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The Hausdorff–Young Inequality for n-dimensional Hermite Expansions

La desigualdad de Hausdorff-Young para las expansiones de Hermite *n*-dimensionales

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Abstract

We discuss a sharpened Hausdorff–Young inequality for n-dimensional Hermite expansions. **Keywords**. Hausdorff–Young inequality, *n*-dimensional Hermite expansions.

Resumen

Consideramos una desigualdad de Hausdorff-Young refinada para expansiones de Hermite n-dimensionales.

Palabras clave. Desigualdad de Hausdorff-Young, expansiones de Hermite n-dimensionales.

1. Introduction. This note concerns the sharpened Hausdorff–Young inequality in the context of n-dimensional Hermite expansions. The corresponding 1–dimensional result was considered in [4].

The Hermite functions constitute an ONS in \mathbb{R} with respect to the Lebesgue measure there, and are defined as follows [5, 12, 14]. Szegö introduced the Hermite polynomials, $H_m(x)$, in Chapter V of [12]. Earlier, Hille had also considered the Hermite polynomials, and proved some remarkable formulas and estimates [5, 14]. In particular, Hille considered the generating formula

$$\sum_{m=0}^{\infty} H_m(x) \frac{u^m}{m!} = e^{2xu - u^2},$$

and defined the Hermite functions $\mathcal{H}_m(x), m \ge 0$, by

$$\mathcal{H}_m(x) = \frac{1}{(m!)^{1/2}} \frac{1}{2^{m/2}} H_m(x) e^{-x^2/2}, \quad x \in \mathbb{R}.$$

The *n*-dimensional Hermite functions are obtained as products of the 1-dimensional Hermite functions [10, 14], and constitute an ONS in \mathbb{R}^n with respect to the Lebesgue measure there. To the point, given $x = (x_1, \dots, x_n)$ in \mathbb{R}^n and an *n*-tuple of nonnegative integers $m = (m_1, \dots, m_n)$, let the Hermite functions $\mathcal{H}_m(x)$ be given by

$$\mathcal{H}_m(x) = \mathcal{H}_{m_1}(x_1) \cdots \mathcal{H}_{m_n}(x_n) \,.$$

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Now, for a function f(x) defined on \mathbb{R}^n , the Hermite expansion of f is given by

$$f(x) \sim \sum_{m} C_m \mathcal{H}_m(x), \quad x \in \mathbb{R}^n,$$

where the Hermite coefficients of f(x), C_m , are defined by

$$C_m = \int_{\mathbb{R}^n} f(x) \mathcal{H}_m(x) \, dx \,. \tag{1.1}$$

In order to verify that the *n*-dimensional Hermite functions are an ONS, it suffices to show that if all the Hermite coefficients of an $L^2(\mathbb{R}^n)$ function $f(x) \sim \sum_m C_m \mathcal{H}_m(x)$ vanish, then f(x) = 0 a.e. with respect to the Lebesgue measure on \mathbb{R}^n . For simplicity we assume that n = 2, and let $f(x_1, x_2)$ be such that $C_m = 0$ for all $m = (m_1, m_2)$ with $m_1, m_2 = 0, 1, 2, ...$

Let then

$$\varphi_{m_2}(x_1) = \int_{\mathbb{R}} f(x_1, x_2) \mathcal{H}_{m_2}(x_2) dx_2, \quad x_1 \in \mathbb{R}, m_2 = 0, 1, 2, \dots$$

and observe that all the Hermite coefficients C'_{m_1} of φ_{m_2} vanish. Indeed, with $m = (m_1, m_2)$,

$$C'_{m_1} = \int_{\mathbb{R}} \varphi_{m_2}(x_1) \mathcal{H}_{m_1}(x_1) dx_1$$

=
$$\int_{\mathbb{R}} \int_{\mathbb{R}} f(x_1, x_2) \mathcal{H}_{m_2}(x_2) dx_2 \mathcal{H}_{m_1}(x_1) dx_1 = C_m = 0.$$

Hence, by the completeness of the Hermite functions in \mathbb{R} , $\varphi_{m_2}(x_1)$ vanishes a.e. with respect to the Lebesgue measure on the line for each $m_2 = 0, 1, 2, \ldots$ Let E_{m_2} be the set of Lebesgue measure 0 in the line outside of which φ_{m_2} vanishes, and let $E = \bigcup_{m_2=0}^{\infty} E_{m_2}$; E is a set of Lebesgue measure 0 in \mathbb{R} .

Now, for each $x_1 \in \mathbb{R} \setminus E$, we have

$$\int_{\mathbb{R}} f(x_1, x_2) \mathcal{H}_{m_2}(x_2) \, dx_2 = 0 \,, \quad m_2 = 0, 1, 2, \dots,$$

and by the completeness of the Hermite expansion in \mathbb{R} , $f(x_1, x_2) = 0$ a.e. x_2 in \mathbb{R} whenever $x_1 \in \mathbb{R} \setminus E$. Then, by Tonelli's theorem, on account of the above observations it follows that

$$\int_{\mathbb{R}^2} |f(x)|^2 dx = \int_{\mathbb{R}} \int_E |f(x_1, x_2)|^2 dx_1 dx_2 + \int_{\mathbb{R} \setminus E} \int_{\mathbb{R}} |f(x_1, x_2)|^2 dx_2 dx_1 = 0,$$

and so, $f(x_1, x_2) = 0$ a.e. on \mathbb{R}^2 .

Thus, in particular, the *n*-dimensional Hermite expansions satisfy the Parseval–Plancherel formula in \mathbb{R}^n ,

$$\int_{\mathbb{R}^n} |f(x)|^2 dx = \sum_m |C_m|^2,$$

and, in order to discuss the Hausdorff-Young inequality, we introduce some preliminary material concerning Lebesgue, Lorentz and Orlicz spaces.

2. Preliminaries. Given a function f defined on \mathbb{R}^n , with ν the Lebesgue measure on R^n , let $m(f, \lambda)$ denote the *distribution function* of f,

$$m(f,\lambda) = \nu(\{x \in \mathbb{R}^n : |f(x)| > \lambda\}), \quad \lambda > 0.$$

 $m(f, \lambda)$ is nonincreasing and right continuous, and the *nonincreasing rearrangement* f^* of f defined for t > 0 by

$$f^*(t) = \inf\{\lambda : m(f, \lambda) \le t\}, \quad \inf \emptyset = 0,$$

is informally its inverse (this statement is made precise in [9, p. 43]). f^* is nonincreasing and right continuous and, at its points of continuity t, $f^*(t) = \lambda$ is equivalent to $m(f, \lambda) = t$.

The Lorentz space $L^{p,q}(\mathbb{R}^n) = L(p,q), 0 , consists of those measurable functions f with finite quasinorm <math>||f||_{p,q}$ given by

$$||f||_{p,q} = \left(\frac{q}{p} \int_0^\infty \left(t^{1/p} f^*(t)\right)^q \frac{dt}{t}\right)^{1/q}, \quad 0 < q < \infty,$$

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and,

$$||f||_{p,\infty} = \sup_{t>0} (t^{1/p} f^*(t)) = \sup_{\lambda>0} \lambda m(f,\lambda)^{1/p}, \quad q = \infty.$$

The Lorentz spaces are monotone with respect to the second index, that is, if $0 < q < q_1 \le \infty$, then $L(p,q) \subset L(p,q_1)$, and

$$\|f\|_{p,q_1} \lesssim \|f\|_{p,q}, \tag{2.1}$$

with L(p,p) the Lebesgue space $L^p(\mathbb{R}^n)$, and $L(p,\infty)$ the space weak- $L^p(\mathbb{R}^n)$.

As for the Lorentz sequence spaces, given *n*-tuples of non-negative integers *m*, and a sequence $c = \{c_m\}$, let $\{c_k^*\}$ denote the sequence obtained by ordering $\{|c_m|\}$ in a nonincreasing fashion. The *Lorentz* sequence space $\ell(p,q)$, $1 \leq p < \infty$, $1 \leq q \leq \infty$, consists of those sequences $c = \{c_m\}$ with finite quasinorm $\|c\|_{\ell^{p,q}}$ given by

$$\|c\|_{\ell^{p,q}} = \left(\sum_{k=1}^{\infty} \left(k^{1/p} c_k^*\right)^q \frac{1}{k}\right)^{1/q}, \quad 1 \le q < \infty,$$

and, with μ the atomic measure concentrated on the lattice of *n*-tuples of nonnegative integer atoms *m* taking the value $\mu(m) = 1$ on each such atom,

$$\|c\|_{\ell^{p,\infty}} = \sup_{k \ge 1} k^{1/p} c_k^* = \sup_{\lambda > 0} \lambda \mu(\{m : |c_m| > \lambda\})^{1/p}, \quad q = \infty.$$
(2.2)

As for the Orlicz spaces, the letters A, B are reserved for *Young's functions*, i.e., for functions A(t) defined for $t \ge 0$ that are zero at zero, increasing, and convex, or, more generally, A(t)/t increasing to ∞ as $t \to \infty$. The *Orlicz space* $L^A(\mathbb{R}^n)$ consists of those measurable functions f (modulo equality a.e.) such that $\int_{\mathbb{R}^n} A(|f(x)|/M) dx < \infty$ for some M, normed by

$$||f||_A = \inf \left\{ \lambda > 0 : \int_{\mathbb{R}^n} A\left(\frac{|f(x)|}{\lambda}\right) dx \le 1 \right\}.$$

The Orlicz sequence space ℓ^A consists of those sequence $c = \{c_m\}$ such that for some M,

$$\sum_{m} A(|c_m|/M) < \infty$$

normed by

$$\|c\|_{\ell^A} = \inf\left\{\lambda > 0: \sum_m A\left(\frac{|c_m|}{\lambda}\right) \le 1\right\}.$$

Finally, an operator T of a class of functions f on \mathbb{R}^n into a linear class of functions is said to be *linear* provided that, if T is defined for f_0, f_1 , and $\lambda \in \mathbb{R}$, then T is defined for $f_0 + \lambda f_1$, and $T(f_0 + \lambda f_1)(x) = T(f_0)(x) + \lambda T(f_1)(x)$.

A linear operator T defined for $f \in L^A(\mathbb{R}^n)$ and taking values $T(f) = \{c_m\}$ in ℓ^B is said to be *bounded* if there is a constant K > 0 such that

$$\sum_{m} B\left(\frac{|c_m|}{K}\right) \le 1$$

, whenever

$$\int_{\mathbb{R}^n} A\bigl(|f(x)|\bigr)\,dx \leq 1.$$

A bounded operator T from ℓ^A to $L^B(\mathbb{R}^n)$ is defined similarly. In either case, the smallest K above is called the *norm* of T, is denoted by ||T||, and the operator is said to be of *type* (A, B). These operators satisfy $||T(f)||_{\ell^B} \leq ||f||_A$, and $||T(\{c_m\})||_B \leq ||\{c_m\}||_{\ell^A}$, respectively. When $A(t) = t^p$ and $B(t) = t^q$, we say that T is of *type* (p, q). If the mapping T is from an $L^p(\mathbb{R}^n)$ space into an $L^q(\mathbb{R}^n)$, or a sequence space $\ell(q, \infty)$, the mapping is said to be of *weak-type* (p, q). Similarly for mappings from ℓ^p into weak- $L^q(\mathbb{R}^n)$ spaces.

For further consideration of the Lorentz and Orlicz spaces the reader may consult [1, 6, 8, 9].

3. The Hausdorff–Young Inequality. The sharpened Hausdorff–Young inequality for n = 1 proved in [4, Theorem 4.1] rests on a remarkable estimate for the Hermite functions established by Hille [5, p. 436], [12, p. 240], to wit,

$$\mathcal{H}_m(x) \Big| \lesssim m^{-1/12}. \tag{3.1}$$

Hille notes that (3.1) is the best possible estimate, but that in applications he will only use the weaker formula $|\mathcal{H}_m(x)| \leq 1$. On the other hand, as in [4], we will use (3.1) to obtain a sharperned Hausdorff–Young inequality for Hermite expansions on \mathbb{R}^n . We refer to these estimates as sharpened because they are of type (p, q) with q < p'.

We then have,

Theorem 3.1. Let $f(x) \sim \sum_m C_m \mathcal{H}_m(x)$ denote the expansion of a function f defined on \mathbb{R}^n in a Hermite series, and let T be the mapping that assigns to f its sequence of Hermite coefficients $\{C_m\}$. Then, T maps the Lorentz space L(p, s) continuously into the Lorentz sequence space $\ell(q, s), 1 \leq s \leq \infty$, provided that p, q verify

$$1 , and, $\left(1 - \frac{1}{6n}\right)\frac{1}{p} + \frac{1}{q} = 1 - \frac{1}{12n}$. (3.2)$$

In particular,

$$\|T(f)\|_{\ell^q} = \|\{C_m\}\|_{\ell^q} \lesssim_p \|f\|_p, \tag{3.3}$$

and T is of type (p, q) whenever (3.2) holds.

Moreover, if A, B are Young's functions such that $\int_0^t B(s)/s^{12n} ds/s \leq B(t)/t^{12n}$ and $B(t)/t^2$ increases, T is of type (A, B), provided that A, B verify

$$B^{-1}(t) = t^{\left((12n-1)/12\,n\right)} A^{-1}\left(t^{\left((1-6n)/6\,n\right)}\right), \quad t > 0.$$
(3.4)

Proof: For simplicity, since no new ideas are required for general n, we will carry out the proof for n = 2. Let $f(x) \sim \sum_{m} C_m \mathcal{H}_m(x)$ denote the Hermite expansion of f in a Hermite series, where the $\{C_m\}$ are defined as in (1.1) above.

Note that since $\mathcal{H}_0(t) = 1$, it follows that if $m_0 = (0,0)$, then $|C_{m_0}| \leq ||f||_1$, and also that

$$|C_m| \lesssim ||f||_1 m_1^{-1/12}, \quad m = (m_1, 0), m_1 \ge 1,$$
(3.5)

and,

$$|C_m| \lesssim ||f||_1 m_2^{-1/12}, \quad m = (0, m_2), m_2 \ge 1.$$
 (3.6)

Also, for $m = (m_1, m_2)$ with $m_1 \cdot m_2 \neq 0$, we have

$$|C_m| \lesssim ||f||_1 (m_1 m_2)^{-1/12}, \quad m = (m_1, m_2), m_1 \cdot m_2 \neq 0.$$
 (3.7)

Let μ denote the atomic measure concentrated on the lattice of 2-tuples of integer atoms $m = (m_1, m_2)$ with $m_1, m_2 = 0, 1, 2, \ldots$, taking the value $\mu(m) = 1$ on each such atom.

Given $\lambda > 0$, let $\mathcal{I}_{\lambda} = \{m : |C_m| > \lambda\}$. Now, if $m = (m_1, m_2)$ is in \mathcal{I}_{λ} and $m_1 \cdot m_2 \neq 0$, by (3.7) we have

$$\lambda < |C_m| \lesssim ||f||_1 (m_1 m_2)^{-\frac{1}{12}},$$

and, consequently,

$$m_1 m_2 \le \left(\|f\|_1 / \lambda \right)^{12}$$

which, since $m_1, m_2 \ge 1$ implies that

$$m_1 \lesssim \left(\|f\|_1 / \lambda \right)^{12}, \quad m_2 \lesssim \left(\|f\|_1 / \lambda \right)^{12}.$$

Hence,

$$\mu(\{m = (m_1, m_2) \in \mathcal{I}_{\lambda} : m_1 \cdot m_2 \neq 0\}) \\ \lesssim \left(\|f\|_1 / \lambda\right)^{12} \left(\|f\|_1 / \lambda\right)^{12} = \left(\|f\|_1 / \lambda\right)^{24}.$$
(3.8)

Also, since from (3.5) and (3.6) above

$$|C_m| \lesssim ||f||_1 m_1^{-1/12} \lesssim ||f||_1 m_1^{-1/24}, \quad m = (m_1, 0)$$

and

$$|C_m| \lesssim ||f||_1 m_2^{-1/12} \lesssim ||f||_1 m_2^{-1/24}, \quad m = 0, (m_2)$$

it follows that

$$\mu(\{m = (m_1, m_2) \in \mathcal{I}_{\lambda} : m_1 = 0 \text{ or } m_2 = 0\}) \lesssim \left(\|f\|_1 / \lambda\right)^{24}$$

which combined with (3.8) above yields

$$\lambda^{24} \mu(\{m = (m_1, m_2), (m_1, m_2) \neq (0, 0) : |C_m| > \lambda\}) \lesssim ||f||_1^{24}.$$
(3.9)

Now, if $m_0 = (0,0) \in \mathcal{I}_{\lambda}$, since as observed above $|C_{m_0}| \le ||f||_1$, it follows that $\lambda < |C_{m_0}| \le ||f||_1$, and so

$$\lambda^{24}\,\mu(m_0) = \lambda^{24} \le \|f\|_1^{24}\,,$$

which combined with (3.9) above gives that

$$\lambda^{24} \mu (\mathcal{I}_{\lambda}) \lesssim \|f\|_1^{24}.$$

Therefore, by (2.2), it follows that

$$\|\{C_m\}\|_{\ell^{24,\infty}} = \sup_{\lambda>0} \lambda \,\mu\big(\big\{m: |C_m| > \lambda\big\}\big)^{1/24} \lesssim \|f\|_1\,,\tag{3.10}$$

and T is continuous from $L^1(\mathbb{R}^2)$ into the sequence space $\ell(24,\infty)$.

Also, T is of type (2.2) as established by the Parseval–Plancherel formula, and, in particular,

$$\|\{C_m\}\|_{\ell^2} = \left(\sum_m |C_m|^2\right)^{1/2} \lesssim \|f\|_2.$$
(3.11)

We are, therefore, in the appropriate framework to interpolate for the Orlicz spaces. We remind the reader the underlying principle to obtain these interpolation results [13]. If a linear mapping T is of type, or weak-type, or mixed types, (p_0, q_0) and (p_1, q_1) , with $p_0 \neq p_1$, and the equation of the straight line passing through the points $(1/p_0, 1/q_0)$, $(1/p_1, 1/q_1)$ is given by $y = \varepsilon x + \gamma$, then, under appropriate growth conditions on the Young's functions A, B, the mapping T is of type (A, B) provided that

$$B^{-1}(t) = t^{\gamma} A^{-1}(t^{\varepsilon})$$

In our case T is of weak-type (1, 24) and of type (2, 2), and the equation of the line passing through the points (1, 1/24) and (1/2, 1/2) is given by

$$y = -\frac{11}{12} \, x + \frac{23}{24} \, .$$

Hence, by [12, Theorem 2.8, p. 184], T is of type (A, B) provided that

$$B^{-1}(t) = t^{23/24} A^{-1}(t^{-11/12}), \quad t > 0,$$
(3.12)

which is precisely (3.4) for n = 2.

Furthermore, since the Lorentz norms are monotone with respect to the second index, from (2.1) it follows that

$$\|\{C_n\}\|_{\ell^{2,\infty}} \lesssim \|\{C_n\}\|_{\ell^2} \lesssim \|f\|_2 \lesssim \|f\|_{2,1},$$

and, thus, together with (3.10) we are in the right framework to interpolate for the Lorentz spaces, and so, by [3, Corollary to Theorem 10, p. 293] it follows that T maps the Lorentz space L(p, s) continuously into the Lorentz sequence space $\ell(q, s)$, $1 \le s \le \infty$, where, for $0 < \theta < 1$,

$$\frac{1}{p} = \theta + \frac{1-\theta}{2}, \qquad \frac{1}{q} = \frac{\theta}{24} + \frac{1-\theta}{2}$$

Now, replacing θ above by its value,

$$\theta = 2\left(1 - \frac{1}{p}\right),\,$$

gives

$$\frac{11}{12}\frac{1}{p} + \frac{1}{q} = \frac{23}{24}\,,$$

which is (3.2) for n = 2. And so, for these values of p, q we have,

$$\|\{C_n\}\|_{\ell^{q,s}} \lesssim_{n,s} \|f\|_{p,s}, \quad 1 \le s \le \infty.$$
(3.13)

Moreover, on account of the monotonicity of the Lorentz norms with respect to the second index, since for p, q verifying (3.2) we have p < 2 < q, setting s = q in (3.13 3.14), it follows that

$$\|\{C_n\}\|_{\ell^q} \lesssim \|\{C_n\}\|_{\ell^{q,q}} \lesssim_p \|f\|_{p,q} \lesssim_p \|f\|_{p,p} \lesssim_p \|f\|_p,$$

and T is of type (p, q). This conclusion also follows letting $A(t) = t^p$ in (3.12) above. This proves (3.3), and we have finished.

A companion result to the Hausdorff–Young inequality addresses under what conditions $\{c_m\}$ is the sequence of Fourier coefficients of a function f in the Hausdorff–Young range [2], [15, Vol.2, Theorem 2.3, p,101]. For the Hermite expansions in \mathbb{R} , this is done in [4, Theorem 4.2].

In our context, for the Hermite expansions in n dimensions we have,

Theorem 3.2. Suppose that *p*, *q* verify,

$$\frac{12n}{12n-1}
(3.14)$$

Then, given $\{c_m\}$ in the Lorentz sequence space $\ell(p, s)$, there is f in the Lorentz space L(q, s), $1 \le s \le \infty$, such that $f(x) \sim \sum_m c_m \mathcal{H}_m(x)$, and

$$\|f\|_{q,s} \lesssim_{n,s} \|\{c_n\}\|_{\ell^{p,s}}.$$
(3.15)

In particular, if τ denotes the mapping that assigns f to the sequence $\{c_m\}$, τ is of type (p,q) whenever (3.14) holds.

Moreover, if A, B are Young's functions such that $B(t)/t^2$ increases, and for some r > 2, $B(t)/t^r$ decreases and $\int_t^\infty B(s)/s^r ds/s \leq B(t)/t^r$, then τ is of type (A, B), provided that A, B verify

$$B^{-1}(t) = t^{1/2\left((1-12n)/(1-6n)\right)} A^{-1}(t^{-\left(6n/(1-6n)\right)}), \quad t > 0.$$
(3.16)

Proof: For simplicity we argue the case n = 2 as no new ideas are required for general n. Let $b(x) = \{\mathcal{H}_m(x)\}$. Then, as it was shown in the argument leading to (3.10), b(x) is in the Lorentz sequence space $\ell(24, \infty)$, uniformly in x. Therefore, for a sequence $\{c_m\}$ in its conjugate Lorentz sequence space, $\ell(24/23, 1)$, it follows that

$$\left|\sum_{m} c_m \mathcal{H}_m(x)\right| \lesssim \|\{c_m\}\|_{\ell^{24/23,1}}, \quad \text{uniformly in } x \in \mathbb{R}^2.$$

Hence, if $f(x) \sim \sum_m c_m \mathcal{H}_m(x)$, then $f \in L^{\infty}(\mathbb{R}^2)$, and

$$||f||_{\infty,\infty} = ||f||_{\infty} \lesssim ||\{c_m\}||_{\ell^{14/23,1}}$$

And, since by the Parseval–Plancherel formula τ is of type (2,2) and we have $||f||_{2,\infty} \leq ||f||_2 \leq ||\{c_m\}||_2 \leq ||\{c_m\}||_{\ell^{2,1}}$, interpolating, by [3, Corollary to Theorem 10, p. 293] it follows that τ maps the Lorentz sequence space $\ell(p,s)$ continuously into the Lorentz space L(q,s), $1 \leq s \leq \infty$, where, $24/23 , and for <math>0 < \theta < 1$,

$$\frac{1}{p} = \frac{23}{24}\theta + \frac{1-\theta}{2}, \quad \frac{1}{q} = \frac{1-\theta}{2}.$$

Now, eliminating θ in the above relations gives (3.14) for n = 2, and, provided that (3.14) holds, we get that

$$||f||_{p,s} \lesssim_{n,s} ||\{c_n\}||_{\ell^{q,s}}, \quad 1 \le s \le \infty.$$

And, since p < q, setting s = q in (3.15) gives that τ is of type (p, q), provided that (3.14) holds.

The result for the Orlicz spaces follows now by interpolation. In our case the equation of the line that passes through (23/24, 0) and (1/2, 1/2) is given by

$$y = -\frac{12}{11}x + \frac{23}{22}$$

and, consequently, by [12, Theorem 2.8, p. 184], T is of type (A, B) provided that

$$B^{-1}(t) = t^{23/22} A^{-1}(t^{-12/11}), \quad t > 0,$$

which is (3.16) for n = 2, and the proof is finished.

The reader will observe that as $n \to \infty$, the expressions (3.2) and (3.4) above relating p, q become 1/p + 1/q = 1, which is precisely the Haussdorf–Young range in the case of Fourier expansions. And, naturally, the expressions (3.4) and (3.15) above approach the formula $B^{-1}(t) = t A^{-1}(1/t)$, which is the condition for the Hausdorff–Young inequality to hold in the case of the Fourier transform [7].

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