# NEW CONVOLUTIONS AND NORM INEQUALITIES

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(Communicated by S. Varošanec)

*Abstract.* We introduce new three types of convolutions for which – together with the classical convolution – we obtain new convolution inequalities. This is done within a framework from the theory of reproducing kernels which helps us to perform the mentioned inequalities in a very global way.

## 1. Introduction

In Fourier analysis and operator theory, the convolution and convolution type operators have been studied for a long time due to their fundamental role in modelling and solving a wide range of mathematical physics problems. A huge list of examples could be indicated in this line. Additionally, generalized convolutions for integral transforms were firstly considered R.V. Churchill [11] (cf. also [4]), and methods for generalized convolutions of arbitrary integral transforms appeared already in [18]. After this a huge variety of extensions has appeared in different contexts. In a general perspective, we should refer to the systematic study of so-called smooth Fourier integral operators initiated in the classical paper of L. Hörmander [17]. In particular, G. I. Eskin [15] and L. Hörmander [17] showed the local  $L_2$  boundedness of Fourier integral operators with non-degenerate phase functions. After this several extensions followed for Fourier integral operators, and in connection with the Hörmander's local  $L_2$  result the works of R. Beals [1] and A. Greenleaf and G. Uhlmann [16] are relevant. Specific classes of those have been extensively studied during the last decades. This was the case of the so-called Wiener-Hopf (or Toeplitz) and Hankel integral operators which – in an isolated way or as algebraic combinations of both types (cf., e.g., [2, 3, 6, 8, 9, 10]) - can also be recognized in several applications. All this contains formulations which depend on convolutions. Products of shift operators and convolution type operators [5, 7] are

This work was supported in part by *FEDER* funds through *COMPETE*–Operational Programme Factors of Competitiveness ("Programa Operacional Factores de Competitividade") and by Portuguese funds through the *Center for Research and Development in Mathematics and Applications* and the Portuguese Foundation for Science and Technology ("FCT– Fundação para a Ciência e a Tecnologia"), within project PEst-C/MAT/UI4106/2011 with COMPETE number FCOMP-01-0124-FEDER-022690. S. Saitoh is supported in part by the Grant-in-Aid for Sciencific Research (C)(2)(No. 215401111) from the Japan Society for the Promotion Science.



*Mathematics subject classification* (2010): Primary 44A35; Secondary 30C40, 42A85, 45E10, 46E22, 47A30, 47B32, 47B38, 47G10.

*Keywords and phrases*: Integral transform, Hilbert space, linear transform, reproducing kernel, linear mapping, convolution, Toeplitz kernel, Hankel kernel, norm inequality.

also object of past and recent intensive studies – once again in view of their need in the applications.

Inspired by the Wiener-Hopf plus Hankel integral type operators and shift actions over them, in this paper we consider convolution type integral equations which combine the classical convolution with three additional new types of convolution operations. Taking profit of the reproducing kernels theory, our main goal in here is to derive the consequent convolution inequalities for the new types of convolutions.

It is worthwhile mention that even for the elementary  $L_2$  functions case, we did not know their convolution properties for a long time and their precise meanings were given by the theory of reproducing kernels; see the series of papers [22, 23, 24, 26]. However, when we consider the situation carefully, we realize that we have further three natural types of convolutions in view of Fourier analysis purposes. Namely, in the present paper, we will present the related natural function spaces for the new convolution types holding the related convolution norm inequalities.

In order to state our main theorem, we shall first introduce the relevant function spaces  $\mathscr{F}(\rho)$  which are dependent on non-negative and integrable functions  $\rho$  on  $\mathbb{R}$ . We will say that  $F \in \mathscr{F}(\rho)$  if and only if

$$\int \frac{|F(t)|^2}{\rho(t)} dt < \infty \quad \text{ on the support of } \rho ,$$

and F = 0 on the outside of the support of  $\rho$ .

We will consider the usual convolution in the just presented spaces,

$$((F_1) *_1 (F_2))(t) = \int_{\mathbb{R}} F_1(\xi) F_2(t-\xi) d\xi,$$

and will additionally introduce the following three types:

$$((F_1) *_2 (F_2))(t) = \int_{\mathbb{R}} F_1(\xi) \overline{F_2(\xi - t)} d\xi,$$
  

$$((F_1) *_3 (F_2))(t) = \int_{\mathbb{R}} \overline{F_1(\xi)} F_2(\xi + t) d\xi,$$
  

$$((F_1) *_4 (F_2))(t) = \int_{\mathbb{R}} \overline{F_1(\xi)} F_2(-\xi - t) d\xi.$$

We have already all the sufficient notation to state the main result of the present paper.

THEOREM 1.1. Let  $\rho_1$  and  $\rho_2$  be non-negative and integrable functions on  $\mathbb{R}$  which allow us to consider the spaces  $\mathscr{F}(\rho_1)$  and  $\mathscr{F}(\rho_2)$ , respectively. The generalized convolution inequality

$$\int_{\mathbb{R}} \frac{|((F_1) *_1 (F_2) + (F_1) *_2 (F_2) + (F_1) *_3 (F_2) + (F_1) *_4 (F_2))(t)|^2}{(\rho_1 *_1 \rho_2)(t) + (\rho_1 *_2 \rho_2)(t) + (\rho_1 *_3 \rho_2)(t) + (\rho_1 *_4 \rho_2)(t)} dt$$
$$\leq 4 \int_{\mathbb{R}} \frac{|F_1(t)|^2}{\rho_1(t)} dt \cdot \int_{\mathbb{R}} \frac{|F_2(t)|^2}{\rho_2(t)} dt$$

holds true, for functions  $F_j \in \mathscr{F}(\rho_j)$ , j = 1, 2.

In some special cases, for these convolution inequalities, we found some important and fundamental applications to the related integral equations containing corresponding types of convolutions as integral kernels. Moreover, in some cases, notice that the above convolution type operators are non-linear. However, even for such cases, we can sometimes "modify" them to linear operators, and with some additional reasoning, we are therefore able to derive their boundedness from the above convolution type inequalities.

## 2. Reproducing kernel Hilbert spaces machinery

Following [25, 29], we shall introduce a general theory for linear mappings in the framework of Hilbert spaces.

Let  $\mathcal{H}$  be a Hilbert (possibly finite-dimensional) space. Let E be an abstract set and **h** be a Hilbert  $\mathcal{H}$ -valued function on E. Then we shall consider the linear transform

$$f(p) = (\mathbf{f}, \mathbf{h}(p))_{\mathscr{H}}, \quad \mathbf{f} \in \mathscr{H},$$
(2.1)

from  $\mathscr{H}$  into the linear space  $\mathscr{F}(E)$  comprising all the complex valued functions on E. In order to investigate the linear mapping (2.1), we form a positive definite quadratic form function K(p,q) on  $E \times E$  defined by

$$K(p,q) = (\mathbf{h}(q), \mathbf{h}(p))_{\mathscr{H}} \quad \text{on} \quad E \times E.$$
(2.2)

Then, we obtain the following:

- (I) The range of the linear mapping (2.1) by  $\mathscr{H}$  is characterized as the reproducing kernel Hilbert space  $H_K(E)$  admitting the reproducing kernel K(p,q) whose characterization is given by the two properties:  $K(\cdot,q) \in H_K(E)$  for any  $q \in E$  and, for any  $f \in H_K(E)$  and for any  $p \in E$ ,  $(f(\cdot), K(\cdot, p))_{H_K(E)} = f(p)$ .
- (II) In general, we have the inequality

$$\|f\|_{H_K(E)} \leq \|\mathbf{f}\|_{\mathscr{H}}.$$

Here, for any member f of  $H_K(E)$  there exists a uniquely determined  $\mathbf{f}^* \in \mathcal{H}$  satisfying

$$f(p) = (\mathbf{f}^*, \mathbf{h}(p))_{\mathscr{H}}$$
 on  $E$ 

and

$$||f||_{H_K(E)} = ||\mathbf{f}^*||_{\mathscr{H}}.$$
 (2.3)

(III) In general, we have the inversion formula in (2.1) in the form

$$f \mapsto \mathbf{f}^* \tag{2.4}$$

in (II) by using the reproducing kernel Hilbert space  $H_K(E)$ .

However, this formula (2.4) is, in general, involved and delicate.

Next, note that in general: For any two positive definite quadratic form functions  $K_1(p,q)$  and  $K_2(p,q)$  on  $E \times E$ , the usual product  $K(p,q) = K_1(p,q)K_2(p,q)$  is again a positive definite quadratic form function on E by the Schur's theorem. Then, the reproducing kernel Hilbert space  $H_K$  admitting the kernel K(p,q) is the restriction of the tensor product  $H_{K_1}(E) \otimes H_{K_2}(E)$  to the diagonal set; that is given by

PROPOSITION 2.1. Let  $\{f_j^{(1)}\}_j$  and  $\{f_j^{(2)}\}_j$  be some complete orthonormal systems in  $H_{K_1}(E)$  and  $H_{K_2}(E)$ , respectively, then the reproducing kernel Hilbert space  $H_K$  is comprised of all functions on E which are represented as, in the sense of absolutely convergence on E,

$$f(p) = \sum_{i,j} \alpha_{i,j} f_i^{(1)}(p) f_j^{(2)}(p) \quad on \quad E, \qquad \sum_{i,j} |\alpha_{i,j}|^2 < \infty$$
(2.5)

and its norm in  $H_K$  is given by

$$||f||_{H_K}^2 = \min \sum_{i,j} |\alpha_{i,j}|^2$$

where  $\{\alpha_{i,j}\}$  are considered satisfying (2.5).

In particular, we obtain the inequality:

$$||f_1f_2||_{H_{K_1K_2}(E)} \leq ||f_1||_{H_{K_1}(E)} ||f_2||_{H_{K_2}(E)}.$$

We note the following sum version.

PROPOSITION 2.2. For two positive definite quadratic form functions  $K_1(p,q)$ and  $K_2(p,q)$  on E, the sum  $K_S(p,q) = K_1(p,q) + K_2(p,q)$  is a positive definite quadratic form function on E. The reproducing kernel Hilbert space  $H_{K_S}$  admitting the reproducing kernel  $K_S(p,q)$  on E is composed of all functions

$$f = f_1 + f_2, \quad f_j \in H_{K_j}(E),$$
 (2.6)

and the norm in  $H_{K_S}$  is given by

$$\|f\|_{H_{K_{S}}}^{2} = \min\left\{\|f_{1}\|_{H_{K_{1}(E)}}^{2} + \|f_{2}\|_{H_{K_{2}(E)}}^{2}\right\},\$$

where the minimum is taken over all the expressions (2.6) for f. In particular, we obtain the triangle inequality, for  $f_j \in K_{K_j}(E)$ , j = 1, 2,

$$\|f_1 + f_2\|_{H_{K_S}}^2 \le \|f_1\|_{H_{K_1}(E)}^2 + \|f_2\|_{H_{K_2}(E)}^2.$$
(2.7)

### 3. New convolutions as integral kernels and norm inequalities

As very general reproducing kernels represented by the Fourier integral containing the Paley-Wiener spaces, finite and infinite orders Sobolev Hilbert spaces, for any given non-negative integrable functions  $\rho_1, \rho_2$  on  $\mathbb{R}$  that are measurable functions and are not zero identically, we define the positive definite quadratic form functions  $K_i$  by

$$K_j(x,y) = \frac{1}{2\pi} \int_{\mathbb{R}} \exp(i(x-y) \cdot t) \rho_j(t) dt,$$

for j = 1, 2. Then, we consider the induced integral transforms  $L_j : L_2(\mathbb{R}; \rho_j) \to H_{K_j}$  by

$$f_j(x) = (L_j F_j)(x) = \frac{1}{2\pi} \int_{\mathbb{R}} F_j(t) \exp(it \cdot x) \rho_j(t) dt$$
(3.1)

for the functions  $F_j$  satisfying

$$\frac{1}{2\pi} \int_{\mathbb{R}} |F_j(t)|^2 \rho_j(t) dt < \infty, \tag{3.2}$$

respectively. Then, for the reproducing kernel Hilbert spaces  $H_{K_j}$  admitting the kernels  $K_j$ , we have the isometric identities:

$$\|f_j\|_{H_{K_j}}^2 = \frac{1}{2\pi} \int_{\mathbb{R}} |F_j(t)|^2 \rho_j(t) dt, \qquad (3.3)$$

respectively. Now, we shall consider the non-linear operator  $\varphi_{f_1,f_2}$ , for  $f_j \in H_{K_j}$  (j = 1,2)

$$\varphi(f_1, f_2)(x) = (f_1(x) + \overline{f_1(x)})(f_2(x) + \overline{f_2(x)}) 
= f_1(x)f_2(x) + f_1(x)\overline{f_2(x)} + \overline{f_1(x)}f_2(x) + \overline{f_1(x)}f_2(x).$$
(3.4)

Then, we obtain the identity

$$\varphi(f_1, f_2)(x) = \frac{1}{(2\pi)^2} \int_{\mathbb{R}} \exp(ix \cdot t) ((F_1\rho_1) *_1 (F_2\rho_2) + (F_1\rho_1) *_2 (F_2\rho_2) + (F_1\rho_1) *_3 (F_2\rho_2) + (F_1\rho_1) *_4 (F_2\rho_2))(t) dt.$$
(3.5)

Following the operator  $\varphi(f_1, f_2)$ , we shall consider the identity

$$\mathbf{K}(x,y) := K_1(x,y)K_2(x,y) + K_1(x,y)\overline{K_2(x,y)} + \overline{K_1(x,y)}K_2(x,y) + \overline{K_1(x,y)}K_2(x,y)$$
$$= \frac{1}{(2\pi)^2} \int_{\mathbb{R}} \exp(i(x-y)\cdot t) \cdot \Omega(t;\rho_1,\rho_2) dt$$

for

$$\Omega(t;\rho_1,\rho_2) = (\rho_1 *_1 \rho_2)(t) + (\rho_1 *_2 \rho_2)(t) + (\rho_1 *_3 \rho_2)(t) + (\rho_1 *_4 \rho_2)(t)$$

Then, by the structure of the reproducing kernel Hilbert spaces of sum and product, we see that the image of the nonlinear operator  $\varphi(f_1, f_2)$  belongs to the reproducing

kernel Hilbert space  $H_{\mathbf{K}}$  with the kernel  $\mathbf{K}(x, y)$  and, furthermore, we obtain the inequality

$$\|\varphi(f_1, f_2)\|_{H_{\mathbf{K}}}^2 \leqslant 4 \|f_1\|_{H_{K_1}}^2 \|f_2\|_{H_{K_2}}^2.$$
(3.6)

Meanwhile, note that the reproducing kernel Hilbert space  $H_{\mathbf{K}}$  itself is realized explicitly as we see from the representation of  $\mathbf{K}(x, y)$  in terms of the Fourier integral: Any function  $g \in H_{\mathbf{K}}$  is represented by the integral

$$g(x) = \frac{1}{(2\pi)^2} \int_{\mathbb{R}} G(t) \exp(ix \cdot t) \Omega(t; \rho_1, \rho_2) dt$$
(3.7)

for a function G satisfying

$$\frac{1}{(2\pi)^2} \int_{\mathbb{R}} |G(t)|^2 \Omega(t;\rho_1,\rho_2) dt < \infty,$$
(3.8)

and we obtain the isometric identity

$$\|g\|_{H_{\mathbf{K}}}^{2} = \frac{1}{(2\pi)^{2}} \int_{\mathbb{R}} |G(t)|^{2} \Omega(t;\rho_{1},\rho_{2}) dt.$$
(3.9)

Therefore we obtain in the t space the desired convolution inequality:

$$\int_{\mathbb{R}} \frac{1}{\Omega(t;\rho_{1},\rho_{2})} |((F_{1}\rho_{1})*_{1}(F_{2}\rho_{2}) + (F_{1}\rho_{1})*_{2}(F_{2}\rho_{2}) + (F_{1}\rho_{1})*_{3}(F_{2}\rho_{2}) + (F_{1}\rho_{1})*_{4}(F_{2}\rho_{2}))(t)|^{2} dt$$

$$\leq 4 \int_{\mathbb{R}} |F_{1}(t)|^{2} \rho_{1}(t) dt \cdot \int_{\mathbb{R}} |F_{2}(t)|^{2} \rho_{2}(t) dt.$$
(3.10)

This result for the usual convolution was expanded in various directions with applications to inverse problems and partial differential equations through  $L_p$  (p > 1) versions and converse inequalities. See, for example, [12, 13, 14, 19, 20, 21, 27, 28].

In particular, for each term we obtain the following norm inequalities:

COROLLARY 3.1. For the 4 convolutions \* we have the norm inequalities:

$$\int_{\mathbb{R}} \frac{1}{(\rho_1 * \rho_2)(t)} \left\{ |((F_1 \rho_1) * (F_2 \rho_2))(t)|^2 \right\} dt$$
  
$$\leq \int_{\mathbb{R}} |F_1(t)|^2 \rho_1(t) dt \cdot \int_{\mathbb{R}} |F_2(t)|^2 \rho_2(t) dt.$$

By a similar method, we can obtain modified versions. For example, by considering the reproducing kernel

$$|K_1(x,y) + K_2(x,y)|^2 = K_1(x,y)\overline{K_1(x,y)} + K_1(x,y)\overline{K_2(x,y)} + \overline{K_1(x,y)}K_2(x,y) + K_2(x,y)\overline{K_2(x,y)}$$

and the related operator

$$\psi(f_1, f_2)(x) = |f_1(x) + f_2(x)|^2$$
  
=  $f_1(x)\overline{f_1(x)} + f_1(x)\overline{f_2(x)} + \overline{f_1(x)}f_2(x) + f_2(x)\overline{f_2(x)}$ 

we obtain the following corresponding norm inequalities.

COROLLARY 3.2. Within the just mentioned framework, we have the norm inequalities:

$$|||f_1+f_2|^2||^2_{H_{|K_1+K_2|^2}} \leq (||f_1||^2_{K_1}+||f_2||^2_{K_2})^2$$

and

$$\int_{\mathbb{R}} \frac{\left| ((F_{1}\rho_{1}) *_{2}(F_{1}\rho_{1}) + (F_{1}\rho_{1}) *_{2}(F_{2}\rho_{2}) + (F_{2}\rho_{2}) *_{2}(F_{1}\rho_{1}) + (F_{2}\rho_{2}) *_{2}(F_{2}\rho_{2}))(t) \right|^{2}}{(\rho_{1} *_{2}\rho_{1} + \rho_{1} *_{2}\rho_{2} + \rho_{2} *_{2}\rho_{1} + \rho_{2} *_{2}\rho_{2})(t)} dt \\ \leqslant \left( \int_{\mathbb{R}} |F_{1}(t)|^{2}\rho_{1}(t) dt + \int_{\mathbb{R}} |F_{2}(t)|^{2}\rho_{2}(t) dt \right)^{2}.$$
(3.11)

# 4. Inequalities and equality problems derived by the theory of reproducing kernels

We have just derived many and entirely new inequalities by applying the theory of reproducing kernels. In part, this exemplifies the power of reproducing kernels theory. Within this scope, for typical examples, we would like to refer to [29]. Furthermore, complete characterizations of the situations where the corresponding equalities are attained (in the above inequalities) are – in general – very difficult problems. See e.g. the deep theory of A. Yamada ([33]) in view of this. Despite such difficulties, significant steps in this way were given in the informal communication and the manuscript [32] where N.D.V. Nhan and D.T. Duc were able to derive generalizations and many concrete applications to the boundedness of various integral transforms and the estimates of the solutions of integral equations that solved the consequent equality problems within the  $L_p$  framework. However, our results gave basic contributions to their paper already by creating entirely new type inequalities.

It is also worth mentioning that all the inequalities in the present paper are the best possible within our framework. This is simply because we can recognize cases where the equality takes place. For example, in (3.6) and Corollary 3.2, for the related reproducing kernels, the equalities hold, as we see from the theory of reproducing kernels.

### 5. Basic application of Theorem 1.1

Theorem 1.1 gives the basic fundamental theory for the corresponding induced convolution integral equations. We would like to show this with the concrete example results whose proof is not simple.

In order to state the example, we shall first fix some notation. In coherence with above, for non-negative and integrable functions  $\rho_j$  on  $\mathbb{R}$ , j = 1,2,3, we say that  $F_j \in \mathscr{F}(\rho_j)$  if

$$\int \frac{|F_j(t)|^2}{\rho_j(t)} dt < \infty$$

on the support of  $\rho_i$ , and  $F_i = 0$  in the outside of the support of  $\rho_i$ .

For the space  $\mathscr{F}(\rho_1)$ , we will impose additional assumptions for the natural requests of our method. We set

$$\Omega(t;\rho) = \rho_1 * (2\pi + \rho_2) + \int_{\mathbb{R}} \rho_1(\xi) \rho_3(\xi + t) d\xi,$$

for the usual convolution \*.

We assume that  $\mathscr{F}(\rho_1)$  is the real-valued function space and the support of  $\rho_1$  is [a,b)  $(-\infty < a < b \leq +\infty)$  and on this interval,  $\rho_1$  is a positive continuous function.

For any fixed  $F_j \in \mathscr{F}(\rho_j)$ , j = 2,3 (so that  $F_2 \pm F_3$  are not zero identically), there exists a uniquely determined solution  $F_1$  (satisfying  $F_1 \in \mathscr{F}(\rho_1)$ ) of the equation

$$2\pi\alpha F_1(t) + \int_{\mathbb{R}} F_1(\xi) F_2(t-\xi) d\xi + \int_{\mathbb{R}} F_1(\xi) F_3(t+\xi) d\xi = \widetilde{G}(t), \qquad (5.1)$$

for any function  $\widetilde{G}$  satisfying

$$\int_{\mathbb{R}} |\widetilde{G}(\tau)|^2 \Omega(\tau; \rho)^{-1} d\tau < \infty,$$

in the sense of the Moore-Penrose generalized inverse (cf. [30]).

The first step to deduce this example is to establish some bounded linear operator from a certain reproducing kernel Hilbert space into some Hilbert space. This is derived from the related convolution inequality. Theorem 1.1 will give the basic theory in the related convolution integral equation with the four convolution types.

Meanwhile, when we identify what is possible to obtain with the classical methods by using Fredholm and Wiener-Hopf techniques, we realize the power of the just exemplified situation (see, for example, [31]).

### Acknowledgement

The authors are thankful to the referee for the constructive comments and suggestions which gave rise to the two last sections.

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