Boundedness of Littlewood-Paley-Stein (LPS) Operator in Lebesgue Space with an Improved Sufficient Condition

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Abstract. Littlewood-Paley-Stein (LPS) operator is operator that maps a function to square function associated with a function ψ , that is $f \mapsto \left(\sum_{j \in \mathbb{Z}} |\psi_{2^{-j}} * f|^2\right)^{1/2}$. Littlewood-Paley established a sufficient condition for boundedness of LPS operator in classical Lebesgue Space. The condition is expressed in term of bound for sum $|\psi| + |\nabla \psi|$. In this article, we investigate and prove boundednesss of LPS operator with a generalized version for the bound from the original version.

Keywords: Boundedness of Operator, LPS Operator, Lebesgue Space

1. Introduction

In this work we will prove the boundedness of Littlewood-Paley operator type square function in Lebesgue space with an improved sufficient condition. This operator has introduced by Stein is called Littlewood-Paley-Stein (LPS) operator [2].

Let $\psi : \mathbb{R}^n \to \mathbb{R}$ is be an integrable function and $\psi \in \mathcal{C}^1(\mathbb{R}^n)$ with condition

- (i). $\widehat{\psi}(0) = 0$, where $\widehat{\psi}$ is Fourier Transform of ψ .
- (ii). There exists B > 0 such that for every $x \in \mathbb{R}^n$ then $|\psi(x)| + |\nabla \psi(x)| \le \frac{B}{(1+|x|)^{n+1}}$.

Define LPS operator g_{ψ} by

$$g_{\psi}(f) := \left(\sum_{j \in \mathbb{Z}} |\Delta_j(f)|^2\right)^{\frac{1}{2}},$$

where $\Delta_j(f) := \psi_{2^{-j}} * f$ for every f is measurable function, $\psi_{2^{-j}}(x) := 2^{jn} \psi(2^j x)$ and $j \in \mathbb{Z}$.

Let $1 \leq p < \infty$, we define weak Lebesgue space $wL^p(\mathbb{R}^n)$ by the set of all measurable function in \mathbb{R}^n such that

$$||f||_{wL^p} = \sup_{t>0} t |\{x \in \mathbb{R}^n : |f(x)| > t\}|^{\frac{1}{p}} < \infty$$

Littlewood-Paley showed the following boundedness in [1]

Theorem 1. Let $1 . If <math>\psi$ integrable function in \mathbb{R}^n , $\psi \in \mathcal{C}^1(\mathbb{R}^n)$, satisfies condition (i) and (ii) then g_{ψ} is

- (1) bounded from $L^1(\mathbb{R}^n)$ to $wL^1(\mathbb{R}^n)$.
- (2) bounded from $L^p(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$. Hereafter, we say bounded on $L^p(\mathbb{R}^n)$.

The aim of this article to show the boundedness of g_{ψ} from $L^1(\mathbb{R}^n)$ to $wL^1(\mathbb{R}^n)$ and the boundedness on $L^p(\mathbb{R}^n)$ with with weaker condition for (ii) become

$$|\psi(x)| + |\nabla\psi(x)| \le \frac{B}{(1+|x|)^{n+\alpha}}, \quad \alpha > 0$$

$$\tag{1}$$

Our strategy to prove boundedness from $L^1(\mathbb{R}^n)$ to $wL^1(\mathbb{R}^n)$ by show g_{ψ} is Calderón-Zygmund operator, while the boundedness on $L^p(\mathbb{R}^n)$ using Marcinkiewicz interpolation Theorem and duality Theorem. Marcinkiewicz interpolation suffice to show g_{ψ} is bounded from $L^1(\mathbb{R}^n)$ to $wL^1(\mathbb{R}^n)$ and bounded on $L^p(\mathbb{R}^n)$.

Note that for $\alpha \ge 1$ the boundedness easy to see by Theorem 1. So, we suffice to proof the boundedness for $0 < \alpha < 1$.

The following is definition of Calderón-Zygmund kernel and Calderón-Zygmund operators

Definition 2 (Modification, [1], p.402). Let $\vec{K} : \mathbb{C} \to \ell^2$ be a bounded sublinier operator from \mathbb{C} to ℓ^2 . \vec{K} is Calderón-Zygmund kernel if only if satisfying following this condition

(K1). There exists $\vec{K_0}$ bounded linier operator such that

$$\lim_{\varepsilon \to 0} \left\| \int_{\varepsilon \le |y| \le 1} \vec{K}(y) dy - \vec{K_0} \right\|_{\ell^2} = 0$$

(K2). There exists $C_n > 0$ such that for every $x \in \mathbb{R}^n \setminus \{0\}$

$$\|\vec{K}(x)\|_{\ell^2} \le C_n |x|^{-n}$$

(K3). For every $y \in \mathbb{R}^n \setminus \{0\}$ satisfies

$$\int_{|x|\geq 2|y|} \|\vec{K}(x-y) - \vec{K}(x)\|_{\ell^2} dx \le C_n.$$

Calderón-Zygmund operator $\|\vec{T}\|_{\ell_2}$ associated with kernel \vec{K} as follows.

$$\vec{T}f(x) = \lim_{\varepsilon \to 0} \int_{|y| \ge \varepsilon} \vec{K}(y) f(x-y) dy.$$
⁽²⁾

Proposition 3. Suppose ψ integrable function in \mathbb{R}^n , $\psi \in \mathcal{C}^1(\mathbb{R}^n)$ and ψ satisfy the following condition

(C1). $\hat{\psi}(0) = 0$

(C2). Satisfy (1), where $0 < \alpha < 1$.

Let $\vec{K}(x) := \{\psi_{2^{-j}}(x)\}_{j=-\infty}^{\infty}$. For $f \in C_0^{\infty}(\mathbb{R}^n)$ and $\vec{T}(f) := \vec{K} * f$ then \vec{K} is Calderón-Zygmund kernel and $g_{\psi} = \|T(\cdot)\|_{\ell^2}$ is a Calderón-Zygmund operators.

2. Proof of Proposition 3 and the Aplication

For \vec{K} is bounded linier operator and existence of \vec{K}_0 proved in [1] on Theorem 6.1.2, and the proof does not depend on the new condition. So, we suffice to prove for condition (K2) and (K3).

(K2). For $0 < \alpha < 1$, let $x \in \mathbb{R}^n$, and choose $k \in \mathbb{Z}$ such that $2^{(k-1)/\alpha} \le |x| \le 2^{k/\alpha}$

$$\sum_{j \in \mathbb{Z}} \frac{2^{2jn} |x|^{2n}}{(1+|2^jx|)^{2n+2\alpha}} \le \sum_{j \le -k} 2^{2jn} |x|^{2n} + \sum_{j > -k} \frac{1}{2^{2j} |x|^{2\alpha}}$$
$$\le \sum_{j \le -k} 2^{(2jn)/\alpha} |x|^{2n} + \sum_{j > -k} \frac{1}{2^{2j} |x|^{2\alpha}}$$
$$\le \sum_{j \le -k} 2^{\frac{2(j+k)n}{\alpha}} + \sum_{j > -k} \frac{1}{2^{2(j+k-1)}}$$
$$\le \sum_{t=0}^{\infty} \frac{1}{2^{\frac{2tn}{\alpha}}} + \sum_{t=0}^{\infty} \frac{1}{2^{2t}} = C_{n,\alpha}^{2}.$$

(K3). For $0 < \alpha < 1$, by using mean value theorem, there exists $\theta \in (0, 1)$ such that for $|x| \ge 2|y|$ satisfy $|x - \theta y| \ge \frac{1}{2}|x|$, and

$$\psi_{2^{-j}}(x-y) - \psi_{2^{-j}}(x)| \le 2^{j(n+1)} |\nabla \psi(2^j(x-\theta y))| \le B 2^{nj} (1+2^{j-1}|x|)^{-(n+\alpha)} 2^j |y|.$$
(3)

By using triangle inequality,

$$|\psi_{2^{-j}}(x-y) - \psi_{2^{-j}}(x)| \le 2B2^{nj}(1+2^{j-1}|x|)^{-(n+\alpha)}.$$
(4)

From (3), (4) and for $\gamma \in [0, 1]$ is satisfied,

$$|\psi_{2^{-j}}(x-y) - \psi_{2^{-j}}(x)| \le 2^{1-\gamma} B 2^{nj} (2^j |y|)^{\gamma} (1+2^{j-1}|x|)^{-(n+\alpha)}.$$
(5)

Choose $\gamma = \alpha$ for $2^j < \frac{2}{|x|}$, and $\gamma = \frac{\alpha}{2}$ for $2^j \ge \frac{2}{|x|}$, from (5) we obtain

$$\|\vec{K}(x-y) - \vec{K}(x)\|_{\ell^2} \le K_n B\left(|y|^{\alpha}|x|^{-n-\alpha} + |y|^{\frac{\alpha}{2}}|x|^{-n-\frac{\alpha}{2}}\right)$$

By using radial integral for $\alpha > 0$ there exists $C_n > 0$ such that

$$\int_{|x|\geq 2|y|} \|\vec{K}(x-y) - \vec{K}(x)\|_{\ell^2} dx \le C_n B.$$

This step is completed for our prove to \vec{K} is Calderón-Zygmund kernel. \vec{T} associated with \vec{K} in relation 2, it implies $g_{\psi} = \|\vec{T}(\cdot)\|_{\ell^2}$ is Calderón-Zygmund Operators.

From Thoma [6] the Calderón-Zygmund operator implies the it is well-defined and bounded from $L^1(\mathbb{R}^n)$ to $wL^1(\mathbb{R}^n)$.

3. Operator g_{ψ} is bounded on $L^2(\mathbb{R}^n)$

We will give a new additional condition to ensure that the boundedness on $L^2(\mathbb{R}^n)$ holds. The new condition is not necessary condition and we still have replace this condition with other one. **Proposition 4.** Let ψ is function satisfies condition in Proposition 3 and following condition

C3. For any $y \in \mathbb{R}^n \setminus \{0\}$ and $0 < \alpha < 1$ satisfy

$$\int_{\mathbb{R}^n} |\psi(x) - \psi(x - y)| dx \le B |y|^{\alpha},$$

then g_{ψ} is bounded on $L^2(\mathbb{R}^n)$.

Proof. For $0 < \alpha < 1$. Note that $|e^{-2\pi i x \cdot \xi} - 1| \le |\xi|^{\frac{\alpha}{2}} |x|^{\frac{\alpha}{2}}$, then by (C1) and (C2) we obtain

$$\left|\widehat{\psi}(\xi)\right| \leq \int_{\mathbb{R}^n} |e^{-2\pi i x \cdot \xi} - 1| |\psi(x)| dx \leq |\xi|^{\frac{\alpha}{2}} \int_{\mathbb{R}^n} |x|^{\frac{\alpha}{2}} |\psi(x)| dx \leq C_{\alpha} B |\xi|^{\frac{\alpha}{2}}.$$
 (6)

Note that

$$\widehat{\psi}(\xi) = -\int_{\mathbb{R}^n} \psi(x-y) e^{-2\pi i x \xi} dx$$
, with $y = \frac{\xi}{2|\xi|^2}$,

such that from (C3) condition we obtain

$$|\widehat{\psi}(\xi)| = \left|\frac{1}{2} \int_{\mathbb{R}^n} \psi(x) - \psi(x-y) e^{-2\pi i x \xi} dx\right| \le B|y|^{\alpha} = \left(\frac{1}{2}\right)^{\alpha+1} B|\xi|^{-\alpha}.$$
 (7)

From (6) and (7), we obtain η , such that $|\eta| = |\xi|^{\alpha}$, and

$$|\widehat{\psi}(\eta)| \le C_{\alpha} B \sqrt{\eta} \quad \text{and} \quad |\widehat{\psi}(\eta)| \le C_{\alpha} B |\eta|^{-1}.$$
 (8)

Furthermore, take $\eta_0 \neq 0$, the least $k \in \mathbb{Z}$ such that $|2^{-k}\eta_0| \leq 1$. If $j \geq k$ then $|2^{-j}\eta_0| \leq 2^{k-j}$ and if $j \leq k$ then $|2^{-j}\eta_0| > 2^{k-j}$. We obtain

$$\sum_{j \in \mathbb{Z}} |\widehat{\psi}(2^{-j}\eta_0)|^2 = \sum_{j \ge k} |\widehat{\psi}(2^{-j}\eta_0)|^2 + \sum_{j < k} |\widehat{\psi}(2^{-j}\eta_0)|^2 \le C_{\alpha}^2 B^2.$$
(9)

By using (9) and Plancherel theorem,

$$\begin{split} \|g_{\psi}(f)\|_{L^{2}(\mathbb{R}^{n})}^{2} &= \int_{\mathbb{R}^{n}} \left(\sum_{j \in \mathbb{Z}} |(\psi_{2^{-j}} * f)(x)|^{2} \right) dx = \sum_{j \in \mathbb{Z}} \int_{\mathbb{R}^{n}} |(\psi_{2^{-j}} * f)(x)|^{2} dx \\ &= \sum_{j \in \mathbb{Z}} \int_{\mathbb{R}^{n}} |\widehat{\psi}^{2}(2^{-j}\eta)\widehat{f}^{2}(\eta)| d\eta = \int_{\mathbb{R}^{n}} \sum_{j \in \mathbb{Z}} |\widehat{\psi}(2^{-j}\eta)|^{2} |\widehat{f}|_{L^{2}(\mathbb{R}^{n})}^{2} d\eta \\ &\leq C_{\alpha}^{2} B^{2} \|\widehat{f}\|_{L^{2}(\mathbb{R}^{n})}^{2} = C_{\alpha}^{2} B^{2} \|f\|_{L^{2}(\mathbb{R}^{n})}^{2}. \end{split}$$

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4. The Boundedness of LPS Operator with an Improved Sufficient Condition

In this section, we will prove L^p -boundedness LPS operator with new condition

Proposition 5. Let $1 , If <math>\psi$ satisfies condition in Proposition 2 and (C3) condition then g_{ψ} on $L^{p}(\mathbb{R}^{n})$, that means there exists $C_{n,\alpha,p} > 0$ such that for $f \in L^{p}(\mathbb{R}^{n})$ then

$$||g_{\psi}(f)||_{L^{p}} \leq C_{n,\alpha,p} ||f||_{L^{p}}$$

Proof. Using Proposition 3, 4 and by Marcinkiewicz interpolation Theorem, we obtain g_{ψ} is bounded on $L^p(\mathbb{R}^n)$, where $1 . Let <math>g_{\psi}^*$ be the dual of g_{ψ} . It's assotiated with $\psi_{2^{-j}}(-x)$ by convolution relation, and implies (C1)-(C3) condition. By duality we obtain, for $2 and <math>\frac{1}{p} + \frac{1}{q} = 1$

$$\|g_{\psi}(f)\|_{L^{p}} = \sup_{\|h\|_{L^{q}}=1} \langle g_{\psi}(f), h \rangle = \sup_{\|h\|_{L^{q}}=1} \langle f, g_{\psi}^{*}(h) \rangle \le \|f\|_{L^{p}} \sup_{\|h\|_{L^{q}}=1} \|g_{\psi}^{*}(h)\|_{L^{q}} \le C_{n,\alpha,p} \|f\|_{L^{p}}.$$

We conclude the LPS operator is bounded on $L^p(\mathbb{R}^n)$ for 1 .

Remark 6. For $\alpha \geq 1$ constant of boundedness is not depend with α , but not for $0 < \alpha < 1$.

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