

# Fractional integration for Laguerre expansions

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## 1 Introduction

The aim of this note is to provide a fractional integration theorem in the framework of Laguerre expansions. The method of proof consists of establishing an asymptotic estimate for the involved kernel and then applying a method of Hedberg [5]. We combine this result with sufficient  $(p, p)$  multiplier criteria of Stempak and Trebels [10]. The resulting sufficient  $(p, q)$  multiplier criteria are comparable with necessary ones of Gasper and Trebels [3].

Our notation is essentially that in [10]. Thus we consider the Lebesgue spaces

$$L_{v(\gamma)}^p = \{f : \|f\|_{L_{v(\gamma)}^p} = \left(\int_0^\infty |f(x)|^p x^\gamma dx\right)^{1/p} < \infty\}, \quad 1 \leq p < \infty, \quad \gamma > -1,$$

and define the Laguerre function system  $\{l_k^\alpha\}$  by

$$l_k^\alpha(x) = (k!/\Gamma(k + \alpha + 1))^{1/2} e^{-x/2} L_k^\alpha(x), \quad \alpha > -1, \quad k \in \mathbf{N}_0.$$

This system is an orthonormal basis in  $L^2(\mathbf{R}_+, x^\alpha dx)$  and for  $\gamma < p(\alpha + 1) - 1$  we can associate to any  $f \in L_{v(\gamma)}^p$  the Laguerre series

$$f(x) \sim \sum_{k=0}^{\infty} a_k l_k^\alpha(x), \quad a_k = \int_0^\infty f(x) l_k^\alpha(x) x^\alpha dx.$$

It is convenient to introduce the vector space

$$E = \{f(x) = p(x)e^{-x/2} : 0 \leq x < \infty, \quad p(x) \text{ a polynomial}\}$$

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which is dense in  $L^p_{v(\gamma)}$ . We note that  $f \in E$  has only finitely many non-zero Fourier-Laguerre coefficients. Analogous to the definition of the Hardy and Littlewood fractional integral operator for Fourier series (see [12, Chap. XII, Sec. 8]), we define a fractional integral operator  $I_\sigma$ ,  $\sigma > 0$ , for Laguerre expansions by

$$I_\sigma f(x) = \sum_{k=0}^{\infty} (k+1)^{-\sigma} a_k l_k^\alpha(x), \quad f \in E.$$

Observing that the  $l_k^\alpha$  are eigenfunctions with eigenvalues  $\lambda_k$  of the differential operator

$$L = -\left(x \frac{d^2}{dx^2} + (\alpha+1) \frac{d}{dx} - \frac{x}{4}\right), \quad \lambda_k = k + (\alpha+1)/2,$$

(see [11, (5.1.2)]) one realizes that  $I_1$  is an integral operator essentially inverse to  $L$  (see the following Remark 2). As we will see in Section 2 the fractional integral  $I_\sigma f$  can be interpreted as a twisted convolution of  $f$  with a function

$$g_\sigma(x) \sim \Gamma(\alpha+1) \sum_{k=0}^{\infty} (k+1)^{-\sigma} L_k^\alpha(x) e^{-x/2}. \quad (1)$$

From Theorem 3.1 in [3, II] it easily follows that  $g_\sigma \in L^1_{v(\gamma)}$  when  $\alpha - \gamma < \sigma$ , so that, by the convolution theorem of Görlich and Markett [4],  $I_\sigma$  extends to a bounded operator from  $L^p_{v(\gamma)}$  to  $L^p_{v(\gamma)}$  when  $0 \leq \alpha p/2 \leq \gamma \leq \alpha$ ,  $1 \leq p \leq \infty$ . Our main result is

**Theorem 1.1** *Let  $\alpha \geq 0$ ,  $1 < p \leq q < \infty$ . Assume further that  $0 < \sigma < \alpha + 1$ ,  $a < (\alpha + 1)/p'$ ,  $b < (\alpha + 1)/q$ ,  $a + b \geq 0$ . Then*

$$\|I_\sigma f\|_{L^q_{v(\alpha-bq)}} \leq C \|f\|_{L^p_{v(\alpha+ap)}}, \quad \frac{1}{q} = \frac{1}{p} - \frac{\sigma - a - b}{\alpha + 1}.$$

**Remarks.** 1) Observe that the upper bounds for  $a$  and  $b$  imply lower bounds for  $b$  and  $a$ , respectively.

2) By the above it is clear that the sequence  $\{(k+1)^{-\sigma}\}$  which generates the fractional integral can be replaced by any sequence  $\{\Omega_\sigma(k)\}$  satisfying

$$\Omega_\sigma(k) = \sum_{j=0}^J c_j (k+1)^{-\sigma-j} + O((k+1)^{-\sigma-J})$$

for sufficiently large  $J$ , say  $J \geq \alpha + 2$ , thus in particular obtaining the same result for the sequence  $\{\Gamma(k+1)/\Gamma(\sigma+k+1)\}$  – see [7].

3) A weaker version of Theorem 1.1 (e.g. in the case  $a = b = 0$ ) can easily be deduced by the following argument. By a slight modification of the proof of Theorem 3.1 in [3, II] we have:

Let  $\alpha > -1$  and  $N \in \mathbf{N}_0$ ,  $N > (2\alpha + 2)(1/r - 1/2) - 1/3$ . If  $\{f_k\}$  is a bounded sequence with  $\lim_{k \rightarrow \infty} f_k = 0$  and

$$\sum_{k=0}^{\infty} (k+1)^{N+(\alpha+1)/r'} |\Delta^{N+1} f_k| \leq K_r(f) < \infty, \quad 1 \leq r < \infty,$$

then there exists a function  $f \in L_{v(\alpha)}^r$  with

$$\|f\|_{L_{v(\alpha)}^r} \leq CK_r(f), \quad f(x) \sim \sum_{k=0}^{\infty} f_k L_k^\alpha(x) e^{-x/2}.$$

This applied to the sequence  $\{(k+1)^{-\sigma}\}$  gives, by Young's inequality (see [4]),

$$\|I_\sigma f\|_{L_{v(\alpha)}^q} \leq C \|f\|_{L_{v(\alpha)}^p}, \quad \frac{1}{q} > \frac{1}{p} - \frac{\sigma}{\alpha+1},$$

where  $\alpha \geq 0$ ,  $\sigma > 0$  and  $1 \leq p, q \leq \infty$ .

Next we indicate how Theorem 1.1 can be used to gain some insight into the structure of  $M^{p,q}$ -Laguerre multipliers. For the sake of simplicity let us restrict ourselves to the case  $\gamma = \alpha$ . Consider a sequence  $m = \{m_k\}$  of numbers and associate to  $m$  the operator

$$T_m f(x) = \sum_{k=0}^{\infty} m_k a_k l_k^\alpha(x), \quad f \in E.$$

The sequence  $m$  is called a bounded  $(p, q)$ -multiplier, notation  $m \in M_{\alpha, \alpha}^{p,q}$ , if

$$\|m\|_{M_{\alpha, \alpha}^{p,q}} := \inf \{C : \|T_m f\|_{L_{v(\alpha)}^q} \leq C \|f\|_{L_{v(\alpha)}^p} \text{ for all } f \in E\}$$

is finite. If  $p \leq 2 \leq q$ , then sufficient conditions follow at once in the following way: observe that  $M_{\alpha, \alpha}^{2,2} = l^\infty$ , choose  $\sigma_0, \sigma_1 \geq 0$  such that  $I_{\sigma_0} : L^p \rightarrow L^2$ ,  $I_{\sigma_1} : L^2 \rightarrow L^q$ ,  $\sigma_0 + \sigma_1 = \sigma$ , and hence

$$\|m\|_{M_{\alpha, \alpha}^{p,q}} \leq \|k^{-\sigma_0}\|_{M_{\alpha, \alpha}^{p,2}} \|\{k^\sigma m_k\}\|_{M_{\alpha, \alpha}^{2,2}} \|k^{-\sigma_1}\|_{M_{\alpha, \alpha}^{2,q}};$$

in particular,  $m \in M_{\alpha, \alpha}^{p,q}$  when  $\{k^\sigma m_k\} \in l^\infty$ . Thus when  $1 < p \leq 2 \leq q < \infty$ , and  $\sigma$  is as in Theorem 1.1,  $\{(-1)^k (k+1)^{-\sigma}\} \in M_{\alpha, \alpha}^{p,q}$  generates a bounded operator which does not fall under the scope of the above introduced fractional integral operators. To formulate a Corollary based on a combination of Theorem 1.1 and the multiplier result in [10] we need the notion of a difference operator  $\Delta^s$  of fractional order  $s$  given by

$$\Delta^s m_k = \sum_{j=0}^{\infty} A_j^{-s-1} m_{k+j}, \quad A_j^t = \frac{\Gamma(j+t+1)}{j! \Gamma(t+1)}, \quad t \in \mathbf{R},$$

whenever the sum converges. In view of the remark concerning the case  $p < 2 < q$  and on account of duality we may restrict ourselves to the case  $1 < p < q < 2$ .

**Corollary 1.2** *If  $\alpha \geq 0$ ,  $1 < p < q < 2$ , and  $s > \max\{(2\alpha + 2)(1/q - 1/2), 1\}$  then, for some constant  $C$  independent of the sequence  $\{m_k\}$ , there holds*

$$\|\{m_k\}\|_{M_{\alpha,\alpha}^{p,q}}^2 \leq C \left( \|\{k^\sigma m_k\}\|_\infty^2 + \sup_N \sum_{k=N}^{2N} |(k+1)^{s+\sigma} \Delta^s m_k|^2 (k+1)^{-1} \right).$$

The proof follows as in [2]. The result itself should be compared with the corresponding necessary condition in [3, I] which also shows that  $\{(-1)^k (k+1)^{-\sigma}\} \notin M_{\alpha,\alpha}^{p,q}$  provided  $1 < p < q < 2$  and  $\alpha$  is sufficiently large.

The plan of the paper is as follows. In Section 2 we derive an asymptotic estimate of the function  $g_\sigma$  defined above by (1). Then the twisted generalized convolution is used to dominate  $I_\sigma f$  by a generalized Euclidean convolution of  $g_\sigma$  with  $f$ . The latter's mapping behavior is discussed by a method of Hedberg [5] which uses maximal functions; thus giving Theorem 1.1 in the standard weight case  $a = b = 0$ . In Section 3 we extend this result to some power weights, modifying an argument in Stein and Weiss [8].

## 2 Proof of the standard weight case.

We start by deriving the required asymptotic estimate and showing

**Lemma 2.1** *Let  $\alpha > -1$ . Then, for  $x > 0$  and  $0 < \sigma < \alpha + 1$ , there holds*

$$|g_\sigma(x)| \leq C x^{\sigma-\alpha-1}. \quad (2)$$

**Proof.** First note that by subordination (see [3, I], p. 1234) there holds for  $N > \alpha + 2$ ,  $N \in \mathbf{N}$ ,

$$g_\sigma(x) = C \sum_{k=0}^{\infty} \left( \Delta^N (k+1)^{-\sigma} \right) L_k^{\alpha+N}(x) e^{-x/2}.$$

Then the assertion (2) follows after it is proved that

$$\sum_{k=0}^{\infty} (k+1)^{-\sigma-N} |x^{\alpha+1-\sigma} L_k^{\alpha+N}(x) e^{-x/2}| \leq C \quad (3)$$

uniformly in  $x > 0$ . With the notation

$$\mathcal{L}_k^\alpha(x) = (k!/\Gamma(k+\alpha+1))^{1/2} x^{\alpha/2} e^{-x/2} L_k^\alpha(x), \quad k \in \mathbf{N}_0.$$

this is equivalent to

$$\sum_{k=0}^{\infty} (k+1)^{(\alpha-N)/2-\sigma} |\mathcal{L}_k^{\alpha+N}(x)| \leq C x^{\sigma+(N-\alpha-2)/2} \quad (4)$$

uniformly in  $0 < x < \infty$ . We will make use of the pointwise estimates for the Laguerre functions in [1, Sec. 2]:

$$|\mathcal{L}_k^{\alpha+N}(x)| \leq C \begin{cases} (x(k+1))^{(\alpha+N)/2} & \text{if } 0 \leq x \leq c/(k+1), \\ (x(k+1))^{-1/4} & \text{if } c/(k+1) \leq x \leq d(k+1) \end{cases} \quad (5)$$

for fixed positive constants  $c$  and  $d$ . These and two further estimates in [6, (2.5)] imply that

$$\sup_{x>0} |\mathcal{L}_k^{\alpha+N}(x)| \leq C, \quad k \in \mathbf{N}_0, \quad (6)$$

and so it is obvious that (6) implies (4) for  $x \geq 1$ .

Therefore, decomposing dyadically the interval  $(0, 1)$  it suffices to check that

$$\sum_{k=0}^{\infty} (k+1)^{(\alpha-N)/2-\sigma} |\mathcal{L}_k^{\alpha+N}(x)| \leq C(2^j)^{\sigma+(N-\alpha-2)/2}$$

provided  $2^j \leq x \leq 2^{j+1}$ ,  $j < 0$ . Using the first line of (5) we get

$$\sum_{k=0}^{2^{-j}} (k+1)^{(\alpha-N)/2-\sigma} |\mathcal{L}_k^{\alpha+N}(x)| \leq C(2^j)^{(\alpha+N)/2} \sum_{k=0}^{2^{-j}} (k+1)^{\alpha-\sigma} \leq C(2^j)^{\sigma+(N-\alpha-2)/2},$$

while the second line of (5) gives

$$\sum_{k=2^{-j}}^{\infty} k^{(\alpha-N)/2-\sigma} |\mathcal{L}_k^{\alpha+N}(x)| \leq C2^{-j/4} \sum_{k=2^{-j}}^{\infty} k^{(\alpha-N)/2-\sigma-1/4} \leq C(2^j)^{\sigma+(N-\alpha-2)/2}.$$

This completes the proof of Lemma 2.1.

As already mentioned we will apply Hedberg's method which involves maximal functions. To make use of the corresponding results in [9] we switch to the system

$$\psi_k^\alpha(x) = (2k!/\Gamma(k+\alpha+1))^{1/2} e^{-x^2/2} L_k^\alpha(x^2), \quad k \in \mathbf{N}_0,$$

which is obviously orthonormal on  $L^2(\mathbf{R}_+, d\mu_\alpha)$ ,  $d\mu_\alpha(x) = x^{2\alpha+1} dx$ ,  $\alpha > -1$ . For the sake of simplicity we write the norm on  $L^p(\mathbf{R}_+, d\mu_\alpha)$  as

$$\|F\|_p = \left( \int_0^\infty |F(x)|^p d\mu_\alpha(x) \right)^{1/p}.$$

We adopt the notion of the twisted generalized convolution on  $L^1(\mathbf{R}_+, d\mu_\alpha)$  from [9]

$$F \times G(x) = \int_0^\infty \tau_x F(y) G(y) d\mu_\alpha(y),$$

where the twisted generalized translation operator  $\tau_x$  is given by

$$\tau_x F(y) = \frac{\Gamma(\alpha + 1)}{\pi^{1/2}\Gamma(\alpha + 1/2)} \int_0^\pi F((x, y)_\theta) \mathcal{J}_{\alpha-1/2}(xy \sin \theta) (\sin \theta)^{2\alpha} d\theta,$$

$\mathcal{J}_\beta(x) = \Gamma(\beta + 1)J_\beta(x)/(x/2)^\beta$ ,  $J_\beta$  denoting the Bessel function of order  $\beta$ , and

$$(x, y)_\theta = (x^2 + y^2 - 2xy \cos \theta)^{1/2}.$$

With respect to the system  $\{\psi_k^\alpha\}$  this convolution has the following transform property: if  $F \sim \sum c_k \psi_k^\alpha$  and  $F \times G \sim \sum c_k d_k \psi_k^\alpha$ , then  $G(x) \sim \Gamma(\alpha + 1) \sum d_k L_k^\alpha(x^2) e^{-x^2/2}$ .

If we set  $f(y^2) = F(y)$ ,  $g_\sigma(y^2) = G_\sigma(y)$ , we see that

$$|I_\sigma f(x^2)| = |F \times G_\sigma(x)|.$$

Apart from Lemma 2.1 the proof of Theorem 1.1 will be based on the fact that for  $\alpha \geq 0$  and suitable  $F$  and  $G$

$$|F \times G| \leq |F| * |G|,$$

which follows at once from the definition of the generalized Euclidean \*-convolution

$$F * G(x) = \int_0^\infty \tau_x^E F(y) G(y) d\mu_\alpha(y)$$

with associated generalized Euclidean translation

$$\tau_x^E F(y) = \int_0^\pi F((x, y)_\theta) d\nu_\alpha(\theta), \quad d\nu_\alpha(\theta) = \frac{\Gamma(\alpha + 1)}{\pi^{1/2}\Gamma(\alpha + 1/2)} (\sin \theta)^{2\alpha} d\theta.$$

Therefore we restrict ourselves to fractional integrals defined via the generalized Euclidean convolution.

**Theorem 2.2** *Let  $1 < p < q < \infty$ ,  $\alpha > -1/2$ ,  $K_\sigma(x) = x^{2(\sigma-\alpha-1)}$ . Then*

$$\|F * K_\sigma\|_q \leq C \|F\|_p, \quad \frac{1}{q} = \frac{1}{p} - \frac{\sigma}{\alpha + 1}.$$

By the above it is clear that Theorem 1.1 for the case  $a = b = 0$  follows from Theorem 2.2.

**Proof.** Following Hedberg [5] we want to estimate  $F * K_\sigma(x)$  pointwise by a suitable maximal function which in this setting turns out to be (see Stempak [9, p. 138])

$$F^*(x) = \sup_{\varepsilon > 0} \varepsilon^{-(2\alpha+2)} \int_0^\varepsilon \tau_x^E(|F|)(y) d\mu_\alpha(y)$$

with the usual boundedness property  $\|F^*\|_r \leq C\|F\|_r$ ,  $1 < r \leq \infty$ . Now there holds

$$|F * K_\sigma(x)| \leq C \left( \int_0^\delta + \int_\delta^\infty \right) \tau_x^E(|F|)(y) y^{2(\sigma-\alpha-1)} d\mu_\alpha(y) = J_1 + J_2,$$

where  $\delta > 0$  will be chosen later appropriately. Clearly,

$$\begin{aligned} J_1 &= \sum_{k=0}^{\infty} \int_{2^{-k-1}\delta}^{2^{-k}\delta} \dots \leq C \sum_{k=0}^{\infty} (2^{-k}\delta)^{2\sigma} (2^{-k}\delta)^{-2\alpha-2} \int_{2^{-k-1}\delta}^{2^{-k}\delta} \tau_x^E(|F|)(s) s^{2\alpha+1} ds \\ &\leq C \delta^{2\sigma} \sum_{k=0}^{\infty} 2^{-k2\sigma} (2^{-k}\delta)^{-2\alpha-2} \int_0^{\delta 2^{-k}} \tau_x^E(|F|)(s) s^{2\alpha+1} ds \leq C \delta^{2\sigma} F^*(x). \end{aligned}$$

On the other hand, by Hölder's inequality,

$$\begin{aligned} J_2 &= \int_\delta^\infty \tau_x^E(|F|)(s) s^{2(\sigma-\alpha-1)} s^{2\alpha+1} ds \leq \|\tau_x^E(|F|)\|_p \left( \int_\delta^\infty s^{2(\sigma-\alpha-1)p'} s^{2\alpha+1} ds \right)^{1/p'} \\ &\leq C \delta^{2\sigma-(2\alpha+2)/p} \|F\|_p, \end{aligned}$$

since  $\tau_x^E$  are contractions on  $L^p(\mathbf{R}_+, d\mu_\alpha)$ . Hence

$$|F * K_\sigma(x)| \leq C \left( \delta^{2\sigma} F^*(x) + \delta^{2\sigma-(2\alpha+2)/p} \|F\|_p \right).$$

Choosing  $\delta = (F^*(x)/\|F\|_p)^{-p/(2\alpha+2)}$  (where  $\|F\|_p \neq 0$  is assumed) we obtain

$$|F * K_\sigma(x)| \leq C F^*(x)^{1-\sigma p/(\alpha+1)} \|F\|_p^{\sigma p/(\alpha+1)}$$

and then  $\|F * K_\sigma\|_q \leq C\|F\|_p$  due to the inequality for the maximal function with  $r = q(1 - \sigma p/(\alpha + 1)) = p > 1$ . This finishes the proof of Theorem 2.2.

### 3 Extension to power weights

The proof of Theorem 1.1 in the general case follows along the lines in Section 2 from

**Theorem 3.1** *Let  $\alpha > -1/2$ ,  $0 < \sigma < \alpha + 1$  and  $a < (\alpha + 1)/p'$ ,  $b < (\alpha + 1)/q$ , with  $a + b \geq 0$ . If  $1 < p \leq q < \infty$ , then*

$$\|K_\sigma * F(x) x^{-2b}\|_q \leq C \|F(x) x^{2a}\|_p, \quad \frac{1}{q} = \frac{1}{p} - \frac{\sigma - a - b}{\alpha + 1}.$$

**Proof.** An equivalent version of the inequality above is

$$\left( \int_0^\infty |Sf(x)|^q d\mu_\alpha(x) \right)^{1/q} \leq C \left( \int_0^\infty |f(x)|^p d\mu_\alpha(x) \right)^{1/p}$$

where  $f(x) = x^{2a}F(x)$ ,  $Sf(x) = \int_0^\infty K(x, y)f(y)d\mu_\alpha(y)$  and

$$K(x, y) = x^{-2b} \left( \int_0^\pi (x, y)_\theta^{2(\sigma-\alpha-1)} d\nu_\alpha(\theta) \right) y^{-2a}.$$

We first consider the case  $p = q$ . Then  $\sigma = a + b$  and, therefore, the kernel  $K(x, y)$  is homogeneous of degree  $-(2\alpha+2)$ :  $K(rx, ry) = r^{-(2\alpha+2)}K(x, y)$ ,  $r > 0$ . It now suffices to check that (cf. Section 2 of [10])

$$\int_0^\infty K(1, y)y^{-(2\alpha+2)/p}d\mu_\alpha(y) < \infty.$$

We first note that the function  $K(1, y)$  has at most an integrable singularity at  $y = 1$ , since for  $1/2 \leq y \leq 2$  we have

$$\int_0^\pi \frac{(\sin \theta)^{2\alpha} d\theta}{((1-y)^2 + 4y \sin^2(\theta/2))^{\alpha+1-\sigma}} \leq C(1 + |1-y|^{\sigma-1}).$$

To deal with the singularity at 0 we note that for  $y < 1/2$  we have  $(1, y)_\theta \approx 1$  and therefore  $\int_0^\pi (1, y)_\theta^{2(\sigma-\alpha-1)} d\nu_\alpha(\theta) \approx 1$  as well. Hence  $K(1, y) \leq Cy^{-2a}$  and thus

$$\int_0^{1/2} K(1, y)y^{-(2\alpha+2)/p}d\mu_\alpha(y) < \infty, \quad a < (\alpha + 1)/p'.$$

For  $y > 2$  we have  $(1, y)_\theta \approx y$ ,  $\int_0^\pi (1, y)_\theta^{2(\sigma-\alpha-1)} d\nu_\alpha(\theta) \approx y^{2(\sigma-\alpha-1)}$  and hence

$$\int_2^\infty K(1, y)y^{-(2\alpha+2)/p}d\mu_\alpha(y) < \infty, \quad b < (\alpha + 1)/q,$$

since  $\sigma < (\alpha + 1)/p$ .

Now, consider the case  $1 < p < q < \infty$ . We use still another equivalent version of the inequality to be proved, namely

$$\int_0^\infty \int_0^\infty K(x, y)f(y)g(x) d\mu_\alpha(y) d\mu_\alpha(x) \leq C\|f\|_p\|g\|_{q'}$$

assuming for simplicity that  $f$  and  $g$  are nonnegative. Writing  $\mathbf{R}_+ \times \mathbf{R}_+ = D_1 \cup D_2 \cup D_3$  where

$$D_1 = \{y/2 \leq x \leq 2y\}, \quad D_2 = \{2y < x\}, \quad D_3 = \{x < y/2\}$$



it suffices to check for  $i = 1, 2, 3$  that

$$I_i = \iint_{D_i} K(x, y) f(y) g(x) d\mu_\alpha(y) d\mu_\alpha(x) \leq C \|f\|_p \|g\|_{q'}.$$

Consider  $I_1$  first. Since  $a + b \geq 0$ , for  $x, y \in D_1$  and  $\theta \in (0, \pi)$  we have

$$((x, y)_\theta)^{2(a+b)} \leq C x^{2(a+b)} \leq C x^{2b} y^{2a};$$

so

$$I_1 \leq \iint_{D_1} \widetilde{K}(x, y) f(y) g(x) d\mu_\alpha(y) d\mu_\alpha(x)$$

with  $\widetilde{K}(x, y) = \tau_x^E K_{\sigma-a-b}(y)$ . Hence we are reduced to showing that

$$\int_0^\infty K_{\sigma-a-b} * f(x) g(x) d\mu_\alpha(x) \leq \|f\|_p \|g\|_{q'},$$

which is implied by Theorem 2.2.

To estimate  $I_2$  and  $I_3$  we need the following lemma.

**Lemma 3.2** *Let  $\alpha > -1$  and  $V_\delta f(x) = x^{2(\delta-\alpha-1)} \int_0^x f(y) y^{-2\delta} d\mu_\alpha(y)$ ,  $\delta < (\alpha + 1)/p'$ . Then*

$$\|V_\delta f\|_p \leq C \|f\|_p, \quad |V_\delta f(x)| \leq C x^{-(2\alpha+2)/p} \|f\|_p.$$

**Proof.** We have that  $V_\delta f(x) = \int_0^\infty L(x, y) f(y) d\mu_\alpha(y)$ , where  $L(x, y) = x^{2(\delta-\alpha-1)} y^{-2\delta}$  for  $y < x$  and equals 0 otherwise. Clearly  $L$  is homogeneous of degree  $-(2\alpha + 2)$ . Therefore the norm inequality is implied by

$$\int_0^\infty L(1, y) y^{-(2\alpha+2)/p} d\mu_\alpha(y) = \int_0^1 y^{-2\delta-(2\alpha+2)/p+2\alpha+1} dy < \infty$$

which is finite since  $\delta < (\alpha + 1)/p'$ . For the pointwise estimate we simply write

$$\begin{aligned} |V_\delta f(x)| &\leq x^{2(\delta-\alpha-1)} \int_0^x |f(y)| y^{-2\delta} d\mu_\alpha(y) \\ &\leq C x^{2(\delta-\alpha-1)} \left( \int_0^x y^{-2\delta p'} d\mu_\alpha(y) \right)^{1/p'} \|f\|_p \leq C x^{-(2\alpha+2)/p} \|f\|_p \end{aligned}$$

which finishes the proof of the lemma.

Estimating  $I_2$ , we note that for  $x, y \in D_2$  and all  $\theta$ ,  $0 < \theta < \pi$ , there holds  $x < 2(x - y) \leq 2((x - y)^2 + 2xy(1 - \cos \theta))^{1/2} = 2(x, y)_\theta$ ; hence

$$I_2 \leq C \int_0^\infty x^{2(\sigma-\alpha-1-b)} g(x) \left( \int_0^x f(y) y^{-2a} d\mu_\alpha(y) \right) d\mu_\alpha(x)$$

$$= C \int_0^\infty g(x) x^{2(\sigma-a-b)} V_a f(x) d\mu_\alpha(x) \leq C \|g\|_{q'} \|x^{2(\sigma-a-b)} V_a f\|_q.$$

It now suffices to estimate the latter  $L^q$  norm by  $\|f\|_p$ . We have

$$\int_0^\infty |x^{2(\sigma-a-b)} V_a f(x)|^q d\mu_\alpha(x) = \int_0^\infty |V_a f(x)|^p |V_a f(x)|^{q-p} x^{2(\sigma-a-b)q} d\mu_\alpha(x).$$

Since  $a < (\alpha + 1)/p'$ , by the pointwise estimate in the above lemma

$$|V_a f(x)| \leq C x^{-(2\alpha+2)/p} \|f\|_p;$$

hence

$$|V_a f(x)|^{q-p} x^{2(\sigma-a-b)q} \leq C \|f\|_p^{q-p}$$

due to the identity from assumptions. Hence

$$\int_0^\infty |x^{2(\sigma-a-b)} V_a f(x)|^q d\mu_\alpha(x) \leq C \|f\|_p^{q-p} \int_0^\infty |V_a f(x)|^p d\mu_\alpha(x) \leq C \|f\|_p^q.$$

by the norm inequality from Lemma 3.2. The estimate of  $I_3$  is similar and we omit it. The proof of the theorem is complete.

After submitting this paper the authors became acquainted with the following result of Kanjin and Sato [The Hardy-Littlewood theorem on fractional integration for Laguerre series, Proc. Amer. Math. Soc., to appear]:

$$\|I_\sigma f\|_{L^q_{v(\alpha q/2)}} \leq C \|f\|_{L^p_{v(\alpha p/2)}}, \quad 0 < \frac{1}{q} = \frac{1}{p} - \sigma, \quad p > 1, \quad \alpha \geq 0,$$

whereas for  $-1 < \alpha < 0$  there occurs  $(1 + \frac{\alpha}{2})^{-1} < p, q < -\frac{2}{\alpha}$  as additional restriction. Combining the above Theorem 1.1 in the case  $a = b = \alpha = 0$  with Kanjin's transplantation theorem (cf. [10]) one at once recovers the above stated result of Kanjin and Sato .

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