## 3.6 Lacunary Series

it would follow that  $A^r \leq m$ , which contradicts our choice of *r*. Likewise, we eliminate the case  $\max(\mu_{j_1}, \ldots, \mu_{j_m}) < \max(\mu_{k_1}, \ldots, \mu_{k_m})$ . We conclude that these numbers are equal. We can now continue the same reasoning using induction to conclude that if  $\mu_{j_1} + \cdots + \mu_{j_m} = \mu_{k_1} + \cdots + \mu_{k_m}$ , then

$$\{\mu_{k_1},\ldots,\mu_{k_m}\}=\{\mu_{j_1},\ldots,\mu_{j_m}\}.$$

In view of this fact and of the permutations involved in the previous sum, we obtain

$$\int_0^1 |\varphi_s(x)|^{2m} dx \le m! \sum_{j_1=1}^N \cdots \sum_{j_m=1}^N |\widehat{\varphi}_s(\mu_{j_1})|^2 \cdots |\widehat{\varphi}_s(\mu_{j_m})|^2 = m! (\|\varphi_s\|_{L^2}^2)^m,$$

which implies that  $\|\varphi_s\|_{L^{2m}} \leq (m!)^{\frac{1}{2m}} \|\varphi_s\|_{L^2}$  for all  $s \in \{1, 2, \dots, r\}$ . Then we have

$$\|f_N\|_{L^p} \leq \|f_N\|_{L^{2m}} \leq \sqrt{r} \left(\sum_{s=1}^r \|\varphi_s\|_{L^{2m}}^2\right)^{\frac{1}{2}} \leq c_{r,m} \left(\sum_{s=1}^r \|\varphi_s\|_{L^2}^2\right)^{\frac{1}{2}} = c_{r,m} \|f_N\|_{L^2},$$

since the functions  $\varphi_s$  are orthogonal in  $L^2$ . Here  $\sqrt{r(m!)^{\frac{1}{2m}}}$ . Since *r* can be chosen to be  $[\log_A m] + 1$  and *m* can be taken to be  $[\frac{p}{2}] + 1$ , for every  $f_N$  of the form (3.6.10), we have now established the inequality

$$||f_N||_{L^p(\mathbf{T}^1)} \le c_p(A) ||f_N||_{L^2(\mathbf{T}^1)}, \qquad p \ge 2,$$
 (3.6.11)

with  $c_p(A) = \sqrt{1 + \left[\log_A\left(\left[\frac{p}{2}\right] + 1\right)\right]} \left(\left(\left[\frac{p}{2}\right] + 1\right)!\right)^{\frac{1}{\left[\frac{p}{2}\right] + 1}}$ .

To replace  $f_N$  by f in (3.6.11), we recall our assumption that  $f \in L^2(\mathbf{T}^1)$ . We observe that  $f_N \to f$  in  $L^2$  and thus  $f_{N_j}$  tends to f a.e. for some subsequence. Then Fatou's lemma and (3.6.11) imply for 1

$$\begin{split} \int_{0}^{1} |f(x)|^{p} dx &= \int_{0}^{1} \liminf_{j \to \infty} |f_{N_{j}}(x)|^{p} dx \\ &\leq \liminf_{j \to \infty} \int_{0}^{1} |f_{N_{j}}(x)|^{p} dx \\ &\leq c_{p}(A)^{p} \liminf_{j \to \infty} \left\| f_{N_{j}} \right\|_{L^{2}}^{p} \\ &= c_{p}(A)^{p} \left\| f \right\|_{L^{2}}^{p}. \end{split}$$

We conclude that

$$||f||_{L^{p}(\mathbf{T}^{1})} \leq c_{p}(A) ||f||_{L^{2}(\mathbf{T}^{1})}, \qquad p \geq 2.$$
 (3.6.12)

By interpolation we obtain

$$\|f\|_{L^{2}} \leq \|f\|_{L^{4}}^{\frac{2}{3}} \|f\|_{L^{1}}^{\frac{1}{3}} \leq \left([\log_{A} 3] + 1\right)^{\frac{1}{2} \cdot \frac{2}{3}} \|f\|_{L^{2}}^{\frac{2}{3}} \|f\|_{L^{1}}^{\frac{1}{3}}$$