

ON GENERALIZATION OF PALEY-WIENER THEOREM FOR WEIGHTED HARDY SPACES

B.V. VINNITSKII, V.N. DILNYI

Abstract. We consider the Hardy space $H^p_\sigma(\mathbb{C}_+)$ in the half-plane with an exponential weight. In this space we study the analytic continuation from the boundary. In the previous works for the case $p \in (1, 2]$ a result on analytic continuation from the imaginary axis was obtained, and it was a generalization of Paley-Wiener theorem. But for many applications the case $p = 1$ is more interesting. For this case in the paper we obtain estimates for a function satisfying certain standard conditions.

Keywords: weighted Hardy space, Paley-Wiener theorem, angular boundary values.

Mathematics Subject Classification: 30H10, 30E20

1. INTRODUCTION

We denote by $H^p(\mathbb{C}_+)$, $1 \leq p < +\infty$, the space of functions analytic in $\mathbb{C}_+ = \{z : \operatorname{Re} z > 0\}$ obeying

$$\|f\|_{H^p} := \sup_{-\frac{\pi}{2} < \varphi < \frac{\pi}{2}} \left\{ \int_0^{+\infty} |f(re^{i\varphi})|^p dr \right\}^{1/p} < +\infty.$$

A.M. Sedletsii [1] showed that this space coincides with Hardy space $\tilde{H}^p(\mathbb{C}_+)$ of analytic in \mathbb{C}_+ functions for which

$$\|f\|_{\tilde{H}^p} = \sup_{x>0} \left\{ \int_{-\infty}^{+\infty} |f(x+iy)|^p dy \right\}^{1/p} < +\infty,$$

and the norms $\|\cdot\|_{H^p}$ and $\|\cdot\|_{\tilde{H}^p}$ are equivalent. The properties of Hardy space are described rather in detail in [2], [3]. The functions in Hardy space have angular boundary values almost everywhere on $i\mathbb{R}$ which we indicate by $f(iy)$ and $f(iy) \in L^p(\mathbb{R})$. The following Paley-Wiener theorem is well-known [3, p. 94].

Theorem 1. *Function $f_0 \in L^p(i\mathbb{R})$, $1 \leq p \leq 2$, is an angular boundary function of some function $f \in H^p(\mathbb{C}_+)$ if and only if*

$$\int_{-\infty}^{+\infty} f_0(it)e^{i\tau t} dt = 0$$

for almost all negative numbers τ .

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B.V. Vinnitskii considered [4] the following generalization of Hardy space. We denote by $H_\sigma^p(\mathbb{C}_+)$, $\sigma \geq 0$, $1 \leq p < +\infty$, the space of analytic in \mathbb{C}_+ function for which

$$\|f\|_{H_\sigma^p} := \sup_{-\frac{\pi}{2} < \varphi < \frac{\pi}{2}} \left\{ \int_0^{+\infty} |f(re^{i\varphi})|^p e^{-pr\sigma|\sin\varphi|} dr \right\}^{1/p} < +\infty.$$

The functions in this space have angular boundary values almost everywhere on $i\mathbb{R}$ which we denote by $f(iy)$ and $f(iy)e^{-\sigma|y|} \in L^p(\mathbb{R})$.

The following generalization of Paley-Wiener theorem was obtained in [5].

Theorem 2. *A function $f_0 : i\mathbb{R} \rightarrow \mathbb{C}$ such that $f_0(it)e^{-\sigma|t|} \in L^p(\mathbb{R})$, $1 < p \leq 2$, is an angular boundary function of a function $f \in H_\sigma^p(\mathbb{C}_+)$ if and only if there exists a function f_2 such that*

- 1) $f_2 \in H_{2\sigma}^p(\mathbb{C}_+)$;
- 2) $f_3(iv) := f_1(iv) + f_2(iv) \in L^p(-\infty; 0)$, $f_1(iv) := f_0(iv)e^{-\sigma v}$;
- 3) for almost each $\tau < 0$

$$\int_0^{+\infty} f_1(iv)e^{i\tau v} dv + \frac{1}{i} \int_0^{+\infty} f_2(u)e^{\tau u} du + \int_{-\infty}^0 f_3(iv)e^{i\tau v} dv = 0.$$

Theorem 1 is a particular case of Theorem 2 for the case $\sigma = 0$. In studies of cyclicity in some spaces and the properties of convolution equations (see [6], [7]) there appear an issue of validity of Theorem 2 for the case $p = 1$. It was shown in [5] that the necessary conditions of this theorem are true also for the case $p = 1$, but the question on sufficiency remains open. The aim of this paper is to describe the functions whose angular boundary functions satisfy conditions 1)-3) of the previous theorem.

2. MAIN RESULT

We obtain the following statement.

Theorem 3. *If $f_0 : i\mathbb{R} \rightarrow \mathbb{C}$, $f_0(it)e^{-\sigma|t|} \in L^1(\mathbb{R})$ and conditions 1)-3) of Theorem 2 are satisfied, then there exists analytic in \mathbb{C}_+ function f , for which function f_0 is an angular boundary function and*

$$\sup \left\{ \int_0^{+\infty} |f(re^{i\varphi})| e^{-\sigma r|\sin\varphi|} dr : \varphi \in (-\pi/2; \pi/2) \setminus (-\delta; \delta) \right\} < +\infty \quad (1)$$

for each $\delta \in (0; \pi/2)$.

The proof is based mainly on the following auxiliary statements.

Lemma 1. *If the hypothesis of Theorem 3 holds and*

$$\Xi(z) := \frac{1}{2\pi} \int_0^{+\infty} \frac{f_1(iv)}{iv - z} dv + \frac{1}{2\pi} \int_{-\infty}^0 \frac{f_3(iv)}{iv - z} dv + \frac{1}{2\pi i} \int_0^{+\infty} \frac{f_2(u)}{u - z} du,$$

then $\Xi(z) = 0$ for each $z \in \mathbb{C}_- := \{z : \operatorname{Re} z < 0\}$.

Proof. We denote

$$\eta_1(\tau) = \int_0^{+\infty} f_1(iv)e^{i\tau v} dv, \quad \eta_2(\tau) = \frac{1}{i} \int_0^{+\infty} f_2(u)e^{\tau u} du, \quad \eta_3(\tau) = \int_{-\infty}^0 f_3(iv)e^{i\tau v} dv.$$

Then it follows from Condition 3) that

$$\int_{-\infty}^0 e^{-\tau z} (\eta_1(\tau) + \eta_2(\tau) + \eta_3(\tau)) d\tau = 0, \quad \operatorname{Re} z < 0. \quad (2)$$

But by Fubini theorem we have for $\operatorname{Re} z < 0$

$$\int_{-\infty}^0 e^{-\tau z} \eta_1(\tau) d\tau = \int_0^{+\infty} f_1(iv) \int_{-\infty}^0 e^{\tau(iv-z)} d\tau dv = \int_0^{+\infty} \frac{f_1(iv)}{iv-z} dv.$$

In the same way

$$\int_{-\infty}^0 e^{-\tau z} \eta_3(\tau) d\tau = \int_{-\infty}^0 \frac{f_3(iv)}{iv-z} dv, \quad \int_{-\infty}^0 e^{-\tau z} \eta_2(\tau) d\tau = \frac{1}{i} \int_0^{+\infty} \frac{f_2(u)}{u-z} du.$$

This is why by (2) we complete the proof. \square

We introduce the notation $\mathbb{C}(\alpha; \beta) = \{z : \alpha < \arg z < \beta\}$.

Lemma 2. *If the hypothesis of Theorem 3 holds, then the angular boundary values of the function*

$$f(z) = \begin{cases} -e^{-i\sigma z} \Xi(z), & z \in \mathbb{C}(0; \pi/2), \\ -e^{-i\sigma z} (\Xi(z) - f_2(z)), & z \in \mathbb{C}(-\pi/2; 0), \end{cases}$$

coincide with function f_0 almost everywhere on $i\mathbb{R}$.

Proof. By Lemma 1 we have $\Xi(-\bar{z}) = 0$, $z \in \mathbb{C}_+$. This is why

$$\begin{aligned} \Xi(z) &= \Xi(z) - \Xi(-\bar{z}) = \frac{1}{2\pi} \int_0^{+\infty} f_1(iv) \left(\frac{1}{iv-z} - \frac{1}{iv+\bar{z}} \right) dv \\ &\quad + \frac{1}{2\pi} \int_{-\infty}^0 f_3(iv) \left(\frac{1}{iv-z} - \frac{1}{iv+\bar{z}} \right) dv + \frac{1}{2\pi i} \int_0^{+\infty} f_2(u) \left(\frac{1}{u-z} - \frac{1}{u+\bar{z}} \right) du \\ &= \frac{1}{2\pi} \int_0^{+\infty} f_1(iv) \frac{2x}{(iv-z)(iv+\bar{z})} dv + \frac{1}{2\pi} \int_{-\infty}^0 f_3(iv) \frac{2x}{(iv-z)(iv+\bar{z})} dv \\ &\quad + \frac{1}{2\pi i} \int_0^{+\infty} f_2(u) \frac{2x}{(u-z)(u+\bar{z})} du. \end{aligned}$$

The latter integral vanishes [1] on the imaginary axis except possibly the point $z = 0$. It is easy to see that

$$\frac{1}{2\pi} \int_0^{+\infty} f_1(iv) \frac{2x}{(iv-z)(iv+\bar{z})} dv = -\frac{1}{\pi} \int_0^{+\infty} f_1(iv) \frac{x}{(v-y)^2 + x^2} dv$$

is the Poisson integral and thus it possesses angular boundary values in \mathbb{C}_+ almost everywhere on $\partial\mathbb{C}_+$ and these values are equal to $-f_1(iv)$ for $v > 0$ and 0 for $v < 0$. In the same way one can show that angular boundary values in \mathbb{C}_+ on $\partial\mathbb{C}_+$ of the function

$$\frac{1}{2\pi} \int_{-\infty}^0 f_3(iv) \frac{2x}{(iv-z)(iv+\bar{z})} dv$$

are equal to $-f_3(iv)$ for $v < 0$ and vanish for $v > 0$ almost everywhere. \square

Lemma 3. *If the hypothesis of Theorem 3 holds, then the function f defined in Lemma 2 satisfies condition (1).*

Proof. It follows from Lemma 1 that for $\operatorname{Re} z > 0$

$$\begin{aligned} 0 &= \frac{1}{2\pi} \int_0^{+\infty} \frac{f_1(iv)}{iv+z} dv + \frac{1}{2\pi} \int_{-\infty}^0 \frac{f_3(iv)}{iv+z} dv + \frac{1}{2\pi i} \int_0^{+\infty} \frac{f_2(u)}{u+z} du, \\ 0 &= \frac{1}{2\pi} \int_0^{+\infty} \frac{f_1(iv)}{iv+\bar{z}} dv + \frac{1}{2\pi} \int_{-\infty}^0 \frac{f_3(iv)}{iv+\bar{z}} dv + \frac{1}{2\pi i} \int_0^{+\infty} \frac{f_2(u)}{u+\bar{z}} du. \end{aligned}$$

By the above identities we obtain that for $z = x + iy \in \mathbb{C}_+$, $y \neq 0$,

$$\begin{aligned} 0 &= \frac{1}{2\pi} \int_0^{+\infty} f_1(iv) \left(-\frac{1}{iv+\bar{z}} + \frac{x}{iy} \left(\frac{1}{iv+\bar{z}} - \frac{1}{iv+z} \right) \right) dv \\ &\quad + \frac{1}{2\pi} \int_{-\infty}^0 f_3(iv) \left(-\frac{1}{iv+\bar{z}} + \frac{x}{iy} \left(\frac{1}{iv+\bar{z}} - \frac{1}{iv+z} \right) \right) dv \\ &\quad + \frac{1}{2\pi i} \int_0^{+\infty} f_2(u) \left(-\frac{1}{u+\bar{z}} + \frac{x}{iy} \left(\frac{1}{u+\bar{z}} - \frac{1}{u+z} \right) \right) du. \end{aligned}$$

Hence, denoting

$$\chi(w; z) := \frac{2}{\pi i} \frac{wx}{(w+\bar{z})(w-z)(w+z)} = \frac{1}{2\pi i} \left(\frac{1}{w-z} - \frac{1}{w+\bar{z}} + \frac{x}{iy} \left(\frac{1}{w+\bar{z}} - \frac{1}{w+z} \right) \right),$$

we obtain

$$\Xi(z) = i \int_0^{+\infty} f_1(iv) \chi(iv; z) dv + i \int_{-\infty}^0 f_3(iv) \chi(iv; z) dv + \int_0^{+\infty} f_2(u) \chi(u; z) du.$$

First we consider the case when $0 < \varphi < \pi/2$. Then

$$\begin{aligned} \int_0^{+\infty} |f(re^{i\varphi})| e^{-\sigma r |\sin \varphi|} dr &= \int_0^{+\infty} |\Xi(re^{i\varphi})| dr \leq \int_0^{+\infty} \left| \int_0^{+\infty} f_1(iv) \chi(iv; re^{i\varphi}) dv \right| dr \\ &\quad + \int_0^{+\infty} \left| \int_{-\infty}^0 f_3(iv) \chi(iv; re^{i\varphi}) dv \right| dr + \int_0^{+\infty} \left| \int_0^{+\infty} f_2(u) \chi(u; re^{i\varphi}) du \right| dr \\ &\leq \int_0^{+\infty} \int_0^{+\infty} |f_1(iv) \chi(iv; re^{i\varphi})| dr dv + \int_{-\infty}^0 \int_0^{+\infty} |f_3(iv) \chi(iv; re^{i\varphi})| dr dv \\ &\quad + \int_0^{+\infty} \int_0^{+\infty} |f_2(u) \chi(u; re^{i\varphi})| dr du. \end{aligned}$$

It is clear that

$$\frac{\pi}{2} \int_0^{+\infty} |\chi(iv; re^{i\varphi})| dr = \int_0^{+\infty} \frac{|v| r \cos \varphi dr}{(v^2 - 2vr \sin \varphi + r^2) \sqrt{v^2 + 2vr \sin \varphi + r^2}} dr.$$

If $v > 0$, then

$$\int_0^{+\infty} \frac{|v| r \cos \varphi dr}{(v^2 - 2vr \sin \varphi + r^2) \sqrt{v^2 + 2vr \sin \varphi + r^2}} = \int_0^{+\infty} \frac{s \cos \varphi ds}{(1 - 2s \sin \varphi + s^2) \sqrt{1 + 2s \sin \varphi + s^2}}.$$

Since $\varphi \in (0; \pi/2)$, employing inequality $s < \sqrt{s^2 + 1}$, we have

$$\int_0^{+\infty} \frac{s \cos \varphi ds}{(1 - 2s \sin \varphi + s^2) \sqrt{1 + 2s \sin \varphi + s^2}} \leq \int_0^{+\infty} \frac{\cos \varphi ds}{1 - 2s \sin \varphi + s^2} = \frac{\pi}{2} + \arctan \tan \varphi \leq \pi.$$

If $v < 0$, then

$$\begin{aligned} \int_0^{+\infty} \frac{|v| r \cos \varphi dr}{(v^2 - 2vr \sin \varphi + r^2) \sqrt{v^2 + 2vr \sin \varphi + r^2}} &= \int_0^{+\infty} \frac{s \cos \varphi ds}{(1 + 2s \sin \varphi + s^2) \sqrt{1 - 2s \sin \varphi + s^2}} \\ &\leq \int_0^{+\infty} \frac{s \cos \varphi ds}{(1 + s^2) \sqrt{2s(1 - \sin \varphi)}} = \int_0^{+\infty} \frac{s 2 \sin(\frac{\pi}{4} - \frac{\varphi}{2}) \cos(\frac{\pi}{4} - \frac{\varphi}{2}) ds}{(1 + s^2) \sqrt{4s \sin^2(\frac{\pi}{4} - \frac{\varphi}{2})}} \\ &\leq \int_0^{+\infty} \frac{\sqrt{s} \cos(\frac{\pi}{4} - \frac{\varphi}{2}) ds}{1 + s^2} \leq \int_0^{+\infty} \frac{\sqrt{s} ds}{1 + s^2} = \pi \frac{\sqrt{2}}{2}. \end{aligned}$$

Thus, by Fubini theorem for $\varphi \in (0; \pi/2)$ we obtain

$$\int_0^{+\infty} dr \int_0^{+\infty} |f_1(iv) \chi(iv; re^{i\varphi})| dv \leq c < +\infty, \quad \int_0^{+\infty} dr \int_0^{+\infty} |f_3(iv) \chi(iv; re^{i\varphi})| dv \leq c < +\infty,$$

For $u > 0$ we also get

$$\begin{aligned} \frac{\pi}{2} \int_0^{+\infty} |\chi(u; re^{i\varphi})| dr &= \int_0^{+\infty} \frac{ux}{|(u + \bar{z})(u - z)(u + z)|} dr \\ &= \int_0^{+\infty} \frac{ur \cos \varphi}{(u^2 + 2ur \cos \varphi + r^2) \sqrt{u^2 - 2ur \cos \varphi + r^2}} dr \\ &= \int_0^{+\infty} \frac{s \cos \varphi}{(s^2 + 2s \cos \varphi + 1) \sqrt{s^2 - 2s \cos \varphi + 1}} dr \\ &= \int_0^2 \frac{2}{\sqrt{s^2 - 2s \cos \varphi + 1}} dr + \int_2^{+\infty} \frac{s}{(s^2 + 1) \sqrt{(s - \cos \varphi)^2 + \sin^2 \varphi}} dr \\ &\leq 2 \int_0^2 \frac{1}{\sqrt{(s - \cos \varphi)^2 + \sin^2 \varphi}} dr + \int_2^{+\infty} \frac{1}{s \sqrt{2(s - \cos \varphi) \sin \varphi}} dr \end{aligned}$$

$$\leq 2 \int_0^2 \frac{1}{|\sin \varphi|} dr + \frac{1}{\sqrt{2 \sin \varphi}} \int_2^{+\infty} \frac{1}{(s - \cos \varphi)^{3/2}} dr < c_2.$$

Thus, we arrive at

$$\int_0^{+\infty} dr \int_0^{+\infty} |f_2(u) \chi(u; r e^{i\varphi})| du \leq c_1 < +\infty, \quad \varphi \in (-\pi/2 + \delta; \pi/2 - \delta). \quad (3)$$

Consider case $-\pi/2 < \varphi < 0$. We have

$$\begin{aligned} \int_0^{+\infty} |f(r e^{i\varphi})| e^{-\sigma r |\sin \varphi|} dr &\leq \int_0^{+\infty} |\Xi(r e^{i\varphi})| dr + \int_0^{+\infty} |f_2(r e^{i\varphi})| e^{-2\sigma r |\sin \varphi|} dr \\ &\leq \int_0^{+\infty} |f_1(iv)| \int_0^{+\infty} |\chi(iv; r e^{i\varphi})| dr dv + \int_{-\infty}^0 |f_3(iv)| \int_0^{+\infty} |\chi(iv; r e^{i\varphi})| dr dv \\ &\quad + \int_0^{+\infty} |f_2(u)| \int_0^{+\infty} |\chi(u; r e^{i\varphi})| dr du + c. \end{aligned}$$

By analogy with the case $0 < \varphi < \pi/2$ one can show that if $v > 0$, then

$$\int_0^{+\infty} \frac{|v| r \cos \varphi dr}{(v^2 - 2vr \sin \varphi + r^2) \sqrt{v^2 + 2vr \sin \varphi + r^2}} \leq \pi \frac{\sqrt{2}}{2},$$

while if $v > 0$, then

$$\int_0^{+\infty} \frac{|v| r \cos \varphi dr}{(v^2 + 2vr \sin \varphi + r^2) \sqrt{v^2 - 2vr \sin \varphi + r^2}} \leq \pi.$$

Taking into consideration also (3), we prove (1) for $\varphi \in (-\pi/2; -\delta)$. □

Proof of Theorem 3 follows from Lemmata 1–3 if one takes into consideration that function f introduced in Lemma 2 is analytic in \mathbb{C}_+ . Indeed, it is obvious that the function

$$\frac{1}{2\pi} \int_0^{+\infty} \frac{f_1(iv)}{iv - z} dv + \frac{1}{2\pi} \int_{-\infty}^0 \frac{f_3(iv)}{iv - z} dv$$

is analytic in \mathbb{C}_+ . Function

$$\frac{1}{2\pi i} \int_0^{+\infty} \frac{f_2(u)}{u - z} du - f_2(z)$$

is analytic in the angles $\mathbb{C}(0; \pi/2)$ and $\mathbb{C}(-\pi/2; 0)$. On the positive real semi-axis the boundary values from the upper and the lower angle coincide by Sochocki theorem. Hence, as in the proof of Lemma 8 in [7], we obtain easily that f is analytic in \mathbb{C}_+ .

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