

ON THE FUNCTIONS OF LITTLEWOOD-PALEY
AND MARCINKIEWICZ

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1. Introduction. Let $f(x)$ be a locally integrable function on the real line \mathbf{R} . The Fourier integral analogue of Marcinkiewicz function [7] is

$$\mu(f)(x) = \left(\int_0^\infty |F(x+t) + F(x-t) - 2F(x)|^2 t^{-3} dt \right)^{1/2}$$

where

$$F(x) = \int_0^x f(u) du .$$

We generalize this as follows : for $\alpha > 0$

$$(1.1) \quad \mu_\alpha(f)(x) = \left\{ \int_0^\infty \left| \frac{\alpha}{t} \int_0^\infty \left(1 - \frac{u}{t} \right)^{\alpha-1} (f(x-u) - f(x+u)) du \right|^2 \frac{dt}{t} \right\}^{1/2},$$

$\mu_1(f)(x)$ coincides with $\mu(f)(x)$. (1.1) is the one dimensional form of the more general Marcinkiewicz function

$$\mu(f)(x) = \left\{ c \int_0^\infty \left| \frac{1}{t} \int_{|u| \leq t} f(x-u) \frac{\Omega(u')}{|u|^{k-1}} du \right|^2 \frac{dt}{t} \right\}^{1/2}$$

where $\Omega(u')/|u|^k$ is the Calderón-Zygmund kernel on k -dimensional space and c is a constant depending on k only, see Stein [8].

On the other hand we have generalized the Littlewood-Paley function as follows

$$(1.2) \quad g_\beta^*(\phi)(x) = \left\{ \frac{1}{\pi} \int_0^\infty y^{2\beta} dy \int_{-\infty}^\infty \frac{|\phi'(t+iy)|^2}{|t-x-iy|^{2\beta}} dt \right\}^{1/2},$$

where $\phi(z) = \phi(x+iy)$ is analytic in the upper half-plane and has boundary value $\phi(x) = \lim_{y \rightarrow 0} \phi(x+iy)$. The original Littlewood-Paley function $g^*(\phi)(x)$ in Fourier integral form corresponds to the case $\beta = 1$ in (1.2).

Let $\sigma_\beta(R; x, \phi)$ the R -th (C, β) -mean of Fourier integral of complex valued function $\phi(x)$ and set

$$(1.3) \quad \tau_\beta(R; x, \phi) = R \frac{d}{dR} \sigma_\beta(R; x, \phi) = \beta \{ \sigma_{\beta-1}(R; x, \phi) - \sigma_\beta(R; x, \phi) \}$$

and set

$$(1.4) \quad h_{\beta}(\phi)(x) = \left(\int_0^{\infty} \frac{|\tau_{\beta}(R; x, \phi)|^2}{R} dR \right)^{1/2}.$$

Then (1.2) is equivalent to (1.4), that is,

$$Ah_{\beta}(\phi)(x) \leq g_{\beta}^*(\phi)(x) \leq Bh_{\beta}(\phi)(x),$$

where A and B are constants independent of ϕ and x ; see Sunouchi [11]. Here after A and B mean such constants.

Now we consider the functional h_{β} for imaginary part of ϕ . Let $\bar{\sigma}_{\beta}(R; x, f)$ the (C, β) -mean of the conjugate Fourier integral of any $f(x)$ and define $\bar{\tau}_{\beta}(R; x, f)$ and $\bar{h}_{\beta}(R; x, f)$ analogously to the formula (1.3) and (1.4). We denote by S the Schwartz space on \mathbf{R} , that is, the space of rapidly decreasing C^{∞} -functions. Then our main theorem is as follows.

THEOREM 1. *If $\alpha + 1/2 = \beta$ ($\alpha > 0$), then*

$$A\bar{h}_{\beta}(f)(x) \leq \mu_{\alpha}(f)(x) \leq B\bar{h}_{\beta}(f)(x)$$

for any function $f(x) \in S$ and $x \in \mathbf{R}$.

One of the inequalities

$$\bar{h}_{\beta}(f)(x) \leq A\mu_{\alpha}(f)(x)$$

is already given by Flett [3] for the functions on the unit circle.

For a variant of this, let $f_{\alpha}(x)$ be the Riesz potential of $f(x)$, that is, $f_{\alpha}(x) = \int_{-\infty}^{\infty} |\xi|^{-\alpha} \hat{f}(\xi) e^{ix\xi} d\xi$ and set

$$D_{\alpha}(f)(x) = \left(\int_0^{\infty} \frac{|f_{\alpha}(x-t) - f_{\alpha}(x+t)|^2}{t^{1+2\alpha}} dt \right)^{1/2}.$$

THEOREM 2. *If $\alpha + 1/2 = \beta$ ($0 < \alpha < 1$), then*

$$A\bar{h}_{\beta}(f)(x) \leq D_{\alpha}(f)(x) \leq B\bar{h}_{\beta}(f)(x)$$

for $f \in S$ and $x \in \mathbf{R}$.

The fact that, for $\alpha + 1/2 > \beta$

$$D_{\alpha}(f)(x) \leq B\{\bar{h}_{\beta}(f)(x) + h_{\beta}(f)(x)\} = Bh_{\beta}(\phi)(x),$$

is given by Stein [9] for functions of several variables.

Corresponding to $h_{\beta}(f)(x)$, we consider

$$\delta_{\alpha}(f)(x) = \left(\int_0^{\infty} t \left| \frac{d}{dt} M_{\alpha}(t; x, f) \right| dt \right)^{1/2}$$

where

$$M_{\alpha}(t; x, f) = \frac{\alpha}{t} \int_{|u| \leq t} \left(1 - \frac{|u|}{t} \right)^{\alpha-1} f(x-u) du.$$

THEOREM 3. *If $\alpha - (1/2) = \beta$ ($\alpha > 0$), then*

$$Ah_\beta(f)(x) \leq \delta_\alpha(f)(x) \leq Bh_\beta(f)(x)$$

for $f \in S$ and $x \in \mathbf{R}$.

In the last section, an analogous relation to the Littlewood-Paley function $g(f)(x)$, is also established. In particular the relationship between

$$\delta_0(f)(x) = \left(\int_0^\infty t \left| \frac{d}{dt} \{f(x-t) + f(x+t)\} \right|^2 dt \right)^{1/2}$$

and $g(f)(x)$ is clarified. This question is proposed as problem 6(a) of Stein-Wainger [10, p. 1289] for several variables case.

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2. Notations. We suppose throughout this paper $f(x)$ belongs to the class S . We write for a fixed x_0 ,

$$\phi(t) = \phi(t; x_0, f) = f(x_0 - t) + f(x_0 + t)$$

and

$$\psi(t) = \psi(t; x_0, f) = f(x_0 - t) - f(x_0 + t).$$

For $\alpha > 0$ and $t \geq 0$, set

$$(2.1) \quad \phi_\alpha(t) = \phi_\alpha(t; x_0, f) = \frac{\alpha}{t} \int_0^t \left(1 - \frac{u}{t}\right)^{\alpha-1} \phi(u) du,$$

and

$$(2.2) \quad \psi_\alpha(t) = \psi_\alpha(t; x_0, f) = \frac{\alpha}{t} \int_0^t \left(1 - \frac{u}{t}\right)^{\alpha-1} \psi(u) du.$$

The generalized Marcinkiewicz function and a variant are written as

$$(2.3) \quad \mu_\alpha(f)(x_0) = \left(\int_0^\infty \left| \psi_\alpha(t; x_0, f) \right|^2 \frac{dt}{t} \right)^{1/2},$$

$$(2.4) \quad \delta_\alpha(f)(x_0) = \left(\int_0^\infty t \left| \frac{d}{dt} \phi_\alpha(t; x_0, f) \right|^2 dt \right)^{1/2}.$$

For the Cesàro-Riesz mean of $f(x)$, we introduce the well-known Young function. Let

$$\gamma_\alpha(x) + i\bar{\gamma}_\alpha(x) = \int_0^1 (1-t)^{\alpha-1} e^{itz} dt$$

where $\alpha > 0$, $x \geq 0$, then it is known [1],

$\gamma_\alpha(x) \sim x^{-p}$ as $x \rightarrow \infty$, where $p = \text{Min}(2, \alpha)$.

Then the R -th Cesàro-Riesz mean of the β -th order for Fourier integral of $f(x)$ is

$$(2.5) \quad \sigma_\beta(R) = \sigma_\beta(R; x_0, f) = c \int_0^\infty \phi(u)R\gamma_{\beta+1}(Ru)du$$

and for the conjugate Fourier integral of $f(x)$ is

$$(2.6) \quad \bar{\sigma}_\beta(R) = \bar{\sigma}_\beta(R; x_0, f) = c' \int_0^\infty \psi(u)R\bar{\gamma}_{\beta+1}(Ru)du$$

where c and c' are constants. Then we have

$$(2.7) \quad h_\beta(f)(x_0) = \left(\int_0^\infty |\sigma_{\beta-1}(R) - \sigma_\beta(R)|^2 \frac{1}{R} dR \right)^{1/2}$$

and

$$(2.8) \quad \bar{h}_\beta(f)(x_0) = \left(\int_0^\infty |\bar{\sigma}_{\beta-1}(R) - \bar{\sigma}_\beta(R)|^2 \frac{1}{R} dR \right)^{1/2}.$$

3. Proof of Theorem 1. Let $f \in S$ and fix a point x_0 in R . By the change of the variables $u = e^{-y}$ and $t = e^{-x}$ (2.3) becomes

$$(3.1) \quad \mu_\alpha(f)(x_0) = \left[\int_{-\infty}^\infty \left| \int_x^\infty \alpha e^{(x-y)} (1 - e^{(x-y)})^{\alpha-1} \psi(e^{-y}) dy \right|^2 dx \right]^{1/2}.$$

If we rewrite

$$(3.2) \quad K_\alpha(x) = \begin{cases} \alpha e^x (1 - e^x)^{\alpha-1}, & x \leq 0 \\ 0, & x > 0 \end{cases}$$

and $\Psi(x) = \psi(e^{-x})$, then (3.1) becomes

$$(3.3) \quad \mu_\alpha(f)(x_0) = \left(\int_{-\infty}^\infty |(\Psi * K_\alpha)(x)|^2 dx \right)^{1/2}.$$

In (2.6) and (2.8), we set $u = e^{-y}$ and $R = e^x$, then (2.8) is

$$\begin{aligned} \bar{h}_\beta(f)(x_0) &= \left[c' \int_0^\infty \left| \int_0^\infty \psi(u)R\{\bar{\gamma}_\beta(Ru) - \bar{\gamma}_{\beta+1}(Ru)\}du \right|^2 \frac{dR}{R} \right]^{1/2} \\ &= \left[c' \int_{-\infty}^\infty \left| \int_{-\infty}^\infty \psi(e^{-y})e^{x-y}\{\bar{\gamma}_\beta(e^{x-y}) - \bar{\gamma}_{\beta+1}(e^{x-y})\}dy \right|^2 dx \right]^{1/2}. \end{aligned}$$

If we rewrite

$$(3.4) \quad \bar{K}_\beta^*(x) = e^x(\bar{\gamma}_\beta(e^x) - \bar{\gamma}_{\beta+1}(e^x)) = e^x \gamma'_\beta(e^x)$$

and $\Psi(x) = \psi(e^{-x})$, then

$$(3.5) \quad \bar{h}_\beta(f)(x_0) = \left(\int_{-\infty}^\infty |(\Psi * \bar{K}_\beta^*)(x)|^2 dx \right)^{1/2}.$$

To compare (3.3) with (3.5), we apply Fourier transform method.

Since $\psi(u) = f(x_0 - u) - f(x_0 + u) \in S$, $\Psi(x) = \psi(e^{-x}) = 0(e^{-x})$ as $x \rightarrow \infty$, and $0(e^{-|x|})$ as $x \rightarrow -\infty$. Since $K_\alpha(x)$ is integrable on $(-\infty, \infty)$, $(\Psi * K_\alpha)(x)$ is an ordinary convolution. However, since

$$\bar{\gamma}_\beta(e^x) \sim e^{-\beta x} \text{ as } x \rightarrow \infty \quad (0 < \beta \leq 1)$$

we have

$$\bar{K}_\beta^*(x) \sim e^x \cdot e^{-\beta x} = e^{(1-\beta)x} \text{ as } x \rightarrow \infty .$$

But

$$\bar{K}_\beta^*(x) = 0(e^x) \text{ as } x \rightarrow -\infty \quad (0 < \beta \leq 1) .$$

If $1/2 < \beta \leq 1$, then $1 - \beta \geq 0$ and $\bar{K}_\beta^*(x)$ is locally integrable, but not integrable on $(-\infty, \infty)$. In fact this is the most interesting case. Hence we have to consider a distributional Fourier transform. As we shall show at (3.11), the Fourier transform $\widehat{\bar{K}_\beta^*}(\xi)$ belongs to the class L^∞ and evidently $\widehat{\Psi}(\xi) \in L \cap L^\infty$. Accordingly we can apply convolution rule to $(\Psi * \bar{K}_\beta^*)(x)$, see Katznelson [5, p. 151, Lemma].

Now we take the complex Fourier transform of kernels (3.2) and (3.4). Let $s = \zeta - i\xi$, where ζ is a complex number. Then

$$\begin{aligned} (3.6) \quad \int_{-\infty}^{\infty} K_\alpha(x)e^{sx}dx &= \alpha \int_{-\infty}^0 e^{(s+1)x}(1 - e^x)^{\alpha-1}dx = \alpha \int_0^1 (1 - t)^{\alpha-1}t^s dt \\ &= \frac{\Gamma(\alpha + 1)\Gamma(s + 1)}{\Gamma(\alpha + s + 1)} \quad (\alpha > 0, \text{Re } s > -1) . \end{aligned}$$

Let $\theta(x) \in S$, and consider Parseval's formula:

$$\langle \bar{K}_\beta^*(x)e^{i\zeta x}, \theta(x) \rangle = 2\pi \left\langle \int_{-\infty}^{\infty} \bar{K}_\beta^*(x)e^{i\zeta x} \cdot e^{-i\xi x} dx, \widehat{\theta}(\xi) \right\rangle .$$

Then both sides are analytic functions of a complex variable ζ in an appropriate domain. Therefore we can calculate the distributional Fourier transform of $\bar{K}_\beta^*(x)$ by analytic continuation method, see [4, p. 171]. We have

$$\begin{aligned} (3.7) \quad \int_{-\infty}^{\infty} \bar{K}_\beta^*(x)e^{sx}dx &= \int_{-\infty}^{\infty} e^{x\gamma'_\beta(e^x)}e^{sx}dx \\ &= c' \frac{\Gamma(\beta)s}{\Gamma(\beta - s + 1) \sin \pi s/2} \\ &(\beta > 0, \beta + 1 > \text{Re } s, 2 > \text{Re } s > -2) . \end{aligned}$$

Accordingly we have, from (3.6) and (3.7),

$$(3.8) \quad \widehat{K}_\alpha(\xi) = \frac{\Gamma(\alpha + 1)\Gamma(1 - i\xi)}{\Gamma(\alpha + 1 - i\xi)} \quad (\alpha > 0)$$

and

$$(3.9) \quad \widehat{K}_\beta^*(\xi) = \frac{c' \Gamma(\beta)(i\xi)}{\Gamma(\beta + i\xi + 1) \sin \pi i\xi/2} \quad (\beta > 0).$$

Both $\widehat{K}_\alpha(\xi)$ and $\widehat{K}_\beta^*(\xi)$ have no zero on $\xi \in (-\infty, \infty)$ and finite. By the asymptotic formula of the Gamma function

$$|\Gamma(a + i\xi)| \sim (2\pi)^{-1/2} e^{-\pi|\xi|/2} |\xi|^{a-(1/2)}, \quad a \in (-\infty, \infty)$$

as $|\xi| \rightarrow \infty$, we have as $|\xi| \rightarrow \infty$,

$$(3.10) \quad |\widehat{K}_\alpha(\xi)| \sim \frac{c |\xi|^{1-(1/2)}}{|\xi|^{\alpha+1-(1/2)}} \sim c |\xi|^{-\alpha}$$

and as $|\xi| \rightarrow \infty$,

$$(3.11) \quad |\widehat{K}_\beta^*(\xi)| \sim c' \frac{|\xi|}{|\xi|^{1+\beta-(1/2)} e^{-\pi|\xi|/2} e^{\pi|\xi|/2}} \sim c' |\xi|^{(1/2)-\beta}.$$

Hence $|\widehat{K}_\alpha(\xi)/\widehat{K}_\beta^*(\xi)|$ is bounded if $\alpha + 1/2 = \beta$ ($\alpha > 0$). Thus

$$\begin{aligned} 0 &\leq \int_{-\infty}^{\infty} |(\Psi * K_\alpha)(x)|^2 dx = (2\pi) \int_{-\infty}^{\infty} |\widehat{\Psi}(\xi) \widehat{K}_\alpha(\xi)|^2 d\xi \\ &= (2\pi) \int_{-\infty}^{\infty} \left| \widehat{\Psi}(\xi) \cdot \widehat{K}_\beta^*(\xi) \cdot \frac{\widehat{K}_\alpha(\xi)}{\widehat{K}_\beta^*(\xi)} \right|^2 d\xi \\ &\leq c \int_{-\infty}^{\infty} |\widehat{\Psi}(\xi) \widehat{K}_\beta^*(\xi)|^2 d\xi \\ &= c' \int_{-\infty}^{\infty} |(\Psi * \bar{K}_\beta^*)(x)|^2 dx, \end{aligned}$$

provided that the last term is finite. Since the proof of converse part is done similarly, Theorem is proved completely.

4. Proof of Theorem 3. From (2.1),

$$\phi_\alpha(t) = \frac{\alpha}{t} \int_0^t \left(1 - \frac{u}{t}\right)^{\alpha-1} \phi(u) du = \alpha \int_0^1 (1-v)^{\alpha-1} \phi(tv) dv,$$

and since $f(x_0 - u) + f(x_0 + u) \in S$,

$$(4.1) \quad \begin{aligned} \frac{d}{dt} \phi_\alpha(t) &= \alpha \int_0^1 (1-v)^{\alpha-1} \cdot v \phi'(tv) dv \\ &= \alpha \cdot \frac{1}{t^2} \int_0^t \left(1 - \frac{u}{t}\right)^{\alpha-1} u \phi'(u) du \end{aligned}$$

where $\phi'(u) = -\{f'(x_0 - u) - f'(x_0 + u)\}$.

We set as in §3 $u = e^{-y}$, $t = e^{-x}$, then, by (2.4), we have

$$(4.2) \quad \{\partial_\alpha(f)(x_0)\}^2 = \int_0^\infty \frac{1}{t} \left| t \frac{d}{dt} \phi_\alpha(t) \right|^2 dt \\ = \int_{-\infty}^\infty \left| \alpha \int_x^\infty \phi'(e^{-y}) \cdot e^{-y} \cdot e^{(x-y)} (1 - e^{x-y})^{\alpha-1} dy \right|^2 dx .$$

We set $\chi(x) = e^{-x} \phi'(e^{-x})$ and

$$K_\alpha(x) = \begin{cases} \alpha e^x (1 - e^x)^{\alpha-1} , & x \leq 0 \\ 0 & , \quad x > 0 . \end{cases}$$

Then

$$\{\partial_\alpha(f)(x_0)\}^2 = \int_{-\infty}^\infty |(\chi * K_\alpha)(x)|^2 dx .$$

On the other hand, by (2.5)

$$\sigma_\beta(R) = c \int_0^\infty \phi(u) R \gamma_{\beta+1}(Ru) du$$

and

$$(4.3) \quad \sigma'_\beta(R) = c \int_0^\infty \phi'(u) u \gamma_{\beta+1}(Ru) du .$$

By the definition (2.7)

$$\{h_\beta(f)(x_0)\}^2 = c' \int_0^\infty \frac{1}{R} |R \sigma'_\beta(R)|^2 dR \\ = c' \int_0^\infty \frac{1}{R} \left| R \int_0^\infty \phi'(u) \cdot u \gamma_{\beta+1}(Ru) du \right|^2 dR .$$

We set $u = e^{-y}$, $R = e^x$, then

$$(4.4) \quad \{h_\beta(f)(x_0)\}^2 = \int_{-\infty}^\infty |(\chi * K_\beta^*)(x)|^2 dx$$

where $\chi(x) = e^{-x} \phi'(e^{-x})$ and $K_\beta^*(x) = e^x \gamma_{\beta+1}(e^x)$.

Since $\phi'(e^{-x}) = f'(x_0 - e^{-x}) - f'(x_0 + e^{-x})$, $\chi(x)$ behaves better than $\Psi(x)$ in §3. However since

$$K_\beta^*(x) \sim e^x \cdot e^{-(\beta+1)x} = e^{-\beta x} \quad \text{as } x \rightarrow \infty ,$$

$K_\beta^*(x)$ behaves for $0 \geq \beta > -1/2$, as if $\bar{K}_\beta^*(x)$ in (3.4). Hence all things go analogously as in §3.

The complex Fourier transform of $K_\alpha(x)$ is

$$\alpha \int_{-\infty}^0 e^{sx} e^x (1 - e^x)^{\alpha-1} dx = \frac{\Gamma(\alpha + 1) \Gamma(s + 1)}{\Gamma(\alpha + s + 1)} \quad (\alpha > 0, \text{Re } s > -1)$$

and that of $K_\beta^*(x)$ is

$$\begin{aligned} \int_{-\infty}^{\infty} e^{sz} e^{z\gamma_{\beta+1}}(e^z) dx &= \int_0^{\infty} t^s \gamma_{\beta+1}(t) dt \\ &= \frac{\pi}{2} \frac{\Gamma(\beta + 1)}{\Gamma(\beta + 1 - s) \cos \pi s/2} \\ &(\beta + 1 > 0, \beta + 1 > \operatorname{Re} s, -1 < \operatorname{Re} s < 1). \end{aligned}$$

Since $\widehat{K}_\alpha(\xi) = \Gamma(\alpha + 1)\Gamma(1 - i\xi)/\Gamma(\alpha + 1 - i\xi)$, $|\widehat{K}_\alpha(\xi)| \sim c|\xi|^{-\alpha}$ and since $\widehat{K}_\beta^*(\xi) = \Gamma(\beta + 1)/(\Gamma(\beta + 1 - i\xi) \cos \pi i\xi/2)$, $|\widehat{K}_\beta^*(\xi)| \sim c'|\xi|^{-\beta-(1/2)}$.

If $\beta > -1/2$, then $\widehat{K}_\beta^*(\xi)$ is bounded, and the theorem is proved for $\alpha = \beta + (1/2)$.

REMARK. If $\alpha > 1$, we may eliminate differentiability of $f(x)$ in (4.1) by a partial integration. However $0 < \alpha \leq 1$ case, we define $\phi'_\alpha(t)$ by (4.1) and $\sigma'_\beta(R)$ by (4.3) respectively assuming differentiability of $f(x)$.

5. Proof of Theorem 2. For a proof of Theorem, we need two lemmas.

LEMMA 1. For f in S we have

$$f_\alpha(x - t) - f_\alpha(x + t) = c \int_0^\infty \xi^{-\alpha} \sin \xi t d\xi \int_0^\infty \psi(u; x, f) \sin u\xi du .$$

PROOF. By definition of Riesz potential, we have

$$\begin{aligned} f_\alpha(x - t) - f_\alpha(x + t) &= c \int_{-\infty}^\infty |\xi|^{-\alpha} \widehat{f}(\xi) e^{ix\xi} (e^{-it\xi} - e^{it\xi}) d\xi \\ &= -2ic \int_{-\infty}^\infty |\xi|^{-\alpha} \sin t\xi \cdot \widehat{f}(\xi) e^{ix\xi} d\xi . \end{aligned}$$

Since $|\xi|^{-\alpha} \sin t\xi$ is odd, we may take the odd part of

$$\widehat{f}(\xi) e^{ix\xi} = \int_{-\infty}^\infty f(x + u) e^{iux\xi} du ,$$

which implies the lemma.

LEMMA 2. If $\alpha + 1/2 = \beta$ ($0 < \alpha < 1$), then for $f \in S$ we have

$$\left(\int_0^\infty \frac{|\psi(u)|^2}{u^{2\alpha}} \frac{du}{u} \right)^{1/2} \sim \left(\int_0^\infty R \left| \frac{d}{dR} \bar{\sigma}_{\beta, \alpha}(R) \right|^2 dR \right)^{1/2}$$

where

$$\bar{\sigma}_{\beta, \alpha}(R) = \bar{\sigma}_{\beta, \alpha}(R; x_0, f)$$

is the (C, β) -mean of the Fourier integral

$$\int_0^\infty \xi^\alpha \sin \xi t d\xi \int_0^\infty \psi(u; x, f) \sin u\xi du .$$

PROOF. We set $u = e^{-y}$. Then

$$(5.1) \quad \int_0^\infty \frac{|\psi(u)|^2}{u^{2\alpha}} \frac{du}{u} = \int_{-\infty}^\infty |\Theta(y)|^2 dy,$$

where

$$\Theta(y) = \psi(e^{-y})e^{\alpha y}.$$

On the other side

$$\bar{\sigma}_{\beta,\alpha}(R) = c \int_0^\infty \psi(u) \left\{ R \int_0^1 (1-z)^\beta (Rz)^\alpha \sin(Rzu) dz \right\} du,$$

where

$$\int_0^1 (1-z)^\beta z^\alpha \sin(zu) dz \quad (\beta > -1, \alpha > -1)$$

is Kummer's confluent hypergeometric function. Set $u = e^{-y}$, $R = e^x$, then

$$(5.2) \quad \begin{aligned} \int_0^\infty R \left| \frac{d}{dR} \bar{\sigma}_{\beta,\alpha}(R) \right|^2 dR &= \int_0^\infty \frac{1}{R} |\bar{\sigma}_{\beta-1,\alpha}(R) - \bar{\sigma}_{\beta,\alpha}(R)|^2 dR \\ &= c \int_{-\infty}^\infty |(\Theta * \bar{K}_{\beta,\alpha}^*)(x)|^2 dx \end{aligned}$$

where

$$\bar{K}_{\beta,\alpha}^*(x) = e^{(\alpha+1)x} \int_0^1 (1-z)^{\beta-1} z^{\alpha+1} \sin(e^x z) dz$$

The complex Fourier transform of $\bar{K}_{\beta,\alpha}^*(x)$ is

$$\int_{-\infty}^\infty \bar{K}_{\beta,\alpha}^*(x) e^{sx} dx = \frac{\Gamma(\beta)\Gamma(1-s)\Gamma(1+\alpha+s) \cos\{(\alpha+s)\pi/2\}}{\Gamma(\beta+1-s)}$$

$$(0 < \alpha < 1, 1/2 < \beta < 3/2, 1 - \alpha > \text{Re } s > -(1 + \alpha))$$

which is analytic in the strip near the line $\text{Re } s = 0$ and has no zero on $\text{Re } s = 0$. Furthermore we have

$$\begin{aligned} |\widehat{\bar{K}}_{\beta,\alpha}^*(\xi)| &\sim c \frac{e^{-(\pi|\xi|/2)} |\xi|^{1-(1/2)} e^{-(\pi|\xi|/2)} |\xi|^{\alpha+1-(1/2)} e^{\pi|\xi|/2}}{e^{-(\pi|\xi|/2)} |\xi|^{\beta+1-(1/2)}} \\ &= c |\xi|^{-\beta+\alpha+(1/2)} \quad \text{as } |\xi| \rightarrow \infty. \end{aligned}$$

Furthermore $\widehat{\bar{K}}_{\beta,\alpha}^*(\xi)$ is bounded on $\xi \in (-\infty, \infty)$. Thus any necessary condition analogous to §3 are satisfied. Comparing (5.1) with (5.2) we get the lemma.

Theorem 2 is obvious from Lemmas 1 and 2.

6. We consider here the Abel summability analogue of the preceding sections. Let $f(x) \in S$ and the Poisson and conjugate Poisson integral of $f(x)$ be

$$u(x, y) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{yf(u)}{(x-u)^2 + y^2} du = \frac{1}{\pi} \int_0^{\infty} \frac{y\phi(u; x, f)}{u^2 + y^2} du,$$

$$\bar{u}(x, y) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{(x-u)f(u)}{(x-u)^2 + y^2} du = \frac{1}{\pi} \int_0^{\infty} \frac{u\psi(u; x, f)}{u^2 + y^2} du.$$

The Littlewood-Paley function $g(f)(x)$ is defined by

$$g(f)(x) = \left\{ \int_0^{\infty} y \left(\left| \frac{\partial u}{\partial x} \right|^2 + \left| \frac{\partial u}{\partial y} \right|^2 \right) dy \right\}^{1/2}.$$

But since

$$\left| \frac{\partial u(x, y)}{\partial x} \right|^2 = \left| \frac{\partial \bar{u}(x, y)}{\partial y} \right|^2,$$

$$g(f)(x) = \left\{ \int_0^{\infty} y \left(\left| \frac{\partial u}{\partial y} \right|^2 + \left| \frac{\partial \bar{u}}{\partial y} \right|^2 \right) dy \right\}^{1/2}.$$

We separate the real and imaginary part and set

$$(6.1) \quad h(f)(x_0) = \left(\int_0^{\infty} y \left| \frac{\partial u(x_0, y)}{\partial y} \right|^2 dy \right)^{1/2},$$

$$(6.2) \quad \bar{h}(f)(x_0) = \left(\int_0^{\infty} y \left| \frac{\partial \bar{u}(x_0, y)}{\partial y} \right|^2 dy \right)^{1/2}.$$

We use notations $\phi(u) = \phi(u; x_0, f)$ and $\psi(u) = \psi(u; x_0, f)$. We set $R = y^{-1}$, and write

$$(6.3) \quad a(R) = a(R; x_0, f) = \frac{1}{\pi} \int_0^{\infty} \frac{R\phi(u)}{1 + (uR)^2} du$$

and

$$(6.4) \quad \bar{a}(R) = \bar{a}(R; x_0, f) = \frac{1}{\pi} \int_0^{\infty} \frac{R^2 \cdot u\psi(u)}{1 + (uR)^2} du.$$

Then

$$h(f)(x_0) = \left(c \int_0^{\infty} R \left| \frac{da(R)}{dR} \right|^2 dR \right)^{1/2}$$

and

$$\bar{h}(f)(x_0) = \left(c' \int_0^{\infty} R \left| \frac{d\bar{a}(R)}{dR} \right|^2 dR \right)^{1/2}.$$

Now we consider $\bar{h}(f)(x_0)$. By definition

$$\{\bar{h}(f)(x_0)\}^2 = c \int_0^\infty \frac{1}{R} \left| \int_0^\infty \psi(u) \cdot \frac{2R^2u}{(1 + R^2u^2)^2} du \right|^2 dR .$$

We set $u = e^{-y}$, $R = e^x$ and $\Psi(y) = \psi(e^{-y})$, $\bar{K}^*(x) = (e^{2x}/(1 + e^{2x})^2)$. Then

$$(6.5) \quad \{\bar{h}(f)(x_0)\}^2 = \int_{-\infty}^\infty |(\Psi * \bar{K}^*)(x)|^2 dx .$$

The convolution is obviously well-defined. The complex Fourier transform of $\bar{K}^*(x)$ is

$$\begin{aligned} \int_{-\infty}^\infty e^{sx} \bar{K}^*(x) dx &= \int_{-\infty}^\infty \frac{e^{(s+2)x}}{(1 + e^{2x})^2} dx \\ &= \int_0^\infty \frac{t^{s+1}}{(1 + t^2)^2} dt \\ &= \frac{s}{2} \cdot \frac{\pi}{\sin \pi s/2} . \end{aligned}$$

For an Abel analogue of Marcinkiewicz function, we set

$$(6.6) \quad \psi_a(t) = \frac{1}{t} \int_0^\infty \left(\frac{u}{t}\right)^{1/2} e^{-u/t} \psi(u) du ,$$

(see Levinson [6]) and

$$(6.7) \quad \mu_a(f)(x_0) = \left(\int_0^\infty |\psi_a(t)|^2 \frac{dt}{t} \right)^{1/2} .$$

Set $t = e^{-x}$, $u = e^{-y}$, then

$$(6.8) \quad \{\mu_a(f)(x_0)\}^2 = \int_{-\infty}^\infty |(\Psi * K)(x)|^2 dx$$

where

$$K(x) = e^{(1+1/2)x} \exp(-e^x)$$

The complex Fourier transform of $K(x)$ is

$$\begin{aligned} \int_{-\infty}^\infty e^{sx} K(x) dx &= \int_{-\infty}^\infty e^{(s+3/2)x} \exp(-e^x) dx \\ &= \int_0^\infty t^{(s+1/2)} e^{-t} dt = \Gamma\left(\frac{3}{2} + s\right) . \end{aligned}$$

Therefore

$$\widehat{\bar{K}}^*(\xi) = \frac{-i\xi}{2} \cdot \frac{\pi}{\sin \pi(-i\xi)/2} ; \quad \widehat{\bar{K}}^*(\xi) \sim \frac{c|\xi|}{e^{\pi|\xi|/2}} \quad \text{as } |\xi| \rightarrow \infty$$

and

$$\widehat{K}(\xi) = \Gamma(3/2 - i\xi) ; \quad \widehat{K}(\xi) \sim c' \frac{|\xi|}{e^{\pi|\xi|/2}} \quad \text{as } |\xi| \rightarrow \infty .$$

Thus we get the following theorem.

THEOREM 4. *For $f(x) \in S$, and $x_0 \in \mathbf{R}$,*

$$A\bar{h}(f)(x_0) \leq \mu_a(f)(x_0) \leq B\bar{h}(f)(x_0) .$$

If we set

$$\psi_a^*(t) = t \int_0^\infty \left(\frac{t}{u}\right)^{1/2} e^{-t/u} \psi(u) \frac{du}{u^2}$$

and change $t = e^{-x}$, $u = e^{-y}$, then the corresponding kernel is

$$K_a^*(x) = e^{-(1+1/2)x} \exp(-e^{-x}) .$$

Since

$$\int_{-\infty}^\infty e^{sz} K_a^*(x) = \Gamma\left(\frac{3}{2} - s\right) , \quad \widehat{K}_a^*(\xi) = \Gamma\left(\frac{3}{2} + i\xi\right)$$

equals asymptotically to that of $\psi_a(t)$ as $|\xi| \rightarrow \infty$. Therefore we have

THEOREM 4'. *For $f(x) \in S$ and $x_0 \in \mathbf{R}$,*

$$A\bar{h}(f)(x_0) \leq \mu_a^*(f)(x_0) \leq B\bar{h}(f)(x_0) ,$$

where

$$\mu_a^*(f)(x_0) = \left\{ \int_0^\infty \frac{1}{t} \left| t \int_0^\infty \left(\frac{t}{u}\right)^{1/2} e^{-t/u} \psi(u) \frac{du}{u^2} \right|^2 dt \right\}^{1/2} .$$

For the real part function $h(f)(x_0)$, we consider the following function.

Let

$$(6.9) \quad \phi_a(t) = \frac{1}{t} \int_0^\infty \left(\frac{u}{t}\right)^{-1/2} e^{-u/t} \phi(u) du$$

and

$$(6.10) \quad \delta_a(f)(x_0) = \left(\int_0^\infty t \left| \frac{d}{dt} \phi_a(t) \right|^2 dt \right)^{1/2} .$$

Moreover put

$$\phi_a^*(t) = t \int_0^\infty \left(\frac{t}{u}\right)^{-1/2} e^{-t/u} \phi(u) \frac{du}{u^2}$$

and

$$\delta_a^*(f)(x_0) = \left(\int_0^\infty t \left| \frac{d}{dt} \phi_a^*(t) \right|^2 dt \right)^{1/2}.$$

Then we have

THEOREM 5. For $f(x) \in S$ and $x_0 \in \mathbf{R}$,

$$Ah(f)(x_0) \leq \delta_a(f)(x_0) \leq Bh(f)(x_0)$$

and

$$Ah(f)(x_0) \leq \delta_a^*(f)(x_0) \leq Bh(f)(x_0)$$

PROOF. By definition

$$\{h(f)(x_0)\}^2 = c \int_0^\infty \frac{1}{R} \left| R \frac{d}{dR} a(R) \right|^2 dR.$$

By (6.3) we have $(d/dR)a(R) = c \int_0^\infty \{u\phi'(u)/(1 + (Ru)^2)\} du$. Now set $u = e^{-v}$, $R = e^x$, $\chi(x) = e^{-x}\phi'(e^{-x})$ and $K^*(x) = e^x/(1 + e^{2x})$, then

$$(6.11) \quad \{h(f)(x_0)\}^2 = \int_{-\infty}^\infty |(\chi * K^*)(x)|^2 dx.$$

On the other hand, since

$$\begin{aligned} \phi_a(t) &= \frac{1}{t} \int_0^\infty \phi(u) \left(\frac{u}{t}\right)^{-1/2} e^{-u/t} du = \int_0^\infty \phi(tv) v^{-1/2} e^{-v} dv, \\ \phi'_a(t) &= \int_0^\infty \phi'(tv) v^{1-(1/2)} e^{-v} dv = \int_0^\infty \phi'(u) \left(\frac{u}{t}\right)^{1/2} e^{-u/t} du. \end{aligned}$$

Set $t = e^{-x}$, $u = e^{-v}$, $\chi(x) = e^{-x}\phi'(e^{-x})$ and

$$K(x) = e^{x/2} \exp(-e^x)$$

then

$$(6.12) \quad \{\delta_a(f)(x_0)\}^2 = \int_{-\infty}^\infty |(\chi * K)(x)|^2 dx.$$

The Fourier transforms of the kernels (6.11) and (6.12) are

$$\hat{K}(\xi) = c\Gamma\left(-i\xi + \frac{1}{2}\right) \quad \text{and} \quad \hat{K}^*(\xi) = \frac{\pi}{2 \cos \pi(-i\xi)/2},$$

respectively. Hence we get the first part of Theorem. By the same method we can prove the another part.

7. Here we give some corollaries of the above theorems. Fefferman [2] proves that $\bar{h}_\beta(f)(x)$ and $h_\beta(f)(x)$ is of weak type (p, p) for $1 < p < 2$ and $\beta = (1/p)$. We assume this results in the sequel. In fact he proved

the theorem in several variables form.

COROLLARY 1. For $\alpha = (1/p) - (1/2)$ and $1 < p < 2$, the operator $\mu_\alpha(f)(x)$ is of weak type (p, p) .

This is given from Theorem 1. $\alpha = (1/p) - (1/2)$, so if $\alpha = (1/2)$ then $\mu_{1/2}(f)(x)$ is of strong type (p, p) for any p ($1 < p < 2$). Zygmund [12] proved that $\mu(f)(x) = \mu_1(f)(x)$ is of strong type (p, p) for any $p > 1$.

COROLLARY 2. For $\alpha = (1/p) - (1/2)$ and $1 < p < 2$, the operator $D_\alpha(f)(x)$ has weak type (p, p) .

This comes from Theorem 3. Fefferman [2] remarks that this corollary is established by the same method to proof of $g_\beta^*(f)(x)$.

COROLLARY 3. For $\alpha = (1/p) + (1/2)$ and $1 < p < 2$, the operator $\delta_\alpha(f)(x)$ has weak type (p, p) .

Since, $h_\beta(f)(x)$ is of weak type (p, p) for $1 < p < 2$, the corollary comes from Theorem 2.

COROLLARY 4. Let

$$\delta_0(f)(x) = \left(\int_0^\infty t \left| \frac{d}{dt} \{f(x-t) + f(x+t)\} \right|^2 dt \right)^{1/2}.$$

Then, for $\alpha_1 > \alpha_2 > 0$

$$h(f)(x) \sim \delta_\alpha(f)(x) < \delta_{\alpha_1}(f)(x) < \delta_{\alpha_2}(f)(x) < \delta_0(f)(x)$$

and for $\beta_1 > \beta_2 > -1/2$

$$h(f)(x) < h_{\beta_1}(f)(x) < h_{\beta_2}(f)(x) \sim \delta_{\beta_2+1/2}(f)(x) < \delta_0(f)(x),$$

where $<$ means that if the right side is finite then the left side is finite.

A comparison each other of Fourier transform of corresponding kernels and Theorems 3 and 5 yield the corollary.

This is an answer of Problem 6 (a) of Stein-Wainger [11, p. 1289] in one dimensional form.

REMARK. Several variables analogues in spherical sense of the above theorems will appear in the forthcoming paper.

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