BEST UNIFORM APPROXIMATION BY BOUNDED ANALYTIC FUNCTIONS

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ABSTRACT. This paper gives a counterexample to the conjecture that the continuity of the conjugate \tilde{f} of an $f \in C(T)$ implies the continuity of the best uniform approximation $g \in H^{\infty}(T)$ of f. It also states two conditions which imply the continuity of g.

Let $L^{\infty}(T)$ the space of bounded measurable functions on the unit circle T, $H^{\infty}(T)$ the subalgebra of $L^{\infty}(T)$ consisting of nontangential limits of bounded analytic functions in the unit disk and write $||f||_{\infty}$ for the (essential supremum) norm of $f \in L^{\infty}(T)$. Also, let C(T) be the space of all continuous functions on T.

It is known that any $f \in L^{\infty}(T)$ has at least one best approximation $g \in H^{\infty}(T)$, in the sense that

$$d = \|f - g\|_{\infty} = \inf_{h \in H^{\infty}} \|f - h\|_{\infty}$$

and that, by duality

(*)
$$d = \sup\left\{ \left| \int_0^{2\pi} f(\theta) F(\theta) \frac{d\theta}{2\pi} \right| : F \in H^1(T), F(0) = 0, \|F\|_1 \le 1 \right\}$$

where $H^p(T)$ (0 is the Hardy space of all nontangential limits of functions <math>F analytic in the unit disc such that

$$\|F\|_{p}^{p} = \sup_{0 < r < 1} \int_{0}^{2\pi} |F(re^{i\theta})| \frac{d\theta}{2\pi} < +\infty.$$

Moreover, if f is continuous, then the best approximation g of f is unique and there is at least one F, for which the supremum (*) is attained. Also f, g and any of those maximizing F's are connected by

(1)
$$f(\theta) - g(\theta) = \|f - g\|_{\infty} \frac{\overline{F(\theta)}}{|F(\theta)|} \quad \text{a.e.} \ (d\theta)$$

which implies

$$|f(\theta) - g(\theta)| = ||f - g||_{\infty} = d$$
 a.e. $(d\theta)$.

We need the following result (see [1 or 2]):

THEOREM 1 (CARLESON-JACOBS). If $f \in C(T)$, $g \in H^{\infty}(T)$, $F \in H^{1}(T)$ are connected by (1), then (a) $F \in H^{p}(T)$, for all $p < +\infty$,

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(b) if $\tau \in [0, 2\pi]$ and if

$$f_{\tau}(\theta) = f(\theta) - f(\tau), \qquad g_{\tau}(\theta) = g(\theta) - f(\tau)$$

then there is $\delta > 0$ and $r_0 > 0$ such that

$$|g_{\tau}(z)| \geq \frac{1}{2} \cdot ||f - g||_{\infty}$$
 on $W_{\tau} = \{z = re^{i\theta} : |\theta - \tau| < \delta, r_0 < r < 1\}$

where δ and r_0 can be independent of τ .

We consider the problem of how the regularity of f affects the regularity of g. In [1] the following is proved.

THEOREM 2. If f is Dini-continuous, i.e. if $\int_0 (\omega(t)/t) dt < +\infty$, where $\omega(t) = \sup_{|x-y| \le t} |f(x) - f(y)|$ is the modulus of continuity of f, then its best approximation g is also continuous.

In [1] a function f is constructed, continuous but not Dini-continuous, whose best approximation g is not continuous.

Because the Dini-continuity of f implies the continuity of its conjugate \tilde{f} and because of the proof in [1], it was conjectured that, for $f \in C(T)$, the continuity of \tilde{f} and the continuity of g are equivalent.

It was proved by Sarason that the continuity of g does not imply the continuity of \tilde{f} . See [2, p. 177].

This paper provides a counterexample for the other half of the conjecture. It constructs a continuous function f, whose conjugate \tilde{f} is continuous, but whose best approximation g is not. We also give two further conditions on f which imply g is continuous.

In the following \overline{f} is the complex conjugate of f.

THEOREM 3. If $\overline{f} \in A(T) = H^{\infty}(T) \cap C(T)$ and $\int_{0} (\omega^{2}(t)/t) dt < +\infty$, then g, the best approximation of f, is continuous.

THEOREM 4. If $\overline{f} \in A(T)$ and $|\widetilde{f}|^2 \in C(T)$ and $\int_0 (\omega^3(t)/t) dt < +\infty$, then g is continuous.

THEOREM 5. There exists a function f, such that $\overline{f} \in A(T)$, but such that its best approximation g is not continuous.

Since $\tilde{f} = -if$ when $\overline{f} \in A(T)$, the function in Theorem 5 has a continuous conjugate.

PROOF OF THEOREM 3. Suppose $||f - g||_{\infty} = 1$. Fix $\tau \in [0, 2\pi]$. Then, from Theorem 1(b), $g_{\tau}(z)$ has a well-defined logarithm on W_{τ} , which is given by

$$\log g_{\tau}(z) = \frac{1}{2\pi} \int_{|\theta - \tau| \le \delta} \log |g_{\tau}(\theta)| \cdot \frac{e^{i\theta} + z}{e^{i\theta} - z} \, d\theta + R_{\tau}(z), \qquad z \in W_{\tau},$$

where $R_{\tau}(z)$ is the integral over $|\theta - \tau| > \delta$ plus the logarithm of the inner factor of g_{τ} . Since $|g_{\tau}| \geq \frac{1}{2}$ on W_{τ} , this inner factor is analytic across $|\theta - \tau| < \delta$. So $R_{\tau}(z)$ and its derivative are bounded on $|z - e^{i\tau}| < \delta_1$, for some $\delta_1 < \delta$, independent of τ . This implies

(2)
$$|R_{\tau}(z) - R_{\tau}(w)| \le c|z - w|$$
 for $|z - e^{i\tau}| < \delta_1$, $|w - e^{i\tau}| < \delta_1$.

We also have

$$|f(\theta) - g(\theta)| = 1$$
 a.e. $(d\theta)$

from which

$$|f_{\tau}(\theta) - g_{\tau}(\theta)| = 1$$
 a.e. $(d\theta)$

 \mathbf{and}

$$|g_{ au}|^2 = 1 + 2 \cdot \operatorname{Re}(\overline{f}_{ au} \cdot g_{ au}) - |f_{ au}|^2$$

Therefore

$$\begin{split} \log |g_{\tau}| &= \frac{1}{2} \log |g_{\tau}|^2 = \frac{1}{2} \left[2 \cdot \operatorname{Re}(\overline{f}_{\tau} \cdot g_{\tau}) - |f_{\tau}|^2 + O(|f_{\tau}|^2) \right] \\ &= \operatorname{Re}(\overline{f}_{\tau} g_{\tau}) + O(|f_{\tau}|^2), \end{split}$$

and

$$\log g_{\tau}(z) = \frac{1}{2\pi} \int_{|\theta-\tau| \le \delta} \operatorname{Re}(\overline{f}_{\tau} g_{\tau}) \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta + \frac{1}{2\pi} \int_{|\theta-\tau| \le \delta} O(|f_{\tau}|^2) \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta + R_{\tau}(z).$$

Since \overline{f}_{τ} is analytic, $\overline{f}_{\tau}g_{\tau}$ is also analytic, which implies that

$$\frac{1}{2\pi}\int_0^{2\pi} \operatorname{Re}(\overline{f}_\tau g_\tau) \frac{e^{i\theta} + z}{e^{i\theta} - z} \, d\theta = \overline{f}_\tau(z) \cdot g_\tau(z).$$

Thus:

$$\log g_{\tau}(z) - \overline{f}_{\tau}(z)g_{\tau}(z) = \frac{1}{2\pi} \int_{|\theta - \tau| \le \delta} O(|f_{\tau}|^2) \frac{e^{i\theta} + z}{e^{i\theta} - z} \, d\theta + R_{\tau}^*(z)$$

. .

where

$$R_{\tau}^{*}(z) = R_{\tau}(z) - \frac{1}{2\pi} \int_{|\theta - \tau| > \delta} \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta$$

and so, by (2),

(3)
$$|R_{\tau}^{*}(z) - R_{\tau}^{*}(w)| \le c|z - w|$$
 for $|z - e^{i\tau}| < \delta_{1}, |w - e^{i\tau}| < \delta_{1}$

If z is in a truncated cone $\Gamma(\tau)$, which is inside $|z - e^{i\tau}| < \delta_1$ and has vertex $e^{i\tau}$, then

$$\left|\frac{e^{i\theta}+z}{e^{i\theta}-z}\right| < \frac{c}{|\theta-\tau|},$$

and so

$$|\log g_{\tau}(z) - \overline{f}_{\tau}(z)g_{\tau}(z) - R^*_{\tau}(z)| \leq c \cdot \int_0^\delta \frac{\omega^2(t)}{t} dt$$

Since $\overline{f}_{\tau}(z) \to 0$ as $z \to e^{i\tau}$,

$$|\log g_{\tau}(z) - R_{\tau}^*(z)| \leq c \int_0^{\delta} \frac{\omega^2(t)}{t} dt + \eta(\delta)$$

where $\eta(\delta) \to 0$ as $\delta \to 0$. Hence, by (3),

$$|g_{\tau}(z) - g_{\tau}(w)| \leq c|z-w| + \eta_1(\delta), \qquad z, w \in \Gamma(\tau),$$

where $\eta_1(\delta) \to 0$ as $\delta \to 0$.

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Now, if σ and τ are close to each other and $z \in \Gamma(\tau) \cap \Gamma(\sigma)$ then

$$\begin{aligned} |g(e^{i\tau}) - g(e^{i\theta})| &\leq |g(e^{i\tau}) - g(z)| + |g(z) - g(e^{i\sigma})| \\ &= |g_{\tau}(e^{i\tau}) - g_{\tau}(z)| + |g_{\sigma}(z) - g_{\sigma}(e^{i\sigma})| \\ &\leq c|e^{i\tau} - z| + c|e^{i\sigma} - z| + 2\eta_1(\delta) \leq c|\tau - \sigma| + 2\eta_1(\delta), \end{aligned}$$

and

$$\overline{\lim_{\sigma \to \tau}} |g(e^{i\tau}) - g(e^{i\sigma})| \le 2\eta_1(\delta)$$

so that

$$\lim_{\sigma \to \tau} g(e^{i\sigma}) = g(e^{i\tau})$$

and g is continuous.

PROOF OF THEOREM 4. Now we carry the expansion of $\log |g_{\tau}|$ one step further:

$$\begin{split} \log |g_{\tau}| &= \frac{1}{2} \left[2 \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - |f_{\tau}|^2 - \frac{(2 \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - |f_{\tau}|^2)^2}{2} + O(|f_{\tau}|^3) \right] \\ &= \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - \frac{1}{2} |f_{\tau}|^2 - (\operatorname{Re}(\overline{f}_{\tau}g_{\tau}))^2 + O(|f_{\tau}|^3) \\ &= \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - \frac{1}{2} |f_{\tau}|^2 - \frac{1}{2} |\overline{f}_{\tau}g_{\tau}|^2 - \frac{1}{2} \operatorname{Re}(\overline{f}_{\tau}g_{\tau})^2 + O(|f_{\tau}|^3) \\ &= \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - \frac{1}{2} \operatorname{Re}(\overline{f}_{\tau}g_{\tau})^2 - \frac{1}{2} |f_{\tau}|^2 \\ &- \frac{1}{2} |f_{\tau}|^2 (1 + 2 \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - |f_{\tau}|^2) + O(|f_{\tau}|^3) \\ &= \operatorname{Re}(\overline{f}_{\tau}g_{\tau}) - \frac{1}{2} \operatorname{Re}(\overline{f}_{\tau}g_{\tau})^2 - |f_{\tau}|^2 + O(|f_{\tau}|^3). \end{split}$$

Now, because

$$\frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re}(\overline{f}_\tau g_\tau)^2 \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta = (\overline{f}_\tau(z)g_\tau(z))^2$$

since $\overline{f}g \in H^{\infty}(T)$, we get

$$\log g_{\tau}(z) - \overline{f}_{\tau}(z)g_{\tau}(z) + \frac{1}{2}(\overline{f}_{\tau}(z)g_{\tau}(z))^{2}$$
$$= -\frac{1}{2\pi} \int_{|\theta-\tau| \le \delta} |f_{\tau}(\theta)|^{2} \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta + \frac{1}{2\pi} \int_{|\theta-\tau| \le \delta} O(|f_{\tau}|^{3}) \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta + R_{\tau}^{**}(z)$$

where

$$R_{\tau}^{**}(z) = R_{\tau}^{*}(z) + \frac{1}{2\pi} \int_{|\theta-\tau| > \delta} \operatorname{Re}(\overline{f}_{\tau}g_{\tau})^{2} \frac{e^{i\theta} + z}{e^{i\theta} - z} d\theta$$

and so

$$|R_{\tau}^{**}(z) - R_{\tau}^{**}(w)| \le c|z - w| \quad \text{for } |z - e^{i\tau}| \le \delta_1, \ |w - e^{i\tau}| \le \delta_1.$$

Now, the continuity of $|f|^2$ implies the continuity of $|f_{\tau}|^2$, and this implies the continuity of the first integral. The rest of the proof proceeds as in Theorem 3.

PROOF OF THEOREM 5. Consider the function

$$\begin{aligned} u(t) &= -\alpha_1 \log |\log t|, & 0 < t < \frac{1}{2}, \\ &= -\alpha_2 \log |\log |t||, & -\frac{1}{2} < t < 0, \end{aligned}$$

extended to be smooth in $[-\pi, \pi] - \{0\}$, and consider the harmonic extension u(z) of u(t) inside the unit disk, its conjugate $\tilde{u}(z)$ and $f(z) = e^{u(z) - i\tilde{u}(z)}$.

Then, since $\tilde{u}(t)$ is continuous in $[-\pi,\pi] - \{0\}$, and $|f(z)| = e^{u(z)} \to 0$ as $z \to 1$, we see that $\overline{f} \in A(T)$. If $\frac{1}{3} < \alpha_1 \leq \frac{1}{2}$ and $\frac{1}{2} < \alpha_2$, then

$$\int_{0}^{1/2} \frac{|f(t)|^{3}}{t} dt < +\infty \quad \text{and} \quad \int_{-1/2}^{0} \frac{|f(t)|^{3}}{|t|} dt < +\infty$$

but

$$\int_{0}^{1/2} \frac{|f(t)|^2}{t} dt = +\infty \quad \text{and} \quad \int_{-1/2}^{0} \frac{|f(t)|^2}{|t|} dt < +\infty$$

The last two imply that

$$|\widetilde{f}|^2(r) \to +\infty$$
 as $r \to 1-$.

From

$$\begin{split} \log g(r) &- \overline{f}(r)g(r) + \frac{1}{2}(\overline{f}(r) \cdot g(r))^2 \\ &= |f|^2(r) + i\widetilde{|f|^2}(r) + \frac{1}{2\pi}\int_{|\theta-\tau|\leq\delta} O(|f|^3) \frac{e^{i\theta} + r}{e^{i\theta} - r} \,d\theta + R^{**}(r) \end{split}$$

we get that

$$\arg g(r) \to +\infty \quad \text{as } r \to 1-.$$

Thus g is not continuous.

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