Singular measures and convolution operators

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Abstract

We show that in the study of certain convolution operators, functions can be replaced by measures without changing the size of the constants appearing in weak type $(1, 1)$ inequalities. As an application, we prove that the best constants for the centered Hardy-Littlewood maximal operator associated to parallelotopes do not decrease with the dimension.

Key words: Hardy-Littlewood maximal function

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1 Introduction

The method of discretization for convolution operators, due to M. de Guzmán (cf. [5], Theorem 4.1.1), and further developed by M. T. Menárguez and F. Soria (cf. Theorem 1 of [9]) consists in replacing functions by finite sums of Dirac deltas in the study of the operator. So far, the main applications of these theorems have been related to the Hardy-Littlewood maximal function, and more precisely, to the determination of bounds for the best constants $c_d$ appearing in the weak type $(1, 1)$ inequalities (cf. [9], [1], [6], and [7] for the one dimensional case, and for higher dimensions, [9] and [2]). In this paper we complement de Guzmán’s Theorem by proving that one can consider arbitrary measures instead of finite discrete measures, and the same conclusions still hold (Theorem 2). A special case of our theorem (where the space is the real line and the convolution operator is precisely the Hardy-Littlewood maximal function) appears in [7] (see Theorem 2).

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Regarding upper bounds for $c_d$, E. M. Stein and J. Strömberg (see [10]) showed that the constants grow at most like $O(d \log d)$ for arbitrary balls, and like $O(d)$ in the case of euclidean balls. With respect to lower bounds for the maximal function associated to cubes, it is shown in [9], Theorem 6, that $c_d \geq \left(1 + \frac{2}{d} \right)^d$. These bounds, which decrease with the dimension to $\sqrt{2}$, were conjectured to be optimal in [8]. The “optimality part” of the conjecture was refuted in [2], where it was proved that $\lim \inf_d c_d \geq \frac{47\sqrt{2}}{36}$. It is an easy consequence of Theorem 2 that the “decreasing part” of the conjecture is also false: For cubes the inequality $c_d \leq c_{d+1}$ holds in every dimension $d$ (Theorem 5). In dimensions 1 and 2 the stronger result $c_1 < c_2$ is known, thanks to the recent determination by Antonios D. Melas of the exact value of $c_1$ as $\frac{11 + \sqrt{61}}{12}$ (Corollary 1 of [7]). Since $c_2 \geq \sqrt{\frac{3}{2}} + \frac{3-\sqrt{2}}{4}$, by Proposition 1.4 of [2], Melas’s result entails that the first inequality is strict.

Finally, we note that the original question of Stein and Strömberg (see also [3], Problem 7.74 c, proposed by A. Carbery) as to whether $\lim_d c_d < \infty$ or $\lim_d c_d = \infty$, remains open.

## 2 Convolution operators and measures

We shall state the main theorem of this note in terms of a locally compact group $X$. Denote by $C(X)$ the family of all continuous functions $g: X \to \mathbb{R}$, by $C_c(X)$ the continuous functions with compact support, and by $\lambda$ the left Haar measure on $X$. If $X = \mathbb{R}^d$, $\lambda^d$ will stand for the $d$-dimensional Lebesgue measure. As usual, we shall write $dx$ instead of $d\lambda(x)$. A finite real valued Borel measure $\mu$ on $X$ is Radon if $|\mu|$ is inner regular with respect to the compact sets. It is well known that if $X$ is a locally compact separable metric space, then every finite Borel measure is automatically Radon. Let $\mathcal{N}$ be a neighborhood base at 0 such that each element of $\mathcal{N}$ has compact closure, and let $\{h_U : U \in \mathcal{N}\}$ be an approximate identity, i.e., a family of nonnegative Borel functions such that for every $U \in \mathcal{N}$, supp $h_U \subset U$ and $\|h_U\|_1 = 1$. Furthermore, since for every neighborhood $U$ of 0 there is a continuous function $g_U$ with values in $[0,1]$, $g_U(0) = 1$, and supp $g_U \subset U$, we may assume that each function in the approximate identity is continuous (obtain $h_U$ by normalizing $g_U$). Let $\mu$ be a finite, nonnegative Radon measure on $X$. Recall that

$$h * f(x) = \int f(y^{-1}x) h(y) \, dy \quad \text{and} \quad \mu * f(x) = \int f(y^{-1}x) \, d\mu(y).$$

Let $g \in C_c(X)$; we shall utilize the following well known results: $\mu * (h_U * g) = (\mu * h_U) * g$, and $h_U * g \to g$ uniformly as $U \downarrow 0$. The idea of the proof below consists simply in replacing the measure $\mu$ with the continuous function $\mu * h_U$, using the fact that $\|\mu * h_U\|_1 = \mu(X)$. 

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The $L_1$ norm refers always in this paper to Haar measure.

**Lemma 1** Let $\{k_\beta\}$ be a family of nonnegative lower semicontinuous real valued functions, defined on $X$. Set $k^* v := \sup_\beta |v \ast k_\beta|$, where $v$ is either a function or a measure. Then, for every finite real valued Radon measure $\mu$ on $X$, and every $\alpha > 0$,

$$\lambda^d \{k^* \mu > \alpha\} \leq \sup \left\{ \lambda^d \{k^* f > \alpha\} : \|f\|_1 = |\mu|(X) \right\}.$$

The same result holds if $\{k_n\}$ is a sequence of nonnegative real valued Borel functions.

**PROOF.** Consider first the case where $\{k_\beta\}$ is a family of lower semicontinuous functions. We shall assume that functions and measures are nonnegative. There is no loss of generality in doing so since $k^* f \leq k^* |f|$ and $k^* \mu \leq k^* |\mu|$ always. Also, by lower semicontinuity, $\int k_\beta \, d\mu = \sup \{ \int g_{\gamma, \beta} \, d\mu : 0 \leq g_{\gamma, \beta} \leq k_\beta, g_{\gamma, \beta} \in C_c(X) \}$ (Corollary 7.13 of [4]). It follows that for every $x, \sup_\beta \mu \ast k_\beta(x) = \sup_{\gamma, \beta} \{ \mu \ast g_{\gamma, \beta}(x) : 0 \leq g_{\gamma, \beta} \leq k_\beta, g_{\gamma, \beta} \in C_c(X) \}$. Therefore we may assume that the family $\{k_\beta\}$ consists of nonnegative continuous functions with compact support.

Next, let $\{h_U : U \in \mathcal{N}\}$ be an approximate identity as above, with each $h_U$ continuous, and let $C \subset \{k^* \mu > \alpha\}$ be a compact set. It suffices to show that there exists a function $f$ with $\|f\|_1 = \mu(X)$ and $C \subset \{k^* f > \alpha\}$. We shall take $f$ to be $\mu \ast h_{U_0}$, for a suitably chosen neighborhood $U_0$. Since $\{k^* \mu > \alpha\} = \bigcup_i \{ \mu \ast k_\beta_i > \alpha\}$ and each $\mu \ast k_\beta_i$ is continuous, there exists a finite subcollection of indices $\{\beta_1, \ldots, \beta_\ell\}$ with $C \subset \bigcup_i \{ \mu \ast k_\beta_i > \alpha\}$, so the continuous function $\max_{1 \leq i \leq \ell} \mu \ast k_\beta_i$ attains a minimum value $\alpha + a$ on $C$, with $a$ strictly positive. Because $\mu$ is a finite measure and $h_U \ast k_\beta_i$ converges uniformly to $k_\beta_i$ as $U \to 0$, $\mu \ast h_U \ast k_\beta_i$ also converges uniformly to $\mu \ast k_\beta_i$. Hence, there exists an $U_0 \in \mathcal{N}$ such that for every $V \subset U_0, V \in \mathcal{N}$, and every $i \in \{1, \ldots, \ell\}$,

$$\|\mu \ast k_\beta_i - \mu \ast h_V \ast k_\beta_i\|_\infty < a/2.$$

In particular, it follows that

$$C \subset \left\{ \max_{1 \leq i \leq \ell} \mu \ast h_{U_0} \ast k_\beta_i > \alpha \right\} \subset \left\{ k^* (\mu \ast h_{U_0}) > \alpha \right\}.$$

The case where $\{k_n\}$ is a sequence of nonnegative bounded Borel functions, can be proven by reduction to the previous one. Choose a finite Radon measure $\mu$ and fix $\alpha > 0$. Given $\epsilon \in (0, 1)$, for every $n$ let $g_n \geq k_n$ be a bounded, lower semicontinuous function with

$$\|g_n - k_n\|_1 < \frac{\epsilon^2}{2n+1} \mu(X)$$

(cf. Proposition 7.14 of [4]). Then, for any $f \in L_1(\lambda)$, using the Fubini-Tonelli
Theorem and left invariance we have

\[ \|g^*f - k^*f\|_1 = \left\| \sup_n \int g_n(y^{-1}x)f(y)\,dy - \sup_n \int k_n(y^{-1}x)f(y)\,dy \right\|_1 \]

\[ \leq \sum_n \int \left| (g_n(y^{-1}x) - k_n(y^{-1}x))f(y) \right|\,dy\,dx \]

\[ = \sum_n \int |f(y)| \int (g_n(y^{-1}x) - k_n(y^{-1}x))\,dx\,dy \]

\[ = \sum_n \|f\|_1 \|g_n - k_n\|_1 < \|f\|_1 \epsilon^2 (\mu(X))^{-1}. \]

In particular, if \(\|f\|_1 = \mu(X)\), we have that

\[ \|g^*f - k^*f\|_1 < \epsilon^2, \]

from which

\[ \lambda\{g^*f - k^*f \geq \epsilon\} \leq \frac{\|g^*f - k^*f\|_1}{\epsilon} < \epsilon \]

follows. Now \(\{g^*f > \alpha + \epsilon\} \subset \{k^*f > \alpha\} \cup \{g^*f - k^*f > \epsilon\}\), so

\( (\alpha + \epsilon)\lambda\{k^*\mu > \alpha + \epsilon\} \leq (\alpha + \epsilon)\lambda\{g^*\mu > \alpha + \epsilon\} \)

\( \leq (\alpha + \epsilon)\sup\{\lambda\{g^*f > \alpha + \epsilon\} : \|f\|_1 = \mu(X)\} \)

\( \leq (\alpha + \epsilon)(\sup\{\lambda\{k^*f > \alpha\} : \|f\|_1 = \mu(X)\} + \epsilon), \)

and the result is obtained by letting \(\epsilon \downarrow 0\).

**Theorem 2** Let \(\{k_\beta\}\) be a family of nonnegative lower semicontinuous real valued functions, defined on \(X\), and let \(c > 0\) be a fixed constant. Then the following are equivalent:

(i) For every function \(f \in L_1(\lambda)\), and every \(\alpha > 0\),

\[ \alpha \lambda\{k^*f > \alpha\} \leq c\|f\|_1. \]

(ii) For every finite real valued Radon measure \(\mu\) on \(X\), and every \(\alpha > 0\),

\[ \alpha \lambda\{k^*\mu > \alpha\} \leq c|\mu|(X). \]

The same result holds if \(\{k_n\}\) is a sequence of nonnegative real valued Borel functions.
PROOF. (i) is the special case of (ii) where \( d\mu(y) = f(y)\,dy \). For the other direction, by Lemma 1 and part (i) we have

\[
\alpha \lambda \{ k^*\mu > \alpha \} \leq \alpha \sup \{ \lambda \{ k^*f > \alpha \} : \| f \|_1 = |\mu|(X) \} \leq c|\mu|(X).
\]

Remark 3 By the discretization theorem of M. de Guzmán (see [5], Theorem 4.1.1), further refined by M. T. Menárguez and F. Soria (Theorem 1 of [9]), in \( \mathbb{R}^d \) conditions (i) and (ii) of Theorem 2 are both equivalent to

(iii) For every finite collection \( \{ \delta_{x_1}, \ldots, \delta_{x_N} \} \) of Dirac deltas on \( X \), and every \( \alpha > 0 \),

\[
\alpha \lambda \{ k^* \sum_{1}^{N} \delta_{x_i} > \alpha \} \leq cN.
\]

From the viewpoint of obtaining lower bounds, the usefulness of (ii) is due to the fact that it allows to choose among a wider class of potential examples than just finite sums of Dirac deltas. Both (ii) and (iii) will be utilized in the next section.

3 Behavior of constants for the Hardy-Littlewood maximal operator

Let \( B \subset \mathbb{R}^d \) be an open, bounded, convex set, symmetric about zero. We shall call \( B \) a ball, since each norm on \( \mathbb{R}^d \) yields sets of this type, and each bounded \( B \), convex and symmetric about zero, defines a norm. The (centered) Hardy-Littlewood maximal operator associated to \( B \) is defined for locally integrable functions \( f: \mathbb{R}^d \to \mathbb{R} \) as

\[
M_{d,B}f(x) := \sup_{r>0} \frac{\chi_{rB}}{r^d\lambda^d(B)} * |f|(x).
\]

We denote by \( c_{d,B} \) the best constant in the weak type \((1,1)\) inequality \( \alpha \lambda^d \{ M_{d,B}f > \alpha \} \leq c\|f\|_1 \), where \( c \) is independent of \( f \in L^1(\mathbb{R}^n) \) and \( \alpha > 0 \). Let \( s := \{ r_n \}_{-\infty}^{\infty} \) be a lacunary (bi)sequence (i.e., a sequence that satisfies \( r_{n+1}/r_n \geq c \) for some fixed constant \( c > 1 \) and every \( n \in \mathbb{Z} \)). Then the associated maximal operator is defined via

\[
M_{s,d,B}f(x) := \sup_{n \in \mathbb{Z}} \frac{\chi_{r_nB}}{r_n^d\lambda^d(B)} * |f|(x).
\]

The arguments given below are applicable to both the maximal function and to lacunary versions of it, so we shall not introduce a different notation for the
best constants in the lacunary case. In particular, Lemma 4 and Theorem 5 refer to all of these maximal operators, but only the usual maximal operator shall be mentioned in the proofs.

Given a finite sum $\mu = \sum_{i=1}^{k} \delta_{x_i}$ of Dirac deltas, where the $x_i$'s need not be all different, let $\sharp(x + B)$ be the number of point masses from $\mu$ contained in $x + B$.

**Lemma 4** Let $B$ be a ball in $\mathbb{R}^d$. Then for every linear transformation $T : \mathbb{R}^d \to \mathbb{R}^d$ with $\det T \neq 0$, $c_{d,B} = c_{d,T(B)}$.

**PROOF.** Given $\mu := \sum_{i=1}^{k} \delta_{x_i}$ and $T \mu := \sum_{i=1}^{k} \delta_{T(x_i)}$, we have that

$$M_{d,B} \mu(x) := \sup_{r > 0} \frac{\sharp(x + rB)}{r^d \lambda^d(B)}$$

and

$$M_{d,T(B)} T \mu(x) := \sup_{r > 0} \frac{\sharp(x + rT(B))}{r^d \lambda^d(T(B))}.$$  

Then $x \in \{M_{d,B} \mu > \alpha\}$ iff $T(x) \in \{M_{d,T(B)} T \mu > (\alpha / |\det T|)\}$. Since

$$|\det T| \lambda^d\{M_{d,B} \mu > \alpha\} = \lambda^d\{M_{d,T(B)} T \mu > (\alpha / |\det T|)\},$$

we have

$$\alpha \lambda^d\{M_{d,B} \mu > \alpha\} = (\alpha / |\det T|) \lambda^d\{M_{d,T(B)} T \mu > (\alpha / |\det T|)\},$$

and the result follows.

**Theorem 5** For each $d \in \mathbb{N} \setminus \{0\}$ let $B_d$ be a $d$-dimensional parallelootope centered at zero. Then $c_{d,B_d} \leq c_{d+1,B_{d+1}}$ for both the maximal operator and for lacunary operators.

**PROOF.** Since every such $B_d$ is the image under a nonsingular linear transformation of the $d$-dimensional cube $Q_d$ centered at zero with sides parallel to the axes and volume 1, we may assume that in fact $B_d = Q_d$. With the convex bodies fixed, we will write $c_d$ and $M_d$ rather than $c_{d,B_d}$ and $M_{d,B_d}$.

Given $\alpha > 0$, $\mu_d = \sum_{i=1}^{k} \delta_{x_i}$ on $\mathbb{R}^d$ and a constant $c > 0$ such that $\alpha \lambda^d\{M_d \mu_d > \alpha\} > c \mu_d(\mathbb{R}^d)$, we want to find a measure $\mu_{d+1}$ on $\mathbb{R}^{d+1}$ such that $\alpha \lambda^{d+1}\{M_{d+1} \mu_{d+1} > \alpha\} > c \mu_{d+1}(\mathbb{R}^{d+1})$. This will imply that $c_d \leq c_{d+1}$. Let $L := (k/\alpha)^{1/d}$. Note that if $r \geq L$, then for every $x \in \mathbb{R}^d$, $\frac{\sharp(x + rQ_d)}{r^d} \leq \alpha$. Choose $N \gg L$ such that $\alpha^N L^d \lambda^d\{M_d \mu_d > \alpha\} > c k$, and let $\mu_{d+1} := \mu_d \times \lambda_{[-N,N]}$, where $\lambda_{[-N,N]}$ stands
for the restriction of linear Lebesgue measure to the interval $[-N, N]$. We claim that $\{M_d \mu_d > \alpha\} \times [-N + L, N - L] \subset \{M_{d+1} \mu_{d+1} > \alpha\}$. In order to establish the claim, the following notation shall be used: If $x = (x_1, \ldots, x_d) \in \mathbb{R}^d$, by $(x, x_{d+1})$ we denote the point $(x_1, \ldots, x_d, x_{d+1}) \in \mathbb{R}^{d+1}$. Now if $x \in \{M_d \mu_d > \alpha\}$, then there exists an $r(x) \in (0, L)$ such that $r(x)^{-d} \mu_d(x + r(x)Q_d) > \alpha$, so for every $y \in [-N + L, N - L]$,

$$r(x)^{-d-1} \mu_{d+1}((x, y) + r(x)Q_{d+1}) = r(x)^{-d-1}(\mu_d(x + r(x)Q_d) \times \lambda_{[-N,N]}([y - \frac{r(x)}{2}, y + \frac{r(x)}{2}])) = r(x)^{-d} \mu_d(x + r(x)Q_d) > \alpha,$$

as desired. But now

$$\alpha \lambda^{d+1}\{M_{d+1} \mu_{d+1} > \alpha\} \geq 2\alpha (N - L) \lambda^d \{M_d \mu_d > \alpha\} \geq 2\alpha N (N - L) \lambda^d \{M_d \mu_d > \alpha\} > 2Nck = c\mu_{d+1}(\mathbb{R}^{d+1}).$$

**Remark 6** Recall from the Introduction that for the $\ell_\infty$ balls (i.e., cubes with sides parallel to the axes) $c_1 < c_2$. Since the $\ell_1$ unit ball in dimension 2 is a square, it follows from Lemma 4 that the best constant in dimension 2 is equal for the $\ell_1$ and the $\ell_\infty$ norms. It follows that $c_1 < c_2$ in the $\ell_1$ case also. It would be interesting to know whether or not the best constants associated to the $\ell_p$ balls are all the same. Note that establishing bounds of the type $a^{-1}c_{d,2} \leq c_{d,p} \leq ac_{d,2}$ (where the constant $a \geq 1$ is independent of the dimension $d$ and $c_{d,p}$ denotes the best constant associated to the $\ell_p$ ball), would show that the bounds $O(d)$ (which hold for euclidean balls by [10]) extend to $\ell_p$ balls.

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