Bull. Austral. Math. Soc. Vol. 76 (2007) [205-214]

COMPOSITION OPERATORS ON LORENTZ SPACES

S.C. ARORA, GOPAL DATT AND SATISH VERMA

Fredholm, injective, isometric and surjective composition operators on Lorentz spaces L(p,q) are characterised in this paper.

1. INTRODUCTION

Let f be a complex-valued measurable function defined on a σ -finite measure space (X, \mathcal{A}, μ) . For $s \ge 0$, define μ_f the distribution function of f as

$$\mu_f(s) = \mu\Big\{x \in X : \big|f(x)\big| > s\Big\}.$$

By f^* we mean the non-increasing rearrangement of f given as

$$f^*(t) = \inf \left\{ s > 0 : \mu_f(s) \leqslant t \right\}, \ t \ge 0.$$

We also denote the rearrangement of f with respect to the measure μ by $f^{*,\mu}$. For t > 0, let

$$f^{**}(t) = \frac{1}{t} \int_0^t f^*(s) ds$$

For $1 , <math>1 \leq q \leq \infty$, and for measurable function f on X define $||f||_{pq}$ as

$$\|f\|_{pq} = \begin{cases} \left\{\frac{q}{p} \int_0^\infty \left(t^{1/p} f^{**}(t)\right)^q \frac{dt}{t}\right\}^{1/q}, & 1 0} t^{1/p} f^{**}(t), & 1$$

The Lorentz space denoted by $L(p,q)(X, \mathcal{A}, \mu)$ (or shortly L(p,q)) is defined to be the vector space of all (equivalence classes of) measurable functions f on X such that $\|f\|_{pq} < \infty$. Also $\|\cdot\|_{pq}$ is a norm and L(p,q) is a Banach space with respect to this norm. The L^{p} - spaces for 1 are equivalent to the spaces <math>L(p,p). For more on Lorentz spaces one can refer to [1, 2, 3, 7, 10, 13, 14, 15, 17].

On the measure space (X, \mathcal{A}, μ) , let $T : X \to X$ be a measurable transformation. Then we define a linear transformation C_T on the Lorentz space L(p,q), 1 , $<math>1 \leq q \leq \infty$ into the linear space of all complex-valued measurable functions on X by

Received 30th November, 2006

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 $C_T f = f \circ T$. If C_T is bounded with range in L(p,q), then it is called a *composition* operator on L(p,q) induced by T. There is a vast literature for composition operators on measurable function spaces and their applications, one can refer to [4, 5, 6, 8, 9, 11, 12, 16, 18, 19, 20] and references therein.

For a complex-valued measurable function u on X, we define a linear transformation M_u on the Lorentz space L(p,q) as $M_u f = u \cdot f$, where the product of functions is pointwise. If M_u is bounded with range in L(p,q), then it is called a *multiplication* operator on L(p,q) induced by u.

For a bounded linear operator A on a Banach space; we use the symbols N(A) and R(A) to denote the kernel and the range of A, respectively. We recall that A is called compact if the closure of the image of the unit ball is compact; and *Fredholm* if R(A) is closed, dim $N(A) < \infty$ and codim $R(A) < \infty$, where dim N(A) is the dimension of N(A) and codim R(A) is the codimension of R(A), namely the dimension of any subspace complimentary to R(A).

The main aim of this paper is to study Fredholmn property, isometry, invertibility of composition operators on Lorentz spaces L(p,q). In Section 2, we study the boundedness of composition operators between Lorentz spaces with different measure spaces. In Section 3, we discuss the closedness of the range $R(C_T)$, denseness and surjectiveness of composition operator. In Section 4, adjoint of a composition operator is obtained and Fredholm, isometric and invertible composition operators are characterised.

2. BOUNDEDNESS

In this section we characterise those measurable transformations $T: Y \to X$, where (X, \mathcal{A}, μ) and (Y, \mathcal{B}, ν) are two σ -finite measure spaces, for which

$$C_T: L(p,q)(X,\mathcal{A},\mu) \to L(p,q)(Y,\mathcal{B},\nu) \ (f \mapsto f \circ T)$$

is bounded.

THEOREM 2.1. A measurable transformation $T: Y \to X$ induces a composition operator

$$C_T: L(p,q)(X,\mathcal{A},\mu) \to L(p,q)(Y,\mathcal{B},\nu), 1$$

if and only if

$$(\nu \circ T^{-1})(E) \leq b \ \mu(E)$$
, for all $E \in \mathcal{A}$, for some $b > 0$.

Moreover

$$||C_T|| = k^{1/p}$$
, where $k = \inf \{b_0 > 0 : (\nu \circ T^{-1})(E) \leq b_0 \ \mu(E), \text{ for all } E \in \mathcal{A}\}.$

PROOF: First assume that $1 , <math>1 \leq q < \infty$ and suppose C_T is a composition operator induced by T. Let $E \in \mathcal{A}$, $\mu(E) < \infty$. Then the non-increasing rearrangement of the characteristic function χ_E is given by

$$\chi_E^*(t) = \chi_{[0, \ \mu(E))}(t)$$

Thus

$$\chi_E^{\bullet\bullet}(t) = \frac{1}{t} \int_0^t \chi_E^{\bullet}(s) ds$$
$$= \begin{cases} 1, & \text{if } 0 \leq t < \mu(E) \\ \frac{1}{t} \mu(E), & \text{if } t \geq \mu(E). \end{cases}$$

Therefore

$$\|\chi_E\|_{pq}^q = \frac{q}{p} \int_0^\infty \left(t^{1/p} \chi_E^{**}(t)\right)^q \frac{dt}{t}$$
$$= \mu(E)^{q/p} + \frac{1}{p-1} \ \mu(E)^{q/p} = p' \ \left(\mu(E)\right)^{q/p},$$

where 1/p + 1/p' = 1. This implies that $\chi_E \in L(p,q)(X, \mathcal{A}, \mu)$ and

$$(\nu \circ T^{-1})(E) = \nu(T^{-1}(E)) = (p')^{-p/q} ||\chi_{T^{-1}(E)}||_{pq}^{p}$$

= $(p')^{-p/q} ||\chi_{E} \circ T||_{pq}^{p} = (p')^{-p/q} ||C_{T}\chi_{E}||_{pq}^{p}$
 $\leq (p')^{-p/q} ||C_{T}||^{p} ||\chi_{E}||_{pq}^{p} = ||C_{T}||^{p} \mu(E).$

Hence

$$(\nu \circ T^{-1})(E) \leq b \mu(E),$$

where $b = ||C_T||^p$. If $\mu(E) = \infty$, then the inequality is trivial. For $q = \infty$, 1 , we have

$$\|\chi_E\|_{p\infty} = \sup_{t>0} t^{1/p} \chi_E^{**}(t) = (\mu(E))^{1/p}.$$

Therefore

$$(\nu \circ T^{-1})(E) = \|C_T \chi_E\|_{p\infty}^p \leq \|C_T\|^p \ \mu(E)$$

Conversely, suppose there is a constant b > 0 such that for all $E \in A$,

$$(\nu \circ T^{-1})(E) \leq b \ \mu(E).$$

For f in $L(p,q)(X, \mathcal{A}, \mu)$, the distribution of $f \circ T$ satisfies

$$\begin{split} \nu_{(f \circ T)}(s) &= \nu \Big\{ y \in Y : \big| f\big(T(y)\big) \big| > s \Big\} \\ &= (\nu \circ T^{-1}) \Big\{ x \in X : \big| f(x) \big| > s \Big\} \\ &\leq b \ \mu \Big\{ x \in X : \big| f(x) \big| > s \Big\} = b \ \mu_f(s). \end{split}$$

Therefore

$$\{s>0: \mu_f(s)\leqslant t\}\subseteq \{s>0: \nu_{f\circ T}(s)\leqslant bt\}.$$

This gives

$$(f \circ T)^{*,\nu}(bt) \leqslant f^{*,\mu}(t)$$

and consequently

$$(f \circ T)^{**,\nu}(bt) \leq f^{**,\mu}(t), \quad t > 0.$$

Now for f in L(p,q), $1 , <math>1 \leq q < \infty$,

$$\begin{aligned} \|C_T f\|_{pq}^q &= \frac{q}{p} \int_0^\infty \left(t^{1/p} (f \circ T)^{**,\nu}(t) \right)^q \frac{dt}{t} \\ &= (b^{q/p}) \frac{q}{p} \int_0^\infty \left(t^{1/p} (f \circ T)^{**,\nu}(bt) \right)^q \frac{dt}{t} \\ &\leq (b^{q/p}) \frac{q}{p} \int_0^\infty \left(t^{1/p} f^{**,\mu}(t) \right)^q \frac{dt}{t} = (b^{q/p}) \|f\|_{pq}^q \end{aligned}$$

This proves that C_T is bounded. For $q = \infty, 1 , we have$

$$\begin{aligned} \|C_T f\|_{p\infty} &= \sup_{t>0} t^{1/p} (f \circ T)^{**,\nu}(t) \\ &= b^{1/p} \sup_{t>0} t^{1/p} (f \circ T)^{**,\nu}(bt) \\ &\leqslant b^{1/p} \sup_{t>0} t^{1/p} f^{**,\mu}(t) = b^{1/p} \|f\|_{p\infty} \end{aligned}$$

Hence the result. Moreover, we have

$$||C_T|| = k^{1/p},$$

where $k = \inf \{ b_0 > 0 : (\nu \circ T^{-1})(E) \leq b_0 \ \mu(E) \}.$

COROLLARY 2.2. ([11]) Let $T: X \to X$ be a non-singular measurable transformation. Then T induces a composition operator C_T on L(p,q), $1 , <math>1 \leq q \leq \infty$, if and only if there exists some constant b > 0 such that

$$(\mu \circ T^{-1})(E) \leq b \ \mu(E), \text{ for all } E \in \mathcal{A}.$$

3. RANGES OF COMPOSITION OPERATORS

In this section, we establish conditions for a composition operator to have a closed range or dense range and then we present a characterisation of surjective composition operators.

THEOREM 3.1. If C_T is a bounded composition operator on L(p,q), $1 , <math>1 \le q \le \infty$. Then C_T has closed range if and only if there exists $\varepsilon > 0$ such that $f_T(x) \ge \varepsilon$ for almost all $x \in S$, where $S = \{x \in X : f_T(x) \ne 0\}$ and f_T is the Radon Nikodym derivative of μT^{-1} with respect to μ .

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PROOF: Suppose $f_T(x) \ge \varepsilon$ for almost all $x \in S$. Then for $f \in L^{p,q}_{\mu}(S)$, where

$$L^{p,q}_{\mu}(S) = \{ f \in L(p,q) : f \text{ vanishes outside } S \},\$$

$$(f \circ T)^{*}(t) = \inf \{ s > 0 : \mu \{ x \in X : |f(T(x))| > s \} \leq t \}$$

$$= \inf \{ s > 0 : \mu T^{-1} \{ x \in S : |f(x)| > s \} \leq t \}.$$

Now

$$\mu T^{-1}(E) = \int_E f_T(x) d\mu \ge \varepsilon \ \mu(E),$$

where $E = \left\{ x \in S : |f(x)| > s \right\}$. Hence

$$(f \circ T)^*(\varepsilon t) \ge \inf \left\{ s > 0 : \mu \left\{ x \in S : |f(x)| > s \right\} \le t \right\}$$

= $\inf \left\{ s > 0 : \mu \left\{ x \in X : |f(x)| > s \right\} \le t \right\} = f^*(t), \text{ for all } t > 0,$

and so

$$(f \circ T)^{**}(\varepsilon t) \ge f^{**}(t)$$
, for all $t > 0$.

Therefore

$$\|C_T\|_{pq} \ge \varepsilon^{1/p} \|f\|_{pq}$$
, for all $f \in L^{p,q}_{\mu}(S)$.

As $N(C_T) = L^{p,q}_{\mu}(X \setminus S)$, we get that C_T has closed range.

Conversely, suppose that C_T has closed range. Then there exists $\varepsilon > 0$ such that

$$(3.1) ||C_T||_{pq} \ge \varepsilon ||f||_{pq}, \text{ for all } f \in L^{p,q}_{\mu}(S).$$

Choose positive integer n such that $1/n < \varepsilon$. Let $E = \{x \in S : f_T(x) < 1/n^p\}$.

If possible $\mu(E) > 0$, then $\mu(E) < (1/n^p)\mu(E)$ and

 $(\chi_E \circ T)^*(t) \leq \chi_E^*(n^p t)$, for all t > 0.

This gives

$$\|C_T\chi_E\|_{pq}^q \leqslant \frac{1}{n^q} \|\chi_E\|_{pq}^q < \varepsilon^q \|\chi_E\|_{pq}^q.$$

This contradicts (3.1). Hence f_T is bounded away from zero.

For a measurable transformation T on measure space (X, \mathcal{A}, μ) , $T^{-1}(\mathcal{A})$ is a σ -subalgebra of \mathcal{A} . Then $L(p,q)(X,T^{-1}(\mathcal{A}),\mu)$ is a subspace of L(p,q). Now we study the range of composition operators in terms of $L(p,q)(X,T^{-1}(\mathcal{A}),\mu)$.

THEOREM 3.2. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$, then the range of C_T is dense in $L(p,q)(X, T^{-1}(\mathcal{A}), \mu)$.

PROOF: In case X is of finite measure, then χ_S in $L(p,q)(X, T^{-1}(\mathcal{A}), \mu)$ implies that $\chi_S = C_T \chi_{S'}$, for some $S' \in \mathcal{A}$. Thus all simple functions of $L(p,q)(X, T^{-1}(\mathcal{A}), \mu)$ belong to the range of C_T and hence using (2.4, Hunt [7]), we find that range of C_T is dense in $L(p,q)(X, T^{-1}(\mathcal{A}), \mu)$. In case X is a σ -finite measure space, the proof follows from Lebesgue's theorem on dominated convergence.

THEOREM 3.3. A composition operator C_T on L(p,q) is surjective if and only if f_T is bounded away from zero on its support and $T^{-1}(\mathcal{A}) = \mathcal{A}$.

PROOF: In case C_T is surjective then by using Theorem 3.1, f_T is bounded away from zero on its support. Let $E \in \mathcal{A}$ be of finite measure. Since C_T is surjective, there exists $f \in L(p,q)$ such that $\chi_E = C_T f$. Then we find $\chi_E = \chi_{T^{-1}(E_0)}$, where $E_0 = \{x \in X : f(x) = 1\}$. Hence $E = T^{-1}(E_0)$. This proves $\mathcal{A} \subseteq T^{-1}(\mathcal{A})$ and therefore equality. The converse follows by using the Theorems 3.1 and 3.2.

THEOREM 3.4. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$. Then C_T has dense range if and only if $T^{-1}(\mathcal{A}) = \mathcal{A}$.

PROOF: Suppose C_T has dense range. Let $E \in \mathcal{A}$ be such that $\chi_E \in L(p,q)$. Then there exists a sequence $\langle f_n \rangle$ in L(p,q) such that $C_T f_n \to \chi_E$ in $\|\cdot\|_{pq}$ and so $C_T f_n \to \chi_E$ almost everywhere. Since each $C_T f_n$ is measurable with respect to $T^{-1}(\mathcal{A})$, therefore χ_E is measurable with respect $T^{-1}(\mathcal{A})$ so that $\chi_E = \chi_{T^{-1}(F)}$ for some $F \in \mathcal{A}$. Thus $T^{-1}(\mathcal{A}) = \mathcal{A}$.

Conversely suppose $T^{-1}(\mathcal{A}) = \mathcal{A}$. Let $E \in \mathcal{A}$ be such that $\mu(E) < \infty$, then we can find $F \in \mathcal{A}$ such that $\mu(E \Delta T^{-1}(F)) = 0$. Since X is σ -finite, we have an increasing sequence $\langle F_n \rangle$ of measurable set of finite measure such that $F_n \uparrow F$ or $T^{-1}(F \sim F_n) \downarrow \phi$. Hence for $\varepsilon > 0$, there exists a positive integer n_0 such that

$$\mu T^{-1}(F \sim F_n) < \left(\frac{\varepsilon}{p'}\right)^p, \ \forall \ n \ge n_0.$$

Hence

$$\begin{aligned} \|C_T \chi_F - C_T \chi_{F_n}\|_{pq} &= \|C_T \chi_{(F \sim F_n)}\|_{pq} = \|\chi_{T^{-1}(F \sim F_n)}\|_{pq} \\ &= p' (\mu T^{-1}(F \sim F_n))^{1/p} < \varepsilon, \quad \forall \ n \ge n_0. \end{aligned}$$

This implies that $\chi_E \in \overline{R(C_T)}$. Now the result follows by using [7].

4. FREDHOLM AND ISOMETRIC COMPOSITION OPERATORS

In this section we have made an attempt to study the adjoint of the composition operator on L(p,q), $1 , <math>1 \leq q < \infty$. Fredholm, isometric and invertible composition operators are characterised. By using (2.7, Hunt [7, p. 262]) for every

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 $g \in L(p',q')$, we can find a bounded linear functional $F_g \in (L(p,q))^* = L(p',q')$, where 1/p + 1/p' = 1 = 1/q + 1/q', defined as

$$F_g(f) = \int fg d\mu$$
, for all $f \in L(p,q)$.

For each $g \in L(p', q')$, there exists a unique $T^{-1}(\mathcal{A})$ measurable function E(g) such that

$$\int fgd\mu = \int fE(g)d\mu,$$

for each $T^{-1}(\mathcal{A})$ measurable function f for which the left integral exists. E(g) is called the *conditional expectation* of g with respect to σ -algebra $T^{-1}(\mathcal{A})$. The Frobenius Perron operator P_T on L(p',q') is defined as

$$P_T g = f_T \cdot E(g) \circ T^{-1}$$

where $E(g) \circ T^{-1} = f$ if and only if $E(g) = f \circ T$.

THEOREM 4.1. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$, then C_T^* , the adjoint of the composition operator C_T , is P_T .

PROOF: Let $E \in \mathcal{A}$ be such that $\mu(E) < \infty$. Then for $g \in L(p', q')$

$$(C_T^* F_g)(\chi_E) = F_g(C_T \chi_E) = \int C_T \chi_E \cdot g \, d\mu$$

= $\int (\chi_E \circ T) \cdot g \, d\mu = \int E(g) \cdot \chi_E \circ T \, d\mu$
= $\int E(g) \circ T^{-1} \cdot \chi_E \, d\mu T^{-1} = \int E(g) \circ T^{-1} \cdot \chi_E f_T \, d\mu$
= $F_{(E(g) \circ T^{-1}) \cdot f_T}(\chi_E)$

Thus $C_T^*F_g = F_{(E(g)\circ T^{-1})\cdot f_T}$. By identifying $g \in L(p',q')$ with $F_g \in (L(p,q))^*$, we can write

$$C_T^*g = (E(g) \circ T^{-1}) \cdot f_T = P_Tg \qquad \square$$

THEOREM 4.2. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$, then $N(C_T^*)$ is either zero dimensional or infinite dimensional.

PROOF: Suppose $0 \neq g \in N(C_T^*)$. Let $E = \{x \in X : g(x) \neq 0\}$, then $\mu(E) \neq 0$. Let $\langle E_n \rangle$ be a sequence of disjoint measurable subsets of E such that

$$E = \bigcup_{n=1}^{\infty} E_n, \ 0 < \mu(E_n) < \infty$$

For each natural number n, let $g_n = g \cdot \chi_E \circ T$. For each n,

$$egin{aligned} C^*_T(g_n)f &= \int (g\cdot\chi_E\circ T)(f\circ T) \; d\mu \ &= \int g\cdot(\chi_Ef\circ T) \; d\mu \ &= C^*_T(g)(\chi_Ef) = 0. \end{aligned}$$

Therefore $\{g_n : n \ge 1\}$ is a linearly independent subset of $N(C_T^*)$. Hence, if $N(C_T^*)$ is not zero dimensional, it is infinite dimensional.

COROLLARY 4.3. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$. Then C_T is injective if and only if T is surjective.

THEOREM 4.4. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$. Then C_T is Fredholm if and only if C_T is invertible.

PROOF: If C_T is Fredholm, then $N(C_T^*)$ and $N(C_T)$ both are finite dimensional and are of zero dimension. Therefore C_T is injective and $R(C_T)$ is dense in L(p,q). Since $R(C_T)$ is closed, therefore C_T is surjective. This proves the invertibility of C_T . The proof of the converse is obvious.

THEOREM 4.5. If C_T is a composition operator on L(p', q'), then $C_T^*C_T = M_{f_T}$.

PROOF: On replacing g by $C_T g$ in the Theorem 4.1, we find that for every $g \in L(p',q')$

$$C_T^*C_Tg = C_T^*(g \circ T) = E(g \circ T) \circ T^{-1} \cdot f_T = g \cdot f_T = M_{f_T}g.$$

Hence $C_T^* C_T = M_{f_T}$.

COROLLARY 4.6. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$, then C_T is an isometry if and only if T is measure preserving.

DEFINITION 4.7: ([16]) The essential range of a complex-valued measurable function f defined on the measure space (X, \mathcal{A}, μ) is given by the set

 $\Big\{\lambda\in\mathcal{C}: \mu\big(\{x\in X: \big|f(x)-\lambda\big|<\varepsilon\}\big)>0, \text{ for each } \varepsilon>0\Big\}.$

By the theory developed so far, we have the following

THEOREM 4.8. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$, then the following are equivalent:

- (1) C_T is injective.
- (2) f and $f \circ T$ have the same essential ranges for every $f \in L(p,q)$.
- (3) $\mu \ll \mu \circ T^{-1}$.
- (4) f_T is different from zero almost everywhere.
- (5) M_{f_T} is injective.

THEOREM 4.9. If C_T is a composition operator on L(p,q), $1 , <math>1 \leq q < \infty$, then C_T is invertible if and only if f_T is bounded away from zero almost everywhere on X and $T^{-1}(\mathcal{A}) = \mathcal{A}$.

PROOF: If f_T is bounded away from zero almost everywhere on X and $T^{-1}(\mathcal{A}) = \mathcal{A}$, then M_{f_T} is injective and hence C_T is injective. In view of Theorem 3.3, C_T is surjective. Therefore C_T is invertible. Converse follows by the Theorems 3.3 and 4.8.

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Invertibility of T does not imply invertibility of C_T . This is proved by the following examples.

EXAMPLE 4.10. Let X = [0,1], with the Lebesgue measure μ on the Borel subsets. Let $T(x) = \sqrt{x}$, $\forall x \in X$. Then C_T is a composition operator on L(p,q) ([11, Example 5.1]). $U(x) = x^2$ is the inverse of T. But C_T is not invertible as

$$\frac{\|C_T\chi_{[0,1/n]}\|_{pq}^q}{\|\chi_{[0,1/n]}\|_{pq}^q} = \frac{1}{n^p},$$

for each natural number n. So C_T is not bounded away from zero.

EXAMPLE 4.11. Let $X = \mathbf{R}$ with Lebesgue measure and let T(x) = ax + b, $a \neq 0, 1$. Then T is not measure preserving and C_T is a composition operator on L(p,q) but C_T is not an isometry.

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Department of Mathematics University of Delhi Delhi-110007 India e-mail: scarora@maths.du.ac.in Department of Mathematics PGDAV College University of Delhi Delhi-110065 India e-mail gopaldatt@maths.du.ac.in [10]

Department of Mathematics SGTB Khalsa College University of Delhi Delhi-110007 India e-mail: vermas@maths.du.ac.in