

THE HILBERT TRANSFORM, REARRANGEMENTS, AND LOGARITHMIC DETERMINANTS

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1. Let g be a bounded measurable real-valued function on \mathbb{R} with a compact support. We shall use the following notations:

- The Hilbert transform of g :

$$(\mathcal{H}g)(\xi) = \frac{1}{\pi} \int_{\mathbb{R}}' \frac{g(t)}{t - \xi} dt,$$

the prime means that the integral is understood in the principal value sense at the point $t = \xi$.

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- The (signed) distribution function of g :

$$N_g(s) = \begin{cases} \text{meas} \{x : g(x) > s\}, & \text{if } s > 0; \\ -\text{meas} \{x : g(x) < s\}, & \text{if } s < 0. \end{cases}$$

The (signed) decreasing rearrangement of g : g_d is defined as the distribution function of N_g : $g_d = N_{N_g}$.

Less formally, the functions N_g and g_d can be also defined by the following properties: they are non-negative and non-increasing for $s > 0$, non-positive and non-increasing for $s < 0$, and

$$\int_{\mathbb{R}} \Phi(g(t)) dt = \int_{\mathbb{R}} \Phi(s) dN_g(s) = \int_{\mathbb{R}} \Phi(g_d(t)) dt,$$

for any function Φ such that at least one of the three integrals is absolutely convergent.

We shall use notation $A \lesssim B$ when $A \leq C \cdot B$ for a positive numerical constant C . We shall write $A \lesssim_{\lambda} B$ if C in the previous inequality depends on the parameter λ only.

THEOREM 1.1. *Let g be a bounded measurable real-valued function with a compact support. Then*

$$(1.2) \quad \|\mathcal{H}g_d\|_{L^1} \leq 4\|\mathcal{H}g\|_{L^1}.$$

Hereafter, L^1 always means $L^1(\mathbb{R})$.

REMARKS.

1.3. Estimate (1.2) can be extended to a wider class of functions after an additional regularization of the Hilbert transform $\mathcal{H}g_d$ (see §3 below).

1.4. Probably, the constant 4 on the RHS is not sharp. However, Davis' discussion in [3] suggests that (1.2) ceases to hold without this factor on the RHS.

1.5. Theorem 1.1 yields a result of Tsereteli [19] and Davis [3]: if $g \in \text{Re } H^1$, then g_d is also in $\text{Re } H^1$, and $\|\mathcal{H}g_d\|_{L^1} \lesssim \|g\|_{\text{Re } H^1}$, where $\text{Re } H^1$ is the real Hardy space on \mathbb{R} .

1.6. Theorem 1.1 can be extended to functions defined on the unit circle \mathbb{T} . Let $g(t)$ be a bounded function on \mathbb{T} , g_d be its signed decreasing rearrangement, and \tilde{g} be the function conjugate to g :

$$\tilde{g}(t) = \frac{1}{2\pi} \int_{\mathbb{T}} g(\xi) \cot \frac{t-\xi}{2} d\xi.$$

Then

$$(1.7) \quad \|\tilde{g}_d\|_{L^1(\mathbb{T})} \leq 4\|\tilde{g}\|_{L^1(\mathbb{T})}.$$

Juxtapose this estimate with Baernstein's inequality [1]:

$$(1.8) \quad \|\tilde{g}\|_{L^1(\mathbb{T})} \leq \|\tilde{g}_s\|_{L^1(\mathbb{T})},$$

where g_s is the symmetric decreasing rearrangement of g . In particular, if g_s has a conjugate in L^1 , then *any* rearrangement of g has a conjugate in L^1 , and if *some* rearrangement of g has a conjugate in L^1 , then the conjugate of g_d is in L^1 . We are not aware of a counterpart of Baernstein's inequality for the Hilbert transform and the $L^1(\mathbb{R})$ -norm.

2. Here, we shall prove Theorem 1.1. WLOG, we assume that

$$(2.1) \quad \int_{\mathbb{R}} g(t) dt = 0,$$

otherwise

$$(\mathcal{H}g)(\xi) = -\frac{1}{\pi\xi} \int_{\mathbb{R}} g(t) dt + O(1/\xi^2), \quad \xi \rightarrow \infty,$$

and the L^1 -norm on the RHS of (1.2) is infinite.

The first reduction: instead of (1.2), we shall prove the inequality

$$(2.2) \quad \|\mathcal{H}N_g\|_{L^1} \leq 2\|\mathcal{H}g\|_{L^1},$$

then its iteration gives (1.2).

We introduce a (regularized) logarithmic determinant of g :

$$u_g(z) \stackrel{\text{def}}{=} \int_{\mathbb{R}} K(zg(t)) dt, \quad K(z) = \log|1-z| + \operatorname{Re}(z).$$

This function is subharmonic in \mathbb{C} and harmonic outside of \mathbb{R} .

List of properties of u_g : Since g is a bounded function with a compact support,

$$(2.3a) \quad u_g(z) = O(|z|^2), \quad z \rightarrow 0,$$

and by (2.1)

$$(2.3b) \quad u_g(z) = \int_{\mathbb{R}} \log|1-zg(t)| dt = O(\log|z|), \quad z \rightarrow \infty.$$

In particular,

$$(2.3c) \quad \int_{\mathbb{R}} \frac{|u_g(x)|}{x^2} < \infty.$$

Next,

$$(2.4) \quad \int_{\mathbb{R}} \frac{u_g(x)}{x^2} dx = 0.$$

This follows from the Poisson representation:

$$u_g(iy) = \frac{y}{\pi} \int_{\mathbb{R}} \frac{u_g(x)}{x^2 + y^2} dy, \quad y > 0.$$

Dividing by y , letting $y \rightarrow 0$, and using (2.3a), we get (2.4).

Further,

$$(2.5) \quad u_g(1/t) = -\pi(\mathcal{H}N_g)(t).$$

Indeed, integrating by parts and changing variables, we obtain for real x 's:

$$u_g(x) = \int_{\mathbb{R}} \log|1-xs| dN_g(s) = x \int_{\mathbb{R}}' \frac{N_g(s)}{1-xs} ds = -\pi(\mathcal{H}N_g)(1/x).$$

We have done the *second reduction*: Instead of (2.2), we shall prove the inequality

$$(2.6) \quad \int_{\mathbb{R}} \frac{u_g^-(x)}{x^2} dx \leq \pi\|\mathcal{H}g\|_{L^1}.$$

Then combining (2.4) and (2.6), we get (2.2).

Now, we set

$$f(t) = g(t) + i(\mathcal{H}g)(t).$$

This function has an analytic continuation into the upper half-plane:

$$f(z) = \frac{1}{\pi i} \int_{\mathbb{R}} \frac{g(t)}{t - z} dt.$$

We define the regularized logarithmic determinant of f by the equation

$$(2.7) \quad u_f(z) = \int_{\mathbb{R}} K(zf(t)) dt.$$

The *positivity* of this subharmonic function is central in our argument:

LEMMA 2.8. (cf. [4])

$$u_f(z) \geq 0, \quad z \in \mathbb{C}.$$

Proof. It suffices to consider z 's such that all solutions of the equation $zf(w) = 1$ are simple and not real. Then

$$\begin{aligned} u_f(z) &= \operatorname{Re} \left\{ \int_{\mathbb{R}} [\log(1 - zf(t)) + zf(t)] dt \right\} = \operatorname{Re} \left\{ z^2 \int_{\mathbb{R}} \frac{tf(t)f'(t)}{1 - zf(t)} dt \right\} \\ &= \operatorname{Re} \left\{ 2\pi iz^2 \sum_{\{w: zf(w)=1\}} \operatorname{Res}_w \left(\frac{\zeta f(\zeta)f'(\zeta)}{1 - zf(\zeta)} \right) \right\} = 2\pi \sum_{\{w: zf(w)=1\}} \operatorname{Im}(w) \geq 0. \end{aligned}$$

The application of the Cauchy theorem is justified since $f(\zeta) = O(1/\zeta^2)$ when $\zeta \rightarrow \infty$, $\operatorname{Im}(\zeta) \geq 0$.

To complete the proof of the theorem, we shall use an argument borrowed from the perturbation theory of compact operators [5]. We use auxiliary functions $f_1 = g + i|\mathcal{H}g|$ and

$$u_1(z) = \int_{\mathbb{R}} \log \left| \frac{1 - zg(t)}{1 - zf_1(t)} \right| dt.$$

Then on the real axis

$$u_g(x) = u_1(x) + u_f(x), \quad x \in \mathbb{R},$$

so that $u_g(x) \geq u_1(x)$, or $u_g^-(x) \leq u_1^-(x) = -u_1(x)$, since $u_1(x) \leq 0$, $x \in \mathbb{R}$.

Next, we need an elementary inequality: if w_1, w_2 are complex numbers such that $\operatorname{Re}(w_1) = \operatorname{Re}(w_2)$ and $|\operatorname{Im}(w_1)| \leq \operatorname{Im}(w_2)$, then for all z in the upper half-plane,

$$\left| \frac{1 - zw_1}{1 - zw_2} \right| < 1.$$

Due to this inequality the function u_1 is non-positive in the upper half-plane. Since this function is harmonic in the upper half-plane, we obtain

$$\begin{aligned} \int_{\mathbb{R}} \frac{u_g^-(x)}{x^2} dx &\leq - \int_{\mathbb{R}} \frac{u_1(x)}{x^2} dx = - \lim_{y \rightarrow 0} \int_{\mathbb{R}} \frac{u_1(x)}{x^2 + y^2} dx \leq -\pi \lim_{y \rightarrow 0} \frac{u_1(iy)}{y} \\ &= -\pi \lim_{y \rightarrow 0} \frac{1}{y} \int_{\mathbb{R}} \log \left| \frac{1 - iyg(t)}{1 - iyg(t) + y|(\mathcal{H}g)(t)|} \right| dt = \pi \int_{\mathbb{R}} |(\mathcal{H}g)(t)| dt. \end{aligned}$$

This proves (2.6) and therefore the theorem. ■

3. Here, we will formulate a fairly complete version of estimate (2.2). The proof given in [15] follows similar lines as above, however is essentially more technical.

Now, we start with a real-valued measure $d\eta$ of finite variation on \mathbb{R} , and denote by $g = \mathcal{H}\eta$ its Hilbert transform. By $\|\eta\|$ we denote the total variation of the measure $d\eta$ on \mathbb{R} . Let $R_g = \mathcal{H}^{-1}N_g$ be a regularized inverse Hilbert transform of N_g :

$$R_g(t) \stackrel{\text{def}}{=} \lim_{\epsilon \rightarrow 0} \frac{1}{\pi} \int'_{|s| > \epsilon} \frac{N_g(s)}{t - s} ds.$$

The integral converges at infinity due to the Kolmogorov weak L^1 -type estimate

$$N_g(s) \lesssim \|\eta\|/s, \quad 0 < s < \infty.$$

Existence of the limit when $\epsilon \rightarrow 0$ (and $t \neq 0$) follows from the Titchmarsh formula [18] (cf. [15]):

$$\lim_{s \rightarrow 0} sN_g(s) = \frac{\eta(\mathbb{R})}{\pi}.$$

THEOREM 3.1. *Let $d\eta$ be a real measure supported by \mathbb{R} . Then*

$$(3.2) \quad \int_{\mathbb{R}} R_g^+(t) dt \leq \|\eta_{\text{a.c.}}\|,$$

$$(3.3) \quad \int_{\mathbb{R}} R_g^-(t) dt \leq \|\eta\| - |\eta(\mathbb{R})|,$$

and

$$(3.4) \quad \int_{\mathbb{R}} R_g(t) dt = |\eta(\mathbb{R})| - \|\eta_{\text{sing}}\|.$$

COROLLARY 3.5. *The function R_g always belongs to L^1 and its L^1 -norm does not exceed $2\|\eta\|$.*

The classical Boole theorem says that if $d\eta$ is non-negative and pure singular, then $N_g(s) = \eta(\mathbb{R})/s$, and therefore R_g vanishes identically. The next two corollaries can be viewed as quantitative generalizations of this fact:

COROLLARY 3.6. *If $d\eta \geq 0$, then $R_g(t)$ is non-negative as well, and $\|R_g\|_{L^1} = \eta_{\text{a.c.}}(\mathbb{R})$.*

COROLLARY 3.7. *If $d\eta$ is pure singular, then $R_g(t)$ is non-positive and $\|R_g\|_{L^1} = \|\eta\| - |\eta(\mathbb{R})|$.*

For other recent results obtained with the help of the logarithmic determinant we refer to [8], [14] and [16].

4. In §2 we used the subharmonic function technique for proving a theorem about the Hilbert transform. The idea of logarithmic determinants also provides us with a connection which works in the opposite direction: starting with a known result about the Hilbert transform, one arrives at a plausible conjecture about a non-negative subharmonic function in \mathbb{C} represented by a canonical integral of genus one. For illustration, we consider a well known inequality

$$(4.1) \quad m_f(\lambda) \lesssim \frac{1}{\lambda^2} \int_0^\lambda sm_g(s) ds + \frac{1}{\lambda} \int_\lambda^\infty m_g(s) ds, \quad 0 < \lambda < \infty,$$

where $f = g + i\mathcal{H}g$, g is a test function on \mathbb{R} , $m_f(\lambda) = \text{meas}\{|f| \geq \lambda\}$, and $m_g(\lambda) = \text{meas}\{|g| \geq \lambda\} = N_g(\lambda) - N_g(-\lambda)$. Inequality (4.1) contains as special cases Kolmogorov's

weak L^1 -type inequality $\lambda m_f(\lambda) \lesssim \|g\|_{L^1}$, and M. Riesz' inequality $\|f\|_{L^p} \lesssim_p \|g\|_{L^p}$, $1 < p \leq 2$. Inequality (4.1) can be justly attributed to Marcinkiewicz. He formulated his general interpolation theorem for sub-linear operators in [12], the proof was supplied by Zygmund in [21] with reference to Marcinkiewicz' letter. Its main ingredient is a decomposition $g = g\chi_{\{|g|<\lambda\}} + g\chi_{\{|g|\geq\lambda\}}$, where χ_E is the characteristic function of a set E . This decomposition immediately proves (4.1), see [7, Section V.C.2].

Define a logarithmic determinant u_f of genus one as in (2.7), and denote by $d\mu_f$ its Riesz measure (i.e. $1/(2\pi)$ times the distributional Laplacian Δu_f). For each Borelian subset $E \subset \mathbb{C}$, $\mu_f(E) = \text{meas}(f^{-1}E^*)$, where $E^* = \{z : z^{-1} \in E\}$, and $f^{-1}E^*$ is the full preimage of E under f . Now, we can express the RHS and the LHS of inequality (4.1) in terms of μ_f . First, observe that the counting function of μ_f equals

$$\mu_f(r) \stackrel{\text{def}}{=} \mu_f\{|z| \leq r\} = \text{meas}\{|f(t)| \geq r^{-1}\} = m_f(r^{-1}).$$

In order to write down m_g in terms of μ_f , we introduce the Levin-Tsuji counting function (cf. [20], [6]):

$$\begin{aligned} \mathbf{n}_f(r) &= \mu_f\{|z - ir/2| \leq r/2\} + \mu_f\{|z + ir/2| \leq r/2\} \\ &= \mu_f\{|\text{Im}(z^{-1})| \geq r^{-1}\} = \text{meas}\{|g| \geq r^{-1}\} = m_g(r^{-1}). \end{aligned}$$

Now, we can rewrite (4.1) in the form:

$$(4.2) \quad \mu_f(r) \lesssim r \int_0^r \frac{\mathbf{n}_f(t)}{t^2} dt + r^2 \int_r^\infty \frac{\mathbf{n}_f(t)}{t^3} dt, \quad 0 < r < \infty.$$

We shall show that (4.2) persists for any subharmonic function non-negative in \mathbb{C} represented by a canonical integral of genus one. In this case the operator $g \mapsto \mathcal{H}g$ disappears, and the Marcinkiewicz argument seems to be unapplicable anymore.

Let

$$(4.3) \quad u(z) = \int_{\mathbb{C}} K(z/\zeta) d\mu(\zeta),$$

where $d\mu$ is a non-negative locally finite measure on \mathbb{C} such that

$$(4.4) \quad \int_{\mathbb{C}} \min\left(\frac{1}{|\zeta|}, \frac{1}{|\zeta|^2}\right) d\mu(\zeta) < \infty.$$

Subharmonic functions represented in this form are called *canonical integrals of genus one*.

Let $M(r, u) = \max_{|z| \leq r} u(z)$. A standard estimate of the kernel

$$K(z) \lesssim \frac{|z|^2}{1 + |z|}, \quad z \in \mathbb{C},$$

yields Borel's estimate (cf. [6, Chapter II])

$$M(r, u) \lesssim r \int_0^r \frac{\mu(t)}{t^2} dt + r^2 \int_r^\infty \frac{\mu(t)}{t^3} dt.$$

In particular,

$$M(r, u) = \begin{cases} o(r), & r \rightarrow 0 \\ o(r^2), & r \rightarrow \infty. \end{cases}$$

THEOREM 4.5. *Let $u(z) \geq 0$ be a canonical integral (4.3) of genus one, then*

$$(4.6) \quad M(r, u) \lesssim r \int_0^r \frac{n(t)}{t^2} dt + r^2 \int_r^\infty \frac{n(t)}{t^3} dt.$$

The RHS of (4.6) does not depend on the bound for the integral (4.4), this makes the result not so obvious. By Jensen’s formula, $\mu(r) \leq M(er, u)$, so that $\mu(r) \lesssim$ the RHS of (4.6). As a corollary we immediately obtain (4.2) and the Marcinkiewicz estimate (4.1).

5. Here we sketch the proof of Theorem 4.5.

We shall need two auxiliary lemmas. The first one is a version of the Levin integral formula without remainder term (cf. [10, Section IV.2], [6, Chapter 1]). The proof can be found in [13].

LEMMA 5.1. *Let v be a subharmonic function in \mathbb{C} such that*

$$(5.2) \quad \int_0^{2\pi} |v(re^{i\theta})| |\sin \theta| d\theta = o(r), \quad r \rightarrow 0,$$

and

$$(5.3) \quad \int_0^\infty \frac{n(t) + v^-(t) + v^-(-t)}{t^2} dt < \infty.$$

Then

$$(5.4) \quad \frac{1}{2\pi} \int_0^{2\pi} v(Re^{i\theta} |\sin \theta|) \frac{d\theta}{R \sin^2 \theta} = \int_0^R \frac{n(t)}{t^2} dt, \quad 0 < R < \infty,$$

where $n(t)$ is the Levin-Tsuji counting function, and the integral on the LHS is absolutely convergent.

The next lemma was proved in a slightly different setting in [11, §2], see also [6, Lemma 5.2, Chapter 6]

LEMMA 5.5. *Let $v(z)$ be a subharmonic function in \mathbb{C} satisfying conditions (5.2) and (5.3) of the previous lemma, let*

$$T(r, v) = \frac{1}{2\pi} \int_0^{2\pi} v^+(re^{i\theta}) d\theta$$

be its Nevanlinna characteristic function, and let

$$\mathfrak{T}(r, v) = \frac{1}{2\pi} \int_0^{2\pi} v^+(re^{i\theta} |\sin \theta|) \frac{d\theta}{r \sin^2 \theta}$$

be its Tsuji characteristic function. Then

$$(5.6) \quad \int_R^\infty \frac{T(r, v)}{r^3} dr \leq \int_R^\infty \frac{\mathfrak{T}(r, v)}{r^2} dr, \quad 0 < R < \infty.$$

For the reader’s convenience, we recall the proof. Consider the integral

$$I(R) = \frac{1}{2\pi} \iint_{\Omega_R} \frac{v^+(re^{i\theta})}{r^3} dr d\theta,$$

where $\Omega_R = \{z = re^{i\theta} : r > R|\sin\theta|\} = \{z : |z \pm iR/2| > R/2\}$. Introducing a new variable $\rho = r/|\sin\theta|$ instead of r , we get

$$I(R) = \int_R^\infty \frac{d\rho}{\rho^2} \left\{ \frac{1}{2\pi} \int_0^{2\pi} v^+(\rho|\sin\theta|e^{i\theta}) \frac{d\theta}{\rho \sin^2\theta} \right\} = \int_R^\infty \frac{\mathfrak{T}(\rho, v)}{\rho^2} d\rho.$$

Now, consider another integral

$$J(R) = \frac{1}{2\pi} \iint_{K_R} \frac{v^+(re^{i\theta})}{r^3} dr d\theta,$$

where $K_R = \{z : |z| > R\}$. Since $K_R \subset \Omega_R$, we have $J(R) \leq I(R)$. Taking into account that

$$J(R) = \int_R^\infty \frac{dr}{r^3} \left\{ \frac{1}{2\pi} \int_0^{2\pi} v^+(re^{i\theta}) d\theta \right\} = \int_R^\infty \frac{T(r, v)}{r^3} dr$$

we obtain (5.6). ■

Proof of Theorem 4.5. Due to Borel’s estimate condition (5.2) is fulfilled. Due to non-negativity of u and (4.4), condition (5.3) holds as well. Using monotonicity of $T(r, u)$, Lemma 5.5, and then Lemma 5.1, we obtain

$$\begin{aligned} \frac{T(R, u)}{R^2} &\leq 2 \int_R^\infty \frac{T(r, u)}{r^3} dr \stackrel{(5.6)}{\leq} 2 \int_R^\infty \frac{\mathfrak{T}(r, u)}{r^2} dr \\ &\stackrel{(5.4)}{=} 2 \int_R^\infty \frac{dr}{r^2} \int_0^r \frac{\mathbf{n}(t)}{t^2} dt = \frac{2}{R} \int_0^R \frac{\mathbf{n}(t)}{t^2} dt + 2 \int_R^\infty \frac{\mathbf{n}(t)}{t^3} dt. \end{aligned}$$

The inequality $M(r, u) \leq 3T(2r, u)$ completes the job. ■

6. Non-negativity of $u(z)$ in \mathbb{C} seems to be a too strong assumption, a more natural one is non-negativity of $u(x)$ on \mathbb{R} .

THEOREM 6.1. *Let $u(z)$ be a canonical integral (4.3) of genus one, and let $u(x) \geq 0$, $x \in \mathbb{R}$. Then*

$$(6.2) \quad M(r, u) \lesssim r^2 \left[\int_r^\infty \frac{\sqrt{\mathbf{n}^*(t)}}{t^2} dt \right]^2,$$

where

$$(6.3) \quad \mathbf{n}^*(r) = r \int_0^r \frac{\mathbf{n}(t)}{t^2} dt + r^2 \int_r^\infty \frac{\mathbf{n}(t)}{t^3} \left(1 + \log \frac{t}{r} \right) dt.$$

The proof of Theorem 6.1 is given in [13]. The method of proof differs from that of Theorem 4.5, and is more technical than one would wish.

Fix an arbitrary $\epsilon > 0$. Then by the Cauchy inequality

$$\begin{aligned} \left[\int_r^\infty \frac{\sqrt{\mathbf{n}^*(t)}}{t^2} dt \right]^2 &= \left[\int_r^\infty \frac{\sqrt{(1 + \log^{1+\epsilon} \frac{t}{r}) \mathbf{n}^*(t)}}{t^{3/2}} \frac{dt}{t^{1/2} \sqrt{1 + \log^{1+\epsilon} \frac{t}{r}}} \right]^2 \\ &\lesssim_\epsilon \int_r^\infty \frac{\mathbf{n}^*(t)}{t^3} \left(1 + \log^{1+\epsilon} \frac{t}{r} \right) dt \\ &\lesssim_\epsilon \frac{1}{r} \int_0^r \frac{\mathbf{n}(s)}{s^2} ds + \int_r^\infty \frac{\mathbf{n}(s)}{s^3} \left(1 + \log^{3+\epsilon} \frac{s}{r} \right) ds. \end{aligned}$$

Thus we get

COROLLARY 6.4. *For each $\epsilon > 0$,*

$$(6.5) \quad M(r, u) \lesssim_{\epsilon} r \int_0^r \frac{n(t)}{t^2} dt + r^2 \int_r^{\infty} \frac{n(t)}{t^3} \left(1 + \log^{3+\epsilon} \frac{t}{r}\right) dt.$$

Estimate (6.5) is slightly weaker than (4.6); however, it suffices for deriving inequalities of M. Riesz and Kolmogorov. Using Jensen’s estimate $\mu(r) \leq M(er, u)$, we arrive at

COROLLARY 6.6. *The following inequalities hold for canonical integrals of genus one which are non-negative on the real axis:*

- *M. Riesz-type estimate:*

$$(6.7) \quad \int_0^{\infty} \frac{\mu(r)}{r^{p+1}} dr \lesssim_p \int_0^{\infty} \frac{n(r)}{r^{p+1}} dr, \quad 1 < p < 2,$$

- *weak (p, ∞) -type estimate:*

$$(6.8) \quad \sup_{r \in (0, \infty)} \frac{\mu(r)}{r^p} \lesssim_p \sup_{r \in (0, \infty)} \frac{n(r)}{r^p}, \quad 1 < p < 2,$$

- *Kolmogorov-type estimate:*

$$(6.9) \quad \sup_{r \in (0, \infty)} \frac{\mu(r)}{r} \lesssim \int_0^{\infty} \frac{n(r)}{r^2} dr.$$

REMARK 6.10. If the integral on the RHS of (6.9) is finite, then $u(z)$ has positive harmonic majorants in the upper and lower half-planes which can be efficiently estimated near the origin and infinity, see [13, Theorem 3].

7. Here we mention several questions related to our results.

7.1. How to distinguish the logarithmic determinants (2.7) of $f = g + i\mathcal{H}g$ from other canonical integrals (4.3) which are non-negative in \mathbb{C} ? In other words, let dm_f be a distribution measure of f ; i.e. a locally-finite non-negative measure in \mathbb{C} defined by $m_f(E) = \text{meas}\{t \in \mathbb{R} : f(t) \in E\}$ for an arbitrary borelian subset $E \subset \mathbb{C}$. It should be interesting to find properties of dm_f which do not follow only from non-negativity of the subharmonic function $u_f(z)$. A similar question can be addressed for analytic functions $f(z)$ of Smirnov’s class in the unit disk.

7.2. Let X be a rearrangement invariant Banach space of measurable functions on \mathbb{R} . That is, the norm in X is the same for all rearrangements of $|g|$, and $\|g_1\|_X \leq \|g_2\|_X$ provided that $|g_1| \leq |g_2|$ everywhere. For which spaces does the inequality

$$\|\mathcal{H}g_d\|_X \leq C_X \|\mathcal{H}g\|_X$$

hold? This question is interesting only for spaces X where the Hilbert transform is unbounded; i.e. for spaces which are close in a certain sense either to L^1 or to L^∞ . Some natural restrictions on X can be assumed: the linear span of the characteristic functions χ_E of bounded measurable subsets E is dense in X , and $\|\chi_E\|_X \rightarrow 0$, when $\text{meas}(E) \rightarrow 0$, see [2, Chapter 3].

7.3. We do not know how to extend estimate (1.2) (as well as (1.8)) to more general operators like the maximal Hilbert transform, the non-tangential maximal conjugate harmonic function, or Calderón-Zygmund operators. A similar question can be naturally posed for the Riesz transform [17].

7.4. Does Marcinkiewicz-type inequality (4.6) hold under the assumption that a canonical integral u of genus one is non-negative on \mathbb{R} ? According to a personal communication from A. Ph. Grishin, the exponent $3 + \epsilon$ can be improved in (6.5). However, his technique also does not allow to get rid at all of the logarithmic factor.

7.5. Let $u(z)$ be a non-negative subharmonic function in \mathbb{C} , $u(0) = 0$. As before, by $\mu(r)$ and $\mathfrak{n}(r)$ we denote the conventional and the Levin-Tsuji counting functions of the Riesz measure $d\mu$ of u . Assume that $\mu(r) = o(r)$, $r \rightarrow 0$. This condition is needed to exclude from consideration the function $u(z) = |\operatorname{Im}(z)|$ which is non-negative in \mathbb{C} and harmonic outside of \mathbb{R} . Let \mathcal{M} , $\mathcal{M}(0) = 0$, $\mathcal{M}(\infty) = \infty$, be a (regularly growing) majorant for $\mathfrak{n}(r)$. What can be said about the majorant for $\mu(r)$? If $\mathcal{M}(r) = r^p$, $1 < p < \infty$, then we know the answer:

$$\sup_{r \in (0, \infty)} \frac{\mu(r)}{r^p} \leq C_p \sup_{r \in (0, \infty)} \frac{\mathfrak{n}(r)}{r^p},$$

and

$$\int_0^\infty \frac{\mu(r)}{r^{p+1}} dr \leq C_p \int_0^\infty \frac{\mathfrak{n}(r)}{r^{p+1}} dr.$$

It is more difficult and interesting to study majorants $\mathcal{M}(r)$ which grow faster than any power of r when $r \rightarrow \infty$, and decay to zero faster than any power of r when $r \rightarrow 0$. The question might be related to the classical Carleman-Levinson-Sjoberg “log log-theorem”, and the progress may lead to new results about the Hilbert transform.

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