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# 重み付きルベグ・ヒルベルト空間上の 解析射影の有界性について

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## Boundedness of Analytic Projections on Weighted Lebesgue-Hilbert Spaces

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This paper is dedicated to the memory of late Professor Takahiko Nakazi

**Abstract.** An important case of non-positive operators, for which the classical theorems still hold is exhibited by the theory of Hilbert transforms. The (ordinary) Hilbert transform  $Hf$  of the function  $f(x)$ ,  $(-\infty < x < \infty)$ , is defined by

$$(I) \quad Hf(x) = \int_{-\infty}^{\infty} \frac{f(t)}{x-t} dt.$$

$Hf$  is understood as the limit, as  $\epsilon \rightarrow 0$ , of  $H_\epsilon f$ , where  $H_\epsilon f$  is defined for each  $\epsilon > 0$  by

$$(I a) \quad H_\epsilon f(x) = \int_{|t-x|>\epsilon} \frac{f(t)}{x-t} dt = \int_{-\infty}^{x-\epsilon} \frac{f(t)}{x-t} dt + \int_{x+\epsilon}^{\infty} \frac{f(t)}{x-t} dt.$$

Lusin, Privaloff and Plessner proved the pointwise convergence of  $H_\epsilon f$ : for every  $f \in L^p$ ,  $p \geq 1$ , the limit

$$(II) \quad \lim_{\epsilon \rightarrow 0} H_\epsilon f(x) = Hf(x)$$

exists for almost all  $x$ . The limit function  $Hf(x)$  is then taken as the definition of the singular integral (I).

While the function  $Hf(x)$  exists, it may not be integrable. M. Riesz has shown that if  $f \in L^p$ , and

$p > 1$  then also  $Hf \in L^p$  and  $H_\varepsilon f$  converges to  $Hf$  in the  $p^{\text{th}}$ -mean, i.e.

$$(III) \quad \lim_{\varepsilon \rightarrow 0} \int_{-\infty}^{\infty} |Hf(x) - H_\varepsilon f(x)|^p dx = 0, \quad \text{for } f \in L^p, p > 1.$$

Moreover, the following inequality of M. Riesz

$$(IV) \quad \int_{-\infty}^{\infty} |Hf(x)|^p dx \leq O_p \int_{-\infty}^{\infty} |f(x)|^p dx, \quad (p > 1),$$

holds for any  $f \in L^p$ , where  $O_p$  depends on  $p$  alone. (c.f. Cotlar [21])

This paper is concerned with the boundedness of the Hilbert transform and the analytic projection between two weighted Lebesgue-Hilbert spaces.

### § 1. $p=2$ のとき, 単位円周上の Koosis の定理

P. Koosis は, 次の定理 A と定理 B を示した。

[定理 A] ([62], [65])

$W \geq 0$ ,  $W \in L^1(dx)$ ,  $\alpha > 0$ ,  $dx$  は実軸  $\mathbb{R}$  上の Lebesgue 測度  
次の (i) ~ (iv) は同値である。

$$(i) \quad \exists U \geq 0 \text{ a.e. } \int_{-\infty}^{\infty} U dx > 0 \text{ s.t.}$$

$$\int_{-\infty}^{\infty} |Hf|^2 U dx \leq \int_{-\infty}^{\infty} |f|^2 W dx, \quad \forall f(x) = \sum_{|\lambda| \geq \alpha} C_\lambda e^{i\lambda x}$$

$$(ii) \quad \exists \Psi(z) : \text{指数型高々 } \alpha \text{ の整関数 s.t.}$$

$$\int_{-\infty}^{\infty} \frac{|\Psi|^2}{W} \frac{dx}{1+x^2} < \infty$$

$$(iii) \quad \exists \varphi \in H^1 \text{ outer, } |\varphi| = W \text{ a.e. } \exists g \neq 0, g \in H^\infty \text{ s.t.}$$

$$\left\| e^{2iax} \frac{|\varphi|}{\varphi} - g \right\|_\infty \leq 1$$

$$(iv) \quad \exists \varphi \in H^1 \text{ outer, } |\varphi| = W \text{ a.e. s.t.}$$

$$e^{2iax} \frac{|\varphi|}{\varphi} + H^\infty \text{ は, } L^\infty/H^\infty \text{ の単位球の端点でない。}$$

[定理 B] ([63])

$W \geq 0$ ,  $W \in L^1(d\theta)$ ,  $d\theta$  は単位円周  $\mathbb{T}$  上の Lebesgue 測度  
次の (i), (ii) は同値である。

(i)  $\exists U \geq 0$  a.e.  $\int_{\mathbb{T}} U d\theta > 0$  s.t.

$$\int_{\mathbb{T}} |Hf|^2 U d\theta \leq \int_{\mathbb{T}} |f|^2 W dx, \quad \forall f = \sum_{|n| \geq 0} c_n e^{in\theta} \text{ trigonometric polynomial}$$

(ii)  $\int_{\mathbb{T}} \frac{1}{W} d\theta < \infty$

[定義]

$\mathbb{T}$ : 単位円周,  $\mathbb{Z}$ : 整数全体

$d\theta$ :  $\mathbb{T}$  上の正規化された Lebesgue 測度

$W(\theta) \geq 0, \in L^1(d\theta)$

$\mathcal{P}$ : 正則多項式全体 i.e.  $\mathcal{P} = \text{span}\{e^{in\theta}; n \geq 0, \in \mathbb{Z}\}$

$a, b \in \mathbb{Z}: a \leq -1 < 0 \leq b$  を充たす。

$T$ : 三角多項式全体の上で定義された作用素

$$(T, W, (a, b)) \equiv \left\{ U \left| \begin{array}{l} U(\theta) \geq 0 \text{ a.e. } \mathbb{T} \\ \int_{\mathbb{T}} |Tf|^2 U d\theta \leq \int_{\mathbb{T}} |f|^2 W d\theta \\ \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \bar{\mathcal{P}} \end{array} \right. \right\}$$

一般に,  $f \in \mathcal{D} \subseteq \{\text{三角多項式全体}\}$  なる時は,  $(T, W, \mathcal{D})$  と書くことがある。

作用素  $T$  として, 次のような作用素を考える。

“ $\widehat{\phantom{x}}$ ”は Fourier 変換を意味する。

$$H: \text{Hilbert 変換 } \widehat{Hf}(k) = \begin{cases} -i \widehat{f}(k) & k \geq 0, k \in \mathbb{Z} \\ i \widehat{f}(k) & k \leq -1 \end{cases}$$

$$P: \text{正則射影 } \widehat{Pf}(k) = \begin{cases} \widehat{f}(k) & k \geq 0 \\ 0 & k \leq -1 \end{cases}$$

$$P_E: E \subset \mathbb{Z}: \text{有限集合 } \widehat{P_E f}(k) = \begin{cases} \widehat{f}(k) & k \in E \\ 0 & k \notin E \end{cases}$$

特に,  $P_n \equiv P_{\{0, n\}}$  とする。

$$Hf(\theta) = \text{p.v.} \int_{\mathbb{T}} f(t) \left( 1 + \cot \frac{t-\theta}{2} \right) dt \text{ と書ける。}$$

但し,  $\text{p.v.} \int$  は Cauchy の主値積分を表わす。

[定理 1]

$W \geq 0, \in L^1(d\theta), a, b \in \mathbb{Z}, a \leq -1, 0 \leq b$

次の (i) ~ (vii) は同値である。

(i)  $(H, W, (a, b)) \neq \{0\}$

(i)'  $(H, W, (a, b)) \ni \exists U$  s.t.  $\log U \in L^1(d\theta)$

(ii)  $(P, W, (a, b)) \neq \{0\}$

(ii)'  $(P, W, (a, b)) \ni \exists U$  s.t.  $\log U \in L^1(d\theta)$

(iii)  $\forall n \geq 0, (P_n, W, (a, b)) \ni \exists U_n \neq 0$  a.e.

(iii)'  $\forall n \geq 0, \exists K_n$  : 定数 s.t.

$$\int_{\mathbb{T}} |P_n f|^2 W d\theta \leq K_n \int_{\mathbb{T}} |f|^2 W d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$$

(iv)  $\forall E \subset \mathcal{P}$  : 有限次元部分空間 s.t.  $e^{ib\theta} \in E$  について,

$$(P_E, W, (a, b)) \ni \exists U_E \neq 0 \quad \text{a.e.}$$

(iv)'  $\forall E \subset \mathcal{P}$  : 有限次元部分空間 s.t.  $e^{ib\theta} \in E$  について,

$$\sup_{e^{ik\theta} \in E} \left| \widehat{f}(k) \right| \leq \exists K_E \int_{\mathbb{T}} |f|^2 W d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$$

(v)  $\inf_{f \in e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}} \int_{\mathbb{T}} |e^{ib\theta} - f|^2 W d\theta > 0$

(vi)  $\exists \Psi(e^{i\theta}) \in \mathcal{P}$  :  $b-a-1$ 次 s.t.  $\int_{\mathbb{T}} \frac{|\Psi|^2}{W} d\theta < \infty$

(vii)  $\exists \varphi \in H^1$  outer,  $|\varphi(\theta)| = W(\theta)$  a.e.  $\exists g \neq 0, \in H^\infty$

$$\text{s.t.} \quad \left\| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right\|_\infty \leq 1$$

(i)  $\leftrightarrow$  (ii), (i)'  $\leftrightarrow$  (ii)' の証明 :

$2P = I + iH$  より明らか。特に  $(H, W, (a, b)) \subseteq (P, W, (a, b))$  に注意する。

(ii)'  $\rightarrow$  (iii) の証明 :

(ii)' より,  $\exists U, \log U \in L^1(d\theta)$  s.t.  $\int |Pf|^2 U d\theta \leq \int |f|^2 W d\theta$

従って,  $\int_{\mathbb{T}} |P_n f|^2 U d\theta \leq C \int_{\mathbb{T}} |Pf|^2 U d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$

を示せばよい。すなわち,

$$\mathcal{M} \equiv \text{span}\{e^{ik\theta} ; b \leq k \leq n\}, \quad \mathcal{N} \equiv \text{span}\{e^{ik\theta} ; n+1 \leq k\}$$

について,  $\|x\|_{L^2(U)} \leq C \|x+y\|_{L^2(W)}, \quad \forall x \in \mathcal{M}, \quad \forall y \in \mathcal{N}$

を示せばよい。

最初に,  $[\mathcal{N}]_{L^2(U)} \cap \mathcal{M} = \{0\}$  を示す。

$\odot U \geq 0, \log U \in L^1(d\theta)$  より,  $\exists h \in H^2$  outer s.t.  $|h|^2 = U$  a.e.

Beurling の定理より,  $[h\mathcal{P}]_{L^2(d\theta)} = H^2$

一方, 明らかに,  $[h\mathcal{P}]_{L^2(d\theta)} = h[\mathcal{P}]_{L^2(U)}$

$\therefore [\mathcal{P}]_{L^2(U)} = h^{-1} H^2 \subseteq N_+$

$L^\infty(d\theta) \cap N_+ = H^\infty$  より,  $L^\infty(d\theta) \cap [\mathcal{P}]_{L^2(U)} \subseteq H^\infty$

もし,  $w \in [\mathcal{M}]_{L^2(U)} \cap \mathcal{M}$  ならば,

$$\exists y_j \in \mathcal{N} \quad \text{s.t.} \quad y_j \xrightarrow{j} w \text{ in } L^2(U)$$

$$e^{-i(n+1)\theta} y_j \in \mathcal{P} \text{ より, } e^{-i(n+1)\theta} w \in [\mathcal{P}]_{L^2(U)} \cap L^\infty(d\theta) \subseteq H^\infty$$

$$\therefore w \in \mathcal{M} \cap e^{i(n+1)\theta} H^\infty = \{0\}$$

$$\therefore w = 0$$

さて, 上の不等式が不成立と仮定する。

$$\exists \{x_j\} \subseteq \mathcal{M}, \quad \exists \{y_j\} \subseteq \mathcal{N} \quad \text{s.t.}$$

$$\|x_j\| = 1 \text{ 且 } x_j + y_j \xrightarrow{j} 0 \text{ in } L^2(U)$$

$\{x_j\}$  は有限次元空間  $\mathcal{M}$  の有界列ゆえ, 収束部分列を持つ。

それを改めて  $\{x_j\}$  と書く。

$$\therefore x_j \xrightarrow{j} x \in \mathcal{M} \text{ in } L^2(U) \quad \therefore y_j \xrightarrow{j} -x \text{ in } L^2(U)$$

$$y_j \in \mathcal{N} \text{ より, } x \in [\mathcal{N}]_{L^2(U)} \cap \mathcal{M} = \{0\} \quad \therefore x = 0$$

一方,  $\|x\| = \lim_j \|x_j\| = 1$  矛盾。

(iii)  $\rightarrow$  (iii)' の証明:

有限次元空間では, 全てのノルムは同値ゆえ, 特に  $L^2(U)$  ノルムと,  $L^2(W)$  ノルムも同値である。

従って,

$$\int_{\mathbb{T}} |P_n f|^2 W \, d\theta \leq \exists K_n \int_{\mathbb{T}} |P_n f|^2 U \, d\theta, \quad f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$$

$$(iii) \text{ より, } \leq K_n \int_{\mathbb{T}} |f|^2 W \, d\theta$$

(iii)  $\rightarrow$  (iv) の証明:

$$\forall E \subset \mathcal{P}: \text{有限次元部分空間} \quad \text{s.t.} \quad E \ni e^{ib\theta}$$

$$\text{について, } \exists n \geq 0 \quad \text{s.t.} \quad E \subseteq \text{span}\{e^{ik\theta}; 0 \leq k \leq n\}$$

$$\text{ゆえに, } \int_{\mathbb{T}} |P_E f|^2 U \, d\theta \leq C \int_{\mathbb{T}} |P_n f|^2 U \, d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$$

を示せばよい。すなわち,

$$\mathcal{M} \equiv \text{span}\{e^{ib\theta}; b \leq k \leq n, \text{ 且 } k \in E\}$$

$$\mathcal{N} \equiv \text{span}\{e^{ib\theta}; b \leq k \leq n, \text{ 且 } k \notin E\}$$

について,

$$\|x\|_{L^2(U)} \leq C \|x+y\|_{L^2(U)}, \quad \forall x \in \mathcal{M}, \quad \forall y \in \mathcal{N}$$

$\mathcal{N}$  も有限次元より,  $\mathcal{N} = [\mathcal{N}]_{L^2(U)}$  となり, あとは, (ii)'  $\rightarrow$  (iii) の証明と同様。

(iv)  $\rightarrow$  (iv)' の証明:

有限次元空間では, 全てのノルムは同値ゆえ,

$$\sup_{e^{ik\theta} \in E} |\widehat{f}(k)| = \sup_{e^{ik\theta} \in E} |\widehat{P_E f}(k)| \leq \exists K_E \int_{\mathbb{T}} |P_E f|^2 U \, d\theta$$

(iv) より,  $\leq K_E \int_{\mathbb{T}} |f|^2 W \, d\theta$

(iv)'  $\rightarrow$  (v) の証明:

$$e^{ib\theta} \in E \text{ より, } |\widehat{f}(b)| \leq \sup_{e^{ik\theta} \in E} |\widehat{f}(k)| \stackrel{(iv)'}{\leq} \exists K_E \int_{\mathbb{T}} |f|^2 W \, d\theta$$

$$\therefore \inf_{f \in e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}} \int_{\mathbb{T}} |e^{ib\theta} - f|^2 W \, d\theta \geq \frac{1}{K_E} > 0$$

(v)  $\rightarrow$  (vi) の証明:

$$(v) \text{ より, } e^{ib\theta} \notin [e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}]_{L^2(W)} \text{ ㊦ } \exists \phi,$$

Hahn-Banach の分離定理より,

$$\exists g \neq 0 \in L^2(W) \text{ s.t. } \int_{\mathbb{T}} e^{-in\theta} g W \, d\theta = 0, \quad \forall n \in (a, b]$$

一方,  $W \in L^1(d\theta)$  ㊦  $\exists$ , Schwarz の不等式より,  $gW \in L^1(d\theta)$

$$\therefore gW = \sum_{n \in (a, b]} c_n e^{in\theta}, \quad \Psi \equiv e^{-i(a+1)\theta} gW$$

$$\text{この時, } \int_{\mathbb{T}} \frac{|\Psi|^2}{W} \, d\theta = \int_{\mathbb{T}} |g|^2 W \, d\theta < \infty$$

(vi)  $\rightarrow$  (vii) の証明:

$\Psi$  は正則多項式 ㊦  $\exists$ ,  $\log |\Psi| \in L^1(d\theta)$ 。一方,

$$W \geq \log W = \log \frac{W}{|\Psi|^2} + \log |\Psi|^2 \geq -\frac{|\Psi|^2}{W} + 2 \log |\Psi| \quad \text{a.e.}$$

$$W, \frac{|\Psi|^2}{W} \in L^1(d\theta) \text{ より, } \log W \in L^1(d\theta)$$

$$\therefore \exists \phi \in H^1 \text{ outer s.t. } |\phi| = W \quad \text{a.e.}$$

$$\frac{|\Psi|^2}{W} \in L^1(d\theta) \text{ より, } G(z) \equiv \int_{\mathbb{T}} \frac{e^{i\theta} + z}{e^{i\theta} - z} \frac{|\Psi|^2}{W} \, d\theta$$

$G(z)$  は,  $\{|z| < 1\}$  で正則かつ,  $\text{Re } G(z) > 0$  ㊦  $\exists$ , outer である。

$$\text{この時, } \text{Re } G(e^{i\theta}) = \frac{|\Psi(e^{i\theta})|^2}{W(\theta)} \quad \text{a.e.}$$

$$\text{一方, } \forall u \in H^\infty, \|u\|_\infty \leq 1 \text{ について, } \text{Re } \frac{1+u(\theta)}{1-u(\theta)} \geq 0 \quad \text{a.e. ㊦ } \exists,$$

$$\left| \frac{e^{i(b-a-1)\theta} |\Psi|^2}{\left(\frac{1+u}{1-u} + G\right)\varphi} \right| = \left| \frac{\operatorname{Re} G}{\operatorname{Re}\left(\frac{1+u}{1-u} + G\right)} \right| \leq 1 \quad \text{a.e.}$$

$$\therefore g \equiv \frac{e^{i(b-a-1)\theta} |\Psi|^2}{\left(\frac{1+u}{1-u} + G\right)\varphi} \in L^\infty(d\theta) \cap N_+ = H^\infty$$

この時,

$$\left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right| = \left| 1 - \frac{\operatorname{Re} G}{\frac{1+u}{1-u} + G} \right| = \left| \frac{\frac{1+u}{1-u} - \bar{G}}{\frac{1+u}{1-u} + G} \right| \leq 1 \quad \text{a.e.}$$

(vii)  $\rightarrow$  (ii)' の証明 :

$$\begin{cases} \exists g \neq 0, \in H^\infty \quad \text{s.t.} \quad \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right| \leq 1 \quad \text{a.e.} \\ \Rightarrow \\ \exists g \neq 0, \in H^\infty \quad \text{s.t.} \quad \log \left( 1 - \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right| \right) \in L^1(d\theta) \end{cases}$$

$$\therefore \rho \equiv 1 - \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right|, \quad \log \rho \in L^1(d\theta)$$

$$\begin{aligned} \therefore \left| \int_{\mathbb{T}} e^{i(b-a)\theta} \frac{|\varphi|}{\varphi} F d\theta \right| &= \left| \int_{\mathbb{T}} \left( e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right) e^{i\theta} F d\theta \right| \\ &\leq \int_{\mathbb{T}} (1-\rho) |F| d\theta, \quad \forall F \in H^1 \end{aligned}$$

$$\therefore \left| \int_{\mathbb{T}} e^{i(b-a)\theta} W G d\theta \right| \leq \int_{\mathbb{T}} (1-\rho) W |G| d\theta, \quad \forall G \in H^\infty$$

$$\therefore \left| \int_{\mathbb{T}} f \bar{g} W d\theta \right| \leq \int_{\mathbb{T}} |f \bar{g}| (1-\rho) W d\theta, \quad \begin{matrix} \forall f \in e^{i\theta} H^\infty \\ \forall g \in e^{i a \theta} H^\infty \end{matrix}$$

$$\therefore \int_{\mathbb{T}} |f+g|^2 W d\theta = \int_{\mathbb{T}} (|f|^2 + |g|^2) W d\theta + 2 \operatorname{Re} \int_{\mathbb{T}} f \bar{g} W d\theta$$

$$\geq \int_{\mathbb{T}} (|f|^2 + |g|^2) W d\theta - 2 \int_{\mathbb{T}} |f \bar{g}| (1-\rho) W d\theta$$

$$= \int_{\mathbb{T}} ((1-\rho)|f| + |g|)^2 W d\theta + \int_{\mathbb{T}} (1 - (1-\rho)^2) |f|^2 W d\theta$$

$$\geq \int_{\mathbb{T}} |f|^2 \left( 1 - \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right|^2 \right) W d\theta$$

$$\therefore \left\{ U = \left( 1 - \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right|^2 \right) W ; \exists g \in H^\infty \quad \text{s.t.} \quad \left\| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right\|_\infty \leq 1 \right\}$$

$$\subseteq (P, W, (a, b))$$

(ii) → (vii) の証明 :  $\mathcal{P} \equiv \{\text{analytic polynomial 全体}\}$

$$\int_{\mathbb{T}} |f|^2 U \, d\theta \leq \int_{\mathbb{T}} |f+g|^2 W \, d\theta, \quad \begin{array}{l} \forall f \in e^{ib\theta} \mathcal{P} \\ \forall g \in e^{ia\theta} \mathcal{P} \end{array}$$

一般に  $W \in L^1(d\theta)$  の時

$$[\mathcal{P}]_{L^2(W)} \supset H^\infty \text{ } \wp \text{ へ,}$$

$$\forall f \in e^{ib\theta} H^\infty, \quad \forall g \in e^{ia\theta} \overline{H^\infty} \text{ について成り立つ。}$$

この時, 因数分解定理より,

$$\forall F \in H^\infty \quad \exists B : \text{Blaschke product, } \exists \Phi \in H^\infty : \{|z| < 1\} \text{ に zero を持たない。}$$

$$\text{s.t. } F = B \Phi^2$$

$$\therefore e^{i(b-a)\theta} F = (e^{ib\theta} \Phi) \overline{(e^{ia\theta} B \Phi)} = f \bar{g}$$

$$\begin{aligned} \left| \int_{\mathbb{T}} e^{i(b-a)\theta} F W \, d\theta \right| &= \left| \int_{\mathbb{T}} f \bar{g} W \, d\theta \right| \leq \frac{1}{2} \int_{\mathbb{T}} |f|^2 (W-U) \, d\theta + \frac{1}{2} \int_{\mathbb{T}} |g|^2 W \, d\theta \\ &= \int_{\mathbb{T}} |F| \left( W - \frac{U}{2} \right) \, d\theta \end{aligned}$$

$$\therefore \left| \int_{\mathbb{T}} e^{i(b-a)\theta} \frac{|\varphi|}{\varphi} (\varphi F) \, d\theta \right| \leq \int_{\mathbb{T}} |\varphi F| \left( 1 - \frac{U}{2W} \right) \, d\theta$$

$$\{\varphi F : F \in H^\infty\} \subseteq H^1 \text{ dense } \wp \text{ へ,}$$

$$\forall G \in H^1, \quad \left| \int_{\mathbb{T}} e^{i(b-a)\theta} \frac{|\varphi|}{\varphi} G \, d\theta \right| \leq \int_{\mathbb{T}} |G| \left( 1 - \frac{U}{2W} \right) \, d\theta$$

Hahn-Banach の定理より,

$$\exists g \in H^\infty \quad \text{s.t.} \quad \text{ess sup}_{-\pi \leq \theta < \pi} \frac{\left| e^{i(b-a)\theta} \frac{|\varphi|}{\varphi} - e^{i\theta} g \right|}{1-\sigma} \leq 1'$$

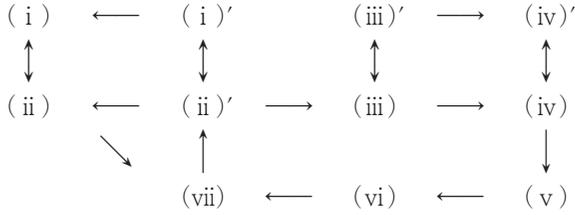
$$\text{但し, } \sigma \equiv \frac{U}{2W}$$

$$\sigma \neq 0 \text{ a.e. } \wp \text{ へ, } g \neq 0$$

$$\therefore \exists g \neq 0, \in H^\infty \text{ s.t. } \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - g \right| \leq 1 \text{ a.e.}$$

以上で定理1の証明が完成した。 ■

証明した順序は次の通りである。



○ (ii)' → (v) も次のように証明できる。

$$\delta \equiv \inf_{f \in e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}} \int_{\mathbb{T}} |e^{ib\theta} - f|^2 W d\theta$$

この時,  $\delta > 0$  を示せばよい。

そこで,  $\delta = 0$  と仮定すると,

$$\exists \{f_n\} \subseteq e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}} \quad \text{s.t.} \quad \int_{\mathbb{T}} |e^{ib\theta} - f_n|^2 W d\theta \xrightarrow{n \rightarrow \infty} 0$$

$$(ii)' \text{ より, } \int_{\mathbb{T}} |e^{ib\theta} - Pf_n|^2 U d\theta \xrightarrow{n \rightarrow \infty} 0 \quad \text{且} \quad \log U \in L^1(d\theta)$$

なる  $U$  が存在する。

これは, Szegő の定理に矛盾する。

○ (v) → (iii) も次のように証明できる。

(v) は,  $e^{ib\theta} \notin [e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}]_{L^2(W)}$  と同値である。

この時,  $e^{i(b+1)\theta} \notin [e^{i(b+2)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}]_{L^2(W)}$  となる。

「なぜなら, もし  $\in$  が成り立つならば, 明らかに,

$e^{ib\theta} \in [e^{i(b+1)\theta} \mathcal{P} + e^{i(a-1)\theta} \overline{\mathcal{P}}]_{L^2(W)}$  となり, (v) に矛盾。」

以下, 帰納的に,  $e^{ib\theta}, e^{i(b+1)\theta}, \dots, e^{in\theta} \notin [e^{i(n+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}]_{L^2(W)}$

となり, これは, (iii) に他ならない。

○ (vi) → (ii)' も次のように証明できる。

$$\frac{|\Psi|^2}{W} \in L^1(d\theta) \text{ より, } \exists G : \text{outer} \quad \text{s.t.} \quad \operatorname{Re} G = \frac{|\Psi|^2}{W} \quad \text{a.e.}$$

$$u \in H^\infty, \quad \|u\|_\infty \leq 1$$

$$\rho \equiv 1 - \left| 1 - \frac{2\operatorname{Re} G}{\frac{1+u}{1-u} + G} \right| = 1 - \left| \frac{\frac{1+u}{1-u} - \overline{G}}{\frac{1+u}{1-u} + G} \right| \geq 0 \quad \text{a.e.}$$

$\rho \equiv 0$  となるのは,  $u$  が inner の時に限る。

$e^{i(b-a-1)\theta} \overline{\Psi}$  は analytic polynomial で,

$$\left| \frac{\Psi^2}{\frac{1+u}{1-u}+G} \right| \leq \frac{|\Psi|^2}{\operatorname{Re} G} = W \quad \text{a.e. } \text{よ} \text{)} \quad \frac{e^{i(b-a)\theta} \Psi^2}{\frac{1+u}{1-u}+G} \in H^1$$

$\therefore \forall f \in e^{ib\theta} H^\infty$  analytic polynomial

$\forall g \in e^{ia\theta} \overline{H^\infty}$  anti-analytic polynomial

について,

$$\operatorname{Re} \int_{\mathbb{T}} f \bar{g} W \, d\theta = \operatorname{Re} \int_{\mathbb{T}} \left( 1 - \frac{2\operatorname{Re} G}{\frac{1+u}{1-u}+G} \right) f \bar{g} W \, d\theta$$

$$\leq \int_{\mathbb{T}} |f \bar{g}| (1-\rho) W \, d\theta$$

$$\therefore \int_{\mathbb{T}} |f+g|^2 W \, d\theta = \int_{\mathbb{T}} (|f|^2 + |g|^2) W \, d\theta + 2\operatorname{Re} \int_{\mathbb{T}} f \bar{g} W \, d\theta$$

$$\geq \int_{\mathbb{T}} (|f|^2 + |g|^2) W \, d\theta - 2 \int_{\mathbb{T}} |f \bar{g}| (1-\rho) W \, d\theta$$

$$= \int_{\mathbb{T}} ((1-\rho)|f+g|^2) W \, d\theta + \int_{\mathbb{T}} (1-(1-\rho)^2)|f|^2 W \, d\theta$$

$$\geq \int_{\mathbb{T}} |f|^2 (1-(1-\rho)^2) W \, d\theta$$

$$\therefore \left\{ U = \frac{4(\operatorname{Re} G) \left( \operatorname{Re} \frac{1+u}{1-u} \right)}{\left| G + \frac{1+u}{1-u} \right|^2} W ; u \in H^\infty, \|u\|_\infty \leq 1 \right\}$$

$$\subseteq (P, W, (a, b))$$

$$\circ \tau \equiv 1 - \left| 1 - \frac{\operatorname{Re} G}{\frac{1+u}{1-u}+G} \right|^{\rho \geq 0 \text{よ} \text{)} \geq 1 - \sqrt{1 - \left| \frac{\operatorname{Re} G}{\frac{1+u}{1-u}+G} \right|^2} \geq \frac{1}{2} \left| \frac{\operatorname{Re} G}{\frac{1+u}{1-u}+G} \right|^2$$

この  $\tau$  についても,  $\rho$  と同様の事が言える。

$\circ u$  : not inner  $\Rightarrow \log(1-\rho) \in L^1(d\theta)$  を示す。

$$\odot \left| \int_{\mathbb{T}} f \bar{g} w \, d\theta \right| \leq \int_{\mathbb{T}} |f \bar{g}| (1-\rho) W \, d\theta$$

$$\therefore \left| \int_{\mathbb{T}} \frac{1}{1-\rho} f \bar{g} (1-\rho) W \, d\theta \right| \leq \left\{ \int_{\mathbb{T}} |f|^2 (1-\rho) W \, d\theta \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{T}} |g|^2 (1-\rho) W \, d\theta \right\}^{\frac{1}{2}}$$

もし,  $\log(1-\rho) \notin L^1(d\theta)$  ならば,  $\log W \in L^1(d\theta)$  より,

$\log(1-\rho)W \notin L^1(d\theta)$  となる。

$g=e^{ia\theta}$  とおくと,

$$\left| \int_{\mathbb{T}} \frac{1}{1-\rho} e^{-ia\theta} f(1-\rho) W d\theta \right| \leq \left\{ \int_{\mathbb{T}} |f|^2 (1-\rho) W d\theta \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{T}} (1-\rho) W d\theta \right\}^{\frac{1}{2}}$$

Szegő の定理より,  $\forall f \in L^2((1-\rho)W)$  について成り立つ。

$$\therefore \int_{\mathbb{T}} \left( \frac{1}{1-\rho} \right)^2 (1-\rho) W d\theta \leq \int_{\mathbb{T}} (1-\rho) W d\theta$$

$$\therefore \int_{\mathbb{T}} \left( \frac{\rho(2-\rho)}{1-\rho} \right) W d\theta = 0 \quad \therefore \int_{\mathbb{T}} \rho W d\theta = 0$$

$$\therefore \int_{\mathbb{T}} \rho d\theta = 0 \quad \therefore \rho \equiv 0 \quad \text{a.e.}$$

$$\text{一方, } \rho = 1 - \frac{\left| 1 - \frac{1-|u|^2}{|1-u|^2} \frac{W}{|F|^2} \right|}{\left| 1 + \frac{1-|u|^2}{|1-u|^2} \frac{W}{|F|^2} \right|}$$

$$\therefore |u(e^{i\theta})| \equiv 1 \quad \text{a.e.}$$

$u \in H^\infty$  より  $u$  : inner 矛盾。

## § 2. $p=2$ のとき, 単位円周上の Helson-Sarason の定理

[命題 1] (Helson-Sarason [46])

$W \geq 0, \in L^1(d\theta), a \leq -1 < 0 \leq b$

次の (i)~(vi) は同値である。

$$(i) \quad \int_{\mathbb{T}} |Hf|^2 W d\theta \leq C^2 \int_{\mathbb{T}} |f|^2 W d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$$

$$(ii) \quad \int_{\mathbb{T}} |Pf|^2 W d\theta \leq K^2 \int_{\mathbb{T}} |f|^2 W d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$$

$$(iii) \quad \inf \int_{\mathbb{T}} |f+g|^2 W d\theta = \tau^2 > 0, \quad \text{where}$$

$$\int |f|^2 W d\theta = \int |g|^2 W d\theta = 1,$$

$$f \in e^{ib\theta} \mathcal{P}, \quad g \in e^{ia\theta} \overline{\mathcal{P}}$$

$$(iv) \quad \sup \left| \int_{\mathbb{T}} f \overline{g} W d\theta \right| = \rho < 1, \quad \text{where}$$

$$\int_{\mathbb{T}} |f|^2 W d\theta = \int_{\mathbb{T}} |g|^2 W d\theta = 1,$$

$$f \in e^{ib\theta} \mathcal{P}, \quad g \in e^{ia\theta} \overline{\mathcal{P}}$$

(v)  $\exists \varphi \in H^1$  outer,  $|\varphi(\theta)| = W(\theta)$  a.e.

$$\text{s.t. } \left\| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + H^\infty \right\| = \rho < 1$$

(vi)  $\exists \Psi \in : b-a-1$  次,  $\exists \mu, \nu \in L^\infty(d\theta)$

$$\text{s.t. } \|\nu\|_\infty = \frac{\pi}{2} - \varepsilon, \quad W(\theta) = |\Psi(\theta)|^2 e^{\mu(\theta) + i\nu(\theta)} \quad \text{a.e.}$$

特に,  $\|P\| = \inf K = \frac{1}{\sqrt{1-\rho^2}}, \quad \cos \varepsilon \leq \rho$

一方,  $a = -b \neq 0$  の時,  $\|H\| = \sqrt{\frac{1+\rho}{1-\rho}}$  となる。

証明

(ii)  $\rightarrow$  (iii) : 明らか。  $\tau \geq K^{-1}$

(iii)  $\rightarrow$  (ii) : ここは, Forelli [32] が示した。

$$0 < \tau \leq \left\| \frac{f}{\|f\|} + \frac{g}{\|g\|} \right\| \leq \left\| \frac{f}{\|f\|} + \frac{g}{\|f\|} \right\| + \left\| \frac{g}{\|f\|} - \frac{g}{\|g\|} \right\|$$

$$\leq \frac{1}{\|f\|} \left\{ \|f+g\| + \|g\| - \|f\| \right\} \leq \frac{2}{\|f\|} \|f+g\|$$

$$\therefore \|f\| \leq 2\tau^{-1} \|f+g\| \quad \therefore K \leq 2\tau^{-1}$$

(i)  $\leftrightarrow$  (ii) :  $2P = I + iH$  より明らか。

(ii)  $\rightarrow$  (iv) :  $f \in e^{ib\theta} \mathcal{P}, \quad g \in e^{ia\theta} \overline{\mathcal{P}}$  とする。

(ii) より,  $\forall t \in \mathbb{R}, \quad t^2 \frac{K^2-1}{K^2} \int_{\mathbb{T}} |f|^2 W \, d\theta + \int_{\mathbb{T}} |g|^2 W \, d\theta + 2t \operatorname{Re} \int_{\mathbb{T}} f \bar{g} W \, d\theta \geq 0$

この2次不等式の判別式  $\leq 0$  ゆえ,

$$\left| \int_{\mathbb{T}} f \bar{g} W \, d\theta \right| \leq \frac{\sqrt{K^2-1}}{K} \left\{ \int_{\mathbb{T}} |f|^2 W \, d\theta \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{T}} |g|^2 W \, d\theta \right\}^{\frac{1}{2}}$$

(iv)  $\rightarrow$  (ii) :

$$\|f+g\|_W^2 = \|f\|_W^2 + \|g\|_W^2 + 2 \operatorname{Re} \int_{\mathbb{T}} f \bar{g} W \, d\theta$$

(iv) より,  $\geq \|f\|_W^2 + \|g\|_W^2 - 2\rho \|f\|_W \|g\|_W$   
 $\geq (1-\rho^2) \|f\|_W^2$

(iv)  $\rightarrow$  (v) :

$W \in L^1(d\theta)$  より,  $[\mathcal{P}]_{L^2(W)} \supset H^\infty$  ゆえ, (iii) は,

$\forall f \in e^{ib\theta} H^\infty, \quad \forall g \in e^{ia\theta} \overline{H^\infty}$  について成り立つ。

この時,  $\forall F \in H^\infty, \quad \exists B : \text{Blaschke product}, \quad \exists \Phi \in H^\infty : (|z| < 1) \text{ に zero を持たない。}$

$$\text{s.t. } F = B\Phi^2 \quad \text{a.e. } \mathbb{T}$$

$f \equiv e^{ib\theta} \Phi$ ,  $g \equiv e^{ia\theta} \overline{B\Phi}$  とおくと,

$$\left| \int_{\mathbb{T}} e^{i(b-a)\theta} F W d\theta \right| = \left| \int_{\mathbb{T}} f \overline{g} W d\theta \right| \leq \rho \|f\|_w \|g\|_w = \rho \int_{\mathbb{T}} |f| |W| d\theta$$

$$\therefore \left| \int_{\mathbb{T}} e^{1(b-a)\theta} \frac{|\varphi|}{\varphi} (\varphi F) d\theta \right| \leq \rho \int_{\mathbb{T}} |\varphi F| d\theta$$

$\varphi \in H^1$  outer より,  $\{\varphi F; F \in H^\infty\} \subseteq H^1$  dense  $\forall \epsilon$ ,

$$\forall G \in H^1, \left| \int_{\mathbb{T}} e^{1(b-a)\theta} \frac{|\varphi|}{\varphi} G d\theta \right| \leq \rho \int_{\mathbb{T}} |G| d\theta$$

Hahn-Banach の双対定理より

$$\left\| e^{1(b-a-1)\theta} \frac{|\varphi|}{\varphi} + H^\infty \right\| \leq \rho < 1$$

(v)  $\rightarrow$  (iv) :

$$\rho = \left\| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + H^\infty \right\| < 1$$

Hahn-Banach の双対定理より

$$\forall G \in H^1, \left| \int_{\mathbb{T}} e^{i(b-a)\theta} \frac{|\varphi|}{\varphi} G d\theta \right| \leq \rho \int_{\mathbb{T}} |G| d\theta$$

$$\therefore \forall F \in H^\infty, \left| \int_{\mathbb{T}} e^{i(b-a)\theta} F W d\theta \right| \leq \rho \int_{\mathbb{T}} |F| d\theta \quad (\because G = \varphi F)$$

$\therefore \forall f \in e^{ib\theta} \mathcal{P}, \forall g \in e^{ia\theta} \overline{\mathcal{P}}$  について,

$$\left| \int_{\mathbb{T}} f \overline{g} W d\theta \right| \leq \rho \int_{\mathbb{T}} |f \overline{g}| W d\theta \leq \rho \|f\|_w \|g\|_w$$

(v)  $\rightarrow$  (vi) : 別証明になっている。

$H^\infty$  の単位球は weak\* compact  $\forall \epsilon$ ,  $\exists h \in H^\infty$  s.t.  $\left\| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + h \right\|_\infty = \rho < 1$

$$\therefore |\arg e^{-i(b-a-1)\theta} \varphi h| \leq \frac{\pi}{2} - \epsilon \quad \text{a.e.} \quad \text{但し, } \cos \epsilon = \rho$$

$$\nu(\theta) \equiv \arg e^{-i(b-a-1)\theta} \varphi h \quad \therefore \|\nu\|_\infty \leq \frac{\pi}{2} - \epsilon$$

Zygmund の定理より,  $g(\theta) \equiv e^{\nu(\theta) - i\nu(\theta)} \in H^1(d\theta)$

$$S(\theta) \equiv e^{i(b-a-1)\theta} \varphi h g \geq 0 \quad \text{a.e.}$$

$e^{i(b-a-1)\theta} S = \varphi h g \in H^{\frac{1}{2}}$   $\forall \epsilon$ ,  $\exists B$  : Blaschke product

$\exists \Psi \in H^1 : \{|z| < 1\}$  に zero を持たない。

$$\text{s.t. } e^{i(b-a-1)\theta} S = B \Psi^2 \quad \text{a.e.}$$

$$\therefore e^{-i(b-a-1)\theta} B \Psi^2 = S \geq 0 \quad \text{a.e.}$$

$$\therefore e^{-i(b-a-1)\theta} B \Psi^2 = |\Psi|^2 = \Psi \bar{\Psi} \quad \text{a.e.}$$

$\Psi \in H^1$  より,  $\Psi \neq 0$  a.e.  $\mathbb{T}$  上,  $\Psi \neq 0$  a.e.  $\mathbb{T}$  上,

$$e^{-i(b-a-1)\theta} B \Psi = \bar{\Psi} \quad \text{a.e.}$$

両辺の Fourier 係数が一致することから,  $\Psi$  は高々  $b-a-1$  次の正則多項式である。

この時,  $|\varphi h g| = |S| = |\Psi|^2$  a.e.  $\mathbb{T}$  上,

$$W = |\varphi| = \frac{|\Psi|^2}{|hg|} = |\Psi|^2 \frac{1}{|h|} e^{-\nu \alpha} = |\Psi|^2 e^{\mu - \nu \alpha}$$

但し,  $\mu(\theta) \equiv -\log |h(\theta)|$

(iv) より,  $\mu \in L^\infty(d\theta)$ ,  $\|\mu\|_\infty \leq \max \left\{ \log \frac{1}{1-\rho}, \log(1+\rho) \right\}$

(vi)  $\rightarrow$  (v):

$W = |\Psi|^2 e^{\mu + \nu}$ ,  $\Psi$  の zeros は, 全て  $\mathbb{T}$  上にあるように, 取り直しておく。特に,  $\Psi \in H^\infty$  outer となる。

(iv) と (i) の同値性より,  $\mu \equiv 0$  としてよい。

$W = |\Psi|^2 e^\nu$  の時,  $\varphi \equiv \Psi^2 e^{\nu - i\nu}$ ,  $\|\nu\|_\infty \leq \frac{\pi}{2} - \varepsilon$  上, Zygmund の定理より,

$\varphi \in H^1$  outer,  $|\varphi| = W$  a.e.

$$\therefore e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} = e^{i(b-a-1)\theta} \frac{e^\nu}{\Psi^2 e^{\nu - i\nu}} = \frac{e^{i(b-a-1)\theta} \bar{\Psi}}{\Psi} e^{i\nu}$$

この時  $\frac{e^{i(b-a-1)\theta} \bar{\Psi}}{\Psi} \in N_+ \cap L^\infty = H^\infty$

$$\begin{aligned} \therefore \left\| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} - \frac{e^{i(b-a-1)\theta} \bar{\Psi}}{\Psi} \cos \|\nu\|_\infty \right\|_\infty \\ = \left\| e^{i\nu} - \cos \|\nu\|_\infty \right\|_\infty \leq \sin \|\nu\|_\infty < 1 \end{aligned}$$

### § 3. $p=2$ のとき, 2つの凸集合 $(P, W, (a, b))$ と $(H, W, (a, b))$

[補題 2]

$W \geq 0 \in L^1(d\theta)$ ,  $a \leq -1 < 0 \leq b$

この時,  $\forall U \in (P, W, (a, b))$  について,  $\log(W-U) \in L^1(d\theta)$

証明

$$\int_{\mathbb{T}} |f|^2 U d\theta \leq \int_{\mathbb{T}} |f+g|^2 W d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P}, \quad \forall g \in e^{ia\theta} \bar{\mathcal{P}}$$

$$\therefore \forall t \in \mathbb{R}, \quad t^2 \int_{\mathbb{T}} |f|^2 (W-U) d\theta + 2t \operatorname{Re} \int_{\mathbb{T}} f \bar{g} W d\theta + \int_{\mathbb{T}} |g|^2 W d\theta \geq 0$$

この 2 次方程式の判別式  $\leq 0$  上,

$$\begin{aligned} \left| \int_{\mathbb{T}} f \bar{g} W d\theta \right|^2 &\leq \left\{ \int_{\mathbb{T}} |f|^2 (W-U) d\theta \right\} \left\{ \int_{\mathbb{T}} |g|^2 W d\theta \right\} \\ g &\equiv e^{ia\theta} \\ \left| \int_{\mathbb{T}} e^{-ia\theta} f W d\theta \right|^2 &\leq \left\{ \int_{\mathbb{T}} |f|^2 (W-U) d\theta \right\} \left\{ \int_{\mathbb{T}} W d\theta \right\} \\ \therefore \left| \int_{\mathbb{T}} \frac{W}{W-U} e^{-ia\theta} f (W-U) d\theta \right| &\leq \left\{ \int_{\mathbb{T}} |f|^2 (W-U) d\theta \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{T}} W d\theta \right\}^{\frac{1}{2}} \end{aligned}$$

この時,  $\int_{\mathbb{T}} \log(W-U) d\theta = -\infty$  と仮定する。

Szegő の定理より,  $\forall f \in L^2(W-U)$  について, 不等式が成り立つ。

$$\begin{aligned} \therefore \int_{\mathbb{T}} \left( \frac{W}{W-U} \right)^2 (W-U) d\theta &\leq \int_{\mathbb{T}} W d\theta \\ \therefore \int_{\mathbb{T}} U d\theta &\leq \int_{\mathbb{T}} \frac{WU}{W-U} d\theta \leq 0 \end{aligned}$$

$$\therefore U \equiv 0 \quad \text{a.e. 仮定より } \int_{\mathbb{T}} \log W d\theta = -\infty$$

これは,  $\log W \in L^1(d\theta)$  に矛盾。

$$\therefore \log(W-U) \in L^1(d\theta)$$

■

### [命題 3]

$W \geq 0 \in L^1(d\theta)$   $a \leq -1 < 0 \leq b$  この時,

$$(P, W, (a, b)) = \left\{ U \geq 0 ; \exists g \in H^\infty \quad \text{s.t.} \quad U \leq \left( 1 - \left| e^{i(b-a-1)\theta} \frac{|\phi|}{\varphi} + g \right|^2 \right) W \quad \text{a.e.} \right\}$$

証明

$\supseteq$  : 定理で既に証明した。

$\subseteq$  を示す :  $\forall U \in (P, W, (a, b))$  fix.

命題 4 より,  $\log(W-U) \in L^1(d\theta)$  ゆえ,

$$\exists \phi \in H^\infty \quad \text{outer s.t.} \quad |\phi|^4 = \frac{W-U}{W} \quad \text{a.e.}$$

$$\text{一方, } \int_{\mathbb{T}} |f|^2 U d\theta \leq \int_{\mathbb{T}} |f+g|^2 W d\theta, \quad \forall f \in e^{ib\theta} \mathcal{P}, \quad \forall g \in e^{ia\theta} \bar{\mathcal{P}}$$

より,  $\left| \int_{\mathbb{T}} f \bar{g} W d\theta \right| \leq \left\{ \int_{\mathbb{T}} |f|^2 (W-U) d\theta \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{T}} |g|^2 W d\theta \right\}^{\frac{1}{2}}$  を得る。………☆

$\forall F \in \mathcal{P}, \quad \exists B : \text{Blaschke product}, \quad \exists \Phi \in \mathcal{P} : \{|z| < 1\}$  に zeros を持たない。

s. t.  $F = B\Phi^2$  a.e.

この時,  $\Phi\psi \in [\mathcal{P}]_{L^2(W)}$ , 且  $B\Phi\psi^{-1} \in [\mathcal{P}]_{L^2(W-U)}$

$\odot \varphi^{\frac{1}{2}}\Phi\psi \in H^2 = \left[\varphi^{\frac{1}{2}}\mathcal{P}\right]_{L^2(d\theta)}$  ( $\because$  Beurling の定理による。)

$$\therefore \Phi\psi \in [\mathcal{P}]_{L^2(|\varphi|)} = [\mathcal{P}]_{L^2(W)}$$

$$\text{一方, } \varphi^{\frac{1}{2}}\psi B\Phi\psi^{-1} = \varphi^{\frac{1}{2}}B\Phi \in H^2 = \left[\varphi^{\frac{1}{2}}\psi\mathcal{P}\right]_{L^2(d\theta)}$$

$$\therefore B\Phi\psi^{-1} \in [\mathcal{P}]_{L^2\left(\left|\frac{1}{\varphi^{\frac{1}{2}}\psi}\right|^2\right)} = [\mathcal{P}]_{L^2(W-U)}$$

$$\forall \psi \text{ へ, } g \equiv e^{ia\theta}\overline{\Phi\psi} \in [e^{ia\theta}\mathcal{P}]_{L^2(W)}$$

$$f \equiv e^{ib\theta}B\Phi\psi^{-1} \in [e^{ib\theta}\mathcal{P}]_{L^2(W-U)}$$

$$\therefore \left| \int_{\mathbb{T}} e^{i(b-a)\theta} FWd\theta \right| = \left| \int_{\mathbb{T}} fgWd\theta \right|$$

$$\star \text{より } \leq \left\{ \int_{\mathbb{T}} |f|^2(W-U)d\theta \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{T}} |g|^2 Wd\theta \right\}^{\frac{1}{2}}$$

$$= \int_{\mathbb{T}} |F|W^{\frac{1}{2}}(W-U)^{\frac{1}{2}}d\theta$$

$$TF \equiv \int_{\mathbb{T}} e^{i(b-a)\theta} FWd\theta, \quad \forall F \in \mathcal{P}$$

$$d\mu(\theta) \equiv W^{\frac{1}{2}}(W-U)^{\frac{1}{2}}d\theta$$

$$|TF| = \left| \int_{\mathbb{T}} e^{i(b-a)\theta} FWd\theta \right| \leq \int_{\mathbb{T}} |F|d\mu(\theta)$$

従って,  $T$  は, Hahn-Banach の定理より, ノルムを保って  $(L^1(d\mu))^*$  に拡張される。

$$\therefore \exists k \in L^\infty(d\mu) \text{ s.t. } \|k\|_\infty \leq 1, \int_{\mathbb{T}} e^{i(b-a)\theta} FWd\theta = \int_{\mathbb{T}} Fkd\mu(\theta)$$

この時  $\log W, \log(W-U) \in L^1(d\theta)$   $\forall \psi$  へ,  $L^\infty(d\mu) = L^\infty(d\theta)$  となる。

$$\therefore G \equiv kW^{\frac{1}{2}}(W-U)^{\frac{1}{2}} - e^{i(b-a)\theta}W \in e^{i\theta}H^1$$

$$\therefore g \equiv e^{-i\theta}\frac{G}{\varphi} \in N_+ \cap L^\infty(d\theta) = H^\infty$$

$$\left| e^{i(b-a-1)\theta}\frac{|\varphi|}{\varphi} + g \right| = |k| \left| \frac{W-U}{W} \right|^{\frac{1}{2}} \leq \left| \frac{W-U}{W} \right|^{\frac{1}{2}} \text{ a.e.}$$

$$\therefore U \leq \left( 1 - \left| e^{i(b-a-1)\theta}\frac{|\varphi|}{\varphi} + g \right|^2 \right) W \text{ a.e.}$$



[注意]

この命題は、凸集合  $(P, W, (a, b))$  の almost everywhere の意味での極大元は全て、

$$U = \left(1 - \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right|^2\right) W \text{ なる形になる事を言っている。}$$

特に、 $a = -1, b = 0$  の時は、 $U = \left(1 - \left| \frac{|\varphi|}{\varphi} + g \right|^2\right) W$  なる形になり、 $\frac{|\varphi|}{\varphi} = \frac{F}{|F|}$  a.e なる  $F \in H^1$  は、

$F = \frac{1}{\varphi}$  に限る事は、Neuwirth and Newman [87] の定理より明らか。

従って、Adamian, Arov and Krein の定理 (Garnett [39] p.160) より、極大元は全て、

$$U = \left(1 - \left| \frac{|\varphi|}{\varphi} - \frac{2\frac{1}{\varphi}}{G + \frac{1+u}{1-u}} \right|^2\right) W = W - \left| W - \frac{2}{G + \frac{1+u}{1-u}} \right|^2$$

但し、 $G(z) \equiv \int_{\mathbb{T}} \frac{e^{i\theta} + z}{e^{i\theta} - z} \frac{1}{W(\theta)} d\theta, u \in H^\infty, \|u\|_\infty \leq 1$  となる。

[定義]

$W \geq 0, \in L^1(d\theta), a \leq -1 < 0 \leq b$

$$(H, W, (a, b)) \equiv \left\{ U \left| \begin{array}{l} U(\theta) \geq 0 \text{ a.e.} \\ \int_{\mathbb{T}} |Hf|^2 (W - U) d\theta \leq \int_{\mathbb{T}} |f|^2 (W + U) d\theta \\ \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}} \end{array} \right. \right\}$$

[命題 4]

$$(H, W, (a, b)) = \left\{ U \leq W ; \exists g \in H^\infty \text{ s.t. } U \geq \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right|^2 W \text{ a.e.} \right\}$$

証明

$\supseteq$  を示す :

$\forall h \in H^\infty, f \in e^{ib\theta} \mathcal{P}, g \in e^{ia\theta} \overline{\mathcal{P}}$

$$\begin{aligned} \operatorname{Re} \int_{\mathbb{T}} f \bar{g} W d\theta &\leq \int_{\mathbb{T}} |f \bar{g}| |W + \bar{e}^{i(b-a-1)\theta} \varphi g| d\theta \\ &\leq \int_{\mathbb{T}} |f \bar{g}| \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right| W d\theta \\ &\leq \frac{1}{2} \int_{\mathbb{T}} (|f|^2 + |g|^2) \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right| W d\theta \end{aligned}$$

$$\begin{aligned} & \therefore \int_{\mathbb{T}} |f-g|^2 \left( 1 - \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right| \right) W d\theta \\ & \leq \int_{\mathbb{T}} |f+g|^2 \left( 1 + \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right| \right) W d\theta \end{aligned}$$

⊆ を示す :

$$\begin{aligned} & \int_{\mathbb{T}} |f-g|^2 (W-U) d\theta \leq \int_{\mathbb{T}} |f+g|^2 (W+U) d\theta \\ & \therefore \left| \int_{\mathbb{T}} f\bar{g} W d\theta \right| \leq \frac{1}{2} \int_{\mathbb{T}} (|f|^2 + |g|^2) U d\theta \\ & \therefore \left| \int_{\mathbb{T}} e^{i(b-a)\theta} F W d\theta \right| \leq \int_{\mathbb{T}} |F| U d\theta \quad \forall F \in \mathcal{P} \end{aligned}$$

$$TF \equiv \int_{\mathbb{T}} e^{i(b-a)\theta} F W d\theta$$

$$\therefore |TF| \leq \int_{\mathbb{T}} |F| U d\theta$$

Hahn-Banach の定理より,  $\mathbb{T}$  を  $L^1(U)^*$  に, ノルムを保って拡張できる。

$$\therefore \exists k \in L^\infty(U) \quad \text{s.t.} \quad \|k\|_\infty \leq 1, \quad \int_{\mathbb{T}} e^{i(b-a)\theta} F W d\theta = \int_{\mathbb{T}} F k U d\theta$$

この時,  $\log U = \log \frac{1}{2}((W+U) - (W-U))$  ゆえ, 命題 4 より,

$\log U \in L^1(d\theta)$ 。従って,  $L^\infty(U) = L^\infty(d\theta)$

$$\therefore G \equiv kU - e^{i(b-a)\theta} W \in e^{i\theta} H^1$$

$$g \equiv e^{-i\theta} \frac{G}{\varphi} \in N_+ \cap L^\infty(d\theta) = H^\infty$$

$$\therefore \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right| = \left| e^{i(b-a)\theta} \frac{|\varphi|}{\varphi} + \frac{G}{\varphi} \right|$$

$$= |kU| \frac{1}{W} \leq \frac{U}{W} \quad \text{a.e.}$$

$$\therefore U \geq \left| e^{i(b-a-1)\theta} \frac{|\varphi|}{\varphi} + g \right| \quad \text{a.e.} \quad \blacksquare$$

[注意]

前の命題の注意と同様に,  $a=-1, b=0$  の時は, 凸集合  $(H, W, (-1, 0))$  の極小元は,  $u \in H^\infty, \|u\|_\infty \leq 1$  なる  $u$  を parameter として, 記述できる。

§ 4.  $1 \leq p < \infty$  のとき

今までは Hilbert 空間  $L^2(W)$  の中で考えてきた。

次に,  $L^p(W)$   $1 < p < \infty$  の場合を少し考えてみる。

$$(T, W, (a, b))_p \equiv \left\{ U \left| \begin{array}{l} U(\theta) \geq 0 \quad \text{a.e.} \\ \int_{\mathbb{T}} |Tf|^p U \, d\theta \leq \int_{\mathbb{T}} |f|^p W \, d\theta \\ \forall f \in e^{ib\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}} \end{array} \right. \right\}$$

[命題 5] (単位円周  $\mathbb{T}$ )

$$1 < p < \infty, \quad W \geq 0, \quad \in L^1(d\theta), \quad a \leq -1 < 0 \leq b, \quad \frac{1}{p} + \frac{1}{p'} = 1$$

次の (i) ~ (iii) は同値である。

- (i)  $(P_b, W, (a, b))_p \neq \emptyset$
- (ii)  $\exists \Psi \in \mathcal{P} : b-a-1$  次 s.t.  $\int_{\mathbb{T}} |\Psi|^{p'} W^{-\frac{1}{p-1}} \, d\theta < \infty$
- (iii)  $\exists \varphi \in H^1$  outer,  $|\varphi(\theta)| = W(\theta)$  a.e.  $\exists g \neq 0 \in H^\infty$

$$\text{s.t.} \quad \left\| e^{i(b-a-1)\theta} \left( \frac{|\varphi|}{\varphi} \right)^{\frac{1}{p-1}} - g \right\|_\infty \leq 1$$

証明

(i)  $\rightarrow$  (ii) :

双対定理より

$$\begin{aligned} 0 < \delta &\equiv \inf \left\{ \left\{ \int_{\mathbb{T}} |e^{ib\theta} + g|^p W \, d\theta \right\}^{\frac{1}{p}} : g \in e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}} \right\} \\ &= \max \left\{ \left| \int_{\mathbb{T}} e^{-ib\theta} h W \, d\theta \right| : \int_{\mathbb{T}} |h|^{p'} W \, d\theta = 1, \int_{\mathbb{T}} e^{-in\theta} h W \, d\theta = 0, \forall n \notin (a, b) \right\} \\ &= \max \left\{ \left| \widehat{F}(b) \right| : \int_{\mathbb{T}} |F|^{p'} W^{-\frac{1}{p-1}} \, d\theta = 1, \widehat{F}(n) = 0, \forall n \notin (a, b) \right\} \end{aligned}$$

但し,  $F \equiv hW$ , Hölder の不等式より,  $F \in L^1(d\theta)$

この max を attain する  $F$  を  $F_0$  とおく。

$$= \left| \widehat{F}_0(b) \right| = \left\{ \int_{\mathbb{T}} \left| \frac{F_0}{\widehat{F}_0(b)} \right|^{p'} W^{-\frac{1}{p-1}} \, d\theta \right\}^{-\frac{1}{p'}}$$

$$\therefore \Psi \equiv \frac{F_0}{\widehat{F}_0(b)}, \quad \int_{\mathbb{T}} |\Psi|^{p'} W^{-\frac{1}{p-1}} \, d\theta = \delta^{-p'} < \infty$$

$\Psi \in \mathcal{P} : b-a-1$  次

(ii) → (i) :

Hölder の不等式より,  $\forall g \in e^{i(b+1)\theta} \mathcal{P} + e^{ia\theta} \overline{\mathcal{P}}$  と  $\forall F = \sum_{n=a+1}^b C_n e^{in\theta}$ ,  $C_b=1$  について,

$$\left\{ \int_{\mathbb{T}} |e^{ib\theta} + g|^p W d\theta \right\}^{\frac{1}{p}} \left\{ \int_{\mathbb{T}} |F|^{p'} W^{-\frac{1}{p-1}} d\theta \right\}^{\frac{1}{p'}}$$

$$\geq \left| \int_{\mathbb{T}} (e^{-ib\theta} + \overline{g}) F d\theta \right| = \left| \widehat{F}(b) \right| = 1$$

$$\therefore \inf_g \left\{ \int_{\mathbb{T}} |e^{ib\theta} + g|^p W d\theta \right\}^{\frac{1}{p}} \geq \sup_{\substack{F \\ \widehat{F}(b)=1}} \left\{ \int_{\mathbb{T}} |F|^{p'} W^{-\frac{1}{p-1}} d\theta \right\}^{-\frac{1}{p'}}$$

(ii) より  $> 0$

(iii) → (ii) :

次の事実を使う。(Koosis [64] p.231)

$$\left( \begin{array}{l} u(\theta) : \mathbb{T} \text{ 上の unimodular について, 次の (a), (b) は同値。} \\ (a) \quad \exists g \neq 0 \in H^\infty \quad \text{s.t.} \quad \|u - g\|_\infty \leq 1 \\ (b) \quad \exists k \in H^1 \quad \text{outer} \quad \text{s.t.} \quad u = \frac{k}{|k|} \quad \text{a.e.} \end{array} \right.$$

従って, (iii) より,

$$\exists k \in H^1 \quad \text{outer} \quad \text{s.t.} \quad e^{i(b-a-1)\frac{p'}{2}\theta} \left( \frac{|\varphi|}{\varphi} \right)^{\frac{1}{p-1}} = \frac{k}{|k|} \quad \text{a.e.}$$

$$e^{-i(b-a-1)\theta} \varphi^{\frac{2}{p}} k^{\frac{2}{p'}} \geq 0 \quad \text{a.e.}$$

$$\Psi \equiv \varphi^{\frac{1}{p}} k^{\frac{1}{p'}} \in H^1 \quad \text{outer}, \quad e^{-i(b-a-1)\theta} \Psi^2 \geq 0 \quad \text{a.e.}$$

$$\therefore e^{-i(b-a-1)\theta} \Psi^2 = |\Psi|^2 = \Psi \overline{\Psi} \quad \text{a.e.}$$

$$\Psi \in H^1 \text{ より, } \Psi \neq 0 \quad \text{a.e.} \quad \forall \theta \ni, \quad e^{-i(b-a-1)\theta} \Psi = \overline{\Psi} \quad \text{a.e.}$$

両辺の Fourier 係数は一致するから,

$$\Psi = C_0 + C_1 e^{i\theta} + \dots + C_{b-a-1} e^{i(b-a-1)\theta} \quad \text{となる。}$$

$$\text{この時} \int_{\mathbb{T}} |\Psi|^{p'} W^{-\frac{1}{p-1}} d\theta = \int_{\mathbb{T}} |k| d\theta < \infty$$

(ii) → (iii) :

$$\Psi = \prod_{j=1}^{b-a-1} (e^{i\theta} - a_j), \quad \forall |a_j|=1 \text{ と, 取り直しておく。}$$

(ii) より容易に,  $\log W \in L^1(d\theta)$  を得る。

$$\therefore \exists \varphi \in H^1 \quad \text{auter} \quad \text{s.t.} \quad |\varphi(\theta)| = W(\theta) \quad \text{a.e.}$$

$$\text{一方} \exists k \in H^1 \quad \text{auter} \quad \text{s.t.} \quad |k(\theta)| = |\Psi|^{p'} W^{-\frac{1}{p-1}} \quad \text{a.e.}$$

$$\therefore \varphi^{\frac{1}{p-1}} k = \gamma \prod_{j=1}^{b-a-1} (e^{i\theta} - a_j)^{p'}, \quad |\gamma|=1, \quad \gamma=1 \text{ としてよい。}$$

$$\begin{aligned} \therefore e^{i(b-a-1)\frac{p'}{2}\theta} \left( \frac{|\varphi|}{\varphi} \right)^{\frac{1}{p-1}} &= e^{i(b-a-1)\frac{p'}{2}\theta} \left( \prod_{j=1}^{b-a-1} \frac{|e^{i\theta} - a_j|^2}{(e^{i\theta} - a_j)} \right)^{\frac{p'}{2}} \frac{k}{|k|} \\ &= \left( \prod_{j=1}^{b-a-1} \frac{e^{-i\theta} - \bar{a}_j}{e^{i\theta} - a_j} e^{i\theta} \right)^{\frac{p'}{2}} \frac{k}{|k|} = C \frac{k}{|k|}, \quad |C|=1 \text{ 定数} \end{aligned}$$

再び前の事実より, (i) を得る。 ■

[注意]

定理 1 の証明と同様にして, 次の (iv), (v) も同値なる事が示される。実際, (i) → (iv) → (v) → (i) となる。

(iv)  $\forall n \geq 0, \exists U_n \in (P_n, W, (a, b))_p$  s.t.  $U_n \neq 0$  a.e.

(v)  $\forall E \subseteq \mathcal{D}$ : 有限次元部分空間 s.t.  $e^{i\theta} \in E$

に対して,  $\exists U_E \in (P_n, W, (a, b))_p$  s.t.  $U_n \neq 0$  a.e.

[命題 6]

$0 < p < \infty$

$\mathcal{D} \subseteq \{\text{三角多項式の全体}\}$  部分空間

$T: \mathcal{D}$  中の作用素で,  $\forall \alpha \in \mathbb{R}, (Tf)_\alpha = Tf_\alpha, \forall f \in \mathcal{D}$

が成り立つ。但し,  $f_\alpha(\theta) \equiv f(\theta + \alpha)$  とする。

この時, 次の (i), (ii) は同値である。

(i)  $\exists W \in L^1(d\theta)$  s.t.  $(T, W, \mathcal{D})_p \neq \{0\}$

(ii)  $\int_{\mathbb{T}} |Tf|^p d\theta \leq C \int_{\mathbb{T}} |f|^p d\theta, \forall f \in \mathcal{D}$

証明

(ii) → (i) : 明らか。

(i) → (ii) :

$\exists U \neq 0$  s.t.  $\forall \alpha \in \mathbb{R}, \int_{\mathbb{T}} |Tf_\alpha(\theta)|^p U(\theta) d\theta \leq \int_{\mathbb{T}} |f_\alpha(\theta)|^p W(\theta) d\theta, \forall f \in \mathcal{D}$

$Tf_\alpha = (Tf)_\alpha$  なる仮定より,  $Tf_\alpha(\theta) = (Tf)_\alpha(\theta) = (Tf)(\theta + \alpha)$  ゆえ,

$\forall \alpha \in \mathbb{R} \int_{\mathbb{T}} |(Tf)(\theta + \alpha)|^p U(\theta) d\theta \leq \int_{\mathbb{T}} |f(\theta + \alpha)|^p W(\theta) d\theta, \forall f \in \mathcal{D}$

$U, W \in L^1(d\theta), Tf, f \in L^\infty(d\theta)$  ゆえ, 両辺とも,  $L^\infty(d\alpha)$  に属する。

$\therefore \int_{\mathbb{T}} \left\{ \int_{\mathbb{T}} |(Tf)(\theta + \alpha)|^p U(\theta) d\theta \right\} d\alpha \leq \int_{\mathbb{T}} \left\{ \int_{\mathbb{T}} |f(\theta + \alpha)|^p W(\theta) d\theta \right\} d\alpha$

Fubini の定理と Lebesgue 積分の不変性より

$$\left\{ \int_{\mathbb{T}} |(Tf)(\alpha)|^p d\alpha \right\} \left\{ \int_{\mathbb{T}} U(\theta) d\theta \right\} \leq \left\{ \int_{\mathbb{T}} |f(\alpha)|^p d\alpha \right\} \left\{ \int_{\mathbb{T}} W(\theta) d\theta \right\}$$

$$\therefore \int_{\mathbb{T}} |Tf|^p d\theta \leq \frac{\|W\|_1}{\|U\|_1} \int_{\mathbb{T}} |f|^p d\theta, \quad \forall f \in \mathcal{D}$$

[系]

$$\Lambda \subset \mathbb{Z} \text{ 有限集合, } \mathcal{D} \equiv \{f \in \text{三角多項式} ; \hat{f}(n) = 0, \forall n \in \Lambda\}$$

この時,  $\forall W \in L^1(d\theta), (H, W, \mathcal{D})_1 = (P, W, \mathcal{D})_1 = \{0\}$

証明

Duren の本 [30] p.63 より,  $\forall n \geq 2, f(\theta) \equiv \sum_{k=n}^{\infty} \frac{\cos k\theta}{\log k} \in L^1(d\theta), Hf(\theta) \notin L^1(d\theta)$  ゆえ,

$H$  は  $[e^{in\theta} \mathcal{P} + e^{-in\theta} \overline{\mathcal{P}}]_{L^1(d\theta)}$  の中で, 非有界である。特に,  $[\mathcal{D}]_{L^1(d\theta)}$  の中でも, 非有界である。

一方,  $2P = I + iH$  ゆえ,  $P$  についても同様である。

$(Pf)_\alpha = Pf_\alpha, (Hf)_\alpha = Hf_\alpha$  ゆえ, 上の命題に帰着する。

[命題 7]

$1 < p < \infty, d\nu, d\mu$  : 正値有限正則測度

$$\exists n \text{ s.t. } \int_{\mathbb{T}} |pf|^p d\nu \leq \int_{\mathbb{T}} |f|^p d\mu, \quad \forall f \in e^{in\theta} \mathcal{P} + e^{-in\theta} \overline{\mathcal{P}}$$

$\Leftrightarrow d\nu$  : 絶対連続, 且  $\nu_a \leq \mu_a$  a.e.

証明

Hölder の不等式より,  $\frac{1}{p} + \frac{1}{p'} = 1$

$$\left| \int_{\mathbb{T}} Pf d\nu \right| \leq \left( \int_{\mathbb{T}} d\nu \right)^{\frac{1}{p'}} \left( \int_{\mathbb{T}} |Pf|^p d\nu \right)^{\frac{1}{p}} \leq \left( \int_{\mathbb{T}} d\nu \right)^{\frac{1}{p'}} \left( \int_{\mathbb{T}} |f|^p d\mu \right)^{\frac{1}{p}}$$

$$\leq \left( \int_{\mathbb{T}} d\nu \right)^{\frac{1}{p'}} \left( \int_{\mathbb{T}} d\mu \right)^{\frac{1}{p}} \|f\|_\infty$$

$\phi f \equiv \int_{\mathbb{T}} Pf d\nu, \phi$  は  $e^{in\theta} \mathcal{P} + e^{-in\theta} \overline{\mathcal{P}}$  上の  $\|\cdot\|_\infty$  による有界線形汎関数ゆえ, Hahn-Banach の定理より,  $\phi$  を  $C(\mathbb{T})$  上の  $\exists \Phi$  に拡張できる。この時, Riesz の定理より,

$$\exists dV : \text{正値有限正則測度} \text{ s.t. } \Phi f = \begin{cases} \int_{\mathbb{T}} f dV, & f \in C(\mathbb{T}) \\ \phi f, & f \in e^{in\theta} \mathcal{P} + e^{-in\theta} \overline{\mathcal{P}} \end{cases}$$

$\forall k \leq -n, \int_{\mathbb{T}} e^{ik\theta} dV = \phi e^{ik\theta} = 0$  ゆえ, F. and M. Riesz の定理より  $dV$  は絶対連続である。同様に,

$\forall k \geq n, \int_{\mathbb{T}} e^{ik\theta} d(\nu - V) = \phi e^{ik\theta} - \Phi e^{ik\theta} = 0$  より,  $d(\nu - V)$  も絶対連続ゆえ,  $d\nu$  も絶対連続である。

$$\therefore dv = dV_a$$

一方,  $\int_{\mathbb{T}} |f|^2 d(\mu - \nu_a) \geq 0$ ,  $\forall f \in e^{in\theta} \mathcal{D}$  ゆえ,  $\mu, \nu_a$  の正則性より,  $d(\mu - \nu_a) \geq 0$  となる。

$$\therefore \mu_a \geq \nu_a \text{ a.e.}$$

## § 5. 実数直線上のとき

[定義]

$\mathbb{R}$ : 実軸 (実数全体)

$dx$ :  $\mathbb{R}$ 上の Lebesgue 測度

$$W(x) \geq 0, \in L^1(dx)$$

$$\mathcal{D} \equiv \text{span}\{e^{i\lambda x}; \lambda \geq 0 \in \mathbb{R}\}$$

$$\alpha, \beta \in \mathbb{R}, \alpha \leq 0 \leq \beta, \alpha \neq \beta$$

$T$ : 定義域が<sup>s</sup>,  $\text{span}\{e^{i\lambda x}; \lambda \in \mathbb{R}\}$ の作用素

$$(T, W, (\alpha, \beta)) \equiv \left\{ U \left| \begin{array}{l} U(x) \geq 0 \text{ a.e. } \mathbb{R} \\ \int_{\mathbb{R}} |Tf|^2 U dx \leq \int_{\mathbb{R}} |f|^2 W dx \\ \forall f \in e^{i\beta x} \mathcal{O}f + e^{i\alpha x} \overline{\mathcal{O}f} \end{array} \right. \right\}$$

$T$ として, 次のような作用素を考える。

“ $\widehat{\phantom{x}}$ ”は,  $\mathbb{R}$ 上の Fourier 変換を表わす。

$$H: \mathbb{R}\text{上の Hilbert 変換 } \widehat{Hf}(\lambda) = \begin{cases} -i \widehat{f}(\lambda) & \lambda \geq 0 \in \mathbb{R} \\ i \widehat{f}(\lambda) & \lambda < 0 \end{cases}$$

$$P: H^\infty\text{の中への射影作用素 } \widehat{Pf}(\lambda) = \begin{cases} \widehat{f}(\lambda) & \lambda \geq 0 \\ 0 & \lambda < 0 \end{cases}$$

$$Hf(x) = \frac{1}{\pi} \text{p.v.} \int_{\mathbb{R}} \frac{f(t)}{x-t} dt \text{ と書ける。}$$

但し,  $\text{p.v.} \int$ は, Cauchy の主値積分を表わす。

[補題 8]

$$\forall \beta > 0, (P, W, (0, \beta)) = \{0\}$$

証明

$$\int_{\mathbb{R}} U dx \leq \int_{\mathbb{R}} |1 - e^{i\lambda x}|^2 W dx, \quad \forall \lambda < 0$$

$$\therefore \int_{\mathbb{R}} U dx \leq \lim_{\lambda \uparrow 0} \int_{\mathbb{R}} |1 - e^{i\lambda x}|^2 W dx = \int_{\mathbb{R}} \lim_{\lambda \uparrow 0} |1 - e^{i\lambda x}|^2 W dx = 0$$

$$\therefore U = 0 \text{ a.e.}$$

[定理 2]

$$W \geq 0, \in L^1(dx)$$

$\alpha > 0, \in \mathbb{R}$  について, 次の (i) ~ (v) は同値である。

$$(i) \|Hf\|_W \leq C \|f\|_W \quad \forall f = \sum_{|\lambda| \geq \alpha} C_n e^{in\theta}, C_n \in \mathbb{C}$$

$$(ii) \|Pf\|_W \leq K \|f\|_W \quad \forall f = \sum_{|\lambda| \geq \alpha} C_n e^{in\theta}, C_n \in \mathbb{C}$$

$$(iii) \sup_{\substack{\|f\|_W = \|g\|_W = 1 \\ f = \sum_{|\lambda| \geq \alpha} C_n e^{in\theta}, \\ g = \sum_{|\lambda| < \alpha} C'_n e^{in\theta}}} |(f, g)_W| = \rho < 1$$

$$(iv) \exists \varphi \in H^1 \text{ outer, } |\varphi| = W \text{ a.e. } \mathbb{R}$$

$$\text{s.t. } \left\| e^{2i\alpha x} \frac{|\varphi|}{\varphi} + H^\infty \right\| = \rho < 1$$

$$(v) \exists \Psi : \text{指数型高々 } \alpha \text{ の整関数}$$

$$\exists \mu, \nu \in L^\infty(dx) \text{ s.t. } \|\nu\|_\infty = \frac{\pi}{2} - \varepsilon, W = |\Psi|^2 e^{\mu + \nu} \text{ a.e. } \mathbb{R}.$$

証明

(i)  $\leftrightarrow$  (ii)  $\leftrightarrow$  (iii)  $\leftrightarrow$  (iv) の証明は, 命題 1 と同じ。

(vi)  $\rightarrow$  (v) :

$$H^\infty \text{ の単位球は weak }^* \text{ compact } \wp \text{ へ, } \exists h \in H^\infty \text{ s.t. } \left\| e^{2i\alpha x} \frac{|\varphi|}{\varphi} + h \right\|_\infty = \rho < 1$$

$$\therefore |\arg e^{-2i\alpha x} \varphi h| \leq \frac{\pi}{2} - \varepsilon \text{ a.e. } \cos \varepsilon \leq \rho$$

$$\exists V(\zeta) : \text{harmonic in } (|\zeta| < 1)$$

$$V(e^{i\theta}) = \arg e^{-2i\alpha x} \varphi(x) h(x) \text{ a.e.}$$

$$\text{但し, } e^{i\theta} = \frac{i-x}{i+x}, \zeta = \frac{i-z}{i+z}$$

$$\text{Zygmund の定理より, } e^{\tilde{v}(\zeta) - iV(\zeta)} \in H^1(|\zeta| < 1)$$

$$G(z) \equiv e^{\tilde{v}(\zeta) - iV(\zeta)}$$

$$\therefore -\arg G(x) = V\left(\frac{i-x}{i+x}\right) = \arg e^{-2i\alpha x} \varphi(x) h(x) \text{ a.e.}$$

$$\therefore S(x) \equiv e^{-2i\alpha x} \varphi(x) h(x) G(x) \geq 0 \text{ a.e.}$$

Koosis [62] より,  $\exists \Psi : \text{指数型高々 } \alpha \text{ の整関数}$

$$\text{s.t. } S(x) = |\Psi(x)|^2 \text{ a.e. } \mathbb{R}$$

$$\therefore |\Psi(x)|^2 = S(x) = |\varphi(x) h(x) G(x)| \text{ a.e.}$$

$$\therefore W(x) = |\varphi(x)| = \frac{|\Psi(x)|^2}{|h(x)G(x)|} = |\Psi(x)|^2 \frac{1}{|h(x)|} e^{-\tilde{v}(\zeta)}$$

$$\mu(x) \equiv \log \frac{1}{|h(x)|} \in L^\infty(dx), \|u\|_\infty \leq \max\left\{\log \frac{1}{1-\rho}, \log(1+\rho)\right\}$$

$$\nu(x) \equiv V(e^{i\theta}), \nu(x) \in L^\infty(dx), \|\nu\|_\infty = \frac{\pi}{2} - \varepsilon$$

$$\therefore W(x) = |\Psi(x)|^2 e^{\mu(x)+\bar{\nu}(x)} \quad \text{a.e.}$$

(v)  $\rightarrow$  (iv) : Schwarz の不等式より,

$$\int_{\mathbb{R}} \frac{|\Psi(x)|}{\sqrt{1+x^2}} dx \leq \left\{ \int_{\mathbb{R}} \frac{e^{-\mu-\bar{\nu}}}{1+x^2} dx \right\}^{\frac{1}{2}} \left\{ \int_{\mathbb{R}} |\Psi|^2 e^{\mu+\bar{\nu}} dx \right\}^{\frac{1}{2}} < \infty$$

特に  $\int_{\mathbb{R}} \frac{|\Psi(x)|}{1+x^2} dx < \infty$  より  $\int_{\mathbb{R}} \frac{\log^+ |\Psi(x)|}{1+x^2} dx < \infty$  さらに

$\Psi$  は指数型の整関数ゆえ,  $\int_{\mathbb{R}} \frac{\|\log |\Psi(x)|\|}{1+x^2} dx < \infty$  となる。

$$\therefore \int_{\mathbb{R}} \frac{\log W(x)}{1+x^2} dx = \int_{\mathbb{R}} \frac{\log |\Psi|^2}{1+x^2} dx - \int_{\mathbb{R}} \frac{\log e^{-\mu-\bar{\nu}}}{1+x^2} dx$$

$$\geq -2 \int_{\mathbb{R}} \frac{\|\log |\Psi|\|}{1+x^2} dx - \int_{\mathbb{R}} \frac{e^{-\mu-\bar{\nu}}}{1+x^2} dx > -\infty$$

$$\therefore \exists \varphi \in H^1(dx) \quad \text{outer s.t.} \quad |\varphi(x)| = W(x) \quad \text{a.e.}$$

$e^\mu \in L^\infty(dx)$  ゆえ,  $\mu \equiv 0$  としても, 一般性を失わないことは (iv) と (ii) の同値性により, 容易にわかる。

従って,  $W = |\Psi|^2 e^{\bar{\nu}}$  について示す。

$G \equiv e^{-\bar{\nu}+i\nu}$  この時,  $\frac{e^{2iax} |\Psi|^2}{\varphi G} \in H^\infty(dx)$  なる事を, 少しの間認めると,

$$\left| e^{2iax} \frac{|\varphi|}{\varphi} - \frac{e^{2iax} |\Psi|^2}{\varphi G} \cos \|\nu\|_\infty \right| = \left| 1 - \frac{|\Psi|^2}{WG} \cos \|\nu\|_\infty \right| = |1 - e^{-i\nu} \cos \|\nu\|_\infty| = |e^{i\nu} - \cos \|\nu\|_\infty| \leq \cos \varepsilon < 1 \quad \text{a.e.}$$

最後に,  $\frac{e^{2iax} |\Psi|^2}{\varphi G} \in H^\infty(dx)$  を示す。

⊙一般に, 指数型  $\alpha$  の整関数  $\Psi$  について,

$$\log |\Psi(z)| \leq \frac{1}{\pi} \int_{\mathbb{R}} \frac{y}{(x-t)^2 + y^2} \log |\Psi(t)| dt + dy \quad z = x + iy, y > 0.$$

なる事が知られている。

Jensen の不等式より,

$$|e^{iaz} \Psi(z)| \leq \frac{1}{\pi} \int_{\mathbb{R}} \frac{y}{(x-t)^2 + y^2} |\Psi(t)| dt \quad (y > 0)$$

上半平面において, 左辺は劣調和, 右辺は調和ゆえ,

Garnettの本 [39] p.51 より,

$$\frac{e^{iaz}\Psi(z)}{(z+i)^2} \in H^1, (z+i)^2 \in N_+ \text{ ゆえ, 特に, } e^{iaz}\Psi(z) \in N_+$$

同様に,  $e^{iaz}\overline{\Psi(\bar{z})} \in N_+$  となる。

$$\text{一方 } \left| \frac{e^{2iax}|\Psi|^2}{\varphi G} \right| = \frac{|\Psi|^2}{W|G|} = 1 \quad \text{a.e.}$$

$$\therefore \frac{e^{2iax}|\Psi|^2}{\varphi G} \in N_+ \cap L^\infty = H^\infty$$

[注意]

補題 8 より,  $(P, W, (\alpha, \beta)) \neq \{0\}$  なるためには,  $\alpha < 0$  でなければならない。従って, 定理 2 における,  $\alpha > 0$  なる仮定は, 強くない。

最後に,  $\forall \alpha > 0, (P, W, (-\alpha, \alpha)) \neq \{0\}$  なる  $W \geq 0 \in L^1(dx)$  の例を作る。

[例 1]

$W(x) \geq 0, \in L^1(dx)$  且,  $\exists G(x) : x \geq 0$  で減少する非負偶関数

$$\text{s.t. (i) } \int_0^\infty \frac{\log G}{1+x^2} dx > -\infty$$

$$\text{(ii) } \int_{-\infty}^\infty \frac{G}{(1+x^2)W} dx > -\infty$$

証明: よく知られているように,

$$\forall \alpha > 0, \exists \Psi : \text{指数型 } \alpha \text{ の整関数 s.t. } \frac{\Psi^2}{G} \in L^\infty(\mathbb{R})$$

$$\therefore \int_{-\infty}^\infty \frac{|\Psi|^2}{(1+x^2)W} dx \leq \left\| \frac{\Psi^2}{G} \right\|_\infty \int_{-\infty}^\infty \frac{G}{(1+x^2)W} dx < \infty$$

よって, 定理 A に帰着する。

[例 2] (Koosis [65])

$W(x) \geq 0, \in L^1(dx)$

$$\text{(i) } \int_{-\infty}^\infty \frac{\log W}{1+x^2} dx > -\infty$$

$$\text{(ii) } G(x) \equiv \frac{W(x)W(-x)}{W(x)+W(-x)} \quad \text{は, } x \geq 0 \quad \text{で減少する非負偶関数}$$

証明

$$\int_0^{\infty} \frac{\log G}{1+x^2} dx \geq \int_{-\infty}^{\infty} \log W dx - \int_{-\infty}^{\infty} \frac{W}{1+x^2} dx > -\infty$$

$$\text{一方, } \int_{-\infty}^{\infty} \frac{G}{(1+x^2)W} dx = \int_{-\infty}^{\infty} \frac{W(-x)}{W(x)+W(-x)} \frac{dx}{1+x^2} = \frac{\pi}{2} < \infty$$

よって, 例 1 に帰着する。 ■

[例 3]

$$W(x) \geq 0, \in L^1(dx)$$

$$(i) \int_{-\infty}^{\infty} \frac{\log W}{1+x^2} dx > -\infty$$

(ii)  $W(x)$  は  $x \geq 0$  で減少する非負偶関数

証明

例 2 より明らか。 ■

[例 4]

$$W(x) \equiv \left(\frac{1}{1+x^2}\right)^n \quad (n \geq 1) \text{ は, 例 3 の条件をみたしている。}$$

$$\text{実際, } \int_0^{\infty} \frac{\log\left(\frac{1}{1+x^2}\right)^n}{1+x^2} dx = -n \int_0^{\infty} \frac{\log(1+x^2)}{1+x^2} dx = -n\pi \log 2 > -\infty$$

[例 5] (Koosis [65])

$$W(x) \geq 0, \in L^1(dx)$$

$\exists E(z)$  : 指数型の整関数

$$\text{s.t. } \begin{cases} W(x) = \frac{1}{(x^2+1)(|E(x)|^2+1)} \text{ a.e.} \\ \text{且, } \int_{-\infty}^{\infty} \frac{\log^+ |E(x)|}{1+x^2} dx < \infty \end{cases}$$

証明

Beurling and Malliavin の定理より,

$\forall \alpha > 0, \exists f_{\alpha}(z) \equiv 0 \cdot$  指数型  $\alpha$  の整関数

$$\text{s.t. } \Psi_{\alpha}(x), E(x)f_{\alpha}(x) \in L^{\infty}(dx)$$

この時,

$$\Psi_{\alpha}(z) \equiv f_{\alpha}(z) \left(\frac{\sin \frac{\alpha z}{2}}{z}\right)^2 \text{ は, 指数型高々 } 2\alpha \text{ の整関数}$$

$$\begin{aligned}
 \int_{-\infty}^{\infty} \frac{|\Psi_{\alpha}(x)|^2}{(x^2+1)W(x)} dx &= \int_{-\infty}^{\infty} (|E(x)|^2+1)|\Psi_{\alpha}(x)|^2 dx \\
 &= \int_{-\infty}^{\infty} (|E(x)|^2+1)|f_{\alpha}(x)|^2 \left(\frac{\sin \frac{\alpha x}{2}}{x}\right)^2 dx \\
 &\leq (\|E^2 f_{\alpha}^2\|_{\infty} + \|f_{\alpha}^2\|_{\infty}) \int_{-\infty}^{\infty} \left(\frac{\sin \frac{\alpha x}{2}}{x}\right)^2 dx \\
 &= (\|E f_{\alpha}\|_{\infty}^2 + \|f_{\alpha}\|_{\infty}^2) \cdot \frac{\pi}{2} \cdot \alpha < \infty
 \end{aligned}$$

■

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