ON THE HILBERT TRANSFORM II

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Chapter 1. Relevant theorems

§ 1. Relevant theorems of generalized harmonic analyses. We begin with several notations definitions and theorems which we shall quote from N. Wiener [13].

Definition 1. We shall say that f(x) belongs to the class W_2 , if f(x) is measurable and

(1.01)
$$\int_{-\infty}^{\infty} \frac{|f(x)|^2}{1+x^2} dx < \infty .$$

Definition 2. We shall say that f(x) belongs to the class S_0 , if f(x) is measurable and exists

(1.02)
$$\lim_{T\to\infty} \frac{1}{2T} \int_{-T}^{T} |f(x)|^2 dx.$$

It is clear that

$$(1.03) S_0 \subset W_2.$$

For any function f(x) of the class W_2 , the Fourier-Wiener transform $s^f(u)$ is defined, that is