# LINEAR FUNCTIONS AND DUALITY ON THE INFINITE POLYTORUS

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ABSTRACT. We consider the following question: Are there exponents  $2 such that the Riesz projection is bounded from <math>L^q$  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  $L^p(\mathbb{T}^{\infty})$  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

(1) 
$$Pf(z) = \sum_{\alpha \in \mathbb{N}_0^{\infty}} c_{\alpha} z^{\alpha}.$$

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  $L^{\infty}(\mathbb{T}^{\infty})$  to  $L^{p}(\mathbb{T}^{\infty})$ ?

The Riesz projection is certainly a contraction on the Hilbert space  $L^2(\mathbb{T}^{\infty})$  and since  $||f||_{L^2(\mathbb{T}^{\infty})} \leq ||f||_{L^{\infty}(\mathbb{T}^{\infty})}$ , 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.**  $p_{\infty} \leq p = 3.31138...$ , 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  $L^q(\mathbb{T}^\infty)$  to  $L^p(\mathbb{T}^\infty)$ . 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

(2) 
$$||P||_{p,q} = \begin{cases} 1 & \text{if } p \le p_q, \\ \infty & \text{if } p > p_q. \end{cases}$$

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  $L^q(\mathbb{T}^{\infty})$  such that  $\|Pf\|_{L^p(\mathbb{T}^{\infty})} > 1$ . Consider the function

$$f_2(z) = f(z_1, z_3, z_5, \ldots) \cdot f(z_2, z_4, z_6, \ldots)$$

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

$$Pf_2(z) = Pf(z_1, z_3, z_5, ...) \cdot Pf(z_2, z_4, z_6, ...)$$

which implies that  $||Pf_2||_{L^p(\mathbb{T}^\infty)} = ||Pf||_{L^p(\mathbb{T}^\infty)}^2 > ||Pf||_{L^p(\mathbb{T}^\infty)}$ . 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  $H^p(\mathbb{T}^{\infty})$ , which are the subspaces of  $L^p(\mathbb{T}^{\infty})$  consisting of elements such that Pf = f. A standard argument involving the Hahn–Banach theorem (see e.g. [5, Sec. 7.2]) yields that

(3) 
$$\inf_{P\psi=\varphi} \|\psi\|_{L^q(\mathbb{T}^\infty)} = \|\varphi\|_{(H^r(\mathbb{T}^\infty))^*} = \sup_{f\in H^r(\mathbb{T}^\infty)} \frac{|\langle f,\varphi\rangle_{L^2(\mathbb{T}^\infty)}|}{\|f\|_{H^r(\mathbb{T}^\infty)}}$$

for  $1 \le r < \infty$  and  $q^{-1} + r^{-1} = 1$ . We will choose  $\varphi$  and try to find the optimal f in  $H^r(\mathbb{T}^\infty)$  attaining the supremum. This will ensure the existence of  $\psi$  in  $L^q(\mathbb{T}^\infty)$  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  $L^q(\mathbb{T}^{\infty})$  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

(4) 
$$f(z) = \sum_{j=1}^{\infty} c_j z_j.$$

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

Define

$$a_p = \min\left(1, \Gamma\left(1 + \frac{p}{2}\right)^{\frac{1}{p}}\right)$$
 and  $b_p = \max\left(1, \Gamma\left(1 + \frac{p}{2}\right)^{\frac{1}{p}}\right)$ .

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

(5) 
$$a_p \|f\|_{H^2(\mathbb{T}^\infty)} \le \|f\|_{H^p(\mathbb{T}^\infty)} \le b_p \|f\|_{H^2(\mathbb{T}^\infty)}$$

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  $1 \le p < \infty$ . If f is a linear function (4), then

(6) 
$$b_p^{-1} \|f\|_{H^2(\mathbb{T}^\infty)} \le \|f\|_{(H^p(\mathbb{T}^\infty))^*} \le a_p^{-1} \|f\|_{H^2(\mathbb{T}^\infty)}.$$

The constants are optimal.

Remark. In the case  $p = \infty$ , it is easy to deduce by similar considerations (Lemma 4) that  $||f||_{(H^{\infty}(\mathbb{T}^{\infty}))^*} = \sup_{j>1} |c_j|$  if f is a linear function (4).

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

$$f(z) = \frac{z_1 + z_2 + \dots + z_d}{\sqrt{d}}$$

as  $d \to \infty$  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  $2 \le p \le q \le \infty$  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  $L^q(\mathbb{T}^{\infty})$  to  $L^p(\mathbb{T}^{\infty})$ .

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  $(1-|w|^2)^{-1/r}$  on  $H^r(\mathbb{T})$  and the analytic symbol is  $\varphi_w(z) = (1-\overline{w}z)^{-1}$ . Hence, if  $w = \varepsilon > 0$  then  $\|\varphi_\varepsilon\|_{(H^r(\mathbb{T}))^*} = 1 + r^{-1}\varepsilon^2 + O(\varepsilon^4)$  as  $\varepsilon \to 0$ . Furthermore,

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

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  $L^q(\mathbb{T}^\infty)$  for  $1 < q \le \infty$  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

$$A_d f(z_1, z_2, \dots) = \int_{\mathbb{T}^{\infty}} f(z_1, z_2, \dots, z_d, z_{d+1}, z_{d+2}, \dots) d\mu_{\infty}(z_{d+1}, z_{d+2}, \dots).$$

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

(7) 
$$||A_d f||_{L^p(\mathbb{T}^\infty)} \le ||f||_{L^p(\mathbb{T}^\infty)}.$$

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

$$f(e^{i\theta}z_1, e^{i\theta}z_2, e^{i\theta}z_3, \ldots) = e^{ki\theta}f(z_1, z_2, z_3, \ldots).$$

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

(8) 
$$f(z) = \sum_{k \in \mathbb{Z}} f_k(z),$$

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  $L^p(\mathbb{T}^\infty)$  is decomposed as in (8). Then  $||f_k||_{L^p(\mathbb{T}^\infty)} \leq ||f||_{L^p(\mathbb{T}^\infty)}$  for every  $k \in \mathbb{Z}$ .

*Proof.* By the decomposition (8), we find that

$$f_k(z) = \int_{-\pi}^{\pi} f(e^{i\theta}z_1, e^{i\theta}z_2, e^{i\theta}z_3, \ldots) e^{-ki\theta} \frac{d\theta}{2\pi}.$$

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

$$||f_k||_{L^p(\mathbb{T}^\infty)}^p \le \int_{-\pi}^{\pi} \int_{\mathbb{T}^\infty} |f(e^{i\theta}z_1, e^{i\theta}z_2, e^{i\theta}z_3, \ldots)|^p d\mu_\infty(z) \frac{d\theta}{2\pi} = ||f||_{L^p(\mathbb{T}^\infty)}^p,$$

since for each  $\theta$  the rotation  $z_i \mapsto e^{i\theta}z_i$  does not change the  $L^p(\mathbb{T}^\infty)$  norm of f.  $\square$ 

Let  $\operatorname{Lin}(\mathbb{T}^{\infty})$  denote the space of linear functions (4). Lemma 4 states that the projection from  $H^p(\mathbb{T}^{\infty})$  to  $\operatorname{Lin}(\mathbb{T}^{\infty}) \cap H^p(\mathbb{T}^{\infty})$  is contractive. This fact is crucial to the proof of Theorem 2 and Theorem 3 since it allows us to compute the  $(H^p(\mathbb{T}^{\infty}))^*$  norm of a linear function  $\varphi$  by testing only against functions f from  $\operatorname{Lin}(\mathbb{T}^{\infty}) \cap H^p(\mathbb{T}^{\infty})$ .

In view of Khintchine's inequality (5), the space  $\operatorname{Lin}(\mathbb{T}^{\infty}) \cap H^p(\mathbb{T}^{\infty})$  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  $\varphi_d(z) = (z_1 + \cdots + z_d)/\sqrt{d}$ . Then  $\|\varphi_d\|_{(H^p(\mathbb{T}^\infty))^*} = \|\varphi_d\|_{H^p(\mathbb{T}^\infty)}^{-1}$ .

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

$$(9) \|\varphi_{d}\|_{(H^{p}(\mathbb{T}^{\infty}))^{*}} = \sup_{f \in H^{p}(\mathbb{T}^{\infty})} \frac{|\langle f, \varphi_{d} \rangle_{H^{2}(\mathbb{T}^{\infty})}|}{\|f\|_{H^{p}(\mathbb{T}^{\infty})}} \ge \frac{\|\varphi_{d}\|_{H^{2}(\mathbb{T}^{\infty})}^{2}}{\|\varphi_{d}\|_{H^{p}(\mathbb{T}^{\infty})}} = \|\varphi_{d}\|_{H^{p}(\mathbb{T}^{\infty})}^{-1}.$$

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

$$(10) \qquad \|\varphi_d\|_{(H^p(\mathbb{T}^\infty))^*} = \sup_{f \in H^p(\mathbb{T}^\infty)} \frac{|\langle f, \varphi_d \rangle_{H^2(\mathbb{T}^\infty)}|}{\|f\|_{H^p(\mathbb{T}^\infty)}} = \sup_{f \in \operatorname{Lin}(\mathbb{T}^d)} \frac{|\langle f, \varphi_d \rangle_{H^2(\mathbb{T}^\infty)}|}{\|f\|_{H^p(\mathbb{T}^\infty)}}.$$

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

$$f(z) = \sum_{j=1}^{d} c_j z_j$$

with at least one non-zero coefficient. Define

(11) 
$$\lambda = \langle f, \varphi_d \rangle_{H^2(\mathbb{T}^\infty)} = \frac{c_1 + \dots + c_d}{\sqrt{d}}.$$

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  $\text{Lin}(\mathbb{T}^d)$ .

For  $1 \le k \le d$ , let  $f_k$  denote the polynomial obtained by replacing the coefficient sequence  $(c_1, \ldots, c_d)$  of f with the shifted sequence

$$(c_k, c_{k+1}, \ldots, c_d, c_1, \ldots, c_{k-1}).$$

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

$$\frac{1}{d} \sum_{k=1}^{d} f_k(z) = \frac{c_1 + \dots + c_d}{d} \sum_{j=1}^{d} z_j = \lambda \varphi_d(z).$$

The triangle inequality therefore allows us to conclude that

(12) 
$$\lambda \|\varphi_d\|_{H^p(\mathbb{T}^\infty)} \le \frac{1}{d} \sum_{k=1}^d \|f_k\|_{H^p(\mathbb{T}^\infty)} = \|f\|_{H^p(\mathbb{T}^\infty)}.$$

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

$$\|\varphi_d\|_{(H^p(\mathbb{T}^\infty))^*} = \sup_{f \in H^p(\mathbb{T}^\infty)} \frac{|\langle f, \varphi_d \rangle_{H^2(\mathbb{T}^\infty)}|}{\|f\|_{H^p(\mathbb{T}^\infty)}} \le \frac{\lambda}{\lambda \|\varphi_d\|_{H^p(\mathbb{T}^\infty)}} = \|\varphi_d\|_{H^p(\mathbb{T}^\infty)}^{-1}$$

which, when combined with the lower bound (9), completes the proof.

Another viewpoint is to consider  $(z_j)_{j\geq 1}$  a sequence of independently distributed random variables on the torus and  $f(z)=\sum_{j\geq 1}c_jz_j$  as a weighted random walk in the plane. The norms  $\|f\|_{H^p(\mathbb{T}^\infty)}$  can now be interpreted as moments of this random walk. A simple computation (see Section 3) gives that  $\|z_1+z_2\|_{H^1(\mathbb{T}^\infty)}=4/\pi$  and it is demonstrated in [1] that

$$||z_1 + z_2 + z_3||_{H^1(\mathbb{T}^\infty)} = \frac{3}{16} \frac{2^{1/3}}{\pi^4} \Gamma^6 \left(\frac{1}{3}\right) + \frac{27}{4} \frac{2^{2/3}}{\pi^4} \Gamma^6 \left(\frac{2}{3}\right) = 1.57459\dots$$

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

(13) 
$$\lim_{d\to\infty} \left\| \frac{z_1 + z_2 + \dots + z_d}{\sqrt{d}} \right\|_{H^p(\mathbb{T}^\infty)}^p = \int_{\mathbb{C}} |Z|^p e^{-|Z|^2} \frac{dZ}{\pi} = \Gamma\left(1 + \frac{p}{2}\right),$$

since  $(z_1 + z_2 + \cdots + z_d)/\sqrt{d}$  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  $(H^p(\mathbb{T}^\infty))^*$  and f in  $H^p(\mathbb{T}^\infty)$ , so  $\varphi$  plays the role of f in the statement of the theorem.

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

$$\|\varphi\|_{(H^p(\mathbb{T}^\infty))^*} = \sup_{f \in \operatorname{Lin}(\mathbb{T}^\infty)} \frac{|\langle f, \varphi \rangle_{H^2(\mathbb{T}^\infty)}|}{\|f\|_{H^p(\mathbb{T}^\infty)}}$$

$$\leq \sup_{f \in \operatorname{Lin}(\mathbb{T}^\infty)} \frac{\|f\|_{H^2(\mathbb{T}^\infty)} \|\varphi\|_{H^2(\mathbb{T}^\infty)}}{\|f\|_{H^p(\mathbb{T}^\infty)}} \leq \frac{\|\varphi\|_{H^2(\mathbb{T}^\infty)}}{a_p}.$$

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

$$\|\varphi\|_{(H^p(\mathbb{T}^\infty))^*} = \sup_{f \in H^p(\mathbb{T}^\infty)} \frac{|\langle f, \varphi \rangle_{H^2(\mathbb{T}^\infty)}|}{\|f\|_{H^p(\mathbb{T}^\infty)}} \ge \frac{\|\varphi\|_{H^2(\mathbb{T}^\infty)}^2}{\|\varphi\|_{H^p(\mathbb{T}^\infty)}} \ge \frac{\|\varphi\|_{H^2(\mathbb{T}^\infty)}}{b_p},$$

since  $\varphi$  is in  $H^p(\mathbb{T}^\infty)$ . To prove optimality of the constants, we appeal to Lemma 5 and consider  $\varphi_d(z) = (z_1 + \cdots + z_d)/\sqrt{d}$  for d = 1 and as  $d \to \infty$ .

Theorem 3 also follows easily from Lemma 5 and (13).

Proof of Theorem 3. Let  $2 \le p \le q \le \infty$  and set  $q^{-1} + r^{-1} = 1$ . Suppose that

(14) 
$$\Gamma\left(1+\frac{p}{2}\right)^{\frac{1}{p}}\Gamma\left(1+\frac{r}{2}\right)^{\frac{1}{r}} > 1.$$

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

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

We pick  $\psi_d$  in  $L^q(\mathbb{T}^\infty)$  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

$$\frac{\|P\psi_d\|_{L^p(\mathbb{T}^\infty)}}{\|\psi_d\|_{L^q(\mathbb{T}^\infty)}} = \|\varphi_d\|_{L^p(\mathbb{T}^\infty)} \|\varphi_d\|_{L^r(\mathbb{T}^\infty)}.$$

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

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

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

$$P\psi(z) = z_1 + z_2 + \dots + z_d = \varphi(z).$$

The strict convexity of  $L^q(\mathbb{T}^{\infty})$  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

(15) 
$$\|\psi\|_{L^q(\mathbb{T}^\infty)} = \frac{\langle \varphi, \psi \rangle_{L^2(\mathbb{T}^\infty)}}{\|\varphi\|_{L^p(\mathbb{T}^\infty)}} = \frac{d}{\|\varphi\|_{L^p(\mathbb{T}^\infty)}}$$

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  $\|\psi\|_{L^q(\mathbb{T}^\infty)}$  in (15) and using that (p-1)q=p, we find that  $C=d\|\varphi\|_{L^p(\mathbb{T}^\infty)}^{-p}$ . From Hölder's inequality and (15) we also see that

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

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

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

is the element in  $L^q(\mathbb{T}^\infty)$  of minimal norm such that  $P\psi(z)=z_1+z_2+\cdots+z_d=\varphi(z)$  for  $1< p\le \infty$  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

$$\int_{\mathbb{T}^{\infty}} \psi(z) \, \overline{z_j} \, dm_{\infty}(z) = \int_{\mathbb{T}^{\infty}} \psi(z) \, \frac{\overline{z_1} + \overline{z_2} + \dots + \overline{z_d}}{d} \, d\mu_{\infty}(z) = 1,$$

since  $\psi$  inherits the symmetry of  $\varphi$ .

When d=2, we can actually compute the Fourier series explicitly. We begin by using the trick  $z_1+z_2=z_2(1+z_1\overline{z_2})$  to write  $\psi(z)=z_2\Psi(z_1\overline{z_2})$ , where

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

Then we get that

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

Similarly, we compute:

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

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

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

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

$$\psi(e^{i\theta_1}, e^{i\theta_2}) = \sum_{k \in \mathbb{Z}} \frac{\Gamma(1 + p/2)\Gamma(p/2)}{\Gamma(1 + p/2 - k)\Gamma(p/2 + k)} e^{ik\theta_1} e^{i(1-k)\theta_2}.$$

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