

A NOTE ON HILBERT'S OPERATOR

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The transformation

$$(1) \quad \mathfrak{H}f = \frac{1}{\pi} P V \int_{-\infty}^{\infty} \frac{f(t)}{t-x} dt = \frac{1}{\pi} \lim_{\epsilon \rightarrow 0} \int_{\epsilon}^{\infty} \frac{dt}{t} \{f(x+t) - f(x-t)\}$$

is well known to have the following properties:

LEMMA 1.¹ *When $1 < p < \infty$, then $\mathfrak{H}f$ is a continuous (bounded) linear transformation with both domain and range $L_p(-\infty, \infty)$, and $\mathfrak{H}^2 f = -f$.*

LEMMA 2.² *When $f(t) \in L_1(-\infty, \infty)$, then $\mathfrak{H}f$ exists for almost all x in $(-\infty, \infty)$, but does not necessarily belong to $L_1(a, b)$, where a, b are arbitrary numbers $(-\infty \leq a < b \leq \infty)$; however $(1+x^2)^{-1} |\mathfrak{H}f|^q \in L_1(-\infty, \infty)$ when $0 < q < 1$. When f and $\mathfrak{H}f$ belong to $L_1(-\infty, \infty)$, then $\mathfrak{H}^2 f = -f$.*

The case $p=1$ appears to present the greatest difficulties. In the present note I shall deal with the set of elements $f(t) \in L_1(-\infty, \infty)$ for which $\mathfrak{H}f \in L_1(-\infty, \infty)$. In consequence of the lemmas, in this set or in $L_p(-\infty, \infty)$ ($1 < p < \infty$), $\mathfrak{H}f$ has no characteristic values other than $\pm i$. We shall start from the sets of characteristic functions and, incidentally, from the class \mathfrak{S}_p , the theory of which has been developed by E. Hille and J. D. Tamarkin; \mathfrak{S}_p is the set of functions $F(z)$ ($z = x + iy$) which, for $y > 0$, are regular and satisfy the inequality

$$(2) \quad \int_{-\infty}^{\infty} |F(x + iy)|^p dx \leq M^p \quad \text{or} \quad |F(z)| \leq M$$

for $0 < p < \infty$ or $p = \infty$, respectively, where M depends on F and p only.³ By \mathfrak{R}_p we denote the corresponding class defined for $y < 0$, and by $F(t)$, $G(t)$ the limit-functions³ ($y \rightarrow 0$; $x = t$) of elements $F(z) \in \mathfrak{S}_p$, $G(z) \in \mathfrak{R}_p$. By \mathfrak{S}'_p and \mathfrak{R}'_p , respectively, we denote the two sets of those limit-functions, and by $\mathfrak{S}'_p + \mathfrak{R}'_p$ the smallest linear manifold

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¹ M. Riesz, *Mathematische Zeitschrift*, vol. 27 (1928), pp. 218–244.

² E. C. Titchmarsh, *Introduction to the Theory of Fourier Integrals*, Oxford, 1937, §5.14. E. Hille and J. D. Tamarkin, *Fundamenta Mathematicae*, vol. 25 (1935), pp. 329–352. Comparing our notation with that of Hille-Tamarkin, we have $\mathfrak{H}f = -\tilde{f}$.

³ Loc. cit., $1 \leq p < \infty$. T. Kawata, *Japanese Journal of Mathematics*, vol. 13 (1936), pp. 421–430, $0 < p < \infty$. The limit-functions exist for almost all t in $(-\infty, \infty)$ and belong to $L_p(-\infty, \infty)$.