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Abstract. Let $\mathbb{R}_+^{n+1} = \{(x, y) : x \in \mathbb{R}^n, y > 0\}$ and let R_1, \dots, R_n be the Riesz transforms. We give an elementary proof of a theorem of T.M. Flett: Let $0 < p \leq 1$ and $\beta > -1$. There is a $C_{p, \beta}$ such that for a harmonic u on \mathbb{R}_+^{n+1}

$$\int_{\mathbb{R}_+^{n+1}} \sum_{i=1}^n |R_i u|^p y^\beta dx dy \leq C_{p, \beta} \int_{\mathbb{R}_+^{n+1}} |u|^p y^\beta dx dy$$

We show that $\beta > -1$ is sharp.

We obtain as a corollary (of our proof) that certain distributions which have "atomic decompositions" can always be written in terms of smooth (C^1) atoms.

... be the Riesz transforms. We prove the following:

Theorem 1 Let $0 < p \leq 1$ and $\beta > -1$. There is a constant $C(p, \beta)$ such that if u is harmonic on \mathbb{R}_+^{n+1} then

$$1) \int_{\mathbb{R}_+^{n+1}} \sum_{i=1}^n |R_i u|^p y^\beta dx dy \leq C(p, \beta) \int_{\mathbb{R}_+^{n+1}} |u|^p y^\beta dx dy$$

This theorem seems to have been first proved by Flett []. We give an elementary proof. After announcing our result, we learned that it is in some measure parallel to recent work of Ricci and Taibleson [] [].

We are grateful to Joel Shapiro and David Willich for helpful communications.

Theorem 1 is clearly equivalent to:

Theorem 2 Let $0 < p \leq 1$, $\beta > -1$. If U is harmonic on \mathbb{R}_+^{n+1} and $|DU| \rightarrow 0$ as $y \rightarrow \infty$ then:

$$\int |DU|^p y^\beta dx dy \leq C(p, \beta) \int \frac{|DU|^p}{|xy|} y^\beta dx dy$$

We shall prove Theorem 2 by means of an "atomic decomposition".

Definition. For $0 < p \leq 1$, $\beta > -1$, we say that $b(x) \in L^1(\mathbb{R}^n)$

is an (n, p, β) -atom if:

i) $\text{supp } b \subset Q$, Q a cube,

$1 - \frac{n+1+\beta}{p}$ ($l(Q)$ is

ii) $\|b\|_\infty \leq l(Q)$

the sidelength of Q).

iii) $\int b(x) x^\alpha dx = 0$ for all monomials

α with $|\alpha| \leq \left[\frac{n+1+\beta}{p} - (n+1) \right]$.

If $\beta < 0$, or $p=1$ and $\beta=0$, then $b(x)$

also satisfies:

iv) $\|\nabla b\|_\infty \leq l(Q)^{-\frac{n+1+\beta}{p}}$.

Let P_y be the Poisson kernel. A computation shows that if $a_i = P_y * b$, b an (n, p, β) -atom, then:

$$\int_{\mathbb{R}_+^{n+1}} |\nabla a_i|^p y^\beta dx dy \leq C$$

$$\sum |y^k| \leq C \left(\frac{\rho^k}{\sigma^k} \right)^{1/p}$$

mit:

$$t = \sum y^k \sigma^k + \dots$$

20 Hoff =

von y^k nach σ^k ...

$$\sigma^{k+1}$$

$$\left(\frac{\rho^k}{\sigma^k} \right)^{1/p} < \infty$$

$$|\Delta t| \in \Gamma_{\infty}(\sigma^k)^2 \text{ mit } \sigma = \rho \cdot t \text{ ist}$$

$$\text{und } (\sigma^k)^2 \in \Gamma_{\infty} \text{ mit } 1 < \rho < 2 \text{ ist}$$

... und weiter ...

Littlewood: Let $0 < p \leq 1$. There is a C_p so that if u is harmonic on $B_R = \{x \in \mathbb{R}^n : |x| < R\}$ then:

$$2) \quad |u(0)| \leq \left(\frac{C_p}{R^n} \int_{B_R} |u(x)|^p dx \right)^{1/p}$$

For the beautiful proof, see [1].

Proof of Lemma 1. Let $\psi \in \mathcal{S}(\mathbb{R}^n)$ be real, radial, $\text{supp } \psi \subset \{|x| < 1\}$, and let ψ have the cancellation property (iii). Normalize ψ so that:

$$\int_0^\infty e^{-\theta} \hat{\psi}(\theta, 0, 0, \dots, 0) d\theta = -1$$

Let $\psi_y(x) = y^{-n} \psi(\frac{x}{y})$. By Fourier transform:

$$f = \int_{\mathbb{R}^{n+1}_+} \frac{\partial u}{\partial y}(t, y) \psi_y(x-t) dt dy + (\text{const})$$

no ... (const) = 0, assume that

$$(const) = 0,$$

For each dyadic cube $Q \subset \mathbb{R}^n$ define:

$$Q^+ = \left\{ (x, y) : x \in Q, \frac{l(Q)}{2} < y \leq l(Q) \right\}$$

Set:

$$g_Q = \int_{Q^+} \frac{\partial u}{\partial y} (t, y) \varphi_y(x-t) dt dy$$

Then:

$$f = \sum g_Q \quad \text{is } f'$$

Let $L(Q^+)$ be a $(1+\varepsilon)$ -expansion of Q^+ ($\varepsilon > 0$ small and fixed). Let C_1 be large and fixed and define numbers:

$$\lambda_Q = \left(\int_{L(Q^+)} \left| \frac{\partial u}{\partial y} \right|^p y^\beta ds dy \right)^{1/p}$$

Clearly:

$$\sum \lambda_Q^p \leq C \int_{\mathbb{R}_+^{n+1}} \left| \frac{\partial u}{\partial y} \right|^p |y|^\beta dx dy$$

We claim that the $a_Q = g_Q / \lambda_Q$ are (n, p, β) -atoms. Properties i) and (iii) are obvious, and iv) can be proved in the same manner as ii). Thus, ~~it~~ is enough to estimate $\|g_Q\|_\infty$.

For each $(t, y) \in Q^+$, inequality 2) gives:

$$\left| \frac{\partial u}{\partial y}(t, y) \right| \leq \left(\frac{C p \varepsilon}{l(Q)^{n+1}} \int_{L(Q^+)} \left| \frac{\partial u}{\partial y} \right|^p dx dy \right)^{1/p}$$

$$\leq \frac{c \lambda_Q}{l(Q)^{\frac{n+1+\beta}{p}}}$$

Therefore:

$$|g_Q| \leq \frac{c \lambda_Q}{l(Q)^{\frac{n+1+\beta}{p}}} \cdot \frac{l(Q)^{n+1}}{l(Q)^n}$$

$$< c \lambda_Q \cdot \rho'$$

Lemma 1 is proved. |||

The limiting argument consists of the following two lemmas.

Lemma 2. Let $0 < p \leq 1$, $\beta > -1$. If u is harmonic on \mathbb{R}_+^{n+1} and:

$$3) \int_{\mathbb{R}_+^{n+1}} |u|^p y^\beta dx dy < \infty$$

then for each $y_0 > 0$, the function:

$$f(x) = \int_{y_0}^{y_0} u(x, y) dy$$

is bounded and has bounded gradient.

Lemma 3. With n, p, β as above:

$$\lim_{y_0 \rightarrow 0} \int_{\mathbb{R}_+^{n+1}} |u|^p (y - y_0)^\beta dx dy = \int_{\mathbb{R}_+^{n+1}} |u|^p y^\beta dx dy$$

Proof of Lemma 2. By considering the

In \mathbb{R}_+^n , centered at (x, y) of radius $1/2$, inequality 2)

yields:

$$4) \quad |u(x, y)| \leq \frac{C}{y^{\frac{n+1+\beta}{p}}}$$

But $\frac{n+1+\beta}{p} > 1$, Thus $f^{y_0} \in L^\infty(\mathbb{R}^n)$. It has bounded gradient since $f^{y_0} = P_{y_0/2} * f^{y_0/2}$. (11)

Proof of Lemma 3. It is enough to show:

$$\lim_{y_0 \rightarrow 0} \int_{y_0 < y < 2y_0} |u|^p (y - y_0)^\beta dx dy = 0$$

Let $\varepsilon > 0$ be small and ~~define~~ define:

$$\Sigma^\varepsilon(y_0) = \left\{ (x, y) : (1-\varepsilon)y_0 < y < (2+\varepsilon)y_0 \right\}$$

$$\Delta(y_0) = \frac{\int |u|^p y_0^\beta dx dy}{\Sigma^\varepsilon(y_0)}$$

Clearly $\Delta(y_0) \rightarrow 0$ as $y_0 \rightarrow 0$.

For $(x, y) \in \mathbb{R}_+^{n+1}$, $y_0 < y < ?$

be the same centered at (x, y) of radius εy_0 . In equality 2) yields, for such (x, y) :

$$|u(x, y)|^p \leq \frac{C}{y_0^{n+1}} \int_{D(x, y)} |u(\xi, \eta)|^p d\xi d\eta$$

Now, fixing y , Fubini's theorem implies:

$$\int |u(x, y)|^p dx \leq \frac{C}{y_0^{1+\beta}} \Delta(y_0)$$

Therefore:

$$\int_{y_0 < y < 2y_0} |u|^p (y - y_0)^\beta dy \leq \frac{C \Delta(y_0)}{y_0^{1+\beta}} \int_0^{y_0} y^\beta dy$$

$$\leq C \Delta(y_0) \rightarrow 0$$

since $\beta > -1$. QED. //

The condition $\beta > -1$ is best +
 sense that $\beta \leq -1$ makes the

or trivial. To see this, assume $\beta > -1$ and consider ~~two~~ cases: ~~constant~~ (with $a \neq 0$) and consider ~~two~~ cases: ~~two~~

Case 1. $-n-1 \leq \beta \leq -1$. Let R_n denote the identity operator. For each $(k) = (k_1, \dots, k_L)$ ($0 \leq k_i \leq n$) define:

$$M_{(k)} = R_{k_1} \dots R_{k_L} u$$

For each L define:

$$F_L(x, y) = \left(\sum_{\substack{\text{all such} \\ (k)}} |M_{(k)}|^2 \right)^{p/2}$$

It is well known that if $L > N(n, p)$ then F_L is subharmonic [1]. If (1) were true, we would have:

$$5) \int_{\mathbb{R}_+^{n+1}} F_L(x, y) dx < \infty$$

But then (4) would imply that F_L is bounded on $\{y > \delta\}$ for all $\delta > 0$. Thus $\int F_L(x, y) dx \rightarrow \infty$ as $y \rightarrow 0$, and th.

Case 2. $\beta < -n-1$. Inequality 2) implies

that $|u(x,y)| \leq Ay^\alpha$ ($\alpha > 0$). If we define

$$V(x,y) = \begin{cases} u(x,y) & y > 0 \\ -u(x,-y) & y < 0 \\ 0 & y = 0 \end{cases}$$

then V is clearly harmonic in \mathbb{R}^{n+1} . Also, $|V| \leq A|y|^\alpha$. Thus $V \in \mathcal{H}$. But $|\mathcal{H}|^2 \hat{V}(\mathcal{H}) = 0$ in \mathcal{H} . Therefore $\text{supp } \hat{V} = \{0\}$. Therefore V is a polynomial, which contradicts 3). So $u \equiv 0$. (This argument is due to David Ullrich.)

Our proof of Theorem 2 has a curious consequence. Observe that, while we only require smoothness for certain p and β , the proof yields smooth atoms for all p and β . We thus have the following:

Corollary. Let $0 < p \leq 1$, $\beta > -1$, with either $\beta > 0$ or $\beta = 0$ and $p < 1$. If $f \in \mathcal{D}$ satisfies:

$$f = \sum \lambda_k a_k \quad \text{in } \mathcal{S}'$$

when the a_k are (n, p, β) -atoms and $\sum |\lambda_k|^p < \infty$;
 then there exist γ_k and ~~atoms~~ (n, p, β) -atoms b_k , but
 which ~~also~~ satisfy iv), such that:

$$f = \sum \gamma_k b_k \quad \text{in } \mathcal{S}'$$

and:

$$\sum |\gamma_k|^p \leq C_{p, \beta} \sum |\lambda_k|^p$$

To see what this means, consider an example:

Let $f = \sum \lambda_k a_k$, where the a_k are Hardy
 space H^p atoms (see [3] for the definition), for
 $p < 1$, and $\sum |\lambda_k| < \infty$. There exist smooth
 H^p atoms b_k and numbers γ_k ^{so} ~~that~~ that

$$f = \sum \gamma_k b_k \quad \text{and} \quad \sum |\gamma_k| \leq C_p \sum |\lambda_k|.$$

We are not sure what (if any) the use
 of such a result might be.

References

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