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in tempered distributions

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ABSTRACT

In this paper, we define a Hilbert transform Hu for any tempered distribution u . And we show that this Hilbert transform H has some suitable properties, *i.e.* the boundedness, the inversion formula and the signum rule.

I. Introduction

A Hilbert transform H of a function f on real field \mathbf{R} is defined as :

$$Hf(x) = \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} H_{\epsilon, N} f(x) = \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} \frac{1}{\pi} \int_{\epsilon < |t| < N} \frac{f(x-t)}{t} dt \quad (x \in \mathbf{R}).$$

The Hilbert transform H plays an important role in Fourier analysis. The properties of Hilbert transforms in the following Proposition are fundamental and well-known.

Let $L^p(\mathbf{R})$ be the class of all measurable functions f on \mathbf{R} for which

$$\|f\|_{L^p} = \left(\int_{-\infty}^{\infty} |f(x)|^p dx \right)^{\frac{1}{p}} < \infty.$$

Proposition. Let p be a real number such that $1 < p < \infty$. Then

(i) [existence] for any $f \in L^p(\mathbf{R})$,

$$Hf(x) = \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} H_{\epsilon, N} f(x)$$

exists in the topology of $L^p(\mathbf{R})$,

(ii) [boundedness] there exists a constant $C > 0$ (independent of ϵ, N and f) such that

$$\|Hf\|_{L^p} \leq C \|f\|_{L^p} \quad (\|H_{\epsilon, N} f\|_{L^p} \leq C \|f\|_{L^p}) \quad \text{for all } f \in L^p(\mathbf{R}),$$

(iii) [inversion formula]

$$H(H(f)) = -f \quad \text{for all } f \in L^p(\mathbf{R}),$$

(iv) [signum rule]

$$(Hf)^\wedge = -i \operatorname{sgn}(x) \hat{f} \quad \text{for all } f \in L^2(\mathbf{R}),$$

where \hat{f} is a Fourier transform of f .

Many mathematicians have tried to define the Hilbert transforms naturally on more general space (see, for example, [2],[3],[4],[6],[7],[8],[10],[11] and [14]).

S.Koizumi ([10],[11]) introduced a generalized Hilbert transform H for $f \in W^2(\mathbf{R})$ through

$$Hf(x) = \lim_{\epsilon \rightarrow 0^+} \frac{x+i}{\pi} \int_{\epsilon < |t|} \frac{f(x-t)}{t(t+i-x)} dt$$

where $W^2(\mathbf{R})$ (often called Wiener's class) is the class of all measurable functions f for which

$\frac{f(x)}{1+|x|} \in L^2(\mathbf{R})$. And he obtained the similar results in the above Proposition for $W^2(\mathbf{R})$ instead of

$L^p(\mathbf{R})$. Moreover, he studied Hilbert transforms on the class of functions f for which

$\frac{|f(x)|^p}{1+|x|^\alpha} \in L^1(\mathbf{R})$ for some $p \geq 1, \alpha > 0$.

Also, H.G.Tillmann ([14]) , E.J.Beltrami and M.R.Wohlers([2]) have studied Hilbert transforms in connection with distribution theory. They showed that the Hilbert transform could be well defined on the subspace \mathcal{D}_{L^p} of distributions which is firstly introduced by L. Schwartz (see [13]). The class \mathcal{D}_{L^p} will be studied in the following section as \mathcal{D}_{L^p} . And they obtained the similar results in the above Proposition for \mathcal{D}_{L^p} (or its dual space $\mathcal{D}_{L^p}^*$) instead of $L^p(\mathbf{R})$.

In this paper, we generally consider the Hilbert transform on tempered distributions \mathcal{S}' (which includes \mathcal{D}_{L^p} and $W^2(\mathbf{R})$) and show that it has the suitable properties as in the above Proposition.

II. A space $\mathcal{D}_{L^p}(\mathbf{R})$ and its dual space $\mathcal{D}_{L^p}^*(\mathbf{R})$

Let \mathbf{R} be a real field. We denote by $\mathcal{D}'(\mathbf{R})$, or simply by \mathcal{D}' (throughout this paper we consider only about one variable functions), the space of distributions. \mathcal{D}' is the strong dual of \mathcal{D} , the space of infinitely differentiable functions with compact support in \mathbf{R} . And we denote a continuous bi-linear functional on $\mathcal{D}' \times \mathcal{D}$ by $\langle u, \phi \rangle$ for all $u \in \mathcal{D}'$ and $\phi \in \mathcal{D}$.

\mathcal{S} will denote the space of functions on \mathbf{R} having derivatives of all order satisfying $\sup_{x \in \mathbf{R}} |x^\beta D^\alpha \phi(x)| < \infty$

for all indices α and β of non-negative integers, where $D^\alpha = \frac{d^\alpha}{dx^\alpha}$. It is well-known that \mathcal{S} is a

Fréchet space with the system of semi-norms $\{ \sup_{x \in \mathbb{R}} |x^\beta D^\alpha \phi(x)| : \alpha, \beta \text{ are non-negative integers} \}$. \mathcal{D}' is the dual space of \mathcal{D} , called a space of tempered distributions.

The Fourier transformation $\phi \rightarrow \hat{\phi}$ of a function $\phi \in \mathcal{D}$ is defined by

$$\hat{\phi}(t) = \int_{-\infty}^{\infty} e^{-itx} \phi(x) dx$$

Since the mapping $\phi \rightarrow \hat{\phi}$ of \mathcal{D} onto \mathcal{D} is linear continuous in the topology of \mathcal{D} , the Fourier transform \hat{u} of a tempered distribution u can be defined as the tempered distribution \hat{u} defined through

$$\langle \hat{u}, \phi \rangle = \langle u, \hat{\phi} \rangle \quad (\phi \in \mathcal{D}).$$

Definition 1. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

$L_{k,l}^p(\mathbb{R})$ denotes a subspace in \mathcal{D}' of functions on \mathbb{R} satisfying

$$q_{k,l}^p(\phi) = \sup\{ \|x^\alpha D^\beta \phi(x)\|_{L^p} : 0 \leq \alpha \leq k, 0 \leq \beta \leq l \} < \infty$$

where $D^\beta = \frac{d^\beta}{dx^\beta}$ in the sense of distributional derivative.

Moreover $C_k^{(l)}(\mathbb{R})$ denotes the space of functions on \mathbb{R} such that β -th derivative ($0 \leq \beta \leq l$) is continuous and

$$\|\phi\|_{C_k^{(l)}} = \sup\{|x^\alpha D^\beta \phi(x)| : 0 \leq \alpha \leq k, 0 \leq \beta \leq l\} < \infty.$$

The following Lemmas 1 and 2 easily follow by the usual arguments of functional analysis.

Lemma 1. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

Then,

(i) $L_{k,l}^p(\mathbb{R})$ is a reflexive Banach with norm $q_{k,l}^p$,

(ii) $\mathcal{D} \subset L_{k,l+1}^p(\mathbb{R}) \subset L_{k,l}^p(\mathbb{R}) \subset \mathcal{D}'$ and $\mathcal{D} \subset L_{k+1,l}^p(\mathbb{R}) \subset L_{k,l}^p(\mathbb{R}) \subset \mathcal{D}'$,

and

(iii) each imbedding map in (ii) is continuous and \mathcal{D} is a

dense set in each space.

Lemma 2. If we define

$$\hat{q}_{k,l}^p(\phi) = \sup\{ \|D^\beta x^\alpha \phi(x)\|_{L^p} : 0 \leq \alpha \leq k, 0 \leq \beta \leq l \}$$

then $q_{k,l}^p$ and $\hat{q}_{k,l}^p$ are equivalent norms in $L_{k,l}^p(\mathbb{R})$.

Definition 2. We can, by Lemma 1, define, for $1 < p < \infty$ and non-negative integer k ,

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$$\mathcal{D}_{L_k^l}(\mathbf{R}) = \lim_{l \rightarrow \infty} \text{proj} [L_{k,l}^l(\mathbf{R})].$$

Clearly, $\mathcal{D}_{L_k^l}(\mathbf{R})$ is a Fréchet space with the system of countable semi-norms $\{q_{k,l}^l : l=0,1,2,\dots\}$. And $\mathcal{D}_{L_k^l}(\mathbf{R})^*$ is the dual space of $\mathcal{D}_{L_k^l}(\mathbf{R})$.

If a generalized sequence $\{x_\lambda\}_{\lambda \in \Lambda}$ in a Hausdorff topological vector space \mathbf{X} converges to x as $\lambda \rightarrow \lambda_0$ in the topology of \mathbf{X} , we denote it by $(\mathbf{X}) \lim_{\lambda \rightarrow \lambda_0} x_\lambda = x$.

By Lemma 1 and the properties of the projective limit, the following Lemma 3 immediately follows.

Lemma 3. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

Then,

$$(i) \quad \mathcal{D} \subset \mathcal{D}_{L_{k+1}^l}(\mathbf{R}) \subset \mathcal{D}_{L_k^l}(\mathbf{R}) \subset \mathcal{D}'$$

and

(ii) each imbedding map in (i) is continuous and \mathcal{D} is a dense set in each space.

Theorem 1. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

Then,

$$(i) \quad \mathcal{D}_{L_k^l}(\mathbf{R})^* = \lim_{l \rightarrow \infty} \text{ind} [L_{k,l}^l(\mathbf{R})^*]$$

and

(ii) $\mathcal{D}_{L_k^l}(\mathbf{R})$ is a reflexive Fréchet space.

Proof. Since Lemma 1 shows that $\{L_{k,l}^l(\mathbf{R})^*\}_{l=0}^{\infty}$ is an increasing sequence of reflexive Banach spaces, $\lim_{l \rightarrow \infty} \text{ind} [L_{k,l}^l(\mathbf{R})^*]$ is a regular inductive limit ([9]).

By the properties of inductive limits and projective limits (see, for example, [5],[9] and [12]) and Lemma 1(i), we get that

$$[\lim_{l \rightarrow \infty} \text{ind} [L_{k,l}^l(\mathbf{R})^*]]^* = \lim_{l \rightarrow \infty} \text{proj} [L_{k,l}^l(\mathbf{R})^{**}] = \lim_{l \rightarrow \infty} \text{proj} [L_{k,l}^l(\mathbf{R})] = \mathcal{D}_{L_k^l}(\mathbf{R}). \quad (1)$$

Also, we see ([9]) that $\lim_{l \rightarrow \infty} \text{ind} [L_{k,l}^l(\mathbf{R})^*]$ is reflexive i.e.

$$[\lim_{l \rightarrow \infty} \text{ind} [L_{k,l}^l(\mathbf{R})^*]]^{**} = \lim_{l \rightarrow \infty} \text{ind} [L_{k,l}^l(\mathbf{R})^*]. \quad (2)$$

Then, we, by (1) and (2), get that

$$[\mathcal{D}_{L^q}(\mathbb{R})]^* = [\lim_{l \rightarrow \infty} \text{ind } [L_{l,i}(\mathbb{R})^*]]^{**} = \lim_{l \rightarrow \infty} \text{ind } [L_{l,i}(\mathbb{R})^*]$$

and

$$[\mathcal{D}_{L^q}(\mathbb{R})]^{**} = [\lim_{l \rightarrow \infty} \text{ind } [L_{l,i}(\mathbb{R})^*]]^{***} = [\lim_{l \rightarrow \infty} \text{ind } [L_{l,i}(\mathbb{R})^*]]^* = \mathcal{D}_{L^q}(\mathbb{R}).$$

Therefore, we obtain (i) and (ii). This completes the proof.

Lemma 4. Let q be a real number such that $1 < q < \infty$. And let k and α be any non-negative integers. Let g be any function in $L^q(\mathbb{R})$ and P_k be any function having derivatives of all order such that

$$\limsup_{x \rightarrow \pm \infty} \left| \frac{D^j P_k(x)}{(1+x^2)^{k/2}} \right| < \infty \quad \text{for any non-negative integer } j.$$

Then there exist functions $g_j (j=0,1,2,\dots,\alpha)$ such that

$$\|g_j(x)/(1+x^2)^{k/2}\|_{L^q} < \infty \quad \text{and} \quad P_k(x)D^\alpha g(x) = \sum_{j=0}^{\alpha} D^j g_j(x). \quad (1)$$

Proof. We shall prove this Lemma by induction. Let $\alpha=0$. Since

$$P_k(x)g(x)/(1+x^2)^{k/2} \in L^q(\mathbb{R})$$

(1) immediately follows, if we put $g_0(x) = P_k(x)g(x)$.

Next we prove (1) for $\alpha+1$ under the assumption that (1) is true for α . Since DP_k is a function having derivatives of all order such that

$$\limsup_{x \rightarrow \pm \infty} \left| \frac{D^j DP_k(x)}{(1+x^2)^{k/2}} \right| < \infty \quad \text{for all non-negative integer } j,$$

we, by assumption, see that

$$\begin{aligned} P_k(x)D^{\alpha+1}g(x) &= D[P_k(x)D^\alpha g(x)] - [DP_k(x)][D^\alpha g(x)] \\ &= D\left(\sum_{j=0}^{\alpha} D^j g_j\right) - \sum_{j=0}^{\alpha} D^j g_j' \\ &= -g_0' + \sum_{j=1}^{\alpha} D^j (g_{j-1} - g_j') + D^{\alpha+1}g_\alpha \end{aligned}$$

where $\|g_j(x)/(1+x^2)^{k/2}\|_{L^q} < \infty$ and $\|g_j'(x)/(1+x^2)^{k/2}\|_{L^q} < \infty$ ($j=0,1,2,\dots,\alpha$).

This completes the proof.

Theorem 2. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

Then the following statements are equivalent:

$$(i) \quad f \in \mathcal{D}_{L^p}(\mathbb{R})^*$$

and

(ii) there exist functions $f_j (j=0,1,\dots,l)$ such that

$$\|f_j/(1+x^2)^{k/2}\|_{L^p} < \infty \quad \text{and} \quad f = \sum_{j=0}^l D^j f_j$$

where $\frac{1}{p} + \frac{1}{q} = 1$.

Proof. Firstly, we shall prove that (ii) implies (i). Put $C = \max_{0 \leq j \leq l} \|f_j/(1+x^2)^{k/2}\|_{L^p}$. We see, by

Lemma 2, that, for any $\phi \in \mathcal{D}$,

$$\begin{aligned} |\langle f, \phi \rangle| &= \left| \langle \sum_{j=0}^l D^j f_j, \phi \rangle \right| = \left| \sum_{j=0}^l (-1)^{-j} \langle f_j, D^j \phi \rangle \right| \\ &= \left| \sum_{j=0}^l (-1)^{-j} \langle f_j/(1+x^2)^{k/2}, (1+x^2)^{k/2} D^j \phi \rangle \right| \\ &= \sum_{j=0}^l \|f_j/(1+x^2)^{k/2}\|_{L^p} \|(1+x^2)^{k/2} D^j \phi\|_{L^q} \\ &\leq C \sum_{j=0}^l \|(1+x^2)^{k/2} D^j \phi\|_{L^q} \leq C' q_{k,l}(\phi) \end{aligned}$$

which implies that (i) holds.

Next, we shall prove that (i) implies (ii). Assume that $f \in \mathcal{D}'_{L^p}(\mathbb{R})^*$. Then, there exist $M > 0$ and non-negative integer m such that, for any $\phi \in \mathcal{D}$,

$$|\langle f, \phi \rangle| \leq M q_{k,m}(\phi) \leq M \sup\{ \|x^\alpha D^\beta \phi(x)\|_{L^p} : 0 \leq \alpha \leq k, 0 \leq \beta \leq m \} < \infty.$$

Since $\limsup_{|x| \rightarrow \infty} [D^j (1+x^2)^{-k/2}] (1+x^2)^{k/2} < \infty$, ($j=0,1,2,\dots$), this implies that, for any $\phi \in \mathcal{D}$,

$$\begin{aligned} |\langle f/(1+x^2)^{k/2}, \phi \rangle| &\leq |\langle f, \phi/(1+x^2)^{k/2} \rangle| \\ &\leq M \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq m}} \|x^\alpha D^\beta (\phi/(1+x^2)^{k/2})\|_{L^p} \\ &\leq M \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq m}} \|x^\alpha \sum_{j=0}^{\beta} \binom{\beta}{j} D^{\beta-j} (1/(1+x^2)^{k/2}) D^j \phi\|_{L^p} \\ &\leq M' \sup_{0 \leq \beta \leq l} \|D^\beta \phi\|_{L^p}. \end{aligned}$$

Hence we see that

$$f(x)/(1+x^2)^{k/2} \in \mathcal{D}'_{L^p}(\mathbb{R})^*$$

Then, from the theorem of L.Schwartz [13], this implies that there exist functions $g_\alpha (\alpha=0,1,2,\dots,l)$ ($\in L^q(\mathbb{R})$) such that

$$f(x) = (1+x^2)^{k/2} \sum_{\alpha=0}^l D^\alpha g_\alpha.$$

Putting $P_k(x) = (1+x^2)^{k/2}$ in Lemma 4, we see that there exist functions $f_{\alpha,j}$

($\alpha=0,1,\dots,l$ and $j=0,1,\dots,\alpha$) such that

$$\|f_{\alpha,j}/(1+x^2)^{k/2}\|_{L^p} < \infty \quad \text{and} \quad f(x) = \sum_{\alpha=0}^l \sum_{j=0}^{\alpha} D^j f_{\alpha,j} = \sum_{j=0}^l D^j \left(\sum_{\alpha=j}^l f_{\alpha,j} \right).$$

This completes the proof.

Lemma 5. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

Then,

$$(i) \quad L_{k,l+1}^p(\mathbb{R}) \subset C_k^{(l)}(\mathbb{R})$$

and

$$(ii) \quad C_{k+1}^{(l)}(\mathbb{R}) \subset L_{k,l}^p(\mathbb{R})$$

Moreover each natural imbedding map in (i) and (ii) is continuous.

Proof. By Lemma 2 and the theorem of Barros-Neto J.([1]), we see that, for any $\phi \in L_{k,l+1}^p(\mathbb{R})$

$$\begin{aligned} \|\phi\|_C &= \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l}} \sup_{x \in \mathbb{R}} |x^\alpha D^\beta \phi| \\ &= C \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l}} \sup_{x \in \mathbb{R}} |D^\beta x^\alpha \phi| \\ &\leq C' \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l}} \{ \|D^\beta x^\alpha \phi\|_{L^p} + \|D^{\beta+1} x^\alpha \phi\|_{L^p} \} \\ &\leq C'' \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l+1}} \|D^\beta x^\alpha \phi\|_{L^p} \\ &\leq C''' q_{k,l+1}^p(\phi) \end{aligned}$$

which implies that (i) is true and the natural imbedding map is continuous.

Next we see that, for any $\phi \in C_{k+1}^{(l)}(\mathbb{R})$

$$\begin{aligned} q_{k,l}^p(\phi) &= \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l}} \|x^\alpha D^\beta \phi\|_{L^p} \\ &= \sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l}} \left[\int_{-\infty}^{\infty} \left| \frac{(1+x^2)}{(1+x^2)^{p/2}} x^\alpha D^\beta \phi \right|^p dx \right]^{1/p} \\ &= \left[\int_{-\infty}^{\infty} \frac{1}{(1+x^2)^{p/2}} dx \right]^{1/p} \left[\sup_{\substack{0 \leq \alpha \leq k \\ 0 \leq \beta \leq l}} \sup_{x \in \mathbb{R}} |(1+x^2)^{1/2} x^\alpha D^\beta \phi| \right] \\ &\leq C \|\phi\|_{C_{k+1}^{(l)}} \end{aligned}$$

which implies that (ii) is true and the natural imbedding map is continuous. This completes the proof.

Theorem 3. Let p be any $1 < p < \infty$. Then,

$$(i) \quad \lim_{k \rightarrow \infty} \text{proj}_{L^p_k} [\mathcal{D}_{L^p}(\mathbb{R})] = \mathcal{D}$$

and

$$(ii) \quad \lim_{k \rightarrow \infty} \text{ind } [\mathcal{D}_{L_k}(\mathbb{R})^*] = \mathcal{D}' .$$

Proof. Since

$$\lim_{k \rightarrow \infty} \text{proj } [\mathcal{D}_{L_k}(\mathbb{R})] = \lim_{k \rightarrow \infty} \text{proj } [L_{L_k}(\mathbb{R})] \quad \text{and} \quad \mathcal{D} = \lim_{k \rightarrow \infty} \text{proj } [C_k(\mathbb{R})]$$

we see, by Lemma 5, that (i) is true. Also, since

$$\lim_{k \rightarrow \infty} \text{proj } [\mathcal{D}_{L_k}(\mathbb{R})^*] = \lim_{k \rightarrow \infty} \text{proj } [L_{L_k}(\mathbb{R})^*] \quad \text{and} \quad \mathcal{D}' = \lim_{k \rightarrow \infty} \text{proj } [C_k(\mathbb{R})^*]$$

we see, by Lemma 5, that (ii) is true.

III. Generalized Hilbert transforms in $\mathcal{D}_{L_k}(\mathbb{R})$

Definition 3. Let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0 (j=1, 2, \dots, k)$, where $\text{Im}[a_j]$ denotes the imaginary part of a complex number a_j .

We define that, for any $\phi \in \mathcal{D}_{L_k}(\mathbb{R})$

$$(H_a^{s, N} \phi)(x) = \frac{1}{\pi(x-a_1)\dots(x-a_k)} \int_{\epsilon < |t| < N} (x-t-a_1)\dots(x-t-a_k) \frac{\phi(x-t)}{t} dt,$$

specially, if $k=0$

$$(H_a^{s, N} \phi)(x) = \frac{1}{\pi} \int_{\epsilon < |t| < N} \frac{\phi(x-t)}{t} dt$$

The following Lemma easily follows.

Lemma 6. Let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0 (j=1, 2, \dots, k)$.

A mapping $T_a: \mathcal{D}_{L_k}(\mathbb{R}) \rightarrow \mathcal{D}_{L_k}(\mathbb{R})$ such that

$$T_a \psi = \frac{\psi(x)}{(x-a_1)\dots(x-a_k)} \quad \text{for all } \psi \in \mathcal{D}_{L_k}(\mathbb{R})$$

is a bi-continuous surjection.

Theorem 4. Let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0 (j=1, 2, \dots, k)$. Then, for any $\phi \in \mathcal{D}_{L_k}(\mathbb{R})$, $(\mathcal{D}_{L_k}) \lim_{\epsilon \rightarrow 0^+} (H_a^{s, N} \phi)$ exists in $\mathcal{D}_{L_k}(\mathbb{R})$.

Proof. Let $k=0$. By Proposition (i), we see that, for any $\phi \in \mathcal{D}_{L_0}(\mathbb{R})$ and any $0 < \epsilon' < \epsilon < N < N' < \infty$,

$$\begin{aligned}
 & q_{\beta, l}(H^{\epsilon, N}\phi - H^{\epsilon', N'}\phi) \\
 & \leq \sup_{0 \leq \beta \leq l} \|D^\beta \frac{1}{\pi} \int_{\substack{\epsilon' < |t| < \epsilon \\ N < |t| < N'}} \frac{\phi(x-t)}{t} dt\|_{L^p} \\
 & \leq \sup_{0 \leq \beta \leq l} \|\frac{1}{\pi} \int_{\substack{\epsilon' < |t| < \epsilon \\ N < |t| < N'}} \frac{(D^\beta \phi)(x-t)}{t} dt\|_{L^p} \\
 & \rightarrow 0 \text{ as } \epsilon, \epsilon' \rightarrow 0+ \text{ and } N, N' \rightarrow \infty.
 \end{aligned}$$

This implies that $\{H^{\epsilon, N}\phi\}$ is a Cauchy net as $\epsilon \rightarrow 0+, N \rightarrow \infty$ in $\mathcal{D}_{L^p}(\mathbb{R})$. Hence $\lim_{\substack{\epsilon \rightarrow 0+ \\ N \rightarrow \infty}} (H^{\epsilon, N}\phi)$ exists in the topology of $\mathcal{D}_{L^p}(\mathbb{R})$.

In general case, by the above argument and Lemma 6, we see that, for any $\phi \in \mathcal{D}_{L^p}(\mathbb{R})$

$$\begin{aligned}
 (\mathcal{D}_{L^p}) \lim_{\substack{\epsilon \rightarrow 0+ \\ N \rightarrow \infty}} H_a^{\epsilon, N}\phi &= (\mathcal{D}_{L^p}) \lim_{\substack{\epsilon \rightarrow 0+ \\ N \rightarrow \infty}} \frac{1}{\pi(x-a_1)\dots(x-a_k)} \int_{\epsilon < |t| < N} \frac{(x-t-a_1)\dots(x-t-a_k)}{t} \phi(x-t) dt \\
 &= (\mathcal{D}_{L^p}) \lim_{\substack{\epsilon \rightarrow 0+ \\ N \rightarrow \infty}} T_a H^{\epsilon, N}(T_a^{-1}\phi) \\
 &= T_a [(\mathcal{D}_{L^p}) \lim_{\substack{\epsilon \rightarrow 0+ \\ N \rightarrow \infty}} H^{\epsilon, N}(T_a^{-1}\phi)]
 \end{aligned}$$

which exists since $T_a^{-1}\phi \in \mathcal{D}_{L^p}$.

Definition 4. Let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0 (j=1, 2, \dots, k)$.

We define a generalized Hilbert transform $H_a: \mathcal{D}_{L^p}(\mathbb{R}) \rightarrow \mathcal{D}_{L^p}(\mathbb{R})$ such that

$$H_a \phi = (\mathcal{D}_{L^p}) \lim_{\substack{\epsilon \rightarrow 0+ \\ N \rightarrow \infty}} H_a^{\epsilon, N}\phi \quad (\phi \in \mathcal{D}_{L^p}(\mathbb{R})).$$

Note that a generalized Hilbert transform H_a is also represented by $T_a H T_a^{-1}$.

Theorem 5. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers.

Let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0 (j=1, 2, \dots, k)$.

Then,

(i) H_a is a bounded linear operator on $\mathcal{D}_{L^p}(\mathbb{R})$

and

(ii) $H_a(H_a \phi) = -\phi \quad (\phi \in \mathcal{D}_{L^p}(\mathbb{R})).$

Moreover, $H_a: \mathcal{D}_{L^p}(\mathbb{R}) \rightarrow \mathcal{D}_{L^p}(\mathbb{R})$ is a bi-continuous surjection such that $H_a^{-1} = -H_a$.

Proof. It is sufficient to prove (i) and (ii) for $k=0$ since $H_a = T_a H T_a^{-1}$. Though this theorem for $k=0$ has been proved in [14], we shall show the proof for the self-consistency.

By the similar way in the Theorem 4, we can easily obtain, from the Proposition (ii), that for any $\phi \in \mathcal{D}_{L^p}(\mathbb{R})$ and any $0 < \epsilon < N < \infty$,

$$\begin{aligned} q_{\beta, l}^{\epsilon, N}(\phi) &\leq \sup_{0 \leq \beta \leq l} \left\| \frac{1}{\pi} \int_{\epsilon < |t| < N} \frac{D^\beta \phi(x-t)}{t} dt \right\|_{L^p} \\ &\leq C \sup_{0 \leq \beta \leq l} \|D^\beta \phi\|_{L^p} \\ &\leq C q_{\beta, l}^{\epsilon}(\phi) \end{aligned}$$

which implies (i) for $k=0$. Also, by Proposition (iii), (ii) immediately follows since $\mathcal{D}_{L^p}(\mathbb{R}) \subset L^p(\mathbb{R})$.

his completes the proof.

IV. Generalized Hilbert transforms in \mathcal{D}

Definition 5. Let p be any $1 < p < \infty$ and k be any non-negative integer. And let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0$ ($j=1, \dots, k$). Since the generalized Hilbert transform $H_a: \mathcal{D}_{L^p}(\mathbb{R}) \rightarrow \mathcal{D}_{L^p}(\mathbb{R})$ is linear continuous in the topology of $\mathcal{D}_{L^p}(\mathbb{R})$, we can define the generalized Hilbert transform $H_a^* u$ of $u \in \mathcal{D}_{L^p}(\mathbb{R})^*$ as the element of $\mathcal{D}_{L^p}(\mathbb{R})^*$ defined though

$$\langle H_a^* u, \phi \rangle = \langle u, H_a \phi \rangle \quad (\phi \in \mathcal{D}_{L^p}(\mathbb{R})).$$

Similarly, $H_a^{*, N}$ is defined as the adjoint operator of $H_a^{*, N}$.

The following theorem immediately follows from the property of the adjoint operator and Theorem 5.

Theorem 6. It follows that

- (i) H_a^* is linear continuous in the topology of $\mathcal{D}_{L^p}(\mathbb{R})^*$
- (ii) $H_a^*(H_a^* u) = -u, \quad (u \in \mathcal{D}_{L^p}(\mathbb{R})^*)$

Therefore, $H_a^{*-1} = -H_a^*$.

Theorem 7. Let p be a real number such that $1 < p < \infty$. And let l and k be non-negative integers. And let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0$ ($j=1, \dots, k$). Then, for any $u \in \mathcal{D}_{L^p}(\mathbb{R})^*$

$$H_a^* u = (\mathcal{D}_{L^p}^*) \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} H_a^{*, N} u \quad (u \in \mathcal{D}_{L^p}(\mathbb{R})^*).$$

Proof. Firstly we shall prove this theorem, when $k=0$. Let u be any element in $\mathcal{D}_{L^p}(\mathbb{R})^*$

By theorem 2, we see that, for any $\phi \in \mathcal{D}_{L^p}(\mathbb{R})$

$$\begin{aligned} & | \langle (H^{\epsilon, N} - H^*)u, \phi \rangle | \\ &= | \langle \sum_{j=0}^l D^j u_j, (H^{\epsilon, N} - H^*)\phi \rangle | \\ &= \sum_{j=0}^l | \langle u_j, (H^{\epsilon, N} - H^*)D^j \phi \rangle | \\ &= \sum_{j=0}^l | \langle (H^{\epsilon, N} - H^*)u_j, D^j \phi \rangle | \\ &\leq \sum_{j=0}^l \| (H^{\epsilon, N} - H^*)u_j \|_{L^q} \| D^j \phi \|_{L^p} \end{aligned}$$

where u_j ($j=1, 2, \dots, l$) are defined as in the Theorem 2.

By Proposition(i), this implies that, for any bounded set $B \subset \mathcal{D}_{L^p}(\mathbb{R})$

$$\begin{aligned} & \sup_{\phi \in B} | \langle (H^{\epsilon, N} - H^*)u, \phi \rangle | \\ &= C \sum_{j=0}^l \| (H^{\epsilon, N} - H^*)u_j \|_{L^q} \\ &\rightarrow 0 \quad (\text{as } \epsilon \rightarrow 0^+, N \rightarrow \infty). \end{aligned}$$

Hence we get that, for any $u \in \mathcal{D}_{L^p}(\mathbb{R})^*$

$$H_a u = (\mathcal{D}_{L^p}^*) \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} H_a^{\epsilon, N} u.$$

In general case, we see that, for any $u \in \mathcal{D}_{L^p}(\mathbb{R})^*$

$$\begin{aligned} (\mathcal{D}_{L^p}^*) \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} H_a^{\epsilon, N} u &= (\mathcal{D}_{L^p}^*) \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} ((T_a^{-1} H^{\epsilon, N} T_a)u) \\ &= T_a^{-1} (\mathcal{D}_{L^p}^*) \lim_{\substack{\epsilon \rightarrow 0^+ \\ N \rightarrow \infty}} ((H^{\epsilon, N} T_a)u) \\ &= T_a^{-1} ((H^* T_a)u) \\ &= H_a^* u. \end{aligned}$$

This completes the proof.

Theorem 8. Let p be a real number such that $1 < p < \infty$. And let k be a non-negative integer. And let $a = (a_1, \dots, a_k)$ be a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0$ ($j=1, \dots, k$). Then, for any $u \in \mathcal{D}_{L^p}(\mathbb{R})^*$

$$(H_a^* u)^*(\phi) = \begin{cases} -i \langle \hat{u}, \phi \rangle & \text{for all } \phi \in \mathcal{D} \text{ such that } \text{supp}[\phi] \subset (0, \infty) \\ i \langle \hat{u}, \phi \rangle & \text{for all } \phi \in \mathcal{D} \text{ such that } \text{supp}[\phi] \subset (-\infty, 0) \end{cases}$$

where \hat{u} is the Fourier transform of u in \mathcal{D}' .

Proof. Let ϕ be any element in \mathcal{D} such that $\text{supp}[\phi] \subset (0, \infty)$. From the properties of Fourier transforms and Proposition (iv), we see that

$$\begin{aligned} \langle (H_a^* u)^\wedge, \phi \rangle &= \langle H_a^* u, \hat{\phi} \rangle \\ &= \langle u, T_a^{-1} H T_a \hat{\phi} \rangle \\ &= \langle u, T_a^{-1} H [(i^{-1}D - a_1)(i^{-1}D - a_2) \dots (i^{-1}D - a_k) \phi]^\wedge \rangle \\ &= \langle u, T_a^{-1} [-i(i^{-1}D - a_1)(i^{-1}D - a_2) \dots (i^{-1}D - a_k) \phi]^\wedge \rangle \\ &= -i \langle u, T_a^{-1} T_a \hat{\phi} \rangle \\ &= -i \langle u, \hat{\phi} \rangle \\ &= -i \langle \hat{u}, \phi \rangle. \end{aligned}$$

In a similar way, we can prove this theorem when ϕ is any element in \mathcal{D} such that $\text{supp}[\phi] \subset (-\infty, 0)$.

ence this completes the proof.

Corollary 1. Let p be a real number such that $1 < p < \infty$. Let k, m and n be nonnegative integers such that $k \leq m \leq n$. And let $a = (a_1, \dots, a_m)$ and $b = (b_1, \dots, b_n)$ are m -tuple and n -tuple of complex numbers such that $\text{Im}[a_i] \neq 0$ ($i=1, 2, \dots, m$) and $\text{Im}[b_i] \neq 0$ ($i=1, 2, \dots, n$).

Then, for any $u \in \mathcal{D}_{L^p}(\mathbb{R})^* \subset \mathcal{D}_{L^2}(\mathbb{R})^* \subset \mathcal{D}_{L^q}(\mathbb{R})^*$, $H_a u - H_b u$ is a polynomial.

Proof. By Theorem 8, we see that, for any $\phi \in \mathcal{D}$ with $\text{supp}[\phi] \subset (0, \infty)$

$$\langle (H_a^* u - H_b^* u)^\wedge, \phi \rangle = \langle (H_a^* u)^\wedge, \phi \rangle - \langle (H_b^* u)^\wedge, \phi \rangle = -i \langle \hat{u}, \phi \rangle - (-i) \langle \hat{u}, \phi \rangle = 0. \quad (1)$$

Similarly we see that, for any $\phi \in \mathcal{D}$ with $\text{supp}[\phi] \subset (-\infty, 0)$

$$\langle (H_a^* u - H_b^* u)^\wedge, \phi \rangle = 0. \quad (2)$$

By (1) and (2), it follows that $\text{supp}[(H_a u - H_b u)^\wedge] = \{0\}$. This implies that $(H_a u - H_b u)^\wedge$ is a finite linear combination of a Delta function $\delta(x)$ and its derivatives. Therefore, $H_a u - H_b u$ is a certain polynomial. This completes the proof.

Remark. Let u be any element in \mathcal{D}' . Since Theorem 3 shows that $u \in \mathcal{D}_{L^k}(\mathbb{R})$ for some k , the generalized Hilbert transform Hu can be defined by $H_a^* u$, where $a = (a_1, \dots, a_k)$ is a k -tuple of complex numbers such that $\text{Im}[a_j] \neq 0$ ($j=1, 2, \dots, k$). The above Corollary 1 shows that Hu is well defined under the identification of the difference of polynomials independently of choosing k and a .

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