ON FOURIER TRANSFORMS OF FUNCTIONS IN $H^p(R_+^{n+1})$ FOR p < 1

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0. INTRODUCTION

For p > 0, let $H^p(D)$ denote the space of holomorphic functions f in the unit disk D satisfying the condition

$$\sup_{0\,<\,{\bf r}\,<\,l} \left(\, \int_0^{2\pi} \, \left|\,f({\bf r} e^{\mathrm{i}\,\theta})\,\right|^p \, \mathrm{d}\theta\,\,\right)^{\!1/p} \, = \, \left\|\,f\,\right\|\,[H^p] \,<\,\infty \ .$$

In a recent paper [8], C. N. Kellogg proved the following extension of the Hausdorff-Young inequality. Suppose $1 \le p \le 2$, and let 1/p + 1/p' = 1. Then there exists a constant A_p such that for each $f \in H^p(D)$ (with $f(z) = \sum_{n=0}^{\infty} \mathbf{\hat{f}}(n) \mathbf{z}^n$)

(0.1)
$$\left[|\hat{\mathbf{f}}(0)|^2 + \sum_{k=0}^{\infty} \left(\sum_{n=2^k}^{2^{k+1}-1} |\hat{\mathbf{f}}(n)|^{p'} \right)^{2/p'} \right]^{1/2} \le A_p \|\mathbf{f}\| [\mathbf{H}^p].$$

The present article originated with an attempt to extend this result to the space $H^p(\mathbb{R}^{n+1}_+)$ of systems of conjugate harmonic functions in the sense of E. M. Stein and G. Weiss.

Recall that a system $F=(F_0\,,\,F_1\,,\,\cdots,\,F_n)$ of n+1 harmonic functions in the half-space $R^{n+1}_+=\left\{(x,\,y)\colon x\in R^n\,,\,y>0\right\}$ belongs to $H^p(R^{n+1}_+)$ for $p\geq (n-1)/n$ (for p>0 if n=1) provided F is the gradient of a harmonic function and

$$\|\mathbf{F}\| [H^p] = \sup_{y>0} \left(\int |\mathbf{F}(x, y)|^p dx \right)^{1/p} < \infty$$
,

where $|\mathbf{F}|^2 = \sum_{j=0}^n |\mathbf{F}_j|^2$. The Fourier transform $\hat{\mathbf{f}}$ of a function \mathbf{f} in $L^1(\mathbf{R}^n)$ is defined by the formula

$$\hat{f}(x) = \int e^{-ix \cdot y} f(y) dy,$$

so that the inverse Fourier transform f' is defined by

$$f'(x) = (2\pi)^{-n} \int e^{ix \cdot y} f(y) dy$$
.

The Poisson kernel P for R_+^{n+1} is defined by the equations

Received April 5, 1972.

Michigan Math. J. 19 (1972).

$$P(x, y) = c_n y(y^2 + |x|^2)^{-(n+1)/2}, c_n = \pi^{-(n+1)/2} \Gamma((n+1)/2),$$

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so that $P(\cdot, y)^*(x) = e^{-y|x|}$ (see [12, Chapters 1 and 6]). If $p \le 1$ and $F \in H^p$, then $F(\cdot, y) \in L^1$ for each y > 0; hence the transform $\hat{F}(\cdot, 0)$ is well-defined by the formula $\hat{F}(\cdot, 0) = F(\cdot, y)^*e^{y|\cdot|}$ (see [11]).

Let χ_k denote the characteristic function of the set $\{x: 2^k \leq |x| < 2^{k+1}\}$. The space with mixed norm $L^{(p,q)}(R^n)$ is defined to consist of all measurable functions f on R^n such that

$$\|f\|_{(p,q)} = \|\{\|\chi_k f\|_p\}_{k=-\infty}^{\infty}\|_q < \infty$$
,

where the outer norm $\| \|_q$ is that of $\ell^q(Z)$ with respect to the counting measure on the set of integers Z. For p=1, Kellogg's result has the following generalization.

PROPOSITION 1. If $F \in H^1(\mathbb{R}^{n+1}_+)$, then

$$\|\hat{\mathbf{f}}(\cdot, 0)\|_{(\infty, 2)} \leq A \|\mathbf{F}\| [\mathbf{H}^1].$$

A well-known theorem of G. H. Hardy and J. E. Littlewood asserts that if $p \le 1$ and a holomorphic function f in the unit disk belongs to the class H^p , then

(0.3)
$$\left(\sum_{n=0}^{\infty} (n+1)^{p-2} |\hat{f}(n)|^p \right)^{1/p} \le A_p ||f|| [H^p]$$

(see [4], for example). T. M. Flett's generalization of another inequality of Hardy and Littlewood (see [4, Theorem 3]) yields a short proof of the following strengthened version of (0.3) for $H^p(\mathbb{R}^{n+1}_{\perp})$.

PROPOSITION 2. For (n - 1)/n ,

$$(0.4) \qquad \left(\int_0^\infty (\sup_{t < |\mathbf{x}| < 2t} |\mathbf{\hat{f}}(x, 0)|)^p t^{-n(1-p)-1} dt \right)^{1/p} \le A_p \|\mathbf{F}\| [\mathbf{H}^p].$$

Furthermore, for $s < \infty$,

$$(0.5) \qquad \int_0^\infty \left(\int_{t<|x|<2t} |\hat{\mathbf{f}}(x, 0)|^s dx \right)^{1/s} t^{-1} dt \le A_s \|\mathbf{F}\| [\mathbf{H}^1].$$

Clearly (0.4) and (0.5) imply the inequality

$$\left(\int |\mathbf{\hat{F}}(x, 0)|^p |x|^{-n(2-p)} dx\right)^{1/p} \le A_p \|\mathbf{F}\| [H^p] \quad ((n-1)/n$$

In view of (0.1), it may not be unexpected that the well-known inequality of R. E. A. C. Paley (see [17, Vol. 2, p. 123, Theorem 5.10])

$$\left(\int [\hat{f}^*(x)]^p |x|^{-n(2-p)} dx\right)^{1/p} \le A_p ||f||_p \qquad (1$$

(where f^* denotes the radial (nonincreasing) equimeasurable rearrangement of f) has the following similar extension to a mixed-norm inequality.

PROPOSITION 3. If 1 and <math>s < p', then

(0.6)
$$\|\hat{\mathbf{f}}^*(|\cdot|^{-n(1/p+1/s-1)})\|_{(s,p)} \leq A_{p,s} \|\mathbf{f}\|_p.$$

In case p = 1, the substitute result for H^1 is contained in Proposition 2.

Recall the definition of the space BMO (modulo additive constants) of functions of bounded mean oscillation. We say that $f \in BMO$ if

$$\sup |Q|^{-1} \int_{Q} |f(x) - av_{Q} f| dx = ||f|| [BMO] < \infty,$$

where Q ranges through the set of cubes (with sides parallel to the axes), |Q| denotes the volume of Q, and $av_Q f$ is the average of f over Q. Because of the identification of the dual space of H^1 with the space BMO established by C. Fefferman [3], Propositions 1 and 2 have the following corollary.

PROPOSITION 4. (a) There exists a constant A such that for $f \in L^{(1,2)}$, the Fourier transform \hat{f} of f (in the sense of distributions) satisfies the condition

(0.7)
$$\|\hat{\mathbf{f}}\| [BMO] \le A \|\mathbf{f}\|_{(1,2)}$$
.

(b) Suppose f is locally integrable, r>1, and $|\cdot|^{n/r}$ f $\in L^{(r,\infty)}$; then f is of bounded mean oscillation and

(0.8)
$$\|\hat{\mathbf{f}}\| [BMO] \le A \| |\cdot|^{n/r'} \mathbf{f}\|_{(r,\infty)}$$

Because the definition of functions of bounded mean oscillation does not involve H^p -spaces, it seems of some interest to give a direct proof of Proposition 4 that does not use Fefferman's result.

1. PROOF OF PROPOSITIONS 1 TO 4

Proposition 1 is a simple consequence of the following result.

LEMMA 1. Suppose $\phi \in C^{\infty}(R^n)$, $0 \le \phi \le 1$, and $\phi(x) = 1$ if $1 \le |x| \le 2$, $\phi(x) = 0$ if $|x| \le 1/2$ or $|x| \ge 4$; let $\phi_k(x) = \phi(2^{-k}x)$ for $k \in \mathbb{Z}$. Then

(1.1)
$$\left\| \left(\sum_{k=-\infty}^{\infty} \left\{ (\hat{\mathbf{f}}(\cdot, 0) \phi_k)^* \right\}^2 \right)^{1/2} \right\|_{\mathbf{p}} \leq A_{\mathbf{p}} \|\mathbf{F}\| [\mathbf{H}^{\mathbf{p}}].$$

Proof. Let m: $R^n \to \ell^2$ be defined by $m(x) = \left\{\phi_k(x)\right\}_{k=-\infty}^{\infty}$; then $D^{\alpha}\phi_k(x) = 0$ unless $1/2 \le 2^{-k} \left|x\right| \le 4$, that is, $2^{k-1} \le \left|x\right| \le 2^{k+2}$; and if $2^j \le \left|x\right| \le 2^{j+1}$, then

$$\|x\|^{\alpha}\|m^{(\alpha)}(x)\|_{2} \leq 2^{(j+1)|\alpha|}\left(\sum_{\left|k-j\right|\leq 2} 2^{-2k\left|\alpha\right|}\phi^{(\alpha)}(2^{-k}x)^{2}\right)^{1/2} \leq A_{\alpha}\|\phi^{(\alpha)}\|_{\infty}.$$

Hence, by a theorem of Stein [11] that clearly extends to multipliers with values in a Hilbert space, m is a multiplier from $\mathscr{F}H^p(\mathbb{R}^{n+1}_+,\mathbb{C})$ to $\mathscr{F}H^p(\mathbb{R}^{n+1}_+,\mathbb{C}^2)$ of norm at most

$$A_{p} \sup \left\{ \|\phi^{(\alpha)}\|_{\infty} \colon |\alpha| = [\max(n/p, n/2)] + 1 \right\}.$$

Since

$$(\{\hat{\mathbf{F}}(\cdot, 0)\phi_k\}_{k=-\infty}^{\infty})^* = \{(\hat{\mathbf{F}}(\cdot, 0)\phi_k)^*\}_{k=-\infty}^{\infty},$$

this concludes the proof of (1.1).

Proof of Proposition 1. By the Hausdorff-Young inequality, Minkowski's inequality for integrals, and (1.1), it follows that for $1 \le p \le 2$,

$$\begin{split} \left\| \mathbf{\hat{f}}(\;\cdot\;,\;0) \right\|_{\;(p^{\,\prime},\,2)} \; &= \; \left\| \left\{ \left\| \; \chi_{k} \, \mathbf{\hat{f}}(\;\cdot\;,\;0) \right\|_{\;p^{\,\prime}} \right\}_{k=\,-\infty}^{\infty} \right\|_{\;2} \leq \; \left\| \left\{ \left\| \; \phi_{k} \, \mathbf{\hat{f}}(\;\cdot\;,\;0) \right\|_{\;p^{\,\prime}} \right\}_{k=\,-\infty}^{\infty} \right\|_{\;2} \\ &\leq \; A \, \left\| \left\{ \left\| \left(\phi_{k} \, \mathbf{\hat{f}}(\;\cdot\;,\;0) \right)^{\,\prime} \right\|_{\;p} \right\}_{k=\,-\infty}^{\infty} \right\|_{\;2} \\ &\leq \; A \, \left\| \left(\; \sum_{k} \; \left\{ \left(\mathbf{\hat{f}}(\;\cdot\;,\;0) \, \phi_{k} \right)^{\,\prime} \; \right\}^{\;2} \; \right)^{\,1/2} \right\|_{\;p} \; \leq \; A_{p} \, \left\| \; \mathbf{F} \right\| \, [\mathbf{H}^{p}] \; , \end{split}$$

where as in the Introduction the ℓ^p -norm of a sequence is with respect to counting measure. For p = 1, this is inequality (0.2).

The argument above indicates that Kellogg's result (0.1) for 1 is a corollary of the well-known result of Paley and Littlewood, namely that

$$\left\|\left(\sum_{k} \left[\left(\psi_{k} \hat{\mathbf{f}}\right)^{*}\right]^{2}\right)^{1/2}\right\|_{p} \leq A_{p} \|\mathbf{f}\|_{p} \quad (1$$

where ψ_k denotes the characteristic function of the set $\{x: 2^k \leq \max_i |x_i| \leq 2^{k+1}\}$ (see [9, Theorem 4]). Note also that for $1 the nonperiodic n-dimensional analogue <math>\|f\|_{(p',2)} \leq A_p \|f\|_p$ of (0.1) is equivalent to a result of C. S. Herz [6, Lemma 3.1]. (Take $\hat{\kappa}(\xi, h) = \chi_0(|\xi|/|h|)$.)

Proof of Proposition 2. If p=1, let $2 \le s < \infty$; otherwise let $s=\infty$. Let r be equal to the conjugate index s' of s, and let $\chi_{[t,2t]}$ denote the characteristic function of the set $\{x: t \le |x| \le 2t\}$. Then

$$\|\hat{\mathbf{f}}(\,\cdot\,,\,0)\chi_{\left[t,\,2t\,\right]}\|_{s}\,\leq\,e^{2}\,\|\hat{\mathbf{f}}(\,\cdot\,,\,0)\,e^{-\left|\,\cdot\,\right|\,/t}\,\|_{s}\,\leq\,A\,e^{2}\,\|\,\mathbf{F}(\,\cdot\,,\,t^{\,-1})\|_{r}\,,$$

hence

$$\left(\int_0^\infty \| \mathbf{\hat{F}}(\,\cdot\,,\,t) \, \chi_{\left[t,2t\right]} \|_s^p \, t^{-n(1-p)-1} \, dt \, \right)^{1/p} \leq A \left(\int_0^\infty \| \mathbf{F}(\,\cdot\,,\,y) \|_{\mathbf{r}}^p \, y^{n(1-p)-1} \, dy \right)^{1/p}$$

Now, by [4, Theorem 3], the last expression is bounded by $A_{r,p} \| F \| [H^p]$.

Proof of Proposition 3. Let $\, \tau \,$ be some measure-preserving transformation of ${\bf R}^{\bf n}$. It suffices to show that

(1.2)
$$\|\hat{\mathbf{f}} \circ \tau| \cdot |^{-(1/p + 1/s - 1)n}\|_{(s,p)} \le A_{p,s} \|\mathbf{f}\|_p$$
 (1 < p \le 2),

where $A_{p,s}$ does not depend on τ . Observe that (1.2) is equivalent to the inequality

(1.3)
$$\| \left\{ 2^{\mathrm{kn}} \| \hat{\mathbf{f}} \circ \tau \circ \sigma_{\mathrm{k}} \|_{s} \right\}_{k=-\infty}^{\infty} \|_{p} (\nu) \leq A_{p,s} \| \mathbf{f} \|_{p} ,$$

where

$$\|\{\alpha_k\}\|_p(\nu) = \left(\sum_k |\alpha_k|^p \nu(k)\right)^{1/p}, \quad \nu(k) = 2^{-kn},$$

and σ_k is the mapping from B = $\left\{x\text{: }1\leq \left|x\right|<2\right\}$ to 2^kB defined by the equation $\sigma_k(x)$ = $2^k\,x.$

By Plancherel's theorem, (1.3) holds for p = s = 2. Also,

$$\nu(\{k: 2^{kn} \| \hat{f} \circ \tau \circ \sigma_k \|_{\infty} > \alpha\}) \leq \nu(\{k: A 2^{kn} \| f \|_1 > \alpha\})$$

$$\leq \nu(\{k: 2^{kn} > \alpha/(A \|f\|_1)\}) \leq \sum \{2^{-kn}: 2^{kn} > \alpha/(A \|f\|_1)\} \leq A \|f\|_1/\alpha.$$

Thus the linear operator taking f to $\left\{2^{kn}\,\hat{f}\circ\tau\circ\sigma_k\right\}_{k=-\infty}^{\infty}$ is bounded between L^2 and $L^{(2,2)}$ and between L^1 and the mixed (quasi-) norm space $L^{(\infty,1\infty)}$ (where 1^∞ indicates that the outer quasi-norm is the $L^{1\infty}$ - or weak L^1 -quasi-norm). By interpolation (see [1], [7]), it follows that

(1.4)
$$\| \{ 2^{kn} \| \hat{f} \circ \tau \circ \sigma_k \|_{p'} \} \|_{pp'} (\nu) \leq A_p \| f \|_p ,$$

where $\|\cdot\|_{pp'}$ denotes the Lorentz- or $L^{pp'}$ -norm (see [1, Section 13.9]) with respect to the measure ν on Z. If now $1 and <math>2 \le s < p'$, let $p_1 = 1$ and $p_2 = s'$, so that $p < p_2 \le 2$; then (1.4) and the inequality

$$\|\hat{\mathbf{f}} \circ \tau \circ \sigma_{\mathbf{k}}\|_{s} \leq \mathbf{A} \|\hat{\mathbf{f}} \circ \tau \circ \sigma_{\mathbf{k}}\|_{\infty}$$

imply that

$$\left\|\left\{2^{\mathrm{kn}}\left\|\hat{\mathbf{f}}\circ\tau\circ\sigma_{\mathbf{k}}\right\|_{s}\right\}\right\|_{p_{\mathbf{j}^{\infty}}}(\nu)\leq A\left\|\mathbf{f}\right\|_{p_{\mathbf{j}}}\quad(j=1,\,2).$$

The inequality (1.3)—and with it (0.6)—now follows from the interpolation theorem of J. Marcinkiewicz.

Proof of Proposition 4(a). Suppose Q is a cube with center x_0 and side a, where $2^k \leq a < 2^{k+1}$. Let

$$f_1(x) = \begin{cases} f(x) & \text{if } |x| \leq 2^{-k}, \\ 0 & \text{otherwise,} \end{cases}$$

and let $f_2 = f - f_1$. Then

$$(1.5) |Q|^{-1} \int_{Q} |\hat{f}(x) - av_{Q}\hat{f}| dx \leq 2|Q|^{-1} \left(\int_{Q} |\hat{f}_{1}(x) - \hat{f}_{1}(x_{0})| dx + \int_{Q} |\hat{f}_{2}(x)| dx \right);$$

also,

$$\begin{split} \int_{Q} |\hat{f}_{1}(x) - \hat{f}_{1}(x_{0})| \, dx &= \int_{Q} \int_{|y| \leq 2^{-k}} |e^{-iy \cdot x} - e^{-iy \cdot x_{0}}| |f(y)| \, dy \, dx \\ &\leq A \int_{Q} \int_{|y| \leq 2^{-k}} |x - x_{0}| |y| |f(y)| \, dy \, dx \leq A \, a^{n+1} \int_{|y| \leq 2^{-k}} |y| |f(y)| \, dy \end{split}$$

$$\leq A a^{n+1} \left(\sum_{m=-\infty}^{-k} 2^{2m} \right)^{1/2} \left[\sum_{m=-\infty}^{-k} \left(\int \chi_{m-1}(y) |f(y)| dy \right)^{2} \right]^{1/2}$$

$$\leq A a^{n+1} 2^{-k} \|f\|_{(1,2)} \leq A a^{n} \|f\|_{(1,2)}.$$

Furthermore,

$$\begin{split} \int_{Q} |\hat{f}_{2}(x)|^{2} \, dx &= \sum_{\ell, m=-k}^{\infty} \int_{Q} \int e^{-ix \cdot y_{1}} \, \chi_{\ell}(y_{1}) \, f(y_{1}) \, dy_{1} \, \int e^{ix \cdot y_{2}} \, \chi_{m}(y_{2}) \, \overline{f(y_{2})} \, dy_{2} \, dx \\ &= \sum_{\ell, m=-k}^{\infty} \int_{Q} \int \chi_{\ell}(y_{1}) \, \chi_{m}(y_{2}) \, f(y_{1}) \, \overline{f(y_{2})} \, \int_{Q} e^{ix \cdot (y_{2} - y_{1})} \, dx \, dy_{1} \, dy_{2} \\ &\leq A \Bigg[2^{nk} \, \sum_{\substack{\ell, m=-k}} \|\chi_{\ell} \, f\|_{1} \, \|\chi_{m} \, f\|_{1} + 2^{(n-1)k} \, \sum_{\ell, m=-k}^{\infty} 2^{-max \, (m, \, \ell)} \|\chi_{\ell} \, f\|_{1} \, \|\chi_{m} \, f\|_{1} \, \Bigg] \\ &\leq A \Bigg[2^{nk} + 2^{(n-1)k} \left(\sum_{\ell, m=-k}^{\infty} 2^{-2max \, (m, \, \ell)} \right)^{1/2} \, \Bigg] \sum_{\ell=-k}^{\infty} \|\chi_{\ell} \, f\|_{1}^{2} \leq A \, 2^{nk} \, \|f\|_{(1,2)}^{2} \, . \end{split}$$

Substitution of these estimates in (1.5) gives the inequality

$$|Q|^{-1} \int_{\Omega} |\hat{f}(x) - a v_{Q} \hat{f}| dx \le A \|f\|_{(1,2)};$$

this completes the proof of (0.7).

Proof of Proposition 4(b). Note that (1.5) is valid for Q, a, f_1 , f_2 defined as before. Next, observe that

$$\begin{split} \int |\hat{\mathbf{f}}_{1}(\mathbf{x}) - \hat{\mathbf{f}}_{1}(\mathbf{x}_{0})| \, d\mathbf{x} &\leq A \, a^{n+1} \int_{|\mathbf{y}| \leq 2^{-k}} |\mathbf{y}| \, |\mathbf{f}(\mathbf{y})| \, d\mathbf{y} \leq A \, a^{n+1} \sum_{\mathbf{m} = -\infty}^{-k} 2^{\mathbf{m}} \|\mathbf{\chi}_{\mathbf{m}-1} \mathbf{f}\|_{1} \\ &\leq A \, a^{n+1} \sum_{\mathbf{m} = -\infty}^{-k} 2^{\mathbf{m}} \sup_{\mathbf{m}} 2^{\mathbf{n}\mathbf{m}} \left(2^{-\mathbf{n}\mathbf{m}} \int \mathbf{\chi}_{\mathbf{m}-1}(\mathbf{y}) \, |\mathbf{f}(\mathbf{y})|^{\mathbf{r}} \, d\mathbf{y} \right)^{1/\mathbf{r}} \\ &\leq A \, a^{n} \, \| \, |\cdot|^{n/\mathbf{r}'} \mathbf{f}\|_{(\mathbf{r},\infty)}. \end{split}$$

Also,

$$|Q|^{-1} \int_{Q} |\hat{f}_{2}(x)| dx \le (|Q|^{-1} \int |\hat{f}_{2}(x)|^{r'} dx)^{1/r'}.$$

By the Hausdorff-Young inequality, the right-hand member is at most equal to

$$\begin{split} A \left| Q \right|^{-1/r'} & \left(\int_{\left| y \right| \geq 2^{-k}} \left| f(y) \right|^{r} dy \right)^{1/r} = A \left| Q \right|^{-1/r'} \left(\sum_{m=-k}^{\infty} \int_{\left| \chi_{m}(y) \right|} \left| f(y) \right|^{r} dy \right)^{1/r} \\ & \leq A \left| Q \right|^{-1/r'} \left(\sum_{m=-k}^{\infty} 2^{-nm(r-1)} \right)^{1/r} \left\| \left| \cdot \right|^{n/r'} f \right\|_{(r,\infty)} \\ & = A \left| Q \right|^{-1/r'} 2^{nk/r'} \left\| \left| \cdot \right|^{n/r'} f \right\|_{(r,\infty)} = A \left\| \left| \cdot \right|^{n/r'} f \right\|_{(r,\infty)}. \end{split}$$

Substitution of the preceding estimates in (1.5) completes the proof of inequality (0.8).

2. ADDITIONAL REMARKS

1. Kellogg proved that as a consequence of his extension of the Hausdorff-Young inequality, functions in $L^{(s\infty)}$ are (H^p, H^q) -multipliers, for $1 \le p \le 2 \le q < \infty$ and 1/s = 1/p - 1/q. As he indicated in his proof of (0.1), the latter result in turn implies the first (if q=2). Observe that these results also are direct consequences of a result of Hardy and Littlewood (see [5, Theorem 14]). The latter has the following extension to R^n . Note that the case p>1 has already been dealt with in [15, Theorem 2] and [14, Appendix (1)].

LEMMA 2. Supposing k belongs to $L^1 + L^\infty$, define the function K on R^{n+1}_+ by $K(x, y) = P(\cdot, y) * k(x)$, and for $F \in H^p(R^{n+1}_+)$, define the linear operator T by

$$TF(x, y) = \int_{\mathbb{R}^n} F(x - z, y) k(z) dz.$$

Finally, suppose $1 \le p \le 2 \le q < \infty$, and for q_0 defined by $1/q = 1/p + 1/q_0 - 1$, suppose $\|(\partial/\partial y) \, K(\,\cdot\,,\,y)\|_{q_0} \le B/y$. Then T is a bounded linear mapping from H^p to H^q , and

(2.1)
$$\|TF\|[H^q] \le A_{p,q} B \|F\|[H^p].$$

Proof. The proof is similar to that of Hardy and Littlewood. For every harmonic function G in \mathbb{R}^{n+1}_+ , set

$$g_k(G)(x) = \left(\int_0^\infty \left|\left(\frac{\partial}{\partial y}\right)^k G(x, y)\right|^2 y^{2k-1} dy\right)^{1/2};$$

then (see [12, p. 86]), if $\lim_{y\to\infty} G(x, y) = 0$,

(2.2)
$$\|G\|[H^q] \le A_{q,k} \|g_k(G)\|_q$$
.

Also, for 0 < u < y,

$$T F(x, y) = \int F(x - z, y) k(z) dz = \int F(x - z, y - u) K(z, u) dz$$
;

hence

$$\left(\frac{\partial}{\partial y}\right)^2 T F(x, y) = \int \frac{\partial}{\partial y} F(x - z, y/2) \frac{\partial}{\partial y} K(z, y/2) dz$$

As a result of [12, p. 89] and the main theorem of [10], we obtain the inequality

(2.3)
$$\|\mathbf{g}_{1}(\mathbf{F})\|_{p} \leq \mathbf{A}_{p} \|\mathbf{F}\| [\mathbf{H}^{p}].$$

It follows from Minkowski's inequality for integrals and Young's inequality for convolutions that

$$\begin{split} \|g_{2}(TF)\|_{q} &\leq \Big(\int \|\int F_{y}(x-z, y/2) K_{y}(z, y/2) dz \|_{q}^{2} y^{3} dy\Big)^{1/2} \\ &\leq A \Big(\int \|F_{y}(\cdot, y)\|_{p}^{2} y dy\Big)^{1/2} \leq A \|g_{1}(F)\|_{p}. \end{split}$$

Hence (2.1) now follows from (2.2) and (2.3).

COROLLARY. Suppose

$$g \in L^{(s,\infty)}(\mathbb{R}^n)$$
, $F \in H^p$, $1 \le p \le 2 \le q < \infty$, $1/s = 1/p - 1/q$;

then

(2.4)
$$\|(\hat{\mathbf{f}}g)^*\| [H^q] \le A_{p,q} \|g\|_{(s,\infty)} \|F\| [H^p].$$

Proof. By Lemma 2, it suffices to observe that for $k=g^*$ and $1/q=1/p+1/q_0$ - 1, the Hausdorff-Young inequality implies that

$$\begin{split} & \left\| \frac{\partial}{\partial y} \; K(\;\cdot\;,\; y) \right\|_{q_0}^s \leq A^s \; \int |x|^s \; e^{-sy|x|} \; |g(x)|^s \; dx \\ & \leq A^s \; \sum_{k=-\infty}^\infty \; 2^{s(k+1)} e^{-s2^k y} \; \int \chi_k(x) \, |g(x)|^s \; dx \\ & \leq A^s \; \|g\|_{(s,\infty)}^s \Big(\sum_{k < -(\log y)/(\log 2)} + \sum_{k \geq -(\log y)/(\log 2)} \Big) \; \exp \; s(k \, \log 2 - 2^k y) \\ & \leq A^s \; \|g\|_{(s,\infty)}^s \; y^{-s} \Big(\sum_{m=0}^\infty \exp(-sm \, \log 2) + \sum_{m=0}^\infty \exp(-s(2^m - m \, \log 2)) \Big) \\ & \leq A_s \; \|g\|_{(s,\infty)}^s \; y^{-s} \; . \end{split}$$

2. P. L. Duren, B. W. Romberg, and A. L. Shields [2] have characterized the dual of $H^p(D)$ for p < 1 as the space of Lipschitz functions $\Lambda^{1/p-1}$ on the unit circle. There is an extension of this result to $H^p(R_+^{n+1})$ to the effect that the dual of $H^p(R_+^{n+1})$ is topologically isomorphic to $\Lambda^{n(1/p-1)}$ (see [16]). Since the dual of ℓ^p for p < 1 is ℓ^∞ , Proposition 2 implies that for $\alpha < n$ and for (locally) integrable f,

(2.5)
$$\|\mathbf{f}\| [\Lambda^{\alpha}] \leq \mathbf{A}_{\alpha} \| |\cdot|^{\mathbf{n}\alpha} \mathbf{f}\|_{(1,\infty)} (\alpha > 0),$$

where Λ^{α} is defined to consist of all residue classes of measurable functions g, modulo polynomials of degree at most $[\alpha]$, such that

$$\|g\|[\Lambda^{\alpha}] = \sup\{|h|^{-\alpha}\|\Delta^{k}(h)g\|_{\infty}: h \in \mathbb{R}^{n}\} < \infty$$
,

where k denotes the least integer greater than α .

A standard argument yields the following direct proof of (2.5). For each h in \mathbb{R}^n (h \neq 0), choose m so that $2^m < |h| < 2^{m+1}$. Then

$$\begin{split} \left| \Delta^{k}(h) \, \widehat{f}(x) \right| &= \left| \int (e^{-ih \cdot y} - 1)^{k} \, e^{-ix \cdot y} \, f(y) \, dy \right| \\ &\leq \left| h \right|^{k} \int_{|y| \leq 2^{-m}} |y|^{k} \, |f(y)| \, dy + 2^{k} \int_{|y| \geq 2^{-m}} |f(y)| \, dy \\ &\leq \left| h \right|^{k} \sum_{\ell = -\infty}^{-m-1} 2^{\ell k} \| \chi_{\ell} f \|_{1} + 2^{k} \sum_{\ell = -m}^{\infty} \| \chi_{\ell} f \|_{1} \\ &\leq \left(\left| h \right|^{k} \sum_{\ell = -\infty}^{-m-1} 2^{\ell (k - \alpha)} + 2^{k} \sum_{\ell = -m}^{\infty} 2^{-\ell \alpha} \right) \sup_{\ell} (2^{\ell \alpha} \| \chi_{\ell} f \|_{1}) \\ &\leq A \, |h|^{\alpha} \, \| \, | \cdot |^{n \alpha} \, f \|_{(1,\infty)} \, . \end{split}$$

3. By duality, Proposition 3 has the following corollary.

PROPOSITION 3'. Suppose $2 \le p < \infty$ and f is locally integrable; then for r > p',

$$\|\hat{f}\|_{p} \le A_{pr} \| \cdot |^{n(1/p'-1/r)} f^{*}\|_{(r,p)}$$

where f* again denotes the (nonincreasing) radial rearrangement of f.

4. Since $\|F(\cdot,y)\|_1 \le A \|F\|[H^p]y^{-n(1/p-1)}$ for $(n-1)/n \le p \le 1$, it follows that

$$|\hat{\mathbf{F}}(\mathbf{x}, 0)| < A e^{y|\mathbf{x}|} y^{-n(1/p-1)} ||\mathbf{F}|| [H^p].$$

For $y=\left|x\right|^{-1}$, this implies that $\left|\mathbf{\hat{F}}(x,\,0)\right|\leq A\left\|\mathbf{F}\right\|\left[H^{p}\right]\left|x\right|^{n\left(1/p-1\right)}$. Thus, in the limiting case p=(n-1)/n (for n>1),

$$|\hat{\mathbf{F}}(\mathbf{x}, 0)| \le A \|\mathbf{F}\| [H^p] |\mathbf{x}|^{n/(n-1)}$$
.

In case n = 1, consider the space N^p of holomorphic functions f in the upper half-plane Π_+ = $\{x+iy\colon y>0\}$, satisfying the condition

(2.6)
$$\sup_{y>0} \int_{-\infty}^{\infty} [\log(1+|f(x+iy)|^{1/p})]^p dx = B < \infty,$$

where $\log(1+|f|^{1/p})$ instead of $\log^+|f|$ is used to ensure that $f(\cdot+iy)\in L^1$ for each y>0. For $1\leq p<\infty$ and $\hat{f}=\hat{f}(\cdot+iy)e^{y}|\cdot|$,

(2.7)
$$|\hat{\mathbf{f}}(\mathbf{x})| \leq A_{\mathbf{p}} B \exp A_{\mathbf{p}}(B|\mathbf{x}|)^{1/(p+1)}$$
.

This is a consequence of the following lemma.

LEMMA 3. Suppose f is holomorphic in Π_+ , 0 , and

(2.8)
$$\|f(\cdot + iy)\|_{1} \leq y \exp(B/y)^{1/p};$$

then (2.7) is satisfied. If on the other hand g is measurable on $(-\infty, \infty)$ and satisfies the condition $|g(x)| \leq B \exp(B|x|)^{1/(p+1)}$, where 0 , and if for <math>y > 0,

$$g'(x + iy) = \frac{1}{2\pi} \int e^{ixt-y|t|} g(t) dt$$

then

(2.9)
$$|g^*(x+iy)| \le A_p B y^{-1} \exp A_p (B/y)^{1/p}$$
.

Proof. Condition (2.7) implies that

$$|\hat{\mathbf{f}}(\mathbf{x})| = |\hat{\mathbf{f}}(\cdot + i\mathbf{y})(\mathbf{x})| e^{\mathbf{y}|\mathbf{x}|} \le \mathbf{y} \exp[(\mathbf{B}/\mathbf{y})^{1/p} - \mathbf{y}|\mathbf{x}|].$$

The exponent $[(B/y)^{1/p} - y|x|]$ has a minimum for

$$y = p^{-p/(p+1)} B^{1/(p+1)} |x|^{-p/(p+1)}$$
;

hence

$$\big|\, \hat{f}(x) \big| \, \leq A_p \, B^{1\,/(p+1)} \, \big|\, x \big|^{\,-p\,/(p+1)} \, \exp \, A_p(B \, \big|\, x \big|\,)^{1\,/(p+1)} \, \leq A_p \, B \exp \, A_p(B \, \big|\, x \big|\,)^{1\,/(p+1)}$$

for B $|x| \ge 1$; on the other hand, if B $|x| \le 1$, put $y = B^{-1}$ to show that $|\hat{f}(x)| \le A_D B$. This concludes the proof of (2.7).

To prove the second part of Lemma 3, note that

$$\left| g^{*}(x + iy) \right|$$

$$\leq A_p \, B \, \exp \, 2^{1/p} (B/y)^{1/p} \int\limits_{\big| t \big| \leq 2^{(p+1)/p} B^{1/p} y^{-(p+1)/p}} e^{-y \big| t \big|} \, dt + B \int e^{-y \big| t \big| / 2} \, dt$$

$$\leq A_p B y^{-1} \exp A_p (B/y)^{1/p} .$$

The following more symmetric result for holomorphic functions in the unit disk can be proved similarly.

 $\begin{array}{lll} \text{LEMMA 3'. Suppose } f(z) = \sum_{n=0}^{\infty} c_n \, z^n \ \text{is holomorphic in D and } \alpha > 0. \ \text{Then} \\ \log \left| f(z) \right| = O((1 - \left| z \right|)^{-\alpha}) \ \text{as } \left| z \right| \rightarrow 1 \ \text{if and only if } c_n = O(n^{\alpha/(\alpha+1)}) \ \text{as } n \rightarrow \infty \, . \end{array}$

To see that condition (2.6) implies (2.8), note that

$$(1/p)\log^{+}|f(z)| \leq \log(1+|f(z)|^{1/p})$$
.

The mean-value inequality for subharmonic functions implies that

$$\log^+ |f(x+iy)| \leq A_p (B/y)^{1/p}$$

(see, for example, [13, p. 84, Section 5.3]); hence $|f(x+iy)| \le \exp(A_p(B/y)^{1/p})$. Also, $\phi(t) = t/[\log(1+t^{1/p})]^p$ is an increasing function of t for $t \ge 0$; thus for $0 < y \le B$,

$$\|f(\cdot + iy)\|_1 \le \phi(\exp[A_p(B/y)^{1/p}]) B \le A_p y \exp[A_p(B/y)^{1/p}].$$

Inequality (2.7) for $f \in N^P$ now follows from Lemma 3.

Furthermore, if f is holomorphic in D and $\int_0^{2\pi} (\log^+ \left| f(re^{i\,\theta}) \right|)^p d\theta \le B$ for

 $0 \le r < 1$, then, by an argument similar to that above, Lemma 3' implies that $c_n = O(A_p(Bn)^{1/(p+1)})$. To see that the exponent 1/(p+1) cannot be replaced by any smaller exponent, consider the function $f(z) = \exp(1-z)^{-\alpha}$ for $0 < \alpha < 1/p$ and α sufficiently close to 1/p. It is easily verified that $\|f(re^{i\cdot})\|_1 \ge A \exp A(1-r)^{-\alpha}$; hence, by Lemma 3', $c_n \ne O(n^{\beta})$ for each $\beta < \alpha/(\alpha+1)$.

5. The replacement of $\hat{\mathbf{F}}(\,\cdot\,,0)$ by $\hat{\mathbf{F}}(\,\cdot\,,0)^*$ in (0.4) and (0.5) would make the left-hand sides infinite, unless $\mathbf{F}=0$. Thus Proposition 3 does not extend to \mathbf{H}^p , for $p\leq 1$. In the case of the unit disk, this does not seem to be equally obvious, and the following example for the case p=1 may therefore be justified.

Let $\phi_n(z) = \sum_{k=0}^n z^k$. Then, by Parseval's equality,

$$\|\phi_n\|[H^2] = (2\pi)^{-1/2}(n+1)^{1/2};$$

hence $\|\phi_n^2\|[H^1]=(n+1)/2\pi$. Moreover, $\phi_n^2(z)=\sum_{k=0}^{2n}\left(n+1-\left|n-k\right|\right)z^k$, so that the nonincreasing radial rearrangement $\left\{c_k^*\right\}$ of the sequence of Taylor coefficients of ϕ_n^2 is given by the rule

$$c_{nk}^* = \begin{cases} n+1-k & \text{for } |k| = 0, 1, \dots, n, \\ 0 & \text{for } |k| \ge n+1. \end{cases}$$

Also, the relation

$$\sum_{k=0}^{n} c_{nk}^*/(k+1) \sim n \log n \sim \|\phi_n^2\| [H^1] \log n$$

shows that $\{\hat{\mathbf{f}}(n)\}$ in (0.3) cannot be replaced by its radial rearrangement. By standard methods, we can use the functions ϕ_n^2 to construct a function $\sum_{n=0}^{\infty} c_n z^n$ in $H^1(D)$ such that $\sum_{n=0}^{\infty} c_n^*(n+1) = \infty$.

6. Proposition 4 has natural analogues for periodic functions in R^n and for functions defined on the set of lattice points Z^n of R^n . It appears sufficient to state the version of Proposition 4(b) valid for functions on Z. Suppose $\left\{c(n)\right\}_{n=-\infty}^{\infty}$ is a sequence of complex numbers such that

$$\sup_{k} 2^{k} \left(2^{-k} \sum_{2^{k} \leq n < 2^{k+1}} |c(n)|^{r} \right)^{1/r} = M_{r}(c),$$

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where r>1. Define \hat{c} as the limit in $L^2([-\pi,\pi])$ of the sequence of partial sums $\sum_{n=-k}^k c(n) e^{-in^*}$ ($k=0,1,\cdots$). Then \hat{c} is of bounded mean oscillation, and

(2.10)
$$\|\hat{\mathbf{c}}\| [BMO] < A_r M_r(\mathbf{c})$$
.

In the present case, it is even simpler to see that, in contrast to Proposition 3', relation (2.10) is false with $M_r(c^*)$ in place of $M_r(c)$, even if $r = \infty$. For if $c_n(k) = c(k+n)$ for $k \in Z$, then obviously $(c_n)^* = c^*$ but $\hat{c}_n(x) = e^{inx} \hat{c}(x)$. By the Riemann-Lebesgue lemma, the relation $\lim_{n \to \infty} a v_I \hat{c}_n = 0$ holds for each interval I; hence

$$\lim_{|n| \to \infty} \int_{I} |\hat{c}_{n}(x) - a v_{I} \hat{c}_{n}| dx = \int_{I} |\hat{c}(x)| dx.$$

Thus, if $\|\hat{c}\|$ [BMO] \leq A $M_{\infty}(c^*)$, then

$$\|\hat{c}\|_{\infty} = \sup_{T} |I|^{-1} \int_{T} |\hat{c}(x)| dx \le M_{\infty}(c^*).$$

The latter inequality, however, is contradicted, for instance, by the sequence $c = \{(|\mathbf{k}|+1)^{-1}\}_{k=-\infty}^{\infty}$.

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