

## RESEARCH NOTES

### THE SPACES $\mathcal{O}_M$ AND $\mathcal{O}'_C$ ARE ULTRABORNLOGICAL A NEW PROOF

JAN KUCERA

Department of Mathematics  
Washington State University  
Pullman, Washington 99164-2930, USA

(Received February 28, 1985)

**ABSTRACT.** In [1] Laurent Schwartz introduced the spaces  $\mathcal{O}_M$  and  $\mathcal{O}'_C$  of multiplication and convolution operators on temperate distributions. Then in [2] Alexandre Grothendieck used tensor products to prove that both  $\mathcal{O}_M$  and  $\mathcal{O}'_C$  are bornological. Our proof of this property is more constructive and based on duality.

**KEY WORDS AND PHRASES.** *Temperate distribution, multiplication and convolution, inductive and projective limit, bornological, reflexive, and Schwartz spaces.*  
**1980 MATHEMATICS SUBJECT CLASSIFICATION CODE:** *Primary 46F10, secondary 46A09.*

We use  $\mathbb{C}$ ,  $\mathbb{N}$ ,  $\mathbb{R}$ , and  $\mathbb{Z}$ , resp., for the set of all complex, nonnegative integer, real, and integer numbers. For each  $q \in \mathbb{N}$ , the space

$$L_q = \{f: \mathbb{R}^n \rightarrow \mathbb{C}; \|f\|_q^2 = \sum_{|\alpha+\beta| \leq q} \int_{\mathbb{R}^n} x^{2\alpha} |D^\beta f(x)|^2 dx < +\infty\} \text{ is Hilbert.}$$

Here  $D^\beta f$  stands for the Sobolev generalized derivative. We denote by  $L_{-q}$  the strong dual of  $L_q$  and by  $\|\cdot\|_{-q}$  the standard norm on  $L_{-q}$ . Then the space  $\mathcal{S}$  of rapidly decreasing functions, resp. its strong dual  $\mathcal{S}'$ , is the  $\text{projlim}_{q \rightarrow \infty} L_q$ , resp.  $\text{indlim}_{q \rightarrow \infty} L_{-q}$ .

It is convenient to introduce the weight-function  $W(x) = (1 + |x|^2)^{1/2}$ ,  $x \in \mathbb{R}^n$ . The mapping  $T_k: f \mapsto W^k f: \mathcal{S}' \rightarrow \mathcal{S}'$ ,  $k \in \mathbb{Z}$ , is injective. We denote by  $W^k L_m$ ,  $k, m \in \mathbb{Z}$ , the image of  $L_m$  under  $T_k$  and provide it with the topology which makes  $T_k: L_m \rightarrow W^k L_m$  a topological isomorphism. Further,  $\mathcal{O}_q$ ,  $q \in \mathbb{N}$ , stands for the  $\text{indlim}_{p \rightarrow \infty} W^p L_q$ , and  $\mathcal{O}_{-q}$  for its strong dual. It is proved in [7] that for each  $q \in \mathbb{N}$ , the space  $\mathcal{O}_q$  is reflexive and  $\mathcal{O}_{-q} = \text{projlim}_{p \rightarrow \infty} W^{-p} L_{-q}$ . Finally, the space  $\mathcal{O}_M$  of multiplication operators on  $\mathcal{S}'$  equals  $\text{projlim}_{q \rightarrow \infty} \mathcal{O}_q$ , see [6].

**PROPOSITION 1.** The strong dual  $\mathcal{O}'_M$  of  $\mathcal{O}_M$  equals  $\text{indlim}_{q \rightarrow \infty} \mathcal{O}_{-q}$ .

**PROOF.** The space  $\mathcal{S}$  is dense in each  $L_q$ ,  $q \in \mathbb{N}$ . Hence  $\mathcal{S} = W^p \mathcal{S}$  is dense in  $W^p L_q$  for each  $p \in \mathbb{N}$ . Then  $\mathcal{S}$ , and à fortiori its superset  $\mathcal{O}_M$ , are dense in each

$\mathcal{O}_q = \text{indlim}_{p \rightarrow \infty} W^p L_q$ ,  $q \in \mathbb{N}$ . By [3, ch. IV, 4.4], the dual of  $\mathcal{O}_M$ , equipped with the Mackey topology, equals  $\text{indlim}_{q \rightarrow \infty} \mathcal{O}_{-q}$ . The Mackey and strong topologies on  $\mathcal{O}'_M$  coincide since  $\mathcal{O}_M$ , as a projective limit of reflexive spaces  $\mathcal{O}_q$ , is semireflexive, see [3, ch. IV, 5.5].

PROPOSITION 2.  $\mathcal{O}_M$  is the strong dual of  $\text{indlim}_{q \rightarrow \infty} \mathcal{O}_{-q}$ .

PROOF. By [3, ch. IV, 4.5], the topology  $\tau$  of  $\mathcal{O}_M = \text{projlim}_{q \rightarrow \infty} \mathcal{O}_q$  is consistent with the duality  $\langle \mathcal{O}'_M, \mathcal{O}_M \rangle$ . Hence  $\tau$  is coarser than the strong topology  $\beta(\mathcal{O}_M, \mathcal{O}'_M)$ . On the other hand, it is proved in [5, Prop. 4] that  $\tau$  is finer than  $\beta(\mathcal{O}_M, \mathcal{O}'_M)$ .

THEOREM 1. The space  $\mathcal{O}_M$  is reflexive and  $\mathcal{O}'_M$  is the strong dual.

LEMMA 1. Let  $r = 1 + [\frac{1}{2}n]$ ,  $q \in \mathbb{N}$ . Then  $W^{-r} L_q \subset L_q$  and every set bounded in  $W^{-r} L_q$  is relatively compact in  $L_q$ .

PROOF. Let  $B$  be an absolutely convex, bounded, and closed, set in  $W^{-r} L_q$ . Then  $B$  is weakly compact as a polar of a neighborhood in  $W^r L_{-q}$ . By [3, Ch. IV, 11.1, Cor 2],  $B$  is weakly sequentially compact and every sequence in  $B$  contains a subsequence  $\{f_k\}$  which converges weakly to some  $g \in B$ . We may assume  $g = 0$ .

Since the set  $\{W^{r+q} f; f \in B\}$  is bounded in  $L^2(\mathbb{R}^n)$ , the set  $\{W^q f; f \in B\}$  is bounded in  $L^1(\mathbb{R}^n)$  and for any  $\alpha \in \mathbb{N}^n$ ,  $|\alpha| \leq q$ , the set  $\{D^\alpha F f; f \in B\}$ , where  $F f$  is the Fourier transform of  $f$ , is uniformly bounded and locally equicontinuous on  $\mathbb{R}^n$ . Hence  $\{f_k\}$  contains a subsequence, let it be again  $\{f_k\}$ , such that  $\{D^\alpha F f_k(x)\}$  converges uniformly on  $\mathbb{R}^n$  for all  $\alpha \in \mathbb{N}^n$ ,  $|\alpha| \leq q$ .

Take a non-negative function  $h \in \mathcal{S}$ ,  $\int_{\mathbb{R}^n} h(x) dx = 1$ , and put  $h_i(x) = i^n h(ix)$ ,  $i \in \mathbb{N}$ . Then  $f * h_i \rightarrow f$  as  $i \rightarrow \infty$  in the topology of  $L_q$  uniformly on  $B$ . Given  $\varepsilon > 0$ , there is  $i \in \mathbb{N}$  such that  $\|f - f * h_i\|_q < \varepsilon$  for any  $f \in B$ . We fix this  $i$ . For every  $\alpha, \beta \in \mathbb{N}^n$ ,  $|\alpha + \beta| \leq q$ , the sequence  $\{W^{\alpha+\beta} (F f_k * F h_i)\}$  converges uniformly to 0 on  $\mathbb{R}^n$  as  $k \rightarrow \infty$  and has an integrable majorant from  $\mathcal{S}$ . Hence  $F(f_k * h_i) \rightarrow 0$ , and a fortiori  $f_k * h_i \rightarrow 0$ , both in the topology of  $L_q$ . If we choose  $k_0 \in \mathbb{N}$  so that  $\|f_k * h_i\|_q < \varepsilon$  for  $k > k_0$ , then  $\|f_k\|_q < 2\varepsilon$  for  $k > k_0$ .

LEMMA 2. Let  $r = 1 + [\frac{1}{2}n]$ ,  $q \in \mathbb{N}$ . Then  $W^{-r} L_{-q} \subset L_{-q}$  and every set bounded in  $W^{-r} L_{-q}$  is relatively compact in  $L_{-q}$ .

PROOF. Let  $B$  be an absolutely convex, bounded, and closed, set in  $W^{-r} L_{-q}$ . By the same argument as in Lemma 1, every sequence in  $B$  has a subsequence  $\{f_k\}$  which converges weakly to some  $g \in B$ . We again assume  $g = 0$ .

Denote by  $\|\cdot\|_{-r, -q}$ , resp.  $\|\cdot\|_{r, q}$ , the norm in  $W^{-r} L_{-q}$ , resp.  $W^r L_q$ . Let  $A$  be the closed unit ball in  $L_q$ ,  $B_0$  the open unit ball in  $W^r L_q$ , and  $a = \sup\{\|f\|_{-r, -q}; f \in B\}$ . Choose  $\varepsilon > 0$ . By Lemma 1,  $A$  is compact in the topology of  $W^r L_q$ . Since  $L_q$  is dense in  $W^r L_q$ , there exists a finite set  $\{\varphi_i; i \in F\} \subset L_q$  such that  $A \subset \bigcup\{\varphi_i + \varepsilon B_0; i \in F\}$ . For any  $\varphi \in A$ , there exists  $\varphi_i$  such that  $\|\varphi - \varphi_i\|_{r, q} < \varepsilon$  and for any  $k \in \mathbb{N}$  we have  $|\langle \varphi, f_k \rangle| \leq |\langle \varphi - \varphi_i, f_k \rangle| + |\langle \varphi_i, f_k \rangle| \leq \|\varphi - \varphi_i\|_{r, q} \cdot \|f_k\|_{-r, -q} + |\langle \varphi_i, f_k \rangle| \leq \varepsilon a + |\langle \varphi_i, f_k \rangle|$ . If we choose  $k_0 \in \mathbb{N}$  so that  $|\langle \varphi_i, f_k \rangle| < \varepsilon$  for all  $i \in F$  and  $k > k_0$  and the sequence  $\{f_k\}$  converges in  $L_{-q}$ .

PROPOSITION 3. For each  $q \in \mathbb{N}$ ,  $\mathcal{O}_{-q}$  is a Schwartz space.

PROOF. By Lemma 2, for every  $p \in \mathbb{N}$  the closed unit ball is  $W^{-r-p}L_{-q}$ , where  $r = 1 + [\frac{1}{2}n]$ , is compact in  $W^{-p}L_{-q}$ . By [4, Ch. 3.15, Prop. 9], the space  $\mathcal{O}_{-q} = \text{proj} \lim_{p \rightarrow \infty} W^{-p}L_{-q}$  is Schwartz.

PROPOSITION 4. Let  $E_1 \subset E_2 \subset \dots$  be locally convex spaces with identity maps:  $E_k \rightarrow E_{k+1}$ ,  $k \in \mathbb{N}$ , continuous and  $E = \text{ind} \lim_{k \rightarrow \infty} E_k$  Hausdorff. Assume:

- (1) every set bounded in  $E$  is bounded in some  $E_k$ ,
- (2) every  $E_k$  is a Schwartz space.

Then  $E$  is a Schwartz space.

Proposition 4 is slightly more general than Prop. 8 in [4, Ch. 3.15] and its proof requires only minor changes of the proof presented in [4].

THEOREM 2.  $\mathcal{O}'_M$  is a Schwartz space.

PROOF. We have  $\mathcal{O}'_M = \text{ind} \lim_{q \rightarrow \infty} \mathcal{O}_{-q}$ . Each space  $\mathcal{O}_{-q}$  is Schwartz and Fréchet. Further,  $\mathcal{O}'_M$  is reflexive, hence quasi-complete, which in turn implies fast completeness. By [8, Th. 1], the assumption (1) of Prop. 4 is satisfied and  $\mathcal{O}'_M$  is a Schwartz space.

THEOREM 3.  $\mathcal{O}'_M$  is complete.

PROOF. The space  $\mathcal{B}$  of  $C^\infty$ -functions, whose derivatives vanish at  $\infty$  was introduced in [1]. We denote the space  $W^m \dot{\mathcal{B}}$  by  $\dot{\mathcal{B}}_m$  and provide it with the topology for which  $f \mapsto W^m f: \dot{\mathcal{B}} \rightarrow \dot{\mathcal{B}}_m$  is a topological isomorphism. Then the strong dual  $\mathcal{O}'_C$  of  $\mathcal{O}_C$  equals  $\text{ind} \lim_{m \rightarrow \infty} \dot{\mathcal{B}}_m$ , see [2, Ch. 2, 4.4]. Also,  $\mathcal{O}_C$  is isomorphic to  $\mathcal{O}'_M$  via Fourier transformation. Hence it suffices to prove that  $\text{ind} \lim_{m \rightarrow \infty} \dot{\mathcal{B}}_m$  is complete.

Let  $F$  be a Cauchy filter on  $\mathcal{O}_C$ ,  $G$  a filter of all 0-neighborhoods in  $\mathcal{O}_C$ , and  $H$  the filter with base  $\{A+B; A \in F, B \in G\}$ . By [4, Ch. 2.12, Lemma 3], there exists  $m \in \mathbb{N}$  such that  $H$  induces a filter  $H_m$  on  $\dot{\mathcal{B}}_m$  which is Cauchy in the topology inherited from  $\mathcal{O}_C$ . On each ball  $\{x \in \mathbb{R}^n, |x| \leq n\}$ ,  $r > 0$ , the filter  $H_m$  converges uniformly pointwise to a function  $f \in \dot{\mathcal{B}}_m$ . Then  $f$  adheres to  $H_m$  on the subset  $\dot{\mathcal{B}}_m$  of  $\mathcal{O}_C$  and by [4, Ch. 2.9, Prop. 1] the filter  $F$  converges to  $f$ .

THEOREM 4. The spaces  $\mathcal{O}_M$  and  $\mathcal{O}'_M$  are ultrabornological.

PROOF. By Exercise 9 in [4, Ch. 3.15], the strong dual of a complete Schwartz space is ultrabornological. Hence  $\mathcal{O}'_M$  is ultrabornological by Theorems 1, 2, and 3.

The space  $\mathcal{O}'_M$  is ultrabornological as an inductive limit of Fréchet spaces  $\mathcal{O}_{-q}$ ,  $q \in \mathbb{N}$ .

THEOREM 5. The spaces  $\mathcal{O}_C$  and its strong dual  $\mathcal{O}'_C$  are both complete, reflexive, and ultrabornological spaces.

PROOF. The space  $\mathcal{O}_M$  is complete as a strong dual of a bornological space. Since the Fourier transformations  $\mathcal{F}: \mathcal{O}_M \rightarrow \mathcal{O}'_C$  and  $\mathcal{F}: \mathcal{O}'_M \rightarrow \mathcal{O}_C$  are topological isomorphisms, Theorem 5 follows from Theorems 1, 3, and 4.

#### REFERENCES

1. SCHWARTZ, L. Théorie des Distributions, Hermann, Paris, 1966.
2. GROTHENDIECK, A. Produits, Tensoriels Topologiques et Espaces Nucléaires, Memoirs of the AMS 16 Providence (1955).

3. SCHAEFER, H. Topological Vector Spaces, Grad. Texts in Math., (3), 3rd printing, Springer 1971.
4. HORVÁTH, J. Topological Vector Spaces and Distributions, Addison-Wesley, Reading 1966.
5. KUCERA, J. On Multipliers of Temperate Distributions, Czech. Math. J. 21, (96), (1971), 610-618.
6. KUCERA, J., MCKENNON, K. Certain Topologies on the Space of Temperate Distributions and its Multipliers, Indiana Univ. Math. J. 24 (8), (1975), 773-775.
7. KUCERA, J., MCKENNON, K. The Topology on Certain Spaces of Multipliers of Temperate Distributions, Rocky Mountain J. of Math. 7 (2) (1977), 377-383.
8. KUCERA, J., BOSCH, C. Bounded Sets in Fast Complete Inductive Limits, Intern. J. Math. 7 (3) (1984), 615-617.

## Special Issue on Intelligent Computational Methods for Financial Engineering

### Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

### Guest Editors

**Lean Yu**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [yulean@amss.ac.cn](mailto:yulean@amss.ac.cn)

**Shouyang Wang**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; [sywang@amss.ac.cn](mailto:sywang@amss.ac.cn)

**K. K. Lai**, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [mskkklai@cityu.edu.hk](mailto:mskkklai@cityu.edu.hk)