

37. A Note on the Singular Integral.

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In the present paper,¹⁾ I will give a remark about the convergence of the integral

$$(1) \quad T_m(x; f) = (2\pi)^{-\frac{1}{2}} \int_{-\infty}^{\infty} K(x-u, m) f(u) du.$$

Mr. Northrop²⁾ gave the necessary and sufficient conditions in terms of Fourier transform of $K(x, m)$ for the convergence of $T_m(x; f)$ to $f(x)$ in the mean L_2 for every function $f(x) \in L_2(-\infty, \infty)$.³⁾ And recently he treated the same problem and has given sufficient conditions for the convergence in the mean L_q in the case where $f(x)$ is the Fourier transform in L_q of some function in L_p , and necessary conditions for the convergence in the mean L_p in the case where $K(x, m)$ is the Fourier transform in L_p of some function in L_q and $f(x) \in L_q$, where $1 < p \leq 2$ and $\frac{1}{p} + \frac{1}{q} = 1$. The cases $p=1, q=\infty$ and $p=\infty, q=1$ were not treated.

We here consider the case closely related to this.

H. Hahn⁴⁾ has previously given the sufficient conditions for the convergence in the mean L_1 of $\int_{-\infty}^{\infty} K(x, u; m) f(u) du$ to $f(x) \in L_1$, but not in terms of Fourier transform.

Now consider the integral

$$f(x, m) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \frac{\sin m(x-u)}{x-u} du = (2\pi)^{-\frac{1}{2}} \int_{-m}^m F(u) e^{ixu} du,$$

where $F(x)$ is the Fourier transform of $f(x)$, or $f(x)$ is the Fourier transform of $F(x)$. If $f(x) \in L_r(r > 1)$, this converges in the mean L_r to $f(x)$. Northrop's theorem may be considered as the extension of this fact. But this fact does not hold when $f(x) \in L_1$. Therefore it will be natural to modify the mode of convergence when $f(x) \in L_1$. Concerning the above fact, I had reached the result⁵⁾ that if $f(x) \in L_1$, then

$$(2) \quad \lim_{m \rightarrow \infty} \int_{-\infty}^{\infty} \phi \{ f(x, m) - f(x) \} dx = 0,$$

where $\phi(x) = \frac{|x|}{|\log |x||^{1+\epsilon} + 1}$ ($\epsilon > 0$).

1) My former name was Tatsuo Takahashi.

2) Northrop, Note on a singular integral, I, Bull. Amer. Math. Soc. **40** (1934); II, Duke Math. Journ., **2** (1936).

3) Hereafter we write L_p instead of $L_p(-\infty, \infty)$.

4) Hahn, Wiener Denkschriften, **93** (1917), 667.

5) T. Takahashi, On the conjugate function of an integrable function and Fourier series and Fourier transforms, Sci. Rep. Tôhoku Imp. Univ. Ser. I. **25** (1936).

By this reason, I will give sufficient conditions for the validity of

$$(3) \quad \lim_{m \rightarrow \infty} \int_{-\infty}^{\infty} \phi \{ T_m(x; f) - f(x) \} dx = 0.$$

But I could not succeed to prove (3) for all $f(x) \in L_1$, but for $f(x)$ in a subclass of L_1 . Therefore the above Fourier transform theorem is not quite generalized. Our theorem runs as follows:

Let $xf(x)$ be absolutely integrable in $(-\infty, \infty)$ and there is a function $k(x, m) \in L_1$ such that

$$K(x, m) = (2\pi)^{-\frac{1}{2}} \int_{-\infty}^{\infty} k(u, m) e^{ixu} du,$$

$$(4) \quad \int_{-\infty}^{\infty} |dk(x, m)| < M, M \text{ being independent of } m,$$

(5) $\int_{-\infty}^{\infty} |k(x, m) - p(x, m)| dx$ is bounded and tends to zero as $m \rightarrow \infty$, where $p(x, m) = 1$ for $|x| < m$ and $= 0$ otherwise. Then

$$\lim_{m \rightarrow \infty} \int_{-\infty}^{\infty} \phi \{ T_m(x; f) - f(x) \} dx = 0,$$

where

$$\phi(x) = \frac{|x|}{|\log |x||^{1+\epsilon} + 1}.$$

Denote

$$\begin{aligned} \psi(x) &= \phi(x), \quad \text{for } 0 \leq x \leq 1 \text{ and } e^\epsilon \leq x < \infty, \\ &= \text{linear for } 1 \leq x \leq e^\epsilon. \end{aligned}$$

Then $\psi(x)$ is increasing and there exists a constant A such that

$$\phi(x) \leq A\psi(x), \quad \psi(x) \leq A\phi(x).$$

In the following lines A may differ on each occurrence, but represents always a constant. Since $\psi(2x) \leq A\psi(x)$, we have

$$\begin{aligned} \phi(x+y) &\leq A\psi(x+y) \leq A\psi\{2 \text{Max}(x, y)\} \\ &\leq A\{\psi(2x) + \psi(2y)\} \leq A\{\psi(x) + \psi(y)\} \leq A\{\phi(x) + \phi(y)\}. \end{aligned}$$

Thus we get

$$(6) \quad \phi(x+y) \leq A\{\phi(x) + \phi(y)\}.$$

Further we have

$$(7) \quad \phi(Ax) \leq A\phi(x).$$

From the assumption on $K(x, m)$, we have

$$\begin{aligned} (8) \quad \int_{-\infty}^{\infty} K(x-u, m) f(u) du &= (2\pi)^{-\frac{1}{2}} \int_{-\infty}^{\infty} f(u) du \int_{-\infty}^{\infty} k(v, m) e^{i(x-u)v} dv \\ &= (2\pi)^{-\frac{1}{2}} \int_{-\infty}^{\infty} k(v, m) e^{ixv} dv \int_{-\infty}^{\infty} f(u) e^{-iuv} du. \end{aligned}$$

The change of order of integration is legitimate from the absolute integrability of $k(x, m)$ and $f(x)$. Hence

$$\begin{aligned} & \phi\{T_m(x; f) - f(x)\} \\ &= \phi\left\{T_m(x; f) - \frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \frac{\sin m(x-u)}{x-u} du\right. \\ & \quad \left. + \frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \frac{\sin m(x-u)}{x-u} du - f(x)\right\} \end{aligned}$$

which does not exceed by (6)

$$\begin{aligned} & A\phi\left\{T_m(x; f) - \frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \frac{\sin m(x-u)}{x-u} du\right\} \\ & \quad + A\phi\left\{\frac{1}{\pi} \int_{-\infty}^{\infty} f(u) \frac{\sin m(x-u)}{x-u} du - f(x)\right\} \\ &= AJ_1 + AJ_2, \text{ say.} \end{aligned}$$

By (2) we get

$$\lim_{m \rightarrow \infty} \int_{-\infty}^{\infty} J_2 dx = 0.$$

By (8), we have

$$\begin{aligned} J_1 &= \phi\left\{\frac{1}{2\pi} \int_{-\infty}^{\infty} k(v, m) e^{ixv} dv \int_{-\infty}^{\infty} f(u) e^{-iuv} du - \frac{1}{2\pi} \int_{-m}^m e^{ixv} dv \int_{-\infty}^{\infty} f(u) e^{-iuv} du\right\} \\ &= \phi\left\{\frac{1}{2\pi} \int_{-\infty}^{\infty} (k(v, m) - p(v, m)) e^{ixv} dv \int_{-\infty}^{\infty} f(u) e^{-iuv} du\right\}. \end{aligned}$$

But from (4) and (5), we see that $\lim_{|v| \rightarrow \infty} k(v, m) = 0$. Using this, we have

$$\begin{aligned} & \int_{-\infty}^{\infty} (k(v, m) - p(v, m)) e^{ixv} dv \int_{-\infty}^{\infty} f(u) e^{-iuv} du \\ &= \frac{1}{ix} \int_{-\infty}^{\infty} e^{ixv} d\left\{(k(v, m) - p(v, m)) \int_{-\infty}^{\infty} f(u) e^{-iuv} du\right\} \\ &= \frac{1}{ix} \int_{-\infty}^{\infty} e^{ixv} (k(v, m) - p(v, m)) dv \int_{-\infty}^{\infty} uf(u) e^{-iuv} du \\ & \quad + \frac{1}{ix} \int_{-\infty}^{\infty} e^{ixv} \left(\int_{-\infty}^{\infty} f(u) e^{iuv} dv\right) d(k(v, m) - p(v, m)) \\ &= O\left(\frac{1}{x}\right), \end{aligned}$$

from (4) and (5).

Let

$$\int_{-\infty}^{\infty} J_1(x) = \int_B^{\infty} + \int_{-B}^B + \int_{-\infty}^{-B} = S_1 + S_2 + S_3, \text{ say } (B > 1).$$

Then by (9) and (7), we have

$$S_1 \leq A \int_B^{\infty} \phi\left(\frac{1}{x}\right) dx = A \int_B^{\infty} \frac{dx}{x(\log x)^{1+\epsilon} + 1},$$

which becomes as small as we please if we take B very large. The same holds also for S_3 .

$$S_2 = \int_{-B}^B \phi \left\{ \frac{1}{2\pi} \int_{-\infty}^{\infty} (k(v, m) - p(v, m)) e^{ixv} dv \int_{-\infty}^{\infty} f(u) e^{-iuv} du \right\} dx$$

$$\leq AB \left(\int_{-\infty}^{\infty} |k(v, m) - p(v, m)| dv \right)$$

which tends to zero as $m \rightarrow \infty$. Combining these estimations we get the required result.
