



BOUNDEDNESS OF TOEPLITZ OPERATORS ON PARABOLIC HARDY SPACES

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ABSTRACT. We define a Toeplitz operator on α -parabolic Hardy spaces and give a condition that it is bounded. A relation between Toeplitz operators and Carleson inclusions is important.

1. INTRODUCTION

For an integer $n \geq 1$, let $\mathbb{R}_+^{n+1} := \{(x, t) \in \mathbb{R}^{n+1} \mid x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n, t > 0\}$ denote the upper half space. For $0 < \alpha \leq 1$, let $L^{(\alpha)}$ be a parabolic operator

$$L^{(\alpha)} := \partial_t + (-\Delta_x)^\alpha, \quad \Delta_x := \frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2} + \cdots + \frac{\partial^2}{\partial x_n^2}.$$

An $L^{(\alpha)}$ -harmonic function is a continuous function u on \mathbb{R}_+^{n+1} satisfying $L^{(\alpha)}u = 0$ in a weak sense; the precise definition will be given in the next section.

For $1 < p < \infty$, we denote by $h_\alpha^p := h_\alpha^p(\mathbb{R}_+^{n+1})$ the set of all $L^{(\alpha)}$ -harmonic functions u with $\|u\|_{h_\alpha^p} < \infty$, where

$$(1.1) \quad \|u\|_{h_\alpha^p} := \sup_{t>0} \left(\int_{\mathbb{R}^n} |u(x, t)|^p dx \right)^{\frac{1}{p}}.$$

We call h_α^p the α -parabolic Hardy space of order p , which is a Banach space under the norm $\|\cdot\|_{h_\alpha^p}$. Remark that

$$(1.2) \quad \|u\|_{h_\alpha^p} = \lim_{t \rightarrow 0} \left(\int_{\mathbb{R}^n} |u(x, t)|^p dx \right)^{\frac{1}{p}}$$

(see (3.3) below).

Let μ be a positive Borel measure on \mathbb{R}_+^{n+1} . We define the Toeplitz operator T_μ with symbol μ by

$$(1.3) \quad T_\mu u(x, t) := \iint_{\mathbb{R}_+^{n+1}} W^{(\alpha)}(x - y, t + s) u(y, s) d\mu(y, s)$$

for $u \in h_\alpha^p$, where $W^{(\alpha)}$ is the fundamental solution of $L^{(\alpha)}$. Let $\tau > 0$. Recall that μ is called a T_τ -Carleson measure if there exists $C \geq 1$ such that

$$(1.4) \quad \mu(T^{(\alpha)}(x, t)) \leq Ct^{\frac{n\tau}{2\alpha}}$$

2010 *Mathematics Subject Classification.* Primary 35K05; Secondary 30H10, 26D10.

Key words and phrases. Parabolic Hardy space, Toeplitz operator, Carleson inequality.

holds for all $(x, t) \in \mathbb{R}_+^{n+1}$, where $T^{(\alpha)}(x, t) := \{(y, s) \in \mathbb{R}_+^{n+1}; |y - x|^{2\alpha} + s \leq t\}$ (see [2]).

Now we will state our main result.

Theorem 1.1. *Let $1 < p \leq q < \infty$, $\tau := 1 + 1/p - 1/q$ and μ be a positive Borel measure on \mathbb{R}_+^{n+1} . If μ is a T_τ -Carleson measure, then the Toeplitz operator $T_\mu = T_{\mu,p,q}: h_\alpha^p \rightarrow h_\alpha^q$ is well defined and bounded.*

We give an explanation for the definition (1.3). The α -parabolic Bergman space b_α^p is the set of all $L^{(\alpha)}$ -harmonic functions u with $\|u\|_{b_\alpha^p} < \infty$, where

$$\|u\|_{b_\alpha^p} := \left(\iint_{\mathbb{R}_+^{n+1}} |u(x, t)|^p dx dt \right)^{\frac{1}{p}}.$$

Toeplitz operator T with symbol μ on b_α^p has already discussed in [5] and [6] (see also [7]). Its definition is

$$(1.5) \quad Tu(x, t) := -2 \iint_{\mathbb{R}_+^{n+1}} \frac{\partial}{\partial t} W^{(\alpha)}(x - y, t + s) u(y, s) d\mu(y, s).$$

We note that $-2(\partial/\partial t)W^{(\alpha)}(x - y, t + s)$ is the reproducing kernel of b_α^2 . Later we will show that $W^{(\alpha)}(x - y, t + s)$ is the reproducing kernel of the Hilbert space h_α^2 . Hence (1.3) is a Hardy space version of (1.5).

In Section 2, we recall the definition of $L^{(\alpha)}$ -harmonic functions and basic properties of the fundamental solution $W^{(\alpha)}$. In Section 3, we prepare some basic properties of α -parabolic Hardy space h_α^p . In particular, Huygens property and duality are important. The reproducing kernel of the Hilbert space h_α^2 is also discussed. Using Carleson inequalities on h_α^p (cf. [2]), we give a proof of Theorem 1.1 in Section 4.

Throughout the paper, we will use the same letter C to denote various positive constants; it may vary even within a line.

2. PRELIMINALIES

When $\alpha = 1$, $L^{(1)}$ -harmonic functions are solutions of the heat operator. We go the case $0 < \alpha < 1$. Let $C_c^\infty(\mathbb{R}_+^{n+1})$ be the set of all C^∞ -functions with compact support on \mathbb{R}_+^{n+1} . For $\varphi \in C_c^\infty(\mathbb{R}_+^{n+1})$, we set

$$\tilde{L}^{(\alpha)}\varphi(x, t) := -\frac{\partial}{\partial t}\varphi(x, t) - c_{n,\alpha} \lim_{\delta \rightarrow 0} \int_{|y|>\delta} (\varphi(x + y, t) - \varphi(x, t))|y|^{-n-2\alpha} dy,$$

where

$$c_{n,\alpha} = 4^\alpha \pi^{-\frac{n}{2}} \frac{\Gamma(\frac{2n+\alpha}{2})}{|\Gamma(-\alpha)|}, \quad |x| = (x_1^2 + x_2^2 + \dots + x_n^2)^{\frac{1}{2}},$$

and $\Gamma(\cdot)$ is the gamma function. A function h on \mathbb{R}_+^{n+1} is said to be $L^{(\alpha)}$ -harmonic if h is continuous,

$$(2.1) \quad \iint_{\mathbb{R}^n \times [t_1, t_2]} |h(x, t)|(1 + |x|)^{-n-2\alpha} dx dt < \infty$$

holds for every $0 < t_1 < t_2 < \infty$ and $\iint_{\mathbb{R}_+^{n+1}} h \cdot \tilde{L}^{(\alpha)} \varphi \, dx dt = 0$ holds for all $\varphi \in C_c^\infty(\mathbb{R}_+^{n+1})$. Note that the condition (2.1) is equivalent to $\iint_{\mathbb{R}_+^{n+1}} |h \cdot \tilde{L}^{(\alpha)} \varphi| \, dx dt < \infty$ for all $\varphi \in C_c^\infty(\mathbb{R}_+^{n+1})$.

We use a fundamental solution $W^{(\alpha)}$ of $L^{(\alpha)}$, which is defined by

$$W^{(\alpha)}(x, t) = \begin{cases} (2\pi)^{-n} \int_{\mathbb{R}^n} e^{-t|\xi|^{2\alpha}} e^{ix \cdot \xi} \, d\xi & t > 0 \\ 0 & t \leq 0 \end{cases}$$

where $x \cdot \xi$ is the inner product of x and ξ . It is known that when $\alpha = 1/2$, $W^{(1/2)}$ coincides with the Poisson kernel on \mathbb{R}_+^{n+1} , that is, for $t > 0$,

$$(2.2) \quad W^{(1/2)}(x, t) = \frac{\Gamma(\frac{n+1}{2})}{\pi^{\frac{n+1}{2}}} \frac{t}{(t^2 + |x|^2)^{\frac{n+1}{2}}}.$$

Note also that $W^{(1)}(x, t) = (4\pi t)^{-n/2} e^{-|x|^2/4t}$ is the Gauss kernel.

It is known that $W^{(\alpha)}(x, t) \geq 0$ and

$$\int_{\mathbb{R}^n} W^{(\alpha)}(x, t) \, dx = 1$$

for $t > 0$. Note also that

$$W^{(\alpha)}(x, t) = t^{-\frac{n}{2\alpha}} W^{(\alpha)}(t^{-\frac{1}{2\alpha}} x, 1)$$

and

$$W^{(\alpha)}(x, t) = \int_{\mathbb{R}^n} W^{(\alpha)}(x - y, t - s) W^{(\alpha)}(y, s) \, dy$$

for $0 < s < t$. The following estimate is useful (see [3], [5]): There exists a constant $C > 0$ such that

$$(2.3) \quad W^{(\alpha)}(x, t) \leq C \frac{t}{(t + |x|^{2\alpha})^{\frac{n}{2\alpha} + 1}}.$$

Using this, we see

$$\begin{aligned} \int_{\mathbb{R}^n} \left(W^{(\alpha)}(x, t + s) \right)^p \, dx &\leq C \int_{\mathbb{R}^n} \left(\frac{t + s}{(t + s + |x|^{2\alpha})^{\frac{n}{2\alpha} + 1}} \right)^p \, dx \\ &= C \frac{\omega_{n-1}}{2\alpha} (t + s)^{\frac{n}{2\alpha}(1-p)} \int_0^\infty \frac{\eta^{\frac{n}{2\alpha}-1}}{(1 + \eta)^{(\frac{n}{2\alpha} + 1)p}} \, d\eta, \end{aligned}$$

where ω_{n-1} is the volume of sphere of unit ball in \mathbb{R}^n and $\eta := \frac{|x|^{2\alpha}}{t + s}$. In particular, if $1 < p < \infty$, then

$$(2.4) \quad \|W^{(\alpha)}(\cdot, \cdot + s)\|_{h_\alpha^p} < C s^{\frac{n}{2\alpha}(\frac{1}{p}-1)} < \infty$$

for all $s > 0$.

3. α -PARABOLIC HARDY SPACES

The following Huygens property is important in our argument.

Definition 3.1. We say that an α -harmonic function u on \mathbb{R}_+^{n+1} satisfies the Huygens property, if $W^{(\alpha)}(x - \cdot, t - s)u(\cdot, s) \in L^1(\mathbb{R}^n)$ and

$$(3.1) \quad u(x, t) = \int_{\mathbb{R}^n} W^{(\alpha)}(x - y, t - s)u(y, s)dy$$

holds for every $x \in \mathbb{R}^n$ and every $0 < s < t$.

We know that every function in b_α^p satisfies the Huygens property (see [3, Theorem 4.1]). If $u \in h_\alpha^p$, then for any $0 < a < b < \infty$,

$$\iint_{\mathbb{R}^n \times [a, b]} |u(x, t)|^p dxdt < \infty.$$

Hence by the same manner as in [3], we have the following proposition.

Proposition 3.2. *Let $1 < p < \infty$. Every function $u \in h_\alpha^p$ satisfies the Huygens property.*

For $f \in L^p(\mathbb{R}^n)$, we set

$$(3.2) \quad P^{(\alpha)}[f](x, t) := \int_{\mathbb{R}^n} W^{(\alpha)}(x - y, t)f(y)dy.$$

The following proposition is shown in [2] (see also [8, p.62]).

Proposition 3.3. *Let $1 < p < \infty$. If $f \in L^p(\mathbb{R}^n)$, then $P^{(\alpha)}[f] \in h_\alpha^p$ and conversely, for $u \in h_\alpha^p$, there exists a unique function $f \in L^p(\mathbb{R}^n)$ such that $u = P^{(\alpha)}[f]$. Moreover, we see $\|P^{(\alpha)}[f]\|_{h_\alpha^p} = \|f\|_{L^p(\mathbb{R}^n)}$ and*

$$(3.3) \quad \lim_{t \rightarrow 0} \|P^{(\alpha)}[f](\cdot, t) - f\|_{L^p(\mathbb{R}^n)} = 0.$$

This implies that

$$(3.4) \quad P^{(\alpha)} : L^p(\mathbb{R}^n) \rightarrow h_\alpha^p$$

is a linear surjective isometry. When $\alpha = 1/2$, (2.2) shows that $h_{1/2}^p$ is the usual harmonic Hardy spaces on the upper half space, and (3.4) is a generalization of Theorem 7.17 in [1].

Let $1 < p < \infty$ and let $1/p + 1/p' = 1$. If $u := P^{(\alpha)}[f] \in h_\alpha^p$ and $v := P^{(\alpha)}[g] \in h_\alpha^{p'}$, then by (3.3), we have

$$(3.5) \quad \lim_{t \rightarrow 0} \int_{\mathbb{R}^n} u(x, t)v(x, t)dx = \int_{\mathbb{R}^n} f(x)g(x)dx.$$

We put

$$(3.6) \quad \langle u, v \rangle_H := \lim_{t \rightarrow 0} \int_{\mathbb{R}^n} u(x, t)v(x, t) dx.$$

Remark that Proposition 3.3 gives that

$$(3.7) \quad |\langle u, v \rangle_H| \leq \|u\|_{h_\alpha^p} \|v\|_{h_\alpha^{p'}} = \|f\|_{L^p(\mathbb{R}^n)} \|g\|_{L^{p'}(\mathbb{R}^n)} < \infty.$$

In case of $p = 2$, h_α^2 is a Hilbert space with the inner product (3.6). By (3.1), the reproducing kernel for h_α^2 is $W^{(\alpha)}(x - \cdot, t + \cdot)$, that is,

$$(3.8) \quad \langle u, W^{(\alpha)}(x - \cdot, t + \cdot) \rangle_H = u(x, t)$$

for $u \in h_\alpha^2$. Moreover (3.8) holds for all h_α^p with $1 < p < \infty$, that is, if $u \in h_\alpha^p$, then by (3.1),

$$(3.9) \quad \lim_{s \rightarrow 0} \int_{\mathbb{R}^n} u(y, s) W^{(\alpha)}(x - y, t + s) dy = \lim_{s \rightarrow 0} u(x, t + 2s) = u(x, t).$$

Next we observe the dual space $(h_\alpha^p)^*$ of h_α^p .

Proposition 3.4. *Let $1 < p < \infty$ and let $1/p + 1/p' = 1$. For $v \in h_\alpha^{p'}$, we set $\Lambda_v(u) = \langle u, v \rangle_H$ for $u \in h_\alpha^p$. Then $\Phi : v \rightarrow \Lambda_v$ is a linear surjective isometry from $h_\alpha^{p'}$ to $(h_\alpha^p)^*$, that is, $\|\Phi(v)\|_{(h_\alpha^p)^*} = \|v\|_{h_\alpha^{p'}}$ and $(h_\alpha^p)^* \cong h_\alpha^{p'}$ hold.*

Proof. We write $u = P^{(\alpha)}[f]$ and $v = P^{(\alpha)}[g]$ with $f \in L^p(\mathbb{R}^n)$ and $g \in L^{p'}(\mathbb{R}^n)$, respectively. Then by (3.5) and (3.7),

$$\begin{aligned} \|\Phi(v)\|_{(h_\alpha^p)^*} &= \sup_{u \in h_\alpha^p, \|u\|_{h_\alpha^p}=1} \langle u, v \rangle_H \\ &= \sup_{f \in L^p(\mathbb{R}^n), \|f\|_{L^p(\mathbb{R}^n)}=1} \int_{\mathbb{R}^n} f(x)g(x)dx \\ &= \|g\|_{L^{p'}(\mathbb{R}^n)} = \|v\|_{h_\alpha^{p'}}. \end{aligned}$$

This shows that Φ is isometry. To show that Φ is onto, take $\Lambda \in (h_\alpha^p)^*$. Since $f \mapsto \Lambda(P^{(\alpha)}[f])$ is a bounded linear functional on $L^p(\mathbb{R}^n)$, there exists $g \in L^{p'}(\mathbb{R}^n)$ such that

$$\Lambda(P^{(\alpha)}[f]) = \int_{\mathbb{R}^n} f(x)g(x)dx.$$

It is not difficult to show that $\Lambda = \Lambda_{P^{(\alpha)}[g]}$, which shows Φ is surjective. \square

Here we recall a main result of [2]. Let $1 < p < \infty$ and $1 < q < \infty$. We say that a positive Borel measure μ on \mathbb{R}_+^{n+1} satisfies a (p, q) -Carleson inequality on parabolic Hardy spaces if the mapping $\iota_{\mu, p, q}(u) = u$ from h_α^p to $L^q(\mathbb{R}_+^{n+1}, d\mu)$ is bounded, that is,

$$(3.10) \quad \|\iota_{\mu, p, q}\| := \sup_{u \in h_\alpha^p} \frac{\|u\|_{L^q(\mathbb{R}_+^{n+1}, d\mu)}}{\|u\|_{h_\alpha^p}} < \infty.$$

We call $\iota_{\mu, p, q}$ the Carleson inclusion, even if it is not necessarily injective.

Proposition 3.5. ([2, Theorem 1]) *Let $1 < p \leq q < \infty$. Then $\|\iota_{\mu, p, q}\| < \infty$ if and only if μ is a $T_{q/p}$ -Carleson measure.*

Let μ be a positive Borel measure on \mathbb{R}_+^{n+1} . For functions u and v on \mathbb{R}_+^{n+1} , we write

$$\langle u, v \rangle_{L(\mu)} := \iint_{\mathbb{R}_+^{n+1}} u(x, t)v(x, t)d\mu(x, t),$$

if this integral converges.

Proposition 3.6. *Let $1 < p \leq q < \infty$, and let $1/p + 1/p' = 1/q + 1/q' = 1$. Put $\tau := 1 + 1/p - 1/q$ and assume that μ is T_τ -Carleson measure. Then there exists a constant $C \geq 1$ such that for $u \in h_\alpha^p$ and $v \in h_\alpha^{q'}$,*

$$(3.11) \quad \langle |u|, |v| \rangle_{L(\mu)} \leq C \|u\|_{h_\alpha^p} \|v\|_{h_\alpha^{q'}}.$$

Proof. We note that $1/(\tau p) + 1/(\tau q') = 1$. By Proposition 3.5, $\iota_{\mu,p,\tau p}$ and $\iota_{\mu,q',\tau q'}$ are bounded. Hence the Hölder inequality shows that

$$\begin{aligned} \iint_{\mathbb{R}_+^{n+1}} |u(x,t)v(x,t)| d\mu(x,t) &\leq \|u\|_{L^{\tau p}(\mathbb{R}_+^{n+1}, d\mu)} \|v\|_{L^{\tau q'}(\mathbb{R}_+^{n+1}, d\mu)} \\ &\leq C \|u\|_{h_\alpha^p} \|v\|_{h_\alpha^{q'}}. \end{aligned}$$

□

4. PROOF OF THEOREM 1.1

In this section, we will give a proof of Theorem 1.1.

Let $1 < p \leq q < \infty$ and $1/p + 1/p' = 1/q + 1/q' = 1$. Let μ be a T_τ -Carleson measure, where $\tau = 1 + 1/p - 1/q$. We note that $\iota_{\mu,p,\tau p}$ and $\iota_{\mu,q',\tau q'}$ are bounded. Let $u \in h_\alpha^p$. Since $W^{(\alpha)}(x - \cdot, t + \cdot) \in h_\alpha^{q'}$, by (3.11)

$$T_\mu u(x,t) := \iint_{\mathbb{R}_+^{n+1}} W^{(\alpha)}(x - y, t + s) u(y,s) d\mu(y,s)$$

converges for every $(x,t) \in \mathbb{R}_+^{n+1}$. We will show that $T_\mu u$ is $L^{(\alpha)}$ -harmonic. When $u = P^{(\alpha)}[f]$, we set $\tilde{u} := P^{(\alpha)}[[f]]$. Then for every $0 < t_1 < t_2 < \infty$,

$$\begin{aligned} &\iint_{\mathbb{R}^n \times [t_1, t_2]} |T_\mu u(x,t)| (1 + |x|)^{-n-2\alpha} dx dt \\ &\leq \iint_{\mathbb{R}^n \times [t_1, t_2]} T_\mu \tilde{u}(x,t) (1 + |x|)^{-n-2\alpha} dx dt \\ &\leq \iint_{\mathbb{R}_+^{n+1}} \left(\iint_{\mathbb{R}^n \times [t_1, t_2]} W^{(\alpha)}(x - y, t + s) (1 + |x|)^{-n-2\alpha} dx dt \right) \tilde{u}(y,s) d\mu(y,s) \\ &< \infty \end{aligned}$$

because $\tilde{u} \in h_\alpha^p$ and

$$\iint_{\mathbb{R}^n \times [t_1, t_2]} W^{(\alpha)}(x - \cdot, t + \cdot) (1 + |x|)^{-n-2\alpha} dx dt \in h_\alpha^{q'}.$$

This estimate and the Fubini Theorem show that $\iint_{\mathbb{R}_+^{n+1}} T_\mu u \cdot \tilde{L}^{(\alpha)} \varphi dx dt = 0$ for all $\varphi \in C_c^\infty(\mathbb{R}_+^{n+1})$.

Next we will show that $T_\mu u \in h_\alpha^q$. Take $v \in h_\alpha^{q'}$ arbitrarily. Then remarking

$$\|v(\cdot, \cdot + 2s) - v(\cdot, \cdot)\|_{L^{\tau q'}(\mu)} \leq C \|v(\cdot, \cdot + 2s) - v(\cdot, \cdot)\|_{h_\alpha^{q'}} \rightarrow 0$$

as $s \rightarrow 0$, we have

$$\langle T_\mu u, v \rangle_H$$

$$\begin{aligned}
&= \lim_{s \rightarrow 0} \int_{\mathbb{R}^n} T_\mu u(y, s) v(y, s) dy \\
&= \lim_{s \rightarrow 0} \int_{\mathbb{R}^n} \left(\iint_{\mathbb{R}_+^{n+1}} W^{(\alpha)}(y-x, s+t) u(x, t) d\mu(x, t) \right) v(y, s) dy \\
&= \lim_{s \rightarrow 0} \iint_{\mathbb{R}_+^{n+1}} \left(\int_{\mathbb{R}^n} W^{(\alpha)}(x-y, t+s) v(y, s) dy \right) u(x, t) d\mu(x, t) \\
&= \lim_{s \rightarrow 0} \iint_{\mathbb{R}_+^{n+1}} v(x, t+2s) u(x, t) d\mu(x, t) \\
&= \iint_{\mathbb{R}_+^{n+1}} v(x, t) u(x, t) d\mu(x, t) \\
&= \langle \iota_{\mu, p, \tau p} u, \iota_{\mu, q', \tau q'} v \rangle_{L(\mu)} \\
&= \langle \iota_{\mu, q', \tau q'}^* \iota_{\mu, p, \tau p} u, v \rangle_H,
\end{aligned}$$

which implies $T_\mu u \in h_\alpha^q$ and $T_\mu = \iota_{\mu, q', \tau q'}^* \iota_{\mu, p, \tau p}$. Hence $T_\mu = T_{\mu, p, q} : h_\alpha^p \rightarrow h_\alpha^q$ is well defined and

$$\|T_{\mu, p, q}\| \leq \|\iota_{\mu, q', \tau q'}^*\| \|\iota_{\mu, p, \tau p}\| = \|\iota_{\mu, q', \tau q'}\| \|\iota_{\mu, p, \tau p}\| < \infty.$$

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Manuscript received 29 February 2016
revised 22 April 2016

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