

On the Multiplicative Products of x_+^α and x_+^β

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(Received September 24, 1965)

In my previous paper [3] we examined the relationship between the different approaches of defining multiplication between distributions. We consider only distributions defined on the real line R . The definition of multiplicative product due to Y. Hirata and H. Ogata [2] is equivalent to the one given by J. Mikusiński [4]. In the sequel the multiplicative product in this sense of two distributions S, T , if it exists, will be denoted by ST . We have shown in [6] that ST exists if and only if $(\phi S) * \check{T}$, $\phi \in \mathcal{D}$, when restricting it to a neighbourhood of 0, is a bounded function continuous at 0. Another approach suggested by H. G. Tillmann runs as follows: let $\hat{S}(z)$ and $\hat{T}(z)$ be locally analytic functions corresponding to S and T respectively ([7], p. 122). Putting $\hat{S}_\varepsilon(x) = \hat{S}(x + i\varepsilon) - \hat{S}(x - i\varepsilon)$ and $\hat{T}_\varepsilon(x) = \hat{T}(x + i\varepsilon) - \hat{T}(x - i\varepsilon)$, $\varepsilon > 0$, he defined the product $S \cdot T$ to be $\lim_{\varepsilon \rightarrow 0} \hat{S}_\varepsilon \hat{T}_\varepsilon$ if it exists, or more generally the finite part of $\hat{S}_\varepsilon \hat{T}_\varepsilon$ (in Hadamard's sense) if it exists. As in my previous paper [3], we understand by $S \circ T$ the distributional limit $\lim_{\varepsilon \rightarrow 0} \hat{S}_\varepsilon \hat{T}_\varepsilon$ if it exists. We have shown in [3] that if ST exists, then $S \circ T$ exists and coincides with ST , but not conversely.

The main purpose of this paper is to make a comparison between the various multiplications indicated above when S and T are x_+^α and x_+^β respectively.

1. Preliminaries

It is shown in [6] that if $\frac{dS}{dx} T$ exists, then $S \frac{dT}{dx}$, ST exist and $\frac{d}{dx}(ST) = \frac{dS}{dx} T + S \frac{dT}{dx}$. Let \mathcal{D}'_+ be the set of all distributions with supports in the positive real axis.

PROPOSITION 1. *Let Y be the Heaviside function. Let T be $\frac{dS}{dx}$. Then YT exists if and only if there exists a neighbourhood U of 0 in R such that S is a bounded function in U and is continuous at 0. When YT exists, $YT = \frac{d}{dx}(YS) - S(0)\delta$ and especially $YT = T$ for $T \in \mathcal{D}'_+$.*

PROOF. Suppose YT exists. Then YS exists. In view of the relation:

$$(\phi T)*\check{Y} = -\phi S - \left(\frac{d\phi}{dx} S\right)*\check{Y}, \quad \phi \in \mathcal{D},$$

by taking $\phi=1$ in a neighbourhood of 0 in R , we see that S is a bounded function in a neighbourhood of 0 in R and is continuous at 0 since $(\phi T)*\check{Y}$ and $\left(\frac{d\phi}{dx} S\right)*\check{Y}$ have these properties.

Conversely if S is a bounded function in a neighbourhood of 0 in R and is continuous at 0, then YS exists, therefore we see that ϕS and $\left(\frac{d\phi}{dx} S\right)*\check{Y}$ are bounded functions in a neighbourhood of 0 in R and are continuous at 0. Hence $(\phi T)*\check{Y}$ has these properties also. Therefore YT exists, and

$$YT = YS' = (YS)' - S(0)\delta.$$

In addition, if $T \in \mathcal{D}'_+$, then we can take $S(0)=0$ and so $YT=T$. Thus the proof is complete.

REMARK. We have in [6] (p. 229) that for $S, T \in \mathcal{D}'$, $(\tau_h S)T$ exists for every $h \in R$, if and only if $(\phi S)*\check{T}$ is a continuous function in R for every $\phi \in \mathcal{D}$. Therefore $(\tau_h Y)T$ exists for every $h \in R$ if and only if T is a distributional derivative of a continuous function in R . It is also easily shown that $(\tau_h \delta)S$ exists for every $h \in R$ if and only if S is continuous in R . From Proposition 1 it is easy to construct an example such that $S \circ T$ exists, but not ST . For example, let $S=Y, T=\delta$. Then $T=\frac{dY}{dx}$, and Y is not continuous at 0, therefore $ST=Y\delta$ does not exist. On the other hand, $S \circ T = Y \circ \delta = \frac{1}{2}\delta$ ([3], p. 69).

COROLLARY. Let $T=S^{(n+1)}$, n being a non-negative integer. Then $x_+^n T$ exists if and only if there exists a neighbourhood U of 0 in R such that the restriction of S to U is a bounded function continuous at 0. When $x_+^n T$ exists, $x_+^n T = x^n (YS')^{(n)}$ and especially $x_+^n T = x^n T$ for $T \in \mathcal{D}'_+$.

PROOF. As an immediate consequence of Proposition 1, the first part of Corollary follows by the mathematical induction. If $x_+^n T$ exists,

$$x_+^n T = \sum_{k=0}^n (-1)^{n-k} (n-k)! \binom{n}{k}^2 (x_+^k S')^{(k)},$$

and

$$(x_+^k S')^{(k)} = \begin{cases} ((x_+^k S)' - kx_+^{k-1} S)^{(k)} = (((Yx^k)S)' - k(Yx^{k-1})S)^{(k)} \\ = ((Yx^k)S' + k(Yx^{k-1})S - k(Yx^{k-1})S)^{(k)} = (x^k(YS'))^{(k)} & \text{for } k \neq 0, \\ YS' & \text{for } k = 0. \end{cases}$$

Hence we have $x_+^n T = x^n(YS')^{(n)}$. In addition, if $T \in \mathcal{D}'_+$, $YS' = S'$ by Proposition 1 and so $x_+^n T = x^n T$.

We note that $x_+^\alpha x^m = x_+^{\alpha+m}$ for any non-negative integer m . In fact, $x_+^\alpha x^m$ exists since $x^m \in \mathcal{E}$. We have for any $\phi \in \mathcal{D}$

$$\langle x_+^\alpha x^m, \phi \rangle = \langle x_+^\alpha, x^m \phi \rangle = \text{Pf} \int_0^\infty x^\alpha x^m \phi dx = \text{Pf} \int_0^\infty x^{\alpha+m} \phi dx = \langle x_+^{\alpha+m}, \phi \rangle,$$

where Pf denotes the finite part of the integral. Thus $x_+^\alpha x^m = x_+^{\alpha+m}$.

Let $Y_\alpha = \frac{x_+^{\alpha-1}}{\Gamma(\alpha)}$ for $\alpha \neq 0, -1, -2, \dots$ and $= \delta^{(n)}$ for a non-positive integer $-n$ ([1], p. 64).

PROPOSITION 2. *If ST exists for $S, T \in \mathcal{D}'_+$, then $(Y_\alpha * S)T$ exists also for $\text{Re}(\alpha) > 0$.*

PROOF. $S*(\phi T)^\vee, \phi \in \mathcal{D}$, is a bounded function in a neighbourhood of 0 in R and is continuous at 0. On the other hand $x_+^{\alpha-1}$ is locally summable and is a C^∞ -function in $R \setminus \{0\}$. Therefore $(Y_\alpha * S)*(\phi T)^\vee$ is a continuous function near 0. This implies that $(Y_\alpha * S)T$ exists.

REMARK. If $\text{Re}(\alpha) = 0$ and $\alpha \neq 0$, $(Y_\alpha * S)T$ does not exist in general even if ST exists. In fact, let X be the set of all the continuous functions S with support in $[0, 1]$ and let $T = \delta$. Then $ST = S(0)\delta$ exists. Suppose $(Y_\alpha * S)\delta$ exists for every $S \in X$. Then there exists a neighbourhood $U = \{t; |t| < A\}$ such that $Y_\alpha * S$ is a bounded function $f_S(t)$ in U . Since X is a Banach space, we can take the same U for every $S \in X$ and $\text{ess. sup} |f_S(t)| \leq K \|S\|$, where K is a positive constant and $\|S\|$ denotes $\sup |S(t)|$. This may be shown as in the proof of Proposition 2 in [3] (p. 53), so the proof is omitted. Using Banach-Steinhaus theorem we can find a point $x_0, 0 < x_0 < A$, such that

$$(*) \quad \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h f_S(x_0 + t) dt$$

exists for every $S \in X$. $(*)$ is the value of the distribution $f_S(t)$ at x_0 which we shall also denote by $f_S(x_0)$. Then

$$|f_S(x_0)| \leq K \|S\|.$$

Therefore we can find a function $F(t)$ of bounded variation such that

$$f_S(x_0) = \int_0^1 S(t) dF(t).$$

Let S be any $\phi \in \mathcal{D}$ with support in $(0, x_0)$. Then

$$\int_0^{x_0} \frac{(x_0 - t)^{\alpha - 1}}{\Gamma(\alpha)} \phi(t) dt = \int_0^{x_0} \phi(t) dF(t).$$

Hence we have

$$-\frac{(x_0 - t)^\alpha}{\Gamma(\alpha + 1)} = F(t) + \text{const.}$$

in $(0, x_0)$. However this is a contradiction since $(x_0 - t)^\alpha$ is not of bounded variation in $[0, x_0]$.

REMARK 2. Proposition 2 does not hold in general for $S \circ T$. This will follow from Theorem 2 below.

L. Schwartz has noticed in [5] (p. 39) that the value $\text{Pf} \int_0^\infty x^\alpha \phi(x) dx, \phi \in \mathcal{D}$, is invariant by change of the variable, but when α is a negative integer the statement does not hold in general. Here we note that if $h(x)$ is a C^∞ -function on $[0, a]$ and n is a positive integer, then

$$\text{Pf} \int_0^a \frac{h(x)}{x^n} dx = \frac{h^{(n-1)}(0)}{(n-1)!} \log t + \text{Pf} \int_0^{\frac{a}{t}} \frac{h(tx)}{t^{n-1}x^n} dx, \quad t > 0.$$

2. The product $x_+^\alpha x_+^\beta$

It follows from Proposition 5 in [6] (p. 229) that the product $x_+^\alpha x_+^\beta$ exists if and only if, for any $\phi \in \mathcal{D}$, there exists a zero neighbourhood in which $\phi x_+^\alpha * (x_+^\beta)^\vee$ is a bounded function continuous at 0. In this case $\langle x_+^\alpha x_+^\beta, \phi \rangle = (\phi x_+^\alpha * (x_+^\beta)^\vee)(0)$. We note that

$$(\phi x_+^\alpha * (x_+^\beta)^\vee)(t) = \begin{cases} \text{Pf} \int_t^\infty \phi(x) x^\alpha (x-t)^\beta dx = \text{Pf} \int_0^\infty \phi(x+t) (x+t)^\alpha x^\beta dx & \text{for } t > 0, \\ \text{Pf} \int_0^\infty \phi(x) x^\alpha (x-t)^\beta dx & \text{for } t < 0. \end{cases}$$

PROPOSITION 3. If $\text{Re}(\alpha + \beta) > -1$, then $x_+^\alpha x_+^\beta$ exists and equals $x_+^{\alpha + \beta}$.

PROOF. Let ϕ be any element of \mathcal{D} . We may assume that $\text{supp} \phi \subset [a, b]$ with $b > 0$.

Consider first the case $\text{Re}(\beta) > 0$. If $t > 0$, we have $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t) =$

$\int_t^b \phi(x)x^{\alpha+\beta}\left(1-\frac{t}{x}\right)^\beta dx$. Since $\operatorname{Re}(\alpha+\beta) > -1$, we have $\left|x^{\alpha+\beta}\left(1-\frac{t}{x}\right)^\beta\right| \leq x^{\operatorname{Re}(\alpha+\beta)}$ for $x \geq t$, where $\int_0^b x^{\operatorname{Re}(\alpha+\beta)}|\phi(x)| dx < \infty$. Therefore $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t)$ tends to $\int_0^b \phi(x)x^{\alpha+\beta} dx = \langle x_+^{\alpha+\beta}, \phi \rangle$ as $t \rightarrow 0$. If $t < 0$, we have $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t) = \operatorname{Pf} \int_0^{t'} \phi(x)x^\alpha(t+t')^\beta dx + \int_{t'}^b \phi(x)x^\alpha(x+t')^\beta dx$ with $t' = -t$. Since $|\int_{t'}^b \phi(x)x^\alpha(x+t')^\beta dx| \leq 2^{\operatorname{Re}(\beta)} \int_{t'}^b x^{\operatorname{Re}(\alpha+\beta)}|\phi(x)| dx < \infty$ for sufficiently small t' , it follows that $\lim_{t' \rightarrow 0} \int_{t'}^b \phi(x)x^\alpha(x+t')^\beta dx = \int_0^b \phi(x)x^{\alpha+\beta} dx = \langle x_+^{\alpha+\beta}, \phi \rangle$. On the other hand, after a change of variable $x \rightarrow xt'$, we have for $\alpha \neq$ a negative integer

$$\begin{aligned} \lim_{t' \rightarrow 0} \operatorname{Pf} \int_0^{t'} \phi(x)x^\alpha(x+t')^\beta dx &= \lim_{t' \rightarrow 0} \operatorname{Pf} \int_0^1 \phi(xt')(xt')^\alpha(xt'+t')^\beta t' dx \\ &= \lim_{t' \rightarrow 0} t'^{\alpha+\beta+1} \operatorname{Pf} \int_0^1 \phi(xt')x^\alpha(x+1)^\beta dx = 0, \end{aligned}$$

and for $\alpha =$ a negative integer

$$\lim_{t' \rightarrow 0} \operatorname{Pf} \int_0^{t'} \phi(x)x^\alpha(x+t')^\beta dx = 0.$$

Therefore $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t)$ tends to $\langle x_+^{\alpha+\beta}, \phi \rangle$ as $t \rightarrow 0$. Consequently $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t)$ is continuous at 0 and has the limit $\langle x_+^{\alpha+\beta}, \phi \rangle$.

Similarly in the case $\operatorname{Re}(\alpha) > 0$.

Next consider the case $-1 < \operatorname{Re}(\alpha), \operatorname{Re}(\beta) \leq 0$. If $t > 0$, $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t) = \int_t^b \phi(x)x^\alpha(x-t)^\beta dx = \int_0^{b-t} \phi(x+t)(x+t)^\alpha x^\beta dx$ and $|(x+t)^\alpha x^\beta| \leq x^{\operatorname{Re}(\alpha+\beta)}$ for $x \geq 0$. Since $\operatorname{Re}(\alpha+\beta) > -1$, $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t)$ tends to $\int_0^b \phi(x)x^{\alpha+\beta} dx = \langle x_+^{\alpha+\beta}, \phi \rangle$ as $t \rightarrow 0$. If $t < 0$, then $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t) = \int_0^b \phi(x)x^\alpha(x-t)^\beta dx$ and $|x^\alpha(x-t)^\beta| \leq x^{\operatorname{Re}(\alpha+\beta)}$. Since $\operatorname{Re}(\alpha+\beta) > -1$, $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t)$ tends to $\int_0^b \phi(x)x^{\alpha+\beta} dx = \langle x_+^{\alpha+\beta}, \phi \rangle$ as $t \rightarrow 0$. Consequently $(\phi x_+^\alpha * (x_+^\beta)^\vee)(t)$ is continuous at 0 and has the limit $\langle x_+^{\alpha+\beta}, \phi \rangle$. Thus, $x_+^\alpha x_+^\beta$ exists and equals $x_+^{\alpha+\beta}$, which was to be proved.

PROPOSITION 4. *If $\operatorname{Re}(\alpha+\beta) \leq -1$, then $x_+^\alpha x_+^\beta$ does not exist.*

PROOF. We put

$$g(x) = \begin{cases} x^\alpha & \text{for } x \geq 1, \\ 0 & \text{for } x < 1, \end{cases}$$

and $h(x) = x_+^\alpha - g(x)$, where $g(x)x_+^\beta$ always exists.

(a) Consider the case where $\operatorname{Re}(\alpha + \beta) = -1$ and $\operatorname{Re}(\alpha), \operatorname{Re}(\beta) \geq -1$ but $\alpha, \beta \neq -1$. In the case $t > 0$, by the substitution $xs = t$, we have

$$(h(x) * (x_+^\beta)^\vee)(t) = t^{\alpha + \beta + 1} \operatorname{Pf} \int_t^1 s^{-(\alpha + \beta + 2)} (1 - s)^\beta ds.$$

Here if $\operatorname{Im}(\alpha + \beta) = 0$,

$$|(h(x) * (x_+^\beta)^\vee)(t)| = \left| \int_t^1 \frac{(1 - s)^{\beta + 1}}{s} ds + \frac{(1 - t)^{\beta + 1}}{\beta + 1} \right| \rightarrow \infty$$

as $t \rightarrow 0$. Thus $x_+^\alpha x_+^\beta$ does not exist. If $\operatorname{Im}(\alpha + \beta) \neq 0$,

$$\begin{aligned} (h(x) * (x_+^\beta)^\vee)(t) &= t^{\alpha + \beta + 1} \left[\int_t^{\frac{1}{2}} s^{-(\alpha + \beta + 2)} ((1 - s)^\beta - 1) ds - \frac{2^{\alpha + \beta + 1}}{\alpha + \beta + 1} \right. \\ &\quad \left. + \operatorname{Pf} \int_{\frac{1}{2}}^1 s^{-(\alpha + \beta + 2)} (1 - s)^\beta ds \right] + \frac{1}{\alpha + \beta + 1}, \end{aligned}$$

where for $\alpha \neq 0$ the expression in the brackets tends to $B(-\alpha - \beta - 1, \beta + 1)$ as $t \rightarrow 0$, hence $(h(x) * (x_+^\beta)^\vee)(t)$ is not continuous at 0. Thus $x_+^\alpha x_+^\beta$ does not exist. For $\alpha = 0$, $x_+^0 x_+^\beta = \frac{1}{\beta + 1} Y(x_+^{\beta + 1})$, where $x_+^{\beta + 1}$ is not continuous at 0.

By Proposition 1, $x_+^\alpha x_+^\beta$ does not exist.

(b) Consider the case where $\operatorname{Re}(\alpha + \beta) = -1$ and α, β are not negative integers. Since $\operatorname{Re}(\alpha + \beta + 1) = 0$, we may assume $\operatorname{Re}(\alpha) < 0$. Hence there is a positive integer n such that $-n \leq \operatorname{Re}(\alpha) < -n + 1$, that is, $-1 \leq \operatorname{Re}(\alpha + n - 1) < 0$ and $-1 < \operatorname{Re}(\beta - n + 1) \leq 0$. Suppose $x_+^\alpha x_+^\beta$ exists, then $x_+^{\alpha + n - 1} x_+^{\beta - n + 1}$ also exists by Remark 1 to Proposition 5 in [6] (p. 229), which contradicts the consequence of (a). Therefore $x_+^\alpha x_+^\beta$ does not exist in this case.

(c) Consider the case where $\operatorname{Re}(\alpha + \beta) = -1$ and α is a negative integer $-n$. We put $\beta = n - 1 + \tau i$. Let $\tau = 0$. Suppose $x_+^{-n} x_+^{n-1}$ exists, then $x_+^{-n} (x^{n-1} Y) = (x_+^{-n} x^{n-1}) Y = x_+^{-1} Y$ also exists, contradicting Proposition 1. If $\tau \neq 0$, by the substitution $xs = t$, we have

$$\begin{aligned} (h(x) * (x_+^{n-1+\tau i})^\vee)(t) &= t^{\tau i} \int_t^1 s^{-1-\tau i} (1 - s)^{n-1+\tau i} ds \\ &= t^{\tau i} \left[\int_t^{\frac{1}{2}} s^{-1-\tau i} ((1 - s)^{n-1+\tau i} - 1) ds - \frac{2^{\tau i}}{\tau i} + \int_{\frac{1}{2}}^1 s^{-1-\tau i} (1 - s)^{n-1+\tau i} ds \right] + \frac{1}{\tau i}. \end{aligned}$$

Since the expression in the brackets tends to $B(-\tau i, n + \tau i)$ as $t \rightarrow 0$, $(h(x) * (x_+^{n-1+\tau i})^\vee)(t)$ is not continuous at 0. Thus $x_+^\alpha x_+^\beta$ does not exist.

(d) Finally, consider the case $\operatorname{Re}(\alpha + \beta) < -1$. Let α be not a negative

integer. There exists a complex number γ such that $\operatorname{Re}(\alpha + \beta + \gamma) = -1$ and $\operatorname{Im}(\alpha + \gamma) \neq 0$. According to Proposition 2, if $x_+^\alpha x_+^\beta$ exists, then $x_+^{\alpha+\gamma} x_+^\beta$ exists from the equation:

$$\frac{x_+^\alpha}{\Gamma(\alpha+1)} * \frac{x_+^{\gamma-1}}{\Gamma(\gamma)} = \frac{x_+^{\alpha+\gamma}}{\Gamma(\alpha+\gamma+1)}.$$

Similarly for the case where β is not a negative integer. If α, β are negative integers $-m, -n$ respectively, we have the equations $x_+^{-m} x_+^{m-1} = x_+^{-1}$, $x_+^{-n} x_+^n = Y$. Assuming $x_+^{-m} x_+^{-n}$ exists, then $x_+^{-1} Y$ would exist, which contradicts Proposition 1.

Thus the proof is complete.

As a consequence of Propositions 3 and 4, we have

THEOREM 1. *If and only if $\operatorname{Re}(\alpha + \beta) > -1$, $x_+^\alpha x_+^\beta$ exists and equals $x_+^{\alpha+\beta}$.*

3. Conditions for the existence of $x_+^\alpha \circ x_+^\beta$

From Theorem 1 in [3] and Theorem 1, $x_+^\alpha \circ x_+^\beta$ exists in the case $\operatorname{Re}(\alpha + \beta) > -1$ and $x_+^\alpha \circ x_+^\beta = x_+^{\alpha+\beta}$. In the sequel we consider the multiplicative product $x_+^\alpha \circ x_+^\beta$ in the case $\operatorname{Re}(\alpha + \beta) \leq -1$. There exists a positive integer p such that $-p-1 < \operatorname{Re}(\alpha + \beta) \leq -p$. Let $S = x_+^\alpha$ and $T = x_+^\beta$. Then we have for any $\phi \in \mathcal{D}$

$$\begin{aligned} (1) \quad \langle \widehat{S}_\varepsilon \widehat{T}_\varepsilon, \phi \rangle &= \left(\int_{-\infty}^{-1} + \int_1^{\infty} \right) \widehat{S}_\varepsilon \widehat{T}_\varepsilon \phi(x) dx + \int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon \left(\phi(x) - \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} x^k \right) dx \\ &\quad + \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx. \end{aligned}$$

Case A. α, β are not integers.

As $\widehat{x_+^\alpha}(z)$ we can take

$$(2) \quad -\frac{1}{2i} \frac{1}{\sin \alpha\pi} (-z)^\alpha,$$

where $(-z)^\alpha = e^{\alpha(\log|z| + i(\arg z - \pi))}$, $0 < \arg z < 2\pi$. Then we have

$$\widehat{S}_\varepsilon \widehat{T}_\varepsilon = \frac{(x^2 + \varepsilon^2)^{\frac{\alpha+\beta}{2}}}{\sin \alpha\pi \sin \beta\pi} \sin \alpha(\pi - \theta) \sin \beta(\pi - \theta), \quad \theta = \tan^{-1} \frac{\varepsilon}{x}.$$

It is easily verified that for any integer k , $0 \leq k \leq p-1$, we have

$$\begin{aligned}
 (3) \quad \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx &= \frac{1}{\sin \alpha \pi \sin \beta \pi} \int_0^1 x^k (x^2 + \varepsilon^2)^{\frac{\alpha+\beta}{2}} f_k(\theta) dx \\
 &= \frac{\varepsilon^{\alpha+\beta+k+1}}{\sin \alpha \pi \sin \beta \pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha-\beta-k-2} \theta \cos^k \theta f_k(\theta) d\theta,
 \end{aligned}$$

where $f_k(\theta) = \sin \alpha(\pi - \theta) \sin \beta(\pi - \theta) + (-1)^k \sin \alpha \theta \sin \beta \theta$. We also note that if k is any integer such that $0 \leq k \leq p-1$ when $\alpha + \beta \neq -p$, or $0 \leq k \leq p-2$ when $\alpha + \beta = -p$, then

$$(4) \quad (\text{the finite part of } \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \text{ as } \varepsilon \rightarrow 0) = \frac{1}{\alpha + \beta + k + 1}.$$

PROPOSITION 5. *When $-2 < \text{Re}(\alpha + \beta) \leq -1$ and α, β are not integers, then $x_+^\alpha \circ x_+^\beta$ exists if and only if $\alpha - \beta$ is an odd integer, and $x_+^\alpha \circ x_+^\beta = x_+^{\alpha+\beta}$.*

PROOF. Let $\alpha + \beta \neq -1$. Let us consider the relation (1). Evidently we have

$$(5) \quad \left(\int_{-\infty}^{-1} + \int_1^{\infty} \right) \widehat{S}_\varepsilon \widehat{T}_\varepsilon \phi(x) dx = \int_1^{\infty} x^{\alpha+\beta} \phi(x) dx + o(1), \quad \text{as } \varepsilon \rightarrow 0.$$

We may put $\phi(x) - \phi(0) = x g(x)$, $g(x) \in \mathcal{E}$. Since $x \widehat{S}_\varepsilon \widehat{T}_\varepsilon$ is bounded on $|x| \leq 1$, we have

$$\begin{aligned}
 (6) \quad &\int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon (\phi(x) - \phi(0)) dx \\
 &= \frac{1}{\sin \alpha \pi \sin \beta \pi} \int_{-1}^1 x (x^2 + \varepsilon^2)^{\frac{\alpha+\beta}{2}} \sin \alpha(\pi - \theta) \sin \beta(\pi - \theta) g(x) dx \\
 &= \int_0^1 x^{\alpha+\beta+1} g(x) dx + o(1) \\
 &= \int_0^1 x^{\alpha+\beta} (\phi(x) - \phi(0)) dx + o(1), \quad \text{as } \varepsilon \rightarrow 0,
 \end{aligned}$$

and

$$\begin{aligned}
 (7) \quad &\int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx = \frac{\varepsilon^{\alpha+\beta+1}}{\sin \alpha \pi \sin \beta \pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha-\beta-2} \theta f_0(\theta) d\theta \\
 &= \frac{\varepsilon^{\alpha+\beta+1}}{\sin \alpha \pi \sin \beta \pi} \left(\int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha-\beta} \theta f_0(\theta) d\theta + \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha-\beta-2} \theta \cos^2 \theta f_0(\theta) d\theta \right) \\
 &= \frac{\varepsilon^{\alpha+\beta+1}}{\sin \alpha \pi \sin \beta \pi} \left(\int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha-\beta} \theta f_0(\theta) d\theta + \left[\frac{\sin^{-\alpha-\beta-1} \theta}{-\alpha-\beta-1} \cos \theta f_0(\theta) \right]_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \right)
 \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{\alpha + \beta + 1} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha - \beta - 1} \theta (\cos \theta f_0(\theta))' d\theta \\
 & = \frac{1}{\alpha + \beta + 1} + \frac{\varepsilon^{\alpha + \beta + 1}}{\sin \alpha \pi \sin \beta \pi} \text{Pf} \int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta - 2} \theta f_0(\theta) d\theta + o(1), \quad \text{as } \varepsilon \rightarrow 0.
 \end{aligned}$$

By calculation we shall obtain

$$(8) \quad \text{Pf} \int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta - 2} \theta f_0(\theta) d\theta = \frac{4\alpha\beta \cos(\alpha - \beta) \frac{\pi}{2}}{(\alpha + \beta + 1)(\alpha + \beta)} \int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta} \theta g(\theta) d\theta,$$

where $g(\theta) = \cos(\alpha - \beta) \left(\frac{\pi}{2} - \theta \right)$.

Now we show that $\int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta} \theta g(\theta) d\theta \neq 0$. To this end we assume $\int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta} \theta g(\theta) d\theta = 0$ and we shall deduce a contradiction. By calculation in the same way as before

$$\int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta} \theta g(\theta) d\theta = \frac{4(\alpha - 1)(\beta - 1)}{(\alpha + \beta - 1)(\alpha + \beta - 2)} \int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta + 2} \theta g(\theta) d\theta.$$

If $\int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta} \theta g(\theta) d\theta = 0$, then $\int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta + 2n} \theta g(\theta) d\theta = 0$ for every non-negative integer n , hence $\int_0^{\frac{\pi}{2}} P(\sin^2 \theta) \sin^{-\alpha - \beta} \theta g(\theta) d\theta = 0$ for any polynomial $P(x)$. Then, by the approximation theorem of Stone-Weierstrass we conclude that $\int_0^{\frac{\pi}{2}} \psi(\theta) \sin^{-\alpha - \beta} \theta g(\theta) d\theta = 0$ for any $\psi(\theta) \in C_{[0, \frac{\pi}{2}]}$. Therefore $\sin^{-\alpha - \beta} \theta g(\theta) \equiv 0$, which is a contradiction.

Consequently, from the relations (1), (5), (6), (7) and (8) we obtain

$$\begin{aligned}
 \langle \widehat{S}_\varepsilon \widehat{T}_\varepsilon, \phi \rangle & = \langle x_+^{\alpha + \beta}, \phi \rangle + \frac{\varepsilon^{\alpha + \beta + 1}}{\sin \alpha \pi \sin \beta \pi} \frac{4\alpha\beta \cos(\alpha - \beta) \frac{\pi}{2}}{(\alpha + \beta + 1)(\alpha + \beta)} \int_0^{\frac{\pi}{2}} \sin^{-\alpha - \beta} \theta g(\theta) d\theta \\
 & \quad + o(1) \quad \text{as } \varepsilon \rightarrow 0.
 \end{aligned}$$

Thus $x_+^\alpha \circ x_+^\beta$ exists only in the case where $\alpha - \beta$ is an odd integer.

Next, let $\alpha + \beta = -1$. As before, we have for any $\phi \in \mathcal{D}$

$$\begin{aligned}
 \langle \widehat{S}_\varepsilon \widehat{T}_\varepsilon, \phi \rangle & = \int_0^1 x^{-1} (\phi(x) - \phi(0)) dx + \int_{-1}^\infty x^{-1} \phi(x) dx + \phi(0) \int_{-1}^1 \widehat{S}_\varepsilon(x) \widehat{T}_\varepsilon(x) dx + o(1) \\
 & = \langle x_+^{-1}, \phi \rangle + \phi(0) \int_{-1}^1 \widehat{S}_\varepsilon(x) \widehat{T}_\varepsilon(x) dx + o(1), \quad \text{as } \varepsilon \rightarrow 0.
 \end{aligned}$$

By (3)

$$\begin{aligned}
 (9) \quad \int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx &= \frac{1}{\sin \alpha\pi \sin \beta\pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{1}{\sin \theta} f_0(\theta) d\theta \\
 &= \frac{\cos(\alpha-\beta) \frac{\pi}{2}}{\sin \alpha\pi \sin \beta\pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{\cos(\alpha-\beta) \left(\frac{\pi}{2} - \theta\right)}{\sin \theta} d\theta \\
 &= \left(\log 2 + \frac{2}{\cos(\alpha-\beta) \frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \frac{\sin(\alpha-\beta) \frac{\theta}{2} \sin(\alpha-\beta) \left(\frac{\pi}{2} - \frac{\theta}{2}\right)}{\sin \theta} d\theta \right) \\
 &\quad - \log \varepsilon + o(1), \quad \text{as } \varepsilon \rightarrow 0.
 \end{aligned}$$

Hence it follows that $x_+^\alpha \circ x_+^\beta$ does not exist.

Consequently, when $-2 < \operatorname{Re}(\alpha + \beta) \leq -1$ and α, β are not integers, then $x_+^\alpha \circ x_+^\beta$ exists if and only if $\alpha - \beta$ is an odd integer. From the foregoing proof we see that $x_+^\alpha \circ x_+^\beta = x_+^{\alpha+\beta}$ if the left hand side exists. Thus the proof is complete.

PROPOSITION 6. *If $\operatorname{Re}(\alpha + \beta) \leq -2$ and α, β are not integers, $x_+^\alpha \circ x_+^\beta$ does not exist.*

PROOF. When $\alpha + \beta$ is not a negative integer, we can take a positive integer $p \geq 2$ such that $-p - 1 < \operatorname{Re}(\alpha + \beta) \leq -p$. Then we have for any $\phi \in \mathcal{D}$

$$\begin{aligned}
 \langle \widehat{S}_\varepsilon \widehat{T}_\varepsilon, \phi \rangle &= \int_1^\infty x^{\alpha+\beta} \phi(x) dx + \int_0^1 x^{\alpha+\beta} \left(\phi(x) - \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} x^k \right) dx \\
 &\quad + \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx + o(1), \quad \text{as } \varepsilon \rightarrow 0,
 \end{aligned}$$

where

$$\begin{aligned}
 (10) \quad \int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx &= \frac{1}{\alpha + \beta + 1} + \frac{\varepsilon^{\alpha+\beta+1}}{\sin \alpha\pi \sin \beta\pi} \frac{4\alpha\beta \cos(\alpha-\beta) \frac{\pi}{2}}{(\alpha + \beta + 1)(\alpha + \beta)} \\
 &\quad \times \int_0^{\frac{\pi}{2}} \sin^{-\alpha-\beta} \theta \cos(\alpha-\beta) \left(\frac{\pi}{2} - \theta\right) d\theta + o(1), \quad \text{as } \varepsilon \rightarrow 0,
 \end{aligned}$$

and

$$\begin{aligned}
 (11) \quad \int_{-1}^1 x \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx &= \frac{\varepsilon^{\alpha+\beta+2}}{\sin \alpha\pi \sin \beta\pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \sin^{-\alpha-\beta-3} \theta \cos \theta f_1(\theta) d\theta \\
 &= \frac{1}{\alpha+\beta+2} + \frac{\varepsilon^{\alpha+\beta+2}}{\sin \alpha\pi \sin \beta\pi} \text{Pf} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-\beta-3} \theta \cos \theta f_1(\theta) d\theta + o(1) \\
 &= \frac{1}{\alpha+\beta+2} + \frac{\varepsilon^{\alpha+\beta+2}}{\sin \alpha\pi \sin \beta\pi} \frac{4\alpha\beta(\alpha-\beta) \sin(\alpha-\beta) \frac{\pi}{2}}{(\alpha+\beta+2)(\alpha+\beta+1)(\alpha+\beta)} \\
 &\quad \times \int_0^{\frac{\pi}{2}} \sin^{-\alpha-\beta} \theta \cos(\alpha-\beta) \left(\frac{\pi}{2} - \theta \right) d\theta + o(1), \quad \text{as } \varepsilon \rightarrow 0.
 \end{aligned}$$

Since $\int_0^{\frac{\pi}{2}} \sin^{-\alpha-\beta} \theta \cos(\alpha-\beta) \left(\frac{\pi}{2} - \theta \right) d\theta \neq 0$ (see the proof of Proposition 5), and $\cos(\alpha-\beta) \frac{\pi}{2}$, $(\alpha-\beta) \sin(\alpha-\beta) \frac{\pi}{2}$ do not vanish simultaneously, it follows from the equations (10), (11) that $x_+^\alpha \circ x_+^\beta$ does not exist.

Next we suppose that $\alpha+\beta = -p$, p being a positive integer. Owing to the equation (3) we have

$$\begin{aligned}
 (12) \quad \int_{-1}^1 x^{p-1} \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx &= \frac{1}{\sin \alpha\pi \sin \beta\pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} f_{p-1}(\theta) d\theta \\
 &= \frac{1}{\sin \alpha\pi \sin \beta\pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} (f_{p-1}(\theta) - f_{p-1}(0)) d\theta \\
 &\quad + \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} d\theta
 \end{aligned}$$

and

$$(13) \quad \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} d\theta = \begin{cases} -\log \varepsilon + o(1) & \text{for } p=2, \\ -\log \varepsilon + (p-2) \int_0^{\frac{\pi}{2}} \cos^{p-3} \theta \sin \theta \log \sin \theta d\theta + o(1) & \text{for } p \geq 3, \text{ as } \varepsilon \rightarrow 0. \end{cases}$$

Consequently, since ϕ is arbitrary, it follows that $x_+^\alpha \circ x_+^\beta$ does not exist. Thus the proof is complete.

Case B. α, β are integers.

When n is an integer, we can take as $\widehat{x_+^n}(z)$

$$(14) \quad -\frac{1}{2\pi i} z^n \text{Log}(-z) = -\frac{1}{2\pi i} (\log |z| + i(\arg z - \pi)),$$

where $0 < \arg z < 2\pi$.

Let $S = x_+^{-n}$ and $T = x_+^{-p}$, where n, p are integers such that $n \geq 0, p \geq 1$. Then we can write

$$\begin{aligned} \widehat{S}_\varepsilon \widehat{T}_\varepsilon &= \frac{1}{\pi^2} |z_\varepsilon|^{-p} ((\theta - \pi) \cos n\theta - \sin n\theta \log |z_\varepsilon|) \\ &\quad \times ((\theta - \pi) \cos(n-p)\theta + \sin(n-p)\theta \log |z_\varepsilon|), \end{aligned}$$

where $z_\varepsilon = x + i\varepsilon$ and $\theta = \tan^{-1} \frac{\varepsilon}{x}$.

We also note that for any integer $k, 0 \leq k \leq p-2$, we have

$$(15) \quad \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx = \frac{\varepsilon^{k-p+1}}{\pi^2} \int_{\tan^{-1} \varepsilon}^{\pi - \tan^{-1} \varepsilon} \sin^{p-k-2} \theta \cos^k \theta ((\theta - \pi)^2 \cos n\theta \cos(n-p)\theta - \sin n\theta \sin(n-p)\theta (\log |z_\varepsilon|)^2 - (\theta - \pi) \sin p\theta \log |z_\varepsilon|) d\theta.$$

And it is easy to see that

$$(16) \quad (\text{the finite part of } \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \text{ as } \varepsilon \rightarrow 0) = \frac{1}{-p+k+1}.$$

With the aid of these relations we can show the following

PROPOSITION 7. *In the case $\operatorname{Re}(\alpha + \beta) \leq -1$, where $\alpha = -n$ and $\beta = n-p$ are integers such that $n \geq 0, p \geq 1$, $x_+^\alpha \circ x_+^\beta$ does not exist.*

PROOF. For any $\phi \in \mathcal{D}$, we can write

$$\begin{aligned} \langle \widehat{S}_\varepsilon \widehat{T}_\varepsilon, \phi \rangle &= \int_{-1}^\infty x^{-p} \phi(x) dx + \int_0^1 x^{-p} \left(\phi(x) - \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} x^k \right) dx \\ &\quad + \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx + o(1), \quad \text{as } \varepsilon \rightarrow 0. \end{aligned}$$

Here from (15) we obtain

$$\begin{aligned} (17) \quad \int_{-1}^1 x^{p-1} \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx &= \frac{1}{\pi^2} \int_{\tan^{-1} \varepsilon}^{\pi - \tan^{-1} \varepsilon} \frac{\cos^{p-1} \theta}{\sin \theta} ((\theta - \pi)^2 \cos n\theta \cos(n-p)\theta - (\theta - \pi) \sin p\theta \log |z_\varepsilon|) d\theta \\ &= \frac{2}{\pi} \int_{\tan^{-1} \varepsilon}^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} \left(\left(\frac{\pi}{2} - \theta \right) \cos n\theta \cos(n-p)\theta + \frac{1}{2} \sin p\theta \log |z_\varepsilon| \right) d\theta \\ &= \left(\frac{1}{\pi} \int_0^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} \sin p\theta d\theta - 1 \right) \log \varepsilon + \frac{2}{\pi} \operatorname{Pf} \int_0^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} \left(\frac{\pi}{2} - \theta \right) \cos n\theta \end{aligned}$$

$$\times \cos(n-p)\theta d\theta - \frac{1}{\pi} \int_0^{\frac{\pi}{2}} \frac{\cos^{p-1}\theta}{\sin \theta} \sin p\theta \log \sin \theta d\theta + o(1), \quad \text{as } \varepsilon \rightarrow 0.$$

Since the coefficient of $\log \varepsilon$ is $-\frac{1}{2}$ and ϕ is arbitrary, $x_+^\alpha \circ x_+^\beta$ does not exist, which completes the proof.

Case C. Either α or β is an integer.

Let β be an integer n but α be not an integer. Let $S = x_+^\alpha$ and $T = x_+^n$, where $-p-1 < \text{Re}(\alpha+n) \leq -p$ for some integer $p \geq 1$. From (2) and (14) we have, for any integer k such that $0 \leq k \leq p-1$,

$$(18) \quad \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx = \frac{\varepsilon^{\alpha+n+k+1}}{\pi \sin \alpha\pi} \int_{\tan^{-1}\varepsilon}^{\pi-\tan^{-1}\varepsilon} \sin^{-\alpha-n-k-2}\theta \cos^k \theta \sin \alpha(\theta-\pi) \\ \times ((\theta-\pi) \cos n\theta - \sin n\theta \log \sin \theta) d\theta \\ + \frac{\varepsilon^{\alpha+n+k+1} \log \varepsilon}{\pi \sin \alpha\pi} \int_{\tan^{-1}\varepsilon}^{\pi-\tan^{-1}\varepsilon} \sin^{-\alpha-n-k-2}\theta \cos^k \theta \sin \alpha(\theta-\pi) \sin n\theta d\theta$$

and

$$(19) \quad (\text{the finite part of } \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \text{ as } \varepsilon \rightarrow 0) = \frac{1}{\alpha+n+k+1}.$$

PROPOSITION 8. *If $\text{Re}(\alpha+\beta) \leq -1$, where β is an integer n but α is not an integer, then $x_+^\alpha \circ x_+^\beta$ does not exist.*

PROOF. In the same way as in the proof of Proposition 5, we have

$$\langle \widehat{S}_\varepsilon \widehat{T}_\varepsilon, \phi \rangle = \int_1^\infty x^{\alpha+n} \phi(x) dx + \int_0^1 x^{\alpha+n} \left(\phi(x) - \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} x^k \right) dx \\ + \sum_{k=0}^{p-1} \frac{\phi^{(k)}(0)}{k!} \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx + o(1), \quad \text{as } \varepsilon \rightarrow 0.$$

Here we have by (18)

$$\int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx = \frac{1}{\alpha+n+1} + \varepsilon^{\alpha+n+1} \left(\frac{\alpha+n}{\alpha+n+1} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n}\theta d\theta \right. \\ \left. + \frac{1}{\pi \sin \alpha\pi} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n-2}\theta h(\theta) d\theta \right) + \frac{\varepsilon^{\alpha+n+1} \log \varepsilon}{\pi \sin \alpha\pi} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n-2}\theta g(\theta) d\theta + o(1),$$

as $\varepsilon \rightarrow 0$,

where

$$\begin{aligned}
g(\theta) &= \sin \alpha(\theta - \pi) \sin n\theta - \sin \alpha\theta \sin n(\pi - \theta), \\
h(\theta) &= \theta(\sin \alpha(\theta - \pi) \cos n\theta + \sin \alpha\theta \cos n(\pi - \theta)) \\
&\quad - \pi(\sin \alpha(\theta - \pi) \cos n\theta + \sin \alpha\pi) - g(\theta) \log \sin \theta.
\end{aligned}$$

Furthermore we have for any non-negative integer k

$$\begin{aligned}
\frac{\varepsilon^{\alpha+n+1} \log \varepsilon}{\pi \sin \alpha\pi} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n-2} \theta g(\theta) d\theta &= \frac{\varepsilon^{\alpha+n+1} \log \varepsilon}{\pi \sin \alpha\pi} \frac{4\alpha n}{(\alpha+n+1)(\alpha+n)} \cos \frac{\alpha+n}{2} \pi \\
&\quad \times \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2}\right) d\theta \\
&= \frac{\varepsilon^{\alpha+n+1} \log \varepsilon}{\pi \sin \alpha\pi} \frac{4\alpha n}{(\alpha+n+1)(\alpha+n)} \frac{4(\alpha-1)(n-1)}{(\alpha+n-1)(\alpha+n-2)} \cdots \frac{4(\alpha-k)(n-k)}{(\alpha+n-2k+1)(\alpha+n-2k)} \\
&\quad \times \cos \frac{\alpha+n}{2} \pi \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n+2k} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2}\right) d\theta,
\end{aligned}$$

where $\int_0^{\frac{\pi}{2}} \sin^{-\alpha-n-2} \theta g(\theta) d\theta \neq 0$ for $n < 0$. Therefore $x_+^\alpha \circ x_+^n$ does not exist for any negative integer n . Consequently,

$$(20) \quad \begin{cases} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n-2} \theta g(\theta) d\theta = 0 & \text{for } n \geq 0, \\ \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2}\right) d\theta = 0 & \text{for } n \geq 1. \end{cases}$$

Next we shall show that $x_+^\alpha \circ x_+^n$ does not exist for $n \geq 0$. In this case, with the aid of (20), we obtain

$$\begin{aligned}
\int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx - \frac{1}{\alpha+n+1} &= \varepsilon^{\alpha+n+1} \left(\frac{\alpha+n}{\alpha+n+1} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta d\theta \right. \\
&\quad \left. + \frac{1}{\pi \sin \alpha\pi} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n-2} \theta h(\theta) d\theta \right) + o(1) \\
&= \varepsilon^{\alpha+n+1} \left(\frac{\alpha+n}{\alpha+n+1} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta d\theta \right. \\
&\quad \left. + \frac{1}{\pi \sin \alpha\pi} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta \left(\frac{\alpha+n}{\alpha+n+1} h(\theta) + \frac{1}{(\alpha+n+1)(\alpha+n)} h''(\theta) \right) d\theta \right) + o(1) \\
&= \begin{cases} \frac{\varepsilon^{\alpha+1}}{\pi \sin \alpha\pi} \frac{2}{\alpha+1} \cos \frac{\alpha}{2} \pi \int_0^{\frac{\pi}{2}} \sin^{-\alpha} \theta \cos \left(\theta - \frac{\pi}{2}\right) \alpha d\theta + o(1) & \text{for } n=0, \\ \frac{\varepsilon^{\alpha+n+1}}{\pi \sin \alpha\pi} \frac{4\alpha n}{(\alpha+n+1)(\alpha+n)} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta h(\theta) d\theta + o(1) & \text{for } n \geq 1, \text{ as } \varepsilon \rightarrow 0, \end{cases}
\end{aligned}$$

where

$$k(\theta) = \cos \frac{\alpha+n}{2} \pi \cdot \theta \sin(\alpha-n) \left(\theta - \frac{\pi}{2} \right) - \frac{\pi}{2} \sin((\alpha-n)\theta - \pi\alpha) \\ - \cos \frac{\alpha+n}{2} \pi \cos(\alpha-n) \left(\theta - \frac{\pi}{2} \right) \log \sin \theta.$$

Furthermore we have for $n \geq 1$

$$\int_0^{\frac{\pi}{2}} \sin^{-\alpha-n} \theta k(\theta) d\theta = \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n+2} \theta \left(\frac{\alpha+n-2}{\alpha+n-1} k(\theta) + \frac{1}{(\alpha+n-1)(\alpha+n-2)} k''(\theta) \right) d\theta \\ = \frac{4(\alpha-1)(n-1)}{(\alpha+n-1)(\alpha+n-2)} \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n+2} \theta k(\theta) d\theta \\ + \frac{2(\alpha-n)}{(\alpha+n-1)(\alpha+n-2)} \cos \frac{\alpha+n}{2} \pi \int_0^{\frac{\pi}{2}} \sin^{-\alpha-n+2} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2} \right) d\theta.$$

Consequently we obtain for $n \geq 0$

$$\int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx - \frac{1}{\alpha+n+1} = \frac{\varepsilon^{\alpha+n+1}}{\pi \sin \alpha\pi} \frac{2 \cdot 4^n n!}{(\alpha+n+1)(\alpha+n)\dots(\alpha+1)} \cos \frac{\alpha+n}{2} \pi \\ \times \int_0^{\frac{\pi}{2}} \sin^{-\alpha+n} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2} \right) d\theta + o(1), \quad \text{as } \varepsilon \rightarrow 0.$$

Suppose $\int_0^{\frac{\pi}{2}} \sin^{-\alpha+n} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2} \right) d\theta = 0$, then we have

$$\int_0^{\frac{\pi}{2}} \sin^{-\alpha+n+2k} \theta \cos(\alpha-n) \left(\theta - \frac{\pi}{2} \right) d\theta = 0 \text{ for any non-negative integer } k, \text{ which}$$

is a contradiction as shown in the same way as in the proof of Proposition 5.

Therefore $x_+^\alpha \circ x_+^n$ does not exist for any non-negative integer n .

Thus the proof is complete.

As a consequence of Propositions 5, 6, 7 and 8, we obtain

THEOREM 2. $x_+^\alpha \circ x_+^\beta$ exists if and only if $-1 < \text{Re}(\alpha + \beta)$, or $-2 < \text{Re}(\alpha + \beta) \leq -1$ and $\alpha - \beta$ is an odd integer and $\alpha, \beta \neq \pm 1, \pm 2, \pm 3, \dots$. In these cases, $x_+^\alpha \circ x_+^\beta = x_+^{\alpha+\beta}$ holds true.

4. The product $x_+^\alpha \cdot x_+^\beta$

As noticed at the outset of Section 3, $x_+^\alpha \cdot x_+^\beta$ exists in the case where $\text{Re}(\alpha + \beta) > -1$ and $x_+^\alpha \cdot x_+^\beta = x_+^\alpha \circ x_+^\beta = x_+^\alpha x_+^\beta = x_+^{\alpha+\beta}$.

THEOREM 3. $x_+^\alpha \cdot x_+^\beta$ exists for any α and β . $x_+^\alpha \cdot x_+^\beta = x_+^{\alpha+\beta}$ holds if $\alpha+\beta$ is not a negative integer, but it does not hold in general if $\alpha+\beta$ is a negative integer.

PROOF. We can immediately see that $x_+^\alpha \cdot x_+^\beta$ exists always for any α, β from our discussions given in Section 3. Let $\operatorname{Re}(\alpha+\beta) \leq -1$ and $\alpha+\beta$ be not a negative integer. We take an integer $p \geq 1$ such that $-p-1 < \operatorname{Re}(\alpha+\beta) \leq -p$. From the relations (4), (16), we have for any integer k such that $0 \leq k \leq p-1$,

$$\text{(the finite part of } \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \text{ as } \varepsilon \rightarrow 0) = \frac{1}{\alpha+\beta+k+1}.$$

Consequently if $\alpha+\beta$ is not a negative integer, $x_+^\alpha \cdot x_+^\beta = x_+^{\alpha+\beta}$ holds true.

It remains to show the last part of the theorem. Let $\alpha+\beta$ be a negative integer $-p$. In view of (4)

$$\begin{aligned} \text{the finite part of } \int_{-1}^1 x^k \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \quad \text{as } \varepsilon \rightarrow 0 \\ = \frac{1}{\alpha+\beta+k+1} \quad \text{for } 0 \leq k \leq p-2. \end{aligned}$$

If α, β are not integers, then by (3)

$$\begin{aligned} \text{the finite part of } \int_{-1}^1 x^{p-1} \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \quad \text{as } \varepsilon \rightarrow 0 \\ = \frac{1}{\sin \alpha \pi \sin \beta \pi} \int_0^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} (f_{p-1}(\theta) - f_{p-1}(0)) d\theta \\ + \int_0^{\frac{\pi}{2}} \frac{1}{\sin \theta} (\cos^{p-1} \theta - 1) d\theta + \log 2, \end{aligned}$$

where $f_{p-1}(\theta) = \sin \alpha(\pi-\theta) \sin \beta(\pi-\theta) + (-1)^{p-1} \sin \alpha \theta \sin \beta \theta$. If $\alpha = -n$, $\beta = n-p$, then we have by (17)

$$\begin{aligned} \text{the finite part of } \int_{-1}^1 x^{p-1} \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx \quad \text{as } \varepsilon \rightarrow 0 \\ = \frac{2}{\pi} \int_0^{\frac{\pi}{2}} \frac{1}{\sin \theta} \left(\left(\frac{\pi}{2} - \theta \right) \cos^{p-1} \theta \cos n\theta \cos(n-p)\theta - \frac{\pi}{2} \right) d\theta \\ - \frac{1}{\pi} \int_0^{\frac{\pi}{2}} \frac{\cos^{p-1} \theta}{\sin \theta} \sin p\theta \log \sin \theta d\theta + \log 2. \end{aligned}$$

Consequently we have

$$x_+^\alpha \cdot x_+^\beta = x_+^{\alpha+\beta} + (-1)^{\beta-1} \frac{\delta^{(n-1)}}{(n-1)!} \times (\text{the finite part of } \int_{-1}^1 \widehat{S}_\varepsilon \widehat{T}_\varepsilon dx),$$

where the last term does not vanish in general. Thus the proof is complete.

EXAMPLES. By actual calculation we can show the following formulas:

$$x_+^{-(n+1)} \cdot x_+^n = x_+^{-1} - \frac{1}{2} \left(\log 2 + 1 + \frac{1}{2} + \dots + \frac{1}{n} \right) \delta,$$

$$x_+^{-(n+2)} \cdot x_+^n = x_+^{-2} + \frac{1}{4} \left(2 \log 2 + 2 + \frac{2}{2} + \frac{2}{3} + \dots + \frac{2}{n} + \frac{1}{n+1} \right) \delta',$$

for $n=0, 1, 2, \dots$.

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