A TECHNIQUE FOR STUDYING THE BOUNDEDNESS AND EXTENDABILITY OF CERTAIN TYPES OF OPERATORS

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1. Introduction. For $1 \leq p < \infty$, μ real, let $L_{\mu,p}$ denote the collection of functions f, Lebesgue measurable on $(0, \infty)$, and such that $||f||_{\mu,p} < \infty$, where

(1.1)
$$||f||_{\mu,p} = \left\{ \int_0^\infty t^{\mu-1} |f(t)|^p dt \right\}^{1/p}.$$

Also, if X and Y are Banach spaces, denote by [X, Y] the collection of bounded linear operators from X to Y; [X, X] denote by [X]. Let \mathscr{S}_{μ} denote the collection of operators $S \in [L_{\mu,2}]$, which are defined in terms of a kernel k, associated with S, by an equation of the form

(1.2)
$$(Sf)(x) = x^{-(\mu-1)/2} \frac{d}{dx} x^{-(\mu-1)/2} \int_0^\infty k(xt) f(t) \frac{dt}{t},$$

and let \mathscr{T}_{μ} denote the collection of operators $T \in [L_{\mu,2}]$, which are defined in terms of a kernel *l*, associated with *T*, by an equation of the form

(1.3)
$$(Tf)(x) = x^{-(\mu-1)/2} \frac{d}{dx} x^{(\mu-1)/2} \int_0^\infty l(x/t) f(t) dt.$$

In a recent paper [6], we considered particular operators of the form $R_2^{-1}R_1$, where either both R_1 and R_2 belonged to \mathscr{S}_{μ} for some μ , or both R_1 and R_2 belonged to \mathscr{T}_{μ} for some μ . By associating with a certain function, analytic in a strip, an operator in $[L_{\mu,p}]$ for a range of values of μ and p, we were able to extend $R_2^{-1}R_1$ to other $L_{\mu,p}$ spaces as an element of $[L_{\mu,p}]$. The technique used there seems of some general interest, and our first objective in this paper is to prove a general result as to when an operator in $[L_{\mu,p}]$ can be defined by the method used in [6]. This is accomplished in Theorem 1.

Our second objective is to show when $R_2^{-1}R_1$ can be extended, and we achieve this in Theorem 2.

In [6] we applied our results to relate the ranges of R_1 and R_2 , and our final objective is to place the technique used there in a general setting. This is done in Theorem 3.

In section 2 below we prove a number of preliminary lemmas. In section 3 we show how to associate an operator of $[L_{\mu,p}]$ with a function analytic in a strip, the results being summed up in Theorem 1. Section 4 is devoted to determining necessary and sufficient conditions that transformations be in \mathscr{S}_{μ} or \mathscr{T}_{μ} , while in section 5 we give conditions that $R_2^{-1}R_1$ exist and be extendable.

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In section 6 we show how the extendability of R_2 can be used to extend R_1 , and relate their ranges, while in section 7 we give two examples of the use of this process.

2. Preliminaries. In this section we shall prove two lemmas giving some properties of the spaces $L_{\mu,p}$, define the Mellin transformation, and state a lemma giving its principal properties. First we need a definition.

Definition 2.1. If $1 \leq p < \infty$, $f \in L_{\mu,p}$, we define $C_{\mu,p}$ by $(C_{\mu,n}f)(t) = e^{\mu t/p}f(e^{t}).$

LEMMA 2.1. $C_{\mu,n}$ is an isometric isomorphism of $L_{\mu,n}$ onto $L_n(-\infty,\infty)$.

Proof. See [6, Lemma 2.1].

Definition 2.2. Denote by C_0 the collection of functions, continuous on $(0, \infty)$ and vanishing outside some interval (a, b), where $0 < a < b < \infty$.

LEMMA 2.2. C_0 is dense in $L_{\mu,p}$. Indeed if $f \in L_{\mu_1,p_1} \cap L_{\mu_2,p_2}$ and $\epsilon > 0$, then g exists in C_0 so that $||f - g||_{\mu_i,p_i} < \epsilon$, i = 1, 2.

Proof. See [6, Lemmas 2.2 and 2.3].

Definition 2.3. For $f \in L_{\mu,p}$, $1 \leq p \leq 2$, let

$$(\mathcal{M}f)((\mu/p) + it) = (C_{\mu,p}f)^{(t)},$$

where \hat{F} is the Fourier transform of F, defined by

$$\hat{F}(t) = \int_{-\infty}^{\infty} e^{itu} F(u) du$$

when $F \in L_1(-\infty, \infty) \cap L_p(-\infty, \infty)$, and by continuity on $L_p(-\infty, \infty)$ when $1 . <math>\mathcal{M}$ will be called the Mellin transformation.

LEMMA 2.3. If $1 \leq p \leq 2$, $\mathcal{M} \in [L_{\mu,p}, L_{p'}(-\infty, \infty)]$. If p = 2, \mathcal{M} is unitary if $L_2(-\infty, \infty)$ has measure $dt/2\pi$.

Proof. See [6, Lemma 4.1].

3. A class of operators. We first define a class of analytic functions, and then show that with each member of this class we can associate an operator in $[L_{\mu,p}]$ for a range of values of μ and p.

Definition 3.1. We say $m \in \mathscr{A}$ if there are extended real numbers $\alpha(m)$ and $\beta(m)$, with $\alpha(m) < \beta(m)$, so that

(a) m(s) is analytic in the strip $\alpha(m) < \text{Re } s < \beta(m)$,

(b) in every closed sub-strip, $\sigma_1 \leq \text{Re } s \leq \sigma_2$, where $\alpha(m) < \sigma_1 \leq \sigma_2 < \beta(m)$, m(s) is bounded,

(c) for $\alpha(m) < \sigma < \beta(m)$, $|m'(\sigma + it)| = O(|t|^{-1})$, as $|t| \to \infty$.

LEMMA 3.1. If $m \in \mathscr{A}$, then for each σ , $\alpha(m) < \sigma < \beta(m)$, and for each p, $1 , <math>m(\sigma + it)$ is an $L_p(-\infty, \infty)$ multiplier. If the operator, in $[L_p(-\infty, \infty)]$ for $1 , generated by <math>m(\sigma + it)$ is denoted by $T_{m,\sigma}$, then for $1 , <math>F \in L_p(-\infty, \infty)$,

(3.1)
$$(T_{m,\sigma}F)^{*}(t) = m(\sigma + it)\hat{F}(t).$$

If $1 , <math>\alpha(m) < \sigma < \beta(m)$, $T_{m,\sigma}$ is one-to-one on $L_p(-\infty, \infty)$ unless $m \equiv 0$. If $m^{-1} \in \mathscr{A}$, then for max $(\alpha(m), \alpha(m^{-1})) < \sigma < \min(\beta(m), \beta(m^{-1}))$, $1 , <math>T_{m,\sigma}$ is a one-to-one mapping of $L_p(-\infty, \infty)$ onto itself, and

(3.2)
$$(T_{m,\sigma})^{-1} = T_{m^{-1},\sigma}.$$

Proof. The first statement follows from [7, Chapter 4, Theorem 3] as does (3.1) when p = 2, and thus for $F \in L_p(-\infty, \infty) \cap L_2(-\infty, \infty)$. But this last space is dense in $L_p(-\infty, \infty)$, and from [8, Theorem 74] both sides of (3.1) represent bounded operators from $L_p(-\infty, \infty)$ to $L_{p'}(-\infty, \infty)$ since $1 , and <math>m(\sigma + it)$ is bounded. Thus by continuity, (3.1) is true for 1 .

The next statement follows from (3.1), for since m(s) is analytic, $m(\sigma + it) \neq 0$ a.e., and thus if $T_{m,\sigma}F = 0$ a.e., $\hat{F} = 0$ a.e. and F = 0 a.e.

From (3.1), if max $(\alpha(m), \alpha(m^{-1})) < \sigma < \min(\beta(m), \beta(m^{-1}))$, then for $F \in L_2(-\infty, \infty)$, $(T_{m^{-1},\sigma}T_{m,\sigma}F)^{\circ}(t) = (T_{m,\sigma}T_{m^{-1},\sigma}F)^{\circ}(t) = \hat{F}(t)$ a.e., and hence $T_{m^{-1},\sigma}T_{m,\sigma} = T_{m,\sigma}T_{m^{-1},\sigma} = I$ on $L_2(-\infty, \infty)$. But then by the denseness of $L_2(-\infty, \infty) \cap L_p(-\infty, \infty)$ in $L_p(-\infty, \infty)$ and the continuity of all three operators appearing in this last equation, it must hold for 1 , and the remainder of the lemma follows.

LEMMA 3.2. Suppose $m \in \mathscr{A}$, $1 , <math>\alpha(m) < \mu/p < \beta(m)$, and let

$$H_{m,\mu,p} = C_{\mu,p}^{-1} T_{m,\mu/p} C_{\mu,p}.$$

Then $H_{m,\mu,p} \in [L_{\mu,p}]$. If $f \in L_{\mu_1,p_1} \cap L_{\mu_2,p_2}$, where $1 < p_i < \infty$, $\alpha(m) < \mu_i/p_i < \beta(m)$, then $H_{m,\mu_1,p_1}f = H_{m,\mu_2,p_2}f$ a.e.

Proof. That $H_{m,\mu,p} \in [L_{\mu,p}]$ follows from Lemmas 2.1 and 3.1. For the remainder, suppose first that $f \in C_0$, and let

$$F(s) = \int_0^\infty x^{s-1} f(x) dx.$$

Clearly F is entire. Now

$$C_{\mu_1,p_1}H_{m,\mu_1,p_1}f = T_{\mu_1/p_1}C_{\mu_1,p_1}f;$$

but clearly $C_{\mu_1,p_1}f \in L_2(-\infty, \infty)$, and hence by Lemma 3.1, so is $C_{\mu_1,p_1}H_{m,\mu_1,p_1}f$, and from (3.1),

$$(C_{\mu_1,p_1}H_{m,\mu_1,p_1}f)^{(t)} = m((\mu_1/p_1) + it)(C_{\mu_1,p_1}f)^{(t)}.$$

But $C_{\mu_1,p_1}f$ is clearly also in $L_1(-\infty,\infty)$, and hence

$$(C_{\mu_1,p_1}f)^{(t)} = \int_{-\infty}^{\infty} e^{itu} (C_{\mu_1,p_1}f)(u) du = \int_{-\infty}^{\infty} e^{(\mu_1u/p_1) + iut} f(e^u) du$$
$$= \int_{0}^{\infty} x^{(\mu_1/p_1 + it - 1)} f(x) dx = F((\mu_1/p_1) + it).$$

Hence, from [8, Theorem 48],

$$(C_{\mu_1,p_1}H_{m,\mu_1,p_1}f)(u) = \lim_{R \to \infty} \frac{1}{2\pi} \int_{-R}^{R} e^{-iut} m((\mu_1/p_1) + it)F((\mu_1/p_1) + it)dt,$$

the limit being in the topology of $L_2(-\infty, \infty)$. But then there is a sequence $\{R_j\}$, with $R_j \to \infty$ as $j \to \infty$, so that

$$(C_{\mu_1,p_1}H_{m,\mu_1,p_1}f)(u) = \lim_{j\to\infty} \frac{1}{2\pi} \int_{-R_j}^{R_j} e^{-iut} m((\mu_1/p_1) + it)F((\mu_1/p_1) + it)dt$$

a.e. on $(-\infty, \infty)$, or

$$(H_{\mu_1,p_1}f)(x) = \lim_{j \to \infty} \frac{1}{2\pi} \int_{-R_j}^{R_j} x^{-(\mu_1/p_1) - it} m((\mu_1/p_1) + it) F((\mu_1/p_1) + it) dt$$
$$= \lim_{j \to \infty} \frac{1}{2\pi i} \int_{(\mu_1/p_1) - iR_j}^{(\mu_1/p_1) + iR_j} x^{-s} m(s) F(s) ds,$$

a.e. on $(0, \infty)$.

Similarly

$$(C_{\mu_2,p_2}H_{\mu_2,p_2}f)(u) = \lim_{R \to \infty} \frac{1}{2\pi} \int_{-R}^{R} e^{-iut} m((\mu_2/p_2) + it)F((\mu_2/p_2) + it)dt$$
$$= \lim_{j \to \infty} \frac{1}{2\pi} \int_{-R_j}^{R_j} e^{-iut} m((\mu_2/p_2) + it)F((\mu_2/p_2) + it)dt,$$

the limits being in the topology of $L_2(-\infty, \infty)$. But then there is a subsequence $\{S_j\}$ of $\{R_j\}$ so that

$$(C_{\mu_2,p_2}H_{\mu_2,p_2}f)(u) = \lim_{j\to\infty} \frac{1}{2\pi} \int_{-S_j}^{S_j} e^{-iut} m((\mu_2/p_2) + it)F((\mu_2/p_2) + it)dt$$

almost everywhere on $(-\infty, \infty)$, or

$$(H_{\mu_2,p_2}f)(x) = \lim_{j \to \infty} \frac{1}{2\pi} \int_{-S_j}^{S_j} x^{-(\mu_2/p_2) - it} m((\mu_2/p_2) + it) F((\mu_2/p_2) + it) dt$$
$$= \lim_{j \to \infty} \frac{1}{2\pi i} \int_{(\mu_2/p_2) - iS_j}^{(\mu_2/p_2) + iS_j} x^{-s} m(s) F(s) ds,$$

a.e. on $(0, \infty)$.

Hence, since $\{S_i\}$ is a subsequence of $\{R_i\}$, we have for almost all $x \in (0, \infty)$,

$$(3.3) \quad (H_{m,\mu_1,p_1}f)(x) - (H_{m,\mu_2,p_2}f)(x) \\ = \lim_{j \to \infty} \frac{1}{2\pi i} \left\{ \int_{(\mu_1/p_1) - iS_j}^{(\mu_1/p_1) + iS_j} - \int_{(\mu_2/p_2) - iS_j}^{(\mu_2/p_2) + iS_j} \right\} x^{-s} m(s) F(s) ds.$$

If $\mu_1/p_1 = \mu_2/p_2$, the right hand side of this equation is zero, and

 $(H_{\mu_1,p_1}f) = (H_{\mu_2,p_2}f)$ a.e.

If $\mu_1/p_1 \neq \mu_2/p_2$, let γ be the rectangle with vertices $(\mu_1/p_1) \pm iS_j$ and $(\mu_2/p_2) \pm iS_j$. Then since γ is contained in the strip $\alpha(m) < \text{Re } s < \beta(m)$, m is analytic in this strip, and F is entire, we have for x > 0,

$$\int_{\gamma} x^{-s} m(s) F(s) ds = 0,$$

from which (3.3) can be written

(3.4)
$$(H_{m,\mu_{1},p_{1}f})(x) - (H_{m,\mu_{2},p_{2}}f)(x) = \lim_{j \to \infty} \frac{1}{2\pi i} \left\{ \int_{\mu_{1}/p_{1}}^{\mu_{2}/p_{2}} x^{-\sigma-iS_{j}} m(\sigma+iS_{j}) F(\sigma+iS_{j}) d\sigma - \int_{\mu_{1}/p_{1}}^{\mu_{2}/p_{2}} x^{-\sigma+iS_{j}} m(\sigma-iS_{j}) F(\sigma-iS_{j}) d\sigma \right\},$$

almost everywhere.

But by the Riemann-Lebesgue lemma, $F(\sigma \pm iS_j) \rightarrow 0$ as $j \rightarrow \infty$; also

$$|F(\sigma \pm iS_j)| \leq \int_0^\infty x^{\sigma-1} |f(x)| dx,$$

which is clearly bounded on the interval of integration since $f \in C_0$; further by Definition 3.1 (b), $|m(\sigma \pm iS_j)| \leq K$, where K is a constant, for σ in the interval of integration; and $|x^{-\sigma \pm iS_j}| = x^{-\sigma}$ is clearly bounded on the interval of integration. Hence by the theorem of dominated convergence, the two integrals in (3.4) tend to zero as $j \to \infty$, and hence

$$H_{m,\mu_1,p_1}f = H_{m,\mu_2,p_2}f$$
 a.e.

Now if $f \in L_{\mu_1,p_1} \cap L_{\mu_2,p_2}$, then by Lemma 2.1, there is a sequence $\{g_n\}$ of functions of C_0 so that $||f - g_n||_{\mu_i,p_i} \to 0$ as $n \to \infty$, i = 1, 2. But then, as $n \to \infty$,

$$||H_{m,\mu_1,p_1}f - H_{m,\mu_1,p_1}g_n||_{\mu_1,p_1} \to 0$$

and hence there is a subsequence $\{n_i\}$ such that

$$H_{m,\mu_1,p_1}f = \lim_{i\to\infty} H_{m,\mu_1,p_1}g_{n_i} \quad \text{a.e.}$$

However, as $i \to \infty$

$$||H_{m,\mu_2,p_2}f - H_{m,\mu_2,p_2}g_{n_i}||_{\mu_2,p_2} \rightarrow 0,$$

so that there is a subsequence $\{n_i\}$ of $\{n_i\}$ so that

$$H_{m,\mu_2,p_2}f = \lim_{i\to\infty} H_{m,\mu_2,p_2}g_{n_i}, \quad \text{a.e.}$$

Hence, for almost all x, since $g_{ni'} \in C_0$,

$$H_{m,\mu_1,p_1}f = \lim_{i \to \infty} H_{m,\mu_1,p_1}g_{n_i} = \lim_{i \to \infty} H_{m,\mu_1,p_1}g_{n_i'}$$
$$= \lim_{i \to \infty} H_{m,\mu_2,p_2}g_{n_i'} = H_{m,\mu_2,p_2}f,$$

as was to be proved.

In view of the last part of Lemma 3.2, it appears that $H_{m,\mu,p}$ is independent of μ and p, and so we will rename it.

Definition 3.2. If
$$m \in \mathscr{A}$$
, $1 , $\alpha(m) < \mu/p < \beta(m)$, we define H_m by
$$H_m = C_{\mu,p}{}^{-1}T_{\mu/p}C_{\mu,p}.$$$

The chief properties of H_m are summed up in the following theorem.

THEOREM 1. If $m \in \mathscr{A}$, then for each μ and p such that $1 and <math>\alpha(m) < \mu/p < \beta(m), H_m \in [L_{\mu,p}]$. If $1 , and <math>f \in L_{\mu,p}$,

(3.5)
$$(\mathcal{M} H_m f)((\mu/p) + it) = m((\mu/p) + it)((\mathcal{M} f)((\mu/p) + it))$$

If $1 , <math>\alpha(m) < \mu/p < \beta(m)$, H_m is one-to-one on $L_{\mu,p}$, unless $m \equiv 0$. If $m^{-1} \in \mathscr{A}$, then for max $(\alpha(m), \alpha(m^{-1})) < \mu/p < \min(\beta(m), \beta(m^{-1}))$, $1 , <math>H_m$ is a one-to-one mapping of $L_{\mu,p}$ onto itself, and

$$(3.6) (H_m)^{-1} = H_{m^{-1}}.$$

Proof. This follows immediately from Lemma 3.1.

4. Transformations of \mathscr{S}_{μ} and \mathscr{T}_{μ} . In this section we find necessary and sufficient conditions that transformations S and T be in \mathscr{S}_{μ} and \mathscr{T}_{μ} respectively, and equivalent forms of (1.2) and (1.3), that are easier to work with. The results are summed up in the following lemma.

LEMMA 4.1. (a) A transformation $S \in [L_{\mu,2}]$ is in \mathscr{S}_{μ} if and only if there is a function ω , bounded a.e. on $(-\infty, \infty)$, so that for all $f \in C_0$

(4.1)
$$(\mathscr{M}Sf)(\tfrac{1}{2}\mu + it) = \omega(t)(\mathscr{M}f)(\tfrac{1}{2}\mu - it) \quad a.e.$$

When $S \in \mathscr{S}_{\mu}$, (4.1) holds for all $f \in L_{\mu,2}$. Conversely, given ω , bounded a.e. on $(-\infty, \infty)$, (4.1) defines a transformation $S \in \mathscr{S}_{\mu}$, with kernel $k \in L_{-\mu,2}$ given by $(\mathscr{M} k)(-\frac{1}{2}\mu + it) = \omega(t)/(\frac{1}{2} - it)$ a.e.

(b) A transformation $T \in [L_{\mu,2}]$ is in \mathscr{T}_{μ} if and only if there is a function ω , bounded a.e. on $(-\infty, \infty)$, so that for all $f \in C_0$

(4.2)
$$(\mathscr{M} Tf)(\tfrac{1}{2}\mu + it) = \omega(t)(\mathscr{M} f)(\tfrac{1}{2}\mu + it) \quad a.e.$$

When $T \in \mathcal{T}_{\mu}$, (4.2) holds for all $f \in L_{\mu,2}$. Conversely, given ω , bounded a.e. on $(-\infty, \infty)$, (4.2) defines a transformation $T \in \mathcal{T}_{\mu}$, with kernel $l \in L_{\mu-2,2}$ given by $(\mathcal{M} l)(\frac{1}{2}\mu - 1 + it) = \omega(t)/(\frac{1}{2} - it)$ a.e.

Proof. (a) is known when $\mu = 1$ (see Kober [4]), and by minor changes of variables, the \mathscr{S}_{μ} case can be changed to the \mathscr{S}_1 case. (b) follows from (a) once it is noticed that $T \in \mathscr{T}_1$ if and only if $TU \in \mathscr{S}_1$, where $(Uf)(x) = x^{-1}f(x^{-1})$.

5. Existence and extendability of $R_2^{-1}R_1$. The theorem below gives conditions under which $R_2^{-1}R_1$ exists and can be extended. Throughout the remainder of the paper we will suppose ω_1 and ω_2 are bounded a.e. on $(-\infty, \infty)$, and λ is a real number, and we let S_1 and S_2 be the transformations of \mathscr{S}_{λ} associated with ω_1 and ω_2 respectively by (4.1), and let T_1 and T_2 be the transformations of \mathscr{T}_{λ} associated with ω_1 and ω_2 respectively by (4.2).

THEOREM 2. Suppose ω_1 and ω_2 are bounded a.e. on $(-\infty, \infty)$ and that there is an $m \in \mathscr{A}$, with $\alpha(m) < \frac{1}{2}\lambda < \beta(m)$, so that $m(\frac{1}{2}\lambda + it) = \omega_1(t)/\omega_2(t)$ a.e. Then $S_2^{-1}S_1$ and $T_2^{-1}T_1$ exist and belong to $[L_{\lambda,2}]$, and $S_2^{-1}S_1$ can be extended to $L_{\mu,p}$, uniquely as an element of $[L_{\mu,p}]$, for all μ and p satisfying 1 , $<math>(\lambda - \beta(m)) < \mu/p < (\lambda - \alpha(m))$, while $T_2^{-1}T_1$ can be extended to $L_{\mu,p}$, uniquely as an element of $[L_{\mu,p}]$, for all μ and p satisfying $1 , <math>\alpha(m) < \mu/p < \beta(m)$. If, in addition, 1 , the extended operators are one-to-one.

If also $m^{-1} \in \mathscr{A}$, then $S_2^{-1}S_1$ is a one-to-one mapping of $L_{\mu,p}$ onto itself if 1 ,

$$\max((\lambda - \beta(m)), (\lambda - \beta(m^{-1}))) < \mu/p < \min((\lambda - \alpha(m)), (\lambda - \alpha(m^{-1}))),$$

while $T_2^{-1}T_1$ is a one-to-one mapping of $L_{\mu,p}$ onto itself if 1 ,

 $\max (\alpha(m), \alpha(m^{-1})) < \mu/p < \min (\beta(m), \beta(m^{-1})).$

Proof. Since $\omega_1(t)/\omega_2(t)$ is defined a.e., $\omega_2(t) \neq 0$ a.e., and hence if $S_2 f = 0$ a.e., then from (4.1) $(\mathcal{M}f)(\frac{1}{2}\lambda - it) = 0$ a.e., and f = 0 a.e., and thus S_2^{-1} exists. Similarly T_2^{-1} exists.

To show $S_2^{-1}S_1$ exists, we must show that the range of S_1 is a subset of the range of S_2 ; this is equivalent to showing that if $f \in L_{\lambda,2}$, then there is a $g \in L_{\lambda,2}$ so that $S_2g = S_1f$. But since

$$m(\frac{1}{2}\lambda + it) = \omega_1(t)/\omega_2(t)$$
 a.e.

and, from Definition 3.1 $m(\frac{1}{2}\lambda + it)$ is bounded, it follows that

$$\omega_1/\omega_2\in L_\infty(-\infty\,,\infty\,).$$

Hence, since the Mellin transformation is a unitary mapping of $L_{\lambda,2}$ onto $L_2(-\infty, \infty)$, there is a $g \in L_{\lambda,2}$ so that

$$(\mathscr{M}g)(\frac{1}{2}\lambda + it) = (\omega_1(-t)/\omega_2(-t))(\mathscr{M}f)(\frac{1}{2}\lambda + it)$$
 a.e.

But then, from (4.1), for almost all t

$$(\mathscr{M} S_2 g)(\frac{1}{2}\lambda + it) = \omega_2(t)(\mathscr{M} g)(\frac{1}{2}\lambda - it) = \omega_2(t)(\omega_1(t)/\omega_2(t))(\mathscr{M} f)(\frac{1}{2}\lambda - it)$$
$$= \omega_1(t)(\mathscr{M} f)(\frac{1}{2}\lambda - it) = (\mathscr{M} S_1 f)(\frac{1}{2}\lambda + it),$$

and $S_{2g} = S_1 f$ a.e., so that $S_2^{-1}S_1$ exists. Also

$$||S_2^{-1}S_1f||_{\lambda,2} = ||g||_{\lambda,2} = ||\mathscr{M}g||_2 \leq K||\mathscr{M}f||_2 = K||f||_{\lambda,2},$$

where K is an essential upper bound for ω_1/ω_2 , and $S_2^{-1}S_1 \in [L_{\lambda,2}]$.

Similarly, if we define h by

$$(\mathscr{M}h)(\frac{1}{2}\lambda + it) = (\omega_1(t)/\omega_2(t))(\mathscr{M}f)(\frac{1}{2}\lambda + it) \quad \text{a.e.},$$

then from (4.2), for almost all t

$$(\mathscr{M} T_2 h)(\frac{1}{2}\lambda + it) = \omega_2(t)(\mathscr{M} h)(\frac{1}{2}\lambda + it)$$

= $\omega_2(t)(\omega_1(t)/\omega_2(t))(\mathscr{M} f)(\frac{1}{2}\lambda + it)$
= $\omega_1(t)(\mathscr{M} f)(\frac{1}{2}\lambda + it) = (\mathscr{M} T_1 f)(\frac{1}{2}\lambda + it),$

and $T_2h = T_1 f$ a.e., so that $T_2^{-1}T_1$ exists. Also

$$||T_2^{-1}T_1f||_{\lambda,2} = ||\mathcal{M}h||_2 \leq K||\mathcal{M}f||_2 = K||f||_{\lambda,2},$$

$$T_2^{-1}T_1 \in [L_{\lambda,2}]$$

and $T_2^{-1}T_1 \in [L_{\lambda,2}].$

Let $\tilde{m}(s) = m(\lambda - s)$; clearly $\tilde{m} \in \mathscr{A}$, $\alpha(\tilde{m}) = \lambda - \beta(m)$, and $\beta(\tilde{m}) = \alpha$ $\lambda - \alpha(m)$. Hence from Theorem 1, $H_{\tilde{m}} \in [L_{\mu,p}]$ if $1 , <math>(\lambda - \beta(m)) < \beta(m)$ $\mu/p < (\lambda - \alpha(m))$. Note that $(\lambda - \beta(m)) < \frac{1}{2}\lambda < (\lambda - \alpha(m))$, and hence if $f \in L_{\lambda,2}$, then from (4.1) and (3.5), for almost all t

$$(\mathscr{M} S_2 H_{\tilde{m}} f)(\frac{1}{2}\lambda + it) = \omega_2(t)(\mathscr{M} H_{\tilde{m}} f)(\frac{1}{2}\lambda - it)$$

$$= \omega_2(t)\tilde{m}(\frac{1}{2}\lambda - it)(\mathscr{M} f)(\frac{1}{2}\lambda - it)$$

$$= \omega_2(t)m(\frac{1}{2}\lambda + it)(\mathscr{M} f)(\frac{1}{2}\lambda - it)$$

$$= \omega_2(t)(\omega_1(t)/\omega_2(t))(\mathscr{M} f)(\frac{1}{2}\lambda - it)$$

$$= \omega_1(t)(\mathscr{M} f)(\frac{1}{2}\lambda - it)$$

$$= (\mathscr{M} S_1 f)(\frac{1}{2}\lambda + it),$$

so that $S_2H_{\tilde{m}}f = S_1f$ a.e., $S_2H_{\tilde{m}} = S_1$ on $L_{\lambda,2}$, and $H_{\tilde{m}} = S_2^{-1}S_1$ on $L_{\lambda,2}$.

Hence we can extend $S_2^{-1}S_1$ to $L_{\mu,p}$, if $1 , <math>(\lambda - \beta(m)) < \mu/p < \beta(m)$ $(\lambda - \alpha(m))$, by defining it to be $H_{\tilde{m}}$, and then $S_2^{-1}S_1 \in [L_{\mu,p}]$. This extension will be unique as an element of $[L_{\mu,p}]$, for it coincides with $S_2^{-1}S_1$ on $L_{\mu,p} \cap L_{\lambda,2}$, and this set is dense in $L_{\mu,p}$, since it contains C_0 . The remaining statements about $S_2^{-1}S_1$ in the statement of Theorem 2 are just paraphrases of statements about $H_{\tilde{m}}$ in Theorem 1.

In a similar way $H_m = T_2^{-1}T_1$ on $L_{\lambda,2}$, and thus we can extend $T_2^{-1}T_1$ to $L_{\mu,p}$, if $1 , <math>\alpha(m) < \mu/p < \beta(m)$, by defining it to be H_m , and then $T_2^{-1}T_1 \in [L_{\mu,p}]$; this is the unique extension as an element of $[L_{\mu,p}]$; and the remaining statements about $T_2^{-1}T_1$ are paraphrases of those about H_m in Theorem 1.

6. Extension and range of R_1 . In many cases R_2 can be extended from $L_{\lambda,2}$ to other spaces $L_{\mu,p}$ for a collection P of pairs (p, μ) , as a bounded operator from $L_{\mu,p}$ to $L_{\nu,q}$ for a range of values of (q, ν) , depending on (p, μ) . In our next theorem, we show that when this is so, and the hypotheses of Theorem 2 are satisfied, it may be possible to extend R_1 , and that then there is a relation between the range of R_1 and that of R_2 .

THEOREM 3. Suppose that ω_1 and ω_2 are bounded a.e., and that there is an $m \in \mathscr{A}$ with $\alpha(m) < \frac{1}{2}\lambda < \beta(m)$, so that $m(\frac{1}{2}\lambda + it) = \omega_1(t)/\omega_2(t)$ a.e. Then

(a) if S_2 can be extended to $L_{\mu,p}$ for a collection P of pairs (p, μ) , as an element of $[L_{\mu,p}, L_{\nu,q}]$, for a range of values of (q, ν) depending on (p, μ) , then for all μ and p so that $(p, \mu) \in P$, $1 , <math>(\lambda - \beta(m)) < \mu/p < (\lambda - \alpha(m))$, S_1 can be extended to $L_{\mu,p}$, uniquely as an element of $[L_{\mu,p}, L_{\nu,q}]$, and for such μ and p, $S_1(L_{\mu,p}) \subseteq S_2(L_{\mu,p})$;

(b) if T_2 can be extended to $L_{\mu,p}$ for a collection P of pairs (p, μ) , as an element of $[L_{\mu,p}, L_{\nu,q}]$, for a range of values of (q, ν) depending on (p, μ) , then for all μ and p so that $(p, \mu) \in P$, $1 , <math>\alpha(m) < \mu/p < \beta(m)$, T_1 can be extended to $L_{\mu,p}$, uniquely as an element of $[L_{\mu,p}, L_{\nu,q}]$, and for such μ and p, $T_1(L_{\mu,p}) \subseteq$ $T_2(L_{\mu,p})$.

Further (c) if $m^{-1} \in \mathscr{A}$, then for $(p, \mu) \in P$, 1 ,

 $\max ((\lambda - \beta(m)), (\lambda - \beta(m^{-1}))) < \mu/p < \min ((\lambda - \alpha(m)), (\lambda - \alpha(m^{-1}))),$

$$S_1(L_{\mu,p}) = S_2(L_{\mu,p}), and for (p, \mu) \in P, 1$$

 $\max (\alpha(m), \alpha(m^{-1})) < \mu/p < \min (\beta(m), \beta(m^{-1})), T_1(L_{\mu,p}) = T_2(L_{\mu,p}).$

Proof. We shall only prove (a) and that part of (c) referring to S_1 and S_2 , the proof of (b) and the rest of (c) being similar.

We extend S_1 by defining it to be $S_2(S_2^{-1}S_1)$. Since by Theorem 2, for the indicated values of p and μ , $S_2^{-1}S_1 \in [L_{\mu,p}]$ and by hypothesis $S_2 \in [L_{\mu,p}, L_{\nu,q}]$, then $S_1 \in [L_{\mu,p}, L_{\nu,q}]$, and it is the unique such extension, since it coincides with S_1 on $L_{\mu,p} \cap L_{\lambda,2}$, and this set is dense in $L_{\mu,p}$ since it contains C_0 .

To show $S_1(L_{\mu,p}) \subseteq S_2(L_{\mu,p})$, we must show that if $f \in L_{\mu,p}$, there is a $g \in L_{\mu,p}$, so that $S_2g = S_1f$. But if we let $g = S_2^{-1}S_1f$, then $S_2g = S_1f$.

To show (c) for S_1 and S_2 , it is enough to notice that under the hypotheses of (c), the general hypothesis of the theorem is true with ω_1 and ω_2 interchanged, if *m* is replaced by m^{-1} , and the hypotheses of (a) are true with S_1 and S_2 interchanged, if *P* is replaced by $Q = \{(p, \mu) | (p, \mu) \in P, 1 , and the conclusion of (c) follows.$

7. Applications. We shall give two applications of our results, the first when R_1 and R_2 are in \mathscr{S}_{μ} for a particular μ , and the second when they are in \mathscr{T}_{μ} .

$$(H_{\eta}f)(x) = \int_0^\infty (xt)^{\frac{1}{2}} J_{\eta}(xt) f(t) dt,$$

and for $0 \leq \zeta < \eta + 1$, let $(H_{\eta,\zeta}f)(x) = x^{-\zeta}(H_{\eta}F)(x)$, where $F(t) = t^{-\zeta}f(t)$; that is

$$(H_{\eta,\xi}f)(x) = \int_0^\infty (xt)^{\frac{1}{2}-\zeta} J_{\eta}(xt)f(t)dt.$$

If we integrate both sides of this equation from zero to x, it has the form (1.2) for $\mu = 1$, with kernel

$$k_{\eta,\zeta}(x) = \int_0^x t^{\frac{1}{2}-\zeta} J_{\eta}(t) dt.$$

 H_{η} is studied in [8, Chapter 8, §§4 and 5], and by minor changes of variables in the results of those sections, it is easy to show that $k_{\eta,\zeta} \in L_{-1,2}$ and

$$(\mathscr{M} k_{\eta,\zeta})(-\frac{1}{2}+it) = \omega_{\eta,\zeta}(t)/(\frac{1}{2}-it)$$

where

$$\omega_{\eta,\xi}(t) = 2^{it-\xi} \Gamma(\frac{1}{2}(\eta - \zeta + 1 + it)) / \Gamma(\frac{1}{2}(\eta + \zeta + 1 - it)).$$

But from [2, 1.18(6)],

(7.1)
$$|\Gamma(x+iy)| \sim (2\pi)^{\frac{1}{2}} |y|^{x-\frac{1}{2}} e^{-\pi |y|/2},$$

uniformly in x for x in any finite interval, and thus

$$|\omega_{\eta,\zeta}(t)| \sim |2t|^{-\zeta}$$
 as $|t| \to \infty$.

Hence since $0 \leq \zeta < \eta + 1$, $\omega_{\eta,\zeta}$ is bounded a.e., and $H_{\eta,\zeta} \in \mathscr{S}_1$.

We shall take $H_{\eta,\xi}$ as S_1 in Theorems 2 and 3, and for S_2 we shall take the Fourier cosine transformation $\mathscr{F}_c = H_{-\frac{1}{2}}$. Since both transformations are in \mathscr{S}_1 , we must find a function $m \in \mathscr{A}$, with $\alpha(m) < \frac{1}{2} < \beta(m)$, so that

$$m(\frac{1}{2}+it) = \omega_{\eta,\zeta}(t)/\omega_{-\frac{1}{2},0}(t) = 2^{-\zeta}(\Gamma(\frac{1}{2}(\frac{1}{2}-it))) \\ \cdot \Gamma(\frac{1}{2}(\eta-\zeta+1+it))/(\Gamma(\frac{1}{2}(\frac{1}{2}+it))\Gamma(\frac{1}{2}(\eta+\zeta+1-it))).$$

An analytic function with the right value at $\frac{1}{2} + it$ is

$$\begin{split} m_{\eta,\xi}(s) &= \\ & 2^{-\zeta} (\Gamma(\frac{1}{2}(1-s)) \Gamma(\frac{1}{2}(\eta-\zeta+\frac{1}{2}+s))) / (\Gamma(\frac{1}{2}s) \Gamma(\frac{1}{2}(\eta+\zeta+\frac{3}{2}-s))), \\ m_{\eta,\xi}(s) \text{ is analytic in the strip } \zeta - \eta - \frac{1}{2} < \operatorname{Re} s < 1, \text{ and if } \zeta - \eta - \frac{1}{2} < \\ \sigma_1 &\leq \sigma_2 < 1, \text{ then from (5.1), uniformly in } \sigma \text{ for } \sigma_1 \leq \sigma \leq \sigma_2, |m_{\eta,\xi}(\sigma+it)| \sim \\ |2t|^{-\zeta} \text{ as } |t| \to \infty. \text{ Hence since } \zeta \geq 0, m_{\eta,\xi}(s) \text{ is bounded in the strip } \sigma_1 \leq \\ \operatorname{Re} s \leq s_2, \text{ Also} \end{split}$$

$$m'_{\eta,\xi}(s) = \frac{1}{2}m_{\eta,\xi}(s)\{\psi(\frac{1}{2}(\eta-\zeta+\frac{1}{2}+s)) - \psi(\frac{1}{2}(1-s)) + \psi(\frac{1}{2}(\eta+\zeta+\frac{3}{2}-s)) - \psi(\frac{1}{2}s)\},\$$

where $\psi(s) = \Gamma'(s) / \Gamma(s)$. But from [2, 1.18(7)],

 $\psi(z) = \log z + (2z)^{-1} + O(|z|^{-2}) \quad \text{as} \quad z \to \infty \text{ in } |\arg z| \leq \pi - \delta.$

Hence as $|y| \to \infty$,

(7.2)
$$\psi(x+iy) = \log (x+iy) + (2(x+iy))^{-1} + O(|x+iy|^{-2})$$

= $\log iy - i((x-\frac{1}{2})/y) + O(y^{-2}),$

and thus as $|t| \to \infty$

$$m'_{\eta,\zeta}(\sigma+it) = m(\sigma+it)\{(-i\zeta/t) + O(t^{-2})\}$$

so that $m(\sigma + it) = O(|t|^{-1})$, as $|t| \to \infty$ for $\zeta - \eta - \frac{1}{2} < \sigma < 1$. Thus $m_{\eta,\zeta} \in \mathscr{A}$, with $\alpha(m_{\eta,\zeta}) = \zeta - \eta - \frac{1}{2}$, $\beta(m_{\eta,\zeta}) = 1$, so that $\alpha(m_{\eta,\zeta}) < \frac{1}{2} < \beta(m_{\eta,\zeta})$.

Hence by Theorem 2, since $\mathscr{F}_c^{-1} = \mathscr{F}_c, \mathscr{F}_c H_{\eta,\zeta}$ can be extended to $L_{\mu,p}$ as an element of $[L_{\mu,p}]$ for all μ and p such that $1 , and is one-to-one if <math>1 . Clearly <math>(m_{\eta,0})^{-1} \in \mathscr{A}, \alpha((m_{\eta,0})^{-1}) = 0, \beta((m_{\eta,0})^{-1}) = \eta + \frac{3}{2}, \text{ and hence if } 1$

$$\max (0, -\eta - \frac{1}{2}) < \mu/p < \min (1, \eta + \frac{3}{2}),$$

 $\mathscr{F}_{c}H_{\eta}$ is a bounded one-to-one mapping of $L_{\mu,p}$ onto itself.

Now by [5, Theorem 1], if $1 , <math>\max(p^{-1}, p'^{-1}) \leq \mu < 1$, $p \leq q \leq 1/(1-\mu)$, then $\mathscr{F}_c \in [L_{p\mu,p}, L_{q(1-\mu),q}]$. Hence from Theorem 3, if $1 , <math>\max(p^{-1}, p'^{-1}) \leq \mu < 1$, $p \leq q \leq 1/(1-\mu)$, $\mu < \eta - \zeta + \frac{3}{2}$ and $0 \leq \zeta < \eta + 1$, $H_{\eta,\zeta} \in [L_{p\mu,p}, L_{q(1-\mu),q}]$, or writing this in terms of H_{η} , $H_{\eta} \in [L_{p(\mu+\zeta),p}, L_{q(1-\mu-\zeta),q}]$.

But, if $1 , max <math>(p^{-1}, q'^{-1}) \leq \nu < \eta + \frac{3}{2}$, there are numbers μ and ζ with max $(p^{-1}, p'^{-1}) \leq \mu < 1$, $q \leq 1/(1 - \mu)$, $\mu < \eta - \zeta + \frac{3}{2}$ and $0 \leq \zeta < \eta + 1$, so that $\nu = \mu + \zeta$. To see this, note first that if we define $\zeta(\mu) = \nu - \mu$, for max $(p^{-1}, q'^{-1}) \leq \mu < 1$ then the range of ζ is $(\nu - 1, \nu - \max(p^{-1}, q'^{-1})]$, and this intersects $[0, \eta + \frac{1}{2})$, since $\nu - 1 < \eta + \frac{1}{2}$, and $\nu - \max(p^{-1}, q'^{-1}) \geq 0$. Hence letting ζ be any point of this intersection, and $\mu = \nu - \zeta$, we have max $(p^{-1}, p'^{-1}) \leq \max(p^{-1}, q'^{-1}) \leq \mu < 1$, $q \leq 1/(1 - \mu)$ since $\mu \geq q'^{-1}$, $\mu = \nu - \zeta < \eta - \zeta + \frac{3}{2}$, $0 \leq \zeta < \eta + \frac{1}{2} < \eta + 1$, and $\nu = \mu + \zeta$.

Hence we have shown that if $1 , max <math>(p^{-1}, q'^{-1}) \leq \nu < \eta + \frac{3}{2}$, $H_{\eta} \in [L_{p\nu,p}, L_{q(1-\nu),q}].$

If we take $1 , <math>\mu = 1/p$, q = p', this result becomes $H_{\eta} \in [L_p, L_{p'}]$ if $p > (\eta + \frac{3}{2})^{-1}$, which is well-known if $\eta \geq -\frac{1}{2}$, see [1], since then $(\eta + \frac{3}{2})^{-1} < 1$, but is less well-known if $-1 < \eta < -\frac{1}{2}$.

Also, from Theorem 3, $H_{\eta,\zeta}(L_{p\mu,p}) \subseteq \mathscr{F}_c(L_{p\mu,p})$ if $1 , max <math>(p^{-1}, p'^{-1}) \leq \mu < 1$, and $\mu < \eta - \zeta + \frac{3}{2}$, and since $(m_{\eta,0})^{-1} \in \mathscr{A}$, $H_{\eta}(L_{p\mu,p}) = \mathscr{F}_c(L_{p\mu,p})$ if $1 , max <math>(p^{-1}, p'^{-1}) \leq \mu < 1$ and $\mu < \eta + \frac{3}{2}$.

For our second application let

(7.3)
$$(I_{\nu,\alpha,\xi}f)(x) = \frac{\nu x^{-\nu(\xi+\alpha-1)}}{\Gamma(\alpha)} \int_0^x (x^{\nu} - t^{\nu})^{\alpha-1} t^{\nu\xi-1} f(t) dt,$$

where Re $\alpha > 0$, $\nu > 0$, and ξ is a complex number. It is well-known that $I_{\nu,\alpha,\xi} \in [L_{\mu,p}]$ if $1 \leq p < \infty$, $\mu/p < \nu$ Re ξ ; see [6, Corollary 3.1]. From [6, Corollary 4.1], if $\frac{1}{2}\lambda < \nu$ Re $\xi, f \in L_{\lambda,2}$,

$$(\mathscr{M} I_{\nu,\alpha,\xi} f)(\frac{1}{2}\lambda + it) = \omega_{\nu,\alpha,\xi}(t)(\mathscr{M} f)(\frac{1}{2}\lambda + it)$$

where

$$\omega_{\nu,\alpha,\xi}(t) = \Gamma(\xi - ((\frac{1}{2}\lambda + it)/\nu))/\Gamma(\xi + \alpha - ((\frac{1}{2}\lambda + it)/\nu)).$$

But from (5.1)

$$\omega_{\nu,\alpha,\xi}(t)| \sim |t|^{-\operatorname{Re}_{\alpha}} \quad \mathrm{as} \quad |t| \to \infty,$$

and hence since $\frac{1}{2}\lambda < \nu$ Re ξ , ω is bounded a.e., and $I_{\nu,\alpha,\xi} \in \mathscr{T}_{\lambda}$.

We shall take $T_1 = I_{\nu_1,\alpha_1,\xi_1}$, $T_2 = I_{\nu_2,\alpha_2,\xi_2}$ in Theorems 2 and 3. Transformations of the form $T_2^{-1}T_1$ have been considered by Erdélyi [3]. Since both transformations are in \mathscr{T}_{λ} , if $\frac{1}{2}\lambda < \min(\nu_1 \operatorname{Re} \xi_1, \nu_2 \operatorname{Re} \xi_2)$, we must find $m \in \mathscr{A}$ so that

(7.4)
$$m(\frac{1}{2}\lambda + it) = \omega_{\nu_1,\alpha_1,\xi_1}(t)/\omega_{\nu_2,\alpha_2,\xi_2}(t)$$
 a.e.

Clearly an analytic function satisfying (7.4) is

$$m(s) = (\Gamma(\xi_1 - (s/\nu_1))\Gamma(\xi_2 + \alpha_2 - (s/\nu_2)))/ (\Gamma(\xi_1 + \alpha_1 - (s/\nu_1))\Gamma(\xi_2 - (s/\nu_2))),$$

which is analytic for $-\infty < \text{Re } s < \min (\nu_1 \text{ Re } \xi_1, \nu_2 \text{ Re } (\xi_2 + \alpha_2))$. Since from (7.1) and (7.2),

$$|m(\sigma + it)| \sim |t|^{\operatorname{Re}(\alpha_2 - \alpha_1)}, \text{ and}$$
$$|m'(\sigma + it)| \sim |m(\sigma + it)| \{ (\operatorname{Re}(\alpha_2 - \alpha_1)/t) + O(t^{-2}) \},$$

if Re $\alpha_2 \leq \text{Re } \alpha_1$, $m \in \mathscr{A}$ with $\alpha(m) = -\infty$, $\beta(m) = \min(\nu_1 \text{ Re } \xi_1, \nu_2 \text{ Re } (\xi_2 + \alpha_2))$. Also $m^{-1} \in \mathscr{A}$, if Re $\alpha_1 = \text{Re } \alpha_2$, with $\alpha(m^{-1}) = -\infty$, $\beta(m^{-1}) = \min(\nu_1 \text{ Re } (\xi_1 + \alpha_1), \nu_2 \text{ Re } \xi_2)$. Thus from Theorems 2 and 3, and using [6, Lemma 3.4] it follows that if Re $\alpha_2 \leq \text{Re } \alpha_1$, $(I_{\nu_2,\alpha_2,\xi_2})^{-1} I_{\nu_1,\alpha_1,\xi_1}$ exists and belongs to $[L_{\mu,p}]$ if $1 , <math>\mu/p < \min(\nu_1 \text{ Re } \xi_1, \nu_2 \text{ Re } \xi_2)$, and can be extended to $L_{\mu,p}$ as an element of $[L_{\mu,p}]$ if $\mu/p < \min(\nu_1 \text{ Re } \xi_1, \nu_2 \text{ Re } (\xi_2 + \alpha_2))$. It is one-to-one if $1 or <math>\mu/p < \min(\nu_1 \text{ Re } \xi_1, \nu_2 \text{ Re } \xi_2)$ and onto if Re $\alpha_1 = \text{Re } \alpha_2$ and $\mu/p < \min(\nu_1 \text{ Re } \xi_1, \nu_2 \text{ Re } \xi_2)$.

Further, if $\mu/p < \min (\nu_1 \operatorname{Re} \xi_1, \nu_2 \operatorname{Re} \xi_2)$, $\operatorname{Re} \alpha_1 \leq \operatorname{Re} \alpha_2$,

$$I_{\nu_2,\alpha_2,\xi_2}(L_{\mu,p})\subseteq I_{\nu_1,\alpha_1,\xi_1}(L_{\mu,p}),$$

with equality if $\operatorname{Re} \alpha_1 = \operatorname{Re} \alpha_2$.

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