

ZERO-ORDER MEHLER-FOCK TRANSFORM AND SOBOLEV-TYPE SPACE

AKHILESH PRASAD, U. K. MANDAL AND S. K. VERMA

(Communicated by J. Pečarić)

Abstract. The present paper is devoted to the study of the Mehler-Fock transform with index as the Legendre function of first kind. Continuity property of the Mehler-fock transform on the test function spaces Λ_α and \mathcal{G}_α is given. Moreover pseudo-differential operator (p.d.o.) with symbol $\sigma(x, \tau) \in S^m$ in terms of Mehler-Fock transform is defined and also its continuity property from test function space \mathcal{G}_α into Λ_α is shown. The Mehler-Fock potential (MF-potential) \mathcal{P}_σ^s is defined on $\mathcal{G}_\alpha(I)$ space and it is extended to the space of distribution. Also some properties of MF-potential are discussed. At the end Sobolev type space $V^{s,p}(I)$ is defined and it is shown that MF-potential is an isometry of $V^{s,p}(I)$.

1. Introduction

The Mehler-Fock transform was first introduced by F. G. Mehler [13] and then Mehler's investigation was substantially completed by V. A. Fock [2] by giving its inversion and some basic properties related to it. The generalization of the Mehler-Fock transform in terms of hypergeometric function was constructed by M. N. Olevskii [17] and N. Ya. Vilenkin [31]. Mehler-Fock transform belongs to a special class of integral transform, known as index transform. The kernel of the index transform depends on some of the parameter of special function involved in it. Mehler-Fock transform contains special function $P_{i\tau-\frac{1}{2}}(x)$ as kernel known as cone function or Mehler function or Legendre function of zero order. More details about the index transforms can be found in [33].

The Mehler-Fock transform has some important applications in mathematical physics and for solving some integral equations etc., [18, 11, 30, 25]. Apart from the applications area, investigation about this integral transform in the arena of pure mathematics was carried out by Lebedev [12, 11], Yakubovich and Luchko [34], Srivastava et al. [29] and many more can be found. Distinct forms of the Mehler-Fock transform were also

Mathematics subject classification (2010): 44A20, 44A15, 46E35, 35S05.

Keywords and phrases: Mehler-Fock transform, Sobolev type space, convolution, pseudo-differential operator.

The first author of this work is supported by Science and Engineering Research Board, Gov. of India under grant no. EMR/2016/005141.

Authors are very thankful to the anonymous reviewer for his/her valuable and constructive comments.

introduced by various authors for instance see [6, 33, 4, 28]. In this paper, we consider the Mehler-Fock transform defined as [28, 23]:

$$(\mathfrak{M}\varphi)(\tau) = \int_1^\infty P_{i\tau-\frac{1}{2}}(x)\varphi(x)dx, \quad \tau > 0. \tag{1}$$

Its inversion is given by

$$\varphi(x) = \int_0^\infty \tau \tanh(\pi\tau)P_{i\tau-\frac{1}{2}}(x)(\mathfrak{M}\varphi)(\tau)d\tau, \quad x > 1, \tag{2}$$

where $P_{i\tau-\frac{1}{2}}(x)$ is cone function (Legendre function of first kind), represented in terms of Gaussian hypergeometric function ${}_2F_1$ as

$$P_{i\tau-\frac{1}{2}}(x) = P_{i\tau-\frac{1}{2}}^0(x) = {}_2F_1(1/2 + i\tau, 1/2 - i\tau; 1; (1-x)/2),$$

and it is an even function of the parameter τ , i.e.

$$P_{i\tau-\frac{1}{2}}(x) = P_{-i\tau-\frac{1}{2}}(x).$$

The asymptotic representation of Legendre function $P_{-\frac{1}{2}}(x)$ is given as [15, p. 171–173]

$$P_{-\frac{1}{2}}(x) \sim 1 \quad \text{as } x \rightarrow 1, \tag{3}$$

$$P_{-\frac{1}{2}}(x) \sim \frac{\sqrt{2} \ln(x)}{\pi \sqrt{x}} \quad \text{as } x \rightarrow \infty. \tag{4}$$

The cone function $P_{i\tau-\frac{1}{2}}(x)$ is an eigen function for the self adjoint operator A_x as [4]

$$A_x = (x^2 - 1)D_x^2 + 2xD_x, \quad D_x = \frac{d}{dx} \tag{5}$$

and

$$A_x P_{i\tau-\frac{1}{2}}(x) = (-1) \left(\tau^2 + \frac{1}{4} \right) P_{i\tau-\frac{1}{2}}(x).$$

Moreover, for $k \in \mathbb{N}_0$, we have

$$A_x^k P_{i\tau-\frac{1}{2}}(x) = (-1)^k \left(\tau^2 + \frac{1}{4} \right)^k P_{i\tau-\frac{1}{2}}(x). \tag{6}$$

The series representation of A_x is given by

$$A_x^k \varphi(x) = \sum_{j=1}^{2k} p_j(x) D_x^j \varphi(x), \quad k \in \mathbb{N}, \tag{7}$$

where $p_j(x)$ is the polynomial of j^{th} degree and $p_{2k}(x) = (x^2 - 1)^k$.

The product formula of the Legendre function [5, p. 112 (Lemma 1.9.10)] is given by

$$P_{i\tau-\frac{1}{2}}(x)P_{i\tau-\frac{1}{2}}(y) = \int_1^\infty K(x,y,z)P_{i\tau-\frac{1}{2}}(z)dz, \tag{8}$$

where

$$K(x,y,z) = \begin{cases} \frac{1}{\pi}(2xyz + 1 - x^2 - y^2 - z^2)^{-\frac{1}{2}}, & z \in I_{x,y}, \\ 0 & \text{otherwise,} \end{cases}$$

and

$$I_{x,y} =: (xy - [(x^2 - 1)(y^2 - 1)]^{\frac{1}{2}}, xy + [(x^2 - 1)(y^2 - 1)]^{\frac{1}{2}}).$$

Throughout the paper we will consider the Lebesgue space $L^p(I)$, $I = (1, \infty)$ as the class of measurable functions φ on I such that

$$\|\varphi\|_{L^p(I)} = \begin{cases} (\int_1^\infty |\varphi(x)|^p dx)^{\frac{1}{p}}, & \text{for } 1 \leq p < \infty, \\ \text{ess. sup}_{x \in I} |\varphi(x)|, & \text{for } p = \infty. \end{cases}$$

The present paper is classified into five sections, Section 1 is as introductory in which a brief introduction about the Mehler-Fock transform of zero order, Legendre function and its asymptotic behaviour etc., are given. In Section 2, translation and convolution operators in terms of Mehler-Fock transform is given and their some basic results are obtained. Section 3 is concerned with basic definitions of the test function spaces Λ_α and \mathcal{G}_α . Moreover continuity of the differential operator A_x and Mehler-Fock transform on these function spaces have been discussed. In Section 4, symbol class S^m and pseudo-differential operator (p.d.o.) associated with the Mehler-Fock transform are defined and proved the continuity of p.d.o. from \mathcal{G}_α into Λ_α . Further in section 5, Mehler-Fock potential on $\mathcal{G}_\alpha(I)$ space is defined and extended on distribution space. Also Sobolev type space $V^{s,p}(I)$ is introduced and it is shown that MF-potential is an isometry of $V^{s,p}(I)$. Finally an $L^p(I)$ estimate of MF-potential is obtained.

2. The translation and convolution operator in classical framework of Mehler-Fock transform

Using the inversion formula (2) and product formula (8), the integral representation of $K(x,y,z)$, $x, y, z \in I$, can be written as:

$$K(x,y,z) = \int_0^\infty \tau \tanh(\pi\tau) P_{i\tau-\frac{1}{2}}(x)P_{i\tau-\frac{1}{2}}(y)P_{i\tau-\frac{1}{2}}(z) d\tau.$$

The product formula of the kernel (8) leads to define the translation operator for function φ on some suitable function space associated to Mehler-Fock transform as [4, 23]:

$$(\mathcal{T}_x\varphi)(y) = \int_1^\infty K(x,y,z) \varphi(z) dz.$$

Consequently, the convolution operator is defined as

$$\begin{aligned} (\varphi * \psi)(x) &= \int_1^\infty (\mathfrak{T}_x \varphi)(y) \psi(y) dy \\ &= \int_1^\infty \int_1^\infty K(x, y, z) \varphi(z) \psi(y) dy dz. \end{aligned} \quad (9)$$

From [23], we recall operational formula for the translation operator as:

$$(\mathfrak{M}(\mathfrak{T}_x \varphi))(\tau) = P_{i\tau - \frac{1}{2}}(x) (\mathfrak{M}\varphi)(\tau).$$

and for the convolution operator as:

$$(\mathfrak{M}(\varphi * \psi))(\tau) = (\mathfrak{M}\varphi)(\tau) (\mathfrak{M}\psi)(\tau). \quad (10)$$

LEMMA 1. For $n \in \mathbb{N}_0$, we have the following inequality

$$\left| \frac{d^n}{dx^n} P_{i\tau - \frac{1}{2}}(x) \right| \leq C(n, \tau) (x^2 - 1)^{-\frac{n}{2}} P_{-\frac{1}{2}}(x), \quad (11)$$

where

$$C(n, \tau) = \left| \frac{\Gamma(i\tau + n + 1/2)}{\Gamma(i\tau + 1/2)} \right|. \quad (12)$$

Also

$$C(n, \tau) \leq \begin{cases} \frac{\Gamma(n+1/2)}{\sqrt{\pi}}, & \text{for } \tau \rightarrow 0, \\ \tau^n, & \text{for } \tau \rightarrow \infty. \end{cases} \quad (13)$$

Proof. We recall from [16, 14.6.3], the following relation

$$\frac{d^n}{dx^n} P_{i\tau - \frac{1}{2}}(x) = (x^2 - 1)^{-\frac{n}{2}} P_{i\tau - \frac{1}{2}}^n(x), \quad (14)$$

here $P_{i\tau - \frac{1}{2}}^n(x)$ denotes associated Legendre function of order $n \in \mathbb{N}_0$. Now from [1, (14) p. 157], we have

$$P_{i\tau - \frac{1}{2}}^n(x) = \frac{\Gamma(i\tau + 1/2 + n)}{\pi \Gamma(i\tau + 1/2)} \int_0^\pi [x + (x^2 - 1)^{\frac{1}{2}} \cos t]^{i\tau - \frac{1}{2}} \cos(nt) dt. \quad (15)$$

For $n = 0$, we see that

$$P_{i\tau - \frac{1}{2}}^0(x) = P_{i\tau - \frac{1}{2}}(x) = \frac{1}{\pi} \int_0^\pi [x + (x^2 - 1)^{\frac{1}{2}} \cos t]^{i\tau - \frac{1}{2}} dt,$$

which readily yield

$$|P_{i\tau - \frac{1}{2}}(x)| \leq P_{-\frac{1}{2}}(x). \quad (16)$$

Now from (15) and (16), we have

$$\begin{aligned}
 |P_{i\tau-\frac{1}{2}}^n(x)| &\leq C(n, \tau) \frac{1}{\pi} \int_0^\pi [x + (x^2 - 1)^{\frac{1}{2}} \cos t]^{-\frac{1}{2}} dt \\
 &\leq C(n, \tau) P_{-\frac{1}{2}}(x),
 \end{aligned}
 \tag{17}$$

where $C(n, \tau)$ is defined as (12). Therefore from (14) and (17), we get the desired result (11). Further, for large value of τ , we have

$$\begin{aligned}
 C(n, \tau) &= \left| \frac{\Gamma(i\tau + n + 1/2)}{\Gamma(i\tau + 1/2)} \right| \\
 &= |(i\tau + 1/2 + n - 1)(i\tau + 1/2 + n - 2) \cdots (i\tau + 1/2)| \\
 &= \tau^n \left[\left(1 + \frac{[1/2 + (n-1)]^2}{\tau^2}\right) \left(1 + \frac{[1/2 + (n-2)]^2}{\tau^2}\right) \cdots \left(1 + \frac{1}{4\tau^2}\right) \right]^{\frac{1}{2}} \\
 &\leq \tau^n \text{ as } \tau \rightarrow \infty.
 \end{aligned}$$

Hence we get (13). \square

An estimate for the derivative of the Legendre function $P_{i\tau-\frac{1}{2}}(x)$ with respect to τ can be viewed from [8] as:

$$|D_\tau^m P_{i\tau-\frac{1}{2}}(x)| \leq M [\ln(x + (x^2 - 1)^{\frac{1}{2}})]^m P_{-\frac{1}{2}}(x),
 \tag{18}$$

where $M > 0$ is a constant and $m \in \mathbb{N}_0$.

3. The test function spaces

We introduce the following function space Λ_α analogous to the function space defined in [7]:

DEFINITION 1. The function space Λ_α is the space of all infinitely differentiable complex valued function $\varphi(x)$, such that

$$\gamma_{\alpha,k}(\varphi) = \sup_{x \in I} |\lambda_\alpha^-(x) A_x^k \varphi(x)| < \infty,
 \tag{19}$$

where $\alpha > 0$, $k \in \mathbb{N}_0$ and $\lambda_\alpha^-(x)$ denotes the continuous function on I , given by

$$\lambda_\alpha^-(x) = \begin{cases} e^{-\frac{\alpha}{x-1}}, & x \in (1, 2], \\ e^{-\alpha(x-1)}, & x \in [2, \infty), \end{cases}
 \tag{20}$$

and A_x signifies the differential operator (5).

PROPOSITION 1. The differential operator A_x is continuous linear mapping from Λ_α into itself.

Proof. Proof is simple and thus avoided. \square

REMARK 1. As the differential operator is self adjoint, thus we have

$$\langle A_x \varphi, \psi \rangle = \langle \varphi, A_x \psi \rangle,$$

where $\varphi \in \Lambda'_\alpha$ and $\psi \in \Lambda_\alpha$. Here Λ'_α denotes the dual space of Λ_α . Thus generalized operator A_x is continuous linear mapping from Λ'_α into itself.

Moreover from (6), (15) and the asymptotic expressions (3), (4), for some $\tau > 0$ we have

$$\gamma_{\alpha,k}(P_{i\tau-\frac{1}{2}}(x)) < \infty.$$

Thus the kernel $P_{i\tau-\frac{1}{2}}(x)$ of the Mehler-Fock transform belongs to the function space Λ_α .

Next we consider a new test function space defined as:

DEFINITION 2. The function space \mathcal{G}_α is the space of all infinitely differentiable complex valued function $\varphi(x)$, such that

$$\Gamma_{\alpha,k}(\varphi) = \sup_{x \in I} |\lambda_\alpha^+(x) A_x^k \varphi(x)| < \infty, \quad (21)$$

where $\alpha > 0$, $k \in \mathbb{N}_0$ and $\lambda_\alpha^+(x)$ denotes the continuous function on I , given by

$$\lambda_\alpha^+(x) = \begin{cases} e^{\frac{\alpha}{x-1}}, & x \in (1, 2], \\ e^{\alpha(x-1)}, & x \in [2, \infty), \end{cases} \quad (22)$$

and the differential operator A_x is defined as (5).

Similar to Proposition 1, we remark that the differential operator A_x is also a continuous linear mapping from \mathcal{G}_α into itself.

Moreover for every $\varphi \in \mathcal{G}_\alpha$, we have

$$\begin{aligned} \gamma_{\alpha,k}(\varphi) &= \sup_{x \in I} |\lambda_\alpha^-(x) A_x^k \varphi(x)| \\ &= \sup_{x \in I} |(\lambda_\alpha^-(x))^2 \lambda_\alpha^+(x) A_x^k \varphi(x)|, \end{aligned}$$

using (20) and Definition 2, we have

$$\gamma_{\alpha,k}(\varphi) \leq C \Gamma_{\alpha,k}(\varphi) < \infty.$$

Since $P_{i\tau-\frac{1}{2}}(x) \notin \mathcal{G}_\alpha$. Thus we can say that \mathcal{G}_α is proper subspace of Λ_α .

THEOREM 2. For $\alpha > 0$, Mehler-Fock transform is continuous linear mapping from \mathcal{G}_α into Λ_α .

Proof. The linearity of the transformation is obvious, thus we prove now its continuity. Consider $\varphi \in \mathcal{G}_\alpha$, then from (1) and the series representation of A_τ^k given as (7), we get

$$A_\tau^k(\mathfrak{M}\varphi)(\tau) = \sum_{j=1}^{2k} p_j(\tau) \int_1^\infty D_\tau^j P_{i\tau-\frac{1}{2}}(x) \varphi(x) dx.$$

Using the Definition 1, (18) and Definition 2, we have

$$\gamma_{\alpha,k}(\mathfrak{M}\varphi) \leq M \sup_{\tau \in I} \left| \lambda_\alpha^-(\tau) \sum_{j=1}^{2k} p_j(\tau) \right| \Gamma_{\alpha,0}(\varphi) \int_1^\infty [\ln(x + (x^2 - 1)^{\frac{1}{2}})]^j \frac{P_{-\frac{1}{2}}(x)}{\lambda_\alpha^+(x)} dx.$$

From (3) and (4) the asymptotic expressions of $P_{-\frac{1}{2}}(x)$ and (22), we have

$$\begin{aligned} \gamma_{\alpha,k}(\mathfrak{M}\varphi) &\leq M \sup_{\tau \in I} \left| \lambda_\alpha^-(\tau) \sum_{j=1}^{2k} p_j(\tau) \right| \Gamma_{\alpha,0}(\varphi) \left[\int_1^2 \frac{\ln(x + (x^2 - 1)^{1/2})^j}{e^{\frac{\alpha}{x-1}}} dx \right. \\ &\quad \left. + \int_2^\infty \frac{\sqrt{2} [\ln(x + (x^2 - 1)^{1/2})]^j \ln(x)}{e^{\alpha(x-1)} \sqrt{x}} dx \right], \end{aligned}$$

thus for $\alpha > 0$ both integrals are convergent. Also using (20) for $\alpha > 0$ the supremum is bounded. Hence

$$\gamma_{\alpha,k}(\mathfrak{M}\varphi) \leq C \Gamma_{\alpha,0}(\varphi),$$

where $C > 0$ is a constant. Hence the Theorem is proved. \square

4. Pseudo-differential operators in terms of Mehler-Fock transform

The study of pseudo-differential operators (p.d.o.) began with the work of Kohn [10], Nirenberg [14], Hörmander [9] in terms of Fourier transform. These operators are extension of partial differential operators and now became a field of independent research. By using the theory of various integral transforms like Hankel transform, Fourier-Jacobi transform, Kontorovich-Lebedev transform, Fourier transform etc., pseudo-differential operators have been constructed and studied on several function and distribution spaces [26, 20, 19, 21, 22, 24, 32].

In this correspondence, the p.d.o. in terms of Mehler-Fock transform of zero order is defined as [23]:

DEFINITION 3. Let the complex valued function $\sigma(x, \tau) \in C^\infty(I \times \mathbb{R}_+)$, $\mathbb{R}_+ = (0, \infty)$. Then the pseudo-differential operator \mathcal{P}_σ is defined as

$$(\mathcal{P}_\sigma \varphi)(x) = \int_0^\infty \tau \tanh(\pi \tau) P_{i\tau-\frac{1}{2}}(x) \sigma(x, \tau) (\mathfrak{M}\varphi)(\tau) d\tau. \tag{23}$$

We call complex valued function $\sigma(x, \tau)$ belongs to symbol S^m , $m \in \mathbb{R}$, as:

DEFINITION 4. The function $\sigma(x, \tau) : C^\infty(I \times \mathbb{R}_+) \rightarrow \mathbb{C}$ belongs to the symbol class S^m iff for $a, b, l \in \mathbb{N}_0$ and $m \in \mathbb{R}, \exists$ a constant $C = C_{m,a,b,l} > 0$, such that

$$(1+x)^l |D_x^a D_\tau^b \sigma(x, \tau)| \leq C \left(\frac{1}{4} + \tau^2\right)^{\frac{1}{2}(m-b)}. \tag{24}$$

THEOREM 3. For $\alpha > 0$, the pseudo-differential operator \mathcal{P}_σ is a continuous linear mapping from \mathcal{G}_α into Λ_α .

Proof. Applying A_x^k to (23) and using series representation (7), we get

$$\begin{aligned} A_x^k(\mathcal{P}_\sigma \varphi)(x) &= \int_0^\infty \tau \tanh(\pi\tau) \sum_{j=1}^{2k} p_j(x) D_x^j [P_{i\tau-\frac{1}{2}}(x) \sigma(x, \tau)] (\mathfrak{M}\varphi)(\tau) d\tau \\ &= \int_0^\infty \tau \tanh(\pi\tau) \sum_{j=1}^{2k} p_j(x) \sum_{r=0}^j \binom{j}{r} D_x^r P_{i\tau-\frac{1}{2}}(x) D_x^{j-r} \sigma(x, \tau) \\ &\quad \times (\mathfrak{M}\varphi)(\tau) d\tau. \\ &= \sum_{j=1}^{2k} p_j(x) \sum_{r=0}^j \binom{j}{r} \int_0^\infty \tau \tanh(\pi\tau) D_x^r P_{i\tau-\frac{1}{2}}(x) D_x^{j-r} \sigma(x, \tau) \\ &\quad \times \left(\frac{1}{4} + \tau^2\right)^{-n} (-1)^n \left[-\left(\frac{1}{4} + \tau^2\right)\right]^n (\mathfrak{M}\varphi)(\tau) d\tau. \end{aligned} \tag{25}$$

Invoking (6) and Remark 1, we have

$$\begin{aligned} \left[-\left(\frac{1}{4} + \tau^2\right)\right]^n (\mathfrak{M}\varphi)(\tau) &= \int_1^\infty \left[-\left(\frac{1}{4} + \tau^2\right)\right]^n P_{i\tau-\frac{1}{2}}(y) \varphi(y) dy \\ &= \int_1^\infty A_y^n P_{i\tau-\frac{1}{2}}(y) \varphi(y) dy \\ &= \int_1^\infty P_{i\tau-\frac{1}{2}}(y) A_y^n \varphi(y) dy. \end{aligned}$$

Thus from (16) and Definition 2, we get

$$\left| \left[-\left(\frac{1}{4} + \tau^2\right)\right]^n (\mathfrak{M}\varphi)(\tau) \right| \leq \Gamma_{\alpha,n}(\varphi) \int_1^\infty \frac{1}{\lambda_\alpha^+(y)} P_{-\frac{1}{2}}(y) dy.$$

By using asymptotic expressions (3), (4) and (22) the above integral converges for $\alpha > 0$. Thus

$$\left| \left[-\left(\frac{1}{4} + \tau^2\right)\right]^n (\mathfrak{M}\varphi)(\tau) \right| \leq C' \Gamma_{\alpha,n}(\varphi), \tag{26}$$

where $C' > 0$ is a constant. Invoking Definition 1, (25) and (26), we have

$$\begin{aligned} \gamma_{\alpha,k}(\mathcal{P}_\sigma \varphi) &\leq C' \Gamma_{\alpha,n}(\varphi) \sup_{x \in I} \left| \lambda_\alpha^-(x) \sum_{j=1}^{2k} p_j(x) \sum_{r=0}^j \binom{j}{r} \int_0^\infty \tau D_x^r P_{i\tau-\frac{1}{2}}(x) \right. \\ &\quad \left. \times D_x^{j-r} \sigma(x, \tau) \left(\frac{1}{4} + \tau^2\right)^{-n} d\tau \right| \end{aligned} \tag{27}$$

Now using (11), (13) and (24), the integral (27) reduces to

$$\begin{aligned} \gamma_{\alpha,k}(\mathcal{P}_\sigma \phi) &\leq C C' \Gamma_{\alpha,n}(\phi) \sup_{x \in I} \left| \lambda_{\alpha}^-(x) P_{-\frac{1}{2}}(x) (1+x)^{-l} \sum_{j=1}^{2k} p_j(x) \right. \\ &\quad \times \sum_{r=0}^j \binom{j}{r} (x^2 - 1)^{-\frac{r}{2}} \left[\frac{\Gamma(r+1/2)}{\sqrt{\pi}} \int_0^1 \tau \left(\frac{1}{4} + \tau^2 \right)^{\frac{m}{2}} \left(\frac{1}{4} + \tau^2 \right)^{-n} d\tau \right. \\ &\quad \left. \left. + \int_1^\infty \tau^{r+1} \left(\frac{1}{4} + \tau^2 \right)^{\frac{m}{2}} \left(\frac{1}{4} + \tau^2 \right)^{-n} d\tau \right|, \end{aligned}$$

the integral converges for $r + m + 2 < 0$. Again using (3), (4) and (20) the supremum is finite for $\alpha > 0$. Thus

$$\gamma_{\alpha,k}(\mathcal{P}_\sigma \phi) \leq C'' \Gamma_{\alpha,n}(\phi),$$

where $C'' > 0$ is a constant. This proves the Theorem. \square

Special cases

Case (i): If we consider the symbol $\sigma(x, \tau)$, which can be explicitly represented as

$$\sigma(x, \tau) = w_1(x)w_2(\tau),$$

such that $w_1(x) \neq 0$ on I . Then from (23) and (2), we have

$$\begin{aligned} (\mathcal{P}_\sigma \phi)(x) &= \int_0^\infty \tau \tanh(\pi \tau) P_{i\tau-\frac{1}{2}}(x) w_1(x) w_2(\tau) (\mathfrak{M}\phi)(\tau) d\tau \\ \left(\frac{\mathcal{P}_\sigma \phi}{w_1} \right)(x) &= \mathfrak{M}^{-1} [w_2(\mathfrak{M}\phi)(\cdot)](x) \\ \left[\mathfrak{M} \left(\frac{\mathcal{P}_\sigma \phi}{w_1} \right) \right](\tau) &= w_2(\tau) (\mathfrak{M}\phi)(\tau). \end{aligned}$$

Further, if we consider $w_2(\tau) = C$ as a constant. Then

$$(\mathcal{P}_\sigma \phi)(x) = C w_1(x) \phi(x).$$

Thus from here we can conclude that under certain circumstances pseudo-differential operator is just a product of two functions and independent of integral form.

Case (ii): If we consider the symbol $\sigma(x, \tau)$

$$\sigma(x, \tau) = \int_1^\infty P_{i\tau-\frac{1}{2}}(z) w(x, z) dz, \tag{28}$$

where $|w(x, z)| < K(x)$ and $K(x) \in L^1(I)$. Then from (23), (28), (8) and (9), we have

$$\begin{aligned}
 (\mathcal{P}_\sigma \phi)(x) &= \int_0^\infty \tau \tanh(\pi \tau) P_{i\tau-\frac{1}{2}}(x) \left(\int_1^\infty P_{i\tau-\frac{1}{2}}(z) w(x, z) dz \right) (\mathfrak{M}\phi)(\tau) d\tau \\
 &= \int_1^\infty \int_0^\infty \tau \tanh(\pi \tau) \left(\int_1^\infty K(x, y, z) P_{i\tau-\frac{1}{2}}(y) dy \right) \\
 &\quad \times w(x, z) (\mathfrak{M}\phi)(\tau) d\tau dz \\
 &= \int_1^\infty \int_1^\infty \left(\int_0^\infty P_{i\tau-\frac{1}{2}}(y) \tau \tanh(\pi \tau) (\mathfrak{M}\phi)(\tau) d\tau \right) \\
 &\quad \times K(x, y, z) w(x, z) dy dz \\
 &= \int_1^\infty \int_1^\infty K(x, y, z) \phi(y) w(x, z) dy dz \\
 &= [\phi * w(x, \cdot)](x).
 \end{aligned}$$

Thus we see that pseudo-differential operator \mathcal{P}_σ can be represented in terms of convolution of the two functions.

5. Mehler-Fock potential and Sobolev type space

The potential operators have been discussed earlier associated with various integral transforms like Fourier transform, Jacobi transform, Hankel transform by the authors Wong [32], Salem et al. [27] and Pathak et al. [20] respectively. In the similar manner we defined potential operator associated with Mehler-Fock transform as:

For $s \in \mathbb{R}$ and $\varphi \in \mathcal{G}_\alpha(I)$, using (23) the pseudo-differential operator \mathcal{P}_σ associated with the symbol $\sigma(\tau) = \left(\frac{1}{4} + \tau^2\right)^{-\frac{s}{2}} \in S^{-s}$ is

$$(\mathcal{P}_\sigma^s \varphi)(x) = \int_0^\infty \tau \tanh(\pi \tau) P_{i\tau-\frac{1}{2}}(x) \left(\frac{1}{4} + \tau^2\right)^{-\frac{s}{2}} (\mathfrak{M}\varphi)(\tau) d\tau, \tag{29}$$

which will be further known as Mehler-Fock potential (MF-potential) operator.

PROPOSITION 4. For $\alpha > 0$, the MF-potential operator is a continuous linear mapping from \mathcal{G}_α into Λ_α .

Proof. The proof can be carried out similar to Theorem 3. \square

PROPOSITION 5. Let G be a non-empty set of pseudo-differential operators defined as (29). Then (G, o) forms an abelian group, where “o” denotes composition of two operators.

Proof. From (29), we see that for $t \in \mathbb{R}$

$$(\mathcal{P}_\sigma^t \varphi)(x) = \mathfrak{M}^{-1} \left[\left(\frac{1}{4} + (\cdot)^2\right)^{-\frac{t}{2}} (\mathfrak{M}\varphi)(\cdot) \right](x) \in G$$

such that

$$(\mathcal{P}_\sigma^s \circ \mathcal{P}_\sigma^t \varphi)(x) = (\mathcal{P}_\sigma^{s+t} \varphi)(x) = (\mathcal{P}_\sigma^t \circ \mathcal{P}_\sigma^s \varphi)(x).$$

Thus it satisfies the closure, associativity and commutativity properties.

Identity: From (29) and (2), it is clear that $(\mathcal{P}_\sigma^0 \varphi)(x) = \varphi(x)$. Now, we have

$$(\mathcal{P}_\sigma^s \circ \mathcal{P}_\sigma^0 \varphi)(x) = (\mathcal{P}_\sigma^s \varphi)(x) = (\mathcal{P}_\sigma^0 \circ \mathcal{P}_\sigma^s \varphi)(x).$$

Hence $\mathcal{P}_\sigma^0 \in G$ behaves as the identity.

Inverse: If the pseudo-differential operator

$$(\mathcal{Q}_\sigma^s \varphi)(x) = \mathfrak{M}^{-1} \left[\left(\frac{1}{4} + (\cdot)^2 \right)^{\frac{s}{2}} (\mathfrak{M}\varphi)(\cdot) \right] (x) \in G,$$

then

$$(\mathcal{P}_\sigma^s \circ \mathcal{Q}_\sigma^s \varphi)(x) = \varphi(x) = (\mathcal{Q}_\sigma^s \circ \mathcal{P}_\sigma^s \varphi)(x).$$

Thus \mathcal{Q}_σ^s is the inverse element of \mathcal{P}_σ^s . Hence (G, \circ) is an abelian group. \square

DEFINITION 5. The MF-potential \mathcal{P}_σ^s is defined on Λ'_α as

$$\langle \mathcal{P}_\sigma^s \psi, \varphi \rangle = \langle \psi, \mathcal{P}_\sigma^s \varphi \rangle, \quad \psi \in \Lambda'_\alpha, \varphi \in \mathcal{G}_\alpha,$$

where $\langle \psi, \varphi \rangle = \int_1^\infty \psi(x) \varphi(x) dx$.

REMARK 2. In view of the Definition 5 and Proposition 4, it is clear that MF-potential \mathcal{P}_σ^s maps Λ'_α into \mathcal{G}'_α .

PROPOSITION 6. For $\psi \in \Lambda'_\alpha$, we have

$$(\mathcal{P}_\sigma^s \psi)(x) = \mathfrak{M}^{-1} \left[\left(\frac{1}{4} + (\cdot)^2 \right)^{-\frac{s}{2}} (\mathfrak{M}\psi)(\cdot) \right] (x). \tag{30}$$

Proof. Using Definition 5, proof can be obtained straightforward. \square

THEOREM 7. Let $\psi \in \Lambda'_\alpha$, then

$$\begin{aligned} (i) \quad & \mathcal{P}_\sigma^s \circ \mathcal{P}_\sigma^t \psi = \mathcal{P}_\sigma^{s+t} \psi, \quad s, t \in \mathbb{R} \\ (ii) \quad & \mathcal{P}_\sigma^0 \psi = \psi. \end{aligned} \tag{31}$$

DEFINITION 6. (The Sobolev type space $V^{s,p}(I)$) For $s \in \mathbb{R}$ and $2 < p < \infty$, the space $V^{s,p}(I)$ is the collection of elements $\psi \in \Lambda'_\alpha$ such that $\mathcal{P}_\sigma^{-s} \psi$ is a function in $L^p(I)$. The norm on $V^{s,p}(I)$ is equipped with

$$\|\psi\|_{V^{s,p}} = \|\mathcal{P}_\sigma^{-s} \psi\|_{L^p(I)} = \left[\int_1^\infty |\mathcal{P}_\sigma^{-s} \psi|^p dx \right]^{\frac{1}{p}}. \tag{32}$$

In particular $V^{0,p}(I) = L^p(I)$.

THEOREM 8. *Let $s \in \mathbb{R}$ and $2 < p < \infty$. Then $V^{s,p}(I)$ is a Banach space with respect to the norm $\|\cdot\|_{V^{s,p}}$.*

Proof. It will be sufficient if we could prove that $V^{s,p}(I)$ is complete. Let $\psi_k, k \in \mathbb{N}$ is a Cauchy sequence in $V^{s,p}(I)$. Then by Definition 6, the sequence $\mathcal{P}_\sigma^{-s}\psi_k$ is a Cauchy sequence in $L^p(I)$. Since $L^p(I)$ is complete, it implies that there exists a function $\psi \in L^p(I)$ such that

$$\mathcal{P}_\sigma^{-s}\psi_k \rightarrow \psi, \quad \text{as } k \rightarrow \infty.$$

Let $\varphi = \mathcal{P}_\sigma^s\psi$ then by (31), we have $\mathcal{P}_\sigma^{-s}\varphi = \psi$. Hence $\mathcal{P}_\sigma^{-s}\varphi \in L^p(I)$ which implies that $\varphi \in V^{s,p}(I)$. Then $\psi_k \rightarrow \varphi$ in $V^{s,p}(I)$ as $k \rightarrow \infty$. From above fact we can conclude that $V^{s,p}(I)$ is complete. Hence $V^{s,p}(I)$ is Banach space. \square

THEOREM 9. *The MF-potential \mathcal{P}_σ^t is an isometry of $V^{s,p}(I)$ onto $V^{s+t,p}(I)$ and we have*

$$\|\mathcal{P}_\sigma^t\psi\|_{V^{s+t,p}} = \|\psi\|_{V^{s,p}},$$

where $s, t \in \mathbb{R}$, $2 < p < \infty$.

Proof. Let $\psi \in V^{s,p}(I)$. Then by using (32) and (31), we have

$$\begin{aligned} \|\mathcal{P}_\sigma^t\psi\|_{V^{s+t,p}} &= \|\mathcal{P}_\sigma^{-s-t}(\mathcal{P}_\sigma^t\psi)\|_{L^p(I)} \\ &= \|\mathcal{P}_\sigma^{-s}\psi\|_{L^p(I)} \\ &= \|\psi\|_{V^{s,p}}. \end{aligned}$$

Now, let $\varphi \in V^{s+t,p}(I)$. Then again using (32) and (31), we have

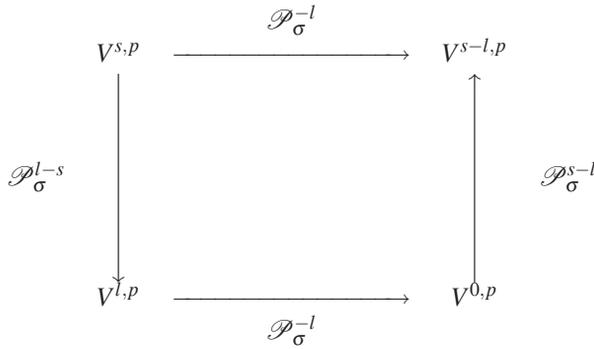
$$\begin{aligned} \|\varphi\|_{V^{s+t,p}} &= \|\mathcal{P}_\sigma^{-s-t}\varphi\|_{L^p(I)} \\ &= \|\mathcal{P}_\sigma^{-t}\varphi\|_{V^{s,p}}. \end{aligned}$$

Thus for each $\varphi \in V^{s+t,p}(I)$, $\exists \mathcal{P}_\sigma^{-t}\varphi \in V^{s,p}(I)$ such that $\mathcal{P}_\sigma^t\mathcal{P}_\sigma^{-t}\varphi = \varphi$. Hence \mathcal{P}_σ^t is onto. \square

REMARK 3. For $l, s \in \mathbb{R}$ and $2 < p < \infty$, following consequences can be drawn easily:

- (i) \mathcal{P}_σ^{l-s} is an isometry of $V^{s,p}$ onto $V^{l,p}$,
- (ii) \mathcal{P}_σ^{-l} is an isometry of $V^{l,p}$ onto $V^{0,p}$,
- (iii) \mathcal{P}_σ^{s-l} is an isometry of $V^{0,p}$ onto $V^{s-l,p}$.

Concluding from above Remarks, we have $\mathcal{P}_\sigma^{-l}\mathcal{P}_\sigma^{-l}\mathcal{P}_\sigma^{l-s}$ is an isometry of $V^{s,p}$ onto $V^{s-l,p}$, that is $\mathcal{P}_\sigma^{-l} : V^{s,p} \rightarrow V^{s-l,p}$ is an isometry of $V^{s,p}$ onto $V^{s-l,p}$. The mapping can be represented pictorially as:



LEMMA 2. The function space $\mathcal{G}_\alpha(I)$, $\alpha > 0$, is contained in $L^p(I)$, $1 \leq p < \infty$.

Proof. Let us consider $\varphi \in \mathcal{G}_\alpha(I)$. Then from (21) and (22), we have

$$\begin{aligned}
 \|\varphi\|_{L^p(I)} &= \int_1^\infty |\varphi(x)|^p dx \\
 &\leq \Gamma_{\alpha,0}(\varphi) \left(\int_1^\infty \frac{1}{|\lambda_\alpha^+(x)|^p} dx \right)^{\frac{1}{p}} \\
 &= \Gamma_{\alpha,0}(\varphi) \left(\int_1^2 e^{-\frac{\alpha p}{x-1}} dx + \int_2^\infty e^{-\alpha p(x-1)} dx \right)^{\frac{1}{p}},
 \end{aligned}$$

the integral converges. Therefore

$$\|\varphi\|_{L^p(I)} \leq C \Gamma_{\alpha,0}(\varphi) < \infty,$$

where $C > 0$ is a constant. \square

THEOREM 10. Let $2 < p < \infty$ and $s > 2$. Then for $\psi \in L^1(I)$, we have

$$\|\mathcal{P}_\sigma^s \psi\|_{L^p(I)} \leq C'' \|\psi\|_{L^1(I)},$$

where $C'' > 0$ is a constant.

Proof. Let us assume

$$\left(\frac{1}{4} + \tau^2 \right)^{-\frac{s}{2}} = (\mathfrak{M}\varphi)(\tau). \tag{33}$$

Thus by an application of inversion formula (2) and (16), we get

$$|\varphi(x)| \leq MP_{-\frac{1}{2}}(x) \int_0^\infty \tau \left(\frac{1}{4} + \tau^2 \right)^{-\frac{s}{2}} d\tau,$$

the integral converges for $s > 2$. Thus

$$\|\varphi\|_{L^p(I)} \leq C \|P_{-\frac{1}{2}}(x)\|_{L^p(I)} \leq C', \quad (34)$$

where $C' > 0$ is a constant.

From (2), (10), (33) and (29), we have

$$(\varphi * \psi)(x) = \left[\mathfrak{M}^{-1} \left(\left(\frac{1}{4} + (\cdot)^2 \right)^{-\frac{s}{2}} (\mathfrak{M}\psi)(\cdot) \right) \right](x) = (\mathcal{P}_\sigma^s \psi)(x). \quad (35)$$

Now using [23, Theorem 2.3], (34) and (35), we have

$$\|\mathcal{P}_\sigma^s \psi\|_{L^p(I)} \leq C'' \|\psi\|_{L^1(I)},$$

where $C'' > 0$ is a constant. Hence proved. \square

REFERENCES

- [1] A. ERDÉLYI, W. MAGNUS, F. OBERHETTINGER AND F. TRICOMI, *Higher Transcendental Functions*, Vol. 1, McGraw-Hill, New York, 1953.
- [2] V. A. FOCK, *On the representation of an arbitrary function by an integral involving Legendre's function with a complex index*, Dokl. Akad. Nauk SSSR, **39**, (1943), 279–283 (in Russian).
- [3] H. J. GLAESKE AND A. HESS, *A convolution connected with the Kontorovich-Lebedev transform*, Math. Z. **193**, 1 (1986), 67–78.
- [4] H. J. GLAESKE AND A. HESS, *On the convolution theorem of the Mehler-Fock transform for a class of generalized functions (I)*, Math. Nachr. **131**, 1 (1987), 107–117.
- [5] H. J. GLAESKE, A. P. PRUDNIKOV AND K. A. SKÓRNIK, *Operational Calculus and Related Topics*, Chapman & Hall/CRC, Boca Raton, FL, 2006.
- [6] B. J. GONZÁLEZ AND E. R. NEGRÍN, *Mehler-Fock transforms of generalized functions via the method of adjoints*, Proc. Amer. Math. Soc. **125**, 11 (1997), 3243–3253.
- [7] Y. E. GUTIÉRREZ-TOVAR AND J. M. R. MÉNDEZ-PÉREZ, *A convolution for the Hankel-Kontorovich-Lebedev transformation*, Math. Nachr. **281**, 11 (2008), 1566–1581.
- [8] N. HAYEK AND B. J. GONZÁLEZ, *On the Mehler-Fock transform of generalized functions*, Bull. Soc. Roy. Sci. Liège **61**, 3–4 (1992), 315–327.
- [9] L. HÖRMANDER, *Pseudo-differential operators*, Comm. Pure Appl. Math. **18**, 3 (1965), 501–517.
- [10] J. J. KOHN AND L. NIRENBERG, *An algebra of pseudo-differential operators*, Comm. Pure Appl. Math. **18**, 1–2 (1965), 269–305.
- [11] N. N. LEBEDEV, *Special Functions and Their Applications*, Eaglewood Cliffs, N. J., Prentice-Hall, 1965.
- [12] N. N. LEBEDEV, *The Parseval theorem for the Mehler-Fock integral transform*, Dokl. Akad. Nauk SSSR, **68**, 3 (1949), 445–448 (in Russian).
- [13] F. G. MEHLER, *Ueber eine mit den kugel- und cylinderfunctionen verwandte function und ihre anwendung in der theorie der elektricitatsvertheilung*, Math. Anal. **18** (1881), 161–194.
- [14] L. NIRENBERG, *Pseudo-Differential Operators*, Springer, (2011).
- [15] F. W. J. OLVER, *Asymptotics and Special Functions*, Academic Press, New York, 1974.
- [16] F. W. J. OLVER, D. W. LOZIER, R. F. BOISVERT AND C. W. CLARK (Eds.), *NIST Handbook of Mathematical Functions*, Cambridge University Press, Cambridge, 2010.
- [17] M. J. OLEVSKIJ, *On the representation of an arbitrary function in the form of an integral with a kernel containing a hypergeometric function*, Dokl. Akad. Nauk SSSR **69**, 1 (1949), 11–14 (in Russian).
- [18] A. PASSIAN, S. KOUCHECKIAN, S. B. YAKUBOVICH AND T. THUNDAT, *Properties of index transforms in modeling of nanostructures and plasmonic systems*, J. Math. Phys. **51**, 2 (2010): 023518, 30 pp.
- [19] R. S. PATHAK AND P. K. PANDEY, *A class of pseudo-differential operators associated with Bessel operators*, J. Math. Anal. Appl. **196**, 2 (1995), 736–747.

- [20] R. S. PATHAK AND P. K. PANDEY, *Sobolev type spaces associated with Bessel operator*, J. Math. Anal. Appl. **215**, 1 (1997), 95–111.
- [21] R. S. PATHAK AND S. K. UPADHYAY, *Pseudo-differential operators involving Hankel transforms*, J. Math. Anal. Appl. **213**, 1 (1997), 133–147.
- [22] A. PRASAD AND U. K. MANDAL, *Boundedness of pseudo-differential operators involving Kontorovich-Lebedev transform*, Integral Transforms Spec. Funct. **28**, 4 (2017), 300–314.
- [23] A. PRASAD, S. K. VERMA AND U. K. MANDAL, *The convolution for zero-order Mehler-Fock transform and pseudo-differential operator*, Integral Transforms Spec. Funct. **29**, 3 (2018), 189–206.
- [24] L. RODINO, *Linear Partial Differential Operators in Gevrey Spaces*, World Scientific, Singapore, 1993.
- [25] M. M. RODRIGUES, N. VIEIRA AND S. YAKUBOVICH, *A convolution operator related to the generalized Mehler-Fock and Kontorovich-Lebedev transforms*, Results Math. **63**, 1–2 (2013), 511–528.
- [26] N. B. SALEM AND A. DACHRAOUI, *Pseudo-differential operators associated with the Jacobi differential operator*, J. Math. Anal. Appl. **220**, 1 (1998), 365–381.
- [27] N. B. SALEM AND A. DACHRAOUI, *Sobolev type spaces associated with the Jacobi differential operators*, Integral Transforms Spec. Funct. **9**, 3 (2000), 163–184.
- [28] I. N. SNEDDON, *The Use of Integral Transforms*, McGraw-Hill Book Company, New York, 1972.
- [29] H. M. SRIVASTAVA, B. J. GONZÁLEZ AND E. R. NEGRÍN, *New L_p -boundedness properties for the Kontorovich-Lebedev and Mehler-Fock transforms*, Integral Transforms Spec. Funct. **27**, 10 (2016), 835–845.
- [30] N. SRIVASTAVA, *On dual integral equations associated with Mehler-Fock transform*, J. Indian Acad. Math. **13**, 2 (1991), 115–122.
- [31] N. YA. VILENKIN, *The matrix elements of irreducible unitary representations of a group of Lobachevsky space motions and the generalized Fock-Mehler transformations*, Dokl. Akad. Nauk SSSR **118**, 2 (1958), 219–222 (in Russian).
- [32] M. W. WONG, *An Introduction to Pseudo-Differential Operators*, 3rd ed., World Scientific, Singapore, 2014.
- [33] S. B. YAKUBOVICH, *Index Transforms*, World Scientific, Singapore, 1996.
- [34] S. B. YAKUBOVICH AND Y. F. LUCHKO, *The Hypergeometric Approach to Integral Transforms and Convolutions*, vol. 287, Kluwer Academic Publishers, Dordrecht, 1994.

(Received June 19, 2018)

Akhilesh Prasad
 Department of Applied Mathematics
 Indian Institute of Technology (Indian School of Mines)
 Dhanbad-826004, India
 e-mail: apr_bhui@yahoo.com

U. K. Mandal
 Department of Mathematics
 Nalanda College Biharsharif, Patliputra University
 Nalanda-803101, India
 e-mail: upainmandal@gmail.com

S. K. Verma
 Department of Applied Mathematics
 Indian Institute of Technology (Indian School of Mines)
 Dhanbad-826004, India
 e-mail: sandeep16.iitism@gmail.com