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WEIGHTED IMBEDDING THEOREMS FOR ANISOTROPIC BANACH-VALUED SOBOLEV SPACES

Abstract

In this paper two-weighted L_p - estimate for singular integrals operator is obtained. On that ground weighted imbedding theorems on the anisotropic Banach-valued Sobolev spaces $W_{p,\omega}^l(R^n; B)$ are proved.

Let N be a set of natural numbers, $N_0 = N \cup \{0\}$, $n \in N$, $R_0^n = R^n \setminus \{0\}$, e^i be the base vector of standard basis in R^n , $x = (x_1, \dots, x_n) = \sum_1^n x_i e_i$, $y \in R^n$, $(x, y) = \sum_1^n x_i \cdot y_i$, $|x| = (x, x)^{1/2}$.

By $\alpha = (\alpha_1, \dots, \alpha_n)$, $k = (k_1, \dots, k_n)$ let's denote the multi-index with integer non-negative components $|\alpha| = \sum_1^n \alpha_i$, $(\alpha, k) = \sum_1^n \alpha_i \cdot k_i$.

Let B be a Banach space, the norm of element $a \in B$ let's denote by $\|a\|_B$. If $\Omega \subset R^n$ is a Borel set then we denote Lebesgue measure of the set Ω by $|\Omega|$ and by χ_Ω a characteristic function of the set Ω .

We'll say that the Banach space B is ζ -convex (or convex by Burkholder [6]); if symmetric function $\zeta(a, b)$ on $B \times B$ exists, convex by every variable and satisfying the conditions:

$$\zeta(0,0) > 0, \zeta(a,b) \leq \|a+b\|_B \text{ for } \|a\|_B = \|b\|_B = 1.$$

Let ω be a positive, measurable function given in R^n and $1 \leq p \leq \infty$.

By $L_{p,\omega}(R^n, B)$ we'll denote the space of strongly measurable on R^n B -valued functions $f(x)$ for which the next norm is finite

$$\|f\|_{L_{p,\omega}(R^n, B)} = \left(\int_{R^n} \|f(x)\|_B^p \omega(x) dx \right)^{1/p},$$

(when $p = \infty$ the usual modification is supposed).

Let the vector $a = (a_1, \dots, a_n)$, $a_i > 0$ ($i = 1, \dots, n$) be given, and the function $\rho(x)$ is a positive solution of the equation

$$\sum_{i=1}^n x_i^2 \rho^{-2\alpha_i} = 1.$$

Let $K : R^n \setminus \{0\} \rightarrow R$ be an anisotropic singular kernel, satisfying the conditions:

- 1) $K(t^\alpha x) \equiv K(t^{\alpha_1} x_1, \dots, t^{\alpha_n} x_n) = t^{-|\alpha|} K(x)$ for any $t > 0$, $x \in R^n \setminus \{0\}$;
- 2) $\int_S K(x) \sum_{i=1}^n a_i x_i^2 d\sigma(x) = 0$;

3) $\int_0^1 \omega_K(t) \frac{dt}{t} < \infty$, where

$$\omega_K(t) = \sup \{ \|K(x) - K(y)\| : x, y \in S, |x - y| \leq t \},$$

S is a unique sphere in R^n , $d\sigma$ is a surface-measure on it.

Let $\varepsilon > 0$ be some number. Let's suppose for the vector-function $f : R^n \rightarrow B$

$$T_\varepsilon f(x) = \int_{\rho(x-y) > \varepsilon} K(x-y) f(y) dy,$$

where the integral is understood in the sense of Bochner-Lebesgue.

Let's consider the anisotropic singular integral operator

$$Tf(x) = \int_{R^n} K(x-y) f(y) dy := \lim_{\varepsilon \rightarrow 0^+} T_\varepsilon f(x). \tag{1}$$

In future we'll say that a pair of weights $(\omega, \omega_1) \in \tilde{S}_{p,q,\alpha}(Q)$, [5], if

$$\begin{aligned} \sup_{t>0} \left(\int_t^\infty \omega_1(\tau) \tau^{(\alpha-Q)q+Q-1} d\tau \right)^{p/q} \left(\int_0^t \omega(\tau)^{1-p'} \tau^{Q-1} d\tau \right)^{p-1} < \infty, \\ \sup_{t>0} \left(\int_0^t \omega_1(\tau) \tau^{Q-1} d\tau \right)^{p/q} \left(\int_t^\infty \omega(\tau)^{1-p'} \tau^{(\alpha-Q)q+Q-1} d\tau \right)^{p-1} < \infty, \end{aligned}$$

where $1 < p \leq q < \infty$, $0 < \alpha < Q$.

Theorem 1. Let B be a ζ -convex Banach lattice, $f \in L_{p,\omega(\rho(x))}(R^n; B)$ $1 < p < \infty$, the kernel $K(x)$ satisfy the conditions 1)-3) and $\omega(t), \omega_1(t)$ be positive functions on $(0, \infty)$.

If

$$\sup_{t < \tau \leq 2t} \omega_1(\tau) \leq C \inf_{t < \tau \leq 2t} \omega(\tau)$$

and $(\omega, \omega_1) \in \tilde{S}_{p,p,0}(Q)$, then the singular integral (1) exists almost at all $x \in R^n$ by norm B and it holds the inequality

$$\int_{R^n} \|Tf(x)\|_B^p \omega_1(\rho(x)) dx \leq C \int_{R^n} \|f(x)\|_B^p \omega(\rho(x)) dx,$$

where the constant C doesn't depend on f .

Proof. Applying the Minkowski inequality we'll get

$$\begin{aligned} \left(\int_{R^n} \|Tf(x)\|_B^p \omega_1(\rho(x)) dx \right)^{1/p} &= \left(\sum_{k \in Z_{2^k < \rho(x) < 2^{k+1}}} \|Tf(x)\|_B^p \omega_1(\rho(x)) dx \right)^{1/p} \leq \\ &\leq \left(\sum_{k \in Z_{2^k < \rho(x) \leq 2^{k+1}}} \|T(f\chi_{\{\rho(y) \leq 2^{k-1}\}})(x)\|_B^p \omega_1(\rho(x)) dx \right)^{1/p} + \\ &+ \left(\sum_{k \in Z_{2^k < \rho(x) \leq 2^{k+1}}} \|T(f\chi_{\{\rho(y) > 2^{k+1}\}})(x)\|_B^p \omega_1(\rho(x)) dx \right)^{1/p} + \\ &+ \left(\sum_{k \in Z_{2^k < \rho(x) < 2^{k+1}}} \|T(f\chi_{\{\rho(y) > 2^{k+1}\}})(x)\|_B^p \omega_1(\rho(x)) dx \right)^{1/p} = B_1 + B_2 + B_3. \end{aligned}$$

Let's estimate B_1 .

When $2^k < \rho(x) \leq 2^{k+1}$, $\rho(y) \leq 2^{k+1}$ it holds

$$\rho(y) \leq \rho(x), \rho(x-y) \geq C \frac{1}{2} \rho(x).$$

By virtue of 3) $\omega_k(t) \rightarrow 0$, when $t \rightarrow 0$. That is why $K(x)$ is continuous on a unique sphere and by virtue of the condition 1) $K(x)$ is continuous on $R^n \setminus \{0\}$

$$\begin{aligned} B_1 &\leq C \left(\sum_k \int_{2^k \leq \rho(x) \leq 2^{k+1}} \omega_1(\rho(x)) \rho(x)^{-|a|p} \times \right. \\ &\quad \left. \int_{\rho(y) \leq \rho(x)} \|f(y)\|_B dy \right)^p dx \Big)^{1/p} = C \left(\int_{R^n} \omega_1(\rho(x)) \rho(x)^{-|a|p} \times \right. \\ &\quad \left. \times \left(\int_0^{\rho(x)} \tau^{|a|-1} \left(\int_S \|f(\delta_\tau \bar{y})\|_B d\sigma(\bar{y}) \right) d\tau \right)^p dx \right)^{1/p} = \\ &= C \left(\int_0^\infty \omega_1(t) t^{|a|-|a|p-1} \left(\int_0^t \tau^{|a|-1} \left(\int_S \|f(\delta_\tau \bar{y})\|_B d\sigma(\bar{y}) \right) d\tau \right)^p dt \right)^{1/p} \leq \\ &\leq C \left(\int_0^\infty \omega(t) t^{|a|-1} \left(\int_S \|f(\delta_\tau \bar{y})\|_B d\sigma(\bar{y}) \right)^p dt \right)^{1/p} \leq \\ &\leq C \left(\int_0^\infty \omega(t) t^{|a|-1} \left(\int_S \|f(\delta_\tau \bar{y})\|_B^p d\sigma(\bar{y}) \right) dt \right)^{1/p} = C \left(\int_{R^n} \|f(y)\|_B^p \omega(\rho(y)) dy \right)^{1/p}. \end{aligned}$$

Let's estimate B_3 .

When $2^k < \rho(x) \leq 2^{k+1}$, $\rho(y) \geq 2^{k+2}$ holds $\rho(x) \leq \rho(y)$, $\rho(x-y) \geq C \frac{1}{2} \rho(y)$.

Then

$$\begin{aligned} B_3 &\leq C \left(\sum_{k \in \mathbb{Z}, 2^k < \rho(x) \leq 2^{k+1}} \omega_1(\rho(x)) \left(\int_{\rho(y) \geq \rho(x)} \frac{\|f(y)\|_B}{\rho(y)^{|a|}} dy \right)^p dx \right)^{1/p} = \\ &= C \left(\int_{R^n} \omega_1(\rho(x)) \left(\int_{\rho(x)}^\infty \tau^{-1} \left(\int_S \|f(\delta_\tau y)\|_B d\sigma(\bar{y}) \right)^p d\tau \right) dx \right)^{1/p} = \\ &= C \left(\int_0^\infty \omega_1(t) t^{|a|-1} \left(\int_t^\infty \tau^{-1} \left(\int_S \|f(\delta_\tau \bar{y})\|_B d\sigma(\bar{y}) \right)^p d\tau \right) dt \right)^{1/p} \leq \\ &\leq C \left(\int_0^\infty \omega(t) t^{|a|-1} \left(\int_S \|f(\delta_\tau \bar{y})\|_B d\sigma(\bar{y}) \right)^p dt \right)^{1/p} \leq C \left(\int_{R^n} \|f(y)\|_B^p \omega(\rho(y)) dy \right)^{1/p}. \end{aligned}$$

Now let's estimate B_2 . Applying the theorem on L_p boundedness of B -valued anisotropic singular integral (1), ([4]), we'll get

$$\begin{aligned} B_2^p &\leq C \sum_{k \in \mathbb{Z}} \left(\sup_{2^{k-1} < \rho(x) \leq 2^{k+2}} \omega_1(\rho(x)) \right) \int_{R^n} \|T(f\chi_{\{2^{k-1} < \rho(y) \leq 2^{k+2}\}})(x)\|_B^p dx \leq \\ &\leq C \sum_{k \in \mathbb{Z}} \left(\sup_{2^{k-1} < \rho(x) \leq 2^{k+2}} \omega_1(\rho(x)) \right) \int_{\{2^{k-1} < \rho(x) \leq 2^{k+2}\}} \|f(x)\|_B^p dx \leq \\ &\leq C \sum_{k \in \mathbb{Z}} \int_{2^{k-1} < \rho(x) \leq 2^{k+2}} \|f(x)\|_B^p \omega(\rho(x)) dx \leq C \int_{R^n} \|f(x)\|_B^p \omega(\rho(x)) dx. \end{aligned}$$

The theorem is proved.

Let's suppose $B_j = \frac{\partial}{\partial x_j}$, $D^k = D_1^{k_1} \dots D_n^{k_n}$. Let $C_0^\infty(R^n)$ be totality of all numerical

infinitely differentiable finite in R^n functions. Let f and $D^k f$ are locally summable by Bochner functions on R^n . If for any function $\varphi \in C_0^\infty(R^n)$ the equality

$$\int_{R^n} \varphi(x) D^k f(x) dx = (-1)^{|k|} \int_{R^n} D^k \varphi(x) f(x) dx$$

is fulfilled, where $k = (k_1, \dots, k_n)$, ($k_i \geq 0$ are integers), then $D^k f$ is called generalized derivative of the function f of order k in R^n .

Let $L \in C_0^\infty(R^n)$

$$\int_{R^n} L(x) dx = 1.$$

When $\forall f \in L_1^{loc}(R^n; B)$ as [1] the mean function

$$f_{\mathcal{G}^\lambda}(x) = \mathcal{G}^{-|\lambda|} \int_{R^n} L(y \mathcal{G}^{-\lambda}) f(x+y) dy,$$

$$\lambda = (\lambda_1, \dots, \lambda_n), \mathcal{G}^{-\lambda} y = (\mathcal{G}^{-\lambda_1} y_1, \dots, \mathcal{G}^{-\lambda_n} y_n), \mathcal{G} > 0, \lambda_i > 0$$

is defined.

Analogously [1] almost at all $x \in R^n$ we'll get

$$f(x) = f_{h^\lambda}(x) + \sum_{i=1}^n \lambda_i \int_0^h \mathcal{G}^{-1-|\lambda|+\lambda_i} d\mathcal{G} \int_{R^n} L_i(\mathcal{G}^{-\lambda} y) D_i^{\lambda_i} f(x+y) dy, \quad (2)$$

where $0 < \mathcal{G} < h$, $f_{h^\lambda}(x)$ is a mean function, defined above, and the function $L_i \in C_0^\infty(R^n)$.

Let's consider the next integral operator, which plays an important role in imbedding theorems, obtained on the basis of integral representations (2)

$$K_\varepsilon f(x) = \int_{R^n} K_\varepsilon(x-y) f(y) dy,$$

where $K_\varepsilon(x) = \int_\varepsilon^r L(\mathcal{G}^{-\lambda} y) \mathcal{G}^{-1-|\lambda|} d\mathcal{G}$, $0 < \varepsilon < r \leq \infty$.

Theorem 2. Let $L \in C_0^\infty(R^n)$, $\int_{R^n} L(x) dx = 0$, $f \in L_{p,\omega}(R^n; B)$, $1 < p < \infty$ and the weight pair $(\omega_1(\rho(x))), \omega(\rho(x))$ satisfy the conditions of theorem 1.

Then $K_\varepsilon f \in L_{p,\omega_1}(R^n; B)$ and when $\varepsilon \rightarrow 0$ $K_\varepsilon f$ converges in $L_{p,\omega_1}(R^n; B)$ to some function $K_0 f$, moreover

$$\|K_{\varepsilon} f\|_{L_{p,\omega_1}(R^n;B)} \leq C_p \|f\|_{L_{p,\omega}(R^n;B)}, \quad (3)$$

where C_p doesn't depend on f, ε .

The proof of this theorem is conducted analogously to the proof of theorem 1.

Let $\omega_i, i = 0, 1, \dots, n$ be weight functions.

Let's define the weight Sobolev space $W_{p,\omega_0,\omega_1,\dots,\omega_n}^{l_1,\dots,l_n}(R^n;B)$, $l_i \geq 0$ are integers, $1 \leq p \leq \infty$ as a totality of strongly measurable B -valued functions $f(x), x \in R^n$, which has a generalized derivatives $D_i^{l_i} f$ with finite norm

$$\|f, W_{p,\omega_0,\omega_1,\dots,\omega_n}^{l_1,\dots,l_n}(R^n;B)\| = \|f\|_{L_{p,\omega_0}(R^n;B)} + \sum_{i=1}^n \|D_i^{l_i} f\|_{L_{p,\omega_i}(R^n;B)}.$$

It holds

Theorem 3. Let $\frac{1}{\lambda} = l \in N^n, 1 < p \leq q < \infty, \varkappa = \left\| \left(k + \frac{1}{p} - \frac{1}{q} \right) : l \right\| \leq 1$ and the weight pair $(\omega_j, \omega), j = 0, 1$ depend only on $\rho(x)$. Let also the weight pair (ω_j, ω) , belong to the class $\tilde{S}_{p,q,\varkappa}(1/l)$.

Then when $\varkappa < 1$ for any Banach space B it holds the continuous imbedding

$$D^k W_{p,\omega_0,\omega_1}^{l_1,\dots,l_n}(R^n;B) \subset L_{q,\omega}(R^n;B).$$

If also B is a ζ -convex Banach lattice, then imbedding is also true when $1 < p = q < \infty, \varkappa = 1$.

In addition

$$\|D^k f\|_{L_{q,\omega}(R^n;B)} \leq C \|f, W_{p,\omega_0,\omega_1}^{l_1,\dots,l_n}(R^n;B)\|,$$

where the constant C doesn't depend on f .

Proof. Differentiating the equality

$$f_{\varepsilon^\lambda}(x) = f_{h^\lambda}(x) + \sum_{i=1}^n \lambda_i \int_{\varepsilon}^h \int_{R^n} \rho^{|\lambda|} d\rho \int_{R^n} L_i(\rho^{-\lambda} y) D_i^{l_i} f(x+y) dy$$

and applying theorem 2 we'll get

$$\left\| \int_{\varepsilon}^h \rho^{|\lambda|-(k,\lambda)} d\rho \int_{R^n} L_i^{(k)}(\rho^{-\lambda} y) D_i^{l_i} f(x+y) dy \right\|_{L_{p,\omega}(R^n;B)} \leq C \|D_i^{l_i} f\|_{L_{p,\omega_1}(R^n;B)}.$$

Besides

$$\|D^k f_{h^\lambda}\|_{L_{p,\omega}(R^n;B)} \leq C \|f\|_{L_{p,\omega_0}(R^n;B)}.$$

Combining these estimates we get

$$\|D^k f_{\varepsilon^\lambda}\|_{L_{p,\omega}(R^n;B)} \leq C \|f\|_{W_{p,\omega_0,\omega_1}^{l_1,\dots,l_n}(R^n;B)}.$$

For conclusion the proof of the theorem, we establish two facts; first of all the convergence of $D^k f_{\varepsilon^\lambda}$ to some element from $L_{p,\omega}(R^n;B)$ when $\varepsilon \rightarrow 0$ is proved; secondly, it is proved that this limit element is a generalized derivative $D^k f$ of the function f to which f_{ε^λ} converges when $\varepsilon \rightarrow 0$.

For proving the convergence $D^k f_{\varepsilon^\lambda}$ to some element from $L_{p,\omega}(R^n; B)$ when $\varepsilon \rightarrow 0$ we prove the fundamentality of the sequence $\{D^k f_{\varepsilon^\lambda}\}$ in the norm $L_{p,\omega}(R^n; B)$. We have when $0 < \varepsilon < \eta$

$$\begin{aligned} \|D^k f_{\varepsilon^\lambda} - D^k f_{\eta^\lambda}\|_{L_{p,\omega}(R^n; B)} &\leq C \sum_{i=1}^n \int_{\varepsilon}^{\eta} v^{-\alpha} dv \|M_i\|_{L_{1,\omega}(R^n)} \|D_i^k f\|_{L_{p,\omega}(R^n; B)} \leq \\ &\leq C \eta^{1-\alpha} \|D_i^k f\|_{L_{p,\omega_1}(R^n; B)}. \end{aligned}$$

Then by virtue of the Lebesgue theorem we conclude, that the sequence $\{D^k f_{\varepsilon^\lambda}\}$ is fundamental.

From here, in view of completeness of the space $L_{p,\omega}(R^n; B)$ it follows the convergence of $D^k f_{\varepsilon^\lambda}$ to some element g from $L_{p,\omega}(R^n; B)$ when $\varepsilon \rightarrow 0$. By definition the generalized Sobolev's derivative at every fixed ε for the derivative function $\psi \in C_0^\infty(R^n)$ it holds the equality

$$\int_{R^n} D^k \psi f_{\varepsilon^\lambda} dx = (-1)^{|k|} \int_{R^n} \psi D^k f_{\varepsilon^\lambda} dx.$$

Allowing for $f \in L_1^{loc}(R^n; B)$, and $f_{\varepsilon^\lambda} \rightarrow f(x)$ in $L_1^{loc}(R^n; B)$ passing to the limit when $\varepsilon \rightarrow 0$, we'll get:

$$\int_{R^n} D^k \psi f dx = (-1)^{|k|} \int_{R^n} \psi D^k g dx,$$

from which it follows, that the limit element g of the sequence $\{D^k f_{\varepsilon^\lambda}\}$ is a generalized derivative of $D^k f$ of the function f .

The theorem is proved.

Corollary 1. Let $\frac{1}{\lambda} = l \in N^n$, $1 \leq p \leq q \leq \infty$, $\alpha = 1 - \left| \left(k + \frac{1}{p} - \frac{1}{q} \right); l \right| > 0$ and the weights pairs (ω_j, ω) , $j = 0, 1$ depend only on $\rho(x)$. Let the weight pairs (ω_j, ω) belong to the class $\tilde{S}_{p,q,\alpha}(|l|)$ too.

Then when

$$\left(k, \frac{1}{l} \right) = \sum_{i=1}^n \frac{k_i}{l_i} < 1, \quad \left(k + \frac{1}{p} - \frac{1}{q}, \frac{1}{l} \right) = 1, \quad 1 < p < q < \infty$$

for the Banach space $B = l_\theta$, $1 \leq \theta \leq \infty$ it holds the continuous imbedding

$$D^k W_{p,\omega_0,\omega_1}^{(k_1, \dots, k_n)}(R^n; l_\theta) \subset L_{q,\omega}(R^n; l_\theta).$$

If besides $1 < \theta < \infty$, then imbedding is true when $1 < p = q < \infty$, $\left(k, \frac{1}{l} \right) = 1$, and what is more the inequality

$$\|D^k f\|_{L_{q,\omega}(R^n; l^\theta)} \leq C \|f, W_{p,\omega_0,\omega_1}^{(k_1, \dots, k_n)}(R^n; l^\theta)\|$$

with a constant in dependent of f , is true.

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