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ON THE H^p - L^q BOUNDEDNESS OF SOME FRACTIONAL
INTEGRAL OPERATORS

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Abstract. Let A_1, \dots, A_m be $n \times n$ real matrices such that for each $1 \leq i \leq m$, A_i is invertible and $A_i - A_j$ is invertible for $i \neq j$. In this paper we study integral operators of the form

$$Tf(x) = \int k_1(x - A_1y)k_2(x - A_2y) \dots k_m(x - A_my)f(y) dy,$$

$k_i(y) = \sum_{j \in \mathbb{Z}} 2^{jn/q_i} \varphi_{i,j}(2^j y)$, $1 \leq q_i < \infty$, $1/q_1 + 1/q_2 + \dots + 1/q_m = 1 - r$, $0 \leq r < 1$, and $\varphi_{i,j}$ satisfying suitable regularity conditions. We obtain the boundedness of $T: H^p(\mathbb{R}^n) \rightarrow L^q(\mathbb{R}^n)$ for $0 < p < 1/r$ and $1/q = 1/p - r$. We also show that we can not expect the H^p - H^q boundedness of this kind of operators.

Keywords: integral operator, Hardy space

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1. INTRODUCTION

In [4] the authors obtain the L^p boundedness, $p > 1$, for a class of maximal operators on the three dimensional Heisenberg group. The operators they consider have relevance in the analysis on $SL(\mathbb{R}^3)$. Some of them actually arise in the study of the boundary behavior of Poisson integrals on the symmetric space $SL(\mathbb{R}^3)/SO(3)$. To obtain the principal results, they analyze the $L^2(\mathbb{R})$ boundedness of integral operators of the form

$$Tf(x) = \int |x - y|^{-\alpha} |x + y|^{\alpha-1} f(y) dy,$$

$0 < \alpha < 1$.

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A natural question is if these operators are also bounded from $L^p(\mathbb{R})$ into $L^q(\mathbb{R})$ for certain $1 < p, q < \infty$, and if this kind of results still hold for larger dimensions or for more general kernels. In this context, in [3] the authors study integral operators on \mathbb{R}^n with kernels of the form

$$k(x, y) = k_1(x - a_1y)k_2(x - a_2y) \dots k_m(x - a_my),$$

with $a_j \in \mathbb{R} \setminus \{0\}$, $a_i \neq a_j$ for $i \neq j$, $1 \leq i, j \leq m$ and

$$k_i(y) = \sum_{j \in \mathbb{Z}} 2^{jn/q_i} \varphi_{i,j}(2^j y),$$

for certain functions $\varphi_{i,j}$ satisfying some regularity properties. They obtain that this operator is bounded from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$ for $1 < p < 1/r$ and $1/q = 1/p - r$.

Now we consider the following natural generalization of these operators. For $n, m \in \mathbb{N}$, let A_1, \dots, A_m be real $n \times n$ matrices such that for each $1 \leq i \leq m$, A_i is invertible and $A_i - A_j$ is invertible if $i \neq j$. Let $m > 1$, q_1, \dots, q_m be real numbers, $1 < q_i < \infty$ such that

$$\frac{1}{q_1} + \frac{1}{q_2} + \dots + \frac{1}{q_m} = 1 - r$$

for some $0 \leq r < 1$. If $\alpha = (\alpha_1, \dots, \alpha_n)$ is a multiindex, we denote $|\alpha| = \alpha_1 + \dots + \alpha_n$, and $D^\alpha = \partial^{|\alpha|} / \partial y_1^{\alpha_1} \dots \partial y_n^{\alpha_n}$. For $1 \leq i \leq m$ let $\{\varphi_{i,j}\}_{j \in \mathbb{Z}}$ be a family of smooth and non negative real functions defined on \mathbb{R}^n , such that

$$\text{supp}(\varphi_{i,j}) \subset \{y \in \mathbb{R}^n : 2^{-1} \leq |y| \leq 2\}$$

and such that for each multiindex $\alpha = (\alpha_1, \dots, \alpha_n)$ there exists M_α such that $\sup_{j \in \mathbb{Z}} \|D^\alpha \varphi_{i,j}\|_\infty \leq M_\alpha$.

Let

$$(1) \quad k(x, y) = k_1(x - A_1y)k_2(x - A_2y) \dots k_m(x - A_my),$$

with

$$k_i(y) = \sum_{j \in \mathbb{Z}} 2^{jn/q_i} \varphi_{i,j}(2^j y),$$

and let T be the integral operator with kernel $k(x, y)$, i.e.

$$(2) \quad Tf(x) = \int k(x, y)f(y) dy.$$

We observe that if $\varphi_{i,j} = \varphi_{i,k}$ for all $j, k \in \mathbb{Z}$ then $k_i(2^s y) = 2^{-sn/q_i} k_i(y)$. So k_i is “homogeneous” of degree $-n/q_i$ and then the “homogeneity degree” of k is $-n(1-r)$.

The Hardy-Littlewood-Sobolev theorem shows that the Riesz potential operator I_{nr} , with kernel $1/|y|^{n(1-r)}$, is bounded from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$, for $0 < r < 1$, $1 < p < 1/r$ and $1/q = 1/p - r$. Also for the endpoint cases, it is known that I_{nr} is not bounded from L^1 into $L^{1/(1-r)}$ and neither from $L^{1/r}(\mathbb{R}^n)$ into $L^\infty(\mathbb{R}^n)$ (See [6], p. 119). In 1960 E. Stein and G. Weiss [8] used the theory of harmonic functions of several variables to prove that these operators are bounded from $H^1(\mathbb{R}^n)$ to $L^{1/(1-r)}(\mathbb{R}^n)$ and in 1980 M. Taibleson and G. Weiss, using the molecular characterization of the real Hardy spaces, obtained the boundedness of these operators from $H^p(\mathbb{R}^n)$ into $H^q(\mathbb{R}^n)$, where $0 < p < 1$ and $1/q = 1/p - r$ (see [9]).

Also in [1] the authors obtain the $H^p(\mathbb{R}^n) - L^q(\mathbb{R}^n)$ boundedness, $n/(n + \alpha) \leq p \leq 1$, $1/q = 1/p - \alpha/n$, for the homogeneous fractional convolution operators $T_{\Omega, \alpha}$ given by

$$T_{\Omega, \alpha} f(x) = \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^{n-\alpha}} f(y) dy,$$

where $0 < \alpha < n$, Ω is homogeneous of degree zero on \mathbb{R}^n with $\Omega \in L^s(S^{n-1})$, $s \geq 1$.

In [5] we obtain the $H^p(\mathbb{R}^n) - L^p(\mathbb{R}^n)$ boundedness, $0 < p \leq 1$, of integral operators with kernels of the form

$$(3) \quad k(x, y) = |x - a_1 y|^{-\alpha_1} \dots |x - a_m y|^{-\alpha_m},$$

where $a_i \neq a_j$ for $i \neq j$, $m > 1$ and $\alpha_1 + \dots + \alpha_m = n$ and we also show that we can not expect the $H^p(\mathbb{R}^n)$ boundedness of them. These kernels can be expressed as in (1), with $r = 0$.

In this paper we obtain the $H^p(\mathbb{R}^n) - L^q(\mathbb{R}^n)$ boundedness of the operator T defined by (2), for $0 < p < 1/r$ and $1/q = 1/p - r$. By duality we obtain the corresponding $L^{1/r}(\mathbb{R}^n) \rightarrow \text{BMO}(\mathbb{R}^n)$ boundedness. Also, in the last section, for each $0 < r < 1$ we give an example of an operator T_r on $H^p(\mathbb{R})$, having a kernel of the form (3) with $m = 2$ and $\alpha_1 + \alpha_2 = 1 - r$, that is not bounded from $H^p(\mathbb{R})$ into $H^q(\mathbb{R})$ for $0 < p \leq 1/(1+r)$ and $1/q = 1/p - r$.

Throughout this paper, c will denote a positive constant not necessarily the same at each occurrence.

2. PRELIMINARY RESULTS

We note that the condition $1/q = 1/p - r$, $1 < p < 1/r$ is necessary for the boundedness from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$ of certain subfamily of operators of the form (2).

Remark 1. A standard homogeneity argument shows that if an operator with general kernel k with “homogeneity degree” $-n(1-r)$ is bounded from $L^p(\mathbb{R}^n)$ into

$L^q(\mathbb{R}^n)$ for some $1 < p, q < \infty$, then $1/q = 1/p - r$. Now for $l \in \mathbb{Z}$, let T^l be the integral operator with kernel $k^l = k_1^l(x - A_1 y) \dots k_m^l(x - A_m y)$, where $k_i^l(y) = \sum_{j \in \mathbb{Z}} 2^{jn/q_i} \varphi_{i,j-l}(2^j y)$. If for each $1 \leq i \leq m$, $\varphi_{i,j} = \varphi_{i,k}$ for all $j, k \in \mathbb{Z}$ then $T^l = T$. Also, if all the operators T^l are bounded from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$ for some $1 < p, q < \infty$, and $0 < \sup_l \|T^l\|_{p,q} \leq C < \infty$, then $1/q = 1/p - r$. Indeed for $l \in \mathbb{Z}$ we denote $f_l(x) = 2^{-ln} f(2^{-l}x)$ then

$$T(f_l)(x) = 2^{-ln(1-r)} T^l f(2^{-l}x),$$

so

$$\begin{aligned} \|Tf\|_q &= \|T((f_l)_l)\|_q \leq 2^{-ln(1-r)+nl/q} \|T^l(f_l)\|_q \\ &\leq C 2^{-ln(1-r)+l\frac{n}{q}} \|f_l\|_p = C 2^{-ln(1/q-1/p+r)} \|f\|_p \end{aligned}$$

and then $1/q - 1/p + r = 0$.

With respect to the endpoint $(p, q) = (1, 1/(1-r))$ and $(p, q) = (1/r, 0)$, as in the case of the Riesz potentials, we can not expect $L^p(\mathbb{R}^n) - L^q(\mathbb{R}^n)$ boundedness. For the first one we take $f = \chi_B$ the characteristic function of the unit ball of \mathbb{R}^n and $k(x, y) = 1/|x - A_1 y|^{n/q_1} \dots 1/|x - A_m y|^{n/q_m}$. A simple computation shows that for $|x| \gg 1$, $Tf(x) \geq c/|x|^{n(1-r)}$ and then $Tf \notin L^{1/(1-r)}$. The second case follows by duality.

Lemma 1. *If $k(x, y)$ is the kernel defined by (1) and $\alpha = (\alpha_1, \dots, \alpha_n)$ is a multiindex then*

$$\left| \frac{\partial^{|\alpha|}}{\partial y_1^{\alpha_1} \dots \partial y_n^{\alpha_n}} k(x, y) \right| \leq c \left(\prod_{i=1}^m |x - A_i y|^{-\frac{n}{q_i}} \right) \left(\sum_{l=1}^m |x - A_l y|^{-1} \right)^{|\alpha|}$$

with c independent of x, y .

Proof. We denote $D_y^\alpha = \partial^{|\alpha|} / \partial y_1^{\alpha_1} \dots \partial y_n^{\alpha_n}$. By the Leibniz formula,

$$\begin{aligned} D_y^\alpha k(x, y) &= D_y^\alpha \left(\prod_{1 \leq i \leq m} k_i(x - A_i y) \right) \\ &= \sum_{\Gamma_1 + \dots + \Gamma_m = \alpha} c_{\Gamma_1, \dots, \Gamma_m} D_y^{\Gamma_1} (k_1(x - A_1 y)) \dots D_y^{\Gamma_m} (k_m(x - A_m y)), \end{aligned}$$

now

$$k_i(x - A_i y) = \sum_{j \in \mathbb{Z}} 2^{jn/q_i} \varphi_{i,j}(2^j(x - A_i y)).$$

For each fixed x only a finite number of j 's (independent of x) are involved in the above sum, also $2^j \leq 2|x - A_i y|^{-1}$ for $2^j(x - A_i y) \in \text{supp } \varphi_{i,j}$, also $\sup_{j \in \mathbb{Z}} \|D^\alpha \varphi_{i,j}\|_\infty < \infty$, so

$$|D_y^{\Gamma_i}(k_i(x - A_i y))| = \left| \sum_{j \in \mathbb{Z}} 2^{jn/q_i} D_y^{\Gamma_i}(\varphi_{i,j}(2^j(x - A_i y))) \right| \leq c|x - A_i y|^{-n/q_i - |\Gamma_i|}$$

thus

$$\begin{aligned} |D_y^\alpha k(x, y)| &\leq c \sum_{\Gamma_1 + \dots + \Gamma_m = \alpha} c_{\Gamma_1, \dots, \Gamma_m} \prod_{1 \leq i \leq m} |x - A_i y|^{-n/q_i - |\Gamma_i|} \\ &= c \left(\prod_{1 \leq i \leq m} |x - A_i y|^{-n/q_i} \right) \left(\sum_{\Gamma_1 + \dots + \Gamma_m = \alpha} c_{\Gamma_1, \dots, \Gamma_m} \prod_{1 \leq i \leq m} |x - A_i y|^{-|\Gamma_i|} \right) \\ &\leq c \left(\prod_{1 \leq i \leq m} |x - A_i y|^{-n/q_i} \right) \left(\sum_{1 \leq l \leq m} |x - A_l y|^{-1} \right)^{|\alpha|}. \end{aligned}$$

□

3. THE MAIN RESULTS

As we have said in the introduction, in the case that A_i is a multiple of the identity, in [3] the authors obtain that T is well defined on $L^p(\mathbb{R}^n)$ and that it is bounded from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$ for $1 < p < 1/r$ and $1/q = 1/p - r$. We will show that with slight modifications on the proofs, this result still holds for A_i satisfying the above stated hypothesis.

Proposition 2. *Let T be the operator defined by (2). If $1 < p < 1/r$, $0 \leq r < 1$ and $1/q = 1/p - r$, then T is a well defined and bounded operator from $L^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$.*

Proof. As in the proof of Lemma 2.1 in [3] we obtain that for $l \in \mathbb{Z}$, $1/(1-r) < p \leq \min_{1 \leq i \leq m} p_i/q_i(1-r)$

$$\left\| \sum_{s_1, \dots, s_m \leq -l} \prod_{1 \leq i \leq m} 2^{s_i n/q_i} \varphi_{i, s_i}(2^{s_i}(x - A_i y)) \right\|_{L^p(dy)} \leq c2^{nl/p},$$

and also as in the proof of Lemma 2.2 in the same paper,

$$\left\| \sum_{s_i \geq -l} 2^{s_i n/q_i} \varphi_{i, s_i}(2^{s_i}(x - A_i y)) \prod_{j \neq i} 2^{-ln/q_j} \varphi_{j, -l}(2^{-l}(x - A_j y)) \right\|_{L^p(dy)} \leq c,$$

with c independent of x and l . Now we follow the proof of Theorem 3.1 in [3] with the following changes. We take

$$d = \min_{1 \leq i \leq m} \left(\min_{|y|=1} \frac{|A_i(y)|}{2}, \min_{|y|=1, j \neq i} \frac{|A_i(y) - A_j(y)|}{2} \right)$$

and

$$D = \max_{1 \leq i \leq m, |y|=1} |A_i(y)|,$$

for $x \in \mathbb{R}^n \setminus \{0\}$ we define $l = l(x)$ such that $2^l \leq |x| \leq 2^{l+1}$ and we set, for $1 \leq i \leq m$,

$$R_i = R_i(x) = \{y \in \mathbb{R}^n : |y - A_i(x)| \leq 2^l d\},$$

we also set

$$R_{m+1} = \{y \in \mathbb{R}^n : |y| \leq 2^l D\} \cap \left(\bigcup_{1 \leq i \leq m} R_i \right)^c \quad \text{and} \quad R_{m+2} = \left(\bigcup_{1 \leq i \leq m+1} R_i \right)^c.$$

□

Let $0 < p \leq 1$. We recall that a p -atom is a measurable function a supported on a ball B of \mathbb{R}^n satisfying

- a) $\|a\|_\infty \leq |B|^{-1/p}$,
- b) $\int y^\beta a(y) \, dy = 0$ for every multiindex β with $|\beta| \leq n(p^{-1} - 1)$.

It is well known that for $0 < p \leq 1$ the distributions of $H^p(\mathbb{R}^n)$ can be approximated by adequate linear combinations of p -atoms. (See Theorem 2, p. 107 in [7].)

Theorem 3.1. *Let T be the operator defined by (2). If $0 \leq r < 1$, $0 < p \leq 1$ and $1/q = 1/p - r$, then T is a bounded operator from $H^p(\mathbb{R}^n)$ into $L^q(\mathbb{R}^n)$.*

Proof. If $0 \leq r < 1$, $0 < p \leq 1$, $1/q = 1/p - r$ and $f \in H^p(\mathbb{R}^n)$ we write $f = \sum_{j \in \mathbb{N}} \lambda_j a_j$, where a_j is a p -atom and $\sum_{j \in \mathbb{N}} |\lambda_j|^p \leq c \|f\|_{H^p}^p$. So the theorem will be proved if we obtain that there exists $c > 0$ such that $\|Ta\|_{L^q} \leq c$ with c independent of the p -atom a , since this estimate and the inequality $\left(\sum_{j \in \mathbb{N}} |\lambda_j|^q \right)^{1/q} \leq \left(\sum_{j \in \mathbb{N}} |\lambda_j|^p \right)^{1/p}$ give $\|Tf\|_q \leq c \|f\|_{H^p}$. We denote by $B(y_0, \delta)$ the closed ball centered at y_0 with radius δ . Let a be supported on a ball $B = B(y_0, \delta)$, and for each $1 \leq i \leq m$ let $B_i^* = B(A_i y_0, 4D\delta)$ with D defined as in the proof of Proposition 2. We decompose $\mathbb{R}^n = \bigcup_{1 \leq i \leq m} B_i^* \cup R$, where $R = \left(\bigcup_{1 \leq i \leq m} B_i^* \right)^c$. Proposition 2 gives that T is bounded

from $L^{p_0}(\mathbb{R}^n)$ into $L^{q_0}(\mathbb{R}^n)$ for $1/q_0 = 1/p_0 - r$, $1 < p_0 < 1/r$. Since $q < q_0$ we use the Hölder inequality with q_0/q and $q_0/(q_0 - q)$ to obtain

$$\begin{aligned} \int_{\bigcup_{1 \leq i \leq m} B_i^*} |Ta(x)|^q dx &\leq \sum_{1 \leq i \leq m} \int_{B_i^*} |Ta(x)|^q dx \\ &\leq c \sum_{1 \leq i \leq m} |B_i^*|^{1-q/q_0} \|Ta\|_{q_0}^q \leq c \delta^{n-nq/q_0} \|a\|_{p_0}^q \\ &\leq c \delta^{n-nq/q_0} \left(\int_B |a|^{p_0} \right)^{q/p_0} \leq c \delta^{n-nq/q_0} \delta^{-nq/p} \delta^{nq/p_0} = c. \end{aligned}$$

To study the integral on

$$R = \{x \in \mathbb{R}^n : |x - A_i y_0| > 4\delta, \text{ for all } 1 \leq i \leq m\},$$

we suppose $n/(n+N) < p \leq n/(n+N-1)$ for some $N \in \mathbb{N}$. Let $k(x, y)$ be defined by (1). The moment condition $b)$ satisfied by the p -atom a allows us to write

$$(4) \quad \int_R \left| \int_B k(x, y) a(y) dy \right|^q dx = \int_R \left| \int_B (k(x, y) - q_N(x, y)) a(y) dy \right|^q dx$$

where $q_N(x, y)$ is the degree $N - 1$ Taylor polynomial of the function $y \rightarrow k(x, y)$ expanded around y_0 . By the standard estimate of the remainder term in the Taylor expansion, there exists ξ between y and y_0 such that

$$\begin{aligned} |k(x, y) - q_N(x, y)| &\leq c |y - y_0|^N \sum_{k_1 + \dots + k_n = N} \left| \frac{\partial^N}{\partial y_1^{k_1} \dots \partial y_n^{k_n}} k(x, \xi) \right| \\ &\leq c |y - y_0|^N \left(\prod_{i=1}^m |x - A_i \xi|^{-n/q_i} \right) \left(\sum_{l=1}^m |x - A_l \xi|^{-1} \right)^N, \end{aligned}$$

where the last inequality follows from Lemma 1. Since $x \in R$ and $y \in B$, it follows that $|x - A_i \xi| \geq c|x - A_i y_0|$ for $1 \leq i \leq m$. So

$$(5) \quad |k(x, y) - q_N(x, y)| \leq c |y - y_0|^N \left(\prod_{i=1}^m |x - A_i y_0|^{-n/q_i} \right) \left(\sum_{l=1}^m |x - A_l y_0|^{-1} \right)^N.$$

For $1 \leq k \leq m$, let

$$R_k = \{x \in R : |x - A_k y_0| \leq |x - A_j y_0| \text{ for all } j \neq k\}.$$

We note that $R = \bigcup_{k=1}^m R_k$ and that $R_k \subseteq (B_k^*)^c$. So, from (4) and (5), we have

$$\begin{aligned} & \int_R \left| \int_B k(x, y) a(y) dy \right|^q dx \\ & \leq c \int_R \left(\int_B \left(\prod_{i=1}^m |x - A_i y_0|^{-n/q_i} \right) \left(\sum_{l=1}^m |x - A_l y_0|^{-1} \right)^N |y - y_0|^N |a(y)| dy \right)^q dx \\ & \leq c \sum_{1 \leq k \leq m} \int_{R_k} \prod_{i=1}^m |x - A_i y_0|^{-qn/q_i} \left(\sum_{l=1}^m |x - A_l y_0|^{-1} \right)^{qN} \left(\int_B |y - y_0|^N |a(y)| dy \right)^q dx \\ & \leq c \sum_{1 \leq k \leq m} \int_{(B_k^*)^c} \left(\int_B |y - y_0|^N |a(y)| dy \right)^q |x - A_k y_0|^{-qn(1-r)} (m|x - A_k y_0|^{-1})^{qN} dx \\ & \leq c \sum_{1 \leq k \leq m} \delta^{qN-nq/p+nq} \int_{4D\delta}^\infty t^{-q(n(1-r)+N)+n-1} dt \leq c, \end{aligned}$$

with c independent of the p -atom a , since $-q(n(1-r) + N) + n < 0$. □

We recall that a locally integrable function f belongs to $BMO(\mathbb{R}^n)$ if the inequality

$$\frac{1}{|B|} \int_B |f(x) - f_B| dx \leq A$$

holds for all balls $B \subset \mathbb{R}^n$; here $f_B = |B|^{-1} \int_B f dx$. The dual result to the previous theorem, corresponding to the case $p = 1$, is the following.

Corollary 3. *Let T be the operator defined by (2). Then T is bounded from $L^{1/r}(\mathbb{R}^n)$ into $BMO(\mathbb{R}^n)$ for $0 \leq r < 1$.*

Proof. It is well known that the dual space of $H^1(\mathbb{R}^n)$ is the space $BMO(\mathbb{R}^n)$. Let \tilde{T} be the integral operator with kernel $\tilde{k}(x, y) = \tilde{k}_1(x - A_1^{-1}y) \dots \tilde{k}_m(x - A_m^{-1}y)$, with $\tilde{k}_i(x) = k_i(A_i x)$. Since for each $1 \leq i \leq m$, it can be checked that A_i^{-1} is invertible and $A_i^{-1} - A_j^{-1}$ is invertible if $i \neq j$, the previous theorem gives us the boundedness of \tilde{T} from $H^1(\mathbb{R}^n)$ into $L^{1/(1-r)}$. Now it is easy to check that T is the adjoint operator of \tilde{T} , so the corollary follows. □

4. A COUNTEREXAMPLE

In this section we show that we can not expect that operators of the form (2) be bounded from $H^p(\mathbb{R})$ into $H^q(\mathbb{R})$ with $0 < p \leq 1/(1+r)$ and $1/q = 1/p - r$.

For $n = 1$ and $0 < r < 1$ we consider the integral operator

$$T_r f(x) = \int \frac{f(y) dy}{|x - y|^{(1-r)/2} |x + y|^{(1-r)/2}},$$

we will show that for a given 1-atom a , $\int T_r a(x) dx \neq 0$.

We observe that $T_r a \in L^1(\mathbb{R})$ and that $\int T_r a(x) dx = \widehat{(T_r a)}(0)$, where the Fourier transform of an integrable function f is given by $\widehat{f}(\xi) = \int_{\mathbb{R}} e^{-ix\xi} f(x) dx$. Thus it is enough to show that $\widehat{(T_r a)}(0) \neq 0$. Let $\varphi \in S(\mathbb{R})$ be an even function such that $\varphi(0) = 1$ and for $\varepsilon > 0$ let $\varphi_\varepsilon(x) = \varphi(\varepsilon x)$. Now $\widehat{(T_r a)}(0) = \lim_{\varepsilon \rightarrow 0} \widehat{(\varphi_\varepsilon T_r a)}(0)$ so we will compute

$$\begin{aligned} \widehat{(\varphi_\varepsilon T_r a)}(0) &= \int \varphi(\varepsilon x) \left(\int |x^2 - y^2|^{(r-1)/2} a(y) dy \right) dx \\ &= \int a(y) \left(\int |x^2 - y^2|^{(r-1)/2} \varphi(\varepsilon x) dx \right) dy \\ &= \int a(y) |y|^r \left(\int |z^2 - 1|^{(r-1)/2} \varphi(\varepsilon |y|z) dz \right) dy \\ &= \int a(y) |y|^r \left(\int (|z^2 - 1|^{(r-1)/2})(\sigma) \widehat{(\varphi_{\varepsilon|y|})}(\sigma) d\sigma \right) dy. \end{aligned}$$

Since $-\frac{1}{2} < -\frac{1}{2}r < 0$, the Fourier transform of the function $|z^2 - 1|^{(r-1)/2}$ is

$$\Gamma\left(\frac{r+1}{2}\right) \sqrt{\pi} \left[\left(\frac{\sigma}{2}\right)^{-r/2} J_{r/2}(\sigma) + \left|\frac{\sigma}{2}\right|^{-r/2} \left(\frac{\cos(\pi r/2) J_{-r/2}(|\sigma|) - J_{r/2}(|\sigma|)}{\sin(\pi r/2)} \right) \right],$$

where

$$J_p(s) = \frac{2(s/2)^p}{\Gamma(p + \frac{1}{2}) \sqrt{\pi}} \int_0^1 (1 - t^2)^{p-\frac{1}{2}} \cos(st) dt$$

is the Bessel function of order $p > -\frac{1}{2}$ (see p. 185–188 in [2]). So

$$\begin{aligned} \widehat{(\varphi_\varepsilon T_r a)}(0) &= c_r \int a(y) \int |\varepsilon \sigma|^{-r} \left(\int_0^1 (1 - t^2)^{(r-1)/2} \cos(\varepsilon |y| |\sigma| t) dt \right) \widehat{\varphi}(\sigma) d\sigma dy \\ &\quad + 2 \left(1 - \frac{1}{\sin(\pi r/2)} \right) \int a(y) |y|^r \int \left(\int_0^1 (1 - t^2)^{(r-1)/2} \cos(\varepsilon |y| |\sigma| t) dt \right) \widehat{\varphi}(\sigma) d\sigma dy, \end{aligned}$$

thus it is easy to check that

$$\lim_{\varepsilon \rightarrow 0} \widehat{(\varphi_\varepsilon T_r a)}(0) = 2 \left(1 - \frac{1}{\sin(\pi r/2)}\right) \int_0^1 (1-t^2)^{(r-1)/2} dt \int a(y)|y|^r dy.$$

We take the 1-atom

$$a_\delta(y) = \begin{cases} 2\delta & \text{for } -\frac{1}{2} \leq y \leq 0, \\ -\delta & \text{for } 0 < y \leq 1 \end{cases}$$

with $0 < \delta \leq \frac{1}{3}$. A computation shows that $\int a_\delta(y)|y|^r dy = \delta(2^{-r} - 1)/(r + 1)$, so

$$\int T_r a_\delta(x) dx = \widehat{(T_r a_\delta)}(0) = 2\delta \frac{2^{-r} - 1}{r + 1} \left(1 - \frac{1}{\sin(\pi r/2)}\right) \int_0^1 (1-t^2)^{(r-1)/2} dt \neq 0.$$

We note that

$$\lim_{r \rightarrow 0} \int T_r a_\delta(x) dx = 2\delta \ln(2) = \int T_0 a_\delta(x) dx,$$

where the last equality is computed in [5]. Also $a_\delta \in H^p(\mathbb{R})$ for $\frac{1}{2} < p \leq 1/(1+r)$, and $T_r a_\delta$ does not belong to $H^q(\mathbb{R})$ for $1/q = 1/p - r$ since $\int T_r a_\delta \neq 0$. For $0 < p \leq \frac{1}{2}$ we take N any fixed integer with $N > p^{-1} - 1$, then the set of all bounded, compactly supported functions for which $\int_{\mathbb{R}} x^\alpha f(x) dx = 0$ for all α with $0 \leq \alpha < N$, is dense in $H^p(\mathbb{R})$ (see 5.2b), p. 128 in [7]). In particular, there exists $b \in H^p(\mathbb{R})$ such that $\|a_\delta - b\|_{H^{1/(1+r)}(\mathbb{R})} < |\widehat{(T_r a_\delta)}(0)|/2c$. Then

$$\begin{aligned} \left| \int T_r b(x) dx \right| &\geq \left| \int T_r a_\delta(x) dx \right| - \int |T_r b(x) - T_r a_\delta(x)| dx \\ &\geq |\widehat{(T_r a_\delta)}(0)| - c \|a_\delta - b\|_{H^{1/(1+r)}(\mathbb{R})} \geq \frac{|\widehat{(T_r a_\delta)}(0)|}{2}, \end{aligned}$$

where the second inequality follows from Theorem 3.1 with $p = 1/(1+r)$. But then T_r is not bounded on $H^p(\mathbb{R})$ into $H^q(\mathbb{R})$ for $1/q = 1/p - r$, since $\int T_r b(x) dx \neq 0$.

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