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Characterization of Mellin distributions supported by certain noncompact sets

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Abstract. A class of distributions supported by certain noncompact regular sets K are identified with continuous linear functionals on $C_0^\infty(K)$. The proof is based on a parameter version of the Seeley extension theorem.

The paper is devoted to establishing theorems characterizing Mellin distributions supported by sets Z_t^A (see Section 4). They can be regarded as the extension to certain noncompact sets of the following theorem characterizing compactly supported distributions (cf. [1]):

THEOREM 1. Let $u \in D_K'(\mathbb{R}^n)$, where K is a connected compact set in \mathbb{R}^n such that any two points $x, y \in K$ can be joined by a rectifiable curve in K of length $\leq \tilde{C}|x-y|$. Then there exists a constant $C < \infty$ and $k \in \mathbb{N}_0$ such that

$$|u[\psi]| \le C \sum_{|\alpha| \le k} \sup_{y \in K} \left| \left(\frac{\partial}{\partial y} \right)^{\alpha} \psi(y) \right|, \quad \text{for } \psi \in C^k(\mathbb{R}^n).$$

1. Notation and necessary facts of the theory of Mellin distributions. Any set in \mathbb{R}^n of the form

$$\{(x_1, \ldots, x_n) : a_i < x_i < b_i \text{ for } i = 1, \ldots, n\},\$$

where $a_1, \ldots, a_n, b_1, \ldots, b_n$ are given real numbers or $\pm \infty$ with $a_i < b_i$ for $i = 1, \ldots, n$, is called an *open polyinterval* in \mathbb{R}^n . Any set of the form

$$\{(x_1, \ldots, x_n) : a_i < x_i \le b_i < +\infty \text{ for } i = 1, \ldots, n\}$$

is called a right-closed polyinterval. \mathbb{N} denotes the set of positive integers and \mathbb{N}_0 is the set of nonnegative integers. For $\alpha = (\alpha_1, \ldots, \alpha_n) \in \mathbb{N}_0^n$ we write $|\alpha| = \alpha_1 + \ldots + \alpha_n$, $\alpha! = \alpha_1! \ldots \alpha_n!$.

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Throughout the paper we use the following vector notation: if $a,b\in\mathbb{R}^n$, $a=(a_1,\ldots,a_n),\ b=(b_1,\ldots,b_n)$ then $a< b\ (a\le b, \text{ resp.})$ means $a_j< b_j$ $(a_j\le b_j, \text{ resp.})$ for $j=1,\ldots,n$. We set $\mathbb{R}^n_+=\{x\in\mathbb{R}^n:\ 0< x\},\ I=(0,t]=\{x\in\mathbb{R}^n_+:\ x\le t\},$ where $t\in\mathbb{R}^n_+$. We write $\mathbf{r}=(r,\ldots,r),$ in particular $\mathbf{1}=(1,\ldots,1)\in\mathbb{R}^n$.

For $x \in \mathbb{R}^n_+$ and $z = (z_1, \ldots, z_n) \in \mathbb{C}^n$ we write

$$x^z = x_1^{z_1} \dots x_n^{z_n}.$$

We set $e^{-y} = (e^{-y_1}, \ldots, e^{-y_n})$ for $y \in \mathbb{R}^n$ and similarly, if $x \in \mathbb{R}^n_+$, $\ln x = (\ln x_1, \ldots, \ln x_n)$. In particular, for $x \in \mathbb{R}^n_+$ and $\alpha \in \mathbb{N}^n_0$, $(\ln x)^{\alpha} = (\ln x_1)^{\alpha_1} \ldots (\ln x_n)^{\alpha_n}$. Vector notation is also used for differentiation:

$$\frac{\partial}{\partial x} = \left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}\right), \quad x\frac{\partial}{\partial x} = \left(x_1 \frac{\partial}{\partial x_1}, \dots, x_n \frac{\partial}{\partial x_n}\right),$$

and if $\nu \in \mathbb{N}_0^n$ then

$$\left(\frac{\partial}{\partial x}\right)^{\nu} = \frac{\partial^{\nu_1}}{\partial x_1^{\nu_1}} \dots \frac{\partial^{\nu_n}}{\partial x_n^{\nu_n}}, \quad \left(x\frac{\partial}{\partial x}\right)^{\nu} = \left(x_1\frac{\partial}{\partial x_1}\right)^{\nu_1} \dots \left(x_n\frac{\partial}{\partial x_n}\right)^{\nu_n}.$$

Let $A \subset \Omega$, Ω open in \mathbb{R}^n . We denote by $C_A^{\infty}(\Omega)$ the set of smooth (i.e. C^{∞}) functions on Ω with supports in A. We write C_A^{∞} if $\Omega = \mathbb{R}^n$. Observe that the formula

$$|||arphi|||_k = \sum_{|lpha| < k} \sup_{x \in K} \left| \left(rac{\partial}{\partial x}
ight)^lpha arphi(x)
ight| \quad ext{for } arphi \in C_K^\infty \,\, (k=0,1,\ldots)$$

defines an increasing sequence of norms on C_K^{∞} . The set C_K^{∞} equipped with the topology defined by this sequence of (semi)norms is denoted by D_K . The space D_K is complete (see e.g. [3] or Proposition 3 for a similar proof) and so is the dual space $(D_K)'$.

Let $u \in (D_K)'$. The value of u on a function $\varphi \in C_K^{\infty}$ is denoted by $u[\varphi]$. Let Ω be an open subset of \mathbb{R}^n . We denote by $C_0^k(\Omega)$ $(k \in \mathbb{N}_0 \cup \infty)$ the set of functions of class $C^k(\Omega)$ whose supports are compact subsets of Ω . If $A \subset \Omega$ is relatively closed in Ω we denote by $C_{(0)}^{\infty}(A)$ $(C^{\infty}(A), \text{ resp.})$ the space of restrictions to A of functions in $C_0^{\infty}(\Omega)$ $(C^{\infty}(\Omega), \text{ resp.})$. We equip $C_{(0)}^{\infty}(A)$ with the inductive limit topology as follows:

$$D(A) := \varinjlim_{K \subset \Omega} D_K|_A \,,$$

where K ranges over all compact subsets of Ω and $D_K|_A$ denotes the space of restrictions to A of elements of D_K with the topology induced from D_K .

The dual space D'(A) is called the space of distributions on A.

Note that if A is open then we take $A = \Omega$ and D'(A) is the "usual" space of distributions on an open set.

In applications we take $A = I = (0, t] \subset \mathbb{R}^n_+$, or $A = [0, t] \subset \mathbb{R}^n$ with $t > 0, t \in \mathbb{R}^n$.

Let $a \in \mathbb{R}^n$, $t \in \mathbb{R}^n_+$. Note that the polyinterval

$$I = (0, t] = \{x \in \mathbb{R}^n : 0 < x \le t\}$$

is relatively closed in \mathbb{R}^n_+ and that $C^{\infty}(I)$ denotes the space of restrictions to I of smooth functions on $C^{\infty}(\mathbb{R}^n_+)$.

For $a \in \mathbb{R}^n$ we introduce the space

$$M_a = M_a(I) = \left\{ \varphi \in C^{\infty}(I) : \\ \varrho_{a,\alpha}(\varphi) := \sup_{x \in I} \left| x^{a+\alpha+1} \left(\frac{\partial}{\partial x} \right)^{\alpha} \varphi(x) \right| < \infty, \ \alpha \in \mathbb{N}_0^n \right\}$$

equipped with the topology defined by the sequence of the seminorms $\{\varrho_{a,\alpha}\}_{\alpha\in\mathbb{N}_0^n}$. An equivalent sequence of seminorms is

$$\widetilde{\varrho}_{n,\alpha}(\varphi) = \sup_{x \in I} \left| x^{\alpha+1} \left(x \frac{\partial}{\partial x} \right)^{\alpha} \varphi(x) \right|, \quad \alpha \in \mathbb{N}_0^n.$$

We shall show in the next section that the space M_a is complete. For $\omega \in (\mathbb{R} \cup \{\infty\})^n$ we define the function space $M_{(\omega)}(I)$ as the inductive limit

$$M_{(\omega)}(I) = \varinjlim_{\alpha < \omega} M_{\alpha}(I)$$
.

The following topological inclusion is clear:

$$D(I) \subset M_{(\omega)}(I)$$
.

Moreover, it can be proved that $C^{\infty}_{(0)}(I)$ is dense in $M_{(\omega)}(I)$. Hence we derive easily that $M'_{(\omega)}(I)$ is a subspace of D'(I), where $M'_{(\omega)}(I)$ denotes as usual the dual space of $M_{(\omega)}(I)$ endowed with the pointwise convergence topology. Therefore the elements of $M'_{(\omega)}$ are called *Mellin distributions*. The totality of Mellin distributions is denoted by M'(I):

$$M'(I) = \bigcup_{\omega \in (\mathbb{R} \cup \{\infty\})^n} M'_{(\omega)}(I) = \bigcup_{\omega \in \mathbb{R}^n} M'_{(\omega)}(I).$$

Note that the following operations of (pointwise) multiplication are continuous:

(1)
$$x^{\beta}: M_{a} \to M_{a-\operatorname{Re}\beta}, \quad x^{\beta}: M_{(\omega)} \to M_{(\omega-\operatorname{Re}\beta)}, \\ x^{\beta}: M'_{(\omega)} \to M'_{(\omega+\operatorname{Re}\beta)}.$$

We shall yet introduce a space $M_{[a]}(I)$:

$$M_{[a]}(I) = \lim_{b>a} M_b(I)$$

equipped with the projective limit topology: $\varphi_{\nu} \to 0$ in $M_{[a]}$ if and only if $\varphi_{\nu} \to 0$ in M_b for every b > a.

 $M_{[-1]}$ coincides with the space of *Mellin multipliers*, i.e. functions $m \in C^{\infty}(I)$ such that multiplication by m is continuous $M_{(\omega)} \to M_{(\omega)}$ for every $\omega \in (\mathbb{R} \cup \{\infty\})^n$. We formulate two propositions leaving the proof of the first one to the reader.

PROPOSITION 1. Let $u \in M'_{(\omega)}(I)$, $\omega \in (\mathbb{R} \cup \{\infty\})^n$, $m_0, m_j \in M_{[-1]}$ $(j = 1, 2, \ldots)$, $m_j \to m_0$ in the projective limit topology of $M_{[-1]}$. Then $m_j u \to m_0 u$ in $M'_{\omega}(I)$.

In the next proposition we study the properties of cut-off functions $\lambda \in C^{\infty}(\mathbb{R})$ with $0 \leq \lambda \leq 1$, $\lambda(s) = 0$ for $s \leq 1$, $\lambda = 1$ for $s \geq 2$. Let $r \in \mathbb{R}_+$. We put

(2)
$$\chi_r(x) = \lambda(x_1/r) \dots \lambda(x_n/r) \quad \text{for } x \in \mathbb{R}^n.$$

It is easy to see that $\chi_r \in C^{\infty}(\mathbb{R}^n)$, $0 \le \chi_r \le 1$, $\chi_r(x) = 1$ for $x \ge 2\mathbf{r}$, supp $\chi_r \subset \{x \in \mathbb{R}^n : x \ge \mathbf{r}\}$.

PROPOSITION 2. Let χ_r be the function defined by (2). Then $\chi_r \in M_{[-1]}$ and for every $\alpha \in \mathbb{N}_0^n$ there exists a constant $C_{\alpha} < \infty$ (independent of r) such that

$$\sup_{x \in I} \left| \left(x \frac{\partial}{\partial x} \right)^{\alpha} \chi_r(x) \right| \le C_{\alpha}$$

and $\chi_r \to 1$ in $M_{[-1]}(I)$ as $r \to 0$.

Proof. Clearly $\chi_r \in M_{-1} \subset M_{[-1]}$. The desired estimate can be proved by induction. Now take $\delta > 0$ and observe that

$$\widetilde{arrho}_{-1+\delta,lpha}(\chi_r-1)=\sup_{x\in I}\left|x^\deltaigg(xrac{\partial}{\partial x}igg)^lpha(\chi_r-1)
ight|\leq C_lpha\sup_{x\in I_r}|x^\delta| o 0$$

as $r \to 0$, where $J_r = I \setminus \{x \in \mathbb{R}^n : x > 2\mathbf{r}\}.$

For the use of Section 2 it is convenient to introduce the following subspaces of $C^{\infty}((0,\varepsilon))$, $\varepsilon \in \mathbb{R}_+$:

$$\widetilde{C}^{\infty}((0,\varepsilon])$$

$$= \left\{ \varphi \in C^{\infty}((0,\varepsilon)) : \frac{d^j}{dx^j} \varphi \text{ extends continuously to } (0,\varepsilon] \left(j = 0, 1, 2, \ldots \right) \right\},$$

and $\widetilde{C}^{\infty}([0,\varepsilon))$ defined analogously. It is clear that $C^{\infty}((0,\varepsilon]) \subset \widetilde{C}^{\infty}((0,\varepsilon])$, $C^{\infty}([0,\varepsilon)) \subset \widetilde{C}^{\infty}([0,\varepsilon))$. By the Seeley extension theorem (see [2]) the converse inclusions are also true. In Section 2 we shall prove a parameter version of the Seeley extension theorem.

2. Seeley type linear extension mapping on a polyinterval. We shall construct a linear continuous extension mapping

$$\mathcal{E}: M_a((0,t]) \to M_a((0,\widetilde{t}]) \quad \text{for any } \widetilde{t} > t.$$

We begin with a lemma which is a parameter version of the Seeley extension theorem from a half-line to the real line.

Let $a \in \mathbb{R}^n$, $x \in \mathbb{R}^n$, $t \in \mathbb{R}^n_+$ and write $a = (a_1, a')$, $x = (x_1, x')$, $t = (t_1, t')$ with $a' = (a_2, \ldots, a_n)$, $x' = (x_2, \ldots, x_n)$, $t' = (t_2, \ldots, t_n)$. Take $\varepsilon \in \mathbb{R}_+$ and set

$$\begin{split} \widetilde{C}^{\infty}([0,\varepsilon);M_{a'}((0,t'])) &= \bigg\{ \varphi \in C^{\infty}((0,\varepsilon)\times(0,t']): \\ \sup_{(0,\varepsilon)\times(0,t']} \bigg| (x')^{a'+1} \bigg(x'\frac{\partial}{\partial x'} \bigg)^{\alpha'} \bigg(\frac{\partial}{\partial x_1} \bigg)^{\alpha_1} \varphi(x_1,x') \bigg| < \infty \\ \text{for } \alpha = (\alpha_1,\alpha') \in \mathbb{N}_0^n, \ \varphi(\cdot,x') \in \widetilde{C}^{\infty}([0,\varepsilon) \text{ for every } x' \in (0,t'] \bigg\}. \end{split}$$

In an analogous way we define $C^{\infty}((-\varepsilon,\varepsilon);M_{a'}((0,t']))$ and $C^{\infty}_{(0,\varepsilon/2]}((0,\infty);M_{a'}((0,t']))$.

LEMMA 1. There exists a linear extension mapping

$$\mathcal{E}^1: \widetilde{C}^{\infty}([0,\varepsilon); M_{a'}((0,t'])) \to C^{\infty}((-\varepsilon,\varepsilon); M_{a'}((0,t']))$$

such that for every $\alpha \in \mathbb{N}_0^n$ there exists a constant C_{α_1} such that

$$(3) \qquad \sup_{(-\varepsilon,\varepsilon)\times(0,t']} \left| (x')^{a'+1} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\frac{\partial}{\partial x_1} \right)^{\alpha_1} (\mathcal{E}^1 \varphi)(x_1,x') \right| \\ \leq C_{\alpha_1} \sum_{p=0}^{\alpha_1} \sup_{(0,\varepsilon)\times(0,t']} \left| (x')^{a'+1} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\frac{\partial}{\partial x_1} \right)^p \varphi(x_1,x') \right|$$

for every $\varphi \in \widetilde{C}^{\infty}([0,\varepsilon); M_{a'}((0,t']))$.

Proof. Let $\chi \in C_0^{\infty}(\mathbb{R})$ be 1 in a neighbourhood of zero and $\chi(x_1) = 0$ for $|x_1| \geq \varepsilon/2$. Define

(4)
$$(\widetilde{\mathcal{E}}^1 \varphi)(x) = \sum_{l=0}^{\infty} a_l \varphi(3^l x_1, x') \chi(3^l x_1)$$

for $\varphi \in \widetilde{C}^{\infty}([0,\varepsilon); M_{a'}((0,t']))$, where $\{a_l\}$ is a sequence of real numbers. Observe that for each $x_1 > 0$ only finitely many terms on the right hand side of (4) are nonzero and $(\widetilde{\mathcal{E}}^1\varphi)(x) = 0$ for $x_1 \geq \varepsilon/2$. Clearly

$$\widetilde{\mathcal{E}}^1: \widetilde{C}^{\infty}([0,arepsilon); M_{a'}((0,t']))
ightarrow C^{\infty}_{(0,arepsilon/2)}((0,\infty); M_{a'}((0,t']))$$

Characterization of Mellin distributions

31

and this map is linear. We shall choose the sequence $\{a_l\}$ to satisfy

(5)
$$\sum_{l=0}^{\infty} |a_l| 3^{lp} < \infty \quad \text{ for } p \in \mathbb{N},$$

(6)
$$\sum_{l=0}^{\infty} a_l 3^{lp} = (-1)^p \quad \text{for } p \in \mathbb{N}.$$

Assuming this for a moment we find by differentiating (4)

(7)
$$\left(\frac{\partial}{\partial x_1}\right)^p (\widetilde{\mathcal{E}}^1 \varphi)(x_1, x')$$

$$= \sum_{l=0}^{\infty} a_l 3^{lp} \left(\frac{\partial}{\partial s}\right)^p (\chi(s) \varphi(s, x')) \Big|_{s=3^l x_1} \quad \text{for } p \in \mathbb{N}.$$

Thus from the properties of χ and from (5) we get the estimate

(8)
$$\sup_{(0,\varepsilon)\times(0,t']} \left| (x')^{a'+1} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\frac{\partial}{\partial x_1} \right)^{\alpha_1} (\widetilde{\mathcal{E}}^1 \varphi)(x_1,x') \right| \\ \leq C_{\alpha_1} \sum_{p=0}^{\alpha_1} \sup_{(0,\varepsilon/2]\times(0,t']} \left| (x')^{a'+1} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\frac{\partial}{\partial x_1} \right)^p \varphi(x_1,x') \right|,$$

with some constant $C_{\alpha_1} < \infty$, and on the other hand we find

$$\lim_{x_1 \to 0_+} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\frac{\partial}{\partial x_1} \right)^{\alpha_1} (\widetilde{\mathcal{E}}^1 \varphi)(x_1, x')$$

$$= \sum_{l=0}^{\infty} a_l 3^{l\alpha_1} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\left(\frac{\partial}{\partial x_1} \right)^{\alpha_1} \varphi \right) (0, x'),$$

where

$$\left(x'\frac{\partial}{\partial x'}\right)^{\alpha'}\left(\left(\frac{\partial}{\partial x_1}\right)^{\alpha_1}\varphi\right)(0,x') = \lim_{x_1\to 0_+} \left(x'\frac{\partial}{\partial x'}\right)^{\alpha'}\left(\frac{\partial}{\partial x_1}\right)^{\alpha_1}\varphi(x_1,x')\,.$$

Now by (6)

$$\lim_{x_1 \to 0_+} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\left(\frac{\partial}{\partial x_1} \right)^{\alpha_1} (\widetilde{\mathcal{E}}^1 \varphi) \right) (x_1, x')$$

$$= (-1)^{\alpha_1} \left(x' \frac{\partial}{\partial x'} \right)^{\alpha'} \left(\left(\frac{\partial}{\partial x_1} \right)^{\alpha_1} \varphi \right) (0, x')$$

for every $\alpha \in \mathbb{N}_0^n$; denote this expression by

$$\left(\left(x'rac{\partial}{\partial x'}
ight)^{lpha'}\left(rac{\partial}{\partial x_1}
ight)^{lpha_1}(\widetilde{\mathcal{E}}^1arphi)
ight)(0,x')\,.$$

The desired extension is obtained by taking

$$(\mathcal{E}^1 \varphi)(x_1, x') = \begin{cases} \varphi(x_1, x') & \text{for } 0 < x_1 < \varepsilon, \ 0 < x' \le t', \\ (\widetilde{\mathcal{E}}^1 \varphi)(-x_1, x') & \text{for } -\varepsilon < x_1 \le 0, \ 0 < x' \le t' \end{cases}$$

Now (8) and the assumption that $\varphi \in \widetilde{C}^{\infty}([0,\varepsilon); M_{\alpha'}((0,t']))$ yield (3).

Finally, to find a sequence $\{a_l\}$ satisfying (5) and (6) we note that the function

$$h(z) = \cos(\pi(3^z - 1)/2)$$

is entire and $h(p) = (-1)^p$ for $p \in \mathbb{N}$. We take a_l (l = 0, 1, ...) to be the coefficients of the power series expansion of the function $\mathbb{C} \ni w \mapsto \cos(\pi((w-1)/2))$, i.e. $h(z) = \sum_{l=0}^{\infty} a_l (3^z)^l$.

Remark 1. $(\mathcal{E}^1\varphi)(x_1,x')=0$ for $x_1\leq -\varepsilon/2$ since $(\widetilde{\mathcal{E}}^1\varphi)(x)=0$ for $x_1\geq \varepsilon/2$.

THEOREM 2. Let $a \in \mathbb{R}^n$, $0 < t < \widetilde{t} \in \mathbb{R}^n_+$. Then for every $0 < \varepsilon < \widetilde{t} - t$, $\varepsilon < t$ there exists a linear extension mapping

$$\mathcal{E}_{\varepsilon}:M_a((0,t])\to M_a((0,\widetilde{t}])$$

continuous in the respective topologies and such that for every $\varphi \in M_a((0,t])$, $(\mathcal{E}_{\varepsilon}\varphi)(x) = 0$ if $t_j + \varepsilon_j < x_j \leq \widetilde{t}_j$ for some $1 \leq j \leq n$.

Proof. Let $\varphi \in M_a((0,t])$, choose $0 < \varepsilon < t$, $\varepsilon < \widetilde{t} - t$, and observe that the function

$$(0,\varepsilon_1)\times(0,t']\ni(x_1,x')\mapsto\widetilde{\varphi}(x_1,x')=\varphi(t_1-x_1,x')$$

belongs to $\widetilde{C}^{\infty}([0,\varepsilon_1); M_{a'}((0,t']))$. Thus by Lemma 1 and Remark 1

$$\mathcal{E}^{1}\widetilde{\varphi} \in C^{\infty}((-\varepsilon_{1}, \varepsilon_{1}); M_{\alpha'}((0, t'])), \quad (\mathcal{E}^{1}\widetilde{\varphi})(x_{1}, x') = 0 \quad \text{for } x_{1} < -\varepsilon_{1}/2,$$

$$(\mathcal{E}^{1}\widetilde{\varphi})(t_{1} - x_{1}, x') = \widetilde{\varphi}(t_{1} - x_{1}, x') \quad \text{for } t_{1} - \varepsilon_{1} < x_{1} < t_{1}, \ 0 < x' \le t'.$$

Since
$$\widetilde{\varphi}(t_1 - x_1, x') = \varphi(x_1, x')$$
 for $t_1 - \varepsilon_1 < x_1 < t_1, 0 < x' \le t'$ we get

$$\varphi(x_1, x') = (\mathcal{E}^1 \widetilde{\varphi})(t_1 - x_1, x') \quad \text{for } t_1 - \varepsilon_1 < x_1 < t_1, \ 0 < x' \le t',$$

which yields the correctness of the following definition:

$$(\mathcal{E}_{\varepsilon_1}\varphi)(x_1,x') = \begin{cases} \varphi(x_1,x') & \text{for } 0 < x_1 < t_1, \ 0 < x' \le t', \\ (\mathcal{E}^1\widehat{\varphi})(t_1 - x_1,x') & \text{for } t_1 - \varepsilon_1 < x_1 < t_1 + \varepsilon_1, \ 0 < x' \le t'. \end{cases}$$

It is clear that $\mathcal{E}^1\widetilde{\varphi}$ is an extension of $\widetilde{\varphi}$ to $M_a((0,(t_1+\varepsilon_1,t')])$ and in fact to $M_a((0,(\widetilde{t}_1,t')])$ since $(\mathcal{E}^1\widetilde{\varphi})(x_1,x')=0$ for $x_1<-\varepsilon_1/2$. The continuity of $\mathcal{E}_{\varepsilon_1}$ follows from the continuity of \mathcal{E}^1 .

If $n \geq 2$ we iterate the above procedure starting with $\mathcal{E}_{\varepsilon_1} \varphi$ defined above instead of φ and (\widetilde{t}_1, t') instead of t.

PROPOSITION 3. The space $M_a(I)$ is complete.

Proof. Let $\{\varphi_j\}_{j=1}^{\infty}$ be a Cauchy sequence in $M_a(I)$. Take $\widetilde{t} > t$, $0 < \varepsilon < \widetilde{t} - t$, $\varepsilon < t$ and a continuous extension map $\mathcal{E}_{\varepsilon}$ from Theorem 2. Let $\widetilde{\varphi}_j = \mathcal{E}_{\varepsilon} \varphi_j$ $(j = 1, 2, \ldots)$. By the continuity of $\mathcal{E}_{\varepsilon}$, $\{\widetilde{\varphi}_j\}_{j=1}^{\infty}$ is also a Cauchy sequence in $M_a((0, \widetilde{t}])$. This means that for every $\alpha \in \mathbb{N}_0^n$ the sequence $\{x^{\alpha+\alpha+1}(\partial/\partial x)^{\alpha}\widetilde{\varphi}_j\}_{j=1}^{\infty}$ satisfies the Cauchy condition for the uniform convergence on $\widetilde{I} = (0, \widetilde{t}]$. Thus there exist functions h_{α} $(\alpha \in \mathbb{N}_0^n)$ continuous on \widetilde{I} vanishing near the boundary $\widetilde{I} \setminus I$ and such that

(9)
$$\sup_{x \in \widetilde{I}} |x^{a+\alpha+1} (\partial/\partial x)^{\alpha} \widetilde{\varphi}_j - h_{\alpha}| \to 0 \quad \text{as } j \to \infty.$$

Hence, for every compact set $K \subset \widetilde{I}$,

$$\sup_{x \in \bar{I}} \left| x^{a+\alpha+1} \left(\left(\frac{\partial}{\partial x} \right)^{\alpha} \widetilde{\varphi}_{j} - \frac{h_{\alpha}}{x^{a+\alpha+1}} \right) \right| \geq C_{\alpha K} \max_{x \in K} \left| \left(\frac{\partial}{\partial x} \right)^{\alpha} \widetilde{\varphi}_{j} - \frac{h_{\alpha}}{x^{a+\alpha+1}} \right|,$$

where $C_{\alpha K} = \min_{x \in K} x^{a+\alpha+1} > 0$. This in view of (9) implies that

(10)
$$\lim_{j \to \infty} (\partial/\partial x)^{\alpha} \widetilde{\varphi}_j = h_{\alpha}/x^{a+\alpha+1} \quad \text{almost uniformly on } \widetilde{I}.$$

Set $\widetilde{\varphi}(x) = h_0/x^{a+1}$ for $x \in \operatorname{Int} \widetilde{I}$ and $\varphi = \widetilde{\varphi}|_{I}$. Then $\varphi \in C^{\infty}(I)$ and from (10), $(\partial/\partial x)^{\alpha}\widetilde{\varphi} = h_{\alpha}/x^{a+\alpha+1}$ for $x \in \operatorname{Int} \widetilde{I}$, $\alpha \in \mathbb{N}_0^n$ and consequently

$$\sup_{x\in I} |x^{a+\alpha+1} (\partial/\partial x)^{\alpha} \varphi_j - h_{\alpha}| \to 0 \quad \text{ as } j \to \infty,$$

which proves that $\varphi_i \to \varphi$ in $M_a(I)$.

Denote by $M_{(\omega)}((0,t])$ the space of functions $\varphi \in M_{(\omega)}((0,t])$ vanishing with all derivatives $(\partial/\partial x)^{\alpha}\varphi$ on the set $(0,t]\setminus (0,t)$ with the topology induced by the topology of $M_{(\omega)}((0,t])$. Here as usual $\omega \in (\mathbb{R} \cup \{\infty\})^n$, $t \in \mathbb{R}_+^n$. By Theorem 2 we get

COROLLARY 1. Let $0 < t < \widetilde{t} \in \mathbb{R}^n_+$. Then for every $0 < \varepsilon < \widetilde{t} - t$, $\varepsilon < t$, there exists a linear extension mapping

$$\mathcal{E}_{\varepsilon} : M_{(\omega)}((0,t]) \to \dot{M}_{(\omega)}((0,\widetilde{t}])$$

continuous in the respective topologies and such that $(\mathcal{E}_{\varepsilon}\varphi)(x) = 0$ if $t_j + \varepsilon_j < x_j < \widetilde{t}_j$ for some $1 \leq j \leq n$.

3. Characterization of Mellin distributions supported by a smaller polyinterval

THEOREM 3. Let $u \in M'_{(\omega)}((0, \tilde{t}])$ and $\sup u \subset (0, t]$ for some $t < \tilde{t}$. Then for any $b < \omega$ there exist constants C = C(b) and $k = k(b) \in \mathbb{N}_0$ such that

(11)
$$|u[\varphi]| \le C \sum_{|\alpha| \le k} \sup_{x \in (0,t]} \left| x^{b+1} \left(x \frac{\partial}{\partial x} \right)^{\alpha} \varphi(x) \right| \quad \text{for } \varphi \in M_b((0,\tilde{t}]).$$

Hence the restriction mapping

$$M_{(\omega)}((0,\widetilde{t}\,])
i arphi\mapstoarphi|_{(0,t]}\in M_{(\omega)}((0,t])$$

induces a linear isomorphism

(12)
$$\{u \in M'_{(\omega)}((0,\widetilde{t}]) : \operatorname{supp} u \subset (0,t] \} \simeq M'_{(\omega)}((0,t]).$$

Proof. Let χ_r be the functions defined by (2). Let $\widetilde{I}=(0,\widetilde{t}]$. Then by Propositions 1 and 2

(13)
$$\lim_{r\to 0} u_r = u \quad \text{in } M'_{(\omega)}(\widetilde{I}), \quad \text{where} \quad u_r = \chi_r u \text{ for } r > 0.$$

Observe that $\operatorname{supp} u_r$ is a compact set $K_r \subset (0,t] \cap \{x \in \mathbb{R}^n : x \geq \mathbf{r}\}$. Hence by Theorem 1 there exist constants $C = C_r < \infty$, $k = k_r \in \mathbb{N}_0$ such that for every φ of class C^k in a neighbourhood of K_r ,

(14)
$$|u_r[\varphi]| \le C \sum_{|\alpha| \le k} \sup_{x \in K_r} \left| \left(\frac{\partial}{\partial x} \right)^{\alpha} \varphi(x) \right|.$$

Take any $b < \omega$, a function $\gamma \in M_b((0,t])$ and its extension $\widetilde{\gamma} \in M_b((0,\widetilde{t}])$ (e.g. $\widetilde{\gamma} = \mathcal{E}_{\varepsilon}\gamma$, see Th. 2). From (14) we derive that

$$(15) |u_r[\widetilde{\gamma}]| \le C_{rb} \sum_{|\alpha| \le k} \sup_{x \in K_r} \left| x^{b+1} \left(x \frac{\partial}{\partial x} \right)^{\alpha} \gamma(x) \right|.$$

Define

$$v_r[\gamma] = u_r[\widetilde{\gamma}] \quad \text{ for } \gamma \in M_b((0, t]), \ r > 0.$$

The definition of the functionals v_r is correct (i.e. does not depend on the choice of the extension $\tilde{\gamma}$ in view of (14)) and by (15), $v_r \in M_b'((0,t])$ for r > 0 since $K_r \subset (0,t]$. We can also write $v_r[\varphi|_{(0,t]}] = u_r[\varphi]$ for $\varphi \in M_{(\omega)}((0,\tilde{t}])$ and putting $\gamma = \varphi|_{(0,t]}$ we get by (13)

$$v_r[\gamma] \to u[\varphi]$$
 as $r \to 0$ for $\varphi \in M_{(\omega)}((0, \tilde{t}))$.

Thus for every $b<\omega$ there exist constants $C_b<\infty$ and $k\in\mathbb{N}_0$ such that

$$|v_r[\gamma]|, |u[\varphi]| \le C_b \sum_{|\alpha| \le k} \sup_{x \in (0,t]} \left| x^{b+1} \left(x \frac{\partial}{\partial x} \right)^{\alpha} \gamma(x) \right| \quad \text{for } \varphi \in M_b((0,\widetilde{t}])$$

and hence (11) holds since $\gamma(x) = \varphi(x)$ for $x \in (0, t]$.

To prove the isomorphism (12) take u satisfying the assumptions of the theorem. Define

$$\widetilde{u}[\varphi] = u[\mathcal{E}_{\varepsilon}\varphi] \quad \text{ for } \varphi \in M_{(\omega)}((0,t]).$$



It follows from Corollary 1 that $\widetilde{u} \in M'_{(\omega)}((0,t])$ and from (11) we see that the definition of \widetilde{u} is independent of the choice of the extension $\mathcal{E}_{\varepsilon}\varphi$. Conversely, given $\widetilde{u} \in M'_{(\omega)}((0,t])$, the formula

$$u[\varphi] = \widetilde{u}[\varphi|_{(0,t]}] \quad \text{ for } \varphi \in M_{(\omega)}((0,\widetilde{t}])$$

defines $u \in M'_{(\omega)}((0,\tilde{t}])$ with support in (0,t]. This ends the proof.

4. Seeley type linear extension mapping on the set Z_t^A . Let $A \in \mathrm{GL}(n;\mathbb{R})$ have nonnegative entries. Define

(16)
$$S: \mathbb{R}^n_+ \to \mathbb{R}^n_+, \quad S(y) = \exp(A^{\operatorname{tr}} \ln y) \quad \text{for } y \in \mathbb{R}^n_+.$$

Since the transpose A^{tr} of A also has nonnegative entries it follows that the set

$$Z_t^A = S((0,t]) \subset \mathbb{R}_+^n \quad (t \in \mathbb{R}_+^n)$$

is bounded. Actually $S((0,t]) \subset (0,S(t)]$. Note that

$$S^{-1}(x) = \exp((A^{\operatorname{tr}})^{-1} \ln x) \quad \text{for } x \in \mathbb{R}^n_+$$

and the Jacobian of S^{-1} equals

$$JS^{-1}(x) = \frac{1}{\det A} (S^{-1}(x))^{1} x^{-1}$$
.

For $a \in \mathbb{R}^n$ let

$$M_{\alpha}(Z_t^A) = \{ \varphi \in C^{\infty}(Z_t^A) : \varrho_{\alpha,\alpha}^A(\varphi) < \infty \text{ for } \alpha \in \mathbb{N}_0^n \},$$

where

$$\varrho_{a,\alpha}^{A}(\varphi) = \sup_{x \in Z_{\epsilon}^{A}} |x^{a+\alpha+1}(\partial/\partial x)^{\alpha}\varphi(x)| \quad \text{for } \alpha \in \mathbb{N}_{0}^{n}$$

and, as in the case of $C^{\infty}(I)$, $C^{\infty}(Z_t^A)$ denotes the space of restrictions to Z_t^A of functions in $C^{\infty}(\mathbb{R}_+^n)$. We also define, for $\omega \in (\mathbb{R} \cup \{\infty\})^n$,

$$M_{(\omega)}(Z_t^A) = \lim_{\alpha < \omega} M_{\alpha}(Z_t^A)$$
.

Let $t < \widetilde{t} \in \mathbb{R}^n_+$ and let $\mathcal{E}_{\varepsilon}$ be the linear extension mapping of Corollary 1:

$$\mathcal{E}_{\varepsilon}:M_{(A\omega)}((0,t])\to M_{(A\omega)}((0,\widetilde{t}\,])$$

Define

$$\mathcal{E}^A(\varphi) = JS^{-1} \cdot \mathcal{E}_{\varepsilon}(JS \cdot \varphi \circ S) \circ S^{-1} \quad \text{ for } \varphi \in M_{(\omega)}(Z_t^A) \,.$$

PROPOSITION 4. Let $h=S(t), \ \widetilde{h}=S(\widetilde{t}), \ t<\widetilde{t}.$ Then \mathcal{E}^A is a continuous linear extension mapping

$$\mathcal{E}^A: M_{(\omega)}(Z_t^A) \to \dot{M}_{(\omega)}((0,\widetilde{h}]).$$

In the proof we shall need assertions (17) and (18) of the following

LEMMA 2. Let $\omega \in (\mathbb{R} \cup \{\infty\})^n$, $t < \tilde{t}$, h = S(t), $\tilde{h} = S(\tilde{t})$. The following mappings are continuous in the respective topologies:

(17)
$$M_{(\omega)}(Z_t^A) \ni \varphi \mapsto JS \cdot (\varphi \circ S) \in M_{(A\omega)}((0,t]),$$

$$(18) \dot{M}_{(A\omega)}((0,\widetilde{t}]) \ni \psi \mapsto JS^{-1} \cdot (\psi \circ S^{-1}) \in \dot{M}_{(\omega)}((0,\widetilde{h}]),$$

(19)
$$M_{(A\omega)}((0,t]) \ni \psi \mapsto JS^{-1} \cdot (\psi \circ S^{-1}) \in M_{(\omega)}(Z_t^A)$$

Proof. We consider first the mapping (18). Take any $\psi \in M_{(A\omega)}((0,\tilde{t}])$, choose $\delta \in \mathbb{R}^n_+$ such that $\psi \in M_{A\omega-\delta}((0,\tilde{t}])$ and extend ψ by zero to \mathbb{R}^n_+ . Hence $\psi \circ S^{-1}(x) = 0$ on $\mathbb{R}^n_+ \setminus \operatorname{Int} S((0,\tilde{t}])$. Select $\tilde{\delta} \in \mathbb{R}^n_+$ such that $A\tilde{\delta} < \delta$. We shall prove that $(S^{-1}(x))^1 x^{-1} \cdot \psi \circ S^{-1}(x)$ is in $M_{\omega-\tilde{\delta}}((0,\tilde{h}])$ and thus in $M_{(\omega)}((0,\tilde{h}])$. Since $(S^{-1}(x))^1 x^{-1} = x^{A^{-1}1-1}$, by (1) it follows that $(S^{-1}(x))^1 x^{-1} \cdot (\psi \circ S^{-1})(x) \in M_{\omega-\tilde{\delta}}((0,\tilde{h}])$ if and only if $\psi \circ S^{-1}(x) \in M_{\omega-\tilde{\delta}+A^{-1}1-1}((0,\tilde{h}])$. Hence it suffices to prove that $\psi \circ S^{-1}(x) \in M_{\omega-\tilde{\delta}+A^{-1}1-1}((0,\tilde{h}])$. Observe that under the notation $x\partial/\partial x = (x_1\partial/\partial x_1, \dots, x_n\partial/\partial x_n)$ we have the following vector formula:

$$x\frac{\partial}{\partial x}(\psi(S^{-1}(x))) = \left(A^{-1}\left(y\frac{\partial}{\partial y}\right)\psi\right)(S^{-1}(x)).$$

Then for any $\alpha \in \mathbb{N}_0^n$ we get

$$\sup_{x \in (0, \bar{h}]} \left| x^{\omega - \tilde{\delta} + A^{-1} \mathbf{1}} \left(x \frac{\partial}{\partial x} \right)^{\alpha} (\psi(S^{-1}(x))) \right|$$

$$\leq \sup_{y \in (0, \bar{t}]} \left| S(y)^{\omega - \tilde{\delta} + A^{-1} \mathbf{1}} \left(A^{-1} \left(y \frac{\partial}{\partial y} \right) \right)^{\alpha} \psi(y) \right|$$

$$= \sup_{y \in (0, \bar{t}]} \left| y^{A\omega + 1 - A\tilde{\delta}} \left(A^{-1} \left(y \frac{\partial}{\partial y} \right) \right)^{\alpha} \psi(y) \right|.$$

The last expression is finite since $M_{A\omega-\delta}((0,\tilde{t}]) \subset M_{A\omega-A\bar{\delta}}((0,\tilde{t}])$ by the choice of $\tilde{\delta}$. Thus

$$(S^{-1}(x))^{1}x^{-1}(\psi \circ S^{-1})(x) \in M_{(\omega)}((0,\widetilde{h}]).$$

The proof of (19) is analogous and the extendibility of $JS^{-1}(\psi \circ S^{-1})$ to an element of $M_{(\omega)}((0, \widetilde{h}])$ follows from (18).

To prove (17) let $\varphi \in M_b(Z_t^A)$ for some $b < \omega$. Define

$$\psi(y) = \det A \cdot \varphi(S(y))(S(y))^{\mathbf{1}}y^{-\mathbf{1}}$$
 for $y \in (0,t]$.

Proceeding analogously to the proof of (18) we prove for any $k \in \mathbb{N}_0$ the estimates

$$\begin{split} & \sum_{|\alpha| \le k} \sup_{y \in (0,t]} \left| y^{Ab+1} \left(y \frac{\partial}{\partial y} \right)^{\alpha} \psi(y) \right| \\ & \le \widetilde{C} \sum_{|\alpha| \le k} \sup_{x \in Z_t^A} \left| (S^{-1}(x))^{Ab+1} x^{1} (S^{-1}(x))^{-1} \left(A \left(x \frac{\partial}{\partial x} \right) \right)^{\alpha} \varphi(x) \right| \\ & = C \sum_{|\alpha| \le k} \sup_{x \in Z_t^A} \left| x^{b+1} \left(x \frac{\partial}{\partial x} \right)^{\alpha} \varphi(x) \right|, \end{split}$$

which ends the proof of the lemma.

Proof of Proposition 4. Let $\varphi \in M_{(\omega)}(Z_t^A)$. Then by Lemma 2(17), $\psi = JS \cdot (\varphi \circ S) \in M_{(A\omega)}((0,t])$ and hence by Corollary 1, $\mathcal{E}_{\varepsilon} \psi \in \dot{M}_{(A\omega)}((0,\tilde{t}])$. Again by Lemma 2(18), $JS^{-1} \cdot ((\mathcal{E}_{\varepsilon} \psi) \circ S^{-1})$ is in $M_{(\omega)}((0,\tilde{h}])$. Clearly \mathcal{E}^A is linear and continuous.

Now in the same way as in the proof of Proposition 3 we prove, by using the extension mapping \mathcal{E}^A ,

PROPOSITION 5. The space $M_a(Z_t^A)$ with the topology given by the seminorms $\varrho_{a,\alpha}^A$, $\alpha \in \mathbb{N}_0^n$, is complete.

Remark 2. Proposition 4 generalizes Corollary 1 ($\mathcal{E}_{\varepsilon} = \mathcal{E}^{\text{Id}}$) and hence also the Seeley extension theorem.

5. Characterization of Mellin distributions supported by the set Z_t^A . Proceeding analogously to the proof of Theorem 3 we get the following generalization of that theorem:

Theorem 3'. Let $u\in M'_{(\omega)}((0,\widetilde{h}])$ with $\mathrm{supp}\,u\subset Z^A_t$ for some $t<\widetilde{t}=S^{-1}(\widetilde{h})$. Then for any $b<\omega$ there exist constants C=C(b) and $k=k(b)\in\mathbb{N}_0$ such that

$$|u[arphi]| \leq C \sum_{|lpha| \leq k} \sup_{x \in Z_t^A} |x^{b+1} (x \partial/\partial x)^lpha arphi(x)| \quad ext{ for } arphi \in M_b((0,\widetilde{h}]) \,.$$

Hence the restriction mapping

$$M_{(\omega)}((0,\widetilde{h}]) \ni \varphi \mapsto \varphi|_{Z_t^A} \in M_{(\omega)}(Z_t^A)$$

 $induces\ a\ linear\ isomorphism$

$$\{u \in M'_{(\omega)}((0,\widetilde{h}]) : \operatorname{supp} u \subset Z_t^A\} \simeq M'_{(\omega)}(Z_t^A).$$

6. Application: substitution in a Mellin distribution; the Mellin transform of substitution. Let $u \in M'_{(\omega)}(I)$ and let S be defined by (16). Since $M'_{(\omega)}(I) \subset D'(I)$ and S^{-1} is a one-to-one C^{∞} mapping of \mathbb{R}^n_+ onto \mathbb{R}^n_+ with nonvanishing Jacobian JS^{-1} we may define the substitution $u \circ S$ by the formula

(20)
$$u \circ S[\psi] = \frac{1}{|\det A|} u[\psi \circ S^{-1}(x) \cdot (S^{-1}(x))^{1} x^{-1}],$$

for $\psi \in C^{\infty}_{(0)}(S^{-1}(I))$. Then $u \circ S \in D'(S^{-1}(I))$, where $S^{-1}(I)$ is relatively closed in $S^{-1}(\mathbb{R}^n_+)$ but need not be bounded. By imposing the restriction $\operatorname{supp} u \subset Z^A_t$ on the support of the Mellin distribution u we establish in Theorem 4 below that $u \circ S$ itself is a Mellin distribution and we give a formula for the Mellin transform of this substitution. Note that we adopt the following definition of the Mellin transformation (see [4]):

DEFINITION. Let $u \in M'_{(\omega)}(I)$ for some $\omega \in (\mathbb{R} \cup \{\infty\})^n$. We define the Mellin transform of u by

$$\mathcal{M}u(z) = u[x^{-z-1}]$$
 for $\operatorname{Re} z < \omega$.

It turns out that $\mathcal{M}u$ is a holomorphic function for $\operatorname{Re} z < \omega$. Now, we are in a position to state the following

THEOREM 4. Let $t \in \mathbb{R}^n_+$ and let $S(y) = \exp(A^{\operatorname{tr}} \ln y)$ for $y \in \mathbb{R}^n_+$ where $A \in \operatorname{GL}(n;\mathbb{R})$ has nonnegative entries. Let $u \in M'_{(\omega)}((0,h])$ with h = S(t) and $\operatorname{supp} u \subset Z^A_t = S((0,t])$. For $\psi \in M_{(A\omega)}((0,t])$ define

$$(21) u \circ S[\psi] = u[\varphi],$$

where (see (20))

$$\varphi(x) = \frac{1}{|\det A|} \psi \circ S^{-1}(x) \cdot (S^{-1}(x))^{1} x^{-1} \quad \text{for } x \in Z_t^A$$

(here u is regarded as an element of $M'_{(\omega)}(Z_t^A)$). Then $u \circ S \in M'_{(A\omega)}((0,t])$ and

$$\mathcal{M}(u \circ S)(\zeta) = \frac{1}{|\det A|} (\mathcal{M}u) \circ A^{-1}(\zeta) \quad \text{for } \operatorname{Re} \zeta < A\omega.$$

Proof. Let $\widetilde{t} > t$, $\widetilde{h} = S(\widetilde{t})$ and observe that u can be considered as a functional in $M'_{(\omega)}((0,\widetilde{h}])$ (namely as $\widetilde{u}[\psi] = u[\psi|_{(0,h]}]$ for $\psi \in M_{(\omega)}((0,\widetilde{h}])$). Hence by Theorem 3', u can also be considered as an element of $M'_{(\omega)}(Z_t^A)$ and by Lemma 2(19) formula (21) defines correctly the functional $u \circ S \in$

 $M'_{(A\omega)}((0,t])$. From (21) we get

$$\mathcal{M}(u \circ S)(\zeta) = u \circ S[y^{-\zeta - 1}] = u \left[(S^{-1}(x))^{-\zeta - 1} \frac{1}{|\det A|} (S^{-1}(x))^{1} x^{-1} \right]$$
$$= \frac{1}{|\det A|} u[x^{-A^{-1}\zeta - 1}] = \frac{1}{|\det A|} (\mathcal{M}u) \circ A^{-1}\zeta,$$

which ends the proof.

Remark 3. After the change of variables $\mathbb{R}^n \ni y \mapsto e^y \in \mathbb{R}^n_+$, Theorem 3' (and hence Theorem 3) extends Theorem 1 to the case of the noncompact set $A^{\text{tr}}(\ln(0,t])$.

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Weighted inequalities for square and maximal functions in the plane

by

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Abstract. We prove weighted inequalities for square functions of Littlewood–Paley type defined from a decomposition of the plane into sectors of lacunary aperture and for the maximal function over a lacunary set of directions. Some applications to multiplier theorems are also given.

1. Introduction. Square functions are often used in Harmonic Analysis because their action on a function gives a new one with equivalent L^p -norm. They can be viewed in some sense as a substitute of Plancherel's theorem in L^p , $p \neq 2$.

In this paper we consider two such square functions associated with a decomposition of \mathbb{R}^2 into angles of lacunary aperture. Let us take the lines through the origin with slope $\pm 2^j$, $j \in \mathbb{Z}$, and consider the angular sectors they determine. More precisely, we set

$$\Delta_i = \{(x_1, x_2) \in \mathbb{R}^2 \mid 2^{-j} \le |x_2/x_1| < 2^{-j+1}\}$$

and define the multiplier operator S_j as $(S_j f)^{\wedge} = \chi_{\Delta_j} \widehat{f}$ (we denote by χ_A the characteristic function of A). Our first square function will be

$$g(f) = \left(\sum_{j=-\infty}^{\infty} |S_j f|^2\right)^{1/2}.$$

We shall also consider a smooth decomposition defined as follows: let φ_j be a homogeneous function of degree zero, supported on $\Delta_j \cup \Delta_{j+1}$ and such that the restriction to the unit circle S^1 (denoted again by φ_j) is C^{∞} and satisfies

$$|D^{\alpha}\varphi_{j}(\theta)| \leq C2^{-|j|\alpha}$$
 (C independent of j).

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