

FRACTIONAL HARDY INEQUALITY WITH A REMAINDER TERM

BY

BARTŁOMIEJ DYDA (Bielefeld and Wrocław)

Abstract. We prove a Hardy inequality for the fractional Laplacian on the interval with the optimal constant and additional lower order term. As a consequence, we also obtain a fractional Hardy inequality with the best constant and an extra lower order term for general domains, following the method of M. Loss and C. Sloane [J. Funct. Anal. 259 (2010)].

1. Main result and discussion. Recently Loss and Sloane [16] have proved the following fractional Hardy inequality:

$$(1.1) \quad \frac{1}{2} \int_{D \times D} \frac{(u(x) - u(y))^2}{|x - y|^{n+\alpha}} dx dy \geq \kappa_{n,\alpha} \int_D \frac{u(x)^2}{\text{dist}(x, D^c)^\alpha} dx, \quad u \in C_c(D),$$

for convex domains $D \subset \mathbb{R}^n$ and $1 < \alpha < 2$. Here

$$(1.2) \quad \kappa_{n,\alpha} = \pi^{(n-1)/2} \frac{\Gamma(\frac{1+\alpha}{2})}{\Gamma(\frac{n+\alpha}{2})} \frac{B(\frac{1+\alpha}{2}, \frac{2-\alpha}{2}) - 2^\alpha}{\alpha 2^\alpha}$$

is the optimal constant, B is the Euler beta function, and $C_c(D)$ denotes the class of all continuous functions $u: \mathbb{R}^n \rightarrow \mathbb{R}$ with compact support in D . Inequality (1.1) with the optimal constant was earlier obtained for half-spaces and $\mathbb{R}^n \setminus \{0\}$ (see [9, 11, 5, 10]). In this note we will prove the following strengthening of (1.1) for the interval.

THEOREM 1.1. *Let $1 < \alpha < 2$ and $-\infty < a < b < \infty$. For every $u \in C_c(a, b)$,*

$$(1.3) \quad \frac{1}{2} \iint_{a^+}^{b^-} \frac{(u(x) - u(y))^2}{|x - y|^{1+\alpha}} dx dy \geq \kappa_{1,\alpha} \int_a^b u(x)^2 \left(\frac{1}{x-a} + \frac{1}{b-x} \right)^\alpha dx \\ + \frac{4 - 2^{3-\alpha}}{\alpha(b-a)} \int_a^b u(x)^2 \left(\frac{1}{x-a} + \frac{1}{b-x} \right)^{\alpha-1} dx,$$

and $\kappa_{1,\alpha}$ cannot be replaced by a larger constant in (1.3).

2010 *Mathematics Subject Classification:* Primary 26D10; Secondary 46E35, 31C25.

Key words and phrases: fractional Hardy inequality, best constant, interval, fractional Laplacian, censored stable process, convex domain, error term, ground state representation.

For an open set $D \subset \mathbb{R}^n$ we consider the quadratic form

$$\mathcal{E}(u) = \frac{1}{2} \int_{D \times D} \frac{(u(x) - u(y))^2}{|x - y|^{n+\alpha}} dx dy, \quad u \in C_c(D).$$

The method developed by Loss and Sloane in [16] and Theorem 1.1 yield a fractional Hardy inequality with a *remainder* for general domains, stated as Theorem 1.2 below. In the statement we use the following notation from [16, 7]. Let D be bounded. For a direction $w = (w_1, w_2, \dots, w_n) \in S^{n-1} = \{y \in \mathbb{R}^n : |y| = 1\}$ and $x \in D$ we define $d_{w,D}(x) = \min\{|t| : x + tw \notin D\}$, $\delta_{w,D}(x) = \sup\{|t| : x + tw \in D\}$ and

$$(1.4) \quad \frac{1}{M_\alpha(x)^\alpha} = \frac{\int_{S^{n-1}} \left[\frac{1}{d_{w,D}(x)} + \frac{1}{\delta_{w,D}(x)} \right]^\alpha dw}{\int_{S^{n-1}} |w_n|^\alpha dw} = \frac{\int_{S^{n-1}} \left[\frac{1}{d_{w,D}(x)} + \frac{1}{\delta_{w,D}(x)} \right]^\alpha dw}{2\kappa_{n,\alpha}/\kappa_{1,\alpha}}.$$

THEOREM 1.2. *Let $1 < \alpha < 2$ and let $D \subset \mathbb{R}^n$ be a bounded domain. Then*

$$(1.5) \quad \mathcal{E}(u) \geq \kappa_{n,\alpha} \int_D \frac{u(x)^2}{M_\alpha(x)^\alpha} dx + \frac{\lambda_{n,\alpha}}{\text{diam } D} \int_D \frac{u(x)^2}{M_{\alpha-1}(x)^{\alpha-1}} dx, \quad u \in C_c(D),$$

where $\lambda_{n,\alpha} = \pi^{(n-1)/2} \Gamma(\frac{\alpha}{2}) (4 - 2^{3-\alpha}) / (\alpha \Gamma(\frac{n+\alpha-1}{2}))$. In particular, if D is a bounded and convex domain, then

$$(1.6) \quad \mathcal{E}(u) \geq \kappa_{n,\alpha} \int_D \frac{u(x)^2}{\text{dist}(x, D^c)^\alpha} dx + \frac{\lambda_{n,\alpha}}{\text{diam } D} \int_D \frac{u(x)^2}{\text{dist}(x, D^c)^{\alpha-1}} dx, \quad u \in C_c(D).$$

$\kappa_{n,\alpha}$ cannot be replaced by a larger constant in (1.5) and (1.6).

Theorem 1.2 is a strengthening of [16, Theorem 1.1]. The main new ingredient is the remainder with smaller singularity at the boundary of D in (1.5) and (1.6), when D is bounded. We note that for cones (e.g., $\mathbb{R}^n \setminus \{0\}$) the remainder vanishes. Indeed, we consider the dilations of u and see that the homogeneities of $\mathcal{E}(u)$ and $\int_D \frac{u(x)^2}{\text{dist}(x, D^c)^\alpha} dx$ are the same, but different from that of $\int_D \frac{u(x)^2}{\text{dist}(x, D^c)^{\alpha-1}} dx$.

As a consequence of Theorem 1.2 we obtain the following estimate for the first eigenvalue λ_1 of the regional fractional Laplacian for D [13]:

$$\lambda_1 \geq \frac{\Gamma((n+\alpha)/2)}{2^{-\alpha} \pi^{n/2} |\Gamma(-\alpha/2)|} \left(\frac{\kappa_{n,\alpha}}{(\frac{1}{2} \text{diam } D)^\alpha} + \frac{\lambda_{n,\alpha}}{(\frac{1}{2})^{\alpha-1} (\text{diam } D)^\alpha} \right)$$

(see also [15] or [14] for other applications of Hardy inequalities).

We denote

$$Lu(x) = \lim_{\varepsilon \rightarrow 0^+} \int_{(-1,1) \cap \{|y-x| > \varepsilon\}} \frac{u(y) - u(x)}{|x - y|^{1+\alpha}} dy,$$

which equals, up to a multiplicative constant, the regional fractional Laplacian for D [13]. To prove Theorem 1.1 we calculate Lw for the function $w(x) = (1 - x^2)^{(\alpha-1)/2}$ (see Lemma 2.1), and the result follows from the ideas of [1, 8] (see also [10, Proposition 2.3] or Lemma 2.2 below). The calculation of Lw uses the Kelvin transform. For a discussion of the Kelvin transform and the fractional Laplacian we refer the reader to [6] and [4].

An explicit formula for $Lu_p(x)$, where $u_p(x) = (1 - x^2)^p$, may be deduced from [12] for $p = \alpha/2$, and from [2] for $p = (\alpha - 2)/2$ (see the remarks after the proof of Lemma 2.1).

Finally, the symmetric bilinear form obtained from \mathcal{E} by polarisation is up to a multiplicative constant the Dirichlet form of the censored stable process in $D = (-1, 1)$ (see [3]). The following result is a close counterpart of Lemma 2.3 and Theorem 1.1 stated for the Dirichlet form of the killed stable process [3] and it turns out to have a remarkably simple form.

COROLLARY 1.3. *Let $0 < \alpha < 2$ and $w(x) = (1 - x^2)^{(\alpha-1)/2}$. For every $u \in C_c(-1, 1)$,*

(1.7)

$$\begin{aligned} \frac{1}{2} \int_{\mathbb{R}} \int_{\mathbb{R}} \frac{(u(x) - u(y))^2}{|x - y|^{1+\alpha}} dx dy &= \frac{1}{2} \int_{-1}^1 \int_{-1}^1 \left(\frac{u(x)}{w(x)} - \frac{u(y)}{w(y)} \right)^2 \frac{w(x)w(y)}{|x - y|^{1+\alpha}} dx dy \\ &\quad + \frac{B\left(\frac{1+\alpha}{2}, \frac{2-\alpha}{2}\right)}{\alpha} \int_{-1}^1 u(x)^2 (1 - x^2)^{-\alpha} dx \\ &\geq \frac{B\left(\frac{1+\alpha}{2}, \frac{2-\alpha}{2}\right)}{\alpha 2^\alpha} \int_{-1}^1 u(x)^2 \left(\frac{1}{x+1} + \frac{1}{1-x} \right)^\alpha dx. \end{aligned}$$

$\frac{B\left(\frac{1+\alpha}{2}, \frac{2-\alpha}{2}\right)}{\alpha 2^\alpha}$ cannot be replaced by a larger constant in (1.7).

2. Proofs. We start by calculating the regional fractional Laplacian for power functions.

LEMMA 2.1. *Let $p > -1$ and $u_p(x) = (1 - x^2)^p$. For $0 < \alpha < 2$ we have*

$$(2.1) \quad \begin{aligned} Lu_p(x) &= \frac{(1 - x^2)^{p-\alpha}}{\alpha} \left((1 - x)^\alpha + (1 + x)^\alpha \right) \\ &\quad - (2p + 2 - \alpha)B(p + 1, 1 - \alpha/2) + \alpha I(p), \end{aligned}$$

where

$$I(p) = \text{p.v.} \int_{-1}^1 \frac{(1-tx)^{\alpha-1-2p} - 1}{|t|^{1+\alpha}} (1-t^2)^p dt,$$

and p.v. means the Cauchy principal value. We have $I(\frac{\alpha}{2}) = \frac{2}{\alpha} B(1 + \frac{\alpha}{2}, 1 - \frac{\alpha}{2})(1 - (1-x^2)^{\alpha/2})$, $I(\frac{\alpha-1}{2}) = I(\frac{\alpha-2}{2}) = 0$, and if $1 < \alpha < 2$ then $I(\frac{\alpha-3}{2}) = x^2 B(\frac{\alpha-1}{2}, 1 - \frac{\alpha}{2})$.

Proof. By changing variable $t = y^2$ and integrating by parts, we have

$$\begin{aligned} Lu_p(0) &= 2 \lim_{\varepsilon \rightarrow 0^+} \int_{\varepsilon}^1 \frac{(1-y^2)^p - 1}{y^{1+\alpha}} dy \\ &= 2 \lim_{\varepsilon \rightarrow 0^+} \left(\frac{1}{2} \int_{\varepsilon^2}^1 (1-t)^p t^{-1-\alpha/2} [(1-t) + t] dt - \int_{\varepsilon}^1 y^{-1-\alpha} dy \right) \\ &= 2 \lim_{\varepsilon \rightarrow 0^+} \left(\frac{1}{\alpha} (1-\varepsilon^2)^{p+1} \varepsilon^{-\alpha} - \frac{p+1}{\alpha} \int_{\varepsilon^2}^1 (1-t)^p t^{-\alpha/2} dt \right. \\ &\quad \left. + \frac{1}{2} \int_{\varepsilon^2}^1 (1-t)^p t^{-\alpha/2} dt + \frac{1}{\alpha} - \frac{\varepsilon^{-\alpha}}{\alpha} \right). \end{aligned}$$

It is easy to see that

$$\lim_{\varepsilon \rightarrow 0^+} \left(\frac{1}{\alpha} (1-\varepsilon^2)^{p+1} \varepsilon^{-\alpha} - \frac{\varepsilon^{-\alpha}}{\alpha} \right) = \lim_{\varepsilon \rightarrow 0^+} \frac{\varepsilon^{2-\alpha} (1-\varepsilon^2)^{p+1} - 1}{\varepsilon^2} = 0.$$

Therefore

$$Lu_p(0) = \frac{2}{\alpha} [1 - (p+1 - \alpha/2) B(p+1, 1 - \alpha/2)].$$

For $x_0 \in (-1, 1)$ we have

$$Lu_p(x_0) = \text{p.v.} \int_{-1}^1 \frac{(1-y^2)^p - (1-x_0^2)^p}{|y-x_0|^{1+\alpha}} dy.$$

We change the variable in the following way:

$$\begin{aligned} t &= \varphi(y) = \frac{x_0 - y}{1 - x_0 y}, & y &= \varphi(t), \\ \varphi'(y) &= \frac{x_0^2 - 1}{(1 - x_0 y)^2}, & y - x_0 &= \frac{t(1 - x_0^2)}{tx_0 - 1}, & 1 - y^2 &= \frac{(1 - x_0^2)(1 - t^2)}{(tx_0 - 1)^2}. \end{aligned}$$

The principal value integral transforms as follows:

$$\begin{aligned}
 (2.2) \quad Lu_p(x_0) &= (1 - x_0^2)^{p-\alpha} \text{p.v.} \int_{-1}^1 \frac{(1 - t^2)^p - (1 - tx_0)^{2p}}{|t|^{1+\alpha}} (1 - tx_0)^{\alpha-1-2p} dt \\
 &= (1 - x_0^2)^{p-\alpha} \left[Lu_p(0) - \text{p.v.} \int_{-1}^1 \frac{(1 - tx_0)^{\alpha-1} - 1}{|t|^{1+\alpha}} dt \right. \\
 &\quad \left. + \text{p.v.} \int_{-1}^1 \frac{(1 - tx_0)^{\alpha-1-2p} - 1}{|t|^{1+\alpha}} (1 - t^2)^p dt \right].
 \end{aligned}$$

We consider the integral in (2.2),

$$I := \text{p.v.} \int_{-1}^1 \frac{(1 - tx_0)^{\alpha-1} - 1}{|t|^{1+\alpha}} dt = \lim_{\varepsilon \rightarrow 0^+} (J_\varepsilon(x_0) + J_\varepsilon(-x_0)),$$

where

$$\begin{aligned}
 J_\varepsilon(x_0) &= \int_\varepsilon^1 \frac{(1 - tx_0)^{\alpha-1} - 1}{t^{1+\alpha}} dt = \int_\varepsilon^1 \left(\frac{1}{t} - x_0 \right)^{\alpha-1} \frac{dt}{t^2} - \frac{\varepsilon^{-\alpha} - 1}{\alpha} \\
 &= \frac{1}{\alpha} \left(\frac{1}{\varepsilon} - x_0 \right)^\alpha - \frac{1}{\alpha} (1 - x_0)^\alpha - \frac{\varepsilon^{-\alpha} - 1}{\alpha} \\
 &= \frac{1}{\alpha} - \frac{1}{\alpha} (1 - x_0)^\alpha + \frac{(1 - \varepsilon x_0)^\alpha - 1}{\alpha \varepsilon^\alpha}.
 \end{aligned}$$

By the l'Hôpital rule we find that

$$I = \frac{2}{\alpha} - \frac{1}{\alpha} (1 - x_0)^\alpha - \frac{1}{\alpha} (1 + x_0)^\alpha,$$

and the first part of the lemma is proved.

We have

$$\begin{aligned}
 I(\alpha/2) &= \text{p.v.} \int_{-1}^1 \frac{(1 - tx)^{-1} - 1}{|t|^{1+\alpha}} (1 - t^2)^{\alpha/2} dt \\
 &= \int_{-1}^1 \frac{\sum_{k=2}^{\infty} (tx)^k}{|t|^{1+\alpha}} (1 - t^2)^{\alpha/2} dt = 2 \int_0^1 \frac{\sum_{k=1}^{\infty} (tx)^{2k}}{|t|^{1+\alpha}} (1 - t^2)^{\alpha/2} dt \\
 &= \sum_{k=1}^{\infty} B(k - \alpha/2, 1 + \alpha/2) x^{2k} \\
 &= \Gamma(1 + \alpha/2) \Gamma(-\alpha/2) \left(\sum_{k=0}^{\infty} \frac{x^{2k} \Gamma(k - \alpha/2)}{\Gamma(-\alpha/2) k!} - 1 \right) \\
 &= \frac{2B(1 + \alpha/2, 1 - \alpha/2)}{\alpha} (1 - (1 - x^2)^{\alpha/2}).
 \end{aligned}$$

Calculating $I(p)$ for $p = (\alpha - 1)/2$, $p = (\alpha - 2)/2$ and $p = (\alpha - 3)/2$ is easy and will be omitted. ■

We will apply Lemma 2.1 only to $p = (\alpha - 1)/2$. The fractional Laplacian applied to $u_{\alpha/2}$ extended to be zero on $\mathbb{R} \setminus (-1, 1)$ was calculated by using the Fourier transform and hypergeometric function in [12]. From those calculations we may confirm our formula for $Lu_{\alpha/2}$, and consequently for $I(\alpha/2)$. Also the value of $Lu_{(\alpha-2)/2}$ can be calculated from known results. Namely,

$$u_{(\alpha-2)/2}(x) = \frac{1}{2}(K(x, -1) + K(x, 1)) \quad \text{for } |x| < 1,$$

where $K(x, Q) = (1 - x^2)^{\alpha/2}/|x - Q|$ is the Martin kernel for the interval [2, (3.36)]. Hence $u_{(\alpha-2)/2}(x)$ extended to be zero on $\mathbb{R} \setminus (-1, 1)$ annihilates on $(-1, 1)$ the fractional Laplacian (see [4, Chapter 3] and [3, (3.14)]).

The next lemma may be considered a special case of Proposition 2.3 of [10] (see also [8]). For the reader's convenience we give an elementary proof following [5].

LEMMA 2.2. *Let $D \subset \mathbb{R}^n$ be an open set. For every $u \in C_c(D)$ and any strictly positive function $w \in C^2(D) \cap L^1(D, (1 + |x|)^{-n-\alpha} dx)$, we have*

$$\mathcal{E}(u) = \int_D u(x)^2 \frac{-Lw(x)}{w(x)} dx + \frac{1}{2} \iint_D \left(\frac{u(x)}{w(x)} - \frac{u(y)}{w(y)} \right)^2 \frac{w(x)w(y)}{|x - y|^{n+\alpha}} dx dy.$$

Proof. We have

$$\begin{aligned} (u(x) - u(y))^2 + u(x)^2 \frac{w(y) - w(x)}{w(x)} + u(y)^2 \frac{w(x) - w(y)}{w(y)} \\ = \left(\frac{u(x)}{w(x)} - \frac{u(y)}{w(y)} \right)^2 w(x)w(y). \end{aligned}$$

We integrate against $1_{\{|x-y|>\varepsilon\}}|x - y|^{-n-\alpha} dx dy$, and let $\varepsilon \rightarrow 0$. We can use Taylor's expansion for w and the compactness of the support of u to justify an application of the Lebesgue dominated convergence theorem. ■

We next state a result analogous to the ground state representation obtained for half-spaces and $\mathbb{R}^n \setminus \{0\}$ by Frank and Seiringer [10, 11] (we return to considering $D = (-1, 1)$ and $n = 1$).

LEMMA 2.3. *Let $0 < \alpha < 2$. Let $w(x) = (1 - x^2)^{(\alpha-1)/2}$. For every $u \in C_c(-1, 1)$,*

$$\begin{aligned} \mathcal{E}(u) &= \frac{1}{2} \int_{-1}^1 \int_{-1}^1 \left(\frac{u(x)}{w(x)} - \frac{u(y)}{w(y)} \right)^2 \frac{w(x)w(y)}{|x-y|^{1+\alpha}} dx dy \\ &\quad + 2^\alpha \kappa_{1,\alpha} \int_{-1}^1 u(x)^2 (1-x^2)^{-\alpha} dx \\ &\quad + \frac{1}{\alpha} \int_{-1}^1 u(x)^2 [2^\alpha - (1+x)^\alpha - (1-x)^\alpha] (1-x^2)^{-\alpha} dx. \end{aligned}$$

Proof of Lemma 2.3. The result follows immediately from Lemma 2.2 applied to $w(x) = (1-x^2)^{(\alpha-1)/2}$ and Lemma 2.1 with $p = (\alpha-1)/2$. ■

Proof of Theorem 1.1. By scaling we may and do assume that $a = -1$ and $b = 1$. By Lemma 2.3 it is enough to verify that

$$(2.3) \quad 2^\alpha - (1+x)^\alpha - (1-x)^\alpha \geq (2^\alpha - 2)(1-x^2), \quad 1 \leq \alpha \leq 2, 0 \leq x \leq 1.$$

Substituting $u = x^2$, it suffices to prove that

$$g(u) = (2^\alpha - 2)u - (1 - \sqrt{u})^\alpha - (1 + \sqrt{u})^\alpha + 2$$

is concave, or

$$g'(u) = 2^\alpha - 2 + \frac{\alpha}{2\sqrt{u}} ((1 - \sqrt{u})^{\alpha-1} - (1 + \sqrt{u})^{\alpha-1})$$

is decreasing. We substitute $u = t^2$ and observe that

$$\frac{(1-t)^{\alpha-1} - (1+t)^{\alpha-1}}{t} = \frac{h(t) - h(0)}{t},$$

where $h(t) = (1-t)^{\alpha-1} - (1+t)^{\alpha-1}$. Since h is concave, the function $t \mapsto (h(t) - h(0))/t$ is decreasing, and so too is g' . This proves (2.3) and (1.3).

The fact that $\kappa_{1,\alpha}$ in (1.3) is optimal follows from [16]. ■

The constant $2^\alpha - 2$ in (2.3) is the largest possible (consider $x = 0$). However it is not clear if the constant $(4 - 2^{3-\alpha})/(\alpha(b-a))$ is optimal in (1.3).

Proof of Theorem 1.2. The proof is analogous to the proof of Theorem 1.1 in [16], but instead of applying [16, Corollary 2.3] we use Theorem 1.1. For the reader's convenience we repeat part of the argument of Loss and Sloane. We denote by \mathcal{L}_w the $(n-1)$ -dimensional Lebesgue measure on the plane $x \cdot w = 0$. By [16, Lemma 2.4 and Corollary 2.3], writing

$$\iiint = \int_{S^{n-1}} dw \int_{\{x : x \cdot w = 0\}} d\mathcal{L}_w(x) \int_{x+sw \in D} ds,$$

we find that

$$\begin{aligned}
\mathcal{E}(u) &= \frac{1}{4} \iiint \int_{x+tw \in D} dt \frac{|u(x+sw) - u(x+tw)|^2}{|s-t|^{1+\alpha}} \\
&\geq \kappa_{1,\alpha} \frac{1}{2} \iiint u(x+sw)^2 \left[\frac{1}{d_w(x+sw)} + \frac{1}{\delta_w(x+sw)} \right]^\alpha \\
&\quad + \frac{4-2^{3-\alpha}}{2\alpha} \iiint u(x+sw)^2 \left[\frac{1}{d_w(x+sw)} + \frac{1}{\delta_w(x+sw)} \right]^{\alpha-1} \\
&\quad \times \frac{1}{d_w(x+sw) + \delta_w(x+sw)} \\
&= \kappa_{1,\alpha} \frac{1}{2} \int_{S^{n-1}} dw \int_D u(x)^2 \left[\frac{1}{d_{w,D}(x)} + \frac{1}{\delta_{w,D}(x)} \right]^\alpha dx \\
&\quad + \frac{4-2^{3-\alpha}}{2\alpha} \int_{S^{n-1}} dw \int_D u(x)^2 \left[\frac{1}{d_{w,D}(x)} + \frac{1}{\delta_{w,D}(x)} \right]^{\alpha-1} \\
&\quad \times \frac{1}{d_{w,D}(x) + \delta_{w,D}(x)} dx \\
&\geq \kappa_{n,\alpha} \int_D \frac{u(x)^2}{M_\alpha(x)^\alpha} dx + \frac{\lambda_{n,\alpha}}{\text{diam } D} \int_D \frac{u(x)^2}{M_{\alpha-1}(x)^{\alpha-1}} dx.
\end{aligned}$$

In the last line we have used [16, (7)], which is valid for any $\alpha > 0$, hence also for $\alpha - 1$ in place of α . This proves (1.5).

Inequality (1.6) follows from [16, (9)], which is also valid for any $\alpha > 0$. ■

Proof of Corollary 1.3. The equality follows from Lemma 2.3 and the following formula, where we take $D = (-1, 1)$ in the definition of $\mathcal{E}(u)$:

$$\begin{aligned}
(2.4) \quad &\frac{1}{2} \iint_{\mathbb{R}\mathbb{R}} \frac{(u(x) - u(y))^2}{|x-y|^{1+\alpha}} dx dy = \mathcal{E}(u) + \int_{-1}^1 u(x)^2 \frac{(1+x)^{-\alpha} + (1-x)^{-\alpha}}{\alpha} dx \\
&= \frac{1}{2} \int_{-1}^1 \int_{-1}^1 \left(\frac{u(x)}{w(x)} - \frac{u(y)}{w(y)} \right)^2 \frac{w(x)w(y)}{|x-y|^{1+\alpha}} dx dy \\
&\quad + \frac{2^\alpha(\kappa_{1,\alpha}\alpha + 1)}{\alpha} \int_{-1}^1 u(x)^2 (1-x^2)^{-\alpha} dx. \quad \blacksquare
\end{aligned}$$

The sharpness of the constant $\frac{B(\frac{1+\alpha}{2}, \frac{2-\alpha}{2})}{\alpha 2^\alpha}$ in (1.7) follows from [16].

Acknowledgements. The author wishes to thank Krzysztof Bogdan for helpful comments.

This research was partially supported by grant N N201 397137 of MNiSW and by the DFG through SFB-701 ‘Spectral Structures and Topological Methods in Mathematics’.

REFERENCES

- [1] A. Ancona, *On strong barriers and an inequality of Hardy for domains in \mathbb{R}^n* , J. London Math. Soc. (2) 34 (1986), 274–290.
- [2] K. Bogdan, *Representation of α -harmonic functions in Lipschitz domains*, Hiroshima Math. J. 29 (1999), 227–243.
- [3] K. Bogdan, K. Burdzy, and Z.-Q. Chen, *Censored stable processes*, Probab. Theory Related Fields 127 (2003), 89–152.
- [4] K. Bogdan and T. Byczkowski, *Potential theory for the α -stable Schrödinger operator on bounded Lipschitz domains*, Studia Math. 133 (1999), 53–92.
- [5] K. Bogdan and B. Dyda, *The best constant in a fractional Hardy inequality*, Math. Nachr., to appear.
- [6] K. Bogdan and T. Żak, *On Kelvin transformation*, J. Theoret. Probab. 19 (2006), 89–120.
- [7] E. B. Davies, *Heat Kernels and Spectral Theory*, Cambridge Tracts in Math. 92, Cambridge Univ. Press, Cambridge, 1989.
- [8] P. J. Fitzsimmons, *Hardy’s inequality for Dirichlet forms*, J. Math. Anal. Appl. 250 (2000), 548–560.
- [9] R. L. Frank, E. H. Lieb, and R. Seiringer, *Hardy–Lieb–Thirring inequalities for fractional Schrödinger operators*, J. Amer. Math. Soc. 21 (2008), 925–950.
- [10] R. L. Frank and R. Seiringer, *Sharp fractional Hardy inequalities in half-spaces*, arXiv:0906.1561v1 [math.FA], 2009.
- [11] —, —, *Non-linear ground state representations and sharp Hardy inequalities*, J. Funct. Anal. 255 (2008), 3407–3430.
- [12] R. K. Gettoor, *First passage times for symmetric stable processes in space*, Trans. Amer. Math. Soc. 101 (1961), 75–90.
- [13] Q.-Y. Guan and Z.-M. Ma, *Reflected symmetric α -stable processes and regional fractional Laplacian*, Probab. Theory Related Fields 134 (2006), 649–694.
- [14] P. Kim, *Weak convergence of censored and reflected stable processes*, Stoch. Process. Appl. 116 (2006), 1792–1814.
- [15] T. Kulczycki, *Intrinsic ultracontractivity for symmetric stable processes*, Bull. Polish Acad. Sci. Math. 46 (1998), 325–334.
- [16] M. Loss and C. Sloane, *Hardy inequalities for fractional integrals on general domains*, J. Funct. Anal. 259 (2010), 1369–1379.

Bartłomiej Dyda
Faculty of Mathematics
University of Bielefeld
Postfach 10 01 31
D-33501 Bielefeld, Germany
and
Institute of Mathematics and Computer Science
Wrocław University of Technology
Wybrzeże Wyspiańskiego 27
50-370 Wrocław, Poland
E-mail: bdyda@pwr.wroc.pl

Received 11 March 2010;
revised 20 July 2010

(5346)

