On continuity of linear operators on mixed-norm Lebesgue spaces

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Joint work with Nenad Antonić



Main theorem

Sketch of the proof

Examples

[Benedek, Panzone (1961)]

 $\mathrm{L}^{\mathbf{p}}(\mathbf{R}^d)$, $\mathbf{p} \in [1,\infty)^d$ is space of measurable complex functions f on \mathbf{R}^d ,

$$||f||_{\mathbf{p}} = \left(\int \cdots \left(\int \left(\int |f(x_1, \dots, x_d)|^{p_1} dx_1\right)^{\frac{p_2}{p_1}} dx_2\right)^{\frac{p_3}{p_2}} \cdots dx_d\right)^{\frac{1}{p_d}} < \infty.$$

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If $p_i = \infty$, analogously. $\|\cdot\|_{\mathbf{p}}$ is a norm and $\mathrm{L}^{\mathbf{p}}(\mathbf{R}^d)$ is a Banach space.

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$$\mathbf{p}' = (p'_1, \dots, p'_d), \quad \frac{1}{p_i} + \frac{1}{p'_i} = 1$$

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Some facts:

- (a) $\mathcal{S} \hookrightarrow L^{\mathbf{p}}(\mathbf{R}^d)$,
- (b) S is dense in $L^{\mathbf{p}}(\mathbf{R}^d)$, for $\mathbf{p} \in [1, \infty)^d$,
- (c) $L^{\mathbf{p}'}(\mathbf{R}^d)$ is topological dual of $L^{\mathbf{p}}(\mathbf{R}^d)$, for $\mathbf{p} \in [1, \infty)^d$,
- (d) $L^{\mathbf{p}}(\mathbf{R}^d) \hookrightarrow \mathcal{S}'$.

Basic results

We use some generalizations of classical results:

Theorem 1. (dominated convergence for $L^{\mathbf{p}}(\mathbf{R}^d)$ spaces, $\mathbf{p} \in [1, \infty)^d$) Let (f_n) be sequence of measurable functions. If $f_n \longrightarrow f$ (ae), and if there exists $G \in L^{\mathbf{p}}(\mathbf{R}^d)$ such that $|f_n| \leq G$ (ae), for $n \in \mathbf{N}$, then $||f_n - f||_{\mathbf{p}} \longrightarrow 0$.

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Theorem 2. (Minkowski ineaquality for integrals) For $\mathbf{p} \in [1,\infty]^{d_1}$ and $f \in \mathrm{L}^{(\mathbf{p},1,\ldots,1)}(\mathbf{R}^{d_1+d_2})$ we have

$$\left\| \int_{\mathbf{R}^{d_2}} f(\mathbf{x}, \mathbf{y}) \, d\mathbf{y} \right\|_{\mathbf{p}} \leqslant \int_{\mathbf{R}^{d_2}} \left\| f(\cdot, \mathbf{y}) \right\|_{\mathbf{p}} d\mathbf{y}.$$

Basic results (cont.)

Theorem 3. (Hölder ineaquality) For $\mathbf{p} \in [1, \infty]^d$ we have

$$\left| \int_{\mathbf{R}^d} f(\mathbf{x}) g(\mathbf{x}) \, d\mathbf{x} \right| \leqslant \|f\|_{\mathbf{p}} \|g\|_{\mathbf{p}'}.$$

Basic results (cont.)

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 $[\ensuremath{\mathsf{BENEDEK}},\ensuremath{\,\mathsf{PANZONE}}]$ prove a converse of Theorem 3:

Theorem 4. For $\mathbf{p} \in (1, \infty]^d$ it follows

$$\|f\|_{\mathbf{p}} = \sup_{g \in \mathcal{S}_{\mathbf{p}'}} \left| \int \!\! f \bar{g} \, d\mathbf{x} \right| = \sup_{g \in \mathcal{S}_{\mathbf{p}'} \cap \mathcal{S}} \left| \int \!\! f \bar{g} \, d\mathbf{x} \right|,$$

where $S_{\mathbf{p}'}$ is a unit sphere in $L^{\mathbf{p}'}(\mathbf{R}^d)$.

$$\mathbf{x} = (\bar{\mathbf{x}}, \mathbf{x}'), \ \bar{\mathbf{x}} = (x_1, \dots, x_r), \ \mathbf{x}' = (x_{r+1}, \dots, x_d), \ 0 \leqslant r \leqslant d-1,$$
$$\mathbf{L}^{\bar{\mathbf{p}}, p}(\mathbf{R}^d) = \mathbf{L}^{(\bar{\mathbf{p}}, p, \dots, p)}(\mathbf{R}^d), \ \|f\|_{\bar{\mathbf{p}}, p} = \|f\|_{(\bar{\mathbf{p}}, p, \dots, p)}, \ \bar{\mathbf{p}} = (p_1, \dots, p_r).$$

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If $r = 0$: $\|f(\cdot, \mathbf{x}')\|_{\bar{\mathbf{p}}} = |f(\mathbf{x}')|, \ \|f\|_{\bar{\mathbf{p}}, p} = \|f\|_{\mathbf{L}^p}.$

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If
$$r=0$$
: $\|f(\cdot,\mathbf{x}')\|_{\bar{\mathbf{p}}}=|f(\mathbf{x}')|$, $\|f\|_{\bar{\mathbf{p}},\,p}=\|f\|_{\mathbf{L}^p}$. \mathbf{x}'
Distribution function:
$$\lambda_f(\alpha)=\lambda(f;\alpha)=\mathrm{vol}\{\mathbf{x}\in\mathbf{R}^d:|f(\mathbf{x})|>\alpha\}.$$

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- (a) λ_f is non-increasing and right continuous.
- (b) If $|f| \leq |g|$, then $\lambda_f \leq \lambda_g$.
- (c) If $|f_n| \nearrow |f|$, then $\lambda_{f_n} \nearrow \lambda_f$.
- (d) If f = g + h, it follows $\lambda(f; \alpha) \leq \lambda(g; \frac{\alpha}{2}) + \lambda(h; \frac{\alpha}{2})$.

Main theorem (hypotheses)

Theorem 5. Let us assume that linear operators $A, A^* : L_c^{\infty}(\mathbf{R}^d) \to L_{loc}^1(\mathbf{R}^d)$ satisfy

$$(\forall \varphi, \psi \in C_c^{\infty}(\mathbf{R}^d)) \quad \int_{\mathbf{R}^d} (A\varphi)\overline{\psi} = \int_{\mathbf{R}^d} \varphi \overline{A^*\psi}.$$

Furthermore, assume that (for T=A and $T=A^*$) there exist N>1 and $c_1>0$ such that

$$(\forall m \in 0..(d-1))(\forall \mathbf{x}_0' \in \mathbf{R}^{d-m})(\forall t > 0) \int_{|\mathbf{x}' - \mathbf{x}_0'|_{\infty} > Nt} ||Tf(\cdot, \mathbf{x}')||_{\bar{\mathbf{p}}} d\mathbf{x}' \leqslant c_1 ||f||_{\bar{\mathbf{p}}, 1},$$

for an arbitrary $f \in \mathrm{L}^\infty_c(\mathbf{R}^d)$ with properties:

- (a) supp $f \subseteq \mathbf{R}^m \times \{\mathbf{x}' : |\mathbf{x}' \mathbf{x}'_0|_{\infty} \leq t\}$,
- (b) $(\forall \bar{\mathbf{x}} \in \mathbf{R}^m)$ $\int_{\mathbf{R}^{d-m}} f(\bar{\mathbf{x}}, \mathbf{x}') d\mathbf{x}' = 0$.

Main theorem (conclusion)

Theorem 5.

Let A has a continuous extension to $L^q(\mathbf{R}^d)$ with norm c_q for some $q \in \langle 1, \infty \rangle$, then A has a continuous extension also to $L^\mathbf{p}(\mathbf{R}^d)$ for each $\mathbf{p} \in \langle 1, \infty \rangle^d$, with norm

$$||A||_{\mathbf{L}^{\mathbf{p}} \to \mathbf{L}^{\mathbf{p}}} \leqslant \sum_{k=1}^{d} c^{k} \prod_{j=0}^{k-1} \max(p_{d-j}, (p_{d-j} - 1)^{-1/p_{d-j}}) (c_{1} + c_{q})$$

$$\leqslant c' \prod_{j=0}^{d-1} \max(p_{d-j}, (p_{d-j} - 1)^{-1/p_{d-j}}) (c_{1} + c_{q}),$$

where c and c' depend only on N and d.

Main step in the proof

The proof is inductive by using the following lemma.

Lemma 1. Assume that linear operators $A, A^* : L_c^{\infty}(\mathbf{R}^d) \to L_{loc}^1(\mathbf{R}^d)$ satisfy assumptions of Theorem 5.

If A extends continuously to $\mathbf{L}^{\bar{\mathbf{p}},\,q}(\mathbf{R}^d)$ with norm c_q , for some $\bar{\mathbf{p}} \in \langle 1, \infty \rangle^m$ and $q \in \langle 1, \infty \rangle$, then A also extends continuously to $\mathbf{L}^{\bar{\mathbf{p}},\,p}(\mathbf{R}^d)$ for each $p \in \langle 1, \infty \rangle$, with norm

$$||A|| \le c \cdot \max(p, (p-1)^{-1/p})(c_1 + c_q),$$

where c depends only on N and d.



Generalization of Marcinkiewicz interpolation theorem

Lemma 2. Assume that for linear operator $T: L_c^{\infty}(\mathbf{R}^d) \to L_{loc}^1(\mathbf{R}^d)$, and some $\bar{\mathbf{p}} \in \langle 1, \infty \rangle^m$ and $q \in \langle 1, \infty \rangle$ there exist $c_1, c_q > 0$ such that for arbitrary $\alpha > 0$ and $f \in L_c^{\infty}(\mathbf{R}^d)$ we have:

$$\lambda(\|Tf\|_{\bar{\mathbf{p}}}; \alpha) \leqslant c_1 \alpha^{-1} \|f\|_{\bar{\mathbf{p}}, 1},$$

$$\|Tf\|_{\bar{\mathbf{p}}, q} \leqslant c_q \|f\|_{\bar{\mathbf{p}}, q}.$$

Then for arbitrary $p \in \langle 1, q \rangle$ and $f \in C_c^{\infty}(\mathbf{R}^d)$ it follows

$$||Tf||_{\bar{\mathbf{p}}, p} \leq 8(p-1)^{-\frac{1}{p}} (c_1 + c_q) ||f||_{\bar{\mathbf{p}}, p}.$$

Example 1 - Fourier multipliers

Theorem 6. Let $m \in L^{\infty}(\mathbf{R}^d \setminus \{0\})$ be such that for some A > 0, and each $|\alpha| \leq \left[\frac{d}{2}\right] + 1$ we have either

(a) Mihlin condition

$$|\partial_{\pmb{\xi}}^{\pmb{\alpha}} m(\pmb{\xi})| \leqslant A |\pmb{\xi}|^{-|\pmb{\alpha}|} \quad , \text{ or } \quad$$

(b) Hörmander condition

$$\sup_{R>0} R^{-d+2|\alpha|} \int_{R<|\boldsymbol{\xi}|<2R} \left|\partial_{\boldsymbol{\xi}}^{\boldsymbol{\alpha}} m(\boldsymbol{\xi})\right|^2 d\boldsymbol{\xi} \leqslant \boldsymbol{A}^2 < \infty \; .$$

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$$\sup_{R>0} R^{-d+2|\alpha|} \int_{R<|\xi|<2R} \left|\partial_{\xi}^{\alpha} m(\xi)\right|^2 d\xi \leqslant A^2 < \infty.$$

Then m belongs to $\mathcal{M}_{\mathbf{p}}$, for each $\mathbf{p} \in \langle 1, \infty \rangle^d$, and we have

$$||m||_{\mathcal{M}_{\mathbf{p}}} \leq \sum_{k=1}^{d} c^{k} \prod_{j=0}^{k-1} \max(p_{d-j}, (p_{d-j} - 1)^{-1/p_{d-j}}) (A + ||m||_{L^{\infty}})$$

$$\leq c' \prod_{j=0}^{d-1} \max(p_{d-j}, (p_{d-j} - 1)^{-1/p_{d-j}}) (A + ||m||_{L^{\infty}}),$$

where c and c' depends only on d.

 $a(\mathbf{x}, \boldsymbol{\xi}) \in C^{\infty}(\mathbf{R}^d \times \mathbf{R}^d)$ is Hörmander symbol of order $m \ (a \in S^m_{1,\delta})$ if:

$$(\forall \mathbf{x} \in \mathbf{R}^d) \ (\forall \boldsymbol{\xi} \in \mathbf{R}^d) \ |\partial_{\boldsymbol{\alpha}} \partial^{\boldsymbol{\beta}} a(\mathbf{x}, \boldsymbol{\xi})| \leqslant C_{\boldsymbol{\alpha}, \boldsymbol{\beta}} (1 + 4\pi^2 |\boldsymbol{\xi}|^2)^{\frac{m - |\boldsymbol{\beta}| + \delta |\boldsymbol{\alpha}|}{2}},$$

 $\partial_{\alpha}\partial^{\beta}a(\mathbf{x},\boldsymbol{\xi}):=\partial_{\mathbf{x}}^{\alpha}\partial_{\boldsymbol{\xi}}^{\beta}a(\mathbf{x},\boldsymbol{\xi}),\ C_{\alpha,\beta}\ \text{is constant depending only on }\alpha\ \text{and}\ \beta.$

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We definy $a(\cdot,D):\mathcal{S}\longrightarrow\mathcal{S}$ by

$$(a(\mathbf{x}, D)\varphi)(\mathbf{x}) = \int_{\mathbf{R}^d} e^{2\pi i \mathbf{x} \cdot \boldsymbol{\xi}} a(\mathbf{x}, \boldsymbol{\xi}) \hat{\varphi}(\boldsymbol{\xi}) d\boldsymbol{\xi}.$$

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Adjoint operator $a^*(\cdot, D)$, with symbol

$$a^*(\mathbf{x}, \boldsymbol{\xi}) = \int_{\mathbf{R}^d} \int_{\mathbf{R}^d} e^{-2\pi i \mathbf{y} \cdot \boldsymbol{\eta}} \, \bar{a}(\mathbf{x} - \mathbf{y}, \boldsymbol{\xi} - \boldsymbol{\eta}) \, d\mathbf{y} \, d\boldsymbol{\eta},$$

 $a(\mathbf{x},\pmb{\xi})\in \mathrm{C}^\infty(\mathbf{R}^d\times\mathbf{R}^d)$ is Hörmander symbol of order $m\ (a\in S^m_{1,\delta})$ if:

$$(\forall \mathbf{x} \in \mathbf{R}^d) \ (\forall \boldsymbol{\xi} \in \mathbf{R}^d) \quad |\partial_{\boldsymbol{\alpha}} \partial^{\boldsymbol{\beta}} a(\mathbf{x}, \boldsymbol{\xi})| \leqslant C_{\boldsymbol{\alpha}, \boldsymbol{\beta}} (1 + 4\pi^2 |\boldsymbol{\xi}|^2)^{\frac{m - |\boldsymbol{\beta}| + \delta |\boldsymbol{\alpha}|}{2}},$$

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defines an extension $a(\cdot,D):\mathcal{S}'\longrightarrow\mathcal{S}'$, a pseudodifferential operator of order m, by formula

$$\langle a(\cdot, D)u, \varphi \rangle = \langle u, a^*(\cdot, D)\varphi \rangle.$$

$$Tf(\mathbf{x}) = \int_{\mathbf{R}^d} K(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) \, d\mathbf{y}$$

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Continuity on $L^p(\mathbf{R}^d)$ (Schur):

$$(\exists\, C>0) \int_{\mathbf{R}^d} |K(\mathbf{x},\mathbf{y})| \, d\mathbf{x} < C \text{ (ae } \mathbf{y}), \quad \int_{\mathbf{R}^d} |K(\mathbf{x},\mathbf{y})| \, d\mathbf{y} < C \text{ (ae } \mathbf{x}).$$

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Sufficient condition for continuity on $L^{\mathbf{p}}(\mathbf{R}^d)$:

$$\int_{\mathbf{R}^d} \|K(\cdot, \cdot - \mathbf{z})\|_{\mathbf{L}^{\infty}} \, d\mathbf{z} < \infty.$$

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Connection between those conditions=?