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On Saturation Problems for Riemann-Liouville Operators

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The problem of convergence almost everywhere and in weighted Lebesgue norms to the identity for the families of Riemann-Liouville operators is studied.

Key words and phrases: Riemann-Liouville operators, convergence almost everywhere, weighted Lebesgue norms.

1. Introduction

We consider Riemann-Liouville operators of the form

$$\Lambda_{\varphi_\lambda} f(x) := \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) f(y) dy, \quad \lambda > 0, \quad \gamma > 0, \quad x > 0,$$

where $\Phi_\lambda(x) := \int_0^x (x-y)^\gamma \varphi_\lambda(y) dy$ and $\mathfrak{I} := \{\varphi_\lambda(y)\}$ is a family of positive functions nondecreasing with respect to y such that $\varphi_\lambda \in L^1(I)$ for any interval $I \subset \mathbb{R}_+ := (0, +\infty)$ and

$$\lim_{\lambda \rightarrow \infty} \frac{\varphi_\lambda(ux)}{\Phi_\lambda(x)} = 0 \tag{1}$$

for all x and $u \in (0, 1)$.

The paper is devoted to the proof of the convergence $\lim_{\lambda \rightarrow \infty} \Lambda_{\varphi_\lambda} f(x) = f(x)$ for almost every (a.e.) $x \in \mathbb{R}_+$ and the similar problem in the weighted Lebesgue norm setting.

2. Main Results

Theorem 1. Assume that $\{\varphi_\lambda(y)\} \in \mathfrak{I}$. Let f be a locally integrable function on \mathbb{R}_+ . Then at any Lebesgue point $x \in \mathbb{R}_+$ of f we have

$$\lim_{\lambda \rightarrow \infty} \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy = 0.$$

Proof. Since $\varphi_\lambda(y)$ is nondecreasing then without a loss of generality we may and shall assume that for each $\lambda > 0$, $\varphi_\lambda(y)$ is right-continuous on y . Then

$$\begin{aligned} & \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy = \\ &= \frac{1}{\Phi_\lambda(x)} \int_0^{x-\delta} (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy + \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy. \end{aligned}$$

Let $\varepsilon > 0$ be given and x is a Lebesgue point of f . There exists $\delta_0 > 0$ be such that for $0 < \delta < \delta_0$,

$$\frac{\gamma+1}{\delta^{\gamma+1}} \int_{x-\delta}^x (x-y)^\gamma |f(y) - f(x)| dy \leq \varepsilon.$$

By [1, proposition(12.12)], for $0 < \delta < \delta_0$,

$$\begin{aligned} & \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy = \\ &= \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x [(x-y)^\gamma \varphi_\lambda(x-\delta) - (x-y)^\gamma \varphi_\lambda(x-\delta) + (x-y)^\gamma \varphi_\lambda(y)] |f(y) - f(x)| dy = \\ &= \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x \left[(x-y)^\gamma \varphi_\lambda(x-\delta) + (x-y)^\gamma \int_{(x-\delta,y]} d\varphi_\lambda(t) \right] |f(y) - f(x)| dy = \\ &= \frac{\varphi_\lambda(x-\delta)}{\Phi_\lambda(x)} \int_{x-\delta}^x (x-y)^\gamma |f(y) - f(x)| dy + \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x (x-y)^\gamma \int_{(x-\delta,y]} [d\varphi_\lambda(t)] |f(y) - f(x)| dy = \\ &= \frac{\varphi_\lambda(x-\delta)}{\Phi_\lambda(x)} \int_{x-\delta}^x (x-y)^\gamma |f(y) - f(x)| dy + \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x \left[\int_t^x (x-y)^\gamma |f(y) - f(x)| dy \right] d\varphi_\lambda(t) \leq \\ &\leq \frac{\varphi_\lambda(x-\delta)\varepsilon\delta^{\gamma+1}}{\Phi_\lambda(x)(\gamma+1)} + \frac{1}{\Phi_\lambda(x)} \frac{\varepsilon}{\gamma+1} \int_{(x-\delta,x]} (x-t)^{\gamma+1} d\varphi_\lambda(t) = \\ &= \frac{\varepsilon}{\Phi_\lambda(x)} \left[\frac{\varphi_\lambda(x-\delta)\delta^{\gamma+1}}{\gamma+1} + \frac{1}{\gamma+1} \int_{(x-\delta,x]} (x-t)^{\gamma+1} d\varphi_\lambda(t) \right] = \frac{\varepsilon}{\Phi_\lambda(x)} \int_{(x-\delta,x]} (x-t)^\gamma \varphi_\lambda(t) dt \leq \varepsilon. \end{aligned}$$

For $\gamma > 0$ we have $(x-y)^\gamma \approx \delta^\gamma + (x-\delta-y)^\gamma$, so

$$\begin{aligned} & \limsup_{\lambda \rightarrow \infty} \frac{1}{\Phi_\lambda(x)} \int_0^{x-\delta} (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy \approx \\ & \approx \limsup_{\lambda \rightarrow \infty} \frac{\delta^\gamma}{\Phi_\lambda(x)} \int_0^{x-\delta} \varphi_\lambda(y) |f(y) - f(x)| dy + \\ & + \limsup_{\lambda \rightarrow \infty} \frac{1}{\Phi_\lambda(x)} \int_0^{x-\delta} (x-\delta-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy := J_1 + J_2. \end{aligned}$$

Since $\varphi_\lambda(x)$ is nondecreasing function, then,

$$J_1 \leq \limsup_{\lambda \rightarrow \infty} \frac{\delta^\gamma \varphi_\lambda(x-\delta)}{\Phi_\lambda(x)} \int_0^{x-\delta} |f(y) - f(x)| dy,$$

by (1) $\lim_{\lambda \rightarrow \infty} \frac{\delta^\gamma \varphi_\lambda(x - \delta)}{\Phi_\lambda(x)} = 0$, so

$$J_1 = \limsup_{\lambda \rightarrow \infty} \frac{\delta^\gamma}{\Phi_\lambda(x)} \int_0^{x-\delta} \varphi_\lambda(y) |f(y) - f(x)| dy = 0.$$

Also, by (1)

$$J_2 \leq \limsup_{\lambda \rightarrow \infty} \frac{(x - \delta)^\gamma \varphi_\lambda(x - \delta)}{\Phi_\lambda(x)} \int_0^{x-\delta} |f(y) - f(x)| dy = 0.$$

Thus,

$$\limsup_{\lambda \rightarrow \infty} \frac{1}{\Phi_\lambda(x)} \int_0^{x-\delta} (x - y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy = 0.$$

Since $\varepsilon > 0$ was arbitrary, then

$$\lim_{\lambda \rightarrow \infty} \frac{1}{\Phi_\lambda(x)} \int_0^x (x - y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy = 0.$$

Remark 1. The case $\gamma = 0$ was studied in [2].

Example 1. Let f be measurable on \mathbb{R}_+ . Suppose that exists $\lambda_0 > 0$ such that $y^{\lambda_0} f(y) \in L^1(I)$ for each bounded subinterval $I \subset \mathbb{R}_+$. If $x \in \mathbb{R}_+$ is a Lebesgue point of f , then

$$\lim_{\lambda \rightarrow \infty} \Upsilon_\lambda f(x) = f(x),$$

where $\Upsilon_\lambda f(x) = \frac{1}{\Theta_\lambda(x)} \int_0^x (x - y)^\gamma y^\lambda f(y) dy$, and $\Theta_\lambda(x) = \int_0^x (x - y)^\gamma y^\lambda dy$.

Def 1. Let $E \subseteq \mathbb{R}_+$ be a measurable set. For a measurable function ω such that $\omega(x) > 0$ a.e. on E and all measurable functions f on E for $0 < p < \infty$ we define

$$\|f\|_{L_\omega^p(E)} := \left(\int_E (\omega(x) |f(x)|)^p dx \right)^{\frac{1}{p}} \quad \text{and} \quad L_\omega^p(E) := \{f : \|f\|_{L_\omega^p(E)} < \infty\}.$$

At first, we consider convergence in $L_{x^\gamma}^p(0, a)$. Since for $0 < p < \infty$, $\gamma > 0$, continuous functions with compact support are dense in $L_{x^\gamma}^p$ [3, Theorem 3.14], then we have the following.

Theorem 2. If $f \in L_{x^\gamma}^p$, $0 < p < \infty$, $\gamma > 0$, then $\lim_{t \rightarrow 1} \|f(tx) - f(x)\|_{L_{x^\gamma}^p} = 0$.

Theorem 3. Let $a > 0$ and assume that $\{\varphi_\lambda(y)\} \in \mathfrak{S}$. Suppose that there exists $\Psi_\lambda(u)$ such that for all $u \in (0, 1)$ the inequality

$$\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} \leq \Psi_\lambda(u)$$

holds for all $x \in (0, a)$. Also suppose, that $\limsup_{\lambda \rightarrow \infty} \|\Psi_\lambda\|_{L^1(0,1)} = C < \infty$ and for all $\alpha > 0$ and $0 < \vartheta < 1$, $\lim_{\lambda \rightarrow \infty} \|u^{-\alpha} \Psi_\lambda(u)\|_{L^1(0,\vartheta)} = 0$. Then for $f \in L_{x^\gamma}^p(0, a)$, $1 \leq p < \infty, \gamma > 0$,

$$\lim_{\lambda \rightarrow \infty} \left\| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)_+^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right\|_{L_{x^\gamma}^p(0,a)} = 0.$$

Proof. Note that for λ sufficiently large and for $r, x \in (0, a)$ we have

$$\begin{aligned} \int_0^r (x-y)_+^\gamma \varphi_\lambda(y) |f(y)| dy &\leq \left(\int_0^r ((x-y)_+^\gamma y^\gamma |f(y)|)^p dy \right)^{\frac{1}{p}} \left(\int_0^r (y^{-\gamma} \varphi_\lambda(y))^{p'} dy \right)^{\frac{1}{p'}} \leq \\ &\leq x^\gamma \|f\|_{L_{y^\gamma}^p(0,a)} (\varphi_\lambda(r))^{\frac{1}{p}} \left(\int_0^r y^{-\gamma p'} \varphi_\lambda(y) dy \right)^{\frac{1}{p'}} \end{aligned}$$

and

$$\begin{aligned} \left(\int_0^r y^{-\gamma p'} \varphi_\lambda(y) dy \right)^{\frac{1}{p'}} &= r^{-(\gamma + \frac{\gamma}{p'})} (\Phi_\lambda(r))^{\frac{1}{p'}} \left(\int_0^1 u^{-\gamma p'} \frac{r^{\gamma+1} \varphi_\lambda(ur)}{\Phi_\lambda(r)} du \right)^{\frac{1}{p'}} \leq \\ &\leq r^{-(\gamma + \frac{\gamma}{p'})} (\Phi_\lambda(r))^{\frac{1}{p'}} \left(\int_0^1 u^{-\gamma p'} \Psi_\lambda(u) du \right)^{\frac{1}{p'}} < \infty, \end{aligned}$$

since $\gamma > 0$, let $\gamma p' = \beta$, $0 < \vartheta < 1$,

$$I = \int_0^\vartheta u^{-\beta} \Psi_\lambda(u) du + \int_\vartheta^1 u^{-\beta} \Psi_\lambda(u) du \leq C + \vartheta^{-\beta} \int_\vartheta^1 \Psi_\lambda(u) du < \infty.$$

Thus, $(x-y)_+^\gamma \varphi_\lambda(y) f(y) \in L^1(0, r)$ for all $r \in (0, a)$. For $0 < \vartheta < 1$ we write

$$\begin{aligned} \left\| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)_+^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right\|_{L_{x^\gamma}^p} &\leq \\ &\leq \left(\int_0^a \left(\frac{x^\gamma}{\Phi_\lambda(x)} \int_0^x (x-y)_+^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy \right)^p dx \right)^{\frac{1}{p}} \leq \\ &\leq \left(\int_0^a \left(\frac{x^{2\gamma}}{\Phi_\lambda(x)} \int_0^x \varphi_\lambda(y) |f(y) - f(x)| dy \right)^p dx \right)^{\frac{1}{p}} = \\ &= \left(\int_0^a \left(\frac{x^{2\gamma+1}}{\Phi_\lambda(x)} \int_0^1 \varphi_\lambda(ux) |f(ux) - f(x)| du \right)^p dx \right)^{\frac{1}{p}} \leq \end{aligned}$$

$$\begin{aligned}
&\leq \int_0^1 \left(\int_0^a \left(\frac{x^{2\gamma+1}}{\Phi_\lambda(x)} \varphi_\lambda(ux) |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du = \\
&= \int_0^\vartheta \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du + \\
&\quad + \int_\vartheta^1 \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du.
\end{aligned}$$

By Theorem 2, for every $\varepsilon > 0$, there exists $0 < \vartheta_\varepsilon < 1$ such that for $\vartheta_\varepsilon < u < 1$,

$$\left(\int_0^a (x^\gamma |f(ux) - f(x)|)^p dx \right)^{\frac{1}{p}} < \frac{\varepsilon}{C}.$$

So

$$\begin{aligned}
&\int_{\vartheta_\varepsilon}^1 \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du \leq \\
&\leq \int_{\vartheta_\varepsilon}^1 \Psi_\lambda(u) \left(\int_0^a (x^\gamma |f(ux) - f(x)|)^p dx \right)^{\frac{1}{p}} du < \frac{\varepsilon}{C} \int_{\vartheta_\varepsilon}^1 \Psi_\lambda(u) du \leq \frac{\varepsilon}{C} \int_0^1 \Psi_\lambda(u) du
\end{aligned}$$

and

$$\limsup_{\lambda \rightarrow \infty} \int_{\vartheta_\varepsilon}^1 \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du \leq \varepsilon.$$

Also

$$\begin{aligned}
&\limsup_{\lambda \rightarrow \infty} \int_0^{\vartheta_\varepsilon} \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du \leq \\
&\leq \limsup_{\lambda \rightarrow \infty} \int_0^{\vartheta_\varepsilon} \Psi_\lambda(u) \left(\int_0^a (x^\gamma |f(ux) - f(x)|)^p dx \right)^{\frac{1}{p}} du \leq \\
&\leq \limsup_{\lambda \rightarrow \infty} \int_0^{\vartheta_\varepsilon} \Psi_\lambda(u) \left(\left(\int_0^a (x^\gamma |f(ux)|)^p dx \right)^{\frac{1}{p}} + \left(\int_0^a (x^\gamma |f(x)|)^p dx \right)^{\frac{1}{p}} \right) du \leq \\
&\leq \|f\|_{L_{x^\gamma}^p} \limsup_{\lambda \rightarrow \infty} \int_0^{\vartheta_\varepsilon} \Psi_\lambda(u) \left(\frac{1}{u^{\gamma+\frac{1}{p}}} + 1 \right) du = 0.
\end{aligned}$$

Therefore,

$$\begin{aligned}
& \limsup_{\lambda \rightarrow \infty} \left\| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)_+^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right\|_{L_{x^\gamma}^p} \leqslant \\
& \leqslant \limsup_{\lambda \rightarrow \infty} \int_0^{\vartheta_\varepsilon} \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du + \\
& + \limsup_{\lambda \rightarrow \infty} \int_{\vartheta_\varepsilon}^1 \left(\int_0^a \left(\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} x^\gamma |f(ux) - f(x)| \right)^p dx \right)^{\frac{1}{p}} du \leqslant \varepsilon
\end{aligned}$$

and so $\lim_{\lambda \rightarrow \infty} \left\| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)_+^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right\|_{L_{x^\gamma}^p(0,a)} = 0$. \square

Example 2. Similar to Example 1, for $f \in L_{x^\gamma}^p(0,a)$, $1 \leq p < \infty$, $\gamma > 0$ we have

$$\lim_{\lambda \rightarrow \infty} \|(\Upsilon_\lambda - I)f\|_{L_{x^\gamma}^p(0,a)} = 0.$$

Theorem 4. Assume that, $\{\varphi_\lambda(y)\} \in \mathfrak{I}$. Also assume that there exists $\Psi_\lambda(u)$, so that for all $u \in (0,1)$,

$$\frac{x^{\gamma+1} \varphi_\lambda(ux)}{\Phi_\lambda(x)} \leq \Psi_\lambda(u) \quad (2)$$

for all $x \in (0,a)$, and $\lim_{\lambda \rightarrow \infty} \Psi_\lambda(u) = 0$. Then for any uniformly continuous function f on $(0,a)$, $0 < a < \infty$, we have

$$\lim_{\lambda \rightarrow \infty} \sup_{0 < x < a} \left| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right| = 0.$$

Proof. Let $\varepsilon > 0$, since f is uniformly continuous on $(0,a)$, there exists $0 < \delta < a$, such that $|f(u) - f(v)| < \varepsilon$ for $u, v \in (0,a)$, and $|u - v| < \delta$. By (2) there exists λ_0 such that for $\lambda \geq \lambda_0$,

$$\Psi_\lambda \left(\frac{a-\delta}{a} \right) < \frac{\varepsilon}{2 \sup_{0 < t < a} |f(t)|},$$

$$\left| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right| \leq \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy.$$

For $0 < x \leq \delta$

$$\frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy \leq \frac{\varepsilon}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) dy = \varepsilon.$$

While for $\delta < x < a$

$$\frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy =$$

$$\begin{aligned}
&= \frac{1}{\Phi_\lambda(x)} \int_0^{x-\delta} (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy + \frac{1}{\Phi_\lambda(x)} \int_{x-\delta}^x (x-y)^\gamma \varphi_\lambda(y) |f(y) - f(x)| dy \leq \\
&\leq \frac{1}{\Phi_\lambda(x)} \left(\left(2 \sup_{0 < t < a} |f(t)| \right) (x-\delta)x^\gamma \varphi_\lambda(x-\delta) + \varepsilon \int_{x-\delta}^x (x-y)^\gamma \varphi_\lambda(y) dy \right) \leq \\
&\leq \frac{1}{\Phi_\lambda(x)} \left(2 \sup_{0 < t < a} |f(t)| \right) x^{\gamma+1} \varphi_\lambda(x-\delta) + \varepsilon \leq \left(2 \sup_{0 < t < a} |f(t)| \right) \Psi_\lambda \left(\frac{a-\delta}{a} \right) + \varepsilon.
\end{aligned}$$

Therefore

$$\limsup_{\lambda \rightarrow \infty} \sup_{0 < x < a} \left| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right| \leq 2\varepsilon,$$

and so,

$$\lim_{\lambda \rightarrow \infty} \sup_{0 < x < a} \left| \frac{1}{\Phi_\lambda(x)} \int_0^x (x-y)^\gamma \varphi_\lambda(y) f(y) dy - f(x) \right| = 0.$$

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О проблемах насыщаемости для операторов Римана–Лиувилля Мохаммади Фарсанни Соруш

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Для семейств операторов Римана–Лиувилля рассматриваются проблемы сходимости почти всюду и по норме весовых пространств Лебега к тождественному оператору.

Ключевые слова: операторы Римана–Лиувилля, сходимость почти всюду, весовые нормы Лебега.