

72. On the Singular Integrals. VI^{*})

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1. We begin with the following

Definition 1. By W_2 we denote the class of functions which are measurable over $(-\infty, \infty)$ and satisfy

$$(1.01) \quad \int_{-\infty}^{\infty} \frac{|f(t)|^2}{1+t^2} dt < \infty.$$

For this class, the generalized Hilbert transform of order 1 is precisely corresponding. This modified one is defined as follows [4, V]:

$$(1.02) \quad \tilde{f}_1(x) = \frac{x+i}{\pi} \int_{-\infty}^{\infty} \frac{f(t)}{t+i} \frac{dt}{x-t}.$$

The main purpose of this chapter is to determine the relation of spectrum between any given function $f(x)$ of the class W_2 and its generalized Hilbert transform of order 1. We shall quote the Plancherel theorem of Fourier transform repeatedly [2]. We introduce the generalized Fourier transform due to N. Wiener [6]. This is defined by

$$(1.03) \quad s^f(u) = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 f(x) \frac{e^{-iux} - 1}{-ix} dx \\ + \text{l.i.m.}_{A \rightarrow \infty} \frac{1}{\sqrt{2\pi}} \left[\int_{-A}^{-1} + \int_1^A \right] f(x) \frac{e^{-iux}}{-ix} dx.$$

Then by the Plancherel theorem, the Fourier-Wiener transform $s^f(u)$ is well defined and

$$(1.04) \quad s^f(u+\varepsilon) - s^f(u-\varepsilon) = \text{l.i.m.}_{A \rightarrow \infty} \frac{1}{\sqrt{2\pi}} \int_{-A}^A f(t) \frac{2 \sin \varepsilon t}{t} e^{-iut} dt,$$

$$(1.05) \quad \frac{1}{4\pi\varepsilon} \int_{-\infty}^{\infty} |s^f(u+\varepsilon) - s^f(u-\varepsilon)|^2 du = \frac{1}{\pi\varepsilon} \int_{-\infty}^{\infty} |f(t)|^2 \frac{\sin^2 \varepsilon t}{t^2} dt.$$

If $f(x)$ belongs to the class W_2 , then by Theorem 1 of [4, V] the Fourier-Wiener transform of $\tilde{f}_1(x)$ is also defined. We will denote this by $\tilde{s}_1^f(u)$.

Throughout this paper, let $g(x)$ be a real valued measurable function which belongs to the class W_2 . We also denote

$$(1.06) \quad f_1(x) = g(x) + i\tilde{g}_1(x).$$

We shall prove the following fundamental

Theorem 1. Let $g(x)$ belong to the class W_2 . Then for any given positive number ε ,

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