

ON GENERALIZED FRACTIONAL INTEGRALS

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It is known that the fractional integral I_α is bounded from $L^p(\mathbb{R}^n)$ to $L^q(\mathbb{R}^n)$ when $0 < \alpha < n$, $1 < p < n/\alpha$ and $n/q = n/p - \alpha$ as the Hardy-Littlewood-Sobolev theorem. We introduce generalized fractional integrals and extend the Hardy-Littlewood-Sobolev theorem to the Orlicz spaces. We show that, for example, a generalized fractional integral I_ϕ is bounded from $\exp L^p$ to $\exp L^q$ (see Example 1.2).

It is also known that the modified fractional integral \tilde{I}_α is bounded from $L^p(\mathbb{R}^n)$ to $BMO(\mathbb{R}^n)$ when $0 < \alpha < n$ and $p = n/\alpha$, from $L^p(\mathbb{R}^n)$ to $Lip_{\alpha-n/p}(\mathbb{R}^n)$ when $0 < \alpha < n$ and $0 < \alpha - n/p < 1$, from $BMO(\mathbb{R}^n)$ to $Lip_\alpha(\mathbb{R}^n)$ when $0 < \alpha < 1$, and from $Lip_\beta(\mathbb{R}^n)$ to $Lip_{\alpha+\beta}(\mathbb{R}^n)$ when $0 < \alpha < \alpha + \beta < 1$. We also investigate the boundedness of generalized fractional integrals from the Orlicz space to BMO_ψ and from BMO_{ψ_1} to BMO_{ψ_2} , where BMO_ψ is the function space defined using the mean oscillation and a weight function $\psi : (0, +\infty) \rightarrow (0, +\infty)$. If $\psi(r) \equiv 1$, then $BMO_\psi = BMO$. If $\psi(r) = r^\alpha$ ($0 < \alpha \leq 1$), then $BMO_\psi = Lip_\alpha$.

1. GENERALIZED FRACTIONAL INTEGRALS ON THE ORLICZ SPACES

For a function $\phi : (0, +\infty) \rightarrow (0, +\infty)$, let

$$I_\phi f(x) = \int_{\mathbb{R}^n} f(y) \frac{\phi(|x-y|)}{|x-y|^n} dy.$$

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We consider the following conditions on ϕ :

$$(1.1) \quad \frac{1}{A_1} \leq \frac{\phi(s)}{\phi(r)} \leq A_1 \quad \text{for} \quad \frac{1}{2} \leq \frac{s}{r} \leq 2,$$

$$(1.2) \quad \frac{\phi(r)}{r^n} \leq A_2 \frac{\phi(s)}{s^n} \quad \text{for} \quad s \leq r,$$

$$(1.3) \quad \int_0^1 \frac{\phi(t)}{t} dt < +\infty,$$

where $A_i > 0$ ($i = 1, 2$) are independent of $r, s > 0$. If $\phi(r) = r^\alpha$, $0 < \alpha < n$, then I_ϕ is the fractional integral or the Riesz potential denoted by I_α .

A function $\Phi : [0, +\infty) \rightarrow [0, +\infty]$ is called a Young function if Φ is convex, $\lim_{r \rightarrow +0} \Phi(r) = \Phi(0) = 0$ and $\lim_{r \rightarrow +\infty} \Phi(r) = +\infty$. Any Young function is increasing. For a Young function Φ , the complementary function is defined by

$$\Psi(r) = \sup\{rs - \Phi(s) : s \geq 0\}, \quad r \geq 0.$$

For example, if $\Phi(r) = r^p/p$, $1 < p < \infty$, then $\Psi(r) = r^{p'}/p'$, $1/p + 1/p' = 1$. If $\Phi(r) = r$, then $\Psi(r) = 0$ ($0 \leq r \leq 1$), $= +\infty$ ($r > 1$).

For a Young function Φ , let

$$L^\Phi(\mathbb{R}^n) = \left\{ f \in L^1_{\text{loc}}(\mathbb{R}^n) : \int_{\mathbb{R}^n} \Phi(\epsilon|f(x)|) dx < +\infty \text{ for some } \epsilon > 0 \right\},$$

$$\|f\|_\Phi = \inf \left\{ \lambda > 0 : \int_{\mathbb{R}^n} \Phi\left(\frac{|f(x)|}{\lambda}\right) dx \leq 1 \right\},$$

$$L^{\Phi}_{\text{weak}}(\mathbb{R}^n) = \left\{ f \in L^1_{\text{loc}}(\mathbb{R}^n) : \sup_{r>0} \Phi(r) m(r, \epsilon f) < +\infty \text{ for some } \epsilon > 0 \right\},$$

$$\|f\|_{\Phi, \text{weak}} = \inf \left\{ \lambda > 0 : \sup_{r>0} \Phi(r) m\left(r, \frac{f}{\lambda}\right) \leq 1 \right\},$$

where $m(r, f) = |\{x \in \mathbb{R}^n : |f(x)| > r\}|$.

If a Young function Φ satisfies

$$(1.4) \quad 0 < \Phi(r) < +\infty \quad \text{for} \quad 0 < r < +\infty,$$

then Φ is continuous and bijective from $[0, +\infty)$ to itself. The inverse function Φ^{-1} is also increasing and continuous.

A function Φ said to satisfy the ∇_2 -condition, denoted $\Phi \in \nabla_2$, if

$$\Phi(r) \leq \frac{1}{2k} \Phi(kr), \quad r \geq 0,$$

for some $k > 1$.

Let $Mf(x)$ be the maximal function, i.e.

$$Mf(x) = \sup_{B \ni x} \frac{1}{|B|} \int_B |f(y)| dy,$$

where the supremum is taken over all balls B containing x .

We assume that Φ satisfies (1.4). Then M is bounded from $L^\Phi(\mathbb{R}^n)$ to $L_{weak}^\Phi(\mathbb{R}^n)$. If $\Phi \in \nabla_2$, then M is bounded on $L^\Phi(\mathbb{R}^n)$.

Our main results are as follows:

Theorem 1.1. *Let ϕ satisfy (1.1)~(1.3). Let Φ_i ($i = 1, 2$) be Young functions with (1.4). Assume that there exist constants $A, A', A'' > 0$ such that, for all $r > 0$,*

$$(1.5) \quad \int_r^{+\infty} \Psi_1 \left(\frac{\phi(t)}{A \int_0^r (\phi(s)/s) ds \Phi_1^{-1}(1/r^n)t^n} \right) t^{n-1} dt \leq A',$$

$$(1.6) \quad \int_0^r \frac{\phi(t)}{t} dt \Phi_1^{-1} \left(\frac{1}{r^n} \right) \leq A'' \Phi_2^{-1} \left(\frac{1}{r^n} \right),$$

where Ψ_1 is the complementary function with respect to Φ_1 . Then, for any $C_0 > 0$, there exists a constant $C_1 > 0$ such that, for $f \in L^{\Phi_1}(\mathbb{R}^n)$,

$$(1.7) \quad \Phi_2 \left(\frac{|I_\phi f(x)|}{C_1 \|f\|_{\Phi_1}} \right) \leq \Phi_1 \left(\frac{Mf(x)}{C_0 \|f\|_{\Phi_1}} \right).$$

Therefore I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L_{weak}^{\Phi_2}(\mathbb{R}^n)$. Moreover, if $\Phi_1 \in \nabla_2$, then I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$.

For functions $\theta, \kappa : (0, +\infty) \rightarrow (0, +\infty)$, we denote $\theta(r) \sim \kappa(r)$ if there exists a constant $C > 0$ such that

$$C^{-1}\theta(r) \leq \kappa(r) \leq C\theta(r), \quad r > 0.$$

A function $\theta : (0, +\infty) \rightarrow (0, +\infty)$ is said to be almost increasing (almost decreasing) if there exists a constant $C > 0$ such that $\theta(r) \leq C\theta(s)$ ($\theta(r) \geq C\theta(s)$) for $r \leq s$.

Remark 1.1. From (1.1) it follows that

$$(1.8) \quad \phi(r) \leq C \int_0^r \frac{\phi(t)}{t} dt.$$

If $\phi(r)/r^\varepsilon$ is almost increasing for some $\varepsilon > 0$ and $\phi(t)/t^n$ is almost decreasing, then ϕ satisfies (1.1)~(1.3) and $\int_0^r (\phi(t)/t) dt \sim \phi(r)$. Let, for

example, $\phi(r) = r^\alpha(\log(1/r))^{-\beta}$ for small r . If $\alpha = 0$ and $\beta > 1$, then $\int_0^r (\phi(t)/t) dt \sim (\log(1/r))^{-\beta+1}$. If $\alpha > 0$ and $-\infty < \beta < +\infty$, then $\int_0^r (\phi(t)/t) dt \sim \phi(r)$.

Remark 1.2. In the case $\Phi_1(r) = r$, (1.5) is equivalent to

$$\frac{\phi(t)}{t^n} \leq \frac{A \int_0^r (\phi(s)/s) ds}{r^n}, \quad 0 < r \leq t.$$

This inequality follows from (1.2) and (1.8).

The following corollaries are stated without the complementary function.

Corollary 1.2. *Let ϕ satisfy (1.1)~(1.3). Let Φ_i ($i = 1, 2$) be Young functions with (1.4). Assume that*

$$\int_0^r \frac{\phi(t)}{t} dt \Phi_1^{-1} \left(\frac{1}{r^n} \right)$$

is almost decreasing and that there exist constants $A, A' > 0$ such that, for all $r > 0$,

$$(1.9) \quad \int_r^{+\infty} \frac{\phi(t)}{t} \Phi_1^{-1} \left(\frac{1}{t^n} \right) dt \leq A \int_0^r \frac{\phi(t)}{t} dt \Phi_1^{-1} \left(\frac{1}{r^n} \right),$$

$$(1.10) \quad \int_0^r \frac{\phi(t)}{t} dt \Phi_1^{-1} \left(\frac{1}{r^n} \right) \leq A' \Phi_2^{-1} \left(\frac{1}{r^n} \right).$$

Then (1.7) holds. Therefore I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L_{weak}^{\Phi_2}(\mathbb{R}^n)$. Moreover, if $\Phi_1 \in \nabla_2$, then I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$.

Remark 1.3. If $r^\varepsilon \phi(r) \Phi_1^{-1}(1/r^n)$ is almost decreasing for some $\varepsilon > 0$, then

$$\int_r^{+\infty} \frac{\phi(t)}{t} \Phi_1^{-1} \left(\frac{1}{t^n} \right) dt \leq C \phi(r) \Phi_1^{-1} \left(\frac{1}{r^n} \right).$$

This inequality and (1.8) yield (1.9).

Remark 1.4. We cannot replace (1.6) or (1.10) by

$$\phi(r) \Phi_1^{-1} \left(\frac{1}{r^n} \right) \leq A \Phi_2^{-1} \left(\frac{1}{r^n} \right) \quad \text{for all } r > 0$$

(see Section 5 in [5]).

Corollary 1.3. Let $\phi(r) = r^\alpha$ with $0 < \alpha < n$. Let Φ_i ($i = 1, 2$) be Young functions with (1.4). Assume that there exist constants $A, A' > 0$ such that, for all $r > 0$,

$$(1.11) \quad \int_r^{+\infty} t^{\alpha-1} \Phi_1^{-1} \left(\frac{1}{t^n} \right) dt \leq A r^\alpha \Phi_1^{-1} \left(\frac{1}{r^n} \right),$$

$$(1.12) \quad r^\alpha \Phi_1^{-1} \left(\frac{1}{r^n} \right) \leq A' \Phi_2^{-1} \left(\frac{1}{r^n} \right).$$

Then (1.7) holds. Therefore I_α is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L_{weak}^{\Phi_2}(\mathbb{R}^n)$. Moreover, if $\Phi_1 \in \nabla_2$, then I_α is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$.

Remark 1.5. Results similar to this corollary are in [2] and [10]. Kokilashvili and Krbec [2] considered the boundedness of I_α with weights, and gave a necessary and sufficient condition on the weights so that weighted inequalities hold. Torchinsky [10] treated sublinear operators with weak type (p_i, q_i) ($i = 1, 2$) and used interpolation.

We state examples given by the theorem and corollaries as follows:

Example 1.1. Let ϕ satisfy (1.1) and

$$\phi(r) = \begin{cases} r^{\alpha_1} & \text{for small } r, \\ r^{\alpha_2} & \text{for large } r, \end{cases}$$

where $0 < \alpha_1 < n$ and $-\infty < \alpha_2 < n$. Let Φ_1 and Φ_2 be convex and

$$\Phi_1(\xi) = \begin{cases} \xi^{p_2}, & \text{for small } \xi, \\ \xi^{p_1}, & \text{for large } \xi, \end{cases}$$

$$\Phi_2(\xi) = \begin{cases} \xi^{q_2}, & \text{for small } \xi, \\ \xi^{q_1}, & \text{for large } \xi, \end{cases}$$

where

$$1 < p_1 < n/\alpha_1, \quad q_1 > 1, \quad n/q_1 \geq n/p_1 - \alpha_1,$$

$$\begin{cases} 1 < p_2 < n/\alpha_2, \quad n/q_2 \leq n/p_2 - \alpha_2, & \text{when } 0 < \alpha_2 < n, \\ 1 < p_2 < q_2 < \infty, & \text{when } \alpha_2 = 0, \\ 1 < p_2 \leq q_2 < \infty, & \text{when } \alpha_2 < 0. \end{cases}$$

Then (1.7) holds and I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$.

Remark 1.6. The case $(\alpha_1, p_1, q_1) = (\alpha_2, p_2, q_2) = (\alpha, p, q)$ is the Hardy-Littlewood-Sobolev theorem.

Example 1.2. Let ϕ satisfy (1.1) and

$$\phi(r) = \begin{cases} (\log(1/r))^{-(\alpha_1+1)} & \text{for small } r, \\ (\log r)^{\alpha_2-1} & \text{for large } r, \end{cases}$$

where $\alpha_1 > 0$ and $-\infty < \alpha_2 < +\infty$. Let Φ_1 and Φ_2 be convex and

$$\Phi_1(\xi) = \begin{cases} 1/\exp(1/\xi^{p_2}), & \text{for small } \xi, \\ \exp(\xi^{p_1}), & \text{for large } \xi, \end{cases}$$

$$\Phi_2(\xi) = \begin{cases} 1/\exp(1/\xi^{q_2}), & \text{for small } \xi, \\ \exp(\xi^{q_1}), & \text{for large } \xi, \end{cases}$$

where

$$(1.13) \quad 0 < p_1 < 1/\alpha_1, \quad 1/q_1 \geq 1/p_1 - \alpha_1,$$

$$(1.14) \quad \begin{cases} 0 < p_2 < 1/\alpha_2, \quad 1/q_2 \leq 1/p_2 - \alpha_2, & \text{when } \alpha_2 > 0, \\ 0 < p_2 < q_2 < \infty, & \text{when } \alpha_2 = 0, \\ 0 < p_2 \leq q_2 < \infty, & \text{when } \alpha_2 < 0. \end{cases}$$

Then (1.7) holds and I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$.

Example 1.3. Let ϕ satisfy (1.1) and

$$\phi(r) = \begin{cases} (\log(1/r))^{-1}(\log \log(1/r))^{-(\alpha_1+1)} & \text{for small } r, \\ (\log r)^{-1}(\log \log r)^{\alpha_2-1} & \text{for large } r, \end{cases}$$

where $\alpha_1 > 0$ and $-\infty < \alpha_2 < +\infty$. Let Φ_1 and Φ_2 be convex and

$$\Phi_1(\xi) = \begin{cases} 1/\exp \exp(1/\xi^{p_2}), & \text{for small } \xi, \\ \exp \exp(\xi^{p_1}), & \text{for large } \xi, \end{cases}$$

$$\Phi_2(\xi) = \begin{cases} 1/\exp \exp(1/\xi^{q_2}), & \text{for small } \xi, \\ \exp \exp(\xi^{q_1}), & \text{for large } \xi, \end{cases}$$

where p_1, p_2, q_1 and q_2 satisfy (1.13) and (1.14). Then (1.7) holds and I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$.

Example 1.4. Let ϕ satisfy (1.1) and

$$\phi(r) = \begin{cases} (\log(1/r))^{-(\alpha_1+1)} & \text{for small } r, \\ (\log r)^{\alpha_2-1} & \text{for large } r, \end{cases}$$

where $\alpha_i > 0$ ($i = 1, 2$). Let Φ_1 and Φ_2 be convex and

$$\Phi_1(\xi) = \xi^p, \quad \Phi_2(\xi) = \begin{cases} \xi^p (\log(1/\xi))^{-p\alpha_2} & \text{for small } \xi, \\ \xi^p (\log \xi)^{p\alpha_1} & \text{for large } \xi, \end{cases}$$

where $1 \leq p < \infty$. Then (1.7) holds and I_ϕ is bounded from $L^1(\mathbb{R}^n)$ to $L_{weak}^{\Phi_2}(\mathbb{R}^n)$ for $p = 1$ and from $L^p(\mathbb{R}^n)$ to $L^{\Phi_2}(\mathbb{R}^n)$ for $1 < p < \infty$.

Example 1.5. Let ϕ satisfy (1.1) and

$$\phi(r) = \begin{cases} r^n (\log(1/r))^{\alpha_1} & \text{for small } r, \\ r^n (\log r)^{-\alpha_2} & \text{for large } r, \end{cases}$$

where $\alpha_i > 0$ ($i = 1, 2$). Let Φ_1 and Φ_2 be convex and

$$\Phi_1(\xi) = \xi, \quad \Phi_2(\xi) = \begin{cases} 1/\exp((1/\xi)^{1/\alpha_2}) & \text{for small } \xi, \\ \exp(\xi^{1/\alpha_1}) & \text{for large } \xi. \end{cases}$$

Then (1.7) holds and I_ϕ is bounded from $L^{\Phi_1}(\mathbb{R}^n)$ to $L_{weak}^{\Phi_2}(\mathbb{R}^n)$.

2. GENERALIZED FRACTIONAL INTEGRALS ON THE ORLICZ SPACES AND BMO_ϕ

Let $B(a, r) = \{x \in \mathbb{R}^n : |x - a| < r\}$. We define the modified version of I_ϕ as follows:

$$\tilde{I}_\phi f(x) = \int_{\mathbb{R}^n} f(y) \left(\frac{\phi(|x - y|)}{|x - y|^n} - \frac{\phi(|y|)(1 - \chi_{B(O,1)}(y))}{|y|^n} \right) dy,$$

where $\chi_{B(O,1)}$ is the characteristic function of $B(O, 1)$. We consider the following conditions on ϕ : (1.1), (1.3) and

$$(2.1) \quad \left| \frac{\phi(r)}{r^n} - \frac{\phi(s)}{s^n} \right| \leq A_3 |r - s| \frac{\phi(r)}{r^{n+1}} \quad \text{for } \frac{1}{2} \leq \frac{s}{r} \leq 2,$$

$$(2.2) \quad \frac{\phi(r)}{r^{n+1}} \leq A_4 \frac{\phi(s)}{s^{n+1}} \quad \text{for } s \leq r,$$

$$(2.3) \quad \int_r^{+\infty} \frac{\phi(t)}{t^2} dt \leq A_5 \frac{\phi(r)}{r},$$

where $A_i > 0$ ($i = 3, 4, 5$) is independent of $r, s > 0$. If $\phi(r)r^\alpha$ is increasing for some $\alpha \geq 0$ and $\phi(r)/r^\beta$ is decreasing for some $\beta \geq 0$, then ϕ satisfies (1.1) and (2.1). If $\phi(r) = r^\alpha$, $0 < \alpha \leq n + 1$, then $\tilde{I}_\phi = \tilde{I}_\alpha$ which is the modified version of the fractional integral I_α . If $\tilde{I}_\phi f$ and $I_\phi f$ are well defined, then $\tilde{I}_\phi f - I_\phi f$ is a constant.

For a function $\psi : (0, +\infty) \rightarrow (0, +\infty)$, let

$$\text{BMO}_\psi(\mathbb{R}^n) = \left\{ f \in L^1_{\text{loc}}(\mathbb{R}^n) : \sup_{B=B(a,r)} \frac{1}{\psi(r)} \frac{1}{|B|} \int_B |f(x) - f_B| dx < +\infty \right\},$$

$$\|f\|_{\text{BMO}_\psi} = \sup_{B=B(a,r)} \frac{1}{\psi(r)} \frac{1}{|B|} \int_B |f(x) - f_B| dx,$$

$$\text{where } f_B = \frac{1}{|B|} \int_B f(x) dx.$$

If $\psi(r) \equiv 1$, then $\text{BMO}_\psi(\mathbb{R}^n) = \text{BMO}(\mathbb{R}^n)$. If $\psi(r) = r^\alpha$, $0 < \alpha \leq 1$, then $\text{BMO}_\psi(\mathbb{R}^n) = \text{Lip}_\alpha(\mathbb{R}^n)$.

It is known that \tilde{I}_α is bounded from $L^p(\mathbb{R}^n)$ to $\text{BMO}(\mathbb{R}^n)$ when $0 < \alpha < n$ and $p = n/\alpha$, and from $L^p(\mathbb{R}^n)$ to $\text{Lip}_{\alpha-n/p}(\mathbb{R}^n)$ when $0 < \alpha < n$ and $0 < \alpha - n/p < 1$. We extend these as follows:

Theorem 2.1. *Let ϕ satisfy (1.1), (1.3), (2.1) and (2.2). Let Φ be Young function with (1.4), ψ be almost increasing and $\psi(r) \sim \psi(2r)$. Assume that there exist constants $A, A', A'' > 0$ such that, for all $r > 0$,*

$$(2.4) \quad \int_r^{+\infty} \Psi \left(\frac{r\phi(t)}{A \int_0^r (\phi(s)/s) ds \Phi^{-1}(1/r^n)t^{n+1}} \right) t^{n-1} dt \leq A',$$

$$(2.5) \quad \int_0^r \frac{\phi(t)}{t} dt \Phi^{-1} \left(\frac{1}{r^n} \right) \leq A''\psi(r),$$

where Ψ is the complementary function with respect to Φ . Then \tilde{I}_ϕ is bounded from $L^\Phi(\mathbb{R}^n)$ to $\text{BMO}_\psi(\mathbb{R}^n)$.

It is known that \tilde{I}_α is bounded from $\text{BMO}(\mathbb{R}^n)$ to $\text{Lip}_\alpha(\mathbb{R}^n)$ when $0 < \alpha < 1$, and from $\text{Lip}_\beta(\mathbb{R}^n)$ to $\text{Lip}_{\alpha+\beta}(\mathbb{R}^n)$ when $0 < \alpha < \alpha + \beta < 1$. We extend these as follows:

Theorem 2.2. *Let ϕ satisfy (1.1), (1.3), (2.1) and (2.3). Let ψ_i be almost increasing and $\psi_i(r) \sim \psi_i(2r)$ ($i = 1, 2$). Assume that there exist constants $A, A' > 0$ such that, for all $r > 0$,*

$$(2.6) \quad \int_r^{+\infty} \frac{\phi(t)\psi_1(t)}{t^2} dt \leq A \frac{\phi(r)\psi_1(r)}{r},$$

$$(2.7) \quad \int_0^r \frac{\phi(t)}{t} dt \psi_1(r) \leq A'\psi_2(r).$$

Then \tilde{I}_ϕ is bounded from $\text{BMO}_{\psi_1}(\mathbb{R}^n)$ to $\text{BMO}_{\psi_2}(\mathbb{R}^n)$.

The results in Figure 1 are known. By Theorems 2.1 and 2.2 we have the results in Figure 2.

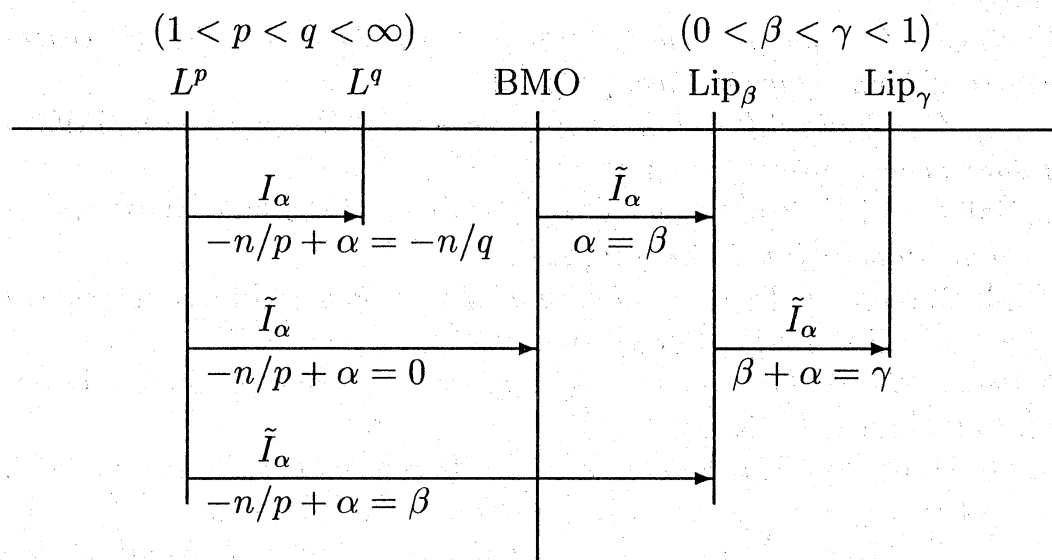


FIGURE 1. Boundedness of fractional integrals

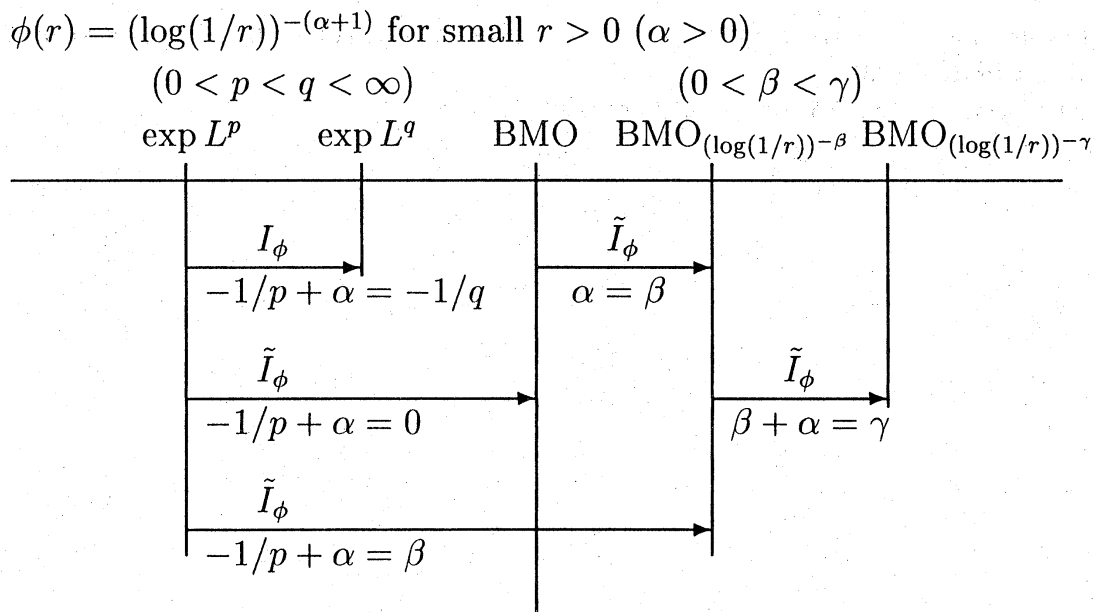


FIGURE 2. Boundedness of generalized fractional integrals

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