

## STRICHARTZ'S CONJECTURE ON HARDY-SOBOLEV SPACES

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**Abstract.** We prove Strichartz's conjecture regarding a characterization of Hardy-Sobolev spaces.

**Introduction.** Hardy-Sobolev spaces arise as an alternative of  $L^p$  Sobolev spaces. To describe this notion, let  $H^p$  denote the real-variable Hardy spaces on  $\mathbb{R}^n$  for  $p > 0$  and  $I_\alpha$  the Riesz potential operators of order  $\alpha > 0$  defined via the Fourier transform formula  $(I_\alpha f)^\wedge(\xi) = |\xi|^{-\alpha} \widehat{f}(\xi)$  on the class of tempered distributions modulo polynomials. The image spaces of  $H^p$  under  $I_\alpha$ , denoted by  $I_\alpha(H^p)$ , are called the *homogeneous Hardy-Sobolev spaces*. For each  $f \in I_\alpha(H^p)$  there exists a unique  $g \in H^p$  with  $f = I_\alpha(g)$  and we define a quasi-norm

$$\|f\|_{I_\alpha(H^p)} = \|g\|_{H^p} = \|\Lambda_\alpha f\|_{H^p} \quad (0 < p < \infty)$$

in which  $\Lambda_\alpha$  stands for the inverse operator of  $I_\alpha$ . For  $p > 1$ , the  $I_\alpha(H^p)$  are identical to the homogeneous  $L^p$  Sobolev spaces  $I_\alpha(L^p)$ . For  $0 < p \leq 1$ , it is well known that the  $H^p$  provide an ideal alternative of the  $L^p$  and thus the  $I_\alpha(H^p)$  may be thought of as a natural generalization of the  $I_\alpha(L^p)$ . As usual, we may define the inhomogeneous Hardy-Sobolev spaces as  $H^p \cap I_\alpha(H^p)$ .

As for characterizing  $I_\alpha(H^p)$ , let us recall the work of Strichartz which gives us the main motivation. Given a positive integer  $m$  and a point  $y \in \mathbb{R}^n$ , let  $\Delta_y^m$  be the  $m$ th forward difference operator defined inductively as

$$\Delta_y^m f(x) = \Delta_y[\Delta_y^{m-1} f](x), \quad \Delta_y f(x) = f(x+y) - f(x)$$

for each locally integrable function  $f$  and consider

$$(1) \quad D_{m,\alpha}(f)(x) = \left( \int_0^\infty \left[ \int_B |\Delta_{ry}^m f(x)| dy \right]^2 \frac{dr}{r^{1+2\alpha}} \right)^{1/2}$$

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where  $B$  denotes the unit ball in  $\mathbb{R}^n$ . A classical theorem of Strichartz and Bagby states that a function  $f \in \bigcup_{1 \leq q < \infty} L^q$  belongs to  $I_\alpha(L^p)$  if and only if  $D_{m,\alpha}(f) \in L^p$  for  $p > 1$  and  $0 < \alpha < m$  (see [Sz1], [Ba]).

In the case when  $n/(n+\alpha) < p \leq 1$ , each distribution in  $I_\alpha(H^p)$  coincides with a locally integrable function in view of the Sobolev embedding inequalities (see [Ch] or [K]). In this range of  $p$ , it is shown in [Sz2] that if  $f \in I_\alpha(H^p)$  and  $0 < \alpha < m$ , then  $D_{m,\alpha}(f) \in L^p$  with  $\|D_{m,\alpha}(f)\|_p \approx \|f\|_{I_\alpha(H^p)}$  <sup>(1)</sup>. In addition, it is also shown that if  $f \in I_\alpha(H^p)$  and  $m-1 < \alpha < m$ , then

$$(2) \quad T_{m,\alpha}(f)(x) = \left( \int_0^\infty \left[ \int_B |Q_{ry}^m f(x)| dy \right]^2 \frac{dr}{r^{1+2\alpha}} \right)^{1/2},$$

where  $Q_y^m f(x) = f(x+y) - \sum_{|\sigma| < m} (\partial^\sigma f)(x) y^\sigma / \sigma!$ , belongs to  $L^p$  with  $\|T_{m,\alpha}(f)\|_p \approx \|f\|_{I_\alpha(H^p)}$ . In his work, however, Strichartz left the following reverse direction as an open conjecture.

**CONJECTURE.** *If either  $D_{m,\alpha}(f) \in L^p$  with  $0 < \alpha < m$  or  $T_{m,\alpha}(f) \in L^p$  with  $m-1 < \alpha < m$ , then  $f \in I_\alpha(H^p)$  for  $n/(n+\alpha) < p \leq 1$ .*

Our primary aim in this paper is to prove Strichartz's conjecture so as to establish a characterization of  $I_\alpha(H^p)$  via  $D_{m,\alpha}$  or  $T_{m,\alpha}$  in the stated range of  $p$  and  $\alpha$ . To accomplish our aim, we shall exploit a set of different characterizations for  $I_\alpha(H^p)$  which are interesting in their own right. Identifying  $I_\alpha(H^p)$  as particular instances of Triebel–Lizorkin spaces, it is shown in the work of Bui *et al.* [BPT] that a certain variant of Littlewood–Paley  $g$ -functions characterizes  $I_\alpha(H^p)$  spaces. In a similar fashion, it will be shown that a modification of Lusin  $S$ -functions characterizes  $I_\alpha(H^p)$ . Dominating appropriate characterizing means in terms of  $D_{m,\alpha}(f)$  or  $T_{m,\alpha}(f)$ , we shall obtain the desired proofs.

It turns out that Strichartz's characterization provides effective means in a number of problems on Sobolev spaces. In dealing with pointwise multiplier problems, for example, Strichartz used the aforementioned results to prove that  $I_{n/p}(H^p)$  forms an algebra for  $0 < p \leq 1$  and also observed that his conjecture, if affirmative, would imply that the characteristic function  $\chi_\Omega$  of a Lipschitz domain  $\Omega$  is a multiplier on  $I_\alpha(H^p)$  for  $n(1/p-1) < \alpha < n/p$ .

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<sup>(1)</sup> This means, as usual, that  $C_1 \|f\|_{I_\alpha(H^p)} \leq \|D_{m,\alpha}(f)\|_p \leq C_2 \|f\|_{I_\alpha(H^p)}$  for some positive constants  $C_1, C_2$  not depending on  $f$ .

in particular, on Lemma A2. Finally, the author is grateful to the anonymous referee who pointed out the work of Bui *et al.* in the present form of Theorem C1.

**A. Preliminaries.** For a tempered distribution  $f$  and a Schwartz function  $\varphi$  on  $\mathbb{R}^n$ , set  $u(x, t) = (f * \varphi_t)(x)$  with  $\varphi_t(x) = t^{-n}\varphi(x/t)$  and define

$$u^+(x) = \sup_{t>0} |u(x, t)|.$$

We recall from [FS] that  $f \in H^p$  for  $0 < p \leq \infty$  if and only if  $u^+ \in L^p$  with any choice of  $\varphi$  satisfying  $\widehat{\varphi}(0) \neq 0$  and  $\|f\|_{H^p} = \|u^+\|_p$ .

It is well known that the Lusin  $S$ -functions defined by

$$S(u)(x) = \left( \iint_{\Gamma(x)} |u(y, t)|^2 t^{-n} dy \frac{dt}{t} \right)^{1/2},$$

where  $\Gamma(x) = \{(y, t) \in \mathbb{R}^n \times (0, \infty) : |y - x| < t\}$ , provide another characterizing means of  $H^p$  under certain conditions on  $\varphi$  and  $f$ . The required condition on  $\varphi$  comes mainly from the  $L^2$  estimates. In fact, with  $\omega_n = |B|$ ,

$$\|S(u)\|_2^2 = \omega_n \int_{\mathbb{R}^n} |\widehat{f}(\xi)|^2 \left[ \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t} \right] d\xi \quad (f \in L^2)$$

so that the *a priori* inequality  $\|S(u)\|_2 \leq C\|f\|_2$  holds if and only if

$$(3) \quad \sup_{\xi \in \mathbb{R}^n} \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t} < \infty,$$

and the reverse *a priori* inequality  $\|S(u)\|_2 \geq C\|f\|_2$  holds if and only if

$$(4) \quad \inf_{\xi \in \mathbb{R}^n \setminus \{0\}} \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t} > 0.$$

In a more general setting, these conditions can be formulated in terms of other equivalent ones.

LEMMA A1. *Let  $\varphi$  be a Schwartz function on  $\mathbb{R}^n$  and  $\alpha \geq 0$ .*

- (i) *The condition (3) is equivalent to the condition  $\widehat{\varphi}(0) = 0$ .*
- (ii) *If  $\int x^\sigma \varphi(x) dx = 0$  for all multi-indices  $\sigma$  with  $|\sigma| \leq [\alpha]$ , then*

$$\int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t^{1+2\alpha}} \leq C_\alpha |\xi|^{2\alpha} \quad (\xi \in \mathbb{R}^n).$$

*Proof.* Assume (3) holds but  $\widehat{\varphi}(0) \neq 0$ . Use the continuity of  $\widehat{\varphi}$  to choose  $\delta > 0$  such that  $|\widehat{\varphi}(\xi)| \geq |\widehat{\varphi}(0)|/2$  for all  $|\xi| \leq \delta$ . Then

$$\sup_{\xi \in \mathbb{R}^n} \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t} \geq \sup_{|\xi| \leq \delta_0} \int_0^1 |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t} \geq \frac{|\widehat{\varphi}(0)|^2}{4} \int_0^1 \frac{dt}{t} = +\infty,$$

a contradiction. Thus  $\widehat{\varphi}(0) = 0$ . The vanishing moment condition of (ii) implies that  $|\widehat{\varphi}(\xi)| \leq C_N |\xi|^{[\alpha]+1} (1 + |\xi|^2)^{-N}$  for any  $N > 0$ , from which the conclusion of (ii) as well as the converse of (i) follow immediately. ■

LEMMA A2. *For a Schwartz function  $\varphi$  on  $\mathbb{R}^n$  and  $\alpha \geq 0$ , the following statements are equivalent.*

(i)

$$(5) \quad \inf_{\xi \neq 0} \left[ |\xi|^{-2\alpha} \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t^{1+2\alpha}} \right] = c_\alpha > 0.$$

(ii)  $|\widehat{\varphi}(t\xi)|$  does not vanish identically as a function of  $t > 0$  for  $\xi \neq 0$ , that is,  $\sup_{t>0} |\widehat{\varphi}(t\xi)| > 0$  for  $\xi \neq 0$ .

(iii) There exists a Schwartz function  $\zeta$  such that  $\widehat{\zeta}$  has compact support away from the origin and

$$(6) \quad \int_0^\infty \widehat{\varphi}(t\xi) \widehat{\zeta}(t\xi) \frac{dt}{t^{1+2\alpha}} = |\xi|^{2\alpha} \quad (\xi \neq 0).$$

*Proof.* Evidently, (i) or (iii) implies (ii). To prove (ii) implies (i), it suffices to show  $\inf_{\xi \in S^{n-1}} \Omega(\xi) = c_\alpha > 0$ , where  $S^{n-1}$  denotes the unit sphere and

$$\Omega(\xi) = \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \frac{dt}{t^{1+2\alpha}}.$$

We first observe that (ii) implies that  $\Omega(\xi) > 0$  for all  $\xi \in S^{n-1}$ . Indeed, for a fixed  $\xi \in S^{n-1}$ , there exists a  $t_0 > 0$  with  $|\widehat{\varphi}(t_0\xi)| > 0$ . By continuity, there is an open interval  $I$  such that  $t_0 \in I \subset (0, \infty)$  and  $|\widehat{\varphi}(t\xi)| > 0$  for each  $t \in I$ . It follows that

$$\Omega(\xi) \geq \int_I |\varphi(t\xi)|^2 \frac{dt}{t^{1+2\alpha}} > 0.$$

We now choose a sequence  $(\xi_k) \subset S^{n-1}$  with  $\Omega(\xi_k) \rightarrow c_\alpha$ . As  $S^{n-1}$  is compact, there exist  $k_1 < k_2 < \dots$  and  $\xi_0 \in S^{n-1}$  such that  $\xi_{k_j} \rightarrow \xi_0$ . By Fatou's lemma and the continuity of  $\widehat{\varphi}$ , we have

$$\begin{aligned} c_\alpha &= \lim_{j \rightarrow \infty} \Omega(\xi_{k_j}) = \lim_{j \rightarrow \infty} \int_0^\infty |\widehat{\varphi}(t\xi_{k_j})|^2 \frac{dt}{t^{1+2\alpha}} \\ &\geq \int_0^\infty [\liminf_{j \rightarrow \infty} |\widehat{\varphi}(t\xi_{k_j})|^2] \frac{dt}{t^{1+2\alpha}} = \int_0^\infty |\widehat{\varphi}(t\xi_0)|^2 \frac{dt}{t^{1+2\alpha}} \\ &= \Omega(\xi_0) > 0, \end{aligned}$$

which proves that (ii) implies (i).

To prove (ii) implies (iii), we let  $0 < \varepsilon < 1$  and take a nonnegative  $C^\infty$  function  $\theta$  on  $(0, \infty)$  such that  $\theta = 1$  on  $(\varepsilon, 1/\varepsilon)$  and its support is contained in  $(\varepsilon/2, 2/\varepsilon)$ . Choosing  $\varepsilon$  so small that  $\sup_{t>0} [|\widehat{\varphi}(t\xi)|\theta(t)] > 0$  for  $\xi \neq 0$ , we have as in the preceding case

$$\inf_{\xi \in S^{n-1}} \left[ \int_0^\infty |\widehat{\varphi}(t\xi)|^2 \theta(t) \frac{dt}{t^{1+2\alpha}} \right] > 0.$$

Defining  $\zeta$  through the Fourier transform formula

$$\widehat{\zeta}(\xi) = \overline{\widehat{\varphi}(\xi)} \theta(|\xi|) \left[ \int_0^\infty |\widehat{\varphi}(t\xi/|\xi|)|^2 \theta(t) \frac{dt}{t^{1+2\alpha}} \right]^{-1},$$

it is plain to check that  $\zeta$  has the stated properties of (iii). ■

REMARK 1. When  $\alpha = 0$ , the equivalence of (i) and (ii) is due to James Wright and the equivalence of (ii) and (iii) is discussed in Stein's book [St, pp. 185–186]. The proof that (ii) implies (iii) is a slight modification of that of Lemma 4.1 in [CT].

For  $\alpha \geq 0$ , let  $\mathcal{O}_\alpha$  be the class of Schwartz functions  $\varphi$  on  $\mathbb{R}^n$  such that

- (i)  $\int x^\sigma \varphi(x) dx = 0 = (\partial^\sigma \widehat{\varphi})(0)$  for all  $|\sigma| \leq [\alpha]$ ,
- (ii)  $\sup_{t>0} |\widehat{\varphi}(t\xi)| > 0$  ( $\xi \neq 0$ ).

With  $\mathcal{O}_0 = \mathcal{O}$ , the preceding lemmas show that  $\|S(u)\|_2 \approx \|f\|_2$  if and only if  $\varphi \in \mathcal{O}$ . Introduced by Bui *et al.* [BPT], each  $\mathcal{O}_\alpha$  will serve as the admissible class of Schwartz functions in our characterization of  $I_\alpha(H^p)$ . As for the admissible distributions in our characterizations, given  $\alpha \geq 0$ , we denote by  $\mathcal{A}_\alpha$  the class of distributions  $f$  on  $\mathbb{R}^n$  such that  $\widehat{f}$  coincides with a function satisfying

$$\widehat{f}(\xi) |\xi|^\alpha (1 + |\xi|^2)^{-\delta} \in L^2 \quad \text{for some } \delta \geq 0$$

and  $\mathcal{L}_\alpha = \bigcup_{1 \leq q < \infty} I_\alpha(L^q)$ . Write  $\mathcal{A}_0 = \mathcal{A}$ ,  $I_0 = I$ , and  $\mathcal{L}_0 = \mathcal{L}$  for simplicity. Evidently, we have  $\mathcal{A} \subset \mathcal{A}_\alpha \subset \mathcal{A}_\beta$  for any  $0 \leq \alpha \leq \beta$ .

LEMMA A3. *Given  $\alpha \geq 0$ , if  $f \in I_\alpha(H^p)$  for  $0 < p \leq 2$ , then*

$$(7) \quad \int_{\mathbb{R}^n} |\widehat{f}(\xi)|^2 |\xi|^{2\alpha} (1 + |\xi|^2)^{-2\delta} d\xi \leq C \|f\|_{I_\alpha(H^p)}^2$$

with any  $\delta > (1/p - 1/2)n/2$ . Consequently,  $I_\alpha(H^p) \subset \mathcal{A}_\alpha$  for  $0 < p \leq 2$  and  $I_\alpha(H^p) \subset \mathcal{L}_\alpha$  for  $1 < p < \infty$ .

*Proof.* It suffices to treat the case  $\alpha = 0$ . The inequality (7) follows from the estimate  $|\widehat{f}(\xi)| \leq C |\xi|^{n(1/p-1)} \|f\|_{H^p}$  for  $0 < p \leq 1$  and from the Hölder and Hausdorff–Young inequalities for  $1 < p \leq 2$ . ■

A characterization of  $H^p$  via Lusin  $S$ -functions is established by Calderón and Torchinsky (see Theorems 6.7, 6.9, 6.10 in [CT]).

**THEOREM A4.** *Let  $f$  be a tempered distribution on  $\mathbb{R}^n$ . For  $\varphi \in \mathcal{O}$ , put  $u(x, t) = (f * \varphi_t)(x)$ .*

- (i) *If  $f \in H^p$  for  $0 < p < \infty$ , then  $S(u) \in L^p$  with  $\|S(u)\|_p \approx \|f\|_{H^p}$ .*
- (ii) *Assume  $S(u) \in L^p$  for  $0 < p < \infty$ . If  $f \in \mathcal{A} \cup \mathcal{L}$ , then  $f \in H^p$  with  $\|f\|_{H^p} \leq C_p \|S(u)\|_p$ . For a general  $f$ , there exists a polynomial  $P$  such that  $g = f - P \in H^p$  and  $\|g\|_{H^p} \leq C_p \|S(u)\|_p$ .*

**REMARK 2.** The presence of a polynomial factor in (ii) is partly due to the fact that  $S(u) = S(f * \varphi_t)$ , as a function of  $f$  for a fixed  $\varphi \in \mathcal{O}$ , annihilates any polynomial of degree less than the order of zero of  $\widehat{\varphi}$  at the origin. For  $b > 0$ , consider

$$S_b(u)(x) = \left( \iint_{\Gamma_b(x)} |u(y, t)|^2 (bt)^{-n} dy \frac{dt}{t} \right)^{1/2},$$

where  $\Gamma_b(x) = \{(y, t) \in \mathbb{R}^n \times (0, \infty) : |y - x| < bt\}$ . As it is shown in [CT] that  $\|S_b(u)\|_p \approx \|S_d(u)\|_p$  for  $0 < p < \infty$  and for any  $b, d > 0$ , we may replace  $S(u)$  by  $S_b(u)$  in Theorem A4 without altering any conclusions.

The Littlewood–Paley  $g$ -functions are defined by

$$g_\varphi(f)(x) = \left( \int_0^\infty |(f * \varphi_t)(x)|^2 \frac{dt}{t} \right)^{1/2}.$$

As before,  $\|g_\varphi(f)\|_2 \approx \|f\|_2$  if and only if  $\varphi \in \mathcal{O}$ , and the following characterization result is due to Uchiyama ([U1], [U2]).

**THEOREM A5.** *Let  $f$  be a tempered distribution on  $\mathbb{R}^n$  and  $\varphi \in \mathcal{O}$ .*

- (i) *If  $f \in H^p$  for  $0 < p < \infty$ , then  $g_\varphi(f) \in L^p$  with  $\|g_\varphi(f)\|_p \approx \|f\|_{H^p}$ .*
- (ii) *Assume  $g_\varphi(f) \in L^p$  for  $0 < p < \infty$ . If  $f \in \mathcal{L}$ , then  $f \in H^p$  with  $\|f\|_{H^p} \leq C_p \|g_\varphi(f)\|_p$ . For a general  $f$ , there exists a polynomial  $P$  such that  $h = f - P \in H^p$  and  $\|h\|_{H^p} \leq C_p \|g_\varphi(f)\|_p$ .*

**B. A variant of Lusin  $S$ -functions.** As the first characterizing means for  $I_\alpha(H^p)$ , we introduce

$$(8) \quad S_b^\alpha(u)(x) = \left( \iint_{\Gamma_b(x)} |u(y, t)|^2 (bt)^{-n} dy \frac{dt}{t^{1+2\alpha}} \right)^{1/2}.$$

A simple computation shows that  $\|S_b^\alpha(u)\|_2 \approx \|f\|_{I_\alpha(L^2)}$  for  $\varphi \in \mathcal{O}_\alpha$  according to Lemmas A1 and A2. The purpose of this section is to prove that  $f \in I_\alpha(H^p)$  if and only if  $S_b^\alpha(u) \in L^p$  and  $f \in \mathcal{A}_\alpha \cup \mathcal{L}_\alpha$  with any choice  $\varphi \in \mathcal{O}_{2\alpha}$ , a bit more restrictive class of admissible Schwartz functions. Our methods of proof will be standard as in [CT] or [BPT].

We begin by showing that a different choice of  $b$  results in equivalent  $L^p$  norms for any Schwartz function  $\varphi$ .

LEMMA B1. *For  $b, d > 0$ , if  $S_b^\alpha(u) \in L^p$ , then  $S_d^\alpha(u) \in L^p$  with*

$$\|S_d^\alpha(u)\|_p \leq \begin{cases} C_p(1+d/b)^{n(1/p-1/2)}\|S_b^\alpha(u)\|_p & (0 < p \leq 2), \\ C_p(1+b/d)^{n/2}\|S_b^\alpha(u)\|_p & (2 < p < \infty). \end{cases}$$

*Proof.* For  $0 < p < 2$ , we shall follow the same reasoning as in [CT, pp. 17–19]. For each  $s > 0$ , set  $D_s = \{S_b^\alpha(u)(x) > s\}$  and  $\widehat{D}_s = \{M_d(x) > 1/2\}$  where

$$M_d(x) = \sup \left\{ \frac{|B(y, bt) \cap D_s|}{|B(y, bt)|} : (y, t) \in \Gamma_d(x) \right\}.$$

Here  $B(y, bt)$  denotes the open ball with center  $y$  and radius  $bt$ . By a maximal theorem in [CT],  $D_s \subset \widehat{D}_s$  with  $|\widehat{D}_s| \leq c_n(1+d/b)^n|D_s|$ . Using

$$\int_{\widehat{D}_s^c} [S_d^\alpha(u)(x)]^2 dx \leq 2 \int_{D_s^c} [S_b^\alpha(u)(x)]^2 dx,$$

a readily verifiable inequality, we have the estimate

$$\begin{aligned} |\{S_d^\alpha(u) > rs\}| &\leq |\widehat{D}_s^c \cap \{S_d^\alpha(u) > rs\}| + |\widehat{D}_s| \\ &\leq \frac{4}{(rs)^2} \int_0^s t |\{S_b^\alpha(u) > t\}| dt + c_n(1+d/b)^n |D_s| \end{aligned}$$

for all  $r, s > 0$ . It follows plainly that

$$\int [S_d^\alpha(u)(x)]^p dx \leq \left[ \frac{4r^{p-2}}{2-p} + c_n(1+d/b)^n r^p \right] \int [S_b^\alpha(u)(x)]^p dx.$$

Choosing  $r$  that optimizes this bound, we obtain the desired inequality.

For  $p = 2$ , it is trivial to see  $\|S_d^\alpha(u)\|_2 = \|S_b^\alpha(u)\|_2$ . In the case  $p > 2$ ,

$$\|S_d^\alpha(u)\|_p^2 = \|[S_d^\alpha(u)]^2\|_{p/2} = \sup_{\|g\|_q=1} \left| \int [S_d^\alpha(u)(x)]^2 g(x) dx \right|$$

with  $q$  determined by  $2/p + 1/q = 1$ . For a fixed  $g$  with  $\|g\|_q = 1$ , the last absolute value of integral is bounded by

$$(10) \quad \iint |u(y, t)|^2 \left[ (dt)^{-n} \int_{B(y, dt)} |g(x)| dx \right] dy \frac{dt}{t^{1+2\alpha}}.$$

For each  $z \in B(y, bt)$ , note that  $B(y, dt) \subset B(z, (b+d)t)$  and thus

$$(dt)^{-n} \int_{B(y, dt)} |g(x)| dx \leq \omega_n(1+b/d)^n g^*(z)$$

where  $g^*$  denotes the Hardy–Littlewood maximal function of  $g$ . Integrating this inequality over the ball  $B(y, bt)$  with respect to  $z$ , we get

$$(dt)^{-n} \int_{B(y, dt)} |g(x)| dx \leq (1 + b/d)^n (bt)^{-n} \int_{B(y, bt)} g^*(z) dz.$$

A simple algebra shows then (10) is bounded by  $(1 + b/d)^n$  times

$$\int [S_b^\alpha(u)(z)]^2 g^*(z) dz \leq \| [S_b^\alpha(u)]^2 \|_{p/2} \|g^*\|_q \leq C_p \|S_b^\alpha(u)\|_p^2$$

by the maximal theorem. This completes the proof for the case  $p > 2$ . ■

Focusing on  $S_1^\alpha = S^\alpha$ , we now proceed to prove the  $L^p$  norm equivalence of  $S^\alpha$  for different choices of Schwartz functions in the class  $\mathcal{O}_{2\alpha}$ . For  $\lambda > 0$ , consider a variant of Littlewood–Paley  $g_\lambda$ -functions in the form

$$(11) \quad g_\lambda^\alpha(u)(x) = \left( \int_0^\infty \int_{\mathbb{R}^n} |u(y, t)|^2 \left[ 1 + \frac{|y - x|}{t} \right]^{-2\lambda} t^{-n-2\alpha} dy \frac{dt}{t} \right)^{1/2}.$$

It follows from a slight modification of Theorem 3.5 in [CT] that

$$2^{-2\lambda} [S^\alpha(u)(x)]^2 \leq [g_\lambda^\alpha(u)(x)]^2 \leq \sum_{k=1}^\infty 2^{-k(1-k/2\lambda)} [S_{2^{k/2\lambda}}^\alpha(u)(x)]^2.$$

Combining this with Lemma B1, we have  $\|g_\lambda^\alpha(u)\|_p \approx \|S^\alpha(u)\|_p$  valid for every  $0 < p < \infty$  provided  $\lambda > \max(n/p, n/2)$ .

LEMMA B2. *Let  $\zeta, \psi$  be Schwartz functions on  $\mathbb{R}^n$  such that  $\widehat{\zeta}$  has compact support away from the origin and  $(\partial^\sigma \widehat{\psi})(0) = 0$  for all  $|\sigma| \leq \ell$ . For  $s, t, \lambda > 0$ , let*

$$J_\lambda(s, t) = \int_{\mathbb{R}^n} \left( 1 + \frac{|z|}{s} \right)^{2\lambda} |\zeta_s * \psi_t(z)|^2 dz.$$

Then for any  $N > 0$  there exists a constant  $C_N > 0$  such that

$$(12) \quad J_\lambda(s, t) \leq C_N s^{-n} \left( \frac{t}{s} \right)^{2(\ell+1)} \left( 1 + \frac{t}{s} \right)^{-2N}.$$

*Proof.* Set  $\mu = [\lambda] + 1$ . It follows from Plancherel’s theorem that

$$\begin{aligned} J_\lambda(s, t) &= s^n \int (1 + |z|)^{2\lambda} |\zeta_s * \psi_t(sz)|^2 dz \\ &\leq C s^n \sum_{|\beta| \leq \mu} \int |\partial^\beta [s^{-n} (\zeta_s * \psi_t) \widehat{\zeta}(\xi/s)]|^2 d\xi \\ &= C s^{-n} \sum_{|\beta| \leq \mu} \int |\partial^\beta [\widehat{\zeta}(\xi) \widehat{\psi}(t\xi/s)]|^2 d\xi. \end{aligned}$$



Since  $\widehat{\zeta}$  has compact support away from the origin, (12) follows from the evident Fourier transform estimates

$$|\widehat{\psi}(\xi)| \leq C_N |\xi|^{\ell+1} (1 + |\xi|)^{-N}$$

and

$$|\partial^\beta \widehat{\psi}(\xi)| \leq C_N (1 + |\xi|)^{-N} \quad \text{for each } \beta. \quad \blacksquare$$

REMARK 3. Referred to as size estimates of Heideman type, more extensive and precise  $L^1$  estimates can be found in Lemma 2.1 of [BPT].

We shall need a version of Calderón's reproducing formula in the following form whose proof is a minor modification of those in Theorems 4.6 and 5.1 of [CT]. (For a reference to its historical developments, see the remark after Lemma 2.3 of [BPT].)

LEMMA B3. *Let  $\varphi$  be a Schwartz function with  $\sup_{t>0} |\widehat{\varphi}(t\xi)| > 0$  for  $\xi \neq 0$  and let  $\zeta$ , as in Lemma A2, be a Schwartz function such that  $\widehat{\zeta}$  has compact support away from the origin and*

$$\int_0^\infty \widehat{\varphi}(s\xi) \widehat{\zeta}(s\xi) \frac{ds}{s} = 1 \quad (\xi \neq 0).$$

- (i) *Let  $\psi$  be a Schwartz function such that  $(\partial^\sigma \widehat{\psi})(0) = 0$  for all  $|\sigma| \leq \ell$ . If  $f \in \mathcal{A}_{\ell+1}$  or  $f \in \mathcal{L}_\alpha$  with  $0 \leq \alpha \leq \ell + 1$ , then the identity*

$$(13) \quad (f * \psi_t)(x) = \int_0^\infty (f * \varphi_s * \zeta_s * \psi_t)(x) \frac{ds}{s}$$

*holds for almost every  $x \in \mathbb{R}^n$  and for each  $t > 0$ , where the integral converges absolutely.*

- (ii) *If  $\widehat{\psi}$  has support away from the origin, then the identity (13) remains valid for a general tempered distribution  $f$ .*

LEMMA B4. *Assume  $f \in \mathcal{A}_{[2\alpha]+1}$  or  $f \in \mathcal{L}_\beta$  for some  $0 \leq \beta \leq [2\alpha] + 1$ . Let  $u(x, t) = (f * \varphi_t)(x)$ ,  $v(x, t) = (f * \psi_t)(x)$  with  $\varphi, \psi \in \mathcal{O}_{2\alpha}$ . Then*

$$\|S^\alpha(u)\|_p \approx \|S^\alpha(v)\|_p \quad (0 < p < \infty).$$

*Proof.* In view of the equivalence  $\|S^\alpha(u)\|_p \approx \|g_\lambda^\alpha(u)\|_p$  for  $0 < p < \infty$  and  $\lambda > \max(n/p, n/2)$ , it will be sufficient to show that

$$(14) \quad S^\alpha(v)(x) \leq C_{\alpha,\lambda} g_\lambda^\alpha(u)(x) \quad (\lambda > 0).$$

Let  $\zeta$  be as in Lemma B3. By (i) of Lemma B3, since  $\psi \in \mathcal{O}_{2\alpha}$ , we have

$$v(y, t) = \int_0^\infty \int_{\mathbb{R}^n} u(z, s) (\zeta_s * \psi_t)(y - z) dz \frac{ds}{s}$$

under the stated hypothesis on  $f$ . Fix  $x \in \mathbb{R}^n$ . For  $y \in B(x, t)$ , we have

$$\begin{aligned}
|v(y, t)| &\leq \int_0^\infty \left[ \int |u(z, s)|^2 \left(1 + \frac{|z-x|}{s}\right)^{-2\lambda} dz \right]^{1/2} \\
&\quad \times \left(1 + \frac{t}{s}\right)^\lambda \left[ \int \left(1 + \frac{|z|}{s}\right)^{2\lambda} |\zeta_s * \psi_t(z)|^2 dz \right]^{1/2} \frac{ds}{s} \\
&\leq C \int_0^\infty \left[ \int |u(z, s)|^2 \left(1 + \frac{|z-x|}{s}\right)^{-2\lambda} dz \right]^{1/2} \\
&\quad \times s^{-n/2} \left(1 + \frac{t}{s}\right)^\lambda \left(\frac{t}{s}\right)^\ell \left(1 + \frac{t}{s}\right)^{-N} \frac{ds}{s}
\end{aligned}$$

where  $\ell = [2\alpha] + 1$  in view of Lemma B2 and the fact  $\psi \in \mathcal{O}_{2\alpha}$ . Applying the Cauchy–Schwarz inequality, we see that  $|v(y, t)|$  is bounded by

$$\begin{aligned}
C \left[ \int_0^\infty \int |u(z, s)|^2 \left(1 + \frac{|z-x|}{s}\right)^{-2\lambda} s^{-n} \left(\frac{t}{s}\right)^\ell \left(1 + \frac{t}{s}\right)^{-N+\lambda} dz \frac{ds}{s} \right]^{1/2} \\
\times \left[ \int_0^\infty \left(\frac{t}{s}\right)^\ell \left(1 + \frac{t}{s}\right)^{-N+\lambda} \frac{ds}{s} \right]^{1/2}.
\end{aligned}$$

Choosing  $N > \ell + \lambda$ , observe that the quantity on the second line is a constant independent of  $t$ . Therefore,

$$\begin{aligned}
[S^\alpha(v)(x)]^2 &= \int_0^\infty \int_{B(x,t)} |v(y, t)|^2 t^{-n-2\alpha} dy \frac{dt}{t} \\
&\leq C \int_0^\infty \int_{\mathbb{R}^n} |u(z, s)|^2 \left(1 + \frac{|z-x|}{s}\right)^{-2\lambda} s^{-n-2\alpha} \\
&\quad \times \left[ \int_0^\infty \left(\frac{t}{s}\right)^{\ell-2\alpha} \left(1 + \frac{t}{s}\right)^{-N+\lambda} \frac{dt}{t} \right] dz \frac{ds}{s} \\
&\leq C [g_\lambda^\alpha(u)(x)]^2
\end{aligned}$$

because  $\ell - 2\alpha = 1 + [2\alpha] - 2\alpha > 0$  so that the quantity inside the bracket is again a constant independent of  $s$ . This completes the proof. ■

The following is the main result of this section.

**THEOREM B5.** *Let  $f$  be a tempered distribution on  $\mathbb{R}^n$ . Given  $\alpha \geq 0$ , let  $u(x, t) = (f * \varphi_t)(x)$  with  $\varphi \in \mathcal{O}_{2\alpha}$  and  $0 < p < \infty$ .*

- (i) *If  $f \in I_\alpha(H^p)$ , then  $S^\alpha(u) \in L^p$  with  $\|S^\alpha(u)\|_p \approx \|f\|_{I_\alpha(H^p)}$ .*
- (ii) *Assume that  $S^\alpha(u) \in L^p$ . If  $f \in \mathcal{A}_\alpha \cup \mathcal{L}_\alpha$ , then  $f \in I_\alpha(H^p)$  with  $\|f\|_{I_\alpha(H^p)} \leq C_{\alpha,p} \|S^\alpha(u)\|_p$ . For a general  $f$ , there exist a polynomial  $P$  and  $g \in H^p$  such that  $f = I_\alpha(g + P)$  and  $\|g\|_{H^p} \leq C_{\alpha,p} \|S^\alpha(u)\|_p$ .*

*Proof.* Assume  $f = I_\alpha(g)$  with a unique  $g \in H^p$ . Choose  $\psi \in \mathcal{O}$  such that  $\widehat{\psi}$  has support away from the origin. Set

$$\Psi = I_\alpha(\psi), \quad U(x, t) = (g * \Psi_t)(x), \quad V(x, t) = (f * \psi_t)(x).$$

As is easily verified,  $U = t^{-\alpha} V$  and so  $S(U)(x) = S^\alpha(V)(x)$ . According to Theorem A4 and Lemma B4,

$$\|S^\alpha(u)\|_p \approx \|S^\alpha(V)\|_p = \|S(U)\|_p \approx \|g\|_{H^p} = \|f\|_{I_\alpha(H^p)}$$

since  $V \in \mathcal{O}_{2\alpha}$  and  $f \in \mathcal{A}_\alpha \cup \mathcal{L}_\alpha$  by Lemma A3. This proves (i).

Assume now  $S^\alpha(u) \in L^p$ . With the same Schwartz functions  $\psi, \Psi$  as above, we set  $W(x, t) = (\Lambda_\alpha f * \Psi_t)(x)$  this time. Then  $W = t^{-\alpha} V$  and  $S(W)(x) = S^\alpha(V)(x)$ . Since  $\psi$  has support away from the origin, the identity (13) holds and so does the inequality (14). It follows that

$$\|S(W)\|_p = \|S^\alpha(v)\|_p \leq C_{\alpha,p} \|S^\alpha(u)\|_p < \infty.$$

The stated properties of (ii) follow now from Theorem A4. ■

REMARK 4. If we replace  $S^\alpha(u)$  by  $S_b^\alpha(u)$  with any  $b > 0$  or by  $g_\lambda^\alpha(u)$  with any  $\lambda > \max(n/p, n/2)$ , Theorem B5 remains unchanged. When  $\alpha = 0$ , Theorem B5 reduces to Theorem A4. As we shall see in the next section, assertion (ii) turns out to be valid with the minimal class  $\mathcal{O}_\alpha$  of admissible Schwartz functions.

COROLLARY B6. *Let  $H_\alpha^p = H^p \cap I_\alpha(H^p)$  with  $\|f\|_{H_\alpha^p} = \|f\|_{H^p} + \|f\|_{I_\alpha(H^p)}$ . For a tempered distribution  $f$  and  $\varphi \in \mathcal{O}_{2\alpha}$ , let  $u(x, t) = (f * \varphi_t)(x)$ . Then  $f \in H_\alpha^p$  for  $0 < p \leq 2$  if and only if  $f \in H^p$  and  $S^\alpha(u) \in L^p$ . Moreover,*

$$\|f\|_{H_\alpha^p} \approx \|f\|_{H^p} + \|S^\alpha(u)\|_p \quad (0 < p \leq 2).$$

**C. A variant of Littlewood–Paley  $g$ -functions.** It is known that Hardy–Sobolev spaces may be realized as particular instances of Triebel–Lizorkin spaces. To be more precise, given a smoothing index  $\alpha \in \mathbb{R}$  and scale indices  $0 < p < \infty$ ,  $0 < q \leq \infty$ , let  $\dot{F}_{p,q}^\alpha$  denote the associated homogeneous Triebel–Lizorkin space, the set of all tempered distributions  $f$  on  $\mathbb{R}^n$  satisfying

$$(15) \quad \|f\|_{\dot{F}_{p,q}^\alpha} = \left\| \left[ \sum_{j \in \mathbb{Z}} (2^{j\alpha} |f * \psi_{2^{-j}}|)^q \right]^{1/q} \right\|_p < \infty$$

where  $\psi$  is any Schwartz function on  $\mathbb{R}^n$  such that the support of  $\widehat{\psi}$  is contained in  $\{1/2 \leq |\xi| \leq 2\}$  and  $|\widehat{\psi}(\xi)| \geq c > 0$  for  $3/5 \leq |\xi| \leq 5/3$ . According to Triebel's books [T1], [T2], we have the special identification

$$\dot{F}_{p,2}^0 = H^p, \quad \dot{F}_{p,2}^\alpha = I_\alpha(H^p) \quad (\alpha > 0, 0 < p < \infty).$$

In [BPT], Bui, Paluszyński and Taibleson established a list of characterizations for  $\dot{F}_{p,q}^\alpha$  spaces. To single out what we need from their work, consider

a modification of the Littlewood–Paley  $g$ -function defined by

$$(16) \quad g_\varphi^\alpha(f)(x) = \left( \int_0^\infty |(f * \varphi_t)(x)|^2 \frac{dt}{t^{1+2\alpha}} \right)^{1/2}.$$

A close inspection of Theorems 3.1 and 6.1 of [BPT] and Theorem A5 yields the following characterization result for  $I_\alpha(H^p)$  spaces.

**THEOREM C1** (Bui, Paluszyński and Taibleson). *Given  $\alpha \geq 0$  and  $0 < p < \infty$ , let  $f$  be a tempered distribution on  $\mathbb{R}^n$  and  $\varphi \in \mathcal{O}_\alpha$ .*

- (i) *If  $f \in I_\alpha(H^p)$ , then  $g_\varphi^\alpha(f) \in L^p$  with  $\|g_\varphi^\alpha(f)\|_p \approx \|f\|_{I_\alpha(H^p)}$ .*
- (ii) *If  $g_\varphi^\alpha(f) \in L^p$ , then there exist a polynomial  $P$  and  $h \in H^p$  such that  $f = I_\alpha(h + P)$  and  $\|h\|_{H^p} \leq C_{\alpha,p} \|g_\varphi^\alpha(f)\|_p$ . If  $f$  satisfies the extra condition  $f \in \mathcal{L}_\alpha$ , then  $f \in I_\alpha(H^p)$  with  $\|f\|_{I_\alpha(H^p)} \leq C_{\alpha,p} \|g_\varphi^\alpha(f)\|_p$ .*

**REMARK 5.** In view of Lemmas A1 and A2, the admissible class  $\mathcal{O}_\alpha$  is optimal in the sense that the above results are no longer valid if  $\varphi$  has vanishing moments of order less than  $[\alpha]$  or if it violates a condition in Lemma A2. For a Schwartz function  $\varphi$  on  $\mathbb{R}^n$ , put  $u(x, t) = (f * \varphi_t)(x)$ . As  $u(x, t)$  is continuous in  $t > 0$ , we have

$$|(f * \varphi_t)(x)|^2 = \lim_{b \rightarrow 0} \frac{1}{|B(x, bt)|} \int_{B(x, bt)} |u(y, t)|^2 dy.$$

It follows from Fatou's lemma and a simple computation that

$$(17) \quad g_\varphi^\alpha(f)(x) \leq \frac{1}{\sqrt{\omega_n}} \liminf_{b \rightarrow 0} [S_b^\alpha(u)(x)].$$

Since  $\mathcal{O}_{2\alpha} \subset \mathcal{O}_\alpha$ , combined with Theorem C1, this pointwise inequality implies directly the second part of Theorem B5 with the optimal class  $\mathcal{O}_\alpha$  of admissible Schwartz functions. Although plausible, however, we do not know if the first part of Theorem B5 remains valid with  $\mathcal{O}_\alpha$  in place of  $\mathcal{O}_{2\alpha}$ .

**D. Proofs of Strichartz's conjecture.** To begin with, we make use of our characterization of  $I_\alpha(H^p)$  by variants of Lusin  $S$ -functions to prove Strichartz's conjecture on  $T_{m,\alpha}$ .

**THEOREM D1.** *Let  $f$  be a locally integrable function on  $\mathbb{R}^n$ . For a positive integer  $m$  with  $m > \alpha$ , suppose that  $T_{m,\alpha}(f) \in L^p$  for  $n/(n + \alpha) < p < \infty$ . Then there exist a polynomial  $P$  and  $g \in H^p$  such that*

$$(18) \quad f = I_\alpha(g + P) \quad \text{with} \quad \|g\|_{H^p} \leq C_{\alpha,p} \|T_{m,\alpha}(f)\|_p.$$

*Proof.* Choose  $\varphi \in C_0^\infty(B(0, 1/2))$  which has vanishing moments at least up to the order  $\max(m - 1, [2\alpha])$  and  $|\widehat{\varphi}(t\xi)|$  does not vanish identically as a function of  $t > 0$  for  $\xi \neq 0$ . Put  $u(x, t) = (f * \varphi_t)(x)$ . Clearly,  $\varphi \in \mathcal{O}_{2\alpha}$ .

Fix  $x \in \mathbb{R}^n$ . For  $y \in B(0, 1/2)$ , it results from the cancelation condition of  $\varphi$  that

$$u(x + ty, t) = \int \left[ f(x + t(y - w)) - \sum_{|\sigma| < m} \frac{(\partial^\sigma f)(x)}{\sigma!} [t(y - w)]^\sigma \right] \varphi(w) dw.$$

Thus  $|u(x + ty, t)|$  is bounded by a constant times

$$\int_B \left| f(x + tz) - \sum_{|\sigma| < m} \frac{(\partial^\sigma f)(x)}{\sigma!} (tz)^\sigma \right| dz = \int_B |Q_{tz}^m(x)| dz$$

and consequently

$$\int_{B(0, 1/2)} |u(x + ty, t)|^2 dy \leq C \left[ \int_B |Q_{tz}^m(x)| dz \right]^2.$$

Inserting this estimate in the definition of

$$S_{1/2}^\alpha(u)(x) = 2^n \left( \int_0^\infty \int_{B(0, 1/2)} |u(x + ty, t)|^2 dy \frac{dt}{t^{1+2\alpha}} \right)^{1/2},$$

we obtain the pointwise estimate  $S_{1/2}^\alpha(u)(x) \leq C T_{m, \alpha}(f)(x)$  from which the desired conclusion follows immediately by Theorem B5. ■

REMARK 6. Since  $T_{m, \alpha}$  annihilates any polynomial of degree less than  $m$ , it would be inevitable to have a polynomial factor in the theorem without imposing an additional condition on  $f$  such as  $f \in \mathcal{A}_\alpha \cup \mathcal{L}_\alpha$ .

COROLLARY D2. Let  $f$  be a locally integrable function on  $\mathbb{R}^n$  and let  $m$  be a positive integer with  $m - 1 < \alpha < m$ . Then  $f \in H_\alpha^p$  for  $n/(n + \alpha) < p \leq 2$  if and only if  $f \in H^p$  and  $T_{m, \alpha}(f) \in L^p$ . Moreover,

$$\|f\|_{H_\alpha^p} \approx \|f\|_{H^p} + \|T_{m, \alpha}(f)\|_p.$$

Dealing with  $D_{m, \alpha}$ , we shall exploit variants of Littlewood–Paley  $g$ -functions in proving Strichartz’s conjecture. When  $\alpha$  is an integer, however, it is not necessary to appeal to a characterization of  $I_\alpha(H^p)$ .

THEOREM D3. Let  $f$  be a locally integrable function on  $\mathbb{R}^n$ . For integers  $1 \leq k < m$ , if  $D_{m, k}(f) \in L^p$  for  $n/(n + k) < p < \infty$ , then  $f \in I_k(H^p)$  and

$$(19) \quad \|f\|_{I_k(H^p)} \approx \sum_{|\sigma|=k} \|\partial^\sigma f\|_{H^p} \leq C_{k, p} \|D_{m, k}(f)\|_p.$$

*Proof.* Fix a multi-index  $\sigma$  with  $|\sigma| = k$ . Choose a Schwartz function  $\zeta$  with  $\widehat{\zeta}(0) \neq 0$  and define

$$\psi(x) = (\partial^\sigma \zeta)(x), \quad \Psi(x) = \sum_{j=1}^m (-1)^{m-j} \binom{m}{j} \frac{(-j)^k}{j^n} \zeta\left(-\frac{x}{j}\right).$$

Note that  $\widehat{\Psi}(0) \neq 0$ . Setting  $U(x, t) = [(\partial^\sigma f) * \Psi_t](x)$ , we shall derive

$$(20) \quad U^+(x) = \sup_{t>0} |U(x, t)| \leq C_k D_{m,k}(f)(x)$$

from which the result follows immediately. On account of the identity

$$(21) \quad \Delta_y^m f(x) = \sum_{j=0}^m (-1)^{m-j} \binom{m}{j} f(x + jy)$$

and  $\widehat{\psi}(0) = 0$ , we obtain

$$\begin{aligned} U(x, t) &= t^{-k} [f * (\partial^\sigma \Psi)_t](x) \\ &= t^{-k} \int f(x - y) \left\{ \sum_{j=1}^m (-1)^{m-j} \binom{m}{j} (jt)^{-n} \psi\left(-\frac{y}{jt}\right) \right\} dy \\ &= t^{-k} \int (\Delta_y^m f)(x) \psi_t(y) dy. \end{aligned}$$

For any nonnegative measurable function  $g$ , we may write

$$(22) \quad \int_{\mathbb{R}^n} g(x) dx = \log 2 \int_0^\infty \int_A g(ry) r^n dy \frac{dr}{r},$$

where  $A = \{1/2 \leq |y| \leq 1\}$  (see [Sz2]). It follows that

$$|U(x, t)| \leq Ct^{-k} \int_0^\infty \int_A |\Delta_{ry}^m f(x)| |\psi_t(ry)| r^n dy \frac{dr}{r}.$$

Since  $|\psi_t(ry)| \leq C_n t^{-n} (1 + r/t)^{-N}$  for  $y \in A$  and any  $N > 0$ , we get

$$\begin{aligned} |U(x, t)| &\leq Ct^{-k} \int_0^\infty \int_A |\Delta_{ry}^m f(x)| dy \left(\frac{r}{t}\right)^n \left(1 + \frac{r}{t}\right)^{-N} \frac{dr}{r} \\ &\leq C \left( \int_0^\infty \left[ \int_B |\Delta_{ry}^m f(x)| dy \right]^2 \frac{dr}{r^{1+2k}} \right)^{1/2} \\ &\quad \times \left( \int_0^\infty \left(\frac{r}{t}\right)^{2n+2k} \left(1 + \frac{r}{t}\right)^{-2N} \frac{dr}{r} \right)^{1/2} = CD_{m,k}(f)(x) \end{aligned}$$

where we take  $N > n + k$ , which proves the inequality (20). ■

**THEOREM D4.** *Let  $f$  be a locally integrable function on  $\mathbb{R}^n$ . For a positive integer  $m$  with  $m > \alpha$ , suppose that  $D_{m,\alpha}(f) \in L^p$  for  $n/(n + \alpha) < p < \infty$ . Then there exist a polynomial  $P$  and  $g \in H^p$  such that*

$$(23) \quad f = I_\alpha(g + P) \quad \text{with} \quad \|g\|_{H^p} \leq C_{\alpha,p} \|D_{m,\alpha}(f)\|_p.$$

*Proof.* Choose a radial Schwartz function  $\theta$  such that  $\widehat{\theta}$  has compact support away from the origin and define

$$\varphi(x) = \sum_{j=1}^m (-1)^{m-j} \binom{m}{j} j^{-n} \theta\left(-\frac{x}{j}\right).$$

In view of Theorem C1, it will be sufficient to show that

$$(24) \quad g_{\varphi}^{\alpha}(f)(x) \leq C_{\alpha} D_{m,\alpha}(f)(x).$$

As is easily verified,  $(f * \varphi_t)(x) = \int (\Delta_y^m f)(x) \theta_t(y) dy$ . From this point on, we reproduce the arguments in [Sz2]. Using (22), we get

$$|(f * \varphi_t)(x)| \leq C \int_0^{\infty} \int_A |\Delta_{ry}^m f(x)| |\theta_t(ry)| r^n dy \frac{dr}{r}.$$

Setting

$$K(r) = r^{n+\alpha-1/2} \sup_{y \in \mathbb{R}^n} |\theta(ry)|, \quad u(r) = r^{-\alpha-1/2} \int_A |\Delta_{ry}^m f(x)| dy,$$

it is straightforward to derive the estimate

$$(25) \quad t^{-\alpha-1/2} |(f * \varphi_t)(x)| \leq \frac{C}{t} \int_0^{\infty} K\left(\frac{r}{t}\right) u(r) dr = C(Hu)(t).$$

A classical theorem of Hardy–Littlewood–Pólya states that the operator  $H$  maps  $L^p(0, \infty)$  boundedly into itself for  $1 < p < \infty$  if

$$\|H\|_{p \rightarrow p} = \int_0^{\infty} |K(r)| r^{-1/p} dr < \infty.$$

Since this condition certainly holds for  $p = 2$ , taking the  $L^2(0, \infty)$  norm on both sides of (25), we obtain (24). ■

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(4482)