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ON REPRESENTABILITY OF FUNCTIONS ANALYTIC ON A HALF PLANE WITH RESPECT TO OWN BOUNDARY CONDITIONS

Abstract

In the paper, using the notion of A -integration we prove that the Cauchy-type integrals of Lebesgue integrable functions on a real axis R on upper and lower half-plane are the Cauchy A -integrals and the moments of nontangential limit values of Cauchy type integrals in the sense of A -integration equal zero.

Introduction. Let Γ be a simple closed rectifiable contour, G^+ be the bounded and G^- the unbounded domains with boundary Γ and $f \in L(\Gamma)$. The functions

$$F^+(z) = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(\tau) d\tau}{\tau - z}, \quad z \in G^+, \quad F^-(z) = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(\tau) d\tau}{\tau - z}, \quad z \in G^-,$$

are called Cauchy-type integrals of the function f over Γ .

V.I. Smirnoff [1] proved that the analytic functions $F^+(z)$ and $F^-(z)$ have finite nontangential boundary values $F^+(\tau)$ and $F^-(\tau)$ for almost all points $\tau \in \Gamma$ (see V.P.Khavin's paper [2]).

It follows from A.Zigmund's theorem (see, for example, [3]) that, if $f \in L \log L(\Gamma)$, then the Cauchy type integral is the Cauchy integral, that is it holds the equality

$$F^+(z) = \frac{1}{2\pi i} \int_{\Gamma} \frac{F^+(\tau)}{\tau - z} d\tau, \quad z \in G^+. \tag{1}$$

If $f \in L(\Gamma)$ and $f \notin L \log L(\Gamma)$, then even in the circle case $T = \{z \in C : |z| = 1\}$ it can happen that the boundary values $F^+(\tau)$ and $F^-(\tau)$ are not Lebesgue integrable on T , and therefore the equality (1) in this case is not satisfied.

Using the notion of A -integration P.L.Ul'yanov ([4] in the case of a unit circle; and [5] in the case of prime closed Lyapunov contour) established that, if $f \in L(\Gamma)$, then it holds the equality

$$F^+(z) = \frac{1}{2\pi i} (A) \int_{\Gamma} \frac{F^+(\tau)}{\tau - z} d\tau, \quad z \in G^+, \tag{2}$$

that is, the Cauchy-type integral of the Lebesgue integrable function is a Cauchy A -integral. A.B.Alexandrov [6] established the validity of equality (2) for analytic functions in the unit circle, which belonging to V.I.Smirnoff's class and satisfying the condition $\lambda m \{\tau \in T : |F^+(\tau)| > \lambda\} = o(1)$ as $\lambda \rightarrow +\infty$.

For analytic functions in bounded simply connected domains G with simple rectifiable boundary ∂G and satisfying the condition

$$\lambda m \{\tau \in \partial G : |F_{\alpha}^*(\tau)| > \lambda\} = o(1), \quad \lambda \rightarrow +\infty$$

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for some $\alpha > 1$, equality (2) was proved by T.S.Salimov [7] for $\alpha > 2$ and by the author [8] for $\alpha > 1$, where

$F_\alpha^*(\tau) = \sup \{|F(z)| : z \in G, |z - \tau| < \alpha\rho(z, \partial G)\}$ is an analogue of a nontangential maximum function, and $\rho(z, \partial G)$ is the distance from the point $z \in G$ to the boundary ∂G .

Absence of formula of change of variables for A - integral with respect to unbounded sets requires new methods for obtaining similar results on domain with unbounded boundaries.

In the paper, using the notion of A -integration, it is proved that if the function f is Lebesgue integrable on a real axis R , then Cauchy - type integral of the function f on the upper and lower half -plane are the Cauchy A - integrals, and the moments of nontangential boundary values of Cauchy- type integrals in the sense of A - integration equal zero.

Representability of analytic on a half plane functions with respect to own boundary values. Let $f \in L_1(R)$, that is the function $f(t)$ be Lebesgue integrable on a real axis R . The analytic functions

$$F^+(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^+, \quad F^-(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^-,$$

where $G^+ = \{z \in C : \text{Im } z > 0\}$, $G^- = \{z \in C : \text{Im } z < 0\}$ are called Cauchy - type integrals of the function $f \in L_1(R)$.

The analytic functions $F^\pm(z)$ have finite nontangential boundary values $F^\pm(t)$ almost for all $t \in R$ (see, for example, [3],[9]). But the boundary values $F^\pm(t)$, $t \in R$ generally speaking, may not even belong to the class of functions $L_1^{(loc)}(R)$.

Definition 1. The complex-valued function $g(t)$ measurable on a real axis R is said to be A - integrable on R if the following condition is fulfilled

$$\lambda m \{t \in R : |g(t)| > \lambda\} = o(1), \quad \lambda \rightarrow +\infty,$$

and there exists a finite limit

$$\lim_{\lambda \rightarrow +\infty} \int_{\{t \in R : |g(t)| \leq \lambda\}} g(t) dt.$$

This limit is called the A -integral of the function $g(t)$ with respect, to R and is denoted by $(A) \int_R g(t) dt$.

Note that A -integral possesses the additivity property with respect to functions, that is if the functions $g_1(t)$ and $g_2(t)$ are A -integrable on R , then their sum $g_1(t) + g_2(t)$ also is A -integrable on R , and the following equality is valid:

$$(A) \int_R (g_1(t) + g_2(t)) dt = (A) \int_R g_1(t) dt + (A) \int_R g_2(t) dt.$$

Definition 2. Let $f \in L_1(R)$. The function

$$(Hf)(t) = \frac{1}{\pi} v.p. \int_R \frac{f(\tau)}{t-\tau} d\tau = -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0} \int_{\varepsilon}^{+\infty} \frac{f(t+\tau) - f(t-\tau)}{\tau} d\tau$$

is called Hilbert transformation of the function f on R .

Note that for $f \in L_1(R)$ the function $(Hf)(t)$ was determined almost everywhere on R , but, generally speaking, may not even belong to the class of functions $L_1^{(loc)}(R)$. Therewith, if $f \in L_p(R), p > 1$ then the function $(Hf)(t)$ also belongs to the class of functions $L_p(R)$ (see, for example, [3])

It is known that (see, for example, [3]) if $f \in L_p(R), g \in L_q(R), \frac{1}{p} + \frac{1}{q} = 1, 1 < p, q < \infty$, then the following equality is valid

$$\int_R g(t)(Hf)(t)dt = - \int_R f(t)(Hg)(t)dt.$$

Anter Ali Al Saiyad [10] proved the following theorem that we'll need in future.

Theorem A. *If $g(t)$ is a bounded function, $g \in L_p(R)$ for some $p \geq 1$, and its Hilbert transformation $(Hg)(t)$ is also bounded, and $f \in L_1(R)$, then the function $(Hf)(t)g(t)$ is A-integrable on R and the following equality is valid :*

$$(A) \int_R g(t)(Hf)(t)dt = - \int_R f(t)(Hg)(t)dt. \quad (3)$$

Theorem 1. *Let $f \in L_1(R)$ and*

$$F^+(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^+$$

be the Cauchy-type integral of the function $f(t)$ on the upper half-plane. Then for any $z \in G^+$ the following equality is valid

$$F^+(z) = \frac{1}{2\pi i} (A) \int_R \frac{F^+(t)}{t-z} dt, \quad (4)$$

where $F^+(t)$ are nontangential boundary values of the function $F^+(z)$ as $z \rightarrow t \in R$.

Proof. Take any point $z = x + iy$ from the upper half-plane G^+ and represent $F^+(z)$ in the form:

$$\begin{aligned} F^+(z) &= \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-x-iy} dt = \\ &= \frac{1}{2\pi i} \int_R \frac{t-x+iy}{(t-x)^2+y^2} f(t) dt = \frac{1}{2\pi i} \int_R \frac{t-x}{(t-x)^2+y^2} f(t) dt + \\ &\quad + \frac{1}{2\pi} \int_R \frac{y}{(t-x)^2+y^2} f(t) dt. \end{aligned} \quad (5)$$

Consider the function $g(t) = \frac{y}{(t-x)^2+y^2}$. Find the Hilbert transformation of this function:

$$(Hg)(t) = \frac{1}{\pi} v.p. \int_R \frac{g(\tau)}{t-\tau} d\tau = \frac{1}{\pi} v.p. \int_R \frac{y}{(\tau-x)^2+y^2} \cdot \frac{1}{t-\tau} d\tau =$$

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$$\begin{aligned}
&= \frac{1}{\pi} v.p. \int_R \left[\frac{\tau + t - 2x}{(\tau - x)^2 + y^2} + \frac{1}{t - \tau} \right] \frac{y}{(t - x)^2 + y^2} d\tau = \\
&= \frac{y}{(t - x)^2 + y^2} \left[\frac{t - x}{y} \arctan \frac{\tau - x}{y} \Big|_{-\infty}^{+\infty} + \lim_{\varepsilon \rightarrow 0^+} \left(\ln \frac{\sqrt{(x - \tau)^2 + y^2}}{|\tau - t|} \Big|_{-\infty}^{t - \varepsilon} + \right. \right. \\
&\quad \left. \left. + \ln \frac{\sqrt{(x - \tau)^2 + y^2}}{|\tau - t|} \Big|_{t + \varepsilon}^{+\infty} \right) \right] = \frac{t - x}{(t - x)^2 + y^2}.
\end{aligned}$$

Taking into attention equality (3) (see Theorem A) and taking into account the additivity of A - integral with respect to functions, by equality (5) we have

$$\begin{aligned}
F^+(z) &= \frac{1}{2\pi i} \int_R (Hg)(t) f(t) dt + \frac{1}{2\pi} \int_R g(t) f(t) dt = \\
&= -\frac{1}{2\pi i} (A) \int_R g(t) (Hf)(t) dt + \frac{1}{2\pi} \int_R g(t) f(t) dt = \\
&= \frac{1}{2\pi} (A) \int_R g(t) [f(t) + i(Hf)(t)] dt. \tag{6}
\end{aligned}$$

Since the nontangential boundary values of the function $F^+(z)$ as $z \rightarrow t \in R$ are calculated from formula (see [3])

$$F^+(t) = \frac{1}{2} [f(t) + i(Hf)(t)],$$

then from equality (6) it follows that

$$F^+(z) = \frac{1}{\pi} (A) \int_R g(t) F^+(t) dt. \tag{7}$$

On the other hand, based on the same equality (3), from theorem A the following relations are valid

$$\begin{aligned}
\int_R f(t) (Hg)(t) dt &= -(A) \int_R g(t) (Hf)(t) dt, \\
\int_R f(t) g(t) dt &= (A) \int_R (Hg)(t) (Hf)(t) dt.
\end{aligned}$$

From these equalities, by the additivity with respect to the functions of A -integral, it follows that

$$\begin{aligned}
(A) \int_R [(Hg)(t) - ig(t)] F^+(t) dt &= (A) \int_R [(Hg)(t) - ig(t)] \times \\
&\times [f(t) + i(Hf)(t)] dt = \int_R f(t) (Hg)(t) dt - i \int_R f(t) g(t) dt +
\end{aligned}$$

$$+i(A) \int_R (Hf)(t)(Hg)(t)dt + (A) \int_R (Hf)(t)g(t)dt = 0. \quad (8)$$

Taking into account equality (8), from equality (7) we get

$$\begin{aligned} F^+(z) &= \frac{1}{\pi}(A) \int_R g(t)F^+(t)dt = \frac{1}{\pi}(A) \int_R g(t)F^+(t)dt + \\ &+ \frac{1}{2\pi i}(A) \int_R [(Hg)(t) - ig(t)] F^+(t)dt = \\ &= \frac{1}{2\pi i}(A) \int_R [(Hg)(t) + ig(t)] F^+(t)dt = \\ &= \frac{1}{2\pi i}(A) \int_R \frac{t - x + iy}{(t - x)^2 + y^2} F^+(t)dt = \\ &= \frac{1}{2\pi i}(A) \int_R \frac{F^+(t)}{t - x - iy} dt = \frac{1}{2\pi i}(A) \int_R \frac{F^+(t)}{t - z} dt, \end{aligned}$$

that is formula (4) is valid. Theorem 1 is proved.

Definition 3. If for a function $\Phi(z)$ analytic in the half-plane G^+ there exists a constant $C > 0$ such that for any $y > 0$ the condition

$$\int_R |\Phi(x + iy)|^p dx \leq C,$$

is fulfilled, then the function $\Phi(z)$ belongs to the space $H_p(G^+)$, where $p \geq 1$.

Theorem 2. Let $f \in L_1(R)$, and

$$F^+(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t - z} dt, \quad z \in G^+$$

be a Cauchy - type integral of the function $f(t)$ on the upper half-plane G^+ . If the function $\Phi(z)$ analytic and bounded on the upper half-plane G^+ belongs to the space $H_p(G^+)$ for some $p \geq 1$ it is valid the equality

$$(A) \int_R F^+(t)\Phi(t)dt = 0, \quad (9)$$

where $F^+(t)$ and $\Phi(t)$ are nontangential boundary values of the functions $F^+(z)$ and $\Phi(z)$, respectively, as $z \rightarrow t \in R$.

Proof. Denote $g(t) = \text{Re } \Phi(t), t \in R$. Then from the condition $\Phi \in H_p(G^+)$ it follows that $(Hg)(t) = \text{Im } \Phi(t), t \in R$. Hence we get that the functions $g(t)$ and $(Hg)(t)$ are bounded, $g \in L_p(R), Hg \in L_p(R)$. Applying theorem A to the functions $g(t)$ and $f(t)$ and also to the functions $(Hg)(t)$ and $f(t)$, we have equalities

$$\int_R f(t)(Hg)(t)dt = -(A) \int_R g(t)(Hf)(t)dt,$$

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$$\int_R f(t)g(t)dt = (A) \int_R (Hg)(t)(Hf)(t)dt.$$

Taking into account the additivity with respect to the functions of A -integral, from these equalities it holds

$$\begin{aligned} 2(A) \int_R F^+(t)\Phi(t)dt &= (A) \int_R [f(t) + i(Hf)(t)] [g(t) + i(Hg)(t)]dt = \\ &= \int_R f(t)g(t)dt + i \int_R f(t)(Hg)(t)dt + i(A) \int_R g(t)(Hf)(t)dt - \\ &\quad - (A) \int_R (Hf)(t)(Hg)(t)dt = 0, \end{aligned}$$

i.e. formula (9) is valid. Theorem 2 is proved.

Corollary 1. Let $f \in L_1(R)$, and

$$F^+(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^+,$$

be a Cauchy type integral of the function $f(t)$ on the upper half-plane G^+ . Then for any point $z \in G^+$ it is valid the equality

$$(A) \int_R \frac{F^+(t)}{t-\bar{z}} dt = 0,$$

where $F^+(t)$ are nontangential boundary values of the function $F^+(z)$ as $z \rightarrow t \in R, \bar{z} = x - iy$.

For the lower half-plane G^- the analogs of theorems 1,2 are formulated in the following way:

Theorem 3. Let $f \in L_1(R)$, and

$$F^-(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^-,$$

be a Cauchy-type integral of the function $f(t)$ on the lower half-plane G^- . Then for any $z \in G^-$ it is valid the equality

$$F^-(z) = \frac{1}{2\pi i} (A) \int_R \frac{F^-(t)}{t-z} dt,$$

where $F^-(t)$ are nontangential boundary values of the function $F^-(z)$ as $z \rightarrow t \in R$.

Theorem 4. Let $f \in L_1(R)$, and

$$F^-(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^-$$

be a Cauchy- type integral of the function $f(t)$ on the lower half-plane G^- . If the function $\Phi(z)$ analytic and bounded on the lower half-plane G^- belongs to the space $H_p(G^-)$ for some $p \geq 1$ it is valid the equality

$$(A) \int_R F^-(t) \Phi(t) dt = 0,$$

where $F^-(t)$ and $\Phi(t)$ are nontangential boundary values of the functions $F^-(z)$ and $\Phi(z)$, respectively, as $z \rightarrow t \in R$.

The proofs of theorems 3 and 4 are similar to the proofs of theorems 1 and 2.

Corollary 2. Let $f \in L_1(R)$, and

$$F^-(z) = \frac{1}{2\pi i} \int_R \frac{f(t)}{t-z} dt, \quad z \in G^-,$$

be a Cauchy- type integral of the function $f(t)$ on the lower half-plane G^- . Then for any point $z \in G^-$ it is valid the equality

$$(A) \int_R \frac{F^-(t)}{t-\bar{z}} dt = 0,$$

where $F^-(t)$ are nontangential boundary values of the function $F^-(z)$ as $z \rightarrow t \in R$, $\bar{z} = x - iy$.

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Received January 28, 2014; Revised April 16, 2014.