

L^p -boundedness of Bergman projections for α -parabolic operators

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Abstract.

We consider the α -parabolic Bergman spaces on strip domains. The Bergman kernel is given by a series of derivatives of the fundamental solution. We prove the L^p -boundedness of the projection defined by the Bergman kernel and obtain the duality theorem for $1 < p < \infty$. At the same time, we give a new proof of the Huygens property, which enable us to verify all the results in [3] also for $n = 1$.

§1. Introduction

For $1 \leq p \leq \infty$, we denote by \mathbf{b}_α^p the set of all $L^{(\alpha)}$ -harmonic functions which are p -th integrable with respect to $(n + 1)$ -dimensional Lebesgue measure on the upper half space H of the Euclidean space \mathbf{R}^{n+1} and call it the α -parabolic Bergman space. In [3], we showed that \mathbf{b}_α^p is a Banach space and discussed its dual space and the explicit formula of the Bergman kernel, where the Huygens property plays an important role.

In this note, we consider an α -parabolic Bergman space $\mathbf{b}_\alpha^p(H_T)$ on the strip domain $H_T = \mathbf{R}^n \times (0, T)$ ($0 < T \leq \infty$) where $H_\infty = H$. The main purpose of this note is to give an explicit form of the α -parabolic Bergman kernel and to show its boundedness on $L^p(H_T)$ by using an interpolation theory. The α -parabolic Bergman kernel has a reproducing property for $\mathbf{b}_\alpha^p(H_T)$. As an application, we obtain the duality $\mathbf{b}_\alpha^p(H_T)' \simeq \mathbf{b}_\alpha^q(H_T)$ for $1 < p < \infty$. Here and in the following,

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q always denotes the conjugate exponent of p . At the same time we show the Huygens property of α -parabolic Bergman functions for $n \geq 1$. This enables us to remove from [3] the restriction $n \geq 2$ on the space dimension.

§2. Preliminary

We denote the $(n+1)$ -dimensional Euclidean space by \mathbf{R}^{n+1} ($n \geq 1$), and its point by (x, t) ($x \in \mathbf{R}^n, t \in \mathbf{R}$). For $0 < \alpha \leq 1$, we consider a parabolic operator $L^{(\alpha)}$ and its adjoint $\tilde{L}^{(\alpha)}$

$$L^{(\alpha)} = \frac{\partial}{\partial t} + (-\Delta)^\alpha, \quad \tilde{L}^{(\alpha)} = -\frac{\partial}{\partial t} + (-\Delta)^\alpha$$

on \mathbf{R}^{n+1} . We remark that if $0 < \alpha < 1$, $(-\Delta)^\alpha$ is the convolution operator in the x -space \mathbf{R}^n defined by $-c_{n,\alpha} \text{p.f.}|x|^{-n-2\alpha}$, where $c_{n,\alpha} = -4^\alpha \pi^{-n/2} \Gamma((n+2\alpha)/2) / \Gamma(-\alpha) > 0$. Then for $\varphi \in C_c^\infty(\mathbf{R}^{n+1})$,

$$\begin{aligned} (\tilde{L}^{(\alpha)}\varphi)(x, t) &= -\frac{\partial}{\partial t}\varphi(x, t) + ((-\Delta)^\alpha\varphi)(x, t) \\ &= -\frac{\partial}{\partial t}\varphi(x, t) - c_{n,\alpha} \lim_{\delta \downarrow 0} \int_{|y-x|>\delta} (\varphi(y, t) - \varphi(x, t))|x-y|^{-n-2\alpha} dy, \end{aligned}$$

where we denote by $C_c^\infty(\mathbf{R}^{n+1})$ the totality of infinitely differentiable functions with compact support.

Lemma 2.1. *Let $\varphi \in C_c^\infty(\mathbf{R}^{n+1})$ with $\text{supp}(\varphi) \subset \{(x, t) | t_1 < t < t_2, |x| < r\}$. Then $\text{supp}(\tilde{L}^{(\alpha)}\varphi) \subset \mathbf{R}^n \times (t_1, t_2)$ and when $0 < \alpha < 1$,*

$$|(\tilde{L}^{(\alpha)}\varphi)(x, t)| \leq 2^{n+2\alpha} c_{n,\alpha} \left(\sup_{t_1 < s < t_2} \int_{\mathbf{R}^n} |\varphi(y, s)| dy \right) \cdot |x|^{-n-2\alpha}$$

for (x, t) with $|x| \geq 2r$.

Now we define $L^{(\alpha)}$ -harmonic functions.

Definition 2.1. Let D be an open set in \mathbf{R}^{n+1} . We put

$$s(D) := \{(x, t) | (y, t) \in D \text{ for some } y \in \mathbf{R}^n\}.$$

A Borel measurable function u on $s(D)$ is said to be $L^{(\alpha)}$ -harmonic on D if it satisfies the following conditions:

- (a) u is continuous on D ,
- (b) $\iint_{s(D)} |u \cdot \tilde{L}^{(\alpha)}\varphi| dxdt < \infty$ and $\iint_{s(D)} u \cdot \tilde{L}^{(\alpha)}\varphi dxdt = 0$ holds for every $\varphi \in C_c^\infty(D)$.

Note that each component of $s(D)$ is a strip domain. The fundamental solution $W^{(\alpha)}$ of $L^{(\alpha)}$ has the form :

$$W^{(\alpha)}(x, t) = \begin{cases} (2\pi)^{-n} \int_{\mathbf{R}^n} \exp(-t|\xi|^{2\alpha} + \sqrt{-1} x \cdot \xi) d\xi & t > 0 \\ 0 & t \leq 0, \end{cases}$$

where $x \cdot \xi$ is the inner product of x and ξ , and $|\xi| = (\xi \cdot \xi)^{1/2}$. Then $\tilde{W}^{(\alpha)}(x, t) := W^{(\alpha)}(x, -t)$ is the fundamental solution of $\tilde{L}^{(\alpha)}$. Note that $W^{(1)}(x, t)$ is equal to the Gauss kernel, and $W^{(1/2)}(x, t)$ is equal to the Poisson kernel.

The following estimates will be needed later.

Lemma 2.2. *Let (β, k) be a multi-index, $1 \leq q \leq \infty$ and $0 < t_1 < t_2 < \infty$. Then there exists a constant C such that*

$$(2.1) \quad \partial_x^\beta \partial_t^k W^{(\alpha)}(x, t) = t^{-\frac{n+|\beta|}{2\alpha} - k} \partial_x^\beta \partial_t^k W^{(\alpha)}(t^{-1/2\alpha} x, 1),$$

$$(2.2) \quad |\partial_x^\beta \partial_t^k W^{(\alpha)}(x, t)| \leq C t^{1-k} (t + |x|^{2\alpha})^{-\frac{n+|\beta|}{2\alpha} - 1}$$

and

$$(2.3) \quad \|\partial_x^\beta \partial_t^k W^{(\alpha)}\|_{L^q(\mathbf{R}^n \times (t_1, t_2))} \leq C (t_2 - t_1)^{\frac{1}{q} t_1^{-\frac{n(1-1/q)+|\beta|}{2\alpha} - k}}.$$

Proof. The assertions (2.1) and (2.2) are remarked in section 3 in [3]. Then we have

$$\begin{aligned} & \int_{t_1}^{t_2} \int_{\mathbf{R}^n} |\partial_x^\beta \partial_t^k W^{(\alpha)}(x, t)|^q dx dt \\ &= \int_{t_1}^{t_2} \int_{\mathbf{R}^n} \left(t^{-\frac{n+|\beta|}{2\alpha} - k} \right)^q |\partial_x^\beta \partial_t^k W^{(\alpha)}(t^{-\frac{1}{2\alpha}} x, 1)|^q dx dt \\ &= \int_{t_1}^{t_2} \left(t^{-\frac{n+|\beta|}{2\alpha} - k} \right)^q \int_{\mathbf{R}^n} |\partial_x^\beta \partial_t^k W^{(\alpha)}(y, 1)|^q t^{\frac{n}{2\alpha}} dy dt \\ &\leq (t_2 - t_1) \left(t_1^{-\frac{n(1-1/q)+|\beta|}{2\alpha} - k} \right)^q \|\partial_x^\beta \partial_t^k W^{(\alpha)}(\cdot, 1)\|_{L^q(\mathbf{R}^n)}^q, \end{aligned}$$

which shows (2.3) when $1 \leq q < \infty$. In the case of $q = \infty$, (2.3) follows from (2.1) immediately, because $\partial_x^\beta \partial_t^k W^{(\alpha)}(y, 1)$ is bounded on \mathbf{R}^n . \square

§3. Huygens property

In our previous paper [3], we proved the Huygens property under the condition $n \geq 2$. The condition $n \geq 2$ was not able to drop because the proof of the key lemma [3, Lemma 4.3] relied on α -harmonic function

theory ([1]). In this section, we shall give another proof of the Huygens property, which is valid for all $n \geq 1$. Here we shall use the α -parabolic dilation to estimate $L^{(\alpha)}$ -harmonic measures. In [2] and [4], the notion of the $L^{(\alpha)}$ -harmonic measure is introduced and discussed by using the fundamental solutions $W^{(\alpha)}$ and $\tilde{W}^{(\alpha)}$ of $L^{(\alpha)}$ and $\tilde{L}^{(\alpha)}$, respectively. We handle infinite cylinders and use the following notation.

- C_r : $= \{(x, t) | t \in \mathbf{R}, |x| < r\}$: infinite cylinder.
- ε : the Dirac measure at the origin $(0, 0)$.
- ν_r^α : the $L^{(\alpha)}$ -harmonic measure at the origin of C_r .
- ω_r^α : the projection of ν_r^α to the x -space \mathbf{R}^n .
- $\tilde{\omega}_r^\alpha$: $= \int_1^2 \omega_{\lambda r}^\alpha d\lambda$, a modified measure of ω_r^α .
- $\tilde{W}_r^{(\alpha)}$: $= \tilde{W}^{(\alpha)} * (\varepsilon - \nu_r^\alpha)$.

We list the properties of ν_r^α in the following proposition.

- Proposition 3.1.** (1) $0 \leq \tilde{W}_r^{(\alpha)} \leq \tilde{W}^{(\alpha)}$ and the support of $\tilde{W}_r^{(\alpha)}$ is in the closure of the cylinder C_r .
- (2) ν_r^α is rotationally invariant with respect to the space variable.
- (3) $\int d\nu_r^\alpha \leq 1$.
- (4) If $0 < \alpha < 1$, ν_r^α is supported by $\{(x, t) | t \leq 0, |x| \geq r\}$ and absolutely continuous with respect to the $(n + 1)$ -dimensional Lebesgue measure on the exterior of C_r . The density of ν_r^α is given by

$$c_{n,\alpha} \int_{|y| \leq r} \tilde{W}_r^{(\alpha)}(y, t) |x - y|^{-n-2\alpha} dy.$$

- (5) If $\alpha = 1$, $\text{supp}(\nu_r^1) \subset \{(x, t) | t \leq 0, |x| = r\}$.

Next lemma was the key in the proof of the Huygens property ([3, Lemma 4.3]). Now we give a new proof which is valid for all $n \geq 1$.

Lemma 3.1. The modified measure $\tilde{\omega}_r^\alpha$ is absolutely continuous with respect to the n -dimensional Lebesgue measure, whose density \tilde{w}_r^α satisfies

$$\tilde{w}_r^\alpha(x) \leq Cr^{2\alpha} |x|^{-n-2\alpha} \quad \text{and} \quad \|\tilde{w}_r^\alpha\|_{L^q(\mathbf{R}^n)} \leq Cr^{-n(1-1/q)},$$

where the constant C is independent of $r > 0$ and $1 \leq q \leq \infty$.

Proof. By Proposition 3.1, we can express ω_r^α as

$$(3.1) \quad \omega_r^\alpha = w_r^\alpha(x) dx + C(r)\sigma_r,$$

where σ_r is the surface measure of the sphere $\{|x| = r\}$, $C(r)$ is a non-negative function of $r > 0$ and

$$w_r^\alpha(x) = \begin{cases} \int_{-\infty}^0 [c_{n,\alpha} \int_{|y| \leq r} \tilde{W}_r^{(\alpha)}(y, t) |x - y|^{-n-2\alpha} dy] dt, & 0 < \alpha < 1, \\ 0, & \alpha = 1. \end{cases}$$

Then \tilde{w}_r^α is absolutely continuous and its density is given by

$$\tilde{w}_r^\alpha(x) = \int_1^2 w_{\lambda r}^\alpha(x) d\lambda + \frac{C(|x|)}{r} 1_{\{r \leq |x| \leq 2r\}}(x),$$

where $1_{\{r \leq |x| \leq 2r\}}$ denotes the characteristic function. Considering α -parabolic dilations $\tau_r^\alpha : (x, t) \mapsto (rx, r^{2\alpha}t)$, we have

$$W^{(\alpha)}(x, t) = r^n W^{(\alpha)}(\tau_r^\alpha(x, t)),$$

which shows that ν_r^α is the image measure of ν_1^α by τ_r^α . Thus we obtain $w_r^\alpha(x) = r^{-n} w_1^\alpha(x/r)$, $C(r) \int d\sigma_r = C(1) \int d\sigma_1$ and

$$\tilde{w}_r^\alpha(x) = r^{-n} \tilde{w}_1^\alpha(x/r).$$

In this way, we have only to estimate \tilde{w}_1^α . First, we shall show the boundedness. For every $s \geq 1$,

$$\begin{aligned} \int \tilde{w}_1^\alpha(x) d\sigma_s(x) &\leq \int \int_1^2 w_\lambda^\alpha(x) d\lambda d\sigma_s(x) + C(s) \int d\sigma_s \\ &= \int \int_1^2 \lambda^{-n} w_1^\alpha(x/\lambda) d\lambda d\sigma_s(x) + C(1) \int d\sigma_1 \\ &\leq \frac{2}{s} \int_{s/2}^s \int w_1^\alpha(x) d\sigma_\lambda(x) d\lambda + C(1) \int d\sigma_1 \\ &\leq 2 \int d\omega_1^\alpha \leq 2. \end{aligned}$$

Since \tilde{w}_1^α is rotationally invariant, we have the boundedness of \tilde{w}_1^α . Next, we remark that $\tilde{w}_1^\alpha(x) \leq C|x|^{-n-2\alpha}$. In fact, from (3) and (4) of Proposition 3.1, follows

$$\begin{aligned} 1 &\geq \int d\nu_1^\alpha \geq \int_{|x| > 1} \int_{-\infty}^0 c_{n,\alpha} \int_{|y| \leq 1} \tilde{W}_1^{(\alpha)}(y, t) |x - y|^{-n-2\alpha} dy dt dx \\ &\geq c_{n,\alpha} \int_{-\infty}^0 \int_{|y| \leq 1} \tilde{W}_1^{(\alpha)}(y, t) \int_{|x-y| > 2} |x - y|^{-n-2\alpha} dx dy dt \\ &\geq c_{n,\alpha} \left(\int_{|x| > 2} |x|^{-n-2\alpha} dx \right) \iint \tilde{W}_1^{(\alpha)}(y, t) dy dt, \end{aligned}$$

which shows that $\tilde{W}_1^{(\alpha)}$ is integrable. Then taking x with $|x| \geq 2$, we have $|x| \leq |x - y| + |y| \leq 2|x - y|$ and

$$\begin{aligned} w_1^\alpha(x) &= c_{n,\alpha} \int_{-\infty}^0 \int_{|y| \leq 1} \tilde{W}_1^{(\alpha)}(y, t) |x - y|^{-n-2\alpha} dy dt \\ &\leq 2^{n+2\alpha} c_{n,\alpha} \|\tilde{W}_1^{(\alpha)}\|_{L^1(\mathbf{R}^{n+1})} |x|^{-n-2\alpha}. \end{aligned}$$

Thus taking x with $|x| \geq 4$, we have

$$\begin{aligned} \tilde{w}_1^\alpha(x) &= \int_1^2 w_\lambda^\alpha(x) d\lambda = \int_1^2 \lambda^{-n} w_1^\alpha(x/\lambda) d\lambda \\ &\leq 2^{n+2\alpha} c_{n,\alpha} \|\tilde{W}_1^{(\alpha)}\|_{L^1(\mathbf{R}^{n+1})} \left(\int_1^2 \lambda^{2\alpha} d\lambda \right) |x|^{-n-2\alpha}. \end{aligned}$$

Since $\tilde{w}_1^\alpha(x)$ is bounded, we obtain

$$\tilde{w}_1^\alpha(x) \leq C|x|^{-n-2\alpha}$$

for all $x \in \mathbf{R}^n$. Therefore

$$\tilde{w}_r^\alpha(x) = r^{-n} \tilde{w}_1^\alpha(x/r) \leq Cr^{2\alpha} |x|^{-n-2\alpha},$$

which also shows the norm inequality

$$\|\tilde{w}_r^\alpha\|_{L^q(\mathbf{R}^n)} \leq Cr^{-n(1-1/q)},$$

because

$$\int_{|x| \geq r} (|x|^{-n-2\alpha})^q dx = \frac{r^{-(q-1)n-2\alpha q}}{(q-1)n+2\alpha q} \int d\sigma_1.$$

□

Using the above lemma, in the quite same manner as in the proof of Theorem 4.1 in [3], we obtain the following Huygens property. For the completeness, we give an outline of the proof.

Theorem 3.1. *If an $L^{(\alpha)}$ -harmonic function u on H_T belongs to $L^p(H_T)$, then u satisfies the Huygens property:*

$$(3.2) \quad u(x, t) = \int_{\mathbf{R}^n} u(y, s) W^{(\alpha)}(x - y, t - s) dy \quad \text{for } 0 < s < t < T.$$

Proof. Let $u \in L^p(H_T)$ be an arbitrary $L^{(\alpha)}$ -harmonic function with $1 \leq p \leq \infty$. Take $\delta > 0$ such that $u(\cdot, \delta) \in L^p(\mathbf{R}^n)$, and put

$$v(x, t) = u(x, t + \delta) - \int_{\mathbf{R}^n} W^{(\alpha)}(x - y, t) u(y, \delta) dy$$

and $V(x, t) = \int_0^t v(x, \tau) d\tau$. Here we remark that $\|v\|_{L^p(H_{T-\delta})} \leq \|u\|_{L^p(H_T)}$ and that V is $L^{(\alpha)}$ -harmonic (see [3, Lemma 2.3]). For any fixed $(x, t) \in H_{T-\delta}$, taking a cylinder $\{(\xi, \tau) | 0 < \tau < t, |\xi - x| < r\}$ with $r > 0$ and using the mean value property (cf. [4]), we have

$$\begin{aligned} |V(x, t)| &= \left| \int_{|\xi| \geq r, -t \leq \tau \leq 0} V(\xi + x, \tau + t) d\nu_r^\alpha(\xi, \tau) \right| \\ &\leq \int_{|\xi| \geq r, -t \leq \tau \leq 0} \int_0^{\tau+t} |v(\xi + x, s)| ds d\nu_r^\alpha(\xi, \tau) \\ &= \int_0^t \int_{|\xi| \geq r, s-t \leq \tau \leq 0} |v(\xi + x, s)| d\nu_r^\alpha(\xi, \tau) ds \\ &\leq \int_0^{T-\delta} \int |v(\xi + x, s)| d\omega_r^\alpha(\xi) ds. \end{aligned}$$

Thus we obtain

$$\begin{aligned} |V(x, t)| &\leq \int_0^{T-\delta} \int |v(\xi + x, s)| \bar{w}_r^\alpha(\xi) d\xi ds \\ &\leq T^{1/q} \|v\|_{L^p(H_{T-\delta})} \|\bar{w}_r^\alpha\|_{L^q(\mathbf{R}^n)} \\ &\leq CT^{1/q} r^{-n/p} \|u\|_{L^p(H_T)}, \end{aligned}$$

which shows $V(x, t) = 0$ for $1 \leq p < \infty$, because $r > 0$ is arbitrary. In this way, for $\delta < s < t < T$ and $x \in \mathbf{R}^n$, we have

$$\begin{aligned} u(x, t) &= \int_{\mathbf{R}^n} W^{(\alpha)}(x - y, t - \delta) u(y, \delta) dy \\ &= \int_{\mathbf{R}^n} \int_{\mathbf{R}^n} W^{(\alpha)}(x - z, t - s) W^{(\alpha)}(z - y, s - \delta) dz u(y, \delta) dy \\ &= \int_{\mathbf{R}^n} W^{(\alpha)}(x - z, t - s) u(z, s) dz. \end{aligned}$$

Since $\delta > 0$ is arbitrary, we have (3.2) in the case of $1 \leq p < \infty$. When $p = \infty$, (3.2) follows from [4, Proposition 11] immediately. \square

§4. Some basic properties of α -parabolic Bergman functions

In this section, for $0 < T < \infty$, we define an α -parabolic Bergman space on H_T .

Definition 4.1. Let $1 \leq p \leq \infty$. We put

$$B_\alpha^p(H_T) := \{u \in L^p(H_T) | L^{(\alpha)}\text{-harmonic on } H_T\},$$

which is a closed subspace of $L^p(H_T)$ (by (4.1) below) and called the α -parabolic Bergman space on the strip domain.

Remark 4.1. For any $u \in \mathbf{b}_\alpha^p(H_T)$, the estimate

$$(4.1) \quad |u(x, t)| \leq C \|u\|_{L^p(H_T)} t^{-\left(\frac{n}{2\alpha} + 1\right)\frac{1}{p}}$$

holds for $(x, t) \in H_T$ in the similar way to [3, Proposition 5.2]. Therefore u can be extended to an $L^{(\alpha)}$ -harmonic function on the upper half space H by using the Huygens property. In this paper, every $u \in \mathbf{b}_\alpha^p(H_T)$ is considered to be extended to the upper half space as

$$(4.2) \quad u(x, t + jT) := \int_{\mathbf{R}^n} u(y, t) W^{(\alpha)}(x - y, jT) dy$$

for $(x, t) \in H_T$ and $j \in \mathbf{N}$. We remark that the extension u also satisfies the Huygens property on the whole upper half space H .

Remark 4.2. For each fixed p , $\mathbf{b}_\alpha^p(H_T)$ are the same and the $L^p(H_T)$ -norm is equivalent to one another for all $0 < T < \infty$. In fact, by the Minkowski inequality, for $0 < s < t < \infty$,

$$\|u(\cdot, t)\|_{L^p(\mathbf{R}^n)} \leq \|u(\cdot, s)\|_{L^p(\mathbf{R}^n)},$$

which shows the equivalence of the norms.

The Huygens property also yields the following estimate.

Proposition 4.1. *Let $1 \leq p \leq \infty$ and (β, k) be a multi-index. Then there exists a constant $C > 0$ such that*

$$|\partial_x^\beta \partial_t^k u(x, t)| \leq \begin{cases} C \|u\|_{L^p(H_T)} t^{-\left(\frac{|\beta|}{2\alpha} + k\right) - \left(\frac{n}{2\alpha} + 1\right)\frac{1}{p}}, & t < T, \\ CT^{-1/p} \|u\|_{L^p(H_T)} t^{-\left(\frac{|\beta|}{2\alpha} + k\right) - \frac{n}{2\alpha}\frac{1}{p}}, & t \geq T, \end{cases}$$

for any $u \in \mathbf{b}_\alpha^p(H_T)$ and $(x, t) \in H$. In particular, if $1 \leq p < \infty$, $t^{\frac{|\beta|}{2\alpha} + k} \partial_x^\beta \partial_t^k u(\cdot, t)$ converges uniformly to 0 as $t \rightarrow \infty$.

Proof. If $0 < t < 2T$, we can show

$$|\partial_x^\beta \partial_t^k u(x, t)| \leq C \|u\|_{L^p(H_T)} t^{-\left(\frac{|\beta|}{2\alpha} + k\right) - \left(\frac{n}{2\alpha} + 1\right)\frac{1}{p}}$$

in the quite same manner as in [3, Proposition 5.4]. Next we assume $t \geq 2T$. By the Huygens property, we have

$$u(x, t) = \frac{1}{T} \iint_{H_T} u(y, s) W^{(\alpha)}(x - y, t - s) dy ds$$

and hence

$$\partial_x^\beta \partial_t^k u(x, t) = \frac{1}{T} \iint_{H_T} u(y, s) \partial_x^\beta \partial_t^k W^{(\alpha)}(x - y, t - s) dy ds.$$

Then by (2.3) in Lemma 2.2 and the Hölder inequality, we have

$$\begin{aligned} |\partial_x^\beta \partial_t^k u(x, t)| &= \frac{1}{T} \|u\|_{L^p(H_T)} \|\partial_x^\beta \partial_t^k W^{(\alpha)}\|_{L^q(\mathbf{R}^n \times (t-T, t))} \\ &\leq CT^{-1/p} \|u\|_{L^p(H_T)} t^{-\left(\frac{|\beta|}{2\alpha} + k\right) - \frac{n}{2\alpha} \frac{1}{p}}. \end{aligned}$$

□

In the same manner as in [3, Proposition 5.5], we have the following norm inequality.

Proposition 4.2. *Let $1 \leq p \leq \infty$ and (β, k) be a multi-index. Then there exists a constant $C > 0$ such that for every $u \in \mathbf{b}_\alpha^p(H_T)$,*

$$\|t^{\frac{|\beta|}{2\alpha} + k} \partial_x^\beta \partial_t^k u\|_{L^p(H_T)} \leq C \|u\|_{L^p(H_T)}.$$

§5. Reproducing property of the Bergman kernel

In [3, Theorem 6.3], we have shown that the α -parabolic Bergman kernel

$$R_\alpha(x, t; y, s) := -2\partial_t W^{(\alpha)}(x - y, t + s)$$

has a reproducing property for \mathbf{b}_α^p with $1 \leq p < \infty$.

In the case of the strip domain H_T ($0 < T < \infty$), we consider the following kernel: for $(x, t), (y, s) \in H_T$,

$$\begin{aligned} R_{\alpha, T}(x, t; y, s) &:= \sum_{j=0}^{\infty} R_\alpha(x, t + jT; y, s + jT) \\ &= -2 \sum_{j=0}^{\infty} \partial_t W^{(\alpha)}(x - y, s + t + 2jT), \end{aligned}$$

which turns out to be the α -parabolic Bergman kernel on H_T .

Lemma 5.1. *Let $(x, t) \in H_T$ be fixed. Then $R_{\alpha, T}(x, t; \cdot, \cdot) \in L^q(H_T)$ for $1 < q \leq \infty$.*

Proof. Let $j \geq 1$. Then by (2.3) in Lemma 2.2, we have

$$\begin{aligned} \|R_{\alpha, T}(x, t + jT; \cdot, \cdot)\|_{L^q(\mathbf{R}^n \times (jT, jT+T))} &= 2 \|\partial_t W^{(\alpha)}\|_{L^q(\mathbf{R}^n \times (t+2jT, t+2jT+T))} \\ &\leq CT^{1/q} (jT)^{-\frac{n(1-1/q)}{2\alpha} - 1}. \end{aligned}$$

Thus, by [3, Lemma 6.1],

$$\begin{aligned} & \|R_{\alpha,T}(x, t; \cdot, \cdot)\|_{L^q(H_T)} \\ & \leq \|R_{\alpha}(x, t; \cdot, \cdot)\|_{L^q(H)} + CT^{1/q} \sum_{j=1}^{\infty} (jT)^{-\frac{n(1-1/q)}{2\alpha}-1} < \infty. \end{aligned}$$

□

Thus we can define the integral operator

$$R_{\alpha,T}u(x, t) := \iint_{H_T} R_{\alpha,T}(x, t; y, s)u(y, s)dyds$$

for every $u \in L^p(H_T)$ with $1 \leq p < \infty$. Next proposition shows that the kernel $R_{\alpha,T}$ has a reproducing property for $\mathbf{b}_{\alpha}^p(H_T)$.

Proposition 5.1. *Let $1 \leq p < \infty$. Then we have*

$$(5.1) \quad R_{\alpha,T}u(x, t) = u(x, t)$$

for every $u \in \mathbf{b}_{\alpha}^p(H_T)$ and $(x, t) \in H_T$.

Proof. Let $u \in \mathbf{b}_{\alpha}^p(H_T)$ be considered to be extended to H as in (4.2). For $\delta > 0$, we put $u_{\delta}(x, t) := u(x, t + \delta)$. Then using the Huygens property, we have

$$\begin{aligned} & \iint_{H_T} u_{\delta}(y, s)(-2)\partial_t W^{(\alpha)}(x - y, t + s + 2jT)dyds \\ & = \int_{\mathbf{R}^n} \left\{ [u_{\delta}(y, s)(-2)W^{(\alpha)}(x - y, t + s + 2jT)]_{s=0}^T \right. \\ & \quad \left. - \int_0^T \partial_t u_{\delta}(y, s)(-2)W^{(\alpha)}(x - y, t + s + 2jT)ds \right\} dy \\ & = 2u_{\delta}(x, t + 2jT) - 2u_{\delta}(x, t + 2(j + 1)T) \\ & \quad + \int_0^T \frac{\partial}{\partial s} \left\{ u_{\delta}(x, t + 2s + 2jT) \right\} ds \\ & = u_{\delta}(x, t + 2jT) - u_{\delta}(x, t + 2(j + 1)T). \end{aligned}$$

Hence, by Proposition 4.1, we obtain

$$\begin{aligned} & \iint_{H_T} R_{\alpha,T}(x, t; y, s)u_{\delta}(y, s)dyds \\ & = \sum_{j=0}^{\infty} [u_{\delta}(x, t + 2jT) - u_{\delta}(x, t + 2(j + 1)T)] = u_{\delta}(x, t). \end{aligned}$$

Letting $\delta \rightarrow 0$, we have (5.1).

□

Since the kernel $R_{\alpha,T}$ is symmetric and real-valued, the integral operator $R_{\alpha,T}$ is the orthogonal projection on $L^2(H_T)$ to $\mathfrak{b}_\alpha^2(H_T)$. Therefore in particular, the operator $R_{\alpha,T}$ is bounded on $L^2(H_T)$. We call $R_{\alpha,T}$ the Bergman projection. In the next section, we discuss the boundedness for other exponents $1 < p < \infty$.

§6. L^p -boundedness of the Bergman projection

In this last section, we shall prove the boundedness of the integral operator $R_{\alpha,T}$ on $L^p(H_T)$.

Theorem 6.1. *Let $1 < p < \infty$. Then $R_{\alpha,T}$ is a bounded operator from $L^p(H_T)$ onto $\mathfrak{b}_\alpha^p(H_T)$.*

To prove the theorem, we introduce the following theorem from the interpolation theory. We quote the theorem from [5].

Theorem 6.2. [5, p.29, Theorem 1]. *Let $K \in L^2(\mathbf{R}^n)$ such that*

- (a) $\|\hat{K}\|_{L^\infty(\mathbf{R}^n)} \leq B,$
- (b) $K \in C^1(\mathbf{R}^n \setminus \{0\})$ and $|\nabla K(x)| \leq B|x|^{-n-1}$

for some $B > 0$, where \hat{K} denotes the Fourier transform of K . Then for $1 < p < \infty$, there exists a constant A_p , depending only on p, B and n , such that

$$(6.1) \quad \|K * f\|_{L^p(\mathbf{R}^n)} \leq A_p \|f\|_{L^p(\mathbf{R}^n)}$$

for every $f \in L^p(\mathbf{R}^n) \cap L^1(\mathbf{R}^n)$.

Remark 6.1. In the above theorem, if in addition $K \in L^q(\mathbf{R}^n)$, the inequality (6.1) holds for every $f \in L^p(\mathbf{R}^n)$.

Now we return to the proof. For $t > 0$, we put

$$K_{T,t}(x) := -2 \sum_{j=1}^{\infty} \partial_t W^{(\alpha)}(x, t + 2jT).$$

Lemma 6.1. *The kernel $K_{T,t}$ satisfies the condition in Theorem 6.2 with a constant B independent of $t > 0$.*

Proof. By the definition of $W^{(\alpha)}$, the Fourier transform of $W^{(\alpha)}$ satisfies

$$\hat{W}^{(\alpha)}(\xi, t) = (2\pi)^{-n/2} e^{-t|\xi|^{2\alpha}}, \quad \partial_t \hat{W}^{(\alpha)}(\xi, t) = -(2\pi)^{-n/2} |\xi|^{2\alpha} e^{-t|\xi|^{2\alpha}}.$$

Hence

$$\begin{aligned} \hat{K}_{T,t}(\xi) &= 2(2\pi)^{-n/2} |\xi|^{2\alpha} e^{-t|\xi|^{2\alpha}} \sum_{j=1}^{\infty} e^{-2jT|\xi|^{2\alpha}} \\ &= 2(2\pi)^{-n/2} e^{-t|\xi|^{2\alpha}} \frac{|\xi|^{2\alpha} e^{-2T|\xi|^{2\alpha}}}{1 - e^{-2T|\xi|^{2\alpha}}}. \end{aligned}$$

This implies that $\hat{K}_{T,t} \in L^2(\mathbf{R}^n)$, i.e., $K_{T,t} \in L^2(\mathbf{R}^n)$, and

$$|\hat{K}_{T,t}(\xi)| \leq \frac{(2\pi)^{-n/2}}{T} \sup_{s>0} \frac{se^{-s}}{1 - e^{-s}} =: B < \infty.$$

Clearly, $K_{T,t}$ is of class C^1 and by (2.2) in Lemma 2.2,

$$\begin{aligned} |\nabla K_{T,t}(x)| &\leq C \sum_{j=1}^{\infty} ((t + 2jT) + |x|^{2\alpha})^{-\frac{n+1}{2\alpha}-1} \\ &\leq \frac{C}{2T} \int_0^{\infty} ((t + s) + |x|^{2\alpha})^{-\frac{n+1}{2\alpha}-1} ds \\ &\leq \frac{C\alpha}{T(n+1)} (t + |x|^{2\alpha})^{-\frac{n+1}{2\alpha}} \leq \frac{C\alpha}{T(n+1)} |x|^{-n-1}. \end{aligned}$$

□

Proof of Theorem 6.1. We decompose $R_{\alpha,T}$ as

$$R_{\alpha,T}(x, t; y, s) = R_{\alpha}(x, t; y, s) + K_{T,t+s}(x - y).$$

For $f \in L^p(H_T) \cap L^1(H_T)$, we put $f_s(y) := f(y, s)$ and

$$\tilde{f}(y, s) := \begin{cases} f(y, s), & 0 < s < T, \\ 0, & s \geq T. \end{cases}$$

In our previous paper [3], we have shown that the integral operator R_{α} is bounded on $L^p(H)$. Then

$$\|R_{\alpha}\tilde{f}\|_{L^p(H_T)} \leq \|R_{\alpha}\| \cdot \|f\|_{L^p(H_T)}.$$

Since

$$R_{\alpha,T}f(x, t) = R_{\alpha}\tilde{f}(x, t) + \int_0^T K_{T,t+s} * f_s(x) ds,$$

the Minkowski inequality implies

$$\|R_{\alpha,T}f(\cdot, t)\|_{L^p(\mathbf{R}^n)} \leq \|R_{\alpha}\tilde{f}(\cdot, t)\|_{L^p(\mathbf{R}^n)} + \int_0^T \|K_{T,t+s} * f_s\|_{L^p(\mathbf{R}^n)} ds.$$

Here by Theorem 6.2, we have

$$\begin{aligned} \int_0^T \|K_{T,t+s} * f_s\|_{L^p(\mathbf{R}^n)} ds &\leq A_p \int_0^T \|f_s\|_{L^p(\mathbf{R}^n)} ds \\ &\leq A_p \left(\int_0^T \|f_s\|_{L^p(\mathbf{R}^n)}^p ds \right)^{1/p} \left(\int_0^T ds \right)^{1/q} \\ &\leq A_p \|f\|_{L^p(H_T)} T^{1/q}. \end{aligned}$$

Taking the $L^p(0, T)$ -norm, again by the Minkowski inequality, we obtain

$$\begin{aligned} \|R_{\alpha,T} f\|_{L^p(H_T)} &\leq \|R_{\alpha} \tilde{f}\|_{L^p(H_T)} + T A_p \|f\|_{L^p(H_T)} \\ &\leq (\|R_{\alpha}\| + T A_p) \|f\|_{L^p(H_T)}. \end{aligned}$$

This completes the proof. □

As an application, we have the following duality (cf. [3, Theorem 8.1]).

Corollary 6.1. *For $1 < p < \infty$, the following duality holds;*

$$\mathbf{b}_{\alpha}^p(H_T)' \simeq \mathbf{b}_{\alpha}^q(H_T),$$

where the pairing is given by

$$\langle f, g \rangle = \iint_{H_T} f(x, t) g(x, t) dx dt$$

for $f \in \mathbf{b}_{\alpha}^p(H_T)$ and $g \in \mathbf{b}_{\alpha}^q(H_T)$.

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