# The Moduli of Holomorphic Functions in Lipschitz Spaces

KONSTANTIN M. DYAKONOV

#### 1. Introduction and Results

Given  $0 < \alpha < 1$ , let  $\Lambda^{\alpha}$  denote the classical *Lipschitz space* of the real line  $\mathbb{R}$ , that is, the set of all complex-valued functions  $f \in C(\mathbb{R}) \cap L^{\infty}(\mathbb{R})$  satisfying

$$|f(t_1) - f(t_2)| \le \text{const}|t_1 - t_2|^{\alpha}, \quad t_1, t_2 \in \mathbb{R}$$

(the constant on the right may depend only on f). Further, let  $\Lambda_A^{\alpha}$  stand for the corresponding *analytic subspace* consisting of those functions in  $\Lambda^{\alpha}$  whose harmonic extensions (Poisson integrals) are holomorphic on

$$\mathbb{C}_{+} \stackrel{\text{def}}{=} \{ z \in \mathbb{C} : \text{Im } z > 0 \}.$$

In other words, elements of  $\Lambda_A^{\alpha}$  are just  $H^{\infty}$  functions with boundary values in  $\Lambda^{\alpha}$  (as usual,  $H^{\infty}$  denotes the algebra of bounded holomorphic functions on  $\mathbb{C}_+$ ).

The problem we treat here is to characterize the absolute values of  $\Lambda_A^{\alpha}$  functions. More precisely, given a nonnegative function  $\varphi$  on  $\mathbb{R}$ , we are concerned with explicit conditions under which  $\varphi$  agrees with (the boundary values of) the modulus |f| of some function  $f \in \Lambda_A^{\alpha}$ .

The two immediate necessary conditions are

$$\varphi \in \Lambda^{\alpha} \tag{1.1}$$

and, if we exclude the trivial function  $\varphi \equiv 0$  from consideration,

$$\int_{-\infty}^{\infty} \frac{\log \varphi(t)}{1 + t^2} dt > -\infty. \tag{1.2}$$

In connection with (1.2), see [G, Chap. II, Sec. 4].

Once (1.2) holds, we form the *outer function*  $\mathcal{O}_{\varphi}$  with modulus  $\varphi$  by setting

$$\mathcal{O}_{\varphi}(z) \stackrel{\text{def}}{=} \exp\left\{\frac{i}{\pi} \int_{-\infty}^{\infty} \left(\frac{1}{z-t} + \frac{t}{t^2+1}\right) \log \varphi(t) dt\right\}, \quad z \in \mathbb{C}_+,$$

and note that the above problem is equivalent to ascertaining when

$$\mathcal{O}_{\varphi} \in \Lambda_{\mathbf{A}}^{\alpha}. \tag{1.3}$$

Received January 31, 1996.

Supported in part by Grants R2D000 and R2D300 from the International Science Foundation and by a grant from Pro Mathematica (France).

Michigan Math. J. 44 (1997).

(The equivalence is due to the fact that the outer part of a  $\Lambda_A^{\alpha}$  function must itself belong to  $\Lambda_A^{\alpha}$ ; see [H1].)

We now remark that conditions (1.1) and (1.2) alone are not at all sufficient for (1.3) to hold. In fact, according to [HS] and [H2] (as well as to an unpublished result of Carleson and Jacobs), (1.1) and (1.2) together imply merely that  $\mathcal{O}_{\varphi} \in \Lambda_A^{\alpha/2}$ , the exponent  $\alpha/2$  being best possible.

In this paper we point out a new crucial condition on  $\varphi$  (stated in several equivalent ways) that provides, in conjunction with (1.1) and (1.2), a complete characterization of outer functions  $\mathcal{O}_{\varphi}$  lying in  $\Lambda_{A}^{\alpha}$ . This is contained in Theorem 1.

An alternative description of  $\Lambda_A^{\alpha}$  moduli was obtained earlier by Shirokov (see [S, Chap. II]). His criterion, stated in terms of a certain maximal function associated with  $\varphi$ , looks somewhat more complicated than ours, and so does the proof. On the other hand, Shirokov's description works also in the case  $\alpha \in (0, +\infty) \setminus \mathbb{Z}$ , with the appropriate understanding of the spaces in question. Anyway, both the results and techniques of the present paper are different from (and independent of) those in [S]. Moreover, we have been unable to find a direct proof of the equivalence between the two characterizations.

Now let  $d\mu_z$  stand for the *harmonic measure* on  $\mathbb{R}$  associated with a point  $z \in \mathbb{C}_+$ ; that is,

$$d\mu_z(t) \stackrel{\text{def}}{=} \frac{1}{\pi} \frac{\operatorname{Im} z}{|t-z|^2} dt, \quad t \in \mathbb{R}.$$

Further, let  $\operatorname{Lip} \alpha(\bar{\mathbb{C}}_+)$  denote the set of all (complex-valued) functions f living on  $\bar{\mathbb{C}}_+ \stackrel{\text{def}}{=} \mathbb{C}_+ \cup \mathbb{R}$  and satisfying

$$|f(z_1) - f(z_2)| \le \operatorname{const}|z_1 - z_2|^{\alpha}$$
 whenever  $z_1, z_2 \in \bar{\mathbb{C}}_+$ .

Note that  $\Lambda_A^{\alpha} = H^{\infty} \cap \operatorname{Lip} \alpha(\bar{\mathbb{C}}_+)$ . Our main result is as follows.

THEOREM 1. Let  $0 < \alpha < 1$  and let  $\varphi$  be a nonnegative function on  $\mathbb{R}$  satisfying (1.1) and (1.2). The following are equivalent.

- (i)  $\mathcal{O}_{\varphi} \in \Lambda_{A}^{\alpha}$ .
- (ii)  $|\mathcal{O}_{\varphi}| \in \operatorname{Lip} \alpha(\bar{\mathbb{C}}_+)$ .
- (iii) As z = x + iy ranges over  $\mathbb{C}_+$ , one has

$$\varphi(x) - |\mathcal{O}_{\varphi}(z)| = O(y^{\alpha}).$$

(iv) As z = x + iy ranges over  $\mathbb{C}_+$ , one has

$$\int \varphi \, d\mu_z - \exp\biggl(\int \log \varphi \, d\mu_z\biggr) = O(y^\alpha). \tag{1.4}$$

Yet another similar criterion, valid for  $\alpha \in (0, 1/2)$  only (and playing an auxiliary role in what follows), is given by the next theorem.

THEOREM 2. Let  $0 < \alpha < 1/2$  and let  $\varphi \ge 0$  be a function in  $L^{\infty}(\mathbb{R})$  such that (1.2) holds true. The following are equivalent.

- (i)  $\mathcal{O}_{\varphi} \in \Lambda_{A}^{\alpha}$ .
- (ii) For  $z = x + iy \in \mathbb{C}_+$ ,

$$\int \varphi^2 d\mu_z - \exp\left(2\int \log\varphi \, d\mu_z\right) = O(y^{2\alpha}). \tag{1.5}$$

REMARK. Using the Garsia norm on the space BMO (see [G, Chap. VI] or [K, Chap. X]), one easily obtains the following supplement to Theorem 2: Given a nonnegative function  $\varphi \in L^2(\mathbb{R}, dt/(1+t^2))$  satisfying (1.2), we have  $\mathcal{O}_{\varphi} \in$  BMOA if and only if the left-hand side of (1.5) is bounded on  $\mathbb{C}_+$ .

Our further strategy is as follows. In Section 2, we give two useful characterizations of  $\Lambda_A^{\alpha}$  functions. One of these involves Poisson integrals; the other is a remarkable theorem of Dyn'kin on the so-called pseudoanalytic extension.

In Section 3, we first prove Theorem 2 and then use it to derive Theorem 1. The proof of Theorem 2 is quite elementary (it relies on the Poisson integral characterization from Section 2), but the passage to Theorem 1 seems to require more sophisticated reasoning. It is here that Dyn'kin's  $\bar{\partial}$  techniques are brought into play. Finally, Section 4 contains a few concluding remarks.

## 2. Preliminaries on Lipschitz Spaces

The following lemma is essentially known (in connection with part (1), see e.g. [CS, Prop. 1]). Nonetheless, we include a short proof.

LEMMA 1. Assume that  $f \in H^{\infty}$ .

- (1) If  $0 < \alpha < 1$ , then conditions (a) and (b) are equivalent:
  - (a)  $f \in \Lambda_A^{\alpha}$ ;
  - (b) for  $z = x + iy \in \mathbb{C}_+$ ,

$$\int |f(t) - f(z)| \, d\mu_z(t) = O(y^{\alpha}). \tag{2.1}$$

- (2) If  $0 < \alpha < 1/2$ , then (a) and (b) are also equivalent to the following condition:
  - (c) for  $z = x + iy \in \mathbb{C}_+$ ,

$$\int |f(t) - f(z)|^2 d\mu_z(t) = O(y^{2\alpha}). \tag{2.2}$$

*Proof.* If (a) holds then, for  $0 < \alpha < 1$ ,

$$\int |f(t) - f(z)| d\mu_z(t) \le \operatorname{const} \int |t - z|^{\alpha} d\mu_z(t) = O(y^{\alpha}).$$

Similarly, in the case  $0 < \alpha < 1/2$ , (a) yields

$$\int |f(t) - f(z)|^2 d\mu_z(t) \le \operatorname{const} \int |t - z|^{2\alpha} d\mu_z(t) = O(y^{2\alpha}).$$

The implications (a)  $\Rightarrow$  (b) and (a)  $\Rightarrow$  (c) are thus established for the appropriate values of  $\alpha$ .

Since (c)  $\Rightarrow$  (b) by the Cauchy–Schwarz inequality, it remains to prove that (b)  $\Rightarrow$  (a). To this end, we write

$$\int |f(t) - f(z)| \, d\mu_z(t) = \frac{y}{\pi} \int \frac{|f(t) - f(z)|}{|t - z|^2} \, dt$$

$$\geq 2y \left| \frac{1}{2\pi i} \int \frac{f(t) - f(z)}{(t - z)^2} \, dt \right| = 2y |f'(z)|.$$

In conjunction with (b), this gives

$$f'(z) = O(y^{\alpha - 1}),$$

which is but a well-known restatement of (a) (see e.g. [St, Chap. V]).

As another auxiliary result, we cite an important theorem due to Dyn'kin. Before stating it, we introduce the notation  $\mathbb{C}_{-}$  for the lower half-plane, so that

$$\mathbb{C}_{-} \stackrel{\mathrm{def}}{=} \mathbb{C} \setminus (\mathbb{C}_{+} \cup \mathbb{R}),$$

and recall that the Cauchy–Riemann operator  $\bar{\partial}$  is defined by

$$\bar{\partial} = \frac{\partial}{\partial \bar{z}} = \frac{1}{2} \left( \frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right), \quad z = x + iy.$$

LEMMA 2 (cf. [Dyn1; Dyn2]). Let f be an  $H^{\infty}$  function continuous up to  $\mathbb{R}$ . In order that  $f \in \Lambda_A^{\alpha}$  (0 <  $\alpha$  < 1), it is necessary and sufficient that there exist a function  $F \in C^1(\mathbb{C}_+)$  such that

$$\lim_{\substack{z \to t \\ z \in \mathbb{C}_{-}}} F(z) = f(t) \quad \text{for all } t \in \mathbb{R}$$
 (2.3)

and

$$\bar{\partial}F(z) = O(|y|^{\alpha - 1}), \quad z = x + iy \in \mathbb{C}_{-}. \tag{2.4}$$

#### 3. Proofs of the Theorems

PROOF OF THEOREM 2. In view of Lemma 1(2), condition (i) of Theorem 2 is equivalent to the relation

$$\int |\mathcal{O}_{\varphi}(t) - \mathcal{O}_{\varphi}(z)|^2 d\mu_z(t) = O(y^{2\alpha}), \quad z \in \mathbb{C}_+$$
 (3.1)

(this is precisely (2.2) with  $f = \mathcal{O}_{\varphi}$ ). Rewriting the left-hand side of (3.1) as

$$\int |\mathcal{O}_{\varphi}|^2 d\mu_z - |\mathcal{O}_{\varphi}(z)|^2 = \int \varphi^2 d\mu_z - \exp\left(2\int \log\varphi d\mu_z\right), \tag{3.2}$$

we see that (3.1) coincides with (1.5). The desired equivalence relation is thus established.

PROOF OF THEOREM 1. Since the modulus of a Lip  $\alpha$  function is again a Lip  $\alpha$  function, it is clear that (i) implies (ii). The implication (ii)  $\Rightarrow$  (iii) is also obvious.

To see that (iii) implies (iv), we note that the left-hand side of (1.4) equals

$$\int \varphi \, d\mu_z - |\mathcal{O}_{\varphi}(z)| = \left\{ \int \varphi \, d\mu_z - \varphi(x) \right\} + \left\{ \varphi(x) - |\mathcal{O}_{\varphi}(z)| \right\}$$

$$\stackrel{\text{def}}{=} A(z) + B(z).$$

Since the Poisson integral of a  $\Lambda^{\alpha}$  function belongs to  $\text{Lip }\alpha(\bar{\mathbb{C}}_+)$  (cf. [St, Chap. V]), we have  $A(z) = O(y^{\alpha})$ . On the other hand, condition (iii) says  $B(z) = O(y^{\alpha})$ . The two estimates yield (iv).

It remains to prove that (iv) implies (i). Setting  $\varphi_1 \stackrel{\text{def}}{=} \sqrt{\varphi}$  (here  $\sqrt{\phantom{a}}$  is the positive branch of the square root) and substituting  $\varphi = \varphi_1^2$  into (1.4), we obtain

$$\int \varphi_1^2 d\mu_z - \exp\left(2\int \log \varphi_1 d\mu_z\right) = O(y^\alpha), \tag{3.3}$$

which is precisely condition (1.5) with  $\varphi$  replaced by  $\varphi_1$  and  $\alpha$  replaced by  $\alpha/2$ . By Theorem 2, this means that the outer function  $f_1 \stackrel{\text{def}}{=} \mathcal{O}_{\varphi_1}$  belongs to  $\Lambda_A^{\alpha/2}$ .

Since our aim is to show that  $f \stackrel{\text{def}}{=} \mathcal{O}_{\varphi}$  belongs to  $\Lambda_{A}^{\alpha}$ , it now suffices to verify the following.

Claim. It  $f_1$  is an outer function in  $\Lambda_A^{\alpha/2}$  with  $|f_1|^2 \in \Lambda^{\alpha}$ , then  $f_1^2 \in \Lambda_A^{\alpha}$ .

The proof of this assertion will be based on Lemma 2. As before, we put  $f = f_1^2$  and  $\varphi = |f| = |f_1|^2$ . (It is understood that  $f_1$  and f live on  $\mathbb{C}_+ \cup \mathbb{R}$ , while  $\varphi$  lives on  $\mathbb{R}$ .) In order to show that  $f \in \Lambda_A^{\alpha}$ , we shall construct an appropriate *pseudo-analytic extension* of f into  $\mathbb{C}_-$ , that is, a function  $F \in C^1(\mathbb{C}_-)$  satisfying (2.3) and (2.4).

Throughout the rest of this section, z = x + iy will denote a point in  $\mathbb{C}_-$ , so that y < 0. Set

$$F_1(z) \stackrel{\text{def}}{=} f(\bar{z}), \quad \psi(z) \stackrel{\text{def}}{=} \int \varphi(t) \, d\mu_{\bar{z}}(t),$$

and

$$F_2(z) \stackrel{\text{def}}{=} \psi^2(z) / \overline{f(\overline{z})}.$$

Further, let  $\chi \in C^1[0, +\infty)$  be a nondecreasing function such that

$$\chi(t) = 0$$
 for  $0 \le t \le 1$ 

and

$$\chi(t) = 1$$
 for  $2 \le t < +\infty$ .

Finally, we define the desired pseudoanalytic extension by

$$F(z) \stackrel{\text{def}}{=} F_1(z) \left\{ 1 - \chi \left( \frac{|f(\bar{z})|}{|y|^{\alpha}} \right) \right\} + F_2(z) \chi \left( \frac{|f(\bar{z})|}{|y|^{\alpha}} \right). \tag{3.4}$$

In order to check (2.3) and (2.4), we introduce the sets

$$E_{1} \stackrel{\text{def}}{=} \{ z \in \mathbb{C}_{-} : |f(\overline{z})| \le |y|^{\alpha} \},$$

$$E_{2} \stackrel{\text{def}}{=} \{ z \in \mathbb{C}_{-} : |f(\overline{z})| \ge 2|y|^{\alpha} \},$$

$$E_{3} \stackrel{\text{def}}{=} \mathbb{C}_{-} \setminus (E_{1} \cup E_{2}).$$

We distinguish three cases.

Case 1:  $z \in E_1$ . It follows that  $F(z) = F_1(z) = f(\bar{z})$ , whence

$$\lim_{\substack{\zeta \to t \\ \zeta \in E_1}} F(\zeta) = f(t), \quad t \in \mathbb{R} \cap \operatorname{clos} E_1. \tag{3.5}$$

Also, since  $f = f_1^2$ , we have

$$\bar{\partial}F(z) = f'(\bar{z}) = 2f_1(\bar{z})f_1'(\bar{z}),$$

and so

$$|\bar{\partial}F(z)| = 2|f_1(\bar{z})||f_1'(\bar{z})| \le \text{const}|y|^{\alpha/2}|y|^{\alpha/2-1} = \text{const}|y|^{\alpha-1}.$$

(Here we have used the inequality  $|f_1(\bar{z})| \le |y|^{\alpha/2}$ , valid because  $z \in E_1$ , and the estimate  $f_1'(\bar{z}) = O(|y|^{\alpha/2-1})$ , which is due to the hypothesis that  $f_1 \in \Lambda_A^{\alpha/2}$ .) Thus

$$\bar{\partial}F(z) = O(|y|^{\alpha - 1}), \quad z \in E_1. \tag{3.6}$$

Case 2:  $z \in E_2$ . We have then

$$F(z) = F_2(z) = \psi^2(z) / \overline{f(\bar{z})}.$$
 (3.7)

Next, we observe that

$$\frac{\psi(z)}{|f(\bar{z})|} = O(1). \tag{3.8}$$

Indeed, one has

$$\frac{\psi(z)}{|f(\bar{z})|} = \frac{\psi(z) - |f(\bar{z})|}{|f(\bar{z})|} + 1$$

$$= \frac{1}{|f(\bar{z})|} \left\{ \int \varphi \, d\mu_{\bar{z}} - \exp\left(\int \log \varphi \, d\mu_{\bar{z}}\right) \right\} + 1.$$

By (1.4), the expression in {braces} is  $O(|y|^{\alpha})$ , while  $|f(\bar{z})| \ge 2|y|^{\alpha}$  because  $z \in E_2$ . Consequently, the ratio in question is bounded.

(We remark that condition (1.4), employed here with z replaced by  $\bar{z}$ , actually follows from the hypotheses of the Claim. In fact, we have seen that the inclusion  $f_1 \in \Lambda_A^{\alpha/2}$  is equivalent to (3.3) with  $\varphi_1 = |f_1|$ , which in turn coincides with (1.4).)

It is now clear that

$$\lim_{\substack{\zeta \to t \\ \zeta \in E_2}} F(\zeta) = f(t), \quad t \in \mathbb{R} \cap \operatorname{clos} E_2. \tag{3.9}$$

Indeed, if  $f(t) \neq 0$  then (3.9) is immediate from (3.7) and the fact that  $\psi|_{\mathbb{R}} = \varphi = |f|$ . In case f(t) = 0, one should also invoke (3.8).

Further, since  $\varphi \in \Lambda^{\alpha}$  and  $\psi$  is the Poisson integral of  $\varphi$ , we have

$$|\nabla \psi(z)| = O(|y|^{\alpha - 1})$$

(cf. [St, Chap. V, Sec. 4]), and hence also

$$\bar{\partial}\psi(z) = O(|y|^{\alpha - 1}). \tag{3.10}$$

Using (3.7) and the fact that the function  $z \mapsto 1/\overline{f(\overline{z})}$  is holomorphic on  $\mathbb{C}_-$ , we write

 $\bar{\partial}F(z) = \frac{1}{\overline{f(\bar{z})}} \cdot 2\psi(z) \cdot \bar{\partial}\psi(z)$ 

and then conclude from (3.8) and (3.10) that

$$\bar{\partial}F(z) = O(|y|^{\alpha - 1}), \quad z \in E_2. \tag{3.11}$$

Case 3:  $z \in E_3$ . In this case, we have

$$|y|^{\alpha} < |f(\bar{z})| < 2|y|^{\alpha}.$$
 (3.12)

The arguments pertaining to Cases 1 and 2 show also that

$$F_1(z) = O(|y|^{\alpha}), \qquad F_2(z) = O(|y|^{\alpha})$$
 (3.13)

and

$$\bar{\partial}F_1(z) = O(|y|^{\alpha - 1}), \qquad \bar{\partial}F_2(z) = O(|y|^{\alpha - 1}).$$
 (3.14)

Given  $t \in \mathbb{R} \cap \operatorname{clos} E_3$ , it follows at once from (3.12) that f(t) = 0. Therefore, (3.13) yields

$$\lim_{\substack{\zeta \to t \\ \zeta \in E_3}} F(\zeta) = f(t), \quad t \in \mathbb{R} \cap \operatorname{clos} E_3. \tag{3.15}$$

Differentiating (3.4) gives

$$\bar{\partial}F(z) = \bar{\partial}F_1(z)\left\{1 - \chi\left(\frac{|f(\bar{z})|}{|y|^{\alpha}}\right)\right\} + \bar{\partial}F_2(z) \cdot \chi\left(\frac{|f(\bar{z})|}{|y|^{\alpha}}\right) + (F_2(z) - F_1(z)) \cdot \chi'\left(\frac{|f(\bar{z})|}{|y|^{\alpha}}\right) \cdot \bar{\partial}\left(\frac{|f(\bar{z})|}{|y|^{\alpha}}\right).$$
(3.16)

The first two terms on the right are  $O(|y|^{\alpha-1})$ , as is readily seen from (3.14). In order to obtain a similar estimate for the third term, we note that

$$F_2(z) - F_1(z) = O(|y|^{\alpha})$$

(see (3.13)), while  $\chi'$  is bounded; thus, it would suffice to check that

$$\bar{\partial}\left(\frac{|f(\bar{z})|}{|y|^{\alpha}}\right) = O\left(\frac{1}{|y|}\right). \tag{3.17}$$

This can be done by a straightforward calculation:

$$\bar{\partial} \left( \frac{|f(\bar{z})|}{|y|^{\alpha}} \right) = |y|^{-\alpha} \bar{\partial} |f(\bar{z})| + |f(\bar{z})| \bar{\partial} (|y|^{-\alpha})$$

$$= |y|^{-\alpha} \bar{\partial} \left( f_1(\bar{z}) \overline{f_1(\bar{z})} \right) + \frac{1}{2} i\alpha |f(\bar{z})| |y|^{-\alpha - 1}$$

$$= |y|^{-\alpha} \overline{f_1(\bar{z})} f_1'(\bar{z}) + \frac{1}{2} i\alpha |f(\bar{z})| |y|^{-\alpha - 1}$$

$$= O(|y|^{-1}).$$

Here the final conclusion relies on the right-hand inequality in (3.12), which is also used in the form

$$|f_1(\bar{z})| < \sqrt{2} |y|^{\alpha/2},$$

and on the estimate

$$f_1'(\bar{z}) = O(|y|^{\alpha/2-1})$$

(recall that  $f_1 \in \Lambda_A^{\alpha/2}$ ).

We eventually arrive at (3.17), which in turn implies, by virtue of (3.16) and the subsequent remarks, that

$$\bar{\partial}F(z) = O(|y|^{\alpha - 1}), \quad z \in E_3. \tag{3.18}$$

Now that the three cases have been studied, a mere juxtaposition of (3.5), (3.9), and (3.15) yields (2.3), whereas a similar juxtaposition of (3.6), (3.11), and (3.18) yields (2.4). An application of Lemma 2 completes the proof of the Claim, as well as that of the theorem.

## 4. Concluding Remarks

- (1) In Theorem 1, one might as well deduce the implication (i)  $\Rightarrow$  (iv) from Lemma 1(1). In fact, we see that condition (2.1), with f outer, is equivalent to the seemingly weaker condition where the integrand is replaced by |f(t)| |f(z)|.
- (2) This paper deals with outer functions only, but the interplay of inner and outer factors of  $\Lambda_A^{\alpha}$  functions has also been studied. In this connection, we refer to [D1], [D2], [D3], and [S, Chap. I].
  - (3) Given  $\alpha > 1$ ,  $\alpha \notin \mathbb{N}$ , set

$$\Lambda^{\alpha} \stackrel{\text{def}}{=} \{ f \in C^{[\alpha]}(\mathbb{R}) \cap L^{\infty}(\mathbb{R}) : f^{([\alpha])} \in \Lambda^{\alpha - [\alpha]} \}$$

(here  $[\alpha]$  is the integral part of  $\alpha$ ), and let the spaces  $\Lambda_A^{\alpha}$  and  $\operatorname{Lip}\alpha(\bar{\mathbb{C}}_+)$  be introduced in a similar fashion. We remark that the (obvious) implication  $(i) \Rightarrow (ii)$  in Theorem 1 becomes obviously false when  $\alpha > 1$ . For example, the function f(z) = z/(z+i) is in  $H^{\infty} \cap C^{\infty}(\bar{\mathbb{C}}_+)$ , whereas |f(x)| is nondifferentiable at the origin, and so |f(z)| fails to belong to any  $\operatorname{Lip}\alpha(\bar{\mathbb{C}}_+)$  with  $\alpha > 1$ . This feature (i.e., the failure of our criterion for higher-order smoothness classes) distinguishes our approach from Shirokov's [S]. On the other hand, it might be still possible to modify condition (iii) and/or (iv) of Theorem 1 so as to provide the requested characterization in the case  $\alpha > 1$ ,  $\alpha \notin \mathbb{N}$ .

- (4) In the near future, the author is planning to extend the current results to the Lipschitz-type spaces  $\text{Lip }\omega$  (generated by continuity moduli  $\omega$  other than  $\omega(t)=t^{\alpha}$ ) and to spaces of functions that are "smooth in the mean" (e.g. Besov and Sobolev spaces).
- (5) The membership criterion given by Theorem 1 seems to be fairly manageable and efficient. For instance, it can be used to derive the Havin–Shamoyan–Carleson–Jacobs theorem saying that  $\varphi \in \Lambda^{\alpha}$  implies  $\mathcal{O}_{\varphi} \in \Lambda^{\alpha/2}_{A}$  (see Section 1). This will be presented elsewhere.

### References

- [CS] J. A. Cima and D. A. Stegenga, *Hankel operators on H<sup>p</sup>*, Analysis at Urbana 1, London Math. Soc. Lecture Note Ser. 137, pp. 133–150, Cambridge Univ. Press, New York, 1989.
- [D1] K. M. Dyakonov, Smooth functions and co-invariant subspaces of the shift operator, Algebra i Analiz 4 (1992), no. 5, 117–147; English translation in St. Petersburg Math. J. 4 (1993), 933–959.
- [D2] ——, Division and multiplication by inner functions and embedding theorems for star-invariant subspaces, Amer. J. Math. 115 (1993), 881–902.
- [D3] ——, Multiplication by Blaschke products and stability of ideals in Lipschitz algebras, Math. Scand. 73 (1993), 246–258.
- [Dyn1] E. M. Dyn'kin, *Pseudoanalytic extensions of smooth functions. The uniform scale*, Amer. Math. Soc. Transl. Ser. 2 115 (1980), 33–58.
- [Dyn2] ——, The pseudoanalytic extension, J. Anal. Math. 60 (1993), 45–70.
  - [G] J. B. Garnett, Bounded analytic functions, Academic Press, New York, 1981.
  - [H1] V. P. Havin, *The factorization of analytic functions that are smooth up to the boundary*, Zap. Naucn. Sem. Leningrad. Otdel. Mat. Inst. Steklov. (LOMI) 22 (1971), 202–205 (Russian).
  - [H2] ———, A generalization of the Privalov–Zygmund theorem on the modulus of continuity of conjugate function, Izv. Akad. Nauk Armjan. SSR Ser. Mat. 6 (1971), 252–258 and 265–287 (Russian).
  - [HS] V. P. Havin and F. A. Shamoyan, *Analytic functions with a Lipschitzian modulus of the boundary values*, Zap. Naucn. Sem. Leningrad. Otdel. Mat. Inst. Steklov. (LOMI) 19 (1970), 237–239 (Russian).
    - [K] P. Koosis, *Introduction to H<sup>p</sup> spaces*, Cambridge Univ. Press, New York, 1980.
    - [S] N. A. Shirokov, *Analytic functions smooth up to the boundary*, Lecture Notes in Math., 1312, Springer, New York, 1988.
    - [St] E. M. Stein, Singular integrals and differentiability properties of functions, Princeton Univ. Press, Princeton, NJ, 1970.

24-1-412, Pr. Khudozhnikov St. Petersburg 194295 Russia

#### Current address:

Departamento de Análisis Matemático Universidad de La Laguna E-38271, La Laguna Tenerife Spain

dyakonov@ull.es