global behavior of functions. The simplest ones are the spaces $W(L^p, \ell^q)$ of N. Wiener [19], which consist of functions on $\mathbb{R}$ which are locally in L^p with ℓ^q behavior at infinity, in the sense that the L^p norms over the intervals $(n, n+1)$ form an ℓ^q sequence. It is a Banach space for the norm

$$\|f\|_{p,q} = \left\{ \sum_{n=-\infty}^{\infty} \left[\int_n^{n+1} |f(x)|^p dx \right]^{q/p} \right\}^{1/q}, \quad 1 \leq p, q < \infty.$$

The following inclusion relations, with all embeddings continuous, derive immediately from those of the L^p and the ℓ^q spaces:

- If $q_1 \leq q_2$, then $W(L^p, \ell^{q_1}) \subset W(L^p, \ell^{q_2})$.
- If $p_1 \leq p_2$, then $W(L^{p_2}, \ell^q) \subset W(L^{p_1}, \ell^q)$.

Thus the smallest space is $W(L^\infty, \ell^1)$ and the largest space is $W(L^1, \ell^\infty)$. As for duality, one has $W(L^p, \ell^q)^\times = W(L^{\bar{p}}, \ell^{\bar{q}})$, for $1 \leq p, q < \infty$.

The interesting fact is that, for $1 \leq p, q \leq \infty$, the set $\mathcal{J}$ of all amalgam spaces $\{W(L^p, \ell^q)\}$ may be represented by the points (p, q) of the *same* unit square J as in the example of the L^p spaces, with the *same* order structure. However, $\mathcal{J}$ is *not* a lattice with respect to the order (3.3). One has indeed

$$\begin{aligned} W(L^p, \ell^q) \wedge W(L^{p'}, \ell^{q'}) &\supset W(L^{p \vee p'}, \ell^{q \wedge q'}), \\ W(L^p, \ell^q) \vee W(L^{p'}, \ell^{q'}) &\subset W(L^{p \wedge p'}, \ell^{q \vee q'}), \end{aligned}$$

where again $\wedge$ means intersection with projective norm and $\vee$ means vector sum with inductive norm, but equality is not obtained. Thus, as in the previous case, one gets chains by varying either p or q , but not both.

A very useful class of amalgam spaces is the family $W(\mathcal{F}L^p, \ell^q)$, $1 \leq p, q \leq \infty$, where $\mathcal{F}L^p$ denotes the set of Fourier transforms of L^p functions (one may even add weights on both spaces). These spaces have, for instance, nice inclusion and convolution properties.

Among these, the most interesting one is $\mathcal{S}_0 = W(\mathcal{F}L^1, \ell^1)$, called the *Feichtinger algebra*. The space $\mathcal{S}_0$ has many interesting properties, for instance:

(i) $\mathcal{S}_0$ is a Banach space for the norm $\|f\|_{\mathcal{S}_0} = \|V_{g_0}f\|_1$, and $\mathcal{S} \hookrightarrow \mathcal{S}_0 \hookrightarrow L^2$, with all embeddings continuous with dense range. Here g_0 is the Gaussian and $V_g f$ denotes the Short Time Fourier (or Gabor) Transform of $f \in L^2(\mathbb{R}^d)$, given in (6.13) below.

(ii) $\mathcal{S}_0$ is a Banach algebra with respect to pointwise multiplication and convolution.

(iii) Time-frequency shifts $T_x M_\omega$ are isometric on $\mathcal{S}_0$: $\|T_x M_\omega f\|_{\mathcal{S}_0} = \|f\|_{\mathcal{S}_0}$, where, as usual, $(T_x g)(y) = g(y - x)$ (translation) and $(M_\omega h)(y) = e^{2\pi i y \omega} h(y)$ (modulation). $\mathcal{S}_0$ is continuously embedded in any Banach space with the same property and containing g_0 , thus it is the smallest Banach space with this property.

(iv) The Fourier transform is an isometry on $\mathcal{S}_0$: $\|\mathcal{F}f\|_{\mathcal{S}_0} = \|f\|_{\mathcal{S}_0}$.

As for the (conjugate) dual $\mathcal{S}_0^\times$ of $\mathcal{S}_0$, it is a nonreflexive Banach space with norm $\|f\|_{\mathcal{S}_0^\times} = \|V_g f\|_\infty$. The space $\mathcal{S}_0^\times$ contains both the δ function and the pure frequency $\chi_\omega(x) = e^{-2\pi i x \omega}$.

In virtue of (i) above, we have

$$\mathcal{S} \hookrightarrow \mathcal{S}_0 \hookrightarrow L^2 \hookrightarrow \mathcal{S}_0^\times \hookrightarrow \mathcal{S}^\times, \quad (6.11)$$

where all embeddings are continuous and have dense range. It turns out that the triplet

$$\mathcal{S}_0(\mathbb{R}^d) \hookrightarrow L^2(\mathbb{R}^d) \hookrightarrow \mathcal{S}_0^\times(\mathbb{R}^d) \quad (6.12)$$

is the prototype of a *Banach Gel'fand triple*, that is, a RHS (or LBS) in which the extreme spaces are (nonreflexive) Banach spaces. This is often a very convenient substitute for Schwartz' RHS and it is widely used in signal processing.

6.2.2 Modulation Spaces and Gabor analysis (time-frequency analysis)

Modulation spaces are closely linked to, and in fact defined in terms of, the Short-Time Fourier (or Gabor) Transform. Given a C^∞ window function $g \neq 0$, the *Short-Time Fourier Transform (STFT)* of $f \in L^2(\mathbb{R}^d)$ is defined by

$$(V_g f)(x, \omega) = \langle M_\omega T_x g | f \rangle := \int_{\mathbb{R}^d} \overline{g(y-x)} f(y) e^{-2\pi i y \omega} dy, \quad x, \omega \in \mathbb{R}^d, \quad (6.13)$$

where, as usual, $(T_x g)(y) = g(y-x)$ (translation) and $(M_\omega h)(y) = e^{2\pi i y \omega} h(y)$ (modulation).

Then, given a v -moderate weight function $m(x, \omega)$ (see Section 3.3.4), the modulation space $M_m^{p,q}$ is defined in terms of a mixed-norm of a STFT:

$$M_m^{p,q}(\mathbb{R}^d) = \{f \in \mathcal{S}'(\mathbb{R}^d) : V_g f \in L_m^{p,q}(\mathbb{R}^{2d})\}, \quad 1 \leq p, q \leq \infty.$$

For $p = q$, one writes $M_m^p \equiv M_m^{p,p}$. The space $M_m^{p,q}$ is a Banach space for the norm

$$\|f\|_{M_m^{p,q}} := \|V_g f\|_{L_m^{p,q}}$$

Actually, there is a slightly more restrictive definition, in that it uses the weight function $m_s(x, \omega) \equiv w_s(\omega) = (1 + |\omega|)^s$, $s \geq 0$, (or, equivalently, $\tilde{m}_s(x, \omega) = (1 + |\omega|^2)^{s/2}$), so that the norm reads

$$\|f\|_{M_{w_s}^{p,q}} = \left(\int_{\mathbb{R}^d} \left(\int_{\mathbb{R}^d} |\langle M_\omega T_x g | f \rangle|^p dx \right)^{q/p} (1 + |\omega|)^{sq} d\omega \right)^{1/q}.$$

Equivalently, one may define the modulation spaces as the inverse Fourier transform of a Wiener amalgam space:

$$M_{w_s}^{p,q} = \mathcal{F}^{-1}(W(L^p, \ell_{w_s}^q)).$$

This space is independent of the choice of window g , in the sense that different window functions define equivalent norms.

The lattice properties of the family $\{M_m^{p,q}, 1 \leq p, q \leq \infty\}$ are, of course, the same as those of the mixed norm spaces $L_m^{p,q}$. As for duality, one has: $(M_m^{p,q})^\times = M_{1/m}^{p',q'}$. Inclusion relations hold, leading again to a lattice structure: if $p_1 \leq p_2$, $q_1 \leq q_2$, and $m_2 \leq C m_1$, for some constant $C > 0$, then $M_{m_1}^{p_1, q_1} \subseteq M_{m_2}^{p_2, q_2}$. In particular, one has

$$M_v^1 \subseteq M_m^{p,q} \subseteq M_{1/v}^\infty.$$

The class of modulation spaces $M_{w_s}^{p,q}$ contains several well-known spaces, such as:

- (i) The Bessel potential spaces or fractional Sobolev spaces $H^s = M_{m_s}^2$:

$$H^s(\mathbb{R}^d) = M_{m_s}^2(\mathbb{R}^d) = \left\{ f \in \mathcal{S}' : \int_{\mathbb{R}^d} |\widehat{f}(t)|^2 (1 + |t|^2)^s dt < \infty \right\}, \quad s \in \mathbb{R}.$$

- (ii) $L^2(\mathbb{R}^d) = M^2(\mathbb{R}^d)$.

- (iii) The Feichtinger algebra $\mathcal{S}_0 = M^1$ and its dual $\mathcal{S}_0^\times = M^\infty$.

By construction, modulation spaces are function spaces well-adapted to *Gabor analysis*, although they can often be replaced by amalgam spaces. A wealth of information about the spaces and their application in Gabor analysis may be found in the monograph of Gröchenig [25]. Here we just indicate a few relevant points, especially those that are of a PIP-space nature. We consider in particular the action of several types of operators on such spaces.

(i) Translation and modulation operators

- Every amalgam space $W(L^p, \ell^q)$ and every mixed norm space $L_m^{p,q}$ is invariant under translation, *i.e.*, T_y is a totally regular operator in the corresponding PIP-space.
- Every modulation space $M_m^{p,q}$ is invariant under time-frequency shifts (translation and modulation), *i.e.*, T_y and M_ξ are totally regular operators.

(ii) *Fourier transform*

- For $1 \leq p, q \leq 2$, $\mathcal{F}$ maps $W(L^p, \ell^q)$ into $W(L^{\bar{q}}, \ell^{\bar{p}})$ continuously, i.e., $j(\mathcal{F})$ contains every pair $(p, q), (\bar{q}, \bar{p})$.
- If $m(\xi, -x) \leq C m(x, \xi)$, then every space M_m^p is invariant under Fourier transform.

(iii) *Gabor frame operators*

Given a nonzero window function $g \in L^2(\mathbb{R}^d)$ and lattice parameters $\alpha, \beta > 0$, the set of vectors

$$\mathcal{G}(g, \alpha, \beta) = \{M_{n\beta} T_{k\alpha} g, k, n \in \mathbb{Z}^d\}$$

is called a *Gabor system*. The system $\mathcal{G}(g, \alpha, \beta)$ is a *Gabor frame* if there exist two constants $m > 0$ and $M < \infty$ such that

$$m \|f\|^2 \leq \sum_{k, n \in \mathbb{Z}^d} |\langle M_{n\beta} T_{k\alpha} g | f \rangle|^2 \leq M \|f\|^2, \text{ for all } f \in L^2(\mathbb{R}^d).$$

The associated Gabor frame operator $S_{g,g}$ is given by

$$S_{g,g} f := \sum_{k, n \in \mathbb{Z}^d} \langle M_{n\beta} T_{k\alpha} g | f \rangle M_{n\beta} T_{k\alpha} g. \quad (6.14)$$

The main results of the Gabor time-frequency analysis stem from the following proposition.

Proposition 6.1 *If $\mathcal{G}(g, \alpha, \beta)$ is a Gabor frame, there exists a dual window $\check{g} = S_{gg}^{-1} g$ such that $\mathcal{G}(\check{g}, \alpha, \beta)$ is a frame, called the dual frame. Then one has, for every $f \in L^2(\mathbb{R}^d)$,*

$$f = \sum_{k, n \in \mathbb{Z}^d} \langle M_{n\beta} T_{k\alpha} g | f \rangle M_{n\beta} T_{k\alpha} \check{g} = \sum_{k, n \in \mathbb{Z}^d} \langle M_{n\beta} T_{k\alpha} \check{g} | f \rangle M_{n\beta} T_{k\alpha} g, \quad (6.15)$$

with unconditional convergence in $L^2(\mathbb{R}^d)$.

The outcome of the theory is that the modulation spaces $M_m^{p,q}$ turn out to be the natural class of function spaces for Gabor analysis [25]. Define indeed the following operator, generalizing (6.14) slightly:

$$S_{g,g'} f := \sum_{k, n \in \mathbb{Z}^d} \langle M_{n\beta} T_{k\alpha} g | f \rangle M_{n\beta} T_{k\alpha} g', \quad g, g' \in L^2(\mathbb{R}^{2d}).$$

Then one has (these results are highly nontrivial and their proof requires deep analysis):

- (i) If $g, g' \in W(L^\infty, \ell^1)$, then the Gabor frame operator $S_{g,g'}$ is bounded on every $L^p(\mathbb{R}^{2d})$, $1 \leq p \leq \infty$.
- (ii) If $g, g' \in M_v^1$, then $S_{g,g'}$ is bounded on $M_m^{p,q}$ for all $1 \leq p, q \leq \infty$, all v -moderate weights m , and all α, β .
- (iii) If $\check{g}$ is a dual window of g , that is, $S_{g,\check{g}} = 1$ on L^2 , then the two expansions in (6.15) converge unconditionally in $M_m^{p,q}$ if $p, q < \infty$.

Clearly statements (i) and (ii) can be translated into PIP-space language, by saying that $S_{g,g'}$ is a totally regular operator in the chain $\{L^p, 1 \leq p \leq \infty\}$, resp. any PIP-space built from modulation spaces.

These results should suffice to convince the reader that the modulation spaces $M_m^{p,q}$ are the ‘natural’ spaces for Gabor analysis. Actually, most of this remains true if one replaces modulation spaces by amalgam spaces $W(L^p, \ell_m^q)$. Second, it is obvious that most of the statements have a distinctly PIP-space flavor: it is not some individual space $M_m^{p,q}$ or $W(L^p, \ell_m^q)$ that counts, but the whole family, with many operators being regular in the sense of PIP-spaces.

6.2.3 Besov Spaces and Wavelet Analysis (Time-Scale Analysis)

Besov spaces were introduced around 1960 for providing a precise control on the smoothness of solutions of certain partial differential equations. Later on, it was discovered that they are closely linked to wavelet

analysis, exactly as the (much more recent) modulation spaces are structurally adapted to Gabor analysis. In fact, there are many equivalent definitions of Besov spaces. We restrict ourselves to a ‘discrete’ formulation, based on a dyadic partition of unity, and to one dimension. Other definitions may be found in the literature quoted in [8], in particular [12] and [46].

Let us consider a weight function $\varphi \in \mathcal{S}(\mathbb{R})$ with the following properties:

- $\text{supp } \varphi = \{\xi : 2^{-1} \leq |\xi| \leq 2\}$,
- $\varphi(\xi) > 0$ for $2^{-1} < |\xi| < 2$,
- $\sum_{j=-\infty}^{\infty} \varphi(2^{-j}\xi) = 1$ ($\xi \neq 0$).

Then one defines the following functions by their Fourier transform:

- $\widehat{\varphi}_j(\xi) = \varphi(2^{-j}\xi)$, $j \in \mathbb{Z}$: high “frequency” for $j > 0$, low “frequency” for $j < 0$,
- $\widehat{\psi}(\xi) = 1 - \sum_{j=1}^{\infty} \varphi(2^{-j}\xi)$: low “frequency” part.

Given the weight function φ , the inhomogeneous Besov space B_{pq}^s is defined as

$$B_{pq}^s = \{f \in \mathcal{S}^\times : \|f\|_{pq}^s < \infty\}, \quad (6.16)$$

where $\|\cdot\|_{pq}^s$ denotes the norm

$$\|f\|_{pq}^s := \|\psi * f\|_p + \left(\sum_{j=1}^{\infty} (2^{sj} \|\varphi_j * f\|_p)^q \right)^{1/q}, \quad s \in \mathbb{R}, 1 \leq p, q \leq \infty. \quad (6.17)$$

The space B_{pq}^s is a Banach space and it does not depend on the choice of the weight function φ , since a different choice defines an equivalent norm. Note that $B_{22}^s = H^s$, the (fractional) Sobolev space or Bessel potential space.

For $f \in B_{pq}^s$, one may write the following (weakly converging) expansion, known as a *dyadic Littlewood–Paley decomposition*:

$$f = \psi * f + \sum_{j=1}^{\infty} \varphi_j * f. \quad (6.18)$$

Clearly the first term represents the (relatively uninteresting) low “frequency” part of the function, whereas the second term analyzes in detail the high “frequency” component.

Besov spaces enjoy many familiar properties (for more details, we refer to the literature, e.g. [12, Sec.6.2] or Triebel [46, vol.II, Chap.2]):

(i) *Inclusion relations*: The following relations hold, where all embeddings are continuous:

- $\mathcal{S} \hookrightarrow B_{pq}^s \hookrightarrow \mathcal{S}^\times$;
- $B_{pq}^s \hookrightarrow L^p$, if $1 \leq p, q \leq \infty$ and $s > 0$;
- for $s_1 < s_2$, $B_{pq}^{s_2} \hookrightarrow B_{pq}^{s_1}$ ($1 \leq q, p \leq \infty$) ;
- for $1 \leq q_1 < q_2 \leq \infty$, $B_{pq_1}^s \hookrightarrow B_{pq_2}^s$ ($s \in \mathbb{R}, 1 \leq p \leq \infty$) ;
- for $s - 1/p = s_1 - 1/p_1$, $B_{pq}^s \hookrightarrow B_{p_1q_1}^{s_1}$ ($s, s_1 \in \mathbb{R}, 1 \leq p \leq p_1 \leq \infty, 1 \leq q \leq q_1 \leq \infty$) .

In the terminology of Section 4, the first statement means that the spaces B_{pq}^s are interspaces for the RHS $\mathcal{S} \hookrightarrow L^2 \hookrightarrow \mathcal{S}^\times$. The inclusion relations above mean that the family of spaces B_{pq}^s contains again many

chains of Banach spaces.

(ii) *Interpolation* : Besov spaces enjoy nice interpolation properties, in all three parameters s, p, q .

(iii) *Duality* : one has $(B_{pq}^s)^\times = B_{\bar{p}\bar{q}}^{-s}$ ($s \in \mathbb{R}$).

(iv) *Translation and dilation invariance* : every space B_{pq}^s is invariant under translation and dilation.⁸

(v) *Regularity shift* : let $J^\sigma : \mathcal{S}^\times \rightarrow \mathcal{S}^\times$ denote the operator $J^\sigma f = \mathcal{F}^{-1} \{ (1 + |\cdot|^2)^{s/2} \mathcal{F} f \}$, $s \in \mathbb{R}$. Then J^σ is an isomorphism from B_{pq}^s onto $B_{pq}^{s-\sigma}$. Thus J^σ is totally regular for $\sigma \leq 0$, but not for $\sigma > 0$.

It is also useful to consider the homogeneous Besov space $\dot{B}_{pq}^s$, defined as the set of all $f \in \mathcal{S}^\times$ for which $\|f\|_{pq}^s < \infty$, where the quasi-norm $\|\cdot\|_{pq}^s$ is defined by

$$\|f\|_{pq}^s := \left(\sum_{j=-\infty}^{\infty} (2^{sj} \|\varphi_j * f\|_p)^q \right)^{1/q}$$

(this is only a quasi-norm since $\|f\|_{pq}^s = 0$ if and only if $\text{supp } \hat{f} = \{0\}$, i.e., f is a polynomial). Note that, if $0 \notin \text{supp } \hat{f}$, then $f \in \dot{B}_{pq}^s$ if and only if $f \in B_{pq}^s$.

The spaces $\dot{B}_{pq}^s$ have properties similar to the previous ones and, in addition, one has $B_{pq}^s = L^p \cap \dot{B}_{pq}^s$ for $s > 0$, $1 \leq p, q \leq \infty$. In particular, every space $\dot{B}_{pq}^s$ is invariant under translation and dilation, which is not surprising, since these spaces are in fact based on the $ax + b$ group, consisting precisely of dilations and translations of the real line, via the coorbit space construction (see Section 6.2.4 below).

Besov spaces are well-adapted to *wavelet analysis*, because the definition (6.16) essentially relies on a dyadic partition (powers of 2). Historically, the connection was made with the *discrete* wavelet analysis, for that reason. Indeed, there exists an equivalent definition given in terms of decay of wavelet coefficients. More precisely, if a function f is expanded in a wavelet basis, the decay properties of the wavelet coefficients allow to characterize precisely to which Besov space the function f belongs, as we shall see below. In addition, the Besov spaces may also be characterized in terms of the *continuous* wavelet transform (see [8, Sec.8.4]).

In order to go into details, we have to some recall basic facts about the wavelet transform (for simplicity, we restrict ourselves to one dimension). Whereas the STFT is defined in terms of translation and modulation, the continuous wavelet transform is based on translations and dilations:⁹

$$(W_\psi s)(b, a) = a^{-1} \int_{-\infty}^{\infty} \overline{\psi(a^{-1}(x-b))} s(x) \, dx, \quad a > 0, b \in \mathbb{R}, s \in L^2(\mathbb{R}). \quad (6.19)$$

In this relation, the wavelet ψ is assumed to satisfy the admissibility condition

$$c_\psi := \int_{-\infty}^{\infty} d\omega |\omega|^{-1} |\hat{\psi}(\omega)|^2 < \infty,$$

which implies $\int_{-\infty}^{\infty} \psi(x) \, dx = 0$. This condition is only necessary, but becomes sufficient under some mild restrictions, so that it is commonly used as admissibility condition in practice.

However, discretizing the two parameters a and b in (6.19) leads in general only to frames. In order to get orthogonal wavelet bases, one relies on the so-called *multiresolution analysis* of $L^2(\mathbb{R})$. This is defined as an increasing sequence of closed subspaces of $L^2(\mathbb{R})$:

$$\dots \subset \mathcal{V}_{-2} \subset \mathcal{V}_{-1} \subset \mathcal{V}_0 \subset \mathcal{V}_1 \subset \mathcal{V}_2 \subset \dots \quad (6.20)$$

with $\bigcap_{j \in \mathbb{Z}} \mathcal{V}_j = \{0\}$ and $\bigcup_{j \in \mathbb{Z}} \mathcal{V}_j$ dense in $L^2(\mathbb{R})$, and such that

$$(1) \quad f(x) \in \mathcal{V}_j \Leftrightarrow f(2x) \in \mathcal{V}_{j+1};$$

⁸The unitary dilation operator in L^2 reads $(D_a f)(x) = a^{-1/2} f(x/a)$.

⁹This is the so-called L^1 normalization. It is more frequent to use the L^2 normalization, in which the prefactor is $a^{-1/2}$ instead of a^{-1} .

- (2) There exists a function $\phi \in \mathcal{V}_0$, called a *scaling function*, such that the family $\{\phi(\cdot - k), k \in \mathbb{Z}\}$ is an orthonormal basis of $\mathcal{V}_0$.

Combining conditions (1) and (2), one sees that $\{\phi_{jk} := 2^{j/2}\phi(2^j \cdot -k), k \in \mathbb{Z}\}$ is an orthonormal basis of $\mathcal{V}_j$. The space $\mathcal{V}_j$ can be interpreted as an *approximation* space at resolution 2^j . Defining $\mathcal{W}_j$ as the orthogonal complement of $\mathcal{V}_j$ in $\mathcal{V}_{j+1}$, i.e., $\mathcal{V}_j \oplus \mathcal{W}_j = \mathcal{V}_{j+1}$, we see that $\mathcal{W}_j$ contains the additional *details* needed to improve the resolution from 2^j to 2^{j+1} . Thus one gets the decomposition $L^2(\mathbb{R}) = \bigoplus_{j \in \mathbb{Z}} \mathcal{W}_j$. The crucial theorem then asserts the existence of a function ψ , called the *mother wavelet*, explicitly computable from ϕ , such that $\{\psi_{jk} := 2^{j/2}\psi(2^j \cdot -k), k \in \mathbb{Z}\}$ constitutes an orthonormal basis of $\mathcal{W}_j$ and thus $\{\psi_{jk}, j, k \in \mathbb{Z}\}$ is an orthonormal basis of $L^2(\mathbb{R})$: these are the *orthonormal wavelets*. Thus the expansion of an arbitrary function $f \in L^2$ into an orthogonal wavelet basis $\{\psi_{jk}, j, k \in \mathbb{Z}\}$ reads

$$f = \sum_{j,k \in \mathbb{Z}} c_{jk} \psi_{jk}, \quad \text{with } c_{jk} = \langle \psi_{jk} | f \rangle. \quad (6.21)$$

Additional regularity conditions can be imposed to the scaling function ϕ . Given $r \in \mathbb{N}$, the multiresolution analysis corresponding to ϕ is called *r-regular* if

$$\left| \frac{d^n \phi}{dx^n} \right| \leq c_m (1 + |x|^m), \quad \text{for all } n \leq r \text{ and all integers } m \in \mathbb{N}.$$

Well-known examples include the Haar wavelets, the B-splines, and the various Daubechies wavelets.

As a result of the ‘dyadic’ definition (6.16)-(6.17), it is natural that Besov spaces can be characterized in terms of an *r*-regular multiresolution analysis $\{\mathcal{V}_j\}$. Let $E_j : L^2 \rightarrow \mathcal{V}_j$ be the orthogonal projection on $\mathcal{V}_j$ and $D_j = E_{j+1} - E_j$ that on $\mathcal{W}_j$. Let $0 < s < r$ and $f \in L^p(\mathbb{R})$. Then, $f \in B_{pq}^s(\mathbb{R})$ if, and only if, $\|D_j f\|_p = 2^{-js} \delta_j$, where $(\delta_j) \in \ell^q(\mathbb{N})$, and one has ($\asymp$ means equivalence of norms)

$$\|f\|_{pq}^s \asymp \|E_0 f\|_p + \left(\sum_{j \in \mathbb{Z}} 2^{jsq} \|D_j f\|_p^q \right)^{1/q}.$$

Specializing to $p = q = 2$, one gets a similar result for Sobolev spaces: given $f \in H^{-r}(\mathbb{R})$ and $|s| < r$, $f \in H^s(\mathbb{R})$ if, and only if, $E_0 f \in L^2(\mathbb{R})$ and $\|D_j f\|_2 = 2^{-js} \epsilon_j$, $j \in \mathbb{N}$, where $(\epsilon_j) \in \ell^2(\mathbb{N})$.

But there is more. Indeed, modulation spaces and Besov spaces admit decomposition of elements into wavelet bases and each space can be uniquely characterized by the decay properties of the wavelet coefficients. To be precise, let $\{\psi_{jk}, j, k \in \mathbb{Z}\}$ be an orthogonal wavelet basis coming from an *r*-regular multiresolution analysis based on the scaling function ϕ . Then the following results are typical [34, Chap.II.9 and Chap.VI.10]:

- (i) *Inhomogeneous Besov spaces* : $f \in B_{pq}^s(\mathbb{R})$ if it can be written as

$$f(x) = \sum_{k \in \mathbb{Z}} \beta_k \phi(x - k) + \sum_{j \geq 0, k \in \mathbb{Z}} c_{jk} \psi_{jk},$$

where $(\beta_k) \in \ell^p$ and $(\sum_{k \in \mathbb{Z}} |c_{jk}|^p)^{1/p} = 2^{-j(s+1/2-1/p)} \gamma_j$, with $(\gamma_j) \in \ell^q(\mathbb{Z})$.

- (ii) *Homogeneous Besov spaces* : let $|s| < r$. Then, if $f \in \dot{B}_{pq}^s(\mathbb{R})$, its wavelet coefficients c_{jk} verify $(\sum_{k \in \mathbb{Z}} |c_{jk}|^p)^{1/p} = 2^{-j(s+1/2-1/p)} \gamma_j$, where $(\gamma_j) \in \ell^q(\mathbb{Z})$. Conversely, if this condition is satisfied, then $f = g + P$, where $g \in \dot{B}_{pq}^s$ and P is a polynomial.

6.2.4 α -Modulation Spaces, Coorbit Spaces

The α -modulation spaces ($\alpha \in [0, 1]$) are spaces intermediate between modulation and Besov spaces, to which they reduce for $\alpha = 0$ and $\alpha \rightarrow 1$, respectively. As for coorbit spaces, they are a far reaching generalization, based on integrable group representations [17]. They contain most of the previous spaces, but we will refrain from describing them in detail, for lack of space.

6.2.5 Unconditional Bases

We conclude this section with some examples of unconditional wavelet bases, as announced in Section 5.3.5. Actually, the concept of wavelet basis can be further generalized to *biorthogonal bases*, obtained by considering two scales of the type (6.20) and imposing cross-orthogonality relations [15, Sec.8.3]. For precise definitions, we refer to the literature.

- The Haar wavelet basis is defined by the scaling function $\phi_H = \chi_{[0,1]}$ and the mother wavelet $\psi_H = \chi_{[0,1/2]} - \chi_{[1/2,1]}$. It is a standard result that the Haar system is an unconditional basis for every $L^p(\mathbb{R})$, $1 < p < \infty$.
- The Lemarié-Meyer wavelet basis is an unconditional basis for all L^p spaces, Sobolev spaces, homogeneous Besov spaces $\dot{B}_{pq}^s$ ($1 \leq p, q < \infty$) [24].
- There is a class of wavelet bases (Wilson bases of exponential decay) that are unconditional bases for every modulation space $M_m^{p,q}$, $1 \leq p, q < \infty$, but *not* for L^p , $1 < p < \infty$, $p \neq 2$ [18].

Notice that, in each case, the basis vectors indeed belong to the smallest space $V^\#$, for any PIP-space V_I generated by the corresponding spaces, as discussed in Section 5.3.5.

7 Conclusion

Most families of function spaces used in analysis and in signal processing come in scales or lattices and in fact are, or contain, PIP-spaces. The (lattice) indices defining the (partial) order characterize the properties of the corresponding functions or distributions: smoothness, local integrability, decay at infinity, etc. Thus it seems natural to formulate the properties of various operators globally, using the theory of PIP-space operators, in particular the set $j(A)$ of an operator encodes its properties in a very convenient and visual fashion. In addition, it is often possible to determine uniquely whether a function belongs to one of those spaces simply by estimating the (asymptotic) behavior of its Gabor or wavelet coefficients, a real breakthrough in functional analysis [34].

A legitimate question is whether there are instances where a PIP-space is really *needed*, or a RHS could suffice. The answer is that there are plenty of examples among the applications we have enumerated in Section 6 (without details, for lack of space). We may therefore expect that the PIP-space formalism will play a significant role in Gabor/wavelet analysis, as well as in mathematical physics.

Concerning the applications in mathematical physics, in almost all cases, the relevant structure is a scale or a chain of Hilbert spaces, which allows a finer control on the behavior of operators. For instance (all details may be found in our monograph [8]):

- For the singular interactions in quantum mechanics (δ or δ' potentials), the approach of Grossmann *et al.* [26, 27] is definitely the most appropriate, a RHS would be irrelevant (Section 6.1.2).
- The very formulation of the WWV approach to quantum scattering theory [47] requires a LHS, whose end spaces are in fact Hilbert spaces (Section 6.1.3).
- For quantum field theory, the energy bounds of Fredenhagen and Hertel [20] rely in an essential way on the scale generated by the Hamiltonian, and so does Nelson's approach to Euclidean field theory [37] (Section 6.1.4).

As for the applications in signal processing, all families of spaces routinely used are, or contain, chains of Banach spaces, which are needed for a fine tuning of elements (usually, distributions) and operators on them. Such are, for instance, L^p spaces, amalgam spaces, modulation spaces, Besov spaces or coorbit spaces, mentioned above. Here again, a RHS, even with Banach end spaces like the Feichtinger algebra and its conjugate dual, is clearly not sufficient. The whole Section 6.2 illustrates the statement.

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