# LINEAR FUNCTIONS AND DUALITY ON THE INFINITE POLYTORUS 

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#### Abstract

We consider the following question: Are there exponents $2<p<$ $q$ such that the Riesz projection is bounded from $L^{q}$ to $L^{p}$ on the infinite polytorus? We are unable to answer the question, but our counter-example improves a result of Marzo and Seip by demonstrating that the Riesz projection is unbounded from $L^{\infty}$ to $L^{p}$ if $p \geq 3.31138$. A similar result can be extracted for any $q>2$. Our approach is based on duality arguments and a detailed study of linear functions. Some related results are also presented.


## 1. Introduction

Let $\mathbb{T}^{\infty}=\mathbb{T} \times \mathbb{T} \times \cdots$ denote the countably infinite cartesian product of the torus $\mathbb{T}=\{z \in \mathbb{C}:|z|=1\}$. We equip the $\mathbb{T}^{\infty}$ with its Haar measure $\mu_{\infty}$, which is equal to the infinite product of the normalized Lebesgue arc measure on $\mathbb{T}$ in each variable. Let $1 \leq p \leq \infty$. Every $f$ in $L^{p}\left(\mathbb{T}^{\infty}\right)$ has a Fourier series expansion

$$
f(z)=\sum_{\alpha \in \mathbb{Z}_{0}^{\infty}} c_{\alpha} z^{\alpha}
$$

where the Fourier coefficients are defined in the standard way and $\alpha \in \mathbb{Z}_{0}^{\infty}$ means that the multi-index $\alpha$ contains only a finite number of non-zero components. The Riesz projection on $\mathbb{T}^{\infty}$ is defined by

$$
\begin{equation*}
P f(z)=\sum_{\alpha \in \mathbb{N}_{0}^{\infty}} c_{\alpha} z^{\alpha} . \tag{1}
\end{equation*}
$$

The initial motivation for the present paper is the following.
Question. What is the largest $p=p_{\infty}$ such that the Riesz projection (1) is bounded from $L^{\infty}\left(\mathbb{T}^{\infty}\right)$ to $L^{p}\left(\mathbb{T}^{\infty}\right)$ ?

The Riesz projection is certainly a contraction on the Hilbert space $L^{2}\left(\mathbb{T}^{\infty}\right)$ and since $\|f\|_{L^{2}\left(\mathbb{T}^{\infty}\right)} \leq\|f\|_{L^{\infty}\left(\mathbb{T}^{\infty}\right)}$, we get that $p_{\infty} \geq 2$. This question has previously been investigated by Marzo and Seip [8] who demonstrated that $p_{\infty} \leq 3.67632$. We will obtain the following improvement.

Theorem 1. $p_{\infty} \leq p=3.31138 \ldots$, where $p$ denotes the unique positive solution of the equation

$$
\Gamma\left(1+\frac{p}{2}\right)^{\frac{1}{p}}=\frac{2}{\sqrt{\pi}}
$$

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For $2 \leq p \leq q \leq \infty$, let $\|P\|_{q, p}$ denote the norm of the Riesz projection from $L^{q}\left(\mathbb{T}^{\infty}\right)$ to $L^{p}\left(\mathbb{T}^{\infty}\right)$. In the case that the Riesz projection is unbounded, we use the convention $\|P\|_{q, p}=\infty$. As explained in [8], for each fixed $2 \leq q \leq \infty$ there is a number $2 \leq p_{q} \leq q$, called the critical exponent, with the property that

$$
\|P\|_{p, q}= \begin{cases}1 & \text { if } p \leq p_{q}  \tag{2}\\ \infty & \text { if } p>p_{q} .\end{cases}
$$

The dichotomy (2) is a direct consequence of the fact that we are on the infinite polytorus. Let $f$ be a function in the unit ball of $L^{q}\left(\mathbb{T}^{\infty}\right)$ such that $\|P f\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}>1$. Consider the function

$$
f_{2}(z)=f\left(z_{1}, z_{3}, z_{5}, \ldots\right) \cdot f\left(z_{2}, z_{4}, z_{6}, \ldots\right)
$$

which is also in the unit ball of $L^{q}\left(\mathbb{T}^{\infty}\right)$. The Riesz projection (1) acts independently on the variables, so we find that

$$
P f_{2}(z)=P f\left(z_{1}, z_{3}, z_{5}, \ldots\right) \cdot \operatorname{Pf}\left(z_{2}, z_{4}, z_{6}, \ldots\right)
$$

which implies that $\left\|P f_{2}\right\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}=\|P f\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}^{2}>\|P f\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}$. This procedure can be repeated and so we obtain (2). The example from [8] producing $p_{\infty} \leq 3.67632$ is a function of only two variables.

The present paper is inspired by [3], where linear functions are used as building blocks in an similar way to what was just described to construct a counter-example related to Nehari's theorem for Hankel forms on $\mathbb{T}^{\infty}$. The example from [3] improves on an earlier example from [9] by replacing a function of two variables by a linear function in an infinite number of variables.

Our approach differs from that of [8] (and [2]) in that we do not attempt to directly construct a counter-example, but instead use duality arguments to infer its existence. This approach leads us to consider the Hardy spaces $H^{p}\left(\mathbb{T}^{\infty}\right)$, which are the subspaces of $L^{p}\left(\mathbb{T}^{\infty}\right)$ consisting of elements such that $P f=f$. A standard argument involving the Hahn-Banach theorem (see e.g. [5, Sec. 7.2]) yields that

$$
\begin{equation*}
\inf _{P \psi=\varphi}\|\psi\|_{L^{q}\left(\mathbb{T}^{\infty}\right)}=\|\varphi\|_{\left(H^{r}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\sup _{f \in H^{r}\left(\mathbb{T}^{\infty}\right)} \frac{\left|\langle f, \varphi\rangle_{L^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{r}\left(\mathbb{T}^{\infty}\right)}} \tag{3}
\end{equation*}
$$

for $1 \leq r<\infty$ and $q^{-1}+r^{-1}=1$. We will choose $\varphi$ and try to find the optimal $f$ in $H^{r}\left(\mathbb{T}^{\infty}\right)$ attaining the supremum. This will ensure the existence of $\psi$ in $L^{q}\left(\mathbb{T}^{\infty}\right)$ attaining the infimum, which be our counter-example through (2).

We shall see in Section 3 that if we know the optimal $f$ in the supremum on the right hand side of (3), we can use Hölder's inequality to construct the element $\psi$ in $L^{q}\left(\mathbb{T}^{\infty}\right)$ of minimal norm such that $P \psi=\varphi$, thereby attaining the infimum on the left hand side of (3).

As in [3] we will primarily be working with linear functions, which are of the form

$$
\begin{equation*}
f(z)=\sum_{j=1}^{\infty} c_{j} z_{j} \tag{4}
\end{equation*}
$$

Clearly, $\|f\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}^{2}=\sum_{j \geq 1}\left|c_{j}\right|^{2}$ and we easily check that $\|f\|_{H^{\infty}\left(\mathbb{T}^{\infty}\right)}=\sum_{j \geq 1}\left|c_{j}\right|$. For $1 \leq p<\infty$, optimal norm estimates are given by Khintchine's inequality.

Define

$$
a_{p}=\min \left(1, \Gamma\left(1+\frac{p}{2}\right)^{\frac{1}{p}}\right) \quad \text { and } \quad b_{p}=\max \left(1, \Gamma\left(1+\frac{p}{2}\right)^{\frac{1}{p}}\right)
$$

If $f$ is a linear function (4) and $1 \leq p<\infty$, then we restate a result from [7] as

$$
\begin{equation*}
a_{p}\|f\|_{H^{2}\left(\mathbb{T}^{\infty}\right)} \leq\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)} \leq b_{p}\|f\|_{H^{2}\left(\mathbb{T}^{\infty}\right)} \tag{5}
\end{equation*}
$$

and the constants in (5) are optimal. We shall obtain the following companion inequality for dual norms, which might be of independent interest.

Theorem 2. Let $1 \leq p<\infty$. If $f$ is a linear function (4), then

$$
\begin{equation*}
b_{p}^{-1}\|f\|_{H^{2}\left(\mathbb{T}^{\infty}\right)} \leq\|f\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}} \leq a_{p}^{-1}\|f\|_{H^{2}\left(\mathbb{T}^{\infty}\right)} \tag{6}
\end{equation*}
$$

The constants are optimal.
Remark. In the case $p=\infty$, it is easy to deduce by similar considerations (Lemma 4) that $\|f\|_{\left(H^{\infty}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\sup _{j \geq 1}\left|c_{j}\right|$ if $f$ is a linear function (4).

Optimality of the constants containing the Gamma function in (5) and (6) both arise from the function

$$
f(z)=\frac{z_{1}+z_{2}+\cdots+z_{d}}{\sqrt{d}}
$$

as $d \rightarrow \infty$ through the central limit theorem. In view of (2) and (3), we can therefore obtain the following general result. Note that Theorem 1 corresponds to the particular case $q=\infty$, since $\Gamma(3 / 2)=\sqrt{\pi} / 2$.

Theorem 3. Let $2 \leq p \leq q \leq \infty$ and set $q^{-1}+r^{-1}=1$. If

$$
\Gamma\left(1+\frac{p}{2}\right)^{\frac{1}{p}} \Gamma\left(1+\frac{r}{2}\right)^{\frac{1}{r}}>1
$$

then the Riesz projection is unbounded from $L^{q}\left(\mathbb{T}^{\infty}\right)$ to $L^{p}\left(\mathbb{T}^{\infty}\right)$.
Remark. Theorem 3 is an improvement on the same statement with requirement $p / 2 \cdot r / 2>1$, which can be deduced from a one-variable example found in [2, Sec. 4]. Here is an alternative example to that of [2] obtained by our approach using the Hahn-Banach theorem. For $w \in \mathbb{D}$, the functional of point evaluation $f \mapsto f(w)$ has norm $\left(1-|w|^{2}\right)^{-1 / r}$ on $H^{r}(\mathbb{T})$ and the analytic symbol is $\varphi_{w}(z)=(1-\bar{w} z)^{-1}$. Hence, if $w=\varepsilon>0$ then $\left\|\varphi_{\varepsilon}\right\|_{\left(H^{r}(\mathbb{T})\right)^{*}}=1+r^{-1} \varepsilon^{2}+O\left(\varepsilon^{4}\right)$ as $\varepsilon \rightarrow 0$. Furthermore,

$$
\left\|\varphi_{\varepsilon}\right\|_{H^{p}(\mathbb{T})}=\left\|(1-\varepsilon z)^{-p / 2}\right\|_{H^{2}(\mathbb{T})}^{2 / p}=1+\frac{p}{4} \varepsilon^{2}+O\left(\varepsilon^{4}\right)
$$

so we obtain the desired counter-example as soon as $r^{-1}>p / 4$ in view of (2). The optimal $\psi_{w}$ in $L^{q}(\mathbb{T})$ for this functional can be found in [4, Thm. 6.1], and we note that it is similar (but not equal to) the counter-example constructed in [2].

The present paper is organised into two additional sections. In Section 2 we prove Theorem 2 and Theorem 3. Section 3 is devoted to constructing the element $\psi$ in $L^{q}\left(\mathbb{T}^{\infty}\right)$ for $1<q \leq \infty$ of minimal norm such that $P \psi(z)=z_{1}+z_{2}+\cdots+z_{d}$, thereby realising the infimum (3) in this special case, which is of particular interest due to the crucial role it plays in the proof of Theorem 2 and Theorem 3.

## 2. Linear functions on $\mathbb{T}^{\infty}$

In preparation for the proof of Theorem 2 and Theorem 3, let us recall some basic facts about linear functions and projections on $\mathbb{T}^{\infty}$. The projection $A_{d}$ obtained by formally setting $z_{j}=0$ for $j>d$ has the representation

$$
A_{d} f\left(z_{1}, z_{2}, \ldots\right)=\int_{\mathbb{T}^{\infty}} f\left(z_{1}, z_{2}, \ldots, z_{d}, z_{d+1}, z_{d+2}, \ldots\right) d \mu_{\infty}\left(z_{d+1}, z_{d+2}, \ldots\right)
$$

Since $A_{d} f$ is a function the first $d$ variables, we take $L^{p}$ norm with respect to these variables and use the triangle inequality to obtain

$$
\begin{equation*}
\left\|A_{d} f\right\|_{L^{p}\left(\mathbb{T}^{\infty}\right)} \leq\|f\|_{L^{p}\left(\mathbb{T}^{\infty}\right)} \tag{7}
\end{equation*}
$$

Let $k \in \mathbb{Z}$. We say that $f$ is $k$-homogeneous if

$$
f\left(e^{i \theta} z_{1}, e^{i \theta} z_{2}, e^{i \theta} z_{3}, \ldots\right)=e^{k i \theta} f\left(z_{1}, z_{2}, z_{3}, \ldots\right)
$$

Clearly every $f$ in $L^{p}\left(\mathbb{T}^{\infty}\right)$ can be decomposed in $k$-homogeneous parts, say

$$
\begin{equation*}
f(z)=\sum_{k \in \mathbb{Z}} f_{k}(z), \tag{8}
\end{equation*}
$$

where $f_{k}$ is $k$-homogeneous. The following simple lemma is well-known, but we include a short proof for the readers convenience.

Lemma 4. Let $1 \leq p \leq \infty$ and suppose that $f$ in $L^{p}\left(\mathbb{T}^{\infty}\right)$ is decomposed as in (8). Then $\left\|f_{k}\right\|_{L^{p}\left(\mathbb{T}^{\infty}\right)} \leq\|f\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}$ for every $k \in \mathbb{Z}$.
Proof. By the decomposition (8), we find that

$$
f_{k}(z)=\int_{-\pi}^{\pi} f\left(e^{i \theta} z_{1}, e^{i \theta} z_{2}, e^{i \theta} z_{3}, \ldots\right) e^{-k i \theta} \frac{d \theta}{2 \pi}
$$

By the triangle inequality and interchanging the order of integration, we obtain

$$
\left\|f_{k}\right\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}^{p} \leq \int_{-\pi}^{\pi} \int_{\mathbb{T}^{\infty}}\left|f\left(e^{i \theta} z_{1}, e^{i \theta} z_{2}, e^{i \theta} z_{3}, \ldots\right)\right|^{p} d \mu_{\infty}(z) \frac{d \theta}{2 \pi}=\|f\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}^{p}
$$

since for each $\theta$ the rotation $z_{j} \mapsto e^{i \theta} z_{j}$ does not change the $L^{p}\left(\mathbb{T}^{\infty}\right)$ norm of $f$.
Let $\operatorname{Lin}\left(\mathbb{T}^{\infty}\right)$ denote the space of linear functions (4). Lemma 4 states that the projection from $H^{p}\left(\mathbb{T}^{\infty}\right)$ to $\operatorname{Lin}\left(\mathbb{T}^{\infty}\right) \cap H^{p}\left(\mathbb{T}^{\infty}\right)$ is contractive. This fact is crucial to the proof of Theorem 2 and Theorem 3 since it allows us to compute the $\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}$ norm of a linear function $\varphi$ by testing only against functions $f$ from $\operatorname{Lin}\left(\mathbb{T}^{\infty}\right) \cap H^{p}\left(\mathbb{T}^{\infty}\right)$.

In view of Khintchine's inequality (5), the space $\operatorname{Lin}\left(\mathbb{T}^{\infty}\right) \cap H^{p}\left(\mathbb{T}^{\infty}\right)$ consists of linear functions (4) with square summable coefficients for each $1 \leq p<\infty$, although the norms are generally different.

Armed with these preliminaries, we will now obtain the key new ingredient needed in the proofs of Theorem 2 and Theorem 3.

Lemma 5. Let $1 \leq p<\infty$ and set $\varphi_{d}(z)=\left(z_{1}+\cdots+z_{d}\right) / \sqrt{d}$. Then

$$
\left\|\varphi_{d}\right\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\left\|\varphi_{d}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}^{-1}
$$

Proof. For the lower bound, we simply note that since $\varphi_{d}$ is in $H^{p}\left(\mathbb{T}^{\infty}\right)$ we obtain

$$
\begin{equation*}
\left\|\varphi_{d}\right\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\sup _{f \in H^{p}\left(\mathbb{T}^{\infty}\right)} \frac{\left|\left\langle f, \varphi_{d}\right\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}} \geq \frac{\left\|\varphi_{d}\right\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}^{2}}{\left\|\varphi_{d}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}}=\left\|\varphi_{d}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}^{-1} \tag{9}
\end{equation*}
$$

For the upper bound, we first use (7) and Lemma 4 to the effect that

$$
\begin{equation*}
\left\|\varphi_{d}\right\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\sup _{f \in H^{p}\left(\mathbb{T}^{\infty}\right)} \frac{\left|\left\langle f, \varphi_{d}\right\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}}=\sup _{f \in \operatorname{Lin}\left(\mathbb{T}^{d}\right)} \frac{\left|\left\langle f, \varphi_{d}\right\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}} \tag{10}
\end{equation*}
$$

Any non-trivial element $f$ in $\operatorname{Lin}\left(\mathbb{T}^{d}\right)$ is of the form

$$
f(z)=\sum_{j=1}^{d} c_{j} z_{j}
$$

with at least one non-zero coefficient. Define

$$
\begin{equation*}
\lambda=\left\langle f, \varphi_{d}\right\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}=\frac{c_{1}+\cdots+c_{d}}{\sqrt{d}} . \tag{11}
\end{equation*}
$$

After rotating each of the variables if necessary, we may assume that $c_{j} \geq 0$ for $1 \leq j \leq d$ so that $\lambda>0$ whenever $f$ is a non-trivial element in $\operatorname{Lin}\left(\mathbb{T}^{d}\right)$.

For $1 \leq k \leq d$, let $f_{k}$ denote the polynomial obtained by replacing the coefficient sequence $\left(c_{1}, \ldots, c_{d}\right)$ of $f$ with the shifted sequence

$$
\left(c_{k}, c_{k+1}, \ldots, c_{d}, c_{1}, \ldots, c_{k-1}\right)
$$

By symmetry, we find that $\left\|f_{k}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}=\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}$. Note also that

$$
\frac{1}{d} \sum_{k=1}^{d} f_{k}(z)=\frac{c_{1}+\cdots+c_{d}}{d} \sum_{j=1}^{d} z_{j}=\lambda \varphi_{d}(z) .
$$

The triangle inequality therefore allows us to conclude that

$$
\begin{equation*}
\lambda\left\|\varphi_{d}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)} \leq \frac{1}{d} \sum_{k=1}^{d}\left\|f_{k}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}=\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)} \tag{12}
\end{equation*}
$$

Using (10) with (11) and (12), we obtain the upper bound

$$
\left\|\varphi_{d}\right\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\sup _{f \in H^{p}\left(\mathbb{T}^{\infty}\right)} \frac{\left|\left\langle f, \varphi_{d}\right\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}} \leq \frac{\lambda}{\lambda\left\|\varphi_{d}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}}=\left\|\varphi_{d}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}^{-1}
$$

which, when combined with the lower bound (9), completes the proof.
Another viewpoint is to consider $\left(z_{j}\right)_{j \geq 1}$ a sequence of independently distributed random variables on the torus and $f(z)=\sum_{j \geq 1} c_{j} z_{j}$ as a weighted random walk in the plane. The norms $\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}$ can now be interpreted as moments of this random walk. A simple computation (see Section 3) gives that $\left\|z_{1}+z_{2}\right\|_{H^{1}\left(\mathbb{T}^{\infty}\right)}=4 / \pi$ and it is demonstrated in [1] that

$$
\left\|z_{1}+z_{2}+z_{3}\right\|_{H^{1}\left(\mathbb{T}^{\infty}\right)}=\frac{3}{16} \frac{2^{1 / 3}}{\pi^{4}} \Gamma^{6}\left(\frac{1}{3}\right)+\frac{27}{4} \frac{2^{2 / 3}}{\pi^{4}} \Gamma^{6}\left(\frac{2}{3}\right)=1.57459 \ldots
$$

In general it is difficult to compute $\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}$ even for simple linear polynomials $f$ (when $p$ is not an even integer). However, the central limit theorem gives that

$$
\begin{equation*}
\lim _{d \rightarrow \infty}\left\|\frac{z_{1}+z_{2}+\cdots+z_{d}}{\sqrt{d}}\right\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}^{p}=\int_{\mathbb{C}}|Z|^{p} e^{-|Z|^{2}} \frac{d Z}{\pi}=\Gamma\left(1+\frac{p}{2}\right), \tag{13}
\end{equation*}
$$

since $\left(z_{1}+z_{2}+\cdots+z_{d}\right) / \sqrt{d}$ has a limiting complex normal distribution.
We are now ready to prove Theorem 2. To conform with the notations of the present section and to make the proof clearer, we consider now $\varphi$ in $\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}$ and $f$ in $H^{p}\left(\mathbb{T}^{\infty}\right)$, so $\varphi$ plays the role of $f$ in the statement of the theorem.

Proof of Theorem 2. Let $\varphi$ be a linear function in $\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}$. By Lemma 4, the Cauchy-Schwarz inequality and Khintchine's inequality (5), we find that

$$
\begin{aligned}
\|\varphi\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}}= & \sup _{f \in \operatorname{Lin}\left(\mathbb{T}^{\infty}\right)} \frac{\left|\langle f, \varphi\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}} \\
& \leq \sup _{f \in \operatorname{Lin}\left(\mathbb{T}^{\infty}\right)} \frac{\|f\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}\|\varphi\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}} \leq \frac{\|\varphi\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}}{a_{p}}
\end{aligned}
$$

Conversely, Khintchine's inequality (5) also gives that

$$
\|\varphi\|_{\left(H^{p}\left(\mathbb{T}^{\infty}\right)\right)^{*}}=\sup _{f \in H^{p}\left(\mathbb{T}^{\infty}\right)} \frac{\left|\langle f, \varphi\rangle_{H^{2}\left(\mathbb{T}^{\infty}\right)}\right|}{\|f\|_{H^{p}\left(\mathbb{T}^{\infty}\right)} \geq \frac{\|\varphi\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}^{2}}{\|\varphi\|_{H^{p}\left(\mathbb{T}^{\infty}\right)}} \geq \frac{\|\varphi\|_{H^{2}\left(\mathbb{T}^{\infty}\right)}}{b_{p}}, \text {, }, \text {. }{ }^{2}}
$$

since $\varphi$ is in $H^{p}\left(\mathbb{T}^{\infty}\right)$. To prove optimality of the constants, we appeal to Lemma 5 and consider $\varphi_{d}(z)=\left(z_{1}+\cdots+z_{d}\right) / \sqrt{d}$ for $d=1$ and as $d \rightarrow \infty$.

Theorem 3 also follows easily from Lemma 5 and (13).
Proof of Theorem 3. Let $2 \leq p \leq q \leq \infty$ and set $q^{-1}+r^{-1}=1$. Suppose that

$$
\begin{equation*}
\Gamma\left(1+\frac{p}{2}\right)^{\frac{1}{p}} \Gamma\left(1+\frac{r}{2}\right)^{\frac{1}{r}}>1 \tag{14}
\end{equation*}
$$

We want to to prove that the Riesz projection is unbounded from $L^{q}\left(\mathbb{T}^{\infty}\right)$ to $L^{p}\left(\mathbb{T}^{\infty}\right)$. In view of (2), it is sufficient to find $\psi$ in $L^{q}\left(\mathbb{T}^{\infty}\right)$ such that

$$
\frac{\|P \psi\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}}{\|\psi\|_{L^{q}\left(\mathbb{T}^{\infty}\right)}}>1 .
$$

We pick $\psi_{d}$ in $L^{q}\left(\mathbb{T}^{\infty}\right)$ of minimal norm such that $P \psi_{d}=\varphi_{d}$, where $\varphi_{d}$ denotes the function from Lemma 5. By (3) and Lemma 5, we obtain

$$
\frac{\left\|P \psi_{d}\right\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}}{\left\|\psi_{d}\right\|_{L^{q}\left(\mathbb{T}^{\infty}\right)}}=\left\|\varphi_{d}\right\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}\left\|\varphi_{d}\right\|_{L^{r}\left(\mathbb{T}^{\infty}\right)}
$$

By (13) and our assumption (14), the right hand side is strictly larger than 1 for some sufficiently large $d$.

## 3. Minimal $L^{q}\left(\mathbb{T}^{\infty}\right)$ norm

We will now solve the following problem: For $1<q \leq \infty$, find the element $\psi$ in $L^{q}\left(\mathbb{T}^{\infty}\right)$ of minimal norm such that

$$
P \psi(z)=z_{1}+z_{2}+\cdots+z_{d}=\varphi(z)
$$

The strict convexity of $L^{q}\left(\mathbb{T}^{\infty}\right)$ when $1<q<\infty$ means that the minimizer is unique. Uniqueness of the minimizer holds also for $q=\infty$, but in this case it is a consequence of the continuity of $\varphi$ on the polytorus (see e.g. [5, Sec. 8.2]).

In view of (3) and (the proof of) Lemma 5, we know that $\psi$ satisfies

$$
\begin{equation*}
\|\psi\|_{L^{q}\left(\mathbb{T}^{\infty}\right)}=\frac{\langle\varphi, \psi\rangle_{L^{2}\left(\mathbb{T}^{\infty}\right)}}{\|\varphi\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}}=\frac{d}{\|\varphi\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}} \tag{15}
\end{equation*}
$$

with $p^{-1}+q^{-1}=1$. On the left hand side of (15) we have attained equality in Hölder's inequality, which implies that $|\psi|=C|\varphi|^{p-1}$ almost everywhere. Inserting
this into the norm expression $\|\psi\|_{L^{q}\left(\mathbb{T}^{\infty}\right)}$ in (15) and using that $(p-1) q=p$, we find that $C=d\|\varphi\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}^{-p}$. From Hölder's inequality and (15) we also see that

$$
\langle | \varphi|,|\psi|\rangle_{L^{2}\left(\mathbb{T}^{\infty}\right)} \leq\|\varphi\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}\|\psi\|_{L^{q}\left(\mathbb{T}^{\infty}\right)}=\langle\varphi, \psi\rangle_{L^{2}\left(\mathbb{T}^{\infty}\right)}
$$

which is only possible if $\varphi \bar{\psi} \geq 0$ almost everywhere. Combining these observations yields that

$$
\psi(z)=\frac{d}{\|\varphi\|_{L^{p}\left(\mathbb{T}^{\infty}\right)}^{p}}|\varphi(z)|^{p-2} \varphi(z)
$$

is the element in $L^{q}\left(\mathbb{T}^{\infty}\right)$ of minimal norm such that $P \psi(z)=z_{1}+z_{2}+\cdots+z_{d}=\varphi(z)$ for $1<p \leq \infty$ and $p^{-1}+q^{-1}=1$. Note that $\psi$ is 1 -homogeneous, which we knew in advance by Lemma 4 . We can also directly verify that

$$
\int_{\mathbb{T}^{\infty}} \psi(z) \overline{z_{j}} d m_{\infty}(z)=\int_{\mathbb{T}_{\infty}} \psi(z) \frac{\overline{z_{1}}+\overline{z_{2}}+\cdots+\overline{z_{d}}}{d} d \mu_{\infty}(z)=1
$$

since $\psi$ inherits the symmetry of $\varphi$.
When $d=2$, we can actually compute the Fourier series explicitly. We begin by using the trick $z_{1}+z_{2}=z_{2}\left(1+z_{1} \overline{z_{2}}\right)$ to write $\psi(z)=z_{2} \Psi\left(z_{1} \overline{z_{2}}\right)$, where

$$
\Psi(z)=\frac{2}{\|1+z\|_{L^{p}(\mathbb{T})}^{p}}|1+z|^{p-2}(1+z) .
$$

Then we get that

$$
\frac{\|1+z\|_{L^{p}(\mathbb{T})}^{p}}{2}=\frac{1}{2} \int_{-\pi}^{\pi}\left|1+e^{i \theta}\right|^{p} \frac{d \theta}{2 \pi}=2^{p-1} \int_{-\pi}^{\pi} \cos ^{p}\left(\frac{\theta}{2}\right) \frac{d \theta}{2 \pi}=\frac{2^{p}}{\pi} \int_{0}^{\pi / 2} \cos ^{p}(\vartheta) d \vartheta .
$$

Similarly, we compute:

$$
\begin{aligned}
\int_{-\pi}^{\pi}\left|1+e^{i \theta}\right|^{p-2}\left(1+e^{i \theta}\right) e^{-i k \theta} \frac{d \theta}{2 \pi} & =2^{p-1} \int_{-\pi}^{\pi} \cos ^{p-1}\left(\frac{\theta}{2}\right) e^{-i(k-1 / 2) \theta} \frac{d \theta}{2 \pi} \\
& =2^{p-1} \int_{-\pi / 2}^{\pi / 2} \cos ^{p-1}(\vartheta) e^{-i(2 k-1) \vartheta} \frac{d \vartheta}{\pi} \\
& =\frac{2^{p}}{\pi} \int_{0}^{\pi / 2} \cos ^{p-1}(\vartheta) \cos ((1-2 k) \vartheta) d \vartheta
\end{aligned}
$$

The latter integral, which contains the former as the special case $k=0,1$ is known (see e.g. [6, p. 399]) and we obtain that

$$
\int_{-\pi}^{\pi}\left|1+e^{i \theta}\right|^{p-2}\left(1+e^{i \theta}\right) e^{-i k \theta} \frac{d \theta}{2 \pi}=\frac{1}{p \operatorname{Beta}\left(\frac{p+1-2 k+1}{2}, \frac{p-1+2 k+1}{2}\right)}
$$

for $\operatorname{Beta}(x, y)=\Gamma(x) \Gamma(y) / \Gamma(x+y)$. Combining everything, we find that

$$
\psi\left(e^{i \theta_{1}}, e^{i \theta_{2}}\right)=\sum_{k \in \mathbb{Z}} \frac{\Gamma(1+p / 2) \Gamma(p / 2)}{\Gamma(1+p / 2-k) \Gamma(p / 2+k)} e^{i k \theta_{1}} e^{i(1-k) \theta_{2}} .
$$

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