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# S. K. Pichorides <br> On the $L^{1}$ norm of exponential sums 

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# ON THE L ${ }^{1}$ NORM OF EXPONENTIAL SUMS 

by S. K. PICHORIDES

## 1. Introduction.

The problem of finding a lower bound for the $L^{1}$ norm of trigonometric polynomials of the form

$$
\mathrm{F}(x)=a_{1} \exp \left(\mathrm{in}_{1} x\right)+\cdots+a_{\mathrm{N}} \exp \left(\mathrm{in}_{\mathrm{N}} x\right)
$$

where $0<n_{1}<\ldots<n_{\mathrm{N}}$ are integers and $\left|a_{j}\right| \geqslant 1, j=1,2, \ldots, \mathrm{~N}$, depending only on N has a relatively long history (see [1] for details). The existence of such a bound of the order of $\log \mathrm{N}$ (in the case of coefficients equal to 1 ) is known as Littlewood's conjecture. The best result in this direction up to now is a bound of the order of $(\log \mathrm{N})^{1 / 2}$ (see [1] and [2]). The purpose of this paper is to improve the above estimate by establishing the following

Theorem 1. - There is an absolute positive constant C such that

$$
\begin{equation*}
(2 \pi)^{-1} \int_{0}^{2 \pi}|\mathrm{~F}| \geqslant \mathrm{C}(\log \mathrm{~N}) /(\log \log \mathrm{N})^{2} \tag{1.1}
\end{equation*}
$$

The method of the proof is closely related to that of [2]. However the basic lemma 3 of [2] is replaced now by lemma 5 which is considerably stronger and its proof constitutes the main part of the present paper.

Loosely speaking we can summarize the main idea of the proof as follows : After a suitable translation of the sequence $\left\{n_{1}, \ldots n_{N}\right\}$ we consider the parts of F corresponding to those frequencies which are multiples of distinct powers of 2 . We prove that the $L^{1}$ norm of $F$ exceeds an average of the $L^{1}$ norms of some of these parts by a «sufficiently large » quantity except in the case of a «big » number of such parts. In the first case the proof is completed
by induction while in the second we use standard methods of the theory of lacunary trigonometric series.

A few words concerning our notation. The letter C will denote an absolute positive constant not necessarily always the same. The same letter C with a subscript will denote an absolute positive constant which remains the same in all its occurences. All integrals will be understood with respect to the normalized Lebesgue measure $(2 \pi)^{-1} d x$ and the absence of limits of integration will mean integration over $[0,2 \pi]$. For any $2 \pi$-periodic measurable function $g,\|g\|$ will denote its $L^{1}$ norm $\int_{0}^{2 \pi}|g|$. Finally for any subset E of $[0,2 \pi]$ its normalized measure will be denoted by $|\mathrm{E}|$ and for any finite sequence $\Gamma$ of integers $|\Gamma|$ will denote the number of its elements.

We shall give a detailed proof only in the case of coefficients equal to 1 (exponential sums). Trivial changes are needed for the proof of the general case (see remark 1 of section 5). In section 2 we give some auxiliary lemmas and in section 3 the main lemma 5 . Section 4 is devoted to the completion of the proof of theorem 1 and in the last one we offer some comments.

## 2. Auxiliary lemmas.

Lemma 1. - Let E be a measurable subset of $[0,2 \pi]$ such that $0<|\mathrm{E}|<1$ and let $\mathrm{G}(x)=1+a_{1} \exp (i x)+\cdots+a_{k} \exp (i k x)$. Then

$$
\begin{equation*}
\left\{\left(|\mathrm{E}|^{-1}\right) \int_{\mathrm{E}}|\mathrm{G}|\right\}^{|\mathrm{E}|}\left\{\left(\left|\mathrm{E}^{\prime}\right|^{-1}\right) \int_{\mathrm{E}^{\prime}}|\mathrm{G}|\right\}^{\left|\mathrm{E}^{\prime}\right|} \geqslant 1 \tag{2.1}
\end{equation*}
$$

where $\mathrm{E}^{\prime}$ is the complement of E in $[0,2 \pi]$.
Proof. - We write $\chi_{\mathrm{E}}$ and $\chi_{\mathrm{E}^{\prime}}$ for the characteristic functions of E and $\mathrm{E}^{\prime}$ respectively. On applying Jensen's formula ([4], VII 7.8) we obtain

$$
0 \leqslant \int \log |\mathrm{G}|=|\mathrm{E}| \int\left(\chi_{\mathrm{E}} /|\mathrm{E}|\right) \log |\mathrm{G}|+\left|\mathrm{E}^{\prime}\right| \int\left(\chi_{\mathrm{E}^{\prime}} /\left|\mathrm{E}^{\prime}\right|\right) \log |\mathrm{G}|
$$

Jensen's convexity inequality ([4], I 10.8) applied to the last two integrals yields

$$
0 \leqslant|E| \log \left\{\left(|E|^{-1}\right) \int_{E}|G|\right\}+\left|E^{\prime}\right| \log \left\{\left(\left|E^{\prime}\right|^{-1}\right) \int_{E^{\prime}}|G|\right\}
$$

from which (2.1) follows.

Lemma 2.-Let

$$
\mathrm{G}(x)=a_{0}+a_{1} \exp (i x)+\cdots+a_{k} \exp (i k x)=g(x)+i \tilde{g}(x)
$$

and write $\exp (i m x) \mathrm{G}(x)=g_{m}(x)+i \tilde{g}_{m}(x)$. Then

$$
\begin{equation*}
\lim \left\|g_{m}\right\|=(2 / \pi)\|\mathrm{G}\|, \text { as } m \rightarrow \infty . \tag{2.2}
\end{equation*}
$$

Proof. - Let $\mathrm{I}_{j}=\left(a_{j} ; b_{j}\right)=(2 \pi j / m, 2 \pi(j+1) / m), j=0,1, \ldots, m-1$. We take $m$ so big that the variation of $g$ and $\tilde{g}$ in $I_{j}$ is less than $\varepsilon(>0)$. It follows that $g_{m}(x)=g(x) \cos m x-\tilde{g}(x) \sin m x$ differs from

$$
g\left(a_{j}\right) \cos m x-\tilde{g}\left(a_{j}\right) \sin m x
$$

by less than $2 \varepsilon$. The last expression equals $\left|\mathrm{G}\left(a_{j}\right)\right| \cos \left(m x+t_{j}\right)$ where $t_{j}$ is such that $\operatorname{tant}_{j}=\tilde{g}\left(a_{j}\right) / g\left(a_{j}\right)$. It follows

$$
\begin{aligned}
\int_{\mathrm{I}_{j}}\left|g_{m}\right| & =\left|\mathrm{G}\left(a_{j}\right)\right| \int_{\mathrm{I}_{j}}\left|\cos \left(m x+t_{j}\right)\right| \mathrm{d} x+\left|\mathrm{I}_{j}\right| 0(\varepsilon) \\
& =(2 / \pi)\left|\mathrm{G}\left(a_{j}\right)\right|\left|\mathrm{I}_{j}\right|+\left|\mathbf{I}_{j}\right| 0(\varepsilon) .
\end{aligned}
$$

Adding for $j=0,1, \cdots, m-1$ and letting $m \rightarrow \infty$ and $\varepsilon \rightarrow 0$ we obtain (2.2).

Lemma 3. - Suppose that $m_{1}, m_{2}, \ldots$ is a sequence of positive integers such that any integer can be writen in at most one way in the form $b_{1} m_{1}+\cdots+b_{n} m_{n}$, for some integer $n$, where $b_{j} \in\{-1,0,1\}, j=1,2, \ldots$ Then for any $g$ of the form $g(x)=a_{\theta}+a_{1} \exp (i x)+\cdots+a_{n} \exp ($ inx $)+\cdots$ we have

$$
\begin{equation*}
\left\{\sum_{j=1}^{\infty}\left|a_{m_{j}}\right|^{2}\right\}^{1 / 2} \leqslant \mathrm{C} \int|g|\left(\log ^{+}|g|\right)^{1 / 2}+\mathrm{C} \tag{2.3}
\end{equation*}
$$

where $\log ^{+} a=\log a$ if $a \geqslant 1$ and $\log ^{+} a=0$ if $0<a \leqslant 1$.

Proof. - In the case of a lacunary sequence $m_{j}$, i.e. $m_{j+1} / m_{j} \geqslant a>1$ for all $j$, this result, due to Zygmund, is known. The proof given in [4], XII 7.6 works word for word in the more general case we need here.

Lemma 4. -

$$
\begin{equation*}
\sum_{s=n}^{2 n}\left(1 / 2^{s}\right)\binom{s}{n}=1 \tag{2.4}
\end{equation*}
$$

Proof. - We write $\mathrm{A}_{n}=\binom{n}{n} 2^{n}+\binom{n+1}{n} 2^{n-1}+\cdots+\binom{2 n}{n}$ and observe that (2.4) is equivalent to $\mathrm{A}_{n}=2^{2 n}$. Using the formula

$$
\binom{a+1}{b+1}=\binom{a}{b}+\binom{a}{b+1}
$$

we obtain easily $A_{n+1}=2 A_{n}+(1 / 2) A_{n+1}$ i.e. $A_{n+1}=4 A_{n}$. The proof is completed by induction on $n$.

## 3. The main lemma.

Let $n_{1}<n_{2}<\ldots<n_{\mathrm{N}}$ be N integers and write

$$
\Gamma=\left\{n_{1}, n_{2}, \ldots, n_{\mathrm{N}}\right\}, f(x)=\sum_{m \in \Gamma} \cos m x .
$$

Let $k_{0}<k_{1}<\ldots<k_{2 n}$ be $2 n+1$ non negative distinct integers such that for each $r=0,1, \ldots, 2 n$ there are elements of $\Gamma$ which are odd multiples of $2^{k_{r}}$. We write

$$
f_{r}(x)=\sum_{m \in \Gamma_{r}} \cos m x, \quad \Gamma_{r}=\left\{m \in \Gamma: m=\text { odd multiple of } 2^{k_{r}}\right\} .
$$

We define now the function $q$ to be 1 if more than $n$ of the $f_{r}^{\prime} s$, $r=0,1, \ldots, 2 n$, are positive and -1 otherwise. Thus $q(x)=2 \chi(x)-1$ where $\chi(x)$ is the characteristic function of the set where the number of positive $f_{r}$ 's exceeds the number of negative ones.

Lemma 5. - There is a set $\mathrm{E} \subset[0,2 \pi]$ and positive constants $b_{n}, b_{n+1}, \ldots, b_{2 n}$ such that $|\mathrm{E}|=1-1 / 2^{n}, b_{n}+b_{n+1}+\cdots+b_{2 n}=1$ and

$$
\begin{equation*}
\int f q \geqslant \sum_{s=n}^{2 n} b_{s}\left\|f_{s}\right\|+\left(1 / 2^{n-1}\right) \int_{E}\left|f_{n-1}\right| \tag{3.1}
\end{equation*}
$$

Since the proof of this lemma is relatively long, it may preferably be read after paragraph 4 where its role to the proof of theorem 1 is explained.

Proof. - We write $g_{r}(x)=\operatorname{sgn} f_{r}(x)$ and observe that
(3.2) The spectrum of $g_{r}$ and of any product of the form $g_{r} g_{s} \ldots g_{t}$, $r<s<\ldots<t$, contains only odd multiples of $2^{k_{r}}$.

This property is an immediate consequence of the trivial fact that an integrable real function $f$ has a spectrum consisting of odd multiples of $2^{k}$ if and only if $f$ is $\left(2 \pi / 2^{k}\right)$-periodic and $f\left(\frac{\pi}{2^{k}}+x\right)=-f(x)$.

Let $\varepsilon=\left\{\varepsilon_{0}, \ldots, \varepsilon_{2 n}\right\}$ be a sequence of +1 's and -1 's and let $\Phi$ be the set of such sequences which contain more +1 than -1 . The function $\chi(x)$ mentioned above is then given by the formula

$$
\chi(x)=\sum_{\varepsilon \in \Phi} \prod_{k=0}^{2 n}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)
$$

Since $\int f=0$ we have

$$
\int f q=2 \int f \chi=2 \int\left(f_{0}+\cdots+f_{2 n}\right) \chi
$$

where the last equality is a consequence of (3.2). Thus

$$
\int f q=2 \sum_{s=0}^{2 n} \int f_{s} \chi
$$

In order to prove (3.1) we shall show that all integrals $\mathrm{A}_{s}=\int f_{s} \chi$ are positive and that $2\left(\mathrm{~A}_{n}+\mathrm{A}_{n+1}+\cdots \mathrm{A}_{2 n}\right)$ and $2 \mathrm{~A}_{n-1}$ exceed the first and second term respectively of the right hand side of (3.1). To this end we examine $\mathrm{A}_{s}$ for a fixed $s . \mathrm{A}_{s}$ is the sum of the integrals

$$
\int f_{s} \prod_{k=0}^{2 n}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)
$$

for all choices of $\varepsilon$ in $\Phi$. We observe now that

$$
\left.\int f_{s} \prod_{k=0}^{2 n}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)=\int \prod_{k<s}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right) \cdot f_{s}\left(\frac{1+\varepsilon_{s} g_{s}}{2}\right) \cdot \prod_{k>s} \frac{1+\varepsilon_{k} g_{k}}{2}\right)
$$

Because of (3.2) the contribution of the first factor in the last integral will be only a factor $1 / 2^{s}$ and hence

$$
\begin{align*}
\int f_{s} \prod_{k=0}^{2 n}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right) & =\left(1 / 2^{s}\right) \int f_{s}\left(\frac{1+\varepsilon_{s} g_{s}}{2}\right) \prod_{k>s}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)  \tag{3.3}\\
& =\left(1 / 2^{s+1}\right) \int \varepsilon_{s}\left|f_{s}\right| \prod_{k>s}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)
\end{align*}
$$

where we used again (3.2) in the last equality.
Consider now the contribution to $\mathrm{A}_{s}$ of those sequences $\varepsilon$ which have a
definite pattern for $k>s$ and suppose that this pattern contains $m$, $0 \leqslant m \leqslant \min (n, 2 n-s)$ elements equal to -1 .

We divide $\Phi$, the class of admissible $\varepsilon$ 's, into $n+1$ classes $\Phi_{0}$, $\Phi_{1}, \ldots, \Phi_{n}$ according to the number of elements equal to -1 that they contain. The elements $\varepsilon$ with the given pattern for $k>s$ are distributed among the $\Phi_{j}$ 's in the following manner : (i) There are no such elements for $j<m$, (ii) There is one such element in $\Phi_{m}$ with $\varepsilon_{s}=1$ (iii) There are $\binom{s}{j-m-1}$ with $\varepsilon_{s}=-1$ and $\binom{s}{j-m}$ with $\varepsilon_{s}=1$ in $\Phi_{j}, j>m$.

It follows that the contribution to $\mathrm{A}_{s}$ of the $\varepsilon$ 's with the given pattern for $k>s$ is

$$
\begin{align*}
&\left\{\left(1 / 2^{s+1}\right) \int\left|f_{s}\right| \prod_{k>s}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)\right\}\left\{1+\left\{\binom{s}{1}-\binom{s}{0}\right\}+\cdots\right.  \tag{3.4}\\
&\left.+\left\{\binom{s}{n-m}-\binom{s}{n-m-1}\right\}\right\} \\
&=\left(1 / 2^{s+1}\right)\binom{s}{n-m} \int\left|f_{s}\right| \prod_{k>s}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)
\end{align*}
$$

where $\binom{s}{a}=0$ if $a>s$. A $A_{s}$ will be obtained by summing these expressions over all $\varepsilon$ 's with a pattern having $m$ elements equal to -1 for $k>s$ and then summing over all $m$ with $\max (0, n-s) \leqslant m \leqslant \min (n, 2 n-s)$.

Thus it is evident that all $\mathrm{A}_{s}$ 's are $>0$. We examine now the cases $s=n-1$ and $s \geqslant n$.
$\underline{s=n-1}$. Since $\binom{s}{n-m}=1, \mathrm{~A}_{n-1}$ will exceed

$$
\left(1 / 2^{n}\right) \int\left|f_{n-1}\right| \sum \prod_{k>n-1}\left(\frac{1+\varepsilon_{k} g_{k}}{2}\right)
$$

where the summation exceeds over all choices of +1 and -1 for the $\varepsilon_{n}$, $\varepsilon_{n+1}, \ldots, \varepsilon_{2 n}$ except the choices $\varepsilon_{n}=\varepsilon_{n+1}=\cdots=\varepsilon_{2 n}=-1$ and

$$
\varepsilon_{n}=\varepsilon_{n+1}=\cdots=\varepsilon_{2 n}=1
$$

We conclude that the sum appearing inside the integral sign equals 1 for all $x$ except for the set of points where $f_{n}, f_{n+1}, \cdots, f_{2 n}$ are all $\geqslant 0$ or all $\leqslant 0$. The last set has measure

$$
\int_{k>n-1}\left(\frac{1-g_{k}}{2}\right)+\int_{k>n-1} \prod_{2}\left(\frac{1+g_{k}}{2}\right)=1 / 2^{n}
$$

and so its complement E has measure $1-\left(1 / 2^{n}\right)$. This shows that $2 \mathrm{~A}_{n-1}$ exceeds the last term in the right hand side of (3.1).
$s \geqslant n$. In this case all choices of $\varepsilon_{k}, k \geqslant n$, are permissible and all the factors $\binom{s}{n-m}$ are not less than $\binom{s}{n}$. Arguing as in the previous case we obtain

$$
2 \mathrm{~A}_{s} \geqslant 2\left(1 / 2^{s+1}\right)\binom{s}{n} \int\left|f_{s}\right|=\left(1 / 2^{s}\right)\binom{s}{n}\left\|f_{s}\right\|
$$

Writing $b_{s}=\left(1 / 2^{s}\right)\binom{s}{n}, s=n, n+1, \ldots, 2 n$ and using lemma 4 we see that the condition $b_{n}+b_{n+1}+\cdots+b_{2 n}=1$ is satisfied. This completes the proof of lemma 5 .

## 4. Proof of theorem 1.

We recall our notation

$$
\Gamma=\left\{n_{1}, n_{2}, \ldots, n_{\mathrm{N}}\right\}, \quad \mathrm{F}(x)=f(x)+i \widetilde{f}(x)=\sum_{j=1}^{\mathrm{N}} \exp \left(i n_{j} x\right)
$$

We shall prove theorem 1 by induction on N , so we assume that

$$
\|H\| \geqslant C_{0}(\log M) /(\log \log M)^{2}
$$

for all exponential sums $H$ with $M<N$ non zero terms, where $C_{0}$ will be determined in the course of the proof. We also recall that in this paragraph we shall give the proof for exponential sums only. The case of more general polynomials is essentially the same (see section 5). To avoid trivialities we assume, as we may, that N is large.

We shall first replace $\Gamma$ by one of its translates. This obviously does not affect $F$ and allows a profitable use of lemma 5.

We write the numbers $n_{1}, \ldots, n_{N}$ in the dyadic system and substract their common tail (if any). This amounts to a translation which leaves all the $n_{j}$ 's positive. Let $2^{k_{0}}$ be the highest power of 2 which divides all the elements of the so translated sequence. There are certainly odd and even multiples of $2^{k_{0}}$. If the number of odd ones exceeds the number of the even ones then we add $2^{k_{0}}$ to all the elements of $\Gamma$. We write $\Gamma_{0}$ for the set of odd multiples of $2^{k_{0}}$. Now we consider the set of even multiples of $2^{k_{0}}$ and substract again their common tail from all the elements of $\Gamma$. Let $2^{k_{1}}\left(k_{1}>k_{0}\right)$ be the highest
power of 2 which divides all the even multiples of $2^{k_{0}}$. If there are more odd than even multiples of $2^{k_{1}}$ (among the even multiples of $2^{k_{0}}$ ) we add $2^{k_{1}}$ to all elements of $\Gamma$. It is obvious that the operations in the second step do not affect $\left|\Gamma_{0}\right|$ and $2^{k_{0}}$. We write $\Gamma_{1}$ for the set of odd multiples of $2^{k_{1}}$ and we continue in the same way until the sequence $\Gamma$ is exhausted. We obtain thus a sequence $\Gamma_{0}, \Gamma_{1}, \ldots, \Gamma_{r}$ of disjoint subsets of $\Gamma$ such that $\Gamma_{j}$ contains only odd multiples of $2^{k_{j}}, j=0,1, \ldots, r,\left|\Gamma_{j}\right| \leqslant\left|\Gamma_{j+1}\right|+\cdots+\left|\Gamma_{r}\right|, j<r$ and $\Gamma=\Gamma_{0} \cup \Gamma_{1} \cup \ldots \cup \Gamma_{r}$.

Finally we translate the sequence $\Gamma$ by a large multiple of $2^{k_{r}}$ so that the $L^{1}$ norm of any part of $F$ will differ from $\pi / 2$ times the $L^{1}$ norm of its real part by less than $1 / \mathrm{N}$. This is possible because of lemma 2 .

Using now lemma 5 we have

$$
\begin{align*}
\|\mathrm{F}\| & =(\pi / 2)\|f\|+0\left(\mathrm{~N}^{-1}\right) \geqslant(\pi / 2) \int f q+0\left(\mathrm{~N}^{-1}\right)  \tag{4.1}\\
\geqslant(\pi / 2) & \sum_{s=n}^{2 n} b_{s}\left\|f_{s}\right\|+(\pi / 2)\left(1 / 2^{n-1}\right) \int_{\mathrm{E}}\left|f_{n-1}\right|+0\left(\mathrm{~N}^{-1}\right) \\
& =\sum_{s=n}^{2 n} b_{s}\left\|\mathrm{~F}_{s}\right\|+\left(\mathrm{C} / 2^{n-1}\right) \int_{\mathrm{E}}\left|f_{n-1}\right|+0\left(\mathrm{~N}^{-1}\right)
\end{align*}
$$

where $\mathrm{F}_{s}=\sum_{m \in \Gamma_{s}} \exp (i m x)$ and E depends on the choice of $f_{s}$ 's, $s=0,1, \ldots, 2 n$. We shall now consider two cases :

Case $a$. «There are $2 n+1$, with $n$ an integer satisfying the inequalities $\log \log \log \mathrm{N}<n \log 2<1+\log \log \log \mathrm{N}$, sets $\Gamma_{j}$ such that

$$
\left|\Gamma_{j}\right| \geqslant N /(\log N)^{4} » .
$$

In this case the induction hypothesis and the fact that

$$
b_{n}+b_{n+1}+\cdots+b_{2 n}=1 \text { imply }
$$

$$
\begin{align*}
\sum_{s=n}^{2 n} b_{s}\left\|\mathrm{~F}_{s}\right\| & \geqslant \mathrm{C}_{0}\left(\frac{\log \mathrm{~N}-4 \log \log \mathrm{~N}}{(\log \log \mathrm{~N})^{2}}\right)(1+0(1 / \log \mathrm{N}))  \tag{4.2}\\
& \geqslant \mathrm{C}_{0}\left(\frac{\log \mathrm{~N}}{(\log \log \mathrm{~N})^{2}}\right)-\frac{5 \mathrm{C}_{0}}{\log \log \mathrm{~N}}
\end{align*}
$$

provided that N is sufficiently large.
We shall show that the remaining term $\left(1 / 2^{n-1}\right) \int_{E}\left|f_{n-1}\right|$ of (4.1) exceeds $5 \mathrm{C}_{0} / \log \log \mathrm{N}$ if $\mathrm{C}_{0}$ is suitably chosen.

We start with a few simple remarks :
(i) Except for a factor $1 / 2, f_{n-1}$ is an exponential sum and hence lemma 1 applies to $2 f_{n-1}$.
(ii) The norm $\left\|f_{n-1}\right\|$ is bounded by the norm of the sum of all terms in $F$ corresponding to frequencies which are multiples (even and odd) of $2^{k_{n-1}}$. The norm of this sum is in turn bounded by $\|F\|$.
(iii) We may obviously assume that $\|\mathrm{F}\| \leqslant \log \mathrm{N}$, since otherwise there is nothing to prove.
(iv) The factors $(1 /|\mathrm{E}|)^{|E|}$ and $\left(1 /\left|\mathrm{E}^{\prime}\right|\right)^{\left|\mathrm{E}^{\prime}\right|}$ appearing in (2.1) are bounded by an absolute constant.

Using these remarks and applying lemma 1 we obtain

$$
1 \leqslant \mathrm{C}\left(\int_{\mathrm{E}}\left|f_{n-1}\right|\right)^{||\mathbb{E}|}\left\|f_{n-1}\right\|^{|\mathbf{E}|} \leqslant \mathrm{C}\left(\int_{\mathrm{E}}\left|f_{n-1}\right|\right)^{|\mathrm{E}|}
$$

where in the last inequality we used (iii) and the estimate

$$
\left|E^{\prime}\right|=1 / 2^{n} \leqslant 1 / \log \log N
$$

It follows

$$
\begin{equation*}
\int_{\mathrm{E}}\left|f_{n-1}\right| \geqslant \mathrm{C} \tag{4.3}
\end{equation*}
$$

(4.1), (4.2), (4.3) and the inequality $1 / 2^{n-1}>1 / \log \log N$ yield
$\|F\| \geqslant C_{0}\left(\frac{\log N}{(\log \log N)^{2}}\right)-\frac{5 C_{0}}{\log \log N}+0\left(N^{-1}\right)+\frac{C}{2^{n-1}}$

$$
\geqslant \mathrm{C}_{0}\left(\frac{\log \mathrm{~N}}{(\log \log \mathrm{~N})^{2}}\right)
$$

provided that N is sufficiently large. This completes the proof of case $a$.

Case b. «At most $4 \log \log \log \mathrm{~N} \Gamma_{j}$ 's are such that

$$
\left|\Gamma_{j}\right| \geqslant \mathrm{N} /(\log \mathrm{N})^{4} » .
$$

Let $\Gamma_{j_{1}}, \Gamma_{j_{2}}, \ldots, \Gamma_{j_{k}}, j_{1}<j_{2}<\ldots<j_{k}, k<4 \log \log \log N$ be the $\Gamma_{j}$ 's with more than $\mathrm{N} /(\log \mathrm{N})^{4}$ elements. We shall show that in this case there are more than $(\log \mathrm{N})^{3}$ classes $\Gamma_{j}$. Indeed we may assume that $j_{1}$, $j_{2}-j_{1}, \ldots, j_{k}-j_{k-1}$ are less than $(\log \mathrm{N})^{3}$. We write

$$
\Gamma_{j}^{\prime}=\Gamma_{j+1} \cup \ldots \cup \Gamma_{r}
$$

i.e. the set of even multiples of $2^{k_{j}}$. Since $\left|\Gamma_{j}^{\prime}\right| \geqslant\left|\Gamma_{j}\right|$ we have

$$
\left|\Gamma_{j_{1}}\right| \geqslant(1 / 2)\left|\Gamma_{j_{1}} \cup \Gamma_{j_{1}}\right| \geqslant(1 / 2)\left\{\left.N-\frac{N}{(\log N)^{4}}(\log N)^{3} \right\rvert\,=(1 / 2)\left\{N-\frac{N}{\log N}\right\} .\right.
$$

Continuing in the same way we obtain

$$
\left|\Gamma_{j_{h}}\right| \geqslant\left(1 / 2^{h}\right)\left\{\mathbf{N}-\frac{\mathrm{N}}{\log \mathbf{N}}\left(1+2+\cdots+2^{h-1}\right)\right\}, 1 \leqslant h \leqslant k .
$$

Taking $h=k$ in the last inequality we see that $\left|\Gamma_{j_{k}}\right|$ exceeds
$\mathrm{CN} /(\log \log \mathrm{N})^{4}$.
Since $\left|\Gamma_{j}\right| \leqslant N /(\log N)^{4}$ if $j \geqslant j_{k}$, the number of $\Gamma_{j}$ 's with $j>j_{k}$ exceeds $\frac{\mathrm{C}(\log \mathrm{N})^{4}}{(\log \log \mathrm{~N})^{4}} \geqslant(\log \mathrm{~N})^{3}$. On choosing now one frequency from each such class we obtain a subsequence of $\Gamma$ which satisfies the hypotheses of lemma 3. Applying this lemma and the obvious inequality $\log |F| \leqslant \log N$ we have

$$
(\log N)^{1 / 2}\|F\| \geqslant C(\log N)^{3 / 2}
$$

provided than N is large enough. If $\mathrm{C}_{0}$ is chosen less than the constant C in the above inequality then (1.1) follows.

Since the cases $a$ and $b$ are obviously complementary the proof of theorem 1 is complete.

## 5. Remarks.

(i) Minor changes are needed for the proof of the general case of theorem 1 (coefficients not necessarily equal to 1 ). Only the application of lemma 3 in case $b$ of section 4 deserves to be mentioned. In this case the assumption $\|\mathrm{F}\| \leqslant \log \mathrm{N}$ implies $\|\mathrm{F}\|_{\infty} \leqslant \mathrm{N} \log \mathrm{N}$ and hence

$$
\left(\log ^{+}|\mathrm{F}|\right)^{1 / 2} \leqslant 2(\log \mathrm{~N})^{1 / 2}
$$

The extra factor 2 has obviously no effect to the proof.
(ii) Examining the proof of lemma 5 we see that more terms of the form $a_{r s} \int_{E_{r}}\left|f_{s}\right|$ with $a_{r s}>0$ and $0<\left|\mathrm{E}_{r}\right|<1$ could be added to the right hand side of (3.1). This can conceivably lead to an improvement of the factor $(\log \log N)^{-2}$ in (1.1). However, as far as we have to rely on lemmas 1 and 3 (or even lemma 4 of [2] which has not been used here), there is no hope that we can obtain the conjectured best bound $\mathrm{C} \log \mathrm{N}$. It is because of this
reason that we did not base our proof on the refinements of lemma 5 mentioned above, but we prefered to keep the exposition as simple as possible at the cost of a probably better final estimate (see also remark $b$ of [2]).
(iii) A common feature of the present proof, as well those used previously in connection with Littlewood's conjecture, is the following : Directly or indirectly we try to find a function $q$ such that $\|q\|_{\infty} \leqslant 1$ and $\int f q$ is as large as possible. We assume that

$$
f(x)=\cos \left(n_{1} x\right)+\cos \left(n_{2} x\right)+\cdots+\cos \left(n_{\mathrm{N}} x\right) .
$$

The best choice of $q$ is obviously sgnf, in which case $\|f\|$ is the sum of the $\hat{q}\left(n_{j}\right)$ 's. However to obtain information on $\widehat{\operatorname{sgnf}}\left(n_{j}\right)$ 's appears to be a difficult task. We are thus led, very losely speaking, to « approximate » sgnf by another bounded function which is easier to handle. The choice in the present paper was the characteristic function of the set where there are more positive than negative parts of a suitably chosen decomposition of $f$.

The above choice suggests another possible candidate for $q$; namely the characteristic function of the set where there are more positive than negative terms $\cos n_{j} x$. Again it appears to be a difficult task to obtain information on the $n_{j}, 1 \leqslant j \leqslant \mathrm{~N}$, Fourier coefficients of this $q$.

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> S. K. Pichorides,
> Perm. address
N. R. C. Demokritos

Aghia Paraskevi
Athens, Greece.
Pres. address
Univ. Paris Sud-bât. 425, 91405 Orsay, France.

