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タイトル	On Weight Functions and Norms of Some Singular Integral Operators
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引用	北海学園大学学園論集,121: 1-8
発行日	2004-09-25

On Weight Functions and Norms of Some Singular Integral Operators

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Dedicated to Professor Takahiko Nakazi on the occasion of his 60th birthday

ABSTRACT

Let m be a normalized Lebesgue measure on the unit circle \mathbf{T} . Let a and b be bounded m-measurable functions on \mathbf{T} , and let w be a positive and integrable function on \mathbf{T} . It is well known that the Riesz projection P_+ is bounded on the weighted space $L^2(wdm)$ if and only if w has the Helson-Szegő representation. Let $P_- = I - P_+$, where I denotes the identity operator. In this paper, if the singular integral operator $aP_+ + bP_-$ is bounded and invertible on the weighted space $L^2(wdm)$, then we establish the Helson-Szegő type representation of the weight function w using the operator norms of $aP_+ + bP_-$ and $(aP_+ + bP_-)^{-1}$.

KEYWORDS: Singular integral operator, Riesz projection, Norm, Hardy space, Weight function, Helson-Szegő weight.

MSC (2000): Primary 45E10, 47B35; Secondary 46J15.

1. INTRODUCTION

Let m denote the normalized Lebesgue measure on the unit circle $\mathbf{T} = \{z \; ; \; |z| = 1\}$. That is, $dm(\zeta) = \frac{d\theta}{2\pi}$ for $\zeta = e^{i\theta}$. Throughout this paper, we always assume that the weight function w satisfies w > 0 a.e. on \mathbf{T} , and $w \in L^1(\mathbf{T}) = L^1(\mathbf{T}, dm)$. Let $\boldsymbol{\mathcal{P}}$ denote the set of all trigonometric polynomials. Define the Riesz projection P_+ by

$$(P_+f)(e^{it}) = \sum_{k>0} \hat{f}(k)e^{ikt}, \quad f \in \mathcal{P},$$

where $\hat{f}(k)$ denotes the k-th Fourier coefficient of f. Let S be the singular integral operator (SIO) defined by

$$(Sf)(\zeta) = \frac{1}{\pi i} \int_{\mathbf{T}} \frac{f(z)}{z - \zeta} dz,$$

where the integral is understood in the sense of Cauchy's principal value (cf. [13], p.11). If f is in L^1 , then $(Sf)(\zeta)$ exists for almost everywhere ζ on \mathbf{T} , and Sf becomes a measurable function on \mathbf{T} . Let $P_- = I - P_+$, where I denotes the identity operator. Then $P_+^2 = P_+$, $P_-^2 = P_-$, $P_+ = \frac{I+S}{2}$, and $P_- = \frac{I-S}{2}$. Since $S = P_+ - P_-$, $S^2 = I$. The harmonic conjugate function \tilde{f} of f is defined by

$$\tilde{f}(e^{i\theta}) = \int_{-\pi}^{\pi} \cot\left(\frac{\theta - t}{2}\right) f(e^{it}) \frac{dt}{2\pi},$$

where the integral is understood in the sense of Cauchy's principal value. The Hilbert transform H is defined by $H = -i(P_+ - P_-)$. Hence H = -iS. Then

$$\tilde{f} = -i(P_{+}f - P_{-}f) + i\hat{f}(0)$$

= $-i(Sf - \hat{f}(0))$
= $Hf + i\hat{f}(0)$.

In particular if $\hat{f}(0)=0$, then $\tilde{f}=Hf$. The weighted L^2 -norm is defined by

$$||f||_{w} = ||f||_{L^{2}(wdm)} = \left(\int_{\mathbf{T}} |f|^{2}wdm\right)^{1/2}.$$

Let $a,b \in L^{\infty}(\mathbf{T}) = L^{\infty}(\mathbf{T}, dm)$. If $aP_+ + bP_-$ is a bounded operator on $L^2(wdm)$, then the operator norm of $aP_+ + bP_-$ is defined by

$$||aP_{+} + bP_{-}|| = ||aP_{+} + bP_{-}||_{B(L^{2}(w))} = \sup\{||(aP_{+} + bP_{-})f||_{w}; f \in L^{2}(w), ||f||_{w} = 1\}.$$

H. Helson and G. Szegő proved that the Riesz projection P_+ is bounded on $L^2(d\mu)$ if and only if $d\mu = wdm$ is an (HS) measure (cf. [3], [12], [14], [15], [20], [21], [26]). Let H^1 denote the Hardy space. H^1 is a norm-closed subspace of $L^1(\mathbf{T})$. There is a deep extension of the Helson-Szegő approach developed in a series of papers by M. Cotlar, C. Sadosky, R. Arocena and M. Dominguez (cf. [21] Vol.1, p.132, [24], [4], [2], [1], [23], [5], [8], [6], [25], [7]). P. Koosis [16] established the two weights norm inequality for the Hilbert transform on weighted L^2 spaces. In particular, M. Cotlar and C. Sadosky proved the following:

Theorem A. (Cotlar-Sadosky) For a positive constant M satisfying $M \ge 1$, the following are equivalent:

(i) the Hilbert transform H is bounded on $L^2(wdm)$ and $||H|| \le M$;

(ii) there exists
$$h \in H^1$$
 such that $|w - h| \le \frac{M^2 - 1}{M^2 + 1} w = \left(1 - \frac{2}{M^2 + 1}\right) w$ a.e. on **T**;

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(iii) there exists
$$h \in H^1$$
 such that $|w-h|^2 \le \left(1 - \left(\frac{2M}{M^2 + 1}\right)^2\right) w^2$ a.e. on T ;

(iv) there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$, $||v||_{\infty} \le \arccos\left(\frac{2M}{M^2+1}\right) = \frac{\pi}{2} - \arcsin\left(\frac{2M}{M^2+1}\right) \text{ and } |u| \le \cosh^{-1}\left(\frac{M^2+1}{2M}\cos v\right) \text{ a.e. on } \mathbf{T},$ where $\cosh^{-1}x = \log(x + \sqrt{x^2-1})$.

If the SIO $(aP_+ + bP_-)$ is bounded and invertible on the weighted space $L^2(wdm)$, then we shall consider the explicit form of the (HS) type weights w using functions arccos, arcsin and \cosh^{-1} (cf. [19], [28], [29], [30]). In this paper, Theorems 3 and 4 are the main theorems.

2. MAIN THEOREMS AND COROLLARIES

In this section, we shall give the main theorems and their corollaries. We use Lemmas 1 and 2 to prove the main theorems. The proof of Lemma 1 is essential (cf. [19], [28], [29], [30]), which uses the Cotlar-Sadosky lifting theorem. There are many kinds of proofs of the lifting theorem.

Lemma 1. For $a,b \in L^{\infty}$ and a positive constant M satisfying $\max(|a|,|b|) \leq M$, let $d = \left| \frac{(a-b)M}{M^2 - a\bar{b}} \right|$, then $||d||_{\infty} \leq 1$, and the following are equivalent:

- (i) the SIO $(aP_{+} + bP_{-})$ is bounded on $L^{2}(wdm)$ and $||aP_{+} + bP_{-}|| \le M$;
- (ii) there exists $h \in H^1$ such that $|(M^2 a\bar{b})w h|^2 \le (M^2 |a|^2)(M^2 |b|^2)w^2$ a.e. on **T**;
- (iii) there exists $h \in H^1$ such that $|w-h|^2 \le (1-d^2)w^2$ a.e. on **T**;
- (iv) there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $|v| \le \arccos d = \frac{\pi}{2} \arcsin d$ a.e. and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right)$ a.e. on \mathbf{T} .

The proof of Lemma 1 is similar to the proof of Theorem A, and the proof of the following Lemma 2 is similar to one of Lemma 1.

Lemma 2. For $a,b \in L^{\infty}$ and a positive constant N satisfying $\min(|a|,|b|) \ge N$, let $d = \left| \frac{(a-b)N}{N^2 - a\bar{b}} \right|$, then $||d||_{\infty} \le 1$, and the following are equivalent:

- (i) $N \|f\|_{w} \le \|(aP_{+} + bP_{-})f\|_{w}$ for every $f \in \mathcal{P}$;
- (ii) there exists $h \in H^1$ such that $|(N^2 a\bar{b})w h|^2 \le (N^2 |a|^2)(N^2 |b|^2)w^2$ a.e. on **T**;

- (iii) there exists $h \in H^1$ such that $|w-h|^2 \le (1-d^2)w^2$ a.e. on **T**:
- (iv) there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $|v| \le \arccos d = \frac{\pi}{2} \arcsin d$ a.e. and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right)$ a.e. on T.

The following Theorems 3 and 4 are the main theorems of this paper. These follow from Lemmas 1 and 2.

Theorem 3. For $a,b \in L^{\infty}$ and positive constants M and N satisfying $|M^2 - a\bar{b}| \cdot |N^2 - a\bar{b}| > 0$ and $N \le \min(|a|,|b|) \le \max(|a|,|b|) \le M$, let $d = \max\left(\left|\frac{(a-b)M}{M^2 - a\bar{b}}\right|, \left|\frac{(a-b)N}{N^2 - a\bar{b}}\right|\right)$. Then $||d||_{\infty} \le 1$, and the following are equivalent:

- (i) $N \|f\|_{w} \le \|(aP_{+} + bP_{-})f\|_{w} \le M \|f\|_{w}$ for every $f \in \mathcal{P}$;
- (ii) there exists $h \in H^1$ such that $|(M^2 a\bar{b})w h|^2 \le (M^2 |a|^2)(M^2 |b|^2)w^2$ a.e. on **T**;
- (iii) there exists $h \in H^1$ such that $|w-h|^2 \le (1-d^2)w^2$ a.e. on **T**;
- (iv) there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $|v| \le \arccos d = \frac{\pi}{2} \arcsin d$ a.e. and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right)$ a.e. on T.

Theorem 4 follows from Theorem 3. If wdm is the (HS) measure, then there are many articles concerning the invertibility of the SIO $(aP_+ + bP_-)$ on $L^2(wdm)$ (cf. [3], [9], [10], [13], [17], [21], [22]). In Theorems 3 and 4, we do not assume that wdm is the (HS) measure. In Theorem 4, we establish the (HS) type representation of the weight function w using the operator norms of $aP_+ + bP_-$ and $(aP_+ + bP_-)^{-1}$.

Theorem 4. For $a,b \in L^{\infty}$ such that the SIO $(aP_{+} + bP_{-})$ is bounded and invertible on $L^{2}(wdm)$ and $|||aP_{+} + bP_{-}||^{2} - a\bar{b}| \cdot \left| \frac{1}{||(aP_{+} + bP_{-})^{-1}||^{2}} - a\bar{b} \right| > 0$ a.e. on **T**, let

$$d = \max \left(\left| \frac{(a-b)\|aP_{+} + bP_{-}\|}{\|aP_{+} + bP_{-}\|^{2} - a\bar{b}} \right|, \left| \frac{(a-b)\|(aP_{+} + bP_{-})^{-1}\|}{1 - a\bar{b}\|(aP_{+} + bP_{-})^{-1}\|^{2}} \right| \right).$$

Then $||d||_{\infty} \le 1$, and there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $|v| \le \arccos d = \frac{\pi}{2} - \arcsin d$ a.e. and $|u| \le \cosh^{-1} \left(\frac{\cos v}{d}\right)$ a.e. on T.

The following Corollaries 5, 6 and 7 follow from Theorem 3.

Corollary 5. For distinct and non-zero complex constants a, b and positive constants M, N satisfying $|M^2 - a\bar{b}| \cdot |N^2 - a\bar{b}| > 0$ and $N \le \min(|a|,|b|) \le \max(|a|,|b|) \le M$, let $d = \max\left(\left|\frac{(a-b)M}{M^2 - a\bar{b}}\right|, \left|\frac{(a-b)N}{N^2 - a\bar{b}}\right|\right)$, then $d \le 1$, and the following are equivalent:

- (i) $N \|f\|_{w} \le \|(aP_{+} + bP_{-})f\|_{w} \le M \|f\|_{w}$ for every $f \in \mathcal{P}$;
- (ii) there exist $h, k \in H^1$ such that $|(M^2 a\bar{b})w h|^2 \le (M^2 |a|^2)(M^2 |b|^2)w^2$ a.e., and $|(N^2 a\bar{b})w k|^2 \le (N^2 |a|^2)(N^2 |b|^2)w^2$ a.e. on T:
- (iii) there exists $h \in H^1$ such that $|w-h|^2 \le (1-d^2)w^2$ a.e. on T;
- (iv) there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $\|v\|_{\infty} \le \arccos d = \frac{\pi}{2} \arcsin d$ and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right)$ a.e. on T.

Corollary 6. For distinct and non-zero complex constants a, b and a positive constant M satisfying $\max(|a|,|b|) \le M$, let $d = \left| \frac{(a-b)M}{M^2 - a\bar{b}} \right|$, then $d \le 1$, and the following are equivalent:

- (i) the SIO $(aP_+ + bP_-)$ is bounded on $L^2(wdm)$ and $||aP_+ + bP_-|| \le M$;
- (ii) the SIO $(aP_+ + bP_-)^{-1} = a^{-1}P_+ + b^{-1}P_-$ is bounded on $L^2(wdm)$ and $\|(aP_+ + bP_-)^{-1}\| \le \frac{M}{|ab|};$
- (iii) there exists $h \in H^1$ such that $|(M^2 a\bar{b})w h|^2 \le (M^2 |a|^2)(M^2 |b|^2)w^2$ a.e. on **T**;
- (iv) there exists $h \in H^1$ such that $|w-h|^2 \le (1-d^2)w^2$ a.e. on **T**;
- (v) there exist real functions $u, v \in L^{\infty}$ such that $w = \exp(u + \tilde{v} + const.)$ a.e., $\|v\|_{\infty} \le \arccos d = \frac{\pi}{2} \arcsin d$ and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right)$ a.e. on **T**.

Corollary 7. For positive constants M and N satisfying $N \le 1 \le M$, let $\gamma = \min(M, N^{-1})$, $\delta = \max\left(\frac{2}{M^2+1}, \frac{2N^2}{N^2+1}\right)$ and $d = \max\left(\frac{2M}{M^2+1}, \frac{2N}{N^2+1}\right)$. Then $\delta = \frac{2}{\gamma^2+1}$, $d = \frac{2\gamma}{\gamma^2+1}$, and the following are equivalent:

- (i) $N||f||_w \le ||Hf||_w \le M||f||_w$ for every $f \in \mathcal{P}$;
- (ii) there exists $h \in H^1$ such that $|w-h| \le (1-\delta)w$ a.e. on **T**:
- (iii) there exists $h \in H^1$ such that $|w-h|^2 \le (1-d^2)w^2$ a.e. on **T**;
- (iv) there exist real functions $u, v \in L^{\infty}$ such that $w = \exp(u + \tilde{v} + const.)$, $\|v\|_{\infty} \le \arccos\left(\frac{2\gamma}{\gamma^2 + 1}\right) = \frac{\pi}{2} \arcsin\left(\frac{2\gamma}{\gamma^2 + 1}\right)$ and $|u| \le \cosh^{-1}\left(\frac{\gamma^2 + 1}{2\gamma}\cos v\right)$ a.e. on **T**.

For distinct and non-zero complex constants a and b, the SIO $(aP_+ + bP_-)$ is bounded on $L^2(wdm)$ if and only if $(aP_+ + bP_-)$ is invertible on $L^2(wdm)$ if and only if the Riesz projection P_+ is bounded on $L^2(wdm)$. Then

$$\|(aP_{+}+bP_{-})^{-1}\| = \|a^{-1}P_{+}+b^{-1}P_{-}\| = \frac{1}{|ab|}\|bP_{+}+aP_{-}\| = \frac{1}{|ab|}\|aP_{+}+bP_{-}\|.$$

By Theorem 4, we have:

Corollary 8. For distinct and non-zero complex constants a and b, the SIO $(aP_+ + bP_-)$ is bounded on $L^2(wdm)$ if and only if $(aP_+ + bP_-)$ is invertible. Let

$$d = \left| \frac{(a-b)\|aP_{+} + bP_{-}\|}{\|aP_{+} + bP_{-}\|^{2} - a\bar{b}} \right|.$$

Then $0 < d \le 1$, and there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $||v||_{\infty} \le \arccos d = \frac{\pi}{2} - \arcsin d$ and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right)$ a.e. on T.

Example. The relation between the norms of the operators H, P_+ , P_- on the space $L^2(w)$;

$$||P_{+}|| = ||P_{-}|| = \frac{||H|| + ||H||^{-1}}{2}$$

was remarked by Spitkovsky [27]. Then

$$||H|| = ||S|| = ||P_{+} - P_{-}|| = ||P_{+}|| + \sqrt{||P_{+}||^{2} - 1}$$

For $\zeta_0 \in \mathbf{T}$, and $-1 < \delta < 1$, let $w(\zeta) = |\zeta - \zeta_0|^{\delta}$. Then the equality $||H|| = \cot \frac{\pi(1 - |\delta|)}{4}$ was obtained by Krupnik and Verbitsky [18]. Hence $||P_+|| = \sec \frac{\pi \delta}{2}$.

For complex constants a, b, the formula of the operator norm of $aP_+ + bP_-$ on $L^2(wdm)$ was obtained by Feldman, Krupnik and Markus (cf. [11], [13, Section 13.5], [30]) as the following:

$$||aP_{+}+bP_{-}|| = \sqrt{\gamma + \left(\frac{|a|+|b|}{2}\right)^{2}} + \sqrt{\gamma + \left(\frac{|a|-|b|}{2}\right)^{2}},$$

where

$$\gamma = \left| \frac{a-b}{2} \right|^2 (\|P_+\|^2 - 1).$$

If $\gamma = 0$, then the right hand side equals to $\max(|a|,|b|)$.

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For example, suppose
$$w(\zeta) = |\zeta - 1|^{1/2}$$
. Then $||P_+|| = \sec\frac{\pi}{4} = \sqrt{2}$, and $\gamma = \left|\frac{a - b}{2}\right|^2$. Let $c = ||aP_+ + bP_-|| = \sqrt{\left|\frac{a - b}{2}\right|^2 + \left(\frac{|a| + |b|}{2}\right)^2} + \sqrt{\left|\frac{a - b}{2}\right|^2 + \left(\frac{|a| - |b|}{2}\right)^2}$,

and let $d = \left| \frac{(a-b)c}{c^2 - a\bar{b}} \right|$. Then $d \le 1$, and for every distinct complex constants a and b, we have

 $d=\frac{1}{\sqrt{2}}$ by the calculation, and $w(\zeta)=|\zeta-1|^{1/2}$ has the Helson-Szegő representation:

there exist real functions u and v such that $w = \exp(u + \tilde{v} + const.)$ a.e., $\|v\|_{\infty} \le \arccos d = \frac{\pi}{4}$ and $|u| \le \cosh^{-1}\left(\frac{\cos v}{d}\right) = \cosh^{-1}(\sqrt{2}\cos v)$ a.e. on T.

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