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ON THE L^1 ESTIMATES FOR CERTAIN SINGULAR INTEGRALS

by

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ABSTRACT

In this note, we improve the L^1 estimates for singular integral operators which were studied by A. P. Calderon and A. Zygmund.

§ 1. Introduction

Let R^n be an n -dimensional Euclidean space, and let us denote by Σ a surface of the sphere of radius 1 with center at the origin. The kernel function K has the form

$$K(x) = \frac{\Omega(x')}{|x|^n} \quad \text{for } x' = \frac{x}{|x|},$$

where $\Omega(x')$ is an integrable function defined on Σ and satisfies the following two conditions (1.1) and (1.2):

$$(1.1) \quad \int_{\Sigma} \Omega(x') d\sigma = 0,$$

where $d\sigma$ is the area element on Σ ,

$$(1.2) \quad |\Omega(x') - \Omega(y')| \leq \omega(|x' - y'|) \quad \text{for all } x', y' \in \Sigma$$

and $\omega(t)$ is the increasing function such that $\omega(t) \geq ct$ (c is some positive constant) and

$$\int_0^1 \omega(t) \frac{dt}{t} = \int_1^{\infty} \omega\left(\frac{1}{t}\right) \frac{dt}{t} < \infty.$$

Now we define the operators T_{λ} , T by

$$T_{\lambda} f(x) = \int_{R^n} K_{\lambda}(x-y) f(y) dy,$$

where

$$K_\lambda(x) = \begin{cases} K(x) & \text{for } |x| \geq 1/\lambda, \\ 0 & \text{otherwise,} \end{cases}$$

and

$$Tf(x) = \text{p.v.} \int_{\mathbf{R}^n} K(x-y)f(y)dy = \lim_{\lambda \rightarrow \infty} T_\lambda f(x).$$

In 1952 A. P. Calderon and A. Zygmund [1] have proved the following theorem.

Theorem A. *Let $f(x)$ be a function on \mathbf{R}^n such that*

$$(1.3) \quad \int_{\mathbf{R}^n} |f(x)|(1 + \log^+ |f(x)| + \log^+ |x - x_0|)dx < \infty \quad (x_0 \in \mathbf{R}^n).$$

Then for any $\lambda \geq 1$ the function

$$\tilde{T}_\lambda f(x) = T_\lambda f(x) - K_\lambda(x - x_0) \int_{\mathbf{R}^n} f(x)dx$$

is integrable on the whole space \mathbf{R}^n and

$$\int_{\mathbf{R}^n} |\tilde{T}_\lambda f(x)|dx \leq C \int_{\mathbf{R}^n} |f(x)|(1 + \log^+ |x - x_0| + \log^+ |f(x)|)dx + D,$$

where C and D are constants independent of λ , f and x_0 .

By using the following inequality

$$(1.4) \quad \int_{\mathbf{R}^n} |f(x)|(1 + \log^+ |x - x_0| + \log^+ |f(x)|)dx \\ \leq C' \int_{\mathbf{R}^n} |f(x)|\log^+ [(1 + |x - x_0|^{n+1})|f(x)|]dx + D',$$

they have also the following corollary of Theorem A.

Corollary A. *The function $\tilde{T}_\lambda f(x)$ in Theorem A satisfies the following inequality*

$$\int_{\mathbf{R}^n} |\tilde{T}_\lambda f(x)|dx \leq C \int_{\mathbf{R}^n} |f(x)|\log^+ [(1 + |x - x_0|^{n+1})|f(x)|]dx + D,$$

where C and D are constants independent of λ , f and x_0 .

Furthermore, by using this corollary, they have proved the following theorem.

Theorem B. *Let $f(x)$ be a function on \mathbf{R}^n which satisfies the condition (1.3). Then $\tilde{T}_\lambda f(x)$ converges in the mean of order 1 to a function $\tilde{T}f(x)$ which is integrable on \mathbf{R}^n , that is,*

$$\lim_{\lambda \rightarrow \infty} \|\tilde{T}_\lambda f - \tilde{T}f\|_1 = 0.$$

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Remark 1. It is well known that the $T_1 f$ or Tf themselves can not be integrable on the whole space without the cancellation condition;

$$\int_{\mathbf{R}^n} f(x) dx = 0.$$

For example, let us put

$$f(x) = \frac{1}{1+x^2} \quad (x \in \mathbf{R}^1),$$

and let us define Tf as Hilbert transform;

$$\begin{aligned} Tf(x) &= \text{p.v.} \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{f(t)}{x-t} dt \\ &= \frac{x}{1+x^2}. \end{aligned}$$

Then we have $f \in L^1(\mathbf{R}^1)$ but $Tf \notin L^1(\mathbf{R}^1)$.

Remark 2. Note that for any $x_0, x_1 \in \mathbf{R}^n$, the following two conditions (1.5) and (1.6) are equivalent.

$$(1.5) \quad \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |f(x)| + \log^+ |x - x_0|) dx < \infty,$$

$$(1.6) \quad \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |f(x)| + \log^+ |x - x_1|) dx < \infty.$$

This is easily shown as follows: Let $A_0 = \{x \in \mathbf{R}^n; |x - x_0| \leq |x_0 - x_1|\}$, $A_1 = \{x \in \mathbf{R}^n; |x - x_0| > |x_0 - x_1|\}$.

$$\begin{aligned} \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |x - x_1|) dx &\leq \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ (|x - x_0| + |x_0 - x_1|)] dx \\ &= \int_{A_0} + \int_{A_1} \\ &\leq (1 + \log^+ 2|x_0 - x_1| + \log 2) \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |x - x_0|) dx. \end{aligned}$$

Therefore (1.5) implies (1.6). The reverse relation is trivial by the symmetricity of x_0 and x_1 . So (1.5) and (1.6) are equivalent.

Remark 3. Let $f(x)$ be a function on \mathbf{R}^n and $x_0 \in \mathbf{R}^n$. Then the following (1.7)~(1.9) are equivalent conditions of (1.3).

$$(1.7) \quad \int_{\mathbf{R}^n} |f(x)| [\log^+ (1 + |x - x_0|^{n+1}) |f(x)|] dx < \infty,$$

$$(1.8) \quad \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ |f(x)| + \log^+ \max(|x - x_0|, \|f\|_1^{-1})] dx < \infty$$

and

$$(1.9) \quad \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ \{ \max(1, |x-x_0|^{(n+1+\delta)}, \|f\|_1^{-(n+1+\delta)}) |f(x)| \}] dx < \infty,$$

for some $\delta > 0$.

This is shown as follows;

$$\begin{aligned} & \int_{\mathbf{R}^n} |f(x)| [\log^+(1 + |x-x_0|^{n+1}) |f(x)|] dx \\ & \leq \int_{\mathbf{R}^n} |f(x)| \log^+(1 + |x-x_0|^{n+1}) dx + \int_{\mathbf{R}^n} |f(x)| \log^+ |f(x)| dx \\ & \leq (n+1) \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |f(x)| + \log^+ |x-x_0|) dx. \end{aligned}$$

In virtue of this and (1.4), we see that (1.3) and (1.7) are equivalent. By a similar argument, (1.8) and (1.9) are also equivalent. Next we see

$$\begin{aligned} & \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ |f(x)| + \log^+ \max(|x-x_0|, \|f\|_1^{-1})] dx \\ & \leq \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |f(x)|) dx + \int_{\mathbf{R}^n} |f(x)| (\log^+ |x-x_0| + \log^+ \|f\|_1^{-1}) dx \\ & \leq \int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |f(x)| + \log^+ |x-x_0|) dx + 1/e. \end{aligned}$$

Conversely, it is clear that (1.8) implies (1.3). Consequently (1.3) and (1.8) are equivalent.

In this note, we shall intend to exclude the constant term D of Theorem A.

Theorem 1. *Let $f(x)$ be a function on \mathbf{R}^n such that (1.3) holds. Then for any $\lambda \geq 1$ $\tilde{T}_\lambda f(x)$ is integrable on the whole space \mathbf{R}^n and the following inequality holds.*

$$\int_{\mathbf{R}^n} |\tilde{T}_\lambda f(x)| dx \leq C \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ |f(x)| + \log^+ \max(|x-x_0|, \|f\|_1^{-1})] dx,$$

where C is a constant independent of λ, f and x_0 .

Remark 4. Since for any non-negative a, b $\log^+ \max(a, b) \leq \log^+ a + \log^+ b \leq 2 \log^+ \max(a, b)$, we can represent the consequence of Theorem 1 as follows;

$$\int_{\mathbf{R}^n} |\tilde{T}_\lambda f(x)| dx \leq C \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ |f(x)| + \log^+ |x-x_0|] dx + C \|f\|_1 \log^+ \|f\|_1^{-1},$$

where C is a constant independent of λ, f and x_0 .

As a corollary of Theorem 1, we have

Corollary 1. *The function $\tilde{T}_\lambda f(x)$ of Theorem 1 satisfies the following inequality,*

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$$\int_{\mathbf{R}^n} |\tilde{T}_\lambda f(x)| dx \leq C \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ \{ \max(1, |x-x_0|^{(n+1+\delta)}, \|f\|_1^{-(n+1+\delta)}) |f(x)| \}] dx,$$

where δ is any positive number and C is a constant independent of λ , f and x_0 .

By Theorem B and Remark 3, we get the following corollaries.

Corollary 2. *In Theorem 1 and Corollary 1, we can replace $\tilde{T}_\lambda f$ by $\tilde{T}f$.*

Corollary 3. *In Theorem 1 and Corollaries 1 and 2, if we assume in addition the cancellation condition;*

$$\int_{\mathbf{R}^n} f(x) dx = 0,$$

then we can replace $\tilde{T}_\lambda f$ and $\tilde{T}f$ by $T_\lambda f$ and Tf respectively.

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§ 2. Proof of Theorem 1

Before we prove the Theorem 1, we shall need the following theorem due to A. P. Calderon and A. Zygmund [1].

Theorem C. *Let $f(x)$ be function on \mathbf{R}^n such that*

$$\int_{\mathbf{R}^n} |f(x)| (1 + \log^+ |f(x)|) dx < \infty.$$

Then $T_\lambda f(x)$ is integrable over any set S of finite measure and

$$\int_S |T_\lambda f(x)| dx \leq C \int_{\mathbf{R}^n} |f(x)| [1 + \log^+ (|S|^{(n+1)/n} |f(x)|)] dx + C |S|^{-1/n},$$

where C is a constant independent of S , λ , and f .

It should be pointed out that starting the Theorem C they have proved Theorem A and others. The method of proof of the Theorem 1 is essentially the same as them but somewhat different.

Proof of Theorem 1. For the sake of notation we shall denote any constant by C . First we consider the case of $\|f\|_1 > 1$. For some positive integer N such that $2^{N-1} < \|f\|_1 \leq 2^N$, let

$$f_0(x) \equiv \begin{cases} f(x) & \text{for } |x-x_0| \leq 2^N \|f\|_1^{-1}, \\ 0 & \text{otherwise,} \end{cases}$$

$$f_k(x) \equiv \begin{cases} f(x) & \text{for } 2^N \|f\|_1^{-1} 2^{k-1} < |x-x_0| \leq 2^N \|f\|_1^{-1} 2^k, \\ 0 & \text{otherwise, } \quad k=1, 2, \dots \end{cases}$$

$$S_k \equiv \{x \in \mathbf{R}^n; |x-x_0| \leq 2^N \|f\|_1^{-1} 2^{k+1}\}, \quad k=-1, 0, 1, 2, \dots$$

Then,

$$|S_k| = C(2^N \|f\|_1^{-1} 2^{k+1})^n .$$

First we shall estimate the integral of $|\tilde{T}_\lambda f(x)|$ on the set S_k . Theorem C gives that for $k \geq 1$

$$(2.1) \quad \int_{S_k} |T_\lambda f_k(x)| dx \leq C \int_{\mathbb{R}^n} |f_k(x)| [1 + \log^+ C(2^N \|f\|_1^{-1} 2^{k+1})^{n+1} |f_k(x)|] dx + C 2^{-N} \|f\|_1 2^{-k-1} \\ \leq C \int_{\mathbb{R}^n} |f_k(x)| [1 + \log^+ |f_k(x)| + \log^+ |x - x_0|] dx + C \|f\|_1 2^{-k-1} ,$$

and for $k=0$

$$(2.2) \quad \int_{S_0} |T_\lambda f_0(x)| dx \leq C \int_{\mathbb{R}^n} |f_0(x)| [1 + \log^+ C(2^N \|f\|_1^{-1} 2)^{n+1} |f_0(x)|] dx + C 2^{-N} \|f\|_1 2^{-1} \\ \leq C \int_{\mathbb{R}^n} |f_0(x)| [1 + \log^+ |f_0(x)|] dx + C \|f\|_1 2^{-1} .$$

On the other hand,

$$\int_{S_k} |K_1(x - x_0)| dx \leq C \log(2^N \|f\|_1^{-1} 2^{k+1}) ,$$

so that for $k \geq 1$

$$\left| \int_{S_k} K_1(x - x_0) dx \int_{\mathbb{R}^n} f_k(y) dy \right| \leq C \log(2^N \|f\|_1^{-1} 2^{k+1}) \int_{\mathbb{R}^n} |f_k(y)| dy \\ \leq C \int_{\mathbb{R}^n} |f_k(x)| (1 + \log^+ |x - x_0|) dx ,$$

and for $k=0$

$$\left| \int_{S_0} K_1(x - x_0) dx \int_{\mathbb{R}^n} f_0(y) dy \right| \leq C \log(2^N \|f\|_1^{-1}) \int_{\mathbb{R}^n} |f_0(y)| dy \\ \leq C \int_{\mathbb{R}^n} |f_0(x)| dx .$$

This, together with the estimate for the integral of $|T_\lambda f_k(x)|$, gives

$$\int_{S_k} |\tilde{T}_\lambda f_k(x)| dx \leq C \int_{\mathbb{R}^n} |f_k(x)| [1 + \log^+ |f_k(x)| + \log^+ |x - x_0|] dx + C \|f\|_1 2^{-k-1} .$$

Next, we shall estimate the integral of $|\tilde{T}_\lambda f(x)|$ on the complement of the set S_k . Since for $\lambda \geq 1$ and $|x - x_0| \geq 1$ we have $K_\lambda(x - x_0) = K(x - x_0)$, and since $f_k(x)$ vanishes outside S_{k-1} , we have for x outside S_k

$$\tilde{T}_\lambda f_k(x) = \int_{S_{k-1}} [K(x - y) - K(x - x_0)] f_k(y) dy .$$

Now, on account of the condition (1.2), for every x outside S_k and y inside S_{k-1} the following inequality holds:

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$$|K(x-y) - K(x-x_0)| \leq C\omega(C2^N \|f\|_1^{-1} 2^{k+1} |x-x_0|^{-1}) |x-x_0|^{-n}.$$

Thus, if S_k^c denotes the complement of S_k , we obtain

$$(2.3) \quad \int_{S_k^c} |\tilde{T}_\lambda f_k(x)| dx \leq \int_{S_k^c} dx \int_{R^n} C\omega(C2^N \|f\|_1^{-1} 2^{k+1} |x-x_0|^{-1}) |x-x_0|^{-n} |f_k(y)| dy \\ \leq C \int_{R^n} |f_k(y)| dy \int_1^\infty \omega\left(\frac{C}{r}\right) \frac{dr}{r} \\ \leq C \int_{R^n} |f_k(y)| dy$$

and collecting the results we have

$$\int_{R^n} |\tilde{T}_\lambda f_k(x)| dx \leq C \int_{R^n} |f_k(x)| [1 + \log^+ |f_k(x)| + \log^+ |x-x_0|] dx + C \|f\|_1 2^{-k-1}.$$

Since $\tilde{T}_\lambda f(x) = \sum_{k=0}^\infty \tilde{T}_\lambda f_k(x)$, by adding the above inequalities we have

$$(2.4) \quad \int_{R^n} |\tilde{T}_\lambda f(x)| dx \leq C \int_{R^n} |f(x)| [1 + \log^+ |f(x)| + \log^+ |x-x_0|] dx.$$

Next, we consider the case of $0 < \|f\|_1 < 1$. Let,

$$f_0(x) \equiv \begin{cases} f(x) & \text{for } |x-x_0| \leq \|f\|_1^{-1}, \\ 0 & \text{otherwise,} \end{cases} \\ f_k(x) \equiv \begin{cases} f(x) & \text{for } \|f\|_1^{-1} 2^{k-1} \leq |x-x_0| \leq \|f\|_1^{-1} 2^k, \\ 0 & \text{otherwise,} \quad k=1, 2, \dots \end{cases} \\ S_k \equiv \{x \in R^n; |x-x_0| \leq \|f\|_1^{-1} 2^{k+1}\}, \quad k=-1, 0, 1, 2, \dots$$

Then,

$$|S_k| = C(\|f\|_1^{-1} 2^{k+1})^n.$$

As before, by Theorem C we have (2.1), (2.2). On the other hand,

$$\int_{S_k} |K_1(x-x_0)| dx \leq C \log(\|f\|_1^{-1} 2^{k+1}),$$

so that for $k \geq 1$

$$\left| \int_{S_k} K_1(x-x_0) dx \int_{R^n} f_k(y) dy \right| \leq C \int_{R^n} |f_k(x)| (1 + \log^+ |x-x_0|) dx,$$

and for $k=0$

$$\left| \int_{S_0} K_1(x-x_0) dx \int_{R^n} f_0(y) dy \right| \leq C \int_{R^n} |f_0(x)| (1 + \log^+ \|f\|_1^{-1}) dx.$$

This, together with the estimate for the integral of $|T_\lambda f_k(x)|$, gives

$$\int_{S_k} |\tilde{T}_\lambda f_k(x)| dx \leq C \int_{R^n} |f_k(x)| [1 + \log^+ |f_k(x)| + \log^+ |x-x_0|] dx + C \|f\|_1 2^{-k-1}$$

for $k \geq 1$. And for $k=0$

$$\int_{s_0} |\tilde{T}_\lambda f_0(x)| dx \leq C \int_{R^n} |f_0(x)| [1 + \log^+ |f_0(x)| + \log^+ \|f\|_1^{-1}] dx + C \|f\|_1 2^{-1}.$$

As before, (2.3) holds. So collecting the results we have

$$\int_{R^n} |\tilde{T}_\lambda f_k(x)| dx \leq C \int_{R^n} |f_k(x)| [1 + \log^+ |f_k(x)| + \log^+ |x - x_0|] dx + C \|f\|_1 2^{-k-1}$$

for $k \geq 1$. And for $k=0$

$$\int_{R^n} |\tilde{T}_\lambda f_0(x)| dx \leq C \int_{R^n} |f_0(x)| [1 + \log^+ |f_0(x)| + \log^+ \|f\|_1^{-1}] dx + C \|f\|_1 2^{-1}.$$

By adding the above inequalities we have

$$\int_{R^n} |\tilde{T}_\lambda f(x)| dx \leq C \int_{R^n} |f(x)| [1 + \log^+ |f(x)| + \chi_{E^c}(x) \log^+ |x - x_0| + \chi_E(x) \log^+ \|f\|_1^{-1}] dx,$$

where $E = E(f) = \{x \in R^n; |x - x_0| \leq \|f\|_1^{-1}\}$. This and (2.4) complete the proof of theorem.

§ 3. Proof of Corollary 1

Since the functions

$$\Phi(s) = s \log^+ \alpha s$$

and

$$\Psi(t) = \begin{cases} t\alpha^{-1} & \text{for } 0 \leq t < 1, \\ e^{t-1}\alpha^{-1} & \text{for } 1 \leq t, \end{cases}$$

are conjugate in the sense of Young (cf. [1]). For any positive constant δ to be fixed, setting $s = |f(x)|$, $\alpha = \max(|x - x_0|^{n+1+\delta}, \|f\|_1^{-(n+1+\delta)})$, $t = \delta \log^+ \max(|x - x_0|, \|f\|_1^{-1})$, for $t \geq 1$, Young's inequality gives

$$\begin{aligned} \delta |f(x)| \log^+ \max(|x - x_0|, \|f\|_1^{-1}) & \leq |f(x)| \log^+ [\max(|x - x_0|^{n+1+\delta}, \|f\|_1^{-(n+1+\delta)}) |f(x)|] \\ & \quad + [\max(|x - x_0|, \|f\|_1^{-1})]^\delta [\max(|x - x_0|^{n+1+\delta}, \|f\|_1^{-(n+1+\delta)})]^{-1} \\ & \equiv F_1(x) + F_2(x). \end{aligned}$$

Then for $F_2(x)$ the following inequality holds.

$$\begin{aligned} \int_{R^n} F_2(x) dx & \leq \int_E \|f\|_1^{n+1} dx + \int_{E^c} |x - x_0|^{-(n+1)} dx \\ & = C \|f\|_1, \end{aligned}$$

where $E = E(f) = \{x \in R^n; |x - x_0| \leq \|f\|_1^{-1}\}$. Therefore this and Theorem 1 complete the proof of corollary.

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