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ON ESTIMATIONS OF SOLUTIONS OF ONE CONVOLUTION TYPE EQUATION

We consider a convolution type equation in a semi-strip for the functions belonging to the Hardy-Smirnov space. Estimations of solutions are obtained in terms of analytic continuation.

Key words and phrases: weighted Hardy space, convolution equation, outer function, cyclic function.

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INTRODUCTION

For $p \in [1; \infty)$ the Hardy space $H^p(\mathbb{C}_+)$ consists of analytic functions on the half-plane $\mathbb{C}_+ = \{z : \operatorname{Re} z > 0\}$ such that

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

A function $f \in H^p(\mathbb{C}_+)$ has almost everywhere (a.e.) on $i\mathbb{R}$ angular boundary values $f(iy)$ and $f(iy) \in L^p(-\infty; +\infty)$. Each $H^p(\mathbb{C}_+)$, $1 \leq p < +\infty$, is a Banach space with respect to the above norm. Previous and other properties of this space are presented in [10].

The following classical result (see [11, 12]) about convolution equation on the ray has many important and elegant applications for the spectral theory of linear operators (see [3, 4, 7]).

Theorem A. *If $q \in L_2(-\infty; 0)$ and $Q(z) = \int_{-\infty}^0 q(t)e^{tz} dt$, then the following statements are equivalent:*

1) the equation

$$\int_{-\infty}^0 \psi(t+\tau)q(t) dt = 0, \quad \tau \leq 0, \quad (1)$$

has a nontrivial solution $\psi \in L_2(-\infty; 0)$;

2) the system $\{Q(z)e^{\tau z} : \tau \leq 0\}$ is not complete in $H^2(\mathbb{C}_+)$;

3) Q is not outer function for $H^2(\mathbb{C}_+)$.

A function $Q \in H^2(\mathbb{C}_+)$ is called an outer function for $H^2(\mathbb{C}_+)$ if $Q(z) \neq 0$ for all $z \in \mathbb{C}_+$,

$$\overline{\lim}_{x \rightarrow +\infty} \frac{\ln |Q(x)|}{x} = 0,$$

and singular boundary function of Q is a constant.

The necessary part of Theorem A is based on the following result.

Theorem B. Suppose $q \in L_2(-\infty; 0)$, $Q(z) = \int_{-\infty}^0 q(t)e^{tz} dt$. Function $\psi \in L_2(-\infty; 0)$ is a solution of equation (1) if and only if the function $Q(iy)\Psi(iy)$, $y \in \mathbb{R}$, is the angular boundary function on $i\mathbb{R}$ of some function $P \in H^1(\mathbb{C}_+)$, where $\Psi(z) = \int_{-\infty}^0 \psi(t)e^{-tz} dt$.

For a generalization of the above results we introduce some spaces. Let $H_\sigma^p(\mathbb{C}_+)$, $\sigma \geq 0$, $1 \leq p < +\infty$, be the space of analytic functions on \mathbb{C}_+ satisfying

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

A.M. Sedletsii proved (see [8]) the equality $H_0^p(\mathbb{C}_+) = H^p(\mathbb{C}_+)$. A function $f \in H_\sigma^p(\mathbb{C}_+)$ has a.e. on $i\mathbb{R}$ angular boundary values $f(iy)$ and $f(iy)e^{-\sigma|y|} \in L^p(-\infty; +\infty)$. Each $H_\sigma^p(\mathbb{C}_+)$, $1 \leq p < +\infty$, is a Banach space with respect to the above norm. Previous and other properties of these spaces are presented in [14]. The singular boundary function h of $G \in H_\sigma^p(\mathbb{C}_+)$ is defined up to an additive constant and to the values in points of continuity by equality

$$h(t_2) - h(t_1) = \lim_{x \rightarrow 0^+} \int_{t_1}^{t_2} \ln |G(x + iy)| dy - \int_{t_1}^{t_2} \ln |G(iy)| dy.$$

Let $E^p[D_\sigma]$ and $E_*^p[D_\sigma]$, $1 \leq p < +\infty$, $\sigma > 0$, be the spaces of analytic functions f in the domains $D_\sigma = \{z : |\operatorname{Im} z| < \sigma, \operatorname{Re} z < 0\}$ and $D_\sigma^* = \mathbb{C} \setminus \overline{D}_\sigma$ respectively, satisfying

$$\sup \left\{ \int_\gamma |f(z)|^p |dz| \right\}^{1/p} < +\infty,$$

where the supremum is over all segments γ lying in D_σ and D_σ^* respectively. The spaces $E^p[D_\sigma]$ and $E_*^p[D_\sigma]$ have been studied in [2]. Functions f belonging to these spaces have a.e. on ∂D_σ angular boundary values $f(z)$ and $f \in L^p[\partial D_\sigma]$. The paper [2] covers the following analogue of equation (1)

$$\int_{\partial D_\sigma} f(w + \tau)g(w) dw = 0, \quad \tau \leq 0, \quad g \in E_*^2[D_\sigma]. \quad (2)$$

In [6, 9, 13] the following analogue of Theorem A is obtained.

Theorem C. Let $g \in E_*^2[D_\sigma]$. Then the following conditions are equivalent:

1) equation (2) has a nontrivial solution $f \in E^2[D_\sigma]$;

2) G is not cyclic in $H_\sigma^2(\mathbb{C}_+)$, i.e. the system $\{G(z)e^{\tau z} : \tau \leq 0\}$ is not complete in $H_\sigma^2(\mathbb{C}_+)$,

where

$$G(z) = \frac{1}{i\sqrt{2\pi}} \int_{\partial D_\sigma} g(w)e^{-zw} dw;$$

3) $G(z) = 0$ for some $z \in \mathbb{C}_+$ or the singular boundary function of G is not a constant or

$$\lim_{r \rightarrow +\infty} \left(\frac{1}{2\pi} \int_{1 < |t| < r} \left(\frac{1}{t^2} - \frac{1}{r^2} \right) \ln |G(it)| dt - \frac{\sigma}{\pi} \ln r \right) > -\infty.$$

The aim of this article is to search an analogue of Theorem B. We denote by F_j , $j \in \{1; 2; 3\}$, the functions

$$F_j(z) = \frac{1}{\sqrt{2\pi}} \int_{l_j} f(w) e^{-zw} dw, \quad j \in \{1; 2; 3\},$$

where l_1, l_3 , and l_2 are the legs of ∂D_σ (the rays laying under and above of the real axis, and the segment $[-i\sigma; i\sigma]$ respectively) and their orientation corresponds to the positive orientation of D_σ .

1 THE MAIN RESULT

Theorem 1. *Let $f \in E_2[D_\sigma]$ be a solution of equation (2). Then there exists the analytic in \mathbb{C}_+ function P_1 such that*

$$\sup \left\{ \int_0^{+\infty} |P_1(re^{i\varphi})| e^{-\sigma r |\sin \varphi|} dr : \varphi \in (-\pi/2; \pi/2) \setminus (-\delta; \delta) \right\} < +\infty \quad (3)$$

for all $\delta \in (0; \pi/2)$ and the angular boundary values of the function P_1 on $i\mathbb{R}$ coincides a.e. with $G(iy)F_1(iy)e^{\sigma y}$.

Proof. Let $f \in E_2[D_\sigma]$ be a solution of equation (2) and

$$S(z) = -\frac{1}{2\pi i} \int_0^{+i\infty} \Phi_1(w) \frac{1}{w-z} dw + \frac{1}{2\pi i} \int_{-i\infty}^0 \Phi_3(w) \frac{1}{w-z} dw - \frac{1}{2\pi i} \int_0^{+i\infty} \Phi_2(w) \frac{1}{w-z} dw,$$

where $\Phi_j(it) = F_j(it)G(it)$, $j \in \{1, 2, 3\}$, $t \in \mathbb{R}$. Then the function

$$P_1(z) = e^{-i\sigma z} \begin{cases} S(z), & z \in \mathbb{C}(0; \pi/2), \\ S(z) - \Phi_2(z), & z \in \mathbb{C}(-\pi/2; 0) \end{cases}$$

is required. Since the equality

$$\int_{\partial D_\sigma} f(w + \tau) g(w) dw = \int_0^{+i\infty} \Phi_1(z) e^{\tau z} dz + \int_{-i\infty}^0 \Phi_3(z) e^{\tau z} dz + \int_0^{+i\infty} \Phi_2(z) e^{\tau z} dz,$$

holds (see [2]), we have

$$\int_{-\infty}^0 e^{-\tau z} \left(\int_0^{+i\infty} \Phi_1(z) e^{\tau z} dz + \int_{-i\infty}^0 \Phi_3(z) e^{\tau z} dz + \int_0^{+i\infty} \Phi_2(z) e^{\tau z} dz \right) d\tau = 0, \quad \operatorname{Re} z < 0.$$

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

$$\int_{-\infty}^0 e^{-\tau z} \int_0^{+i\infty} \Phi_2(u) e^{\tau u} du d\tau = \int_0^{+i\infty} \Phi_2(u) du \int_{-\infty}^0 e^{\tau(u-z)} d\tau = - \int_0^{+i\infty} \frac{\Phi_2(u)}{u-z} du.$$

Analogously,

$$\int_{-\infty}^0 e^{-\tau z} \int_0^{+\infty} i\Phi_1(iv)e^{\tau u} dv d\tau = -i \int_0^{+\infty} \frac{\Phi_1(iv)}{iv-z} dv, \quad \int_{-\infty}^0 e^{-\tau z} \int_{-\infty}^0 i\Phi_3(iv)e^{\tau u} dv d\tau = i \int_{-\infty}^0 \frac{\Phi_3(iv)}{iv-z} dv.$$

Therefore

$$0 = - \int_0^{+\infty} \Phi_1(w) \frac{1}{w-z} dw + \frac{1}{2\pi i} \int_{-i\infty}^0 \Phi_3(w) \frac{1}{w-z} dw - \frac{1}{2\pi i} \int_0^{+\infty} \Phi_2(w) \frac{1}{w-z} dw, \quad \operatorname{Re} z < 0.$$

Then we have the for $\operatorname{Re} z > 0$

$$0 = -\frac{1}{2\pi i} \int_0^{+\infty} \Phi_1(w) \frac{1}{w+\bar{z}} dw + \frac{1}{2\pi i} \int_{-i\infty}^0 \Phi_3(w) \frac{1}{w+\bar{z}} dv - \frac{1}{2\pi i} \int_0^{+\infty} \Phi_2(w) \frac{1}{w+\bar{z}} dw,$$

$$0 = -\frac{1}{2\pi i} \int_0^{+\infty} \Phi_1(w) \frac{1}{w+z} dw + \frac{1}{2\pi i} \int_{-i\infty}^0 \Phi_3(w) \frac{1}{w+z} dv - \frac{1}{2\pi i} \int_0^{+\infty} \Phi_2(w) \frac{1}{w+z} dw.$$

As a consequence of the previous equalities we obtain for $z = x + iy, y \neq 0$,

$$0 = -\frac{1}{2\pi i} \int_0^{+\infty} \Phi_1(w) \left(-\frac{1}{w+\bar{z}} + \frac{x}{iy} \left(\frac{1}{w+\bar{z}} - \frac{1}{w+z} \right) \right) dw + \frac{1}{2\pi i} \int_{-i\infty}^0 \Phi_3(w) \left(-\frac{1}{w+\bar{z}} + \frac{x}{iy} \left(\frac{1}{w+\bar{z}} - \frac{1}{w+z} \right) \right) dw - \frac{1}{2\pi i} \int_0^{+\infty} \Phi_2(w) \left(-\frac{1}{w+\bar{z}} + \frac{x}{iy} \left(\frac{1}{w+\bar{z}} - \frac{1}{w+z} \right) \right) dw.$$

Hence

$$S(z) = - \int_0^{+\infty} \Phi_1(w) K_+(w; z) dw + \int_{-i\infty}^0 \Phi_3(w) K_+(w; z) dw - \int_0^{+\infty} \Phi_2(w) K_+(w; z) dw,$$

where

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

Obviously, $\frac{\pi}{2} \int_0^{+\infty} |K_+(it; re^{i\varphi})| dr = \int_0^{+\infty} \frac{|t| r \cos \varphi dr}{(t^2 - 2tr \sin \varphi + r^2) \sqrt{t^2 + 2tr \sin \varphi + r^2}}$. If $t > 0$, then

$$\int_0^{+\infty} \frac{|t| r \cos \varphi dr}{(t^2 - 2tr \sin \varphi + r^2) \sqrt{t^2 + 2tr \sin \varphi + r^2}} = \int_0^{+\infty} \frac{u \cos \varphi du}{(1 - 2u \sin \varphi + u^2) \sqrt{(1 + 2u \sin \varphi + u^2)}}.$$

If $\varphi \in (0; \pi/2)$, then by inequality $u < \sqrt{u^2 + 1}$ we have

$$\int_0^{+\infty} \frac{u \cos \varphi du}{(1 - 2u \sin \varphi + u^2) \sqrt{(1 + 2u \sin \varphi + u^2)}} \leq \int_0^{+\infty} \frac{\cos \varphi du}{1 - 2u \sin \varphi + u^2} = \frac{\pi}{2} + \operatorname{arctg} \operatorname{tg} \varphi \leq \pi.$$

If $\varphi \in (-\pi/2; 0)$, then

$$\begin{aligned} \int_0^{+\infty} \frac{u \cos \varphi du}{(1 - 2u \sin \varphi + u^2) \sqrt{1 + 2u \sin \varphi + u^2}} &\leq \int_0^{+\infty} \frac{u \cos \varphi du}{(1 + u^2) \sqrt{2u(1 + \sin \varphi)}} \\ &= \int_0^{+\infty} \frac{u 2 \sin(\frac{\pi}{4} - \frac{\varphi}{2}) \cos(\frac{\pi}{4} - \frac{\varphi}{2}) du}{(1 + u^2) \sqrt{4u \cos^2(\frac{\pi}{4} - \frac{\varphi}{2})}} \leq \int_0^{+\infty} \frac{\sqrt{u} \sin(\frac{\pi}{4} - \frac{\varphi}{2}) du}{1 + u^2} \leq \int_0^{+\infty} \frac{\sqrt{u} du}{1 + u^2} = \pi \frac{\sqrt{2}}{2}. \end{aligned}$$

If $t < 0$, then analogously

$$\begin{aligned} \int_0^{+\infty} \frac{|t| r \cos \varphi dr}{(t^2 - 2tr \sin \varphi + r^2) \sqrt{t^2 + 2tr \sin \varphi + r^2}} \\ = \int_0^{+\infty} \frac{u \cos \varphi du}{(1 + 2u \sin \varphi + u^2) \sqrt{1 - 2u \sin \varphi + u^2}} \leq \max \left\{ \pi; \int_0^{+\infty} \frac{\sqrt{u} du}{1 + u^2} \right\} \leq \pi. \end{aligned}$$

This means by Fubini's theorem that $\int_0^{+\infty} dr \int_0^{+\infty} |\Phi_1(w) K_+(w; re^{i\varphi})| dw \leq c < +\infty$ and

$\int_0^{+\infty} dr \int_0^{+\infty} |\Phi_3(w) K_+(w; re^{i\varphi})| dw \leq c < +\infty$, $\varphi \in (-\pi/2; \pi/2)$. Also for $t > 0$ we have

$$\begin{aligned} \frac{\pi}{2} \int_0^{+\infty} |K_+(t; re^{i\varphi})| dr &= \int_0^{+\infty} \frac{tx}{|(t + \bar{z})(t - z)(t + z)|} dr \\ &= \int_0^{+\infty} \frac{tr \cos \varphi dr}{(t^2 + 2tr \cos \varphi + r^2) \sqrt{(t^2 - 2tr \cos \varphi + r^2)}} = \int_0^{+\infty} \frac{u \cos \varphi dr}{(u^2 + 2u \cos \varphi + 1) \sqrt{(u^2 - 2u \cos \varphi + 1)}}. \end{aligned}$$

Hence

$$\int_0^{+\infty} dr \int_0^{+\infty} |\Phi_2(w) K_+(w; re^{i\varphi})| dw \leq c_1 < +\infty, \quad \varphi \in (-\pi/2 + \delta; \pi/2 - \delta),$$

therefore (3) is valid. Similar estimations are valid also for $\varphi \in (\pi/2; 3\pi/2)$. \square

2 DISCUSSION

Analogously we can prove the following result.

Theorem 2. Let $f \in E_2[D_\sigma]$ be a solution of equation (2). Then there exists the analytic in \mathbb{C}_+ function P_3 such that

$$\sup \left\{ \int_0^{+\infty} |P_3(re^{i\varphi})| e^{-\sigma r |\sin \varphi|} dr : \varphi \in (-\pi/2; \pi/2) \setminus (-\delta; \delta) \right\} < +\infty$$

for all $\delta \in (0; \pi/2)$ and the angular boundary values on $i\mathbb{R}$ of the function P_3 coincides a.e. with $G(iy)F_3(iy)e^{-\sigma y}$.

In [5, 1] we obtain the inverse, in some sense, result to Theorem 1.

Theorem D. Assume $f \in E^2[D_\sigma]$. If there exists a function $\tilde{P}_1, \tilde{P}_1(z)e^{-i\sigma z} \in H_\sigma^1(\mathbb{C}_+)$, such that the angular boundary values of \tilde{P}_1 on $i\mathbb{R}$ coincides a.e. with $G(iy)F(iy)$, then f is a solution of equation (2).

We do not know, whether the estimation (3) for the case $\delta = 0$ is valid, i.e. $P_1 \in H_\sigma^1(\mathbb{C}_+)$.

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Розглядається одне рівняння типу згортки у півсмузі для функцій, що належать класу Гарді-Смірнова. Одержано оцінки розв'язків в термінах аналітичного продовження.

Ключові слова і фрази: вагові простори Гарді, рівняння згортки, зовнішня функція, циклічна функція.

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Рассматривается одно уравнение типа свертки в полуполосе для функций, принадлежащих пространству Харди-Смирнова. Получено оценки решений в терминах аналитического продолжения.

Ключевые слова и фразы: весовые пространства Харди, уравнение свертки, внешняя функция, циклическая функция.