

## 100. Integral Transforms in Hilbert Spaces

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**1. Introduction.** We let  $dm$  denote a  $\sigma$  finite positive measure and  $L_2(dm)$  a usual Hilbert space composed of  $dm$  integrable complex valued functions  $F(t)$  on a  $dm$  measurable set  $T$  and with finite norms

$$\|F\|_{L_2(dm)}^2 = \int_T |F(t)|^2 dm(t).$$

For an arbitrary set  $E$  and any fixed complex valued function  $h(t, p)$  on  $T \times E$  satisfying  $h(t, p) \in L_2(dm)$  for any fixed  $p \in E$ , we consider the integral transform of  $F \in L_2(dm)$

$$(1.1) \quad f(p) = \int_T F(t) \overline{h(t, p)} dm(t).$$

Then, we first show that the functions  $f(p)$  form a Hilbert (possibly finite dimensional) space  $H$  which is naturally determined by the integral transform. Furthermore, we establish the fundamental relationship between the two Hilbert spaces  $L_2(dm)$  and  $H$ .

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**2. The image by the integral transform and norm inequality.** We define the function  $K(p, q)$  on  $E \times E$

$$(2.1) \quad K(p, q) = \int_T h(t, q) \overline{h(t, p)} dm(t).$$

Note that  $K(p, q)$  is a positive matrix on  $E$  in the sense of Moore; i.e.,

$$\sum_{\nu=1}^m \sum_{\mu=1}^m \alpha_\nu \overline{\alpha_\mu} K(p_\nu, p_\mu) \geq 0$$

for any finite set  $\{p_\nu\}$  of  $E$  and for any complex numbers  $\{\alpha_\nu\}$ . This implies that for  $K(p, q)$ , there exists a uniquely determined Hilbert space  $H$  composed of functions on  $E$  admitting  $K(p, q)$  as a reproducing kernel [2], p. 344 and [1], p. 143. Then, we obtain

**Theorem 1.1.** *For the integral transform (1.1), we obtain*

$$(2.2) \quad \|f\|_H^2 \leq \int_T |F(t)|^2 dm(t).$$

Further, (1.1) gives a mapping from  $L_2(dm)$  onto  $H$ , and for any  $f \in H$ ,

$$(2.3) \quad \|f\|_H^2 = \min \int_T |\tilde{F}(t)|^2 dm(t)$$

where the minimum is taken over all functions  $\tilde{F} \in L_2(dm)$  satisfying