

## EMBEDDING OF HARDY SPACES INTO WEIGHTED BERGMAN SPACES IN BOUNDED DOMAINS WITH $C^2$ BOUNDARY

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ABSTRACT. Let  $D$  be a bounded domain in  $\mathbb{C}^n$  with  $C^2$  boundary. Let  $H^p(D)$  be the Hardy space and  $A^{p,\alpha}(D)$  be the space of holomorphic functions which are  $L^p$ -integrable with respect to the weighted measure  $dV_\alpha(z) = \delta_D(z)^{\alpha-1}dV(z)$ . We obtain some estimates on the mean growth of  $H^p$  functions in  $D$ . Using these estimates, we can embed the  $H^p(D)$  space into  $A^{q,\beta}(D)$  for  $0 < p < q < \infty$ ,  $\beta > 0$  satisfying  $n/p = (n + \beta)/q$ . We also show that the condition of  $C^2$ -smoothness of the boundary of  $D$  is an essential condition by giving a counter-example of a convex domain with  $C^{1,\lambda}$  smooth boundary for  $0 < \lambda < 1$  which does not satisfy the embedding result.

### 1. Introduction

Throughout this paper,  $D$  will be a bounded domain in  $\mathbb{C}^n$  with  $C^2$  boundary. For  $z \in D$  we let  $\delta_D(z)$  denote the distance from  $z$  to  $\partial D$ . For  $\alpha > 0$  we define a measure  $dV_\alpha$  on  $D$  by  $dV_\alpha(z) = \delta_D(z)^{\alpha-1}dV(z)$ , where  $dV(z)$  is the volume element. For  $0 < p, \alpha < \infty$ , we let  $\|f\|_{p,\alpha}$  be the  $L^p$ -norm with respect to the measure  $dV_\alpha$  and we define the weighted Bergman spaces  $A^{p,\alpha}(D) = \{f \text{ holomorphic on } D : \|f\|_{p,\alpha} < \infty\}$ . We will denote the usual Hardy space  $H^p(D)$  by  $A^{p,0}(D)$ , and the associated norm by  $\|f\|_{p,0}$ . We can identify  $A^{p,0}(D)$  in the usual way with a subspace of  $L^p(\partial D : d\sigma)$  (see Section 4). In this paper we consider embedding results between  $A^{p,\alpha}(D)$  spaces in a bounded domain in  $\mathbb{C}^n$  with  $C^2$  boundary.

The next embedding result is related to a classical estimate of Hardy-Littlewood on the growth of the means of holomorphic functions in the unit disc ([Du, p. 87]).

**THEOREM 1.1.** *Let  $D$  be a bounded domain in  $\mathbb{C}^n$  with  $C^2$  boundary. Assume that  $0 < p \leq q < \infty$ ,  $\alpha, \beta \geq 0$ , and  $(n + \alpha)/p = (n + \beta)/q$ . Then  $A^{p,\alpha}(D) \subset A^{q,\beta}(D)$  and the inclusion is continuous.*

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The case  $\alpha > 0$  was proved in [Be1] in general bounded domains with  $C^2$  boundary. The case  $\alpha = 0$  is the embedding of Hardy spaces  $H^p(D)$  into the weighted Bergman spaces  $A^{q,\beta}(D)$ . As expected, the embedding of the Hardy space is the most difficult one. Even though Beatrous [Be1] proved the embedding  $H^p(D) \subset A^{q,\beta}(D)$  for  $0 < p < q < \infty$  with  $n/p < (n + \beta)/q$ , we can not prove the optimal embedding of the case  $n/p = (n + \beta)/q$  by using his method. The optimal embedding of the case  $\alpha = 0$  was proved only in some model domains such as the unit disc [Du], the unit ball [BB], and the strongly pseudoconvex domain [Be2]. Recently, the first author proved the case  $\alpha = 0$  in the case of a convex domain of finite type [Ch]. The key point in the proof is the reproducing kernel with right estimate matching quasimetric on  $\partial D$ . Usually we study the behavior of holomorphic functions in terms of the basic invariant objects attached to the domain: the Bergman kernel and its metric, the Szegő kernel, and the Poisson-Szegő kernel, all of which naturally take into account simple geometric considerations. However, in general domains not enough is known about these domain functions and so we must use a different approach. Stein [St2] introduced the boundary behavior of  $H^p$ -functions in general bounded domains in  $\mathbb{C}^n$  with  $C^2$  boundary, without making use of any assumptions of pseudo-convexity. In our proofs we overcome the difficulty by using the Fatou theorem for  $H^p$ -functions proved by Stein [St2] and the growth space  $A^{-\sigma}(D)$  introduced by Korenblum ([Ko1], [Ko2]).

In Section 6 we observe that the assumption of  $C^2$ -smoothness of the boundary of  $D$  is an essential condition for the study of the behavior of holomorphic functions in a general bounded domain. We give a counter-example of a convex domain with  $C^{1,\lambda}$  smooth boundary for  $0 < \lambda < 1$  which does not satisfy our embedding results. Here a  $C^{1,\lambda}$ -function is a function whose first derivatives are Lipschitz continuous of order  $\lambda$ . The counter-example shows that even a small loss of derivatives of the boundary is not permitted for the sharp embedding in Theorem 1.1.

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## 2. Growth spaces $A^{-\sigma}(D)$

It is well-known that

$$|f(z)| \leq (1 - |z|^2)^{-(n+\alpha)/p} \|f\|_{p,\alpha}, \quad f \in A^{p,\alpha}(\mathbb{B}^n), \quad z \in \mathbb{B}^n,$$

where  $\mathbb{B}^n$  is the unit ball (see [Ru], [Vu]). For a general bounded domain  $D$  with  $C^2$  boundary, the same sharp estimates hold for  $A^{p,\alpha}(D)$  functions. For the convenience of the reader we give here a proof. In [CK] we proved that the assumption of  $C^2$ -smoothness of the boundary of  $D$  is an essential condition for the growth estimates in Lemma 2.1.

LEMMA 2.1. *Let  $\alpha \geq 0$  and  $0 < p < \infty$ . Then we have*

$$\sup\{\delta_D(z)^{(n+\alpha)/p}|f(z)| : z \in D\} \lesssim \|f\|_{p,\alpha} \quad \text{for } f \in A^{p,\alpha}(D).$$

*Proof.* For  $p_0 \in D$  sufficiently near  $\partial D$ , we translate and rotate the coordinate system so that  $z(p_0) = 0$  and the  $\text{Im } z_1$  axis is perpendicular to  $\partial D$ . Let  $\mathcal{B}_\epsilon(p_0)$  denote the non-isotropic ball

$$\mathcal{B}_\epsilon(p_0) = \left\{ \frac{|z_1|^2}{(\epsilon\delta_D(p_0))^2} + \sum_{j=2}^n \frac{|z_j|^2}{\epsilon\delta_D(p_0)} < 1 \right\}.$$

Since  $\partial D$  is  $C^2$ , it follows that there is an  $\epsilon_0 > 0$  such that for  $p_0$  sufficiently near  $\partial D$  and  $z \in \mathcal{B}_{\epsilon_0}(p_0)$  we have  $z \in D$  and

$$(2.1) \quad \frac{\delta_D(p_0)}{2} \leq \delta_D(z) \leq 2\delta_D(p_0)$$

(see [Be1]). Let  $0 < p < \infty$  and  $\alpha > 0$ . Let  $f \in A^{p,\alpha}(D)$ . Since the plurisubharmonicity of  $|f|^p$  is invariant under the affinity

$$(z_1, z_2, \dots, z_n) \rightarrow \left( \frac{z_1}{\epsilon_0\delta_D(p_0)}, \frac{z_2}{\sqrt{\epsilon_0\delta_D(p_0)}}, \dots, \frac{z_n}{\sqrt{\epsilon_0\delta_D(p_0)}} \right),$$

it follows that

$$(2.2) \quad |f(p_0)|^p \lesssim \frac{1}{\text{Vol}(\mathcal{B}_{\epsilon_0}(p_0))} \int_{\mathcal{B}_{\epsilon_0}(p_0)} |f(z)|^p dV(z) \\ \lesssim \frac{1}{(\epsilon_0\delta_D(p_0))^{n+1}} \int_{\mathcal{B}_{\epsilon_0}(p_0)} |f(z)|^p dV(z).$$

By (2.1) and (2.2), it follows that

$$|f(p_0)| \lesssim \delta_D(p_0)^{-(n+\alpha)/p} \|f\|_{p,\alpha}.$$

Parameterizing  $\partial D$  locally by  $x_1, z_2, \dots, z_n$ , we let  $\tilde{\mathcal{B}}_{\epsilon_0}(p_0)$  denote the non-isotropic ball on  $\partial D$ :

$$\tilde{\mathcal{B}}_{\epsilon_0}(p_0) = \left\{ z \in \partial D : \frac{|x_1|^2}{(\epsilon_0\delta_D(p_0))^2} + \sum_{j=2}^n \frac{|z_j|^2}{\epsilon_0\delta_D(p_0)} < 1 \right\}.$$

For any  $u \in L^p(\partial D)$  we denote by  $\Lambda u$  the Hardy-Littlewood maximal function of  $u$ :

$$\Lambda u(z) = \sup_{\epsilon > 0} \frac{1}{\sigma(\tilde{\mathcal{B}}_\epsilon(z))} \int_{\tilde{\mathcal{B}}_\epsilon(z)} |u| d\sigma.$$

Let  $f \in A^{p,0}(D)$ . For  $1 < p < \infty$  we let  $f^*$  be a boundary value function in  $L^p(\partial D)$ . For  $z \in \mathcal{B}_{\epsilon_0}(p_0)$  we let  $\pi(z)$  denote the projection of  $z$  onto  $\partial D$ . Then it follows that

$$|f(z)| \leq C\Lambda f^*(\pi(z)) \quad \text{for } z \in \mathcal{B}_{\epsilon_0}(p_0).$$

From (2.2) we obtain that

$$\begin{aligned} (2.3) \quad |f(p_0)|^p &\lesssim \frac{1}{\delta_D(p_0)^{n+1}} \int_{\mathcal{B}_{\epsilon_0}(p_0)} |f(z)|^p dV(z) \\ &\lesssim \frac{1}{\delta_D(p_0)^{n+1}} \int_{\mathcal{B}_{\epsilon_0}(p_0)} \Lambda f^*(\pi(z))^p dV(z) \\ &\lesssim \frac{1}{\delta_D(p_0)^{n+1}} \int_{\tilde{\mathcal{B}}_{\epsilon_0}(p_0)} \int_{\delta_D(p_0)/2}^{2\delta_D(p_0)} \Lambda f^*(\zeta)^p dt d\sigma(\zeta) \\ &\lesssim \frac{1}{\delta_D(p_0)^n} \|\Lambda f^*\|_{L^p(\partial D)}^p \\ &\lesssim \frac{1}{\delta_D(p_0)^n} \|f\|_{p,0}^p. \end{aligned}$$

If  $0 < p \leq 1$ , we apply the estimate (2.3) above to the function  $|f|^{1/s}$ , where  $s$  is a large positive number, and with  $p$  replaced by  $sp$ , and obtain the required inequality in this case as well.  $\square$

For any  $\sigma > 0$ , the space  $A^{-\sigma}(D)$  consists of holomorphic functions  $f$  in  $D$  such that

$$\|f\|_{-\sigma} = \sup\{\delta_D(z)^\sigma |f(z)| : z \in D\} < \infty.$$

It is easy to verify that  $A^{-\sigma}(D)$  is a Banach space with the norm defined above. Each space  $A^{-\sigma}(D)$  clearly contains all the bounded holomorphic functions. The growth spaces  $A^{-\sigma}$  were introduced by Korenblum (see [Ko1] and [Ko2]) in the unit disc case.

For  $0 < p < \infty$  and  $\alpha \geq 0$  we define

$$A_{-\sigma}^{p,\alpha}(D) = A^{p,\alpha}(D) \cap A^{-\sigma}(D).$$

Then  $A_{-\sigma}^{p,\alpha}(D)$  is a Banach space with the norm defined by

$$\|f\|_{p,\alpha,-\sigma} = \max\{\|f\|_{p,\alpha}, \|f\|_{-\sigma}\}.$$

Applying Lemma 2.1, we get the following result.

**PROPOSITION 2.2.** *Let  $0 < p < \infty$  and  $\alpha \geq 0$ . Then we have*

$$A_{-(n+\alpha)/p}^{p,\alpha}(D) = A^{p,\alpha}(D).$$

**3. Inclusion relations between weighted Bergman spaces**

Let  $\alpha > 0$  and  $0 < p \leq q < \infty$ . Then

$$(3.1) \quad \int_D |f|^q dV_{\alpha+\sigma(q-p)} = \int_D |f|^p |f|^{q-p} \delta^{\alpha-1} \delta^{\sigma(q-p)} dV$$

$$\leq \left( \int_D |f|^p dV_\alpha \right) (\sup \delta^\sigma |f|)^{q-p}.$$

By (3.1), we have that

$$\|f\|_{q,\alpha+\sigma(q-p)} \leq \|f\|_{p,\alpha}^{p/q} \|f\|_{-\sigma}^{1-p/q}$$

$$\leq \|f\|_{p,\alpha} + \|f\|_{-\sigma}$$

$$\lesssim \|f\|_{p,\alpha,-\sigma}.$$

Hence it follows that

$$A_{-\sigma}^{p,\alpha}(D) \subset A^{q,\alpha+\sigma(q-p)}(D).$$

If we choose  $\sigma = (n + \alpha)/p$ , by Proposition 2.2, we obtain the following result.

**THEOREM 3.1.** *Assume that  $0 < p \leq q < \infty$ ,  $\alpha, \beta > 0$ , and  $(n + \alpha)/p = (n + \beta)/q$ . Then  $A^{p,\alpha}(D) \subset A^{q,\beta}(D)$  and the inclusion is continuous.*

Theorem 3.1 above was proved by Beatrous in [Be1] by a different method.

**4. Embedding of Hardy spaces**

Let  $\mathcal{N}$  be a real vector field in a neighborhood of  $\partial D$  which agrees with the outward unit normal vector field on  $\partial D$ . For  $z \in \partial D$  and  $t > 0$  sufficiently small, say  $0 < t < \delta_0$ , the integral curve for  $\mathcal{N}$  through  $z$  has a unique intersection point with the hypersurface  $\{z \in D : \delta_D(z) = t\}$ . We denote this intersection point by  $z_t$ .

For any function  $f$  on  $D$  we define  $f_t$  on  $\partial D$  by  $f_t(z) = f(z_t)$  for  $z \in \partial D$ . For  $f \in A^{p,0}(D)$  we have that

$$\|f\|_{p,0} \simeq \sup_{0 < t < \delta_0} \left( \int_{\partial D} |f_t|^p d\sigma \right)^{1/p}.$$

Let  $\theta > 0, z \in \partial D$ . Let  $\nu_z$  be the unit outward complex normal vector at  $z$ . Define

$$\mathcal{A}_\theta(z) = \{\zeta \in D : |(\zeta - z) \cdot \bar{\nu}_z| < (1 + \theta)\delta_z(\zeta), |z - \zeta|^2 < \theta\delta_z(\zeta)\},$$

where  $\delta_z(\zeta)$  is the minimum of the distance from  $\zeta$  to  $\partial D$  and from  $\zeta$  to the tangent plane at  $z$ .

DEFINITION 4.1. We say that  $f$  has an admissible limit at  $z, z \in \partial D$ , if

$$\lim_{\mathcal{A}_\theta(z) \ni \zeta \rightarrow z} f(\zeta) \text{ exists, for all } \theta > 0.$$

THEOREM 4.2 ([St2]). Let  $f \in H^p(D), p > 0$ . Then  $f$  has admissible limits at almost every boundary point and

$$\int_{z \in \partial D} \sup_{\zeta \in \mathcal{A}_\theta(z)} |f(\zeta)|^p d\sigma(z) \leq C_{\theta,p} \|f\|_{p,0}^p.$$

For  $0 \leq \sigma < \infty$  we define the function  $\mathcal{M}_\theta^\sigma f(z)$  on  $\partial D$  by

$$\mathcal{M}_\theta^\sigma f(z) = \sup\{\delta_D(\zeta)^\sigma |f(\zeta)| : \zeta \in \mathcal{A}_\theta(z) \cap (D \setminus D_{\delta_0})\},$$

where  $D_{\delta_0} = \{z \in D : \delta_D(z) > \delta_0\}$ .

Note that

$$(4.1) \quad \mathcal{M}_\theta^\sigma f(z) \leq \delta_0^\sigma \mathcal{M}_\theta^0 f(z)$$

and

$$(4.2) \quad \int_{\partial D} \mathcal{M}_\theta^0 f(z)^p d\sigma \lesssim \|f\|_{p,0}^p.$$

The following estimates on the mean growth of  $H^p(D)$  functions were proved in [KK] for the case of the unit disc.

THEOREM 4.3. Let  $0 < p, q, s < \infty, 0 < \alpha < q, \sigma > 0$ , and  $(q - p)s \leq p$ . Let  $\gamma = p\alpha s / (p - (q - \alpha)s)$ . Let  $u$  be a non-negative function on  $D$  such that  $\mathcal{M}_\theta^0 u \in L^p(\partial D)$  and  $\mathcal{M}_\theta^\sigma u \in L^\gamma(\partial D)$ . Then we have

$$\int_{\partial D} \left( \int_0^{\delta_0} u_t(z)^q t^{\alpha\sigma-1} dt \right)^s d\sigma \lesssim \|\mathcal{M}_\theta^0 u\|_{L^p(\partial D)}^{(q-\alpha)s} \|\mathcal{M}_\theta^\sigma u\|_{L^\gamma(\partial D)}^{\alpha s}.$$

*Proof.* Let  $z \in \partial D$ . First we suppose that  $0 < \mathcal{M}_\theta^0 u(z) < \infty$ . From (4.1) it follows that

$$0 < \frac{\mathcal{M}_\theta^\sigma u(z)}{\mathcal{M}_\theta^0 u(z)} \leq \delta_0^\sigma.$$

Take

$$t_0(z) = \left( \frac{\mathcal{M}_\theta^\sigma u(z)}{\mathcal{M}_\theta^0 u(z)} \right)^{1/\sigma}.$$

Then we have

$$(4.3) \quad \int_0^{\delta_0} u_t(z)^q t^{\alpha\sigma-1} dt \leq \mathcal{M}_\theta^0 u(z)^q \int_0^{t_0(z)} t^{\alpha\sigma-1} dt + \mathcal{M}_\theta^\sigma u(z)^q \int_{t_0(z)}^{\delta_0} t^{\sigma(\alpha-q)-1} dt.$$

We note that

$$(4.4) \quad \int_0^{t_0(z)} t^{\alpha\sigma-1} dt = \frac{1}{\alpha\sigma} \left( \frac{\mathcal{M}_\theta^\sigma u(z)}{\mathcal{M}_\theta^0 u(z)} \right)^\alpha$$

and

$$(4.5) \quad \int_{t_0(z)}^{\delta_0} t^{\sigma(\alpha-q)-1} dt = \frac{1}{\sigma(\alpha-q)} \left\{ \delta_0^{\sigma(\alpha-q)} - t_0(z)^{\sigma(\alpha-q)} \right\} \\ \leq \frac{1}{\sigma(q-\alpha)} \left( \frac{\mathcal{M}_\theta^\sigma u(z)}{\mathcal{M}_\theta^0 u(z)} \right)^{\alpha-q}.$$

By (4.3), (4.4), and (4.5), it follows that

$$(4.6) \quad \int_0^{\delta_0} u_t(z)^q t^{\alpha\sigma-1} dt \lesssim \mathcal{M}_\theta^0 u(z)^{q-\alpha} \mathcal{M}_\theta^\sigma u(z)^\alpha.$$

Indeed, the inequality (4.6) is trivial if  $\mathcal{M}_\theta^0 u(z) = \infty$ . Now suppose that  $\mathcal{M}_\theta^0 u(z) = 0$ . Since  $z_t \in \mathcal{A}_\theta(z) \cap (D \setminus D_{\delta_0})$ , we have in this case  $u_t(z) = 0$  for  $0 < t < \delta_0$ . Thus (4.6) holds for every  $z \in \partial D$ .

By Hölder's inequality, we have

$$(4.7) \quad \int_{\partial D} \mathcal{M}_\theta^0 u(z)^{s(q-\alpha)} \mathcal{M}_\theta^\sigma u(z)^{s\alpha} d\sigma \lesssim \left( \int_{\partial D} \mathcal{M}_\theta^0 u(z)^p d\sigma \right)^{(q-\alpha)s/p} \\ \times \left( \int_{\partial D} \mathcal{M}_\theta^\sigma u(z)^\gamma d\sigma \right)^{\alpha s/\gamma}.$$

By (4.2), (4.6), and (4.7), it follows that

$$\int_{\partial D} \left( \int_0^{\delta_0} u_t(z)^q t^{\alpha\sigma-1} dt \right)^s d\sigma \lesssim \|\mathcal{M}_\theta^0 u\|_{L^p(\partial D)}^{(q-\alpha)s} \|\mathcal{M}_\theta^\sigma u\|_{L^\gamma(\partial D)}^{\alpha s}. \quad \square$$

**COROLLARY 4.4.** *Let  $\sigma > 0$  and  $0 < p \leq q < \infty$ . Then we have*

$$A_{-\sigma}^{p,0}(D) \subset A^{q,\sigma(q-p)}(D).$$

*Proof.* We note that

$$\|\mathcal{M}_\theta^\sigma f\|_{L^\infty(\partial D)} = \sup_{z \in \partial D} \sup \{ \delta_D(\zeta)^\sigma |f(\zeta)| : \zeta \in \mathcal{A}_\theta(z) \cap (D \setminus D_{\delta_0}) \} \\ \leq \sup \{ \delta_D(\zeta)^\sigma |f(\zeta)| : \zeta \in D \setminus D_{\delta_0} \} \\ \leq \|f\|_{-\sigma}.$$

We choose  $\alpha = q - p$  and  $s = 1$  in Theorem 4.3. Then it follows that

$$\int_{\partial D} \left( \int_0^{\delta_0} |f_t(z)|^q t^{(q-p)\sigma-1} dt \right) d\sigma \lesssim \|f\|_{p,0,-\sigma}^q.$$

Hence we have

$$\int_{D \setminus D_{\delta_0}} |f|^q dV_{\sigma(q-p)} \lesssim \|f\|_{p,0,-\sigma}^q.$$

Since  $|f|^q$  is subharmonic, it follows that

$$\int_{D_{\delta_0}} |f|^q dV_{\sigma(q-p)} \lesssim \int_{D \setminus D_{\delta_0}} |f|^q dV_{\sigma(q-p)}.$$

Thus we have the result. □

If we choose  $\sigma = n/p$  in Corollary 4.4 and apply Proposition 2.2, we obtain the following result.

**COROLLARY 4.5.** *Let  $0 < p \leq q < \infty, \beta \geq 0$ , and  $n/p = (n + \beta)/q$ . Then  $A^{p,0}(D) \subset A^{q,\beta}(D)$  and the inclusion is continuous.*

Theorem 1.1 is a consequence of Theorem 3.1 and Corollary 4.5.

### 5. A counter-example

In this section we observe that the assumption of  $C^2$ -smoothness of the boundary of  $D$  is an essential condition for the sharp embedding of Theorem 1.1 in a general bounded domain. Let  $C^{m,\lambda}$  be the space of  $C^m$ -functions whose  $m$ -th derivatives are Lipschitz continuous of order  $\lambda$ .

**LEMMA 5.1.** *Let  $u(z) = |z|^{m+\lambda}$  be a function in one complex variable  $z = x + iy \in \mathbb{C}$ , where  $m$  is a non-negative integer and  $0 < \lambda < 1$ . Let  $R > 0$ . Then  $u \in C^{m,\lambda}(\overline{D_R(0)})$ , but  $u \notin C^{m,\nu}(\overline{D_R(0)})$ , where  $\lambda < \nu \leq 1$ .*

*Proof.* For  $0 \leq |\alpha| \leq m$  we have

$$D^\alpha u(z) = P_\alpha(x, y) |z|^{m+\lambda-2|\alpha|},$$

where  $P_\alpha(x, y)$  is a homogeneous polynomial of degree  $|\alpha|$  in  $x$  and  $y$ . Hence it follows that

$$|D^\alpha u(z)| \leq K_\alpha |z|^\lambda, \quad z \in \overline{D_R(0)},$$

and so  $u \in C^{m,\lambda}(\overline{D_R(0)})$ .

For  $|\alpha| = m$  we have

$$\begin{aligned} \frac{|D^\alpha u(x) - D^\alpha u(0)|}{|x - 0|^\nu} &= \frac{|P_\alpha(x, 0)| |x|^{\lambda-m}}{|x|^\nu} \\ &= K'_\alpha \frac{1}{|x|^{\nu-\lambda}}. \end{aligned}$$

Thus  $u \notin C^{m,\nu}(\overline{D_R(0)})$  when  $\lambda < \nu \leq 1$ . □

EXAMPLE 5.2. We consider the domain defined by

$$D = \{(z_1, z_2) \in \mathbb{C}^2 : |z_1|^2 + |z_2|^{1+\lambda} < 1\}, \quad \text{where } 0 < \lambda < 1.$$

Applying Lemma 5.1, we see that  $D$  is a bounded convex domain with  $C^{1,\lambda}$  boundary, but it has no  $C^2$  boundary.

Let  $0 < p \leq q < \infty, \alpha, \beta \geq 0$ , and  $(n + \alpha)/p = (n + \beta)/q$ . Let  $f(z_1, z_2)$  be a branch of  $(1 - z_1)^{-d}$  on  $\bar{D}$ , where  $(1 + 2/(1 + \lambda) + \beta)/q < d < (1 + 2/(1 + \lambda) + \alpha)/p$ . We will prove that

$$f \in A^{p,\alpha}(D), \quad \text{but } f \notin A^{q,\beta}(D).$$

These two facts imply that  $A^{p,\alpha}(D)$  cannot be embedded into  $A^{q,\beta}(D)$ .

First we consider the case  $\alpha = 0$ . Set  $r(z_1) = (1 - |z_1|^2)^{1/(1+\lambda)}$ . By Fubini's theorem, we have

$$\begin{aligned} & \int_{\partial D} \frac{d\sigma}{|1 - z_1|^{dp}} \\ &= \int_{|z_1| < 1} \frac{dA}{|1 - z_1|^{dp}} \\ & \quad \times \int_{|z_2|=r(z_1)} \left( 1 + \left( \frac{2}{1 + \lambda} \right)^2 (1 - |z_1|^2)^{2/(1+\lambda)-2} |z_1|^2 \right)^{1/2} ds \\ & \lesssim \int_{|z_1| < 1} \frac{dA}{|1 - z_1|^{dp}} \int_{|z_2|=r(z_1)} (1 - |z_1|^2)^{1/(1+\lambda)-1} |z_1| ds \\ & \lesssim \int_{|z_1| < 1} \frac{(1 - |z_1|^2)^{2/(1+\lambda)-1}}{|1 - z_1|^{dp}} dA \\ &= \lim_{r \rightarrow 1^-} \int_{|z_1| < 1} \frac{(1 - |z_1|^2)^{2/(1+\lambda)-1}}{|1 - rz_1|^{dp}} dA \\ & \simeq \lim_{r \rightarrow 1^-} \frac{1}{(1 - r^2)^{dp-1-2/(1+\lambda)}} < \infty, \end{aligned}$$

since  $dp - 1 - 2/(1 + \lambda) < 0$ . Hence  $f \in A^{p,0}(D)$ .

Since  $D$  is a Lipschitz domain, we have

$$(5.1) \quad 1 - |z_1|^2 - |z_2|^{1+\lambda} \simeq \delta_D(z_1, z_2) \quad \text{for } (z_1, z_2) \in D$$

(see Lemma 2 in [St1], Section 3.2.1 of Chapter VI).

By (5.1), it follows that

$$\begin{aligned} \int_D \frac{1}{|1 - z_1|^{dq}} dV_\beta & \simeq \int_{|z_1| < 1} \frac{dA}{|1 - z_1|^{dq}} \\ & \quad \times \int_{|z_2| < r(z_1)} (1 - |z_1|^2 - |z_2|^{1+\lambda})^{\beta-1} dA. \end{aligned}$$

We now estimate the integral

$$I(z_1) = \int_{|z_2| < r(z_1)} (1 - |z_1|^2 - |z_2|^{1+\lambda})^{\beta-1} dA.$$

Changing to polar coordinates, we have

$$\begin{aligned} I(z_1) &\simeq \int_0^{r(z_1)} (1 - |z_1|^2 - r^{1+\lambda})^{\beta-1} r dr \\ &\simeq \int_0^{1-|z_1|^2} (1 - |z_1|^2 - s)^{\beta-1} s^{2/(1+\lambda)-1} ds \\ &\simeq (1 - |z_1|^2)^{2/(1+\lambda)+\beta-1} \int_0^1 (1 - \tau)^{\beta-1} \tau^{2/(1+\lambda)-1} d\tau. \end{aligned}$$

Note that

$$\int_0^1 (1 - \tau)^{\beta-1} \tau^{2/(1+\lambda)-1} d\tau = B\left(\frac{2}{1+\lambda}, \beta\right),$$

where  $B(\cdot, \cdot)$  is the beta function. Hence we have

$$\begin{aligned} \int_D \frac{1}{|1 - z_1|^{dq}} dV_\beta &\simeq \int_{|z_1| < 1} \frac{(1 - |z_1|^2)^{2/(1+\lambda)+\beta-1}}{|1 - z_1|^{dq}} dA \\ &= \lim_{r \rightarrow 1^-} \int_{|z_1| < 1} \frac{(1 - |z_1|^2)^{2/(1+\lambda)+\beta-1}}{|1 - rz_1|^{dq}} dA \\ &\simeq \lim_{r \rightarrow 1^-} \frac{1}{(1 - r^2)^{dq-2/(1+\lambda)-\beta-1}} = \infty, \end{aligned}$$

since  $dq - 2/(1 + \lambda) - \beta - 1 > 0$ . Thus  $f \notin A^{q,\beta}(D)$ .

By similar calculations as above, we see that in the case  $\alpha > 0$  we also have

$$f \in A^{p,\alpha}(D), \quad \text{but} \quad f \notin A^{q,\beta}(D)$$

for  $(1 + 2/(1 + \lambda) + \beta)/q < d < (1 + 2/(1 + \lambda) + \alpha)/p$ .

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