Multi-Variable White Noise Functions: Standard Setup Revisited

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1 Introduction

In the recent development of white noise theory the framework proposed by Cochran–Kuo–Sengupta [4] has become more important for their characterization theorems, see also [1]. In fact, much attention has been paid to characterization theorems for the test functions \mathcal{W} , for the generalized functions \mathcal{W}^* , for white noise operators $\mathcal{L}(\mathcal{W},\mathcal{W}^*)$ and for $\mathcal{L}(\mathcal{W},\mathcal{W})$. As was pointed out first by Chung–Chung–Ji [2], those characterization theorems are related each other, however, the statements are not unified because their objects are different so far as we are concerned with a single CKS-space over a particular underlying Gelfand triple. In this paper, using the standard setup of white noise calculus proposed by Hida–Obata–Saitô [6] and by Obata [12], we unify those characterization theorems into a single statement.

Let $S_A(U)$ and $S_B(V)$ be countable Hilbert nuclear spaces constructed from $L^2(U)$ and $L^2(V)$ in the standard manner, respectively, see §2. Then, for two weight sequences $\alpha = \{\alpha(n)\}_{n=0}^{\infty}$ and $\beta = \{\beta(n)\}_{n=0}^{\infty}$ we consider CKS-spaces of test white noise functions defined by

$$\mathcal{U} \equiv \Gamma_{\alpha}(\mathcal{S}_A(U)), \qquad \mathcal{V} \equiv \Gamma_{\beta}(\mathcal{S}_B(V)).$$

We assume condition (H1) for both $S_A(U)$ and $S_B(V)$ and conditions (A1)-(A4) for α and β . These conditions are described in §§2-3. Then the main result is stated in the following

Theorem 1.1 For a continuous operator $\Xi \in \mathcal{L}(\mathcal{U}, \mathcal{V})$ put

$$\Theta(\xi, \eta) = \langle \langle \Xi \phi_{\xi}, \phi_{\eta} \rangle \rangle, \qquad \xi \in \mathcal{S}_{A}(U), \quad \eta \in \mathcal{S}_{B}(V), \tag{1}$$

where ϕ_{ξ} and ϕ_{η} are exponential vectors in \mathcal{U} and \mathcal{V} , respectively. Then, Θ satisfies the following two conditions:

- (O1) Θ is a Gâteaux-entire function on $\mathcal{S}_A(U) \times \mathcal{S}_B(V)$;
- (O2) for any $p \ge 0$ there exist $q \ge 0$ and $C \ge 0$ such that

$$|\Theta(\xi,\eta)|^2 \le CG_{\alpha}(|\xi|_{p+q}^2)G_{1/\beta}(|\eta|_{-p}^2), \qquad \xi \in \mathcal{S}_A(U), \quad \eta \in \mathcal{S}_B(V),$$

where G_{α} and $G_{1/\beta}$ are exponential generating functions of the weight sequences α and $1/\beta$, respectively.

Conversely, if a C-valued function Θ defined on $\mathcal{S}_A(U) \times \mathcal{S}_B(V)$ fulfills conditions (O1) and (O2), there exists a unique continuous operator $\Xi \in \mathcal{L}(\mathcal{U}, \mathcal{V})$ satisfying (1).

Specializing the underlying spaces $S_A(U)$ and $S_B(V)$, we obtain the characterization theorems mentioned at the beginning as corollaries of our main theorem. Moreover, our theorem yields characterization theorems for multi-variable white noise functions in a highly general form. It is noteworthy that multi-variable white noise functions have become more important in applications [13]. Further development is expected together with another type of characterization theorems based on Bargmann–Segal spaces, which has been also extensively studied along with complex white noise [7].

2 Standard Construction of an Underlying Gelfand Triple

We assemble some notions and results in [12]. Let U be a topological space equipped with a σ -finite Borel measure ν and consider the complex Hilbert space $L^2(U) = L^2(U, \nu)$. Let A be a selfadjoint operator in $L^2(U)$ such that inf Spec (A) > 0. With each $p \in \mathbf{R}$ we associate a Hilbert space $E_p(U)$ with a norm defined by

$$|\xi|_p = |A^p \xi|_{L^2(U)}, \qquad p \in \mathbf{R}.$$

More precisely, for $p \geq 0$, $E_p(U)$ consists of $\xi \in L^2(U)$ satisfying $|\xi|_p < \infty$ and $E_{-p}(U)$ is the completion of $L^2(U)$ with respect to the norm $|\cdot|_{-p}$. Thus we come to a countable Hilbert space:

$$S_A(U) = \underset{p \to \infty}{\operatorname{proj lim}} E_p(U).$$

The strong dual space of $S_A(U)$ is identical to the inductive limit:

$$\mathcal{S}_A^*(U) = \inf_{p \to \infty} \lim_{E \to p} E_{-p}(U)$$

and we come to a rigging:

$$S_A(U) \subset L^2(U) \subset S_A^*(U).$$
 (2)

The canonical C-bilinear form on $\mathcal{S}_A^*(U) \times \mathcal{S}_A(U)$ is denoted by $\langle \cdot, \cdot \rangle$. Then by definition the norm of $L^2(U)$ is given by $|\xi|_0^2 = \langle \bar{\xi}, \xi \rangle$.

Lemma 2.1 A countable Hilbert space $S_A(U)$ defined as above is nuclear if and only if there exists r > 0 such that A^{-r} is of Hilbert-Schmidt type.

As for a spectral property of A we consider

(H1) inf Spec (A) > 1 and A^{-r} is of Hilbert-Schmidt type for some r > 0.

The first condition is taken into account beforehand. It follows from (H1) that

$$||A^{-1}||_{OP} < 1, \qquad \lim_{r \to \infty} ||A^{-r}||_{HS} = 0.$$
 (3)

Definition A countable Hilbert nuclear space $S_A(U)$ constructed from $L^2(U)$ by means of a selfadjoint operator A satisfying (H1) is called *standard*.

As is suggested by (2), it is natural to consider $\mathcal{S}_A(U)$ and $\mathcal{S}_A^*(U)$ are spaces of test functions and generalized functions (or distributions) on U, respectively. However, it is not clear at all whether the delta function (evaluation map) is a member of $\mathcal{S}_A^*(U)$. On the contrary, continuity of a test function does not follow automatically. By construction each element of $\mathcal{S}_A(U)$ is merely a function on U which is determined up to ν -null functions. We thus come to:

(H2) for each function $\xi \in \mathcal{S}_A(U)$ there exists a unique continuous function $\widetilde{\xi}$ on U such that $\xi(u) = \widetilde{\xi}(u)$ for ν -a.e. $u \in U$.

Once this condition is satisfied, we consider $\mathcal{S}_A(U)$ always as a space of continuous functions on U and we do not use the exclusive symbol $\tilde{\xi}$. Under (H2) we put two more hypotheses to keep a delta function in $\mathcal{S}_A^*(U)$:

- (H3) for each $u \in U$ the evaluation map $\delta_u : \xi \mapsto \xi(u), \xi \in \mathcal{S}_A(U)$, is a continuous linear functional, i.e., $\delta_u \in \mathcal{S}_A^*(U)$;
- (H4) the map $u \mapsto \delta_u \in \mathcal{S}_A^*(U)$, $u \in U$, is continuous with respect to the strong dual topology of $\mathcal{S}_A^*(U)$.

Conditions similar to (H1)-(H4) were also discussed by Kubo-Takenaka [11]. These hypotheses are essential for topological arguments of $S_A(U)$. Here we recall the following

Proposition 2.2 Let $S_A(U)$ be a standard countable Hilbert space and let $\xi_n \in S_A(U)$, $n = 1, 2, \dots$, be a sequence converging to 0 in $S_A(U)$. If (H2) and (H3) are satisfied, then the sequence converges pointwisely, i.e., $\lim_{n\to\infty} \xi_n(u) = \xi(u)$ for any $u \in U$. Moreover, if (H4) is satisfied in addition, the pointwise convergence is uniform on every compact subset of U.

Proposition 2.3 Let $S_A(U)$ be a standard countable Hilbert space satisfying conditions (H2) and (H3). Then,

$$||A^{-r}||_{\mathrm{HS}}^2 = \int_U |\delta_u|_{-r}^2 \nu(du) = \sum_{j=0}^\infty \lambda_j^{-2r} < \infty,$$

where $1 < \lambda_1 \le \lambda_2 \le \cdots$ are the eigenvalues of A.

Recall that for two selfadjoint operators A_i in a Hilbert space H_i (i = 1, 2) their tensor product $A_1 \otimes A_2$ becomes a selfadjoint operator in $H_1 \otimes H_2$ in a canonical way. Moreover, if inf Spec $(A_i) > 0$ for i = 1, 2, then inf Spec $(A_1 \otimes A_2) > 0$ as well.

Proposition 2.4 Let $S_A(U)$ and $S_B(V)$ be standard countable Hilbert nuclear spaces. Then the canonical isomorphism $L^2(U \times V) \cong L^2(U) \otimes L^2(V)$ induces a topological isomorphism:

$$S_{A\otimes B}(U\times V)\cong S_A(U)\otimes S_B(V).$$
 (4)

Moreover, if both $S_A(U)$ and $S_B(V)$ satisfy hypotheses (H2)-(H4), so does $S_{A\otimes B}(U\times V)$.

Useful sufficient conditions for (H2)-(H4) are known, see [12, §1.4]. In fact, these conditions are essential to formulate quantum white noise $\{a_u, a_u^*; u \in U\}$, however, in this paper we do not go into this subject.

3 Conditions for Weight Sequences

After Asai-Kubo-Kuo [1] we introduce some general notion for positive sequences. A sequence $\alpha = {\{\alpha(n)\}_{n=0}^{\infty}}$ of positive numbers is called *log-concave* if

$$\alpha(n)\alpha(n+2) \le \alpha(n+1)^2, \qquad n = 0, 1, 2, \dots$$

Two positive sequences $\alpha = \{\alpha(n)\}_{n=0}^{\infty}$ and $\beta = \{\beta(n)\}_{n=0}^{\infty}$ are called *equivalent* if there exist positive constants $K_1, K_2, M_1, M_2 > 0$ such that

$$K_1 M_1^n \alpha(n) \le \beta(n) \le K_2 M_2^n \alpha(n), \qquad n = 0, 1, 2, \dots$$

For a positive sequence $\alpha = {\{\alpha(n)\}_{n=0}^{\infty}}$ we consider the following conditions:

(A1)
$$\alpha(0) = 1$$
 and $\inf_{n>0} \sigma^n \alpha(n) > 0$ for some $\sigma \ge 1$;

(A2)
$$\lim_{n \to \infty} \left\{ \frac{\alpha(n)}{n!} \right\}^{1/n} = 0;$$

- (A3) α is equivalent to a positive sequence $\gamma = \{\gamma(n)\}$ such that $\{\frac{\gamma(n)}{n!}\}$ is log-concave;
- (A4) α is equivalent to another positive sequence $\gamma = \{\gamma(n)\}$ such that $\{\frac{1}{n!\gamma(n)}\}$ is log-concave.

For example, $(n!)^{\beta}$ with $0 \le \beta < 1$ and the Bell numbers of order k satisfy the above conditions [4].

The exponential generating functions of α and $1/\alpha$ are defined by

$$G_{\alpha}(t) = \sum_{n=0}^{\infty} \frac{\alpha(n)}{n!} t^n, \qquad G_{1/\alpha}(t) = \sum_{n=0}^{\infty} \frac{1}{n! \alpha(n)} t^n,$$

respectively. Both are entire holomorphic functions by (A1) and (A2). We next define

$$\widetilde{G}_{\alpha}(t) \equiv \sum_{n=0}^{\infty} t^n \frac{n^{2n}}{n! \alpha(n)} \left\{ \inf_{\tau > 0} \frac{G_{\alpha}(\tau)}{\tau^n} \right\},$$

$$\widetilde{G}_{1/\alpha}(t) \equiv \sum_{n=0}^{\infty} t^n \frac{n^{2n} \alpha(n)}{n!} \left\{ \inf_{\tau > 0} \frac{G_{1/\alpha}(\tau)}{\tau^n} \right\}.$$

It is known [1] that (A3) and (A4) are necessary and sufficient conditions respectively for \widetilde{G}_{α} and for $\widetilde{G}_{1/\alpha}$ to have positive radial of convergence. These functions will play a crucial role in norm estimates. Moreover, the next fact is known [1].

Lemma 3.1 Assume that $\alpha = {\alpha(n)}$ satisfies (A1)-(A4).

(1) There exists a constant $C_{\alpha 1} > 0$ such that

$$\alpha(n)\alpha(m) \le C_{\alpha 1}^{n+m}\alpha(n+m), \qquad n,m=0,1,2,\ldots$$

(2) There exists a constant $C_{\alpha 2} > 0$ such that

$$\alpha(n+m) \le C_{\alpha 2}^{n+m} \alpha(n) \alpha(m), \qquad n, m = 0, 1, 2, \dots$$

(3) There exists a constant $C_{\alpha 3} > 0$ such that

$$\alpha(n) \leq C_{\alpha 3}^m \alpha(m), \qquad 0 \leq n \leq m.$$

Then, by a simple calculation we have

Proposition 3.2 Let $\alpha = \{\alpha(n)\}$ be as above and $G_{\alpha}(t)$ the exponential generating function. Then, for $s, t \geq 0$ we have:

- (1) $G_{\alpha}(0) = 1$ and $G_{\alpha}(s) \leq G_{\alpha}(t)$ for $s \leq t$.
- (2) $G_{\alpha}(s)G_{\alpha}(t) \leq G_{\alpha}(C_{\alpha 1}(s+t)).$
- (3) $G_{\alpha}(s+t) \leq G_{\alpha}(C_{\alpha 2}s)G_{\alpha}(C_{\alpha 2}t)$.
- (4) $e^sG_{\alpha}(t) \leq G_{\alpha}(C_{\alpha 3}(s+t))$, in particular, $e^t \leq G_{\alpha}(C_{\alpha 3}t)$.

4 Standard CKS-Space

Suppose we are given a standard, countable Hilbert nuclear space:

$$S_A(U) = \operatorname{proj \, lim}_{p \to \infty} E_p(U)$$

and a positive sequence $\alpha = \{\alpha(n)\}$ satisfying (A1)-(A4). We first form a weighted Fock space:

$$\Gamma_{\alpha}(E_p(U)) = \left\{ \phi = (f_n)_{n=0}^{\infty} \, ; \, f_n \in E_p(U)^{\widehat{\otimes} n}, \, \|\phi\|_p^2 \equiv \sum_{n=0}^{\infty} n! \, \alpha(n) \, |f_n|_p^2 < \infty \right\},$$

where $E_p(U)^{\widehat{\otimes} n}$ stands for the *n*-fold symmetric tensor power, and then take its projective limit:

$$\mathcal{U} = \Gamma_{\alpha}(\mathcal{S}_A(U)) = \underset{p \to \infty}{\operatorname{proj lim}} \Gamma_{\alpha}(E_p(U)).$$

Since \mathcal{U} becomes a countable Hilbert nuclear space, we obtain a Gelfand triple:

$$\mathcal{U} = \Gamma_{\alpha}(\mathcal{S}_{A}(U)) \subset \Gamma(L^{2}(U)) \subset \Gamma_{\alpha}(\mathcal{S}_{A}(U))^{*} = \mathcal{U}^{*}, \tag{5}$$

where the middle space is the usual Boson Fock space, i.e., a weighted Fock space with weight sequence $\alpha(n) \equiv 1$. We may consider (5) as a variant of "second quantization" of an underlying Gelfand triple:

$$\mathcal{S}_A(U) \subset L^2(U) \subset \mathcal{S}_A^*(U).$$

We call (5) a standard CKS-space after [4].

The topology of \mathcal{U} is defined by the family of norms:

$$\|\phi\|_{p,+}^2 = \sum_{n=0}^{\infty} n! \, \alpha(n) \, |f_n|_p^2, \qquad \phi = (f_n) \in \mathcal{U}, \quad p \ge 0.$$

The canonical C-bilinear form on $\mathcal{U}^* \times \mathcal{U}$ is denoted by $\langle \langle \cdot, \cdot \rangle \rangle$. Then

$$\langle\!\langle \Phi, \phi \rangle\!\rangle = \sum_{n=0}^{\infty} n! \langle F_n, f_n \rangle, \qquad \Phi = (F_n) \in \mathcal{U}^*, \quad \phi = (f_n) \in \mathcal{U},$$

and it holds that

$$|\langle\langle \Phi, \phi \rangle\rangle| \leq ||\Phi||_{-p,-} ||\phi||_{p,+},$$

where

$$\|\Phi\|_{-p,-}^2 = \sum_{n=0}^{\infty} \frac{n!}{\alpha(n)} |F_n|_{-p}^2, \qquad \Phi = (F_n) \in \mathcal{U}^*.$$

We also note that

$$\Gamma_{\alpha}(\mathcal{S}_A(U))^* \cong \underset{p \to \infty}{\operatorname{ind}} \lim_{T_{1/\alpha}} \Gamma_{1/\alpha}(E_{-p}(U)),$$

where $\Gamma_{\alpha}(\mathcal{S}_A(U))^*$ carries the strong dual topology and \cong stands for a topological linear isomorphism.

Conditions (A1)–(A4) are sorted out by Asai–Kubo–Kuo [1] from many similar ones that have been introduced to keep "nice" properties of a CKS-space. On the other hand, it is also possible to start with a generating function G_{α} or another function controlling growth rate. This reversed approach is concise and useful for some questions [1], [5], [8], however, we prefer to the explicit description for our later calculation.

By the Wiener-Itô-Segal isomorphism the Boson Fock space $\Gamma(L^2(U))$ is realized as an L^2 -space over a Gaussian space. In that sense $\Gamma_{\alpha}(\mathcal{S}_A(U))$ is a space of functions on the Gaussian space. By a parallel argument with [12, §3.2] one can show easily that $\Gamma_{\alpha}(\mathcal{S}_A(U))$ satisfies conditions (H2)-(H4). Thus, for example, white noise delta functions are defined as white noise distributions.

5 Proof of Main Theorem

First we recall some notation used in the statement of Theorem 1.1. For each $\xi \in \mathcal{S}_A(U)$ we put

$$\phi_{\xi} = \left(1, \frac{\xi}{1!}, \frac{\xi^{\otimes 2}}{2!}, \dots, \frac{\xi^{\otimes n}}{n!}, \dots\right).$$

Then $\phi_{\xi} \in \mathcal{U}$ and is called an *exponential vector* or a *coherent vector*. Let $\mathfrak{X}_1, \ldots, \mathfrak{X}_n$ be complex topological vector spaces in general. Then a C-valued function F defined on $\mathfrak{X}_1 \times \cdots \times \mathfrak{X}_n$ is called *Gâteaux-entire* if the function

$$z \mapsto F(\xi_1, \dots, \xi_k + z\xi', \dots, \xi_n)$$

is entire holomorphic in $z \in \mathbf{C}$ for any choice of $\xi_1 \in \mathfrak{X}_1, \ldots, \xi_n \in \mathfrak{X}_n$ and $\xi' \in \mathfrak{X}_k$, $1 \le k \le n$.

Now we start with the following

Lemma 5.1 Let $F: \mathcal{S}_A(U) \to \mathbf{C}$ be a Gâteaux-entire function. Assume that there exist an entire function G on \mathbf{C} and $p \in \mathbf{R}$ such that

$$|F(\xi)|^2 \le G(|\xi|_p^2), \qquad \xi \in \mathcal{S}_A(U).$$

Then for any $n \geq 0$ the Gâteaux derivative

$$F_n(\xi_1, \dots, \xi_n) = \frac{1}{n!} D_{\xi_1} \dots D_{\xi_n} F(0)$$
 (6)

becomes a continuous n-linear form on $S_A(U)$ satisfying

$$|F_n|_{-(p+s)}^2 \le \left(\frac{n^n}{n!}\right)^2 \left\{\inf_{\tau>0} \frac{G(\tau)}{\tau^n}\right\} ||A^{-s}||_{\mathrm{HS}}^{2n}.$$
 (7)

PROOF. 1°. It is a standard result that F_n is a (not necessarily continuous) n-linear form on $S_A(U)$.

2°. The Taylor expansion of an entire function $z \mapsto F(z\xi)$ is given by

$$F(z\xi) = \sum_{n=0}^{\infty} F_n(\xi, \dots, \xi) z^n, \qquad \xi \in \mathcal{S}_A(U).$$

3°. By Cauchy's integral formula we obtain

$$|F_n(\xi,\ldots,\xi)| \leq |\xi|_p^n \left\{\inf_{\tau>0} \frac{G(\tau)}{\tau^n}\right\}^{1/2}.$$

4°. By the polarization formula we have

$$\sup\{|F_n(\xi_1,\ldots,\xi_n)|\,;\,|\,\xi_1\,|_p\leq 1,\ldots,|\,\xi_n\,|_p\leq 1\}\leq \frac{n^n}{n!}\,\left\{\inf_{\tau>0}\frac{G(\tau)}{\tau^n}\right\}^{1/2}.$$

5°. Let $1 < \lambda_0 \le \lambda_1 \le \ldots$ be the eigenvalues of A and $\{e_j\}_{j=0}^{\infty}$ the corresponding eigenvectors which form a complete orthonormal basis of $L^2(U)$. Then

$$|F_n|_{-(p+s)}^2 = \sum_{j_1,\dots,j_n=0}^{\infty} |F_n(e_{j_1},\dots,e_{j_n})|^2 \lambda_{j_1}^{-2(p+s)} \dots \lambda_{j_n}^{-2(p+s)}$$

$$= \sum_{j_1,\dots,j_n=0}^{\infty} |F_n(\lambda_{j_1}^{-p} e_{j_1},\dots,\lambda_{j_n}^{-p} e_{j_n})|^2 \lambda_{j_1}^{-2s} \dots \lambda_{j_n}^{-2s}$$

$$\leq \left(\frac{n^n}{n!}\right)^2 \left\{\inf_{\tau>0} \frac{G(\tau)}{\tau^n}\right\} ||A^{-s}||_{\mathrm{HS}}^{2n}.$$

This completes the proof.

Lemma 5.2 Let $F: S_A(U) \to \mathbf{C}$ be a Gâteaux-entire function. Assume that there exist constants $C \geq 0$ and $p \in \mathbf{R}$ such that

$$|F(\xi)|^2 \le CG_{\alpha}(|\xi|_p^2), \qquad \xi \in \mathcal{S}_A(U).$$

For each $n \geq 0$ denote by F_n the n-th Gâteaux derivative defined by (6). Then $\Phi = (F_n) \in \Gamma_{\alpha}(\mathcal{S}_A(U))^*$ and we have

$$\|\Phi\|_{-(p+s),-}^2 \le C\widetilde{G}_{\alpha}(\|A^{-s}\|_{\mathrm{HS}}^2).$$

PROOF. By the definition of norms and (7) we have

$$\begin{split} \| \Phi \|_{-(p+s),-}^{2} &= \sum_{n=0}^{\infty} \frac{n!}{\alpha(n)} \| F_{n} \|_{-(p+s)}^{2} \\ &\leq \sum_{n=0}^{\infty} \frac{n!}{\alpha(n)} \left(\frac{n^{n}}{n!} \right)^{2} \left\{ \inf_{\tau > 0} \frac{CG_{\alpha}(\tau)}{\tau^{n}} \right\} \| A^{-s} \|_{\mathrm{HS}}^{2n} \\ &= C\widetilde{G}_{\alpha}(\| A^{-s} \|_{\mathrm{HS}}^{2}), \end{split}$$

as desired.

Recall that \widetilde{G}_{α} has a positive radius of convergence. Then $\widetilde{G}_{\alpha}(\|A^{-s}\|_{\mathrm{HS}}^2) < \infty$ for all sufficiently large s > 0 because $\lim_{s \to \infty} \|A^{-s}\|_{\mathrm{HS}} = 0$ by (3). In a similar manner we have

Lemma 5.3 Let $F: \mathcal{S}_A(U) \to \mathbf{C}$ be a Gâteaux-entire function. Assume that there exist constants $C \geq 0$ and $p \in \mathbf{R}$ such that

$$|F(\xi)|^2 \le CG_{1/\alpha}(|\xi|_p^2), \qquad \xi \in \mathcal{S}_A(U).$$

For each $n \geq 0$ let F_n be the n-th Gâteaux derivative defined by (6). Then $\Phi = (F_n) \in \Gamma_{\alpha}(S_A(U))^*$ and we have

$$\|\Phi\|_{-(p+s),+}^2 \le C\widetilde{G}_{1/\alpha}(\|A^{-s}\|_{\mathrm{HS}}^2).$$

Remark Lemma 5.2 is the so-called characterization theorem for white noise distributions first shown by Potthoff-Streit [15] for a particular CKS-space called the Hida-Kubo-Takenaka space. The essence of their proof, however, remains invariable though a few variants have been discussed during the recent development of white noise theory. Lemma 5.3 implies immediately characterization theorem for white noise test functions $\Gamma_{\alpha}(\mathcal{S}_A(U))$. In this connection see also Theorem 6.1.

PROOF OF THEOREM 1.1. Fix $\eta \in \mathcal{S}_B(V)$ and we consider

$$F_{\eta}(\xi) = \Theta(\xi, \eta), \qquad \xi \in \mathcal{S}_A(U).$$

Then by Lemma 5.2 there exists $\Phi_{\eta} \in \mathcal{U}^*$ such that

$$F_{\eta}(\xi) = \langle \langle \Phi_{\eta}, \phi_{\xi} \rangle \rangle$$
, i.e., $\Theta(\xi, \eta) = \langle \langle \Phi_{\eta}, \phi_{\xi} \rangle \rangle$,

and

$$\|\Phi_{\eta}\|_{-(p+q+s),-}^2 \le C\widetilde{G}_{\alpha}(\|A^{-s}\|_{\mathrm{HS}}^2)G_{1/\beta}(\|\eta\|_{-p}^2).$$

Next, for a fixed $\phi \in \mathcal{U}$ we consider

$$H_{\phi}(\eta) = \langle\!\langle \Phi_{\eta}, \phi \rangle\!\rangle, \qquad \eta \in \mathcal{S}_{B}(V).$$

Obviously,

$$|H_{\phi}(\eta)|^{2} \leq ||\Phi_{\eta}||_{-(p+q+s),-}^{2} ||\phi||_{p+q+s,+}^{2}$$

$$\leq C\widetilde{G}_{\alpha}(||A^{-s}||_{HS}^{2})G_{1/\beta}(|\eta|_{-p}^{2}) ||\phi||_{p+q+s,+}^{2}.$$

Moreover, $H_{\phi}(\eta + z\eta')$ is a compact uniform limit of a sequence of entire functions which are linear combinations of

$$H_{\phi_{\xi}}(\eta + z\eta') = \langle \langle \Phi_{\eta + z\eta'}, \phi_{\xi} \rangle \rangle = \Theta(\xi, \eta + z\eta'),$$

where ξ runs over $\mathcal{S}_A(U)$, and hence H_{ϕ} is Gâteaux-entire. Applying Lemma 5.3 to H_{ϕ} we find $\Psi_{\phi} \in \mathcal{V}^*$ such that

$$H_{\phi}(\eta) = \langle \langle \Psi_{\phi}, \phi_{\eta} \rangle \rangle, \qquad \eta \in \mathcal{S}_{B}(V)$$

and

$$\|\Psi_{\phi}\|_{-(-p+t),+}^{2} \leq C\widetilde{G}_{\alpha}(\|A^{-s}\|_{HS}^{2})\widetilde{G}_{1/\beta}(\|A^{-t}\|_{HS}^{2})\|\phi\|_{p+q+s,+}^{2}.$$
 (8)

Define a linear map $\Xi: \mathcal{U} \to \mathcal{V}$ by $\Xi \phi = \Psi_{\phi}$. Then (8) implies that

$$\|\Xi\phi\|_{p-t,+}^2 \le C\widetilde{G}_{\alpha}(\|A^{-s}\|_{\mathrm{HS}}^2)\widetilde{G}_{1/\beta}(\|A^{-t}\|_{\mathrm{HS}}^2)\|\phi\|_{p+q+s,+}^2,$$

which proves that Ξ is continuous. Since

$$\langle\langle \Xi \phi_{\xi}, \phi_{\eta} \rangle\rangle = H_{\phi_{\xi}}(\eta) = \langle\langle \Phi_{\eta}, \phi_{\xi} \rangle\rangle = \Theta(\xi, \eta),$$

this $\Xi \in \mathcal{L}(\mathcal{U}, \mathcal{V})$ is what we searched for.

In fact, as the above proof is a simple combination of [12, §3.6] and [2], nothing new is required essentially. A few variants of the proof are easily obtained following the arguments [1], [3], [4], [5], [9], [10].

6 Unification of Traditional Characterization Theorems

Since the exponential vectors $\{\phi_{\xi}; \xi \in E_{\mathbf{C}}\}$ are linearly independent and span a dense subspace of \mathcal{U} , they play a fundamental role in specifying white noise functions and white noise operators. In practice, the most important are the *S-transform* of $\Phi \in \mathcal{U}^*$ defined by

$$S\Phi(\xi) = \langle \langle \Phi, \phi_{\xi} \rangle \rangle, \qquad \xi \in \mathcal{S}_A(U),$$

and the symbol of $\Xi \in \mathcal{L}(\mathcal{U}, \mathcal{U}^*)$ defined by

$$\widehat{\Xi}(\xi,\eta) = \langle \langle \Xi \phi_{\xi}, \phi_{\eta} \rangle \rangle, \qquad \xi, \eta \in \mathcal{S}_{A}(U).$$

The traditional characterization theorems are mentioned as follows.

Theorem 6.1 A C-valued function F defined on $S_A(U)$ is the S-transform of some $\Phi \in \mathcal{U}^*$ if and only if

- (F1) F is Gâteaux-entire;
- (F2) there exist $C \geq 0$ and $p \geq 0$ such that

$$|F(\xi)|^2 \leq CG_{\alpha}(|\xi|_p^2), \qquad \xi \in E_{\mathbf{C}}.$$

Moreover, $\Phi \in \mathcal{U}$ if and only if (F1) and

(F3) for any $p \ge 0$ there exist $C \ge 0$ such that

$$|F(\xi)|^2 \le CG_{1/\alpha}(|\xi|_{-p}^2), \qquad \xi \in E_{\mathbf{C}}.$$

Theorem 6.2 A C-valued function Θ defined on $S_A(U) \times S_A(U)$ is the symbol of an operator $\Xi \in \mathcal{L}(\mathcal{U}, \mathcal{U}^*)$ if and only if

- (O1) Θ is Gâteaux-entire;
- (O2) there exist constant numbers $C \geq 0$ and $p \geq 0$ such that

$$|\Theta(\xi,\eta)|^2 \le CG_{\alpha}(|\xi|_p^2)G_{\alpha}(|\eta|_p^2), \qquad \xi,\eta \in \mathcal{S}_A(U).$$

Moreover, $\Xi \in \mathcal{L}(\mathcal{U}, \mathcal{U})$ if and only if (O1) and

(O3) for any $p \ge 0$ there exist constant numbers $C \ge 0$ and $q \ge 0$ such that

$$|\Theta(\xi,\eta)|^2 \le CG_{\alpha}(|\xi|_{p+q}^2)G_{1/\alpha}(|\eta|_{-p}^2), \qquad \xi,\eta \in \mathcal{S}_A(U).$$

We may regard the zero space $\{0\}$ also as a standard countable Hilbert space though there is no underlying topological space U or rather we may understand that $\mathcal{S}(\emptyset) = \{0\}$. Then $\Gamma_{\alpha}(\mathcal{S}(\emptyset))$ is one-dimensional space consisting only scalar multiples of the vacuum vector ϕ_0 . As for Theorem 6.1, if we set $\mathcal{S}_B(V) = \{0\}$ in Theorem 1.1, the statement is characterization of $\mathcal{S}_A(U)^*$. If we set $\mathcal{S}_A(U) = \{0\}$, the statement is characterization of $\mathcal{S}_B(V)$. The second part of Theorem 6.2 is immediate from Theorem 1.1 by setting $\mathcal{S}_A(U) = \mathcal{S}_B(V)$. We need some discussion to derive the first part of Theorem 6.2.

Lemma 6.3 If $S_A(U)$ and $S_B(V)$ are standard countable Hilbert nuclear spaces, so is $S_{A \oplus B}(U \cup V)$ and $S_{A \oplus B}(U \cup V) \cong S_A(U) \oplus S_B(V)$.

Lemma 6.4 If $S_A(U)$ is a standard countable Hilbert nuclear space, so is $S_{A\otimes I}(U\times T)$ for any finite discrete space T equipped with counting measure. Moreover, $S_{A\otimes I}(U\times T)\cong S_A(U)\otimes \mathbb{C}^n$, where |T|=n.

The above results are straightforward. In general, for two Hilbert spaces H_1 and H_2 there is a canonical unitary isomorphism

$$\mathcal{T}:\Gamma(H_1)\otimes\Gamma(H_2)\to\Gamma(H_1\oplus H_2)$$

specified by the correspondence of exponential vectors $\mathcal{T}(\phi_{\xi}\otimes\phi_{\eta})=\phi_{\xi\oplus\eta}$. In fact, for

$$\phi_{\xi_1,\ldots,\xi_j}=(0,\ldots,0,\xi_1\widehat{\otimes}\ldots\widehat{\otimes}\xi_j,0,\ldots),\quad \psi_{\eta_1,\ldots,\eta_k}=(0,\ldots,0,\eta_1\widehat{\otimes}\ldots\widehat{\otimes}\eta_k,0,\ldots),$$

 $\mathcal{T}(\phi_{\xi_1,\ldots,\xi_j}\otimes\psi_{\eta_1,\ldots,\eta_k})$ is given as

$$\mathcal{T}(\phi_{\mathcal{E}_1,\ldots,\mathcal{E}_i}\otimes\psi_{n_1,\ldots,n_k})=(0,\ldots,0,h_{j+k},0,\ldots),$$

where

$$h_{j+k} = (\xi_1 \oplus 0) \widehat{\otimes} \dots \widehat{\otimes} (\xi_j \oplus 0) \widehat{\otimes} (0 \oplus \eta_1) \widehat{\otimes} \dots \widehat{\otimes} (0 \oplus \eta_k).$$

For arbitrary $\phi = (0, \ldots, 0, f_j, 0, \ldots) \in \Gamma(H_1)$ and $\psi = (0, \ldots, 0, g_k, 0, \ldots) \in \Gamma(H_2)$, $\mathcal{T}(\phi \otimes \psi)$ is given by a bilinear map $h_{j,k} : H_1^{\widehat{\otimes} j} \times H_2^{\widehat{\otimes} k} \to (H_1 \oplus H_2)^{\widehat{\otimes} (j+k)}$ in such a way that

$$\mathcal{T}(\phi \otimes \psi) = (0, \dots, 0, h_{j,k}(f_j, g_k), 0, \dots). \tag{9}$$

For this $h_{j,k}$ we have by Fourier expansion

$$|h_{j,k}(f_j, g_k)|_{(H_1 \oplus H_2)^{\otimes (j+k)}}^2 = \frac{j!k!}{(j+k)!} |f_j|_{H_1^{\otimes j}}^2 |g_k|_{H_2^{\otimes k}}^2.$$
 (10)

Lemma 6.5 The canonical isomorphism $\Gamma(L^2(U) \oplus L^2(V)) \cong \Gamma(L^2(U)) \otimes \Gamma(L^2(V))$ induces a topological isomorphism:

$$\Gamma_{\alpha}(\mathcal{S}_A(U) \oplus \mathcal{S}_B(V)) \cong \Gamma_{\alpha}(\mathcal{S}_A(U)) \otimes \Gamma_{\alpha}(\mathcal{S}_B(V)).$$

PROOF. Let \mathcal{T} be the canonical isomorphism from $\Gamma(L^2(U)) \otimes \Gamma(L^2(V))$ onto $\Gamma(L^2(U) \oplus L^2(V))$ described above. For $\phi = (f_j) \in \Gamma(L^2(U))$ and $\psi = (g_k) \in \Gamma(L^2(V))$, we set $\mathcal{T}(\phi \otimes \psi) = (h_n) \in \Gamma(L^2(U) \oplus L^2(V))$. Then by (9) we have

$$h_n = \sum_{j+k=n} h_{j,k}(f_j, g_k).$$

Since the right hand side is an orthogonal sum, using (10) we come to

$$|h_n|_p^2 = \sum_{j+k=n} |h_{j,k}(f_j, g_k)|_p^2 = \sum_{j+k=n} \frac{j!k!}{(j+k)!} |f_j|_p^2 |g_k|_p^2.$$

Hence

$$\| \mathcal{T}(\phi \otimes \psi) \|_{p,+}^{2} = \sum_{n=0}^{\infty} n! \, \alpha(n) \, |h_{n}|_{p}^{2} = \sum_{i,k=0}^{\infty} j! k! \, \alpha(j+k) \, |f_{j}|_{p}^{2} \, |g_{k}|_{p}^{2}. \tag{11}$$

Then by Lemma 3.1(2),

$$\|\mathcal{T}(\phi \otimes \psi)\|_{p,+}^{2} \leq \sum_{j=0}^{\infty} j! \alpha(j) C_{\alpha 2}^{j} |f_{j}|_{p}^{2} \sum_{k=0}^{\infty} k! \alpha(k) C_{\alpha 2}^{k} |g_{k}|_{p}^{2}.$$
(12)

Choose $q \ge 0$ such that $C_{\alpha 2} \|A^{-1}\|_{\mathrm{OP}}^{2q} \le 1$ and $C_{\alpha 2} \|B^{-1}\|_{\mathrm{OP}}^{2q} \le 1$. Then (12) becomes

$$\| \mathcal{T}(\phi \otimes \psi) \|_{p,+}^{2} \leq \sum_{j=0}^{\infty} j! \alpha(j) |f_{j}|_{p+q}^{2} \sum_{k=0}^{\infty} k! \alpha(k) |g_{k}|_{p+q}^{2} = \| \phi \|_{p+q,+}^{2} \| \psi \|_{p+q,+}^{2},$$

that is,

$$\|\mathcal{T}(\phi \otimes \psi)\|_{p,+} \le \|\phi\|_{p+q,+} \|\psi\|_{p+q,+}.$$
 (13)

In a similar manner, applying Lemma 3.1 (1) to (11), we obtain

$$\|\mathcal{T}(\phi \otimes \psi)\|_{p,+} \ge \|\phi\|_{p-r,+} \|\psi\|_{p-r,+},$$
 (14)

where $r \geq 0$ is taken in such a way that $C_{\alpha 1} \|A^{-1}\|_{\mathrm{OP}}^{2r} \leq 1$ and $C_{\alpha 1} \|B^{-1}\|_{\mathrm{OP}}^{2r} \leq 1$. The assertion then follows from (13) and (14).

Remark For Hilbert spaces H_1 and H_2 there is no isomorphism between $\Gamma_{\alpha}(H_1 \oplus H_2)$ and $\Gamma_{\alpha}(H_1) \otimes \Gamma_{\alpha}(H_2)$ for a general α .

Lemma 6.6 Let $S_A(U)$ be a standard countable Hilbert nuclear space and let T be a discrete space of n points with counting measure. Then the isomorphism

$$\Gamma(L^2(U \times T)) \cong \Gamma(L^2(U)) \otimes \cdots \otimes \Gamma(L^2(U))$$
 (n times)

induces a topological isomorphism

$$\Gamma_{\alpha}(\mathcal{S}_{A\otimes I}(U\times T))\cong\Gamma_{\alpha}(\mathcal{S}_{A}(U))\otimes\cdots\otimes\Gamma(\mathcal{S}_{A}(U))$$
 (n times).

PROOF. Note first that

$$L^2(T) = \mathcal{S}_I(T) \cong \mathbf{C}^n$$
.

It then follows from Proposition 2.4 that the canonical isomorphism

$$L^2(U \times T) \cong L^2(U) \otimes L^2(T) \cong L^2(U) \oplus \cdots \oplus L^2(U) \quad (n \text{ times})$$
 (15)

induces a topological isomorphism:

$$S_{A\otimes I}(U\times T)\cong S_A(U)\otimes S_I(T)\cong S_A(U)\oplus \cdots \oplus S_A(U)$$
 (n times).

On the other hand, from (15) we see that

$$\Gamma(L^2(U \times T)) \cong \Gamma(L^2(U)) \otimes \cdots \otimes \Gamma(L^2(U))$$
 (n times)

and from Lemma 6.5

$$\Gamma_{\alpha}(\mathcal{S}_{A\otimes I}(U\times T))\cong\Gamma_{\alpha}(\mathcal{S}_{A}(U))\otimes\cdots\otimes\Gamma(\mathcal{S}_{A}(U))$$
 (n times).

The assertion is then clear.

We go back to Theorem 1.1. By Lemma 6.6 the statement of Theorem 1.1 remains valid if U is replaced with $U \times \{1, 2\}$ and V with \emptyset . Moreover,

$$\mathcal{L}(\Gamma_{\alpha}(\mathcal{S}_{A\otimes I}(U\times\{1,2\})),\mathbf{C}) \cong \mathcal{L}(\Gamma_{\alpha}(\mathcal{S}_{A}(U))\otimes\Gamma_{\alpha}(\mathcal{S}_{A}(U)),\mathbf{C})$$
$$\cong \{\Gamma_{\alpha}(\mathcal{S}_{A}(U))\otimes\Gamma_{\alpha}(\mathcal{S}_{A}(U))\}^{*}$$
$$\cong \mathcal{L}(\Gamma_{\alpha}(\mathcal{S}_{A}(U)),\Gamma_{\alpha}(\mathcal{S}_{A}(U))^{*}).$$

Thus, in this case, Theorem 1.1 is reduced to characterization of white noise operators $\mathcal{L}(\Gamma_{\alpha}(\mathcal{S}_{A}(U)), \Gamma_{\alpha}(\mathcal{S}_{A}(U))^{*})$.

In order to complete the reduction we need to discuss conditions (O1) and (O2), see Theorem 6.2. Let $T = \{1, 2, ..., n\}$. By the isomorphism $\mathcal{S}_{A \otimes I}(U \times T) \cong \mathcal{S}_A(U) \otimes \mathbb{C}^n$ described in Lemma 6.4 we come to

$$\mathcal{S}_{A\otimes I}(U\times T)\cong \mathcal{S}_A(U)\oplus\cdots\oplus \mathcal{S}_A(U)\quad (n \text{ times}).$$

For $(\xi_1, \ldots, \xi_n) \in \mathcal{S}_A(U) \oplus \cdots \oplus \mathcal{S}_A(U)$ the corresponding element $\boldsymbol{\xi} \in \mathcal{S}_{A \otimes I}(U \times T)$ is given by

$$\boldsymbol{\xi}(u,j) = \xi_{j}(u)$$

Then, there is a one-to-one correspondence between functions on $\mathcal{S}_{A\otimes I}(U\times T)$ and on $\mathcal{S}_A(U)\times\cdots\times\mathcal{S}_A(U)$ (n times) given by

$$\Theta(\boldsymbol{\xi}) = F(\xi_1,\ldots,\xi_n).$$

Lemma 6.7 Notations being as above, Θ is Gâteaux-entire on $S_{A\otimes I}(U\times T)$ if and only if so is F on $S_A(U)\times\cdots\times S_A(U)$ (n times).

PROOF. We need only to recall Hartogs' theorem of holomorphy.

Lemma 6.8 Notations being as above, if there exist $C \geq 0$ and $p \in \mathbf{R}$ such that

$$|\Theta(\boldsymbol{\xi})|^2 \leq CG_{\alpha}(|\boldsymbol{\xi}|_p^2), \qquad \boldsymbol{\xi} \in \mathcal{S}_{A\otimes I}(U \times T),$$

then there exists $q \geq 0$ such that

$$|F(\xi_1,\ldots,\xi_n)|^2 \le C \prod_{j=1}^n G_{\alpha}(|\xi_j|_{p+q}^2), \qquad \xi_1,\ldots,\xi_n \in \mathcal{S}_A(U).$$

Conversely, if there exist $C \geq 0$ and $p \in \mathbf{R}$ such that

$$|F(\xi_1,\ldots,\xi_n)|^2 \le C \prod_{j=1}^n G_{\alpha}(|\xi_j|_p^2), \qquad \xi_1,\ldots,\xi_n \in \mathcal{S}_A(U),$$

then there exists $q \geq 0$ such that

$$|\Theta(\boldsymbol{\xi})|^2 \leq CG_{\alpha}(|\boldsymbol{\xi}|_{p+q}^2), \qquad \boldsymbol{\xi} \in \mathcal{S}_{A\otimes I}(U \times T).$$

PROOF. This is a simple consequence of Proposition 3.2 (2) and (3).

With the help of Lemmas 6.7 and 6.8 we see immediately that conditions (O1) and (O2) in Theorem 1.1 in the case where U and V are replaced with $U \times \{1, 2\}$ and \emptyset , respectively, coincide with the usual ones in Theorem 6.2.

7 Characterization Theorems for Multi-Variable Case

Let us start with a single CKS-space:

$$\mathcal{U} = \Gamma_{\alpha}(\mathcal{S}_{A}(U)) \subset \Gamma(L^{2}(U)) \subset \Gamma_{\alpha}(\mathcal{S}_{A}(U))^{*} = \mathcal{U}^{*}. \tag{16}$$

We are interested in multi-variable functions defined on $S_A(U) \times \cdots \times S_A(U)$ (n-times), in particular, of the forms:

$$F(\xi_1, \dots, \xi_m) = \langle \langle \Phi, \phi_{\xi_1} \otimes \dots \otimes \phi_{\xi_m} \rangle \rangle, \tag{17}$$

$$G(\xi_1, \dots, \xi_m, \eta_1, \dots, \eta_n) = \langle \langle \Xi(\phi_{\xi_1} \otimes \dots \otimes \phi_{\xi_m}), \phi_{\eta_1} \otimes \dots \otimes \phi_{\eta_n} \rangle \rangle, \qquad (18)$$

where $\xi_1, \ldots, \xi_m, \eta_1, \ldots, \eta_n \in \mathcal{S}_A(U)$, and $\Phi \in (\mathcal{U}^{\otimes m})^*$, $\Xi \in \mathcal{L}(\mathcal{U}^{\otimes m}, (\mathcal{U}^{\otimes n})^*)$. It is clear that the functions defined in (17) and (18) are Gâteaux-entire.

The following results are immediate corollaries of Theorem 1.1 with the help of Lemmas 6.7 and 6.8.

Theorem 7.1 A Gâteaux-entire function $F: S_A(U)^m \to \mathbb{C}$ is expressed in the form (17) with $\Phi \in (\mathcal{U}^{\otimes m})^*$ if and only if there exist constant numbers $C \geq 0$ and $p \geq 0$ such that

$$|F(\xi_1,\ldots,\xi_m)|^2 \le C \prod_{j=1}^m G_{\alpha}(|\xi_j|_p^2), \qquad \xi_1,\ldots,\xi_m \in \mathcal{S}_A(U).$$

Theorem 7.2 A Gâteaux-entire function $F: \mathcal{S}_A(U)^m \to \mathbf{C}$ is expressed in the form (17) with $\Phi \in \mathcal{U}^{\otimes m}$ if and only if for any $p \geq 0$ there exists $C \geq 0$ such that

$$|F(\xi_1,\ldots,\xi_m)|^2 \le C \prod_{j=1}^m G_{1/\alpha}(|\xi_j|_{-p}^2), \qquad \xi_1,\ldots,\xi_m \in \mathcal{S}_A(U).$$

Theorem 7.3 A Gâteaux-entire function $G: \mathcal{S}_A(U)^{m+n} \to \mathbf{C}$ is expressed in the form (18) with $\Xi \in \mathcal{L}(\mathcal{U}^{\otimes m}, (\mathcal{U}^{\otimes n})^*)$ if and only if there exist $C \geq 0$ and $p \geq 0$ such that

$$|G(\xi_1,\ldots,\xi_m,\eta_1,\ldots,\eta_n)|^2 \le C \prod_{j=1}^m G_{\alpha}(|\xi_j|_p^2) \prod_{k=1}^n G_{\alpha}(|\eta_k|_p^2),$$

for $\xi_1, \ldots, \xi_m, \eta_1, \ldots, \eta_n \in \mathcal{S}_A(U)$.

In that case, since $\mathcal{L}(\mathcal{U}^{\otimes m}, (\mathcal{U}^{\otimes n})^*) \cong (\mathcal{U}^{\otimes (m+n)})^*$, we may choose an operator Ξ from $\mathcal{L}(\mathcal{U}^{\otimes m'}, (\mathcal{U}^{\otimes n'})^*)$ whenever m' + n' = m + n.

Theorem 7.4 A Gâteaux-entire function $G: \mathcal{S}_A(U)^{m+n} \to \mathbf{C}$ is expressed in the form (18) with $\Xi \in \mathcal{L}(\mathcal{U}^{\otimes m}, \mathcal{U}^{\otimes n})$ if and only if for any $p \geq 0$ there exist $C \geq 0$ and $q \geq 0$ such that

$$|G(\xi_1,\ldots,\xi_m,\eta_1,\ldots,\eta_n)|^2 \le C \prod_{j=1}^m G_{\alpha}(|\xi_j|_{p+q}^2) \prod_{k=1}^n G_{1/\alpha}(|\eta_k|_{-p}^2),$$

for $\xi_1, \ldots, \xi_m, \eta_1, \ldots, \eta_n \in \mathcal{S}_A(U)$.

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