Multi-dimensional Fejér summability and local Hardy spaces

by

Ferenc Weisz (Budapest)

Abstract. It is proved that the multi-dimensional maximal Fejér operator defined in a cone is bounded from the amalgam Hardy space $W(h_p, \ell_\infty)$ to $W(L_p, \ell_\infty)$. This implies the almost everywhere convergence of the Fejér means in a cone for all $f \in W(L_1, \ell_\infty)$, which is larger than $L_1(\mathbb{R}^d)$.

1. Introduction. It is known that the Fejér means $\sigma_T f$ of a function $f \in L_1(\mathbb{R})$ converge a.e. to f as $T \to \infty$. Moreover, the maximal operator of the Fejér means $\sigma_* := \sup_{T>0} |\sigma_T|$ is of weak type (1,1), i.e.

$$\sup_{\rho>0} \rho \lambda(\sigma_* f > \rho) \le C \|f\|_1 \quad (f \in L_1(\mathbb{R}))$$

(see Zygmund [17, Vol. I. p. 154]). Móricz [9, 10] also verified that σ_* is bounded from $H_p(\mathbb{R})$ to $L_p(\mathbb{R})$ for p=1. The author extended those results to all 1/2 in [14].

For multi-dimensional trigonometric-Fourier series Marcinkiewicz and Zygmund [8] proved that the Fejér means $\sigma_n f$ of a function $f \in L_1(\mathbb{T}^d)$ converge a.e. to f as $n \to \infty$ provided that n is in a positive cone, i.e., $2^{-\tau} \le n_k/n_j \le 2^{\tau}$ for all $k, j = 1, \ldots, d$ and some $\tau \ge 0$ $(n = (n_1, \ldots, n_d) \in \mathbb{N}^d)$. The analogous convergence also holds for the Fejér means of Fourier transforms, i.e. $\sigma_T f \to f$ a.e. as $T \to \infty$ and $2^{-\tau} \le T_k/T_j \le 2^{\tau}$ $(k, j = 1, \ldots, d)$ for all $f \in L_1(\mathbb{R}^d)$ (see Weisz [15]). Moreover, the (restricted) maximal operator σ_* defined in a cone is bounded from $H_p(\mathbb{R}^d)$ to $L_p(\mathbb{R}^d)$ whenever d/(d+1) .

In this paper we will prove sharper inequalities and convergence results. Goldberg [4] has introduced and investigated the so-called local Hardy spaces $h_p(\mathbb{R}^d)$. We will show that σ_* is bounded from $h_p(\mathbb{R}^d)$ to $L_p(\mathbb{R}^d)$

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 $(d/(d+1) . This extends the results just mentioned, because the norm of <math>h_p(\mathbb{R}^d)$ is smaller than the one of $H_p(\mathbb{R}^d)$.

Starting with the local Hardy spaces we introduce new Wiener amalgam spaces $W(h_p, \ell_\infty)(\mathbb{R}^d)$. Our main result is that σ_* is bounded from the amalgam space $W(h_p, \ell_\infty)(\mathbb{R}^d)$ to $W(L_p, \ell_\infty)(\mathbb{R}^d)$ ($d/(d+1)) and from <math>W(L_1, \ell_\infty)(\mathbb{R}^d)$ to the weak space $W(L_{1,\infty}, \ell_\infty)(\mathbb{R}^d)$. By a density argument we show that the Fejér means $\sigma_T f$ converge a.e. to f as $T \to \infty$ and $2^{-\tau} \leq T_k/T_j \leq 2^{\tau}$ ($k, j = 1, \ldots, d$), provided that $f \in W(L_1, \ell_\infty)(\mathbb{R}^d)$. This is a significant generalization of the result for integrable functions, because $W(L_1, \ell_\infty)(\mathbb{R}^d)$ is a much larger space than $L_1(\mathbb{R}^d)$.

2. Local Hardy spaces and Wiener amalgams. Let us fix $d \geq 1$, $d \in \mathbb{N}$. Let λ be the Lebesgue measure. We use the notation |I| for the Lebesgue measure of the set I. For $x = (x_1, \ldots, x_d), u = (u_1, \ldots, u_d) \in \mathbb{R}^d$ we set $u \cdot x := \sum_{k=1}^d u_k x_k$. We write briefly $L_p(\mathbb{R}^d)$ for the real $L_p(\mathbb{R}^d, \lambda)$ space with the norm (or quasinorm)

$$||f||_p := \left(\int_{\mathbb{D}^d} |f|^p \, d\lambda\right)^{1/p} \quad (0$$

The weak L_p space, $L_{p,\infty}(\mathbb{R}^d)$ (0 , consists of all measurable functions <math>f for which

$$||f||_{L_{p,\infty}} := \sup_{\rho > 0} \rho \lambda (|f| > \rho)^{1/p} < \infty.$$

Note that $L_{p,\infty}(\mathbb{R}^d)$ is a quasi-normed space (see Bergh and Löfström [1, p. 8]). It is easy to see that for each 0 ,

$$L_p(\mathbb{R}) \subset L_{p,\infty}(\mathbb{R})$$
 and $\|\cdot\|_{L_{p,\infty}} \le \|\cdot\|_p$.

The space of continuous functions with the supremum norm is denoted by $C(\mathbb{R})$, and $C_c(\mathbb{R})$ denotes the subspace of continuous functions having compact support.

For a measurable function ϕ on \mathbb{R}^d let

$$\phi_t(x) := t^{-d}\phi(x/t) \quad (x \in \mathbb{R}^d, t > 0).$$

Given a Schwartz function $\phi \in \mathcal{S}(\mathbb{R}^d)$ with $\int_{\mathbb{R}^d} \phi \, d\lambda \neq 0$ and $\operatorname{supp} \phi \subset [0, 1/2]^d$, the local Hardy space $h_p(\mathbb{R}^d)$ (0 consists of all tempered distributions <math>f for which

$$||f||_{h_p(\mathbb{R}^d)} := ||\sup_{0 < t < 1} |f * \phi_t||_{L_p(\mathbb{R}^d)} < \infty.$$

Replacing the $L_p(\mathbb{R}^d)$ norm by the $L_{p,\infty}(\mathbb{R}^d)$ norm, we get the weak local Hardy space $h_{p,\infty}(\mathbb{R}^d)$ (0 < $p \leq \infty$). Taking the supremum over all 0 < $t < \infty$ we obtain the definition of the classical Hardy space $H_p(\mathbb{R}^d)$. Other non-zero Schwartz functions ϕ define the same spaces and equivalent norms.

Usually the classical Hardy spaces are investigated. The local Hardy spaces were introduced in Goldberg [4]. Using these spaces we will get convergence of Fejér sums for functions from $W(L_1, \ell_{\infty})(\mathbb{R}^d)$, which is a much larger space than $L_1(\mathbb{R}^d)$.

It is known that the Hardy spaces $h_p(\mathbb{R}^d)$ and $H_p(\mathbb{R}^d)$ are equivalent to the $L_p(\mathbb{R}^d)$ space when $1 , and <math>H_1(\mathbb{R}^d) \subset h_1(\mathbb{R}^d) \subset L_1(\mathbb{R}^d)$. Moreover,

(1)
$$||f||_{h_{1,\infty}} \le ||f||_{H_{1,\infty}} \le C||f||_1 (f \in L_1(\mathbb{R}^d))$$

(see e.g. Stein [12, p. 91], Weisz [16, p. 68] and Goldberg [4]).

The atomic decomposition is a useful characterization of Hardy spaces. A bounded function a is an $h_p(\mathbb{R}^d)$ -atom if there exists a cube $I \subset \mathbb{R}^d$ such that

- (i) supp $a \subset I$,
- (ii) $||a||_{\infty} \le |I|^{-1/p}$,
- (iii) if |I| < 1 then $\int_I a(x) x^k d\lambda(x) = 0$ for all multi-indices $k = (k_1, \dots, k_d)$ with $|k| \le M$, where $M \ge [d(1/p 1)]$ and [x] denotes the integer part of $x \in \mathbb{R}$.

We will say that a is a type 1 atom if |I| < 1 and a type 2 atom if $|I| \ge 1$. If we require the moment condition in (iii) for all $|I| \ge 1$ then we obtain the definition of $H_p(\mathbb{R}^d)$ -atom (see Lu [7, Chapter 1], Stein [12, Chapter 3] and Goldberg [4]).

THEOREM 1. A tempered distribution f is in $h_p(\mathbb{R}^d)$ $(0 if and only if there exist a sequence <math>(a_k, k \in \mathbb{N})$ of $h_p(\mathbb{R}^d)$ -atoms and a sequence $(\mu_k, k \in \mathbb{N})$ of real numbers such that

(2)
$$\sum_{k=0}^{\infty} |\mu_k|^p < \infty \quad and \quad \sum_{k=0}^{\infty} \mu_k a_k = f \quad in the sense of distributions.$$

Moreover,

$$||f||_{h_p} \sim \inf \left(\sum_{k=0}^{\infty} |\mu_k|^p \right)^{1/p}$$

where the infimum is taken over all decompositions of f of the form (2).

Given a (quasi-)Banach space X on \mathbb{R}^d , a measurable function f belongs to the Wiener amalgam space $W(X, \ell_q)(\mathbb{R}^d)$ $(0 < q \le \infty)$ if

$$||f||_{W(X,\ell_q)} := \left(\sum_{k \in \mathbb{Z}^d} ||f|_{[k,k+1)}||_X^q\right)^{1/q} < \infty$$

with the obvious modification for $q = \infty$, where $k+1 := (k_1 + 1, \dots, k_d + 1)$. $W(X, c_0)(\mathbb{R}^d)$ is defined analogously, where c_0 denotes the set of sequences with limit 0. In this paper we will use the Wiener amalgam spaces for X = 0

 $L_p(\mathbb{R}^d)$, $L_{p,\infty}(\mathbb{R}^d)$, $h_p(\mathbb{R}^d)$, $h_{p,\infty}(\mathbb{R}^d)$. The closed subspace of $W(L_\infty, \ell_q)(\mathbb{R}^d)$ containing continuous functions is denoted by $W(C, \ell_q)(\mathbb{R}^d)$ ($1 \le q \le \infty$). The space $W(C, \ell_1)(\mathbb{R}^d)$ is called the *Wiener algebra*. It is used quite often in Gabor analysis, because it provides a convenient and general class of windows (see e.g. Gröchenig and Heil [5]). As can be seen in Feichtinger and Weisz [2, 3], it also plays an important role in summability theory. It is easy to see that

$$W(L_{\infty}, \ell_1)(\mathbb{R}^d) \subset L_p(\mathbb{R}^d) \subset W(L_1, \ell_{\infty})(\mathbb{R}^d) \quad (1 \le p \le \infty)$$
 and $W(L_p, \ell_p)(\mathbb{R}^d) = L_p(\mathbb{R}^d)$.

3. Fejér means of Fourier transforms. The Fourier transform of $f \in L_1(\mathbb{R}^d)$ is

$$\hat{f}(x) := \int_{\mathbb{R}^d} f(t)e^{-2\pi ix \cdot t} dt \quad (x \in \mathbb{R}^d),$$

where $i = \sqrt{-1}$. If $f \in L_p(\mathbb{R}^d)$ for some $1 \leq p \leq 2$ then the Fourier inversion formula

$$f(x) = \int_{\mathbb{R}^d} \hat{f}(u)e^{2\pi i x \cdot u} du \quad (x \in \mathbb{R}^d)$$

holds if $\hat{f} \in L_1(\mathbb{R}^d)$. This motivates the definition of the *Dirichlet integral* $s_t f$:

$$s_t f(x) := \int_{-t_1}^{t_1} \dots \int_{-t_d}^{t_d} \hat{f}(u) e^{2\pi i x \cdot u} du \quad (t = (t_1, \dots, t_d) \in \mathbb{R}^d_+).$$

The Fejér means are defined by

$$\sigma_T f(x) := \frac{1}{\prod_{j=1}^d T_j} \int_0^{T_1} \dots \int_0^{T_d} s_t f(x) dt \quad (T = (T_1, \dots, T_d) \in \mathbb{R}_+^d).$$

It is easy to see that

(3)
$$\sigma_T f(x) = \int_{\mathbb{R}^d} f(t) (K_{T_1}(x_1 - t_1) \times \cdots \times K_{T_d}(x_d - t_d)) dt$$

where

(4)
$$K_S(u) := S\operatorname{sinc}^2(Su) := S\left(\frac{\sin(\pi Su)}{\pi Su}\right)^2 \quad (S > 0, \ u \in \mathbb{R}, \ u \neq 0)$$

is the Fejér kernel. Remark that

(5)
$$\int_{\mathbb{R}} K_S(u) du = \int_{\mathbb{R}} \operatorname{sinc}^2(u) du = 1 \quad (S > 0)$$

(see Zygmund [17, Vol. II, pp. 250-251]).

The definition of the Fejér means can be extended easily from $L_p(\mathbb{R}^d)$ $(1 \le p \le 2)$ functions to all $f \in W(L_1, \ell_{\infty})(\mathbb{R})$ by (3), i.e.

$$\sigma_T f := f * (K_{T_1} \times \dots \times K_{T_d}) \quad (T \in \mathbb{R}^d_+).$$

For a fixed $\tau \geq 0$ the (restricted) maximal operator is defined by

$$\sigma_* f := \sup_{\substack{2^{-\tau} \le T_k/T_j \le 2^{\tau} \\ k, j=1,\dots,d}} |\sigma_T f|.$$

Equality (3) implies

(6)
$$\|\sigma_* f\|_{\infty} \le \|\operatorname{sinc}^2\|_1^d \|f\|_{\infty} = \|f\|_{\infty} \quad (f \in L_{\infty}(\mathbb{R})).$$

In this paper the constants C and C_p may vary from line to line, and the constants C_p depend only on p.

4. Fejér summability and local Hardy spaces. In this section we generalize the results of Weisz [15] from $H_p(\mathbb{R}^d)$ spaces to $h_p(\mathbb{R}^d)$ and to the Wiener amalgam Hardy spaces.

Theorem 2. For
$$d/(d+1) ,$$

$$\|\sigma_* f\|_p \le C_p \|f\|_{h_p} \quad (f \in h_p(\mathbb{R}^d))$$

and

$$\|\sigma_* f\|_{L_{1,\infty}} \le C \|f\|_1 \quad (f \in L_1(\mathbb{R}^d)).$$

Proof. For simplicity we prove the result for d=2 only. For d>2 the verification is very similar. Assume that 2/3 and <math>a is an arbitrary $h_p(\mathbb{R})$ -atom with support I, where I is a cube $I=I_1\times I_2$ and $2^{-K-1}<|I_1|=|I_2|\le 2^{-K}$ for some $K\in\mathbb{Z}$. Let $4I_1$ denote the interval with the same center as I_1 and with length $4|I_1|$, and $4I:=4I_1\times 4I_2$. We may suppose that the center of I is zero. If a is a type 1 atom, i.e. $K\ge 0$, then

as proved in [15].

Now suppose that a is a type 2 atom with K < 0. By (5),

$$\int_{4I} |\sigma_* a(x)|^p dx \leq \int_{4I} \sup_{T_1, T_2 \geq 1} \left| \int_{\mathbb{R}^2} a(t) K_{T_1}(x_1 - t_1) K_{T_2}(x_2 - t_2) dt \right|^p dx
\leq C_p 2^{2K} 2^{-2K}.$$

Next we integrate over $(\mathbb{R} \setminus 4I_1) \times 4I_2$. We can see from (4) that

(8)
$$|K_S(u)| \le CS$$
, $|K_S(u)| \le \frac{C}{S|u|^2}$ $(u \in \mathbb{R} \setminus \{0\}, S \in \mathbb{R}_+)$.

Equality (3) implies that

$$|\sigma_T a(x)| \le C_p 2^{2K/p} \int_{I_1} \frac{C}{T_1(x_1 - t_1)^2} dt_1.$$

We may suppose that $x_i > 0$ (i = 1, 2). If $x_1 \in [i2^{-K}, (i+1)2^{-K})$ $(i \ge 1)$ then

$$|\sigma_* a(x)| \le C_p 2^{2K/p} \int_{I_1} \frac{1}{(i2^{-K} - 2^{-K-1})^2} dt_1 \le C_p 2^{K(2/p+1)} i^{-2}$$

and so

$$\int\limits_{\mathbb{R}\backslash 4I_1} \int\limits_{4I_2} |\sigma_* a(x)|^p \, dx \leq \sum_{i=1}^{\infty} \int\limits_{i2^{-K}}^{(i+1)2^{-K}} \int\limits_{4I_2} |\sigma_* a(x)|^p \, dx \leq C_p \sum_{i=1}^{\infty} 2^{Kp} i^{-2p},$$

which is bounded, because K < 0. The integral over $4I_1 \times (\mathbb{R} \setminus 4I_2)$ can be estimated in the same way.

Similarly, if $x_1 \in [i_1 2^{-K}, (i_1+1)2^{-K})$ and $x_2 \in [i_2 2^{-K}, (i_2+1)2^{-K})$ $(i_1, i_2 \ge 1)$ then

$$|\sigma_T a(x)| \le C_p 2^{2K/p} \int_{I_1} \frac{C}{T_1(x_1 - t_1)^2} dt_1 \int_{I_2} \frac{C}{T_2(x_2 - t_2)^2} dt_2$$

and

$$|\sigma_* a(x)| \le C_p 2^{K(2/p+2)} i_1^{-2} i_2^{-2}.$$

Thus

$$\int_{\mathbb{R}\backslash 4I_1} \int_{\mathbb{R}\backslash 4I_2} |\sigma_* a(x)|^p dx \leq \sum_{i_1=1}^{\infty} \int_{i_2=1}^{\infty} \int_{i_12^{-K}}^{(i_1+1)2^{-K}} \int_{i_22^{-K}}^{(i_2+1)2^{-K}} |\sigma_* a(x)|^p dx
\leq C_p \sum_{i_1=1}^{\infty} \sum_{i_2=1}^{\infty} 2^{2Kp} i_1^{-2p} i_2^{-2p} \leq C_p,$$

which shows (7) for type 2 atoms as well as the theorem.

Recall that Theorem 2 was known for $H_p(\mathbb{R}^d)$ spaces (see Weisz [15]). The result for $h_p(\mathbb{R}^d)$ is stronger, because $\|\cdot\|_{h_p} \leq \|\cdot\|_{H_p}$. Next we show the boundedness of σ_* on Wiener amalgam Hardy spaces.

Theorem 3. If d/(d+1) then

(9)
$$\|\sigma_* f\|_{W(L_p,\ell_\infty)} \le C_p \|f\|_{W(h_p,\ell_\infty)} \quad (f \in W(h_p,\ell_\infty)(\mathbb{R}^d))$$

and

(10)
$$\|\sigma_* f\|_{W(L_{1,\infty},\ell_{\infty})} \le C_p \|f\|_{W(L_{1},\ell_{\infty})} \quad (f \in W(L_1,\ell_{\infty})(\mathbb{R}^d)).$$

Proof. We are going to prove the result again for d=2 only. The proof is similar for higher dimensions. Let $2/3 and <math>f|_{[j,j+1)} = \sum_{l=0}^{\infty} \mu_{j,l} a_{j,l}$ be an atomic decomposition of $f|_{[j,j+1)} \in h_p(\mathbb{R}^2)$ such that

$$\sum_{l=0}^{\infty} |\mu_{j,l}|^p \le C_p ||f|_{[j,j+1)}||_{h_p}^p \le C_p ||f||_{W(h_p,\ell_{\infty})}^p.$$

Since supp $\phi \subset [0, 1/2]^2$, it follows that supp $f|_{[j,j+1)} * \phi_t \subset [j, j+3/2)$, where $j \in \mathbb{Z}^2$, 0 < t < 1. So we may suppose that supp $a_{j,l} \subset [j, j+3/2)$. Thus

(11)
$$\int_{[k,k+1)} |\sigma_* f(x)|^p dx \le \sum_{j \in \mathbb{Z}^2} \int_{[k,k+1)} |\sigma_* (f|_{[j,j+1)})(x)|^p dx$$

$$\le \sum_{j \in \mathbb{Z}^2} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)} |\sigma_* a_{j,l}(x)|^p dx$$

for each fixed $k \in \mathbb{Z}^2$. Denote one of the atoms $a_{j,l}$ by a and suppose that it is supported in a cube $I = I_1 \times I_2$ with $2^{-K-1} < |I_1| = |I_2| \le 2^{-K}$ for some $K \in \mathbb{Z}$. Then $I \subset [j, j+3/2)$.

Throughout this proof we may assume that $j_i \ge k_i$ for i = 1, 2. In (11) we have to integrate over

$$[k, k+1) = ([k, k+1) \cap 4I) \cup ([k, k+1) \cap (\mathbb{R} \setminus 4I_1) \times 4I_2)$$
$$\cup ([k, k+1) \cap 4I_1 \times (\mathbb{R} \setminus 4I_2))$$
$$\cup ([k, k+1) \cap (\mathbb{R} \setminus 4I_1) \times (\mathbb{R} \setminus 4I_2)).$$

We do this in four steps.

STEP 1: Integrating over $[k, k+1) \cap 4I$. It is easy to see that this set is empty if $j_1 \geq k_1 + 4$ or $j_2 \geq k_2 + 4$. For $k_i \leq j_i \leq k_i + 3$ (i = 1, 2) we have, by (5),

$$\int_{[k,k+1)\cap 4I} |b_*a(x)|^p dx$$

$$\leq \int_{4I} \sup_{T_1,T_2\geq 1} \left| \int_{\mathbb{R}^2} a(t)K_{T_1}(x_1-t_1)K_{T_2}(x_2-t_2) dt \right|^p dx \leq C_p 2^{2K} 2^{-2K}$$

and so

$$\sum_{j \in \mathbb{Z}^2} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap 4I} |\sigma_* a_{j,l}(x)|^p dx \le C_p \sum_{j_1=k_1}^{k_1+3} \sum_{j_2=k_2}^{k_2+3} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \\ \le C_p ||f||_{W(h_p,\ell_\infty)}^p.$$

STEP 2: Integrating over $[k, k+1) \cap (\mathbb{R} \setminus 4I_1) \times 4I_2$. This set is empty if $j_2 \geq k_2 + 4$. If a is a type 1 atom then

$$\int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times 4I_2} |\sigma_*a(x)|^p dx \le \int_{(\mathbb{R}\backslash 4I_1)\times 4I_2} |\sigma_*a(x)|^p dx \le C_p$$

by (7). If a is a type 2 atom and $j_1 = k_1, k_1 + 1$, then the left hand side is 0, because $|I_1| \ge 1$ and so $[k, k+1) \cap (\mathbb{R} \setminus 4I_1) \times 4I_2$ is empty. Thus

$$\sum_{j_1=k_1}^{k_1+1} \sum_{j_2\in\mathbb{Z}} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times 4I_2} |\sigma_* a_{j,l}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1}^{k_1+1} \sum_{j_2=k_2}^{k_2+3} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \leq C_p ||f||_{W(h_p,\ell_\infty)}^p.$$

Assume that $j_1 \ge k_1 + 2$. If a is a type 1 atom then let

$$A_1(x_1, t_2) := \int_{-\infty}^{x_1} a(t_1, t_2) dt_1, \quad A(x_1, x_2) := \int_{-\infty}^{x_2} A_1(x_1, t_2) dt_2$$

 $(x \in \mathbb{R}^2)$. Observe that

(12)
$$||A_1||_{\infty} \le C_p 2^{-K(1-2/p)}, \quad ||A||_{\infty} \le C_p 2^{-K(2-2/p)}.$$

Integrating by parts in t_1 we can see that

(13)
$$\sigma_{T}a(x) = \int_{I_{1}} \int_{I_{2}} a(t)K_{T_{1}}(x_{1} - t_{1})K_{T_{2}}(x_{2} - t_{2}) dt$$

$$= \int_{I_{2}} A_{1}(\nu_{1}, t_{2})K_{T_{1}}(x_{1} - \nu_{1})K_{T_{2}}(x_{2} - t_{2}) dt_{2}$$

$$+ \int_{I_{1}} \int_{I_{2}} A_{1}(t)K'_{T_{1}}(x_{1} - t_{1})K_{T_{2}}(x_{2} - t_{2}) dt$$

$$=: B_{1,T}(x) + B_{2,T}(x),$$

where $I_i = [\mu_i, \nu_i]$ (i = 1, 2). Using (8) we conclude that

$$|B_{1,T}(x)| \le C_p 2^{-K(1-2/p)} \frac{C}{T_1(x_1 - \nu_1)^2} T_2 2^{-K} \le C_p 2^{-K(2-2/p)} (j_1 - k_1)^{-2},$$

because $x_1 \in (k_1, k_1 + 1)$ and $\nu_1 \in I_1 \subset [j_1, j_1 + 3/2)$. It is easy to see that

(14)
$$|K'_S(u)| \le CS^2$$
, $|K'_S(u)| \le \frac{C}{|u|^2}$ $(u \in \mathbb{R} \setminus \{0\}, S \in \mathbb{R}_+).$

This, (5) and (12) imply that

$$|B_{2,T}(x)| \le C_p 2^{-K(1-2/p)} \int_{I_1} \frac{C}{(x_1 - t_1)^2} dt_1 \le C_p 2^{-K(2-2/p)} (j_1 - k_1)^{-2}.$$

Hence

$$\int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times 4I_2} |\sigma_* a(x)|^p dx \le \int_{(k_1,k_1+1)\times 4I_2} |\sigma_* a(x)|^p dx$$

$$\le C_p 2^{-K(2p-2)} (j_1 - k_1)^{-2p} 2^{-K(2p-2)} (j_1 - k_2)^{-2p} 2^{-K(2p-2)} (j_1 - k_2)^{-2p} 2^{-K(2p-2)} (j_2 - k_2)^{-2p} 2^{-K(2p-2)} 2^{-$$

and

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2\in\mathbb{Z}} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\setminus 4I_1)\times 4I_2} |\sigma_* a_{j,l}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{\infty} \sum_{l=0}^{k_2+3} \sum_{l=0}^{\infty} |\mu_{j,l}|^p 2^{-K(2p-1)} (j_1-k_1)^{-2p} \leq C_p ||f||_{W(h_p,\ell_\infty)}^p.$$

Similarly, if a is a type 2 atom then the first line of (13) yields

$$|\sigma_T a(x)| \le C_p 2^{2K/p} \int_{I_1} \frac{C}{T_1(x_1 - t_1)^2} dt_1 \le C_p 2^{K(2/p-1)} (j_1 - k_1)^{-2}$$

and so

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2\in\mathbb{Z}} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times 4I_2} |\sigma_* a_{j,l}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{k_2+3} \sum_{l=0}^{\infty} |\mu_{j,l}|^p 2^{K(1-p)} (j_1-k_1)^{-2p} \leq C_p ||f||_{W(h_p,\ell_\infty)}^p,$$

because $K \leq 0$.

STEP 3: Integrating over $[k, k+1) \cap 4I_1 \times (\mathbb{R} \setminus 4I_2)$. This case can be handled similarly to Step 2.

STEP 4: Integrating over $[k, k+1) \cap (\mathbb{R} \setminus 4I_1) \times (\mathbb{R} \setminus 4I_2)$. First assume that $j_i = k_i, k_i + 1$ (i = 1, 2). Similarly to Step 2, (7) implies

$$\int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |\sigma_*a(x)|^p dx \le \int_{(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |\sigma_*a(x)|^p dx \le C_p$$

if a is a type 1 atom. For a type 2 atom the left hand side is again 0. Thus

$$\sum_{j_1=k_1}^{k_1+1} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |\sigma_* a_{j,l}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1}^{k_1+1} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \leq C_p ||f||_{W(h_p,\ell_\infty)}^p.$$

Next suppose that $j_1 \ge k_1 + 2$ and $j_2 = k_2, k_2 + 1$. The left hand side is 0 as above if a is a type 2 atom. For a type 1 atom we integrate by parts

in (13) with respect to t_2 :

$$\sigma_T a(x) = -\int_{I_2} A(\nu_1, t_2) K_{T_1}(x_1 - \nu_1) K'_{T_2}(x_2 - t_2) dt_2$$

$$+ \int_{I_1} A(t_1, \nu_2) K'_{T_1}(x_1 - t_1) K_{T_2}(x_2 - \nu_2) dt_1$$

$$- \int_{I_1} \int_{I_2} A(t) K'_{T_1}(x_1 - t_1) K'_{T_2}(x_2 - t_2) dt$$

$$=: C_{1,T}(x) + C_{2,T}(x) + C_{3,T}(x).$$

One can easily prove from the estimates in (8) that

(15)
$$|K_S(t)| \le \frac{CS^{2\eta - 1}}{|t|^{2(1-\eta)}} \quad (t \in \mathbb{R} \setminus \{0\}, S \in \mathbb{R}_+)$$

where $0 \le \eta \le 1$ is arbitrary. Similarly, for $0 \le \eta \le 1$, (14) implies

(16)
$$|K'_S(t)| \le \frac{CS^{2\eta}}{|t|^{2(1-\eta)}} \quad (t \in \mathbb{R} \setminus \{0\}, S \in \mathbb{R}_+).$$

If $x_1 \in (k, k+1)$ and $x_2 \in ((\mu_2 + \nu_2)/2 - (i+1)2^{-K}, (\mu_2 + \nu_2)/2 - i2^{-K})$ $(i \ge 1)$ (the center of I_2 is $(\mu_2 + \nu_2)/2$) then use (15) and (16) with $\eta = 1/4$ to obtain

$$|C_{1,T}(x)| \le C_p 2^{-K(2-2/p)} \frac{CT_1^{2\eta-1}}{(x_1 - \nu_1)^{2(1-\eta)}} \int_{I_2} \frac{CT_2^{2\eta}}{(x_2 - t_2)^{2(1-\eta)}} dt_2$$

$$\le C_p 2^{-K(2-2/p)} (j_1 - k_1)^{-2(1-\eta)} 2^{2K(1-\eta)} i^{-2(1-\eta)} 2^{-K(1-\eta)} 2^{-K(1-\eta)$$

and

$$|C_{2,T}(x)| \le C_p 2^{-K(2-2/p)} \int_{I_1} \frac{CT_1^{2\eta}}{(x_1 - t_1)^{2(1-\eta)}} dt_1 \frac{CT_2^{2\eta - 1}}{(x_2 - \nu_2)^{2(1-\eta)}}$$
$$= C_p 2^{-K(3/2 - 2/p)} (j_1 - k_1)^{-3/2} i^{-3/2}.$$

Hence for m = 1, 2,

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |C_{m,T}(x)|^p dx$$

$$\leq \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k_1,k_1+1)\times(\mathbb{R}\backslash 4I_2)} |C_{m,T}(x)|^p dx$$

$$\leq \sum_{j_{1}=k_{1}+2}^{\infty} \sum_{j_{2}=k_{2}}^{k_{2}+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^{p} \sum_{i=1}^{\infty} \int_{k_{1}}^{k_{1}+1} \int_{(\mu_{2}+\nu_{2})/2-(i+1)2^{-K}}^{(\mu_{2}+\nu_{2})/2-i2^{-K}} |C_{m,T}(x)|^{p} dx
\leq C_{p} \sum_{j_{1}=k_{1}+2}^{\infty} \sum_{j_{2}=k_{2}}^{k_{2}+1} \sum_{l=0}^{\infty} \sum_{i=1}^{\infty} |\mu_{j,l}|^{p} 2^{-K(3p/2-2)} (j_{1}-k_{1})^{-3p/2} i^{-3p/2} 2^{-K}
\leq C_{p} ||f||_{W(h_{p},\ell_{\infty})}^{p}.$$

For the third term we have

$$|C_{3,T}(x)| \le C_p 2^{-K(2-2/p)} \int_{I_1} \frac{C}{(x_1 - t_1)^2} dt_1 \int_{I_2} \frac{C}{(x_2 - t_2)^2} dt_2$$

$$\le C_p 2^{-K(2-2/p)} 2^{-K} (j_1 - k_1)^{-2} 2^{2K} i^{-2} 2^{-K}$$

$$= C_p 2^{-K(2-2/p)} (j_1 - k_1)^{-2} i^{-2}$$

and

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |C_{3,T}(x)|^p dx$$

$$\leq \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \sum_{i=1}^{\infty} \int_{k_1}^{k_1+1} \int_{(\mu_2+\nu_2)/2-(i+1)2^{-K}} |C_{3,T}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2}^{k_2+1} \sum_{l=0}^{\infty} \sum_{i=1}^{\infty} |\mu_{j,l}|^p 2^{-K(2p-2)} (j_1-k_1)^{-2p} i^{-2p} 2^{-K}$$

$$\leq C_p ||f||_{W(h_p,\ell_\infty)}^p.$$

The case $j_1 = k_1, k_1 + 1$ and $j_2 \ge k_2 + 2$ can be handled similarly. Finally, we suppose that $j_i \ge k_i + 2$ for i = 1, 2. If a is a type 1 atom and $x \in (k, k+1)$ then

$$|C_{1,T}(x)| \le C_p 2^{-K(2-2/p)} \frac{C}{T_1(x_1 - \nu_1)^2} \int_{I_2} \frac{C}{(x_2 - t_2)^2} dt_2$$

$$\le C_p 2^{-K(3-2/p)} (j_1 - k_1)^{-2} (j_2 - k_2)^{-2},$$

$$|C_{2,T}(x)| \le C_p 2^{-K(2-2/p)} \int_{I_1} \frac{C}{(x_1 - t_1)^2} dt_1 \frac{C}{(x_2 - \nu_2)^2}$$

$$\le C_p 2^{-K(3-2/p)} (j_1 - k_1)^{-2} (j_2 - k_2)^{-2}$$

and so

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2+2}^{\infty} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |C_{m,T}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2+2}^{\infty} \sum_{l=0}^{\infty} |\mu_{j,l}|^p 2^{-K(3p-2)} (j_1-k_1)^{-2p} (j_2-k_2)^{-2p}$$

$$\leq C_p \|f\|_{W(h_n,\ell_\infty)}^p$$

for m = 1, 2. Similarly,

$$|C_{3,T}(x)| \le C_p 2^{-K(2-2/p)} \int_{I_1} \frac{C}{(x_1 - t_1)^2} dt_1 \int_{I_2} \frac{C}{(x_2 - t_2)^2} dt_2$$

$$\le C_p 2^{-K(4-2/p)} (j_1 - k_1)^{-2} (j_2 - k_2)^{-2}$$

and

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2+2}^{\infty} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |C_{3,T}(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2+2}^{\infty} \sum_{l=0}^{\infty} |\mu_{j,l}|^p 2^{-K(4p-2)} (j_1-k_1)^{-2p} (j_2-k_2)^{-2p}$$

$$\leq C_p ||f||_{W(h_p,\ell_\infty)}^p.$$

For a type 2 atom we can see from (13) that

$$|\sigma_T a(x)| \le C_p 2^{2K/p} \int_{I_1} \frac{C}{(x_1 - t_1)^2} dt_1 \int_{I_2} \frac{C}{(x_2 - t_2)^2} dt_2$$

$$\le C_p 2^{-K(2 - 2/p)} (j_1 - k_1)^{-2} (j_2 - k_2)^{-2}$$

and

$$\sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2+2}^{\infty} \sum_{l=0}^{\infty} |\mu_{j,l}|^p \int_{[k,k+1)\cap(\mathbb{R}\backslash 4I_1)\times(\mathbb{R}\backslash 4I_2)} |\sigma_T a(x)|^p dx$$

$$\leq C_p \sum_{j_1=k_1+2}^{\infty} \sum_{j_2=k_2+2}^{\infty} \sum_{l=0}^{\infty} |\mu_{j,l}|^p 2^{-K(2p-2)} (j_1-k_1)^{-2p} (j_2-k_2)^{-2p}$$

$$\leq C_p \|f\|_{W(h_p,\ell_\infty)}^p.$$

Taking into account (11) we have thus finished the proof of (9) for 2/3 .

It is known that $h_{\infty}(\mathbb{R}^2) = L_{\infty}(\mathbb{R}^2)$ (see e.g. Stein [12, p. 91]) and $W(L_{\infty}, \ell_{\infty})(\mathbb{R}^2) = L_{\infty}(\mathbb{R}^2)$. The boundedness of σ_* from $W(h_{\infty}, \ell_{\infty})(\mathbb{R}^2)$ to $W(L_{\infty}, \ell_{\infty})(\mathbb{R}^2)$ follows from (6). Applying this and (9) for p = 1 we use

complex interpolation to deduce that

$$\sigma_*: (W(h_1, \ell_\infty)(\mathbb{R}^2), W(h_\infty, \ell_\infty)(\mathbb{R}^2))_{[\eta]}$$

$$\to (W(L_1, \ell_\infty)(\mathbb{R}^2), W(L_\infty, \ell_\infty)(\mathbb{R}^2))_{[\eta]}$$

is bounded, where $0<\eta<1$ is arbitrary. Using the method of Triebel [13, p. 121] we can prove that

$$(W(h_1, \ell_{\infty})(\mathbb{R}^2), W(h_{\infty}, \ell_{\infty})(\mathbb{R}^2))_{[\eta]} = W((h_1, h_{\infty})_{[\eta]}, \ell_{\infty})(\mathbb{R}^2)$$

and that the same holds with L_1 instead of h_1 . Choosing $\eta = 1 - 1/p$ (1 we obtain the boundedness of

$$\sigma_*: W(h_p, \ell_\infty)(\mathbb{R}^2) \to W(L_p, \ell_\infty)(\mathbb{R}^2),$$

which is exactly (9).

By the real method of interpolation we have

$$(W(h_p, \ell_\infty)(\mathbb{R}^2), W(h_\infty, \ell_\infty)(\mathbb{R}^2))_{\eta,\infty} = W((h_p, h_\infty)_{\eta,\infty}, \ell_\infty)(\mathbb{R}^2)$$

and the analogue for L_p (see Sagher [11], Kisliakov and Xu [6], Berg and Löfström [1, Chapter 5]). We conclude that

$$\sigma_*: W((h_p, h_\infty)_{\eta,\infty}, \ell_\infty)(\mathbb{R}^2) \to W((L_p, L_\infty)_{\eta,\infty}, \ell_\infty)(\mathbb{R}^2)$$

is bounded, where $0<\eta<1$ is arbitrary. If p<1 then the choice $\eta=1-p$ implies the boundedness of

$$\sigma_*: W(h_{1,\infty}, \ell_\infty)(\mathbb{R}^2) \to W(L_{1,\infty}, \ell_\infty)(\mathbb{R}^2)$$

and inequality (1) proves (10). This completes the proof of Theorem 3.

REMARK 1. The exact value of C_p in (10) is $C_p = C_p \|\operatorname{sinc}^2\|_1^{d(1-p)}$ because of (6) and the basic theorems of interpolation theory, where 1/2 is fixed.

Remark 1 will be used in the next corollary for $\operatorname{sinc}^2|_{(-k,k)^c}$ instead of sinc^2 . Since $W(L_1, \ell_{\infty})(\mathbb{R}^d) \supset L_1(\mathbb{R}^d)$, the next corollary is much more general than the results in [14].

COROLLARY 1. For all $f \in W(L_1, \ell_{\infty})(\mathbb{R}^d)$,

(17)
$$\lim_{T \to \infty} \sigma_T f = f \quad a.e.$$

as $\min(T_1, ..., T_d) \to \infty$ and $2^{-\tau} \le T_k/T_j \le 2^{\tau} \ (k, j = 1, ..., d)$.

Proof. For $f \in C_c(\mathbb{R}^2)$ we obtain the convergence from

$$|\sigma_T f(x) - f(x)| = \left| \sigma_T f(x) - \left(\int_{\mathbb{R}} \operatorname{sinc}^2 d\lambda \right)^2 f(x) \right|$$

$$\leq \int_{\mathbb{R}^2} \left| f\left(x_1 - \frac{t_1}{T_1}, x_2 - \frac{t_2}{T_2} \right) - f(x) \right| \operatorname{sinc}^2(t_1) \operatorname{sinc}^2(t_2) dt$$

and from the Lebesgue dominated convergence theorem. Since $C_c(\mathbb{R}^2)$ is dense in $W(L_1, c_0)(\mathbb{R}^2)$, the corollary follows for all $f \in W(L_1, c_0)(\mathbb{R}^2)$ from (10) and the usual density argument due to Marcinkiewicz and Zygmund [8]. Observe that Theorem 3 and Remark 1 can be applied for the functions $\operatorname{sinc}^2|_{(-k,k)}$ $(k \in \mathbb{N})$ instead of sinc^2 . Hence

(18)
$$\lim_{T \to \infty, \, 2^{-\tau} \le T_k/T_j \le 2^{\tau}} \sigma_{T, \operatorname{sinc}^2 \times \operatorname{sinc}^2|_{(-k,k)^2}} f = \left(\int_{\mathbb{R}} \operatorname{sinc}^2|_{(-k,k)} \, d\lambda \right)^2 f \quad \text{a.e.}$$

for all $f \in W(L_1, c_0)(\mathbb{R}^2)$, where

$$\sigma_{T,h_1 \times h_2} f(x) := \int_{\mathbb{R}^2} f\left(x_1 - \frac{t_1}{T_1}, x_2 - \frac{t_2}{T_2}\right) h_1(t_1) h_2(t_2) dt.$$

It is easy to see that if $x \in [-j, j]^2$ then for $T_i \ge 1$ (i = 1, 2),

$$\sigma_{T, \mathrm{sinc}^2 \times \mathrm{sinc}^2|_{(-k, k)^2}} f(x) = \sigma_{T, \mathrm{sinc}^2 \times \mathrm{sinc}^2|_{(-k, k)^2}} (f|_{[-j - k, j + k]^2})(x).$$

However, $f|_{[-j-k,j+k]^2} \in W(L_1,c_0)(\mathbb{R}^2)$ if $f \in W(L_1,\ell_\infty)(\mathbb{R}^2)$, and so (18) holds for all $f \in W(L_1,\ell_\infty)(\mathbb{R}^2)$. Fix $f \in W(L_1,\ell_\infty)(\mathbb{R}^2)$ and set

$$\xi := \limsup_{T \to \infty, \, 2^{-\tau} < T_k/T_i < 2^{\tau}} |\sigma_T f - f|.$$

We have (with the same meaning of lim sup)

$$\begin{split} \xi & \leq \limsup |\sigma_T f - \sigma_{T,\operatorname{sinc}^2 \times \operatorname{sinc}^2|_{(-k,k)^2}} f| \\ & + \limsup \left| \sigma_{T,\operatorname{sinc}^2 \times \operatorname{sinc}^2|_{(-k,k)^2}} f - \Big(\int\limits_{\mathbb{R}^2} \operatorname{sinc}^2 \times \operatorname{sinc}^2|_{(-k,k)^2} d\lambda \Big) f \right| \\ & + \left| \Big(\int\limits_{\mathbb{R}^2} \operatorname{sinc}^2 \times \operatorname{sinc}^2|_{(-k,k)^2} d\lambda \Big)^2 f - f \right| \\ & \leq \limsup |\sigma_{T,\operatorname{sinc}^2 \times \operatorname{sinc}^2|_{\mathbb{R}^2 \setminus (-k,k)^2}} f| + \Big(\int\limits_{\mathbb{R}^2 \setminus (-k,k)^2} \operatorname{sinc}^2 \times \operatorname{sinc}^2 d\lambda \Big) |f| \end{split}$$

for all $k \in \mathbb{N}$. By Theorem 3 and Remark 1 we conclude that

$$\begin{aligned} \|\xi\|_{W(L_{1,\infty},\ell_{\infty})} &\leq \|\sup_{T\geq 1,\, 2^{-\tau} \leq T_{k}/T_{j} \leq 2^{\tau}} |\sigma_{T,\operatorname{sinc}^{2} \times \operatorname{sinc}^{2}|_{\mathbb{R}^{2} \setminus (-k,k)^{2}}} f| \, \|_{W(L_{1,\infty},\ell_{\infty})} \\ &+ \Big(\int_{\mathbb{R}^{2} \setminus (-k,k)^{2}} \operatorname{sinc}^{2} \times \operatorname{sinc}^{2} \, d\lambda \Big) \|f\|_{W(L_{1,\infty},\ell_{\infty})} \\ &\leq C_{p} \|\operatorname{sinc}^{2} \times \operatorname{sinc}^{2}|_{\mathbb{R}^{2} \setminus (-k,k)^{2}} \|_{1}^{1-p} \|f\|_{W(L_{1},\ell_{\infty})} \\ &+ \|\operatorname{sinc}^{2} \times \operatorname{sinc}^{2}|_{\mathbb{R}^{2} \setminus (-k,k)^{2}} \|1\|f\|_{W(L_{1},\ell_{\infty})} \end{aligned}$$

for all $k \in \mathbb{N}$, where $2/3 . Since <math>\|\operatorname{sinc}^2 \times \operatorname{sinc}^2|_{\mathbb{R}^2 \setminus (-k,k)^2}\|_1 \to 0$ as $k \to \infty$, $\|\xi\|_{W(L_{1,\infty},\ell_\infty)} = 0$ and so $\xi = 0$ a.e., which finishes the proof.

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Department of Numerical Analysis

Eötvös L. University

Pázmány P. sétány 1/C

H-1117 Budapest, Hungary

E-mail: weisz@numanal.inf.elte.hu

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