

150. On the Singular Integrals. IV^{*})

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1. This is a continuation of the previous paper [4, III]. The purpose of this paper is to show the reciprocal formula of the Hilbert operator. The method of proof is a so-called complex variable method which is different from that of the previous one quitey. As an application, we can establish some results for analytic functions in a half-plane.

Let $g(x)$ be a real valued measurable function over $(-\infty, \infty)$ we put

$$(1.1) \quad C(z, g) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} g(t) \frac{dt}{t-z},$$

$$(1.2) \quad P(z, g) = \frac{1}{\pi} \int_{-\infty}^{\infty} g(t) \frac{y dt}{(t-x)^2 + y^2}$$

$$(1.3) \quad \tilde{P}(z, g) = -\frac{1}{\pi} \int_{-\infty}^{\infty} g(t) \frac{(t-x)dt}{(t-x) + y^2}.$$

We shall call $C(z, g)$ and $P(z, g)$ integrals of Cauchy type and Poisson type respectively, associated with the function $g(x)$. We observe also that

$$(1.4) \quad 2C(z, g) = P(z, g) + i\tilde{P}(z, g).$$

We have then

Theorem 1. Let $g(x)$ belong to L_μ^p ($p \geq 1, 0 \leq \alpha < 1$); then we have

$$(1.5) \quad (\text{S})\text{-}\lim_{y \rightarrow 0} P(z, g) = g(x), \quad a.e.$$

$$(1.6) \quad \lim_{y \rightarrow 0} \int_{-\infty}^{\infty} \frac{|P(z, g) - g(x)|^p}{1 + |x|^\alpha} dx = 0,$$

where the sign (S) means that the limit exists along a Stoltz' path—as an angular limit.

Theorem 2. Let $g(x)$ belong to L_μ^p ($p > 1, 0 \leq \alpha < 1$) or $g(x)$ and $\tilde{g}(x)$ both belong to L_μ ($0 \leq \alpha < 1$). Then we have also

$$(1.7) \quad (\text{S})\text{-}\lim_{y \rightarrow 0} \tilde{P}(z, g) = \tilde{g}(x), \quad a.e.$$

$$(1.8) \quad \lim_{y \rightarrow 0} \int_{-\infty}^{\infty} \frac{|\tilde{P}(z, g) - \tilde{g}(x)|^p}{1 + |x|^\alpha} dx = 0.$$

For this purpose it is enough to prove

Theorem 3. Under the assumption of Theorem 2 we have

^{*}) Here we state the result without proof. The detailed argument will appear in Jour. Fac. Sci. Hokkaidô University.

$$(1.9) \quad P(z, \tilde{g}) = \tilde{P}(z, g).$$

From Theorems 2 and 3 we have

Theorem 4. *Under the assumption of Theorem 2 we have*

$$(1.10) \quad \frac{1}{2\pi i} \int_{-\infty}^{\infty} g(t) \frac{dt}{t-z} = \frac{1}{2\pi i} \int_{-\infty}^{\infty} i\tilde{g}(t) \frac{dt}{t-z}.$$

As an immediate result we have a desired reciprocal formula.

Theorem 5. *Under the assumption of Theorem 2 we have*

$$(1.11) \quad (\tilde{\tilde{g}})(x) = -g(x), \quad a.e.$$

2. Let $f(z)$, $z = x + iy$, be analytic in a half-plane $y > 0$. If the limit

$$(2.1) \quad \lim_{y \rightarrow 0} f(x + iy) = f(x)$$

exists for almost all x , $f(x)$ will be called the limit function of $f(z)$. If $g(x) = f(x)$ is the limit function of a function analytic for $y > 0$, such that

$$(2.2) \quad f(z) = C(z, g), \quad \text{or} \quad f(z) = P(z, g),$$

then we shall say that $f(z)$ is represented by its proper Cauchy or its proper Poisson integral, omitting the adjective "proper" if no confusion arises. By \mathfrak{H}_μ^p we denote the class of functions $f(z)$ analytic in a half-plane $y > 0$ such that the integral

$$(2.3) \quad \|f(x + iy)\|_{p, \mu} = \left(\int_{-\infty}^{\infty} \frac{|f(x + iy)|^p}{1 + |x|^\alpha} dx \right) < \text{const.}$$

for $0 < y < \infty$.

If we put $\alpha = 0$ in (2.2), we obtain the ordinary class \mathfrak{H}^p . For this class, there is a study of Paley-Wiener [6] and Hill-Tamarkin [3]. Extension of their result to our class \mathfrak{H}_μ^p is the purpose of the second half part of this paper. We have

Theorem 6. *Under the assumption of Theorem 2, if we put*

$$(2.4) \quad f(z) = 2C(z, g),$$

then $f(z)$ is analytic in a half-plane $y > 0$; its limit function exists as an angular limit and equals to

$$(2.5) \quad f(x) = g(x) + i\tilde{g}(x).$$

Furthermore $f(z)$ is representable by its Cauchy integral.

Theorem 7. *Let $f(z)$ be analytic in a half-plane $y > 0$ and have a limit function $f(x)$ which belong to L_μ^p ($p \geq 1$, $0 \leq \alpha < 1$). Then if $f(z)$ is represented by its Cauchy integral, we have*

$$(2.6) \quad (\Re f) = \Im f \quad \text{and} \quad (\Im f) = -\Re f.$$

Theorem 8. *Let $f(z)$ be analytic in a half-plane $y > 0$ and have a limit function of L_μ^p ($p > 1$, $0 \leq \alpha < 1$). Furthermore let this limit function exist as an angular limit on a point of the set with a positive measure. Then $f(z)$ is represented by its Cauchy integral.*

To prove this theorem we need Theorem 5 and the unicity theorem of Lusin-Privaloff [5] and F. and M. Riesz' theorem [7].

Theorem A. *Let $f(z)$ be analytic in the interior of a unit circle. Let $f(z)$ have an angular limit equal to a constant c for a point of the set with a positive measure which is situated on a circumference of this circle. Then $f(z)$ is identically equal to this constant c .*

As for equivalency of the integral representation of the Cauchy type and that of the Poisson type, there is a study of G. Fichtenholtz [1] in a unit circle and that of Hill-Tamarkin [3] in a half-plane for the class \mathfrak{H}^p . Now we prove the following:

Theorem 9. *Let $f(z)$ be analytic in a half-plane $y > 0$ and have a limit function which belongs to L_μ^p ($p \geq 1, 0 \leq \alpha < 1$). Then whenever $f(z)$ is represented by its Cauchy integral, it is also represented by its Poisson integral and vice versa.*

REMARK 1. By Theorem 9, $f(z)$ of Theorems 6, 8 and 9 belongs to the class \mathfrak{H}_μ^p .

REMARK 2. In Theorem 8, the case $p=1$ is an open question. If we assume that $\tilde{f}(x)$ also belongs to L_μ , our conclusion is also true, but this additional condition is somewhat strong.

3. In this section we state the result concerning the class \mathfrak{H}_μ^p . This is a converse of the preceding one. The key point is to find a limit function in each functional space. We need two theorems of Paley-Wiener [6] as a base of our arguments.

Theorem B. *Let $f(z)$ belong to \mathfrak{H}_μ^p ($p=2$) in an upper half-plane. Then for any given $y_0 > 0$ we have*

$$(3.1) \quad f(z+iy_0) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} f(t+iy_0) \frac{dt}{t-z}$$

and

$$(3.2) \quad f(z+iy_0) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(t+iy_0) \frac{y dt}{(t-x)^2 + y^2}$$

for all $y > 0, z = x + iy$.

Theorem C. *The two following classes of analytic functions are identical:*

(1) *the class of all functions $f(x+iy)$ analytic for $y > 0$ such that*

$$(3.3) \quad \int_{-\infty}^{\infty} |f(x+iy)|^2 dx < \text{const.} \quad [0 < y < \infty];$$

(2) *the class of all functions defined by*

$$(3.4) \quad f(x+iy) = \text{l.i.m.}_{A \rightarrow \infty} \int_{-A}^0 f(t) e^{t(x+iy)} dt$$

where $f(t)$ belongs to L^2 over $(-\infty, \infty)$.

We begin to establish the following three theorems:

Theorem 10. *Let $f(z)$ belong to \mathfrak{H}_μ^p ($p \geq 1, 0 \leq \alpha < 1$). Then the conclusion of Theorem B is also true.*

Theorem 11. Let $f(z)$ belong to \mathfrak{H}_μ^p ($p \geq 1$, $0 \leq \alpha < 1$). Then for any positive number η ,

$$(3.5) \quad \lim_{z \rightarrow \infty} f(z) = o(1), \text{ unif. in } y \geq \eta > 0.$$

Theorem 12. Let $f(z)$ belong to \mathfrak{H}_μ^p ($p \geq 1$, $0 \leq \alpha < 1$). Then this $f(z)$ can be written as

$$(3.6) \quad f(z) = B_f(z)H(z),$$

where $H(z)$ belongs to the same class \mathfrak{H}_μ^p , does not vanish in a half-plane $y > 0$, and

$$(3.7) \quad B_f(z) = \prod_{(\nu)} \frac{z - z_\nu}{z - \bar{z}_\nu} \frac{\bar{z}_\nu - i}{z_\nu + i},$$

where $\{z_\nu\}$ is a sequence of zeros of $f(z)$ in $y > 0$. The $B_f(z)$ is called a Blaschke product associated with $f(z)$ and has a following properties:

$$(3.8) \quad |B_f(z)| \leq 1 \text{ for all } y > 0,$$

$$(3.9) \quad (\text{S})\text{-}\lim_{y \rightarrow 0} B_f(z) = 1, \text{ a.e.x.}$$

This is a special case of the theorem of R. M. Gabriel [2], and if we put $\alpha = 0$, we obtain the result of Hill-Tamarkin.

Then if we put with a given $f(z)$ of \mathfrak{H}_μ^p

$$(3.10) \quad F(z) = f(z)/(z+i)^2$$

$F(z)$ belongs to the same class \mathfrak{H}^p because $(z+i)^2$ is an analytic function in an upper half-plane and has no zero point there. Thus the existence of the limit function is proved.

Hence we have

Theorem 13. Let $f(z)$ belong to \mathfrak{H}_μ^p ($p \geq 1$, $0 \leq \alpha < 1$). Then $f(z)$ is represented by its Cauchy and Poisson integral. As for real part of $f(x)$ we have also

$$(3.11) \quad f(z) = 2C(z, \Re f) = P(z, \Re f) + i\tilde{P}(z, \Re f).$$

Theorem 14. Let $f(z)$ belong to \mathfrak{H}_μ^p ($p \geq 1$, $0 \leq \alpha < 1$). Then we have

$$(3.12) \quad \lim_{y \rightarrow 0} \int_{-\infty}^{\infty} \frac{|f(x+iy) - f(x)|^p}{1 + |x|^\alpha} dx = 0.$$

References

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