

On weighted classes of harmonic functions in the unit ball of \mathbf{R}^n

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This article gives the main representation theorems for harmonic functions in the spaces $b_{\omega}^p(B)$ on the unit ball B in \mathbf{R}^n . These spaces depend on a parameter function ω and are arbitrarily large. We receive the integral representation for the functions of $b_{\omega}^p(B)$ over the unit ball. The article also gives a representation connected with the natural isometry between $b_{\omega}^2(B)$ and the ordinary space L^2 on the unit sphere, which is explicitly given in the form of an integral operator along with its inversion.

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1. Introduction

This article gives the main representation theorems for arbitrarily large harmonic $b_{\omega}^p(B)$ spaces in the unit ball in \mathbf{R}^n , which are similar to the analytic spaces investigated in [1].

Section 2 is devoted to some preliminary notation and construction of Djrbashian's ω -kernel [2] in the unit ball of \mathbf{R}^n . In section 3, we introduce the spaces $b_{\omega}^p(B)$ and prove some preliminary statements. Section 4 is devoted to the main integral representation of $b_{\omega}^p(B)$ over the unit ball (Theorem 1) and to the orthogonal projection from $L_{\omega}^2(B)$ to $b_{\omega}^2(B)$ (Theorem 2). Note that for the particular case

$$\omega(t) = \frac{nV(B)}{2} \int_t^1 \tau^{(n/2)-1} (1-\tau)^{\alpha} d\tau$$

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the representation of Theorem 1 was obtained in [3] and for $\alpha=0$ one can find this representation also in [4]. Section 5 gives an integral representation of the considered spaces $b_\omega^2(B)$ over the unit sphere. This leads to an isometry between the $b_\omega^2(B)$ spaces and the ordinary L^2 -space on the unit sphere, which has an explicit form of integral operator along with its inversion (Theorems 3 and 4).

In this article, we shall frequently use some basic statements of the n -dimensional theory of harmonic functions explicitly given in [4].

Note that for the one-dimensional case, i.e. in the unit disc, the basics of the theory of arbitrarily large classes A_ω^p of analytic functions were more exhaustively constructed in [5,6].

2. Construction of the R_ω -kernel

2.1. We start by giving the notations, which we use throughout the article.

$B = \{x \in \mathbf{R}^n: |x| < 1\}$ is the open unit ball in \mathbf{R}^n and $S = \{x \in \mathbf{R}^n: |x| = 1\}$ is its boundary, i.e. S is the unit sphere in \mathbf{R}^n ;

σ is the normalized surface-area measure on S , so that $\sigma(S) = 1$;

$\mathcal{H}_m(\mathbf{R}^n)$ is the set of all complex-valued homogeneous harmonic polynomials of degree m in \mathbf{R}^n ;

$\mathcal{H}_m(S)$ is the set of all spherical harmonics of degree m , i.e. the restrictions of functions from $\mathcal{H}_m(\mathbf{R}^n)$ on the sphere S ;

$P[f]$ denotes the Poisson integral of f :

$$P[f](x) = \int_S P(x, \zeta) f(\zeta) d\sigma(\zeta), \quad \text{where } P(x, \zeta) = \frac{1 - |x|^2}{|\zeta - x|^n}. \tag{1}$$

We associate with each complex function f on $[a, b]$ its total variation $\bigvee_a^b f$ defined by $\bigvee_a^b f = \sup \{ \sum_{j=1}^N |f(t_j) - f(t_{j-1})| \}$, where the supremum is taken over all N and over all choices of $\{t_j\}$ such that $a = t_1 < t_2 < \dots < t_N = b$.

Further, as in [4], by Ω we denote the class of functions $\omega(t)$ in $[0, 1]$ such that $\omega(1) = \omega(1 - 0)$ and

- (i) $0 < \bigvee_\delta^1 \omega < \infty$ for any $\delta \in [0, 1)$;
- (ii) $\Delta_k \equiv \Delta_k(\omega) = - \int_0^1 t^k d\omega(t) \neq 0, \infty, k = 0, 1, \dots$;
- (iii) $\liminf_{k \rightarrow \infty} \sqrt[k]{|\Delta_k|} \geq 1$.

2.2. For a given $\omega \in \Omega$ we introduce the ω -kernel

$$R_\omega(x, y) = \sum_{k=0}^\infty \Delta_k^{-1} Z_k(x, y). \tag{2}$$

LEMMA 1 *The series in the right side of (2) converges absolutely and uniformly on the set $\{(x, y) \in \mathbf{R}^{2n}: |x||y| \leq q, 0 < q < 1\}$ and particularly on $K \times \overline{B}$, where K is an arbitrary compact subset of B .*

Proof Let $x = r\zeta$, $y = \rho\eta$, where $\zeta, \eta \in S$. Taking into account that the function $Z_k(x, y)$ is homogeneous by both variables, we obtain

$$|Z_k(x, y)| = r^k \rho^k |Z_k(\zeta, \eta)| \leq r^k \rho^k d_k, \tag{3}$$

where d_k is the dimension of $\mathcal{H}_k(S)$. The property (i) of the parameter function ω implies

$$\limsup_{k \rightarrow \infty} \sqrt[k]{|\Delta_k|} \leq \limsup_{k \rightarrow \infty} \sqrt[k]{\int_0^1 t^k |d\omega(t)|} \leq \limsup_{k \rightarrow \infty} \sqrt[k]{\int_0^1 \omega} = 1.$$

Along with (iii), this means that

$$\lim_{k \rightarrow \infty} \sqrt[k]{|\Delta_k|} = 1.$$

The desired convergence follows from (3) in view of the estimate $d_k \leq Ck^{n-2}$ from [4]. ■

3. The spaces $b_\omega^p(B)$

3.1. For a given $\omega \in \Omega$, we denote

$$d\mu_\omega(x) = -d\omega(r^2) d\sigma(\zeta),$$

where $x = r\zeta$ is the polar form of $x \in B$ (i.e. $r = |x|$, $\zeta \in S$), and define $L_\omega^p(B)$ as the set of all $d\mu_\omega$ -measurable functions in B for which

$$\|u\|_{p, \omega} = \left\{ \int_B |u(x)|^p |d\mu_\omega(x)| \right\}^{1/p} < +\infty, \quad 1 \leq p < \infty.$$

We introduce $b_\omega^p(B)$ as the harmonic subset of $L_\omega^p(B)$.

It turns out that for any fixed p the classes $b_\omega^p(B)$ can contain harmonic functions of arbitrary growth near the boundary.

PROPOSITION 1 *For any fixed $p \in [1, \infty)$ the sum $\bigcup_{\omega \in \Omega} b_\omega^p(B)$ coincides with the set of all functions harmonic in B .*

Proof Evidently, it is sufficient to show that Ω contains functions of any rate of decrease as $t \rightarrow 1 - 0$. Indeed, if $\omega \searrow$ in $[0, 1]$ then

$$\Delta_k = - \int_0^1 t^k d\omega(t) \geq - \int_{1-\varepsilon}^1 t^k d\omega(t) \geq (1 - \varepsilon)^k \int_{1-\varepsilon}^1 \omega$$

for any $\varepsilon \in (0, 1)$. Therefore, by (i)

$$\liminf_{k \rightarrow \infty} \sqrt[k]{|\Delta_k|} \geq (1 - \varepsilon) \sqrt[k]{\int_{1-\varepsilon}^1 \omega} = 1 - \varepsilon,$$

and the passage $\varepsilon \rightarrow 0$ gives (iii). ■

For any fixed $x \in B$, the mapping $u \mapsto u(x)$ is a linear functional over $b_\omega^p(B)$. The following proposition shows that this is a continuous functional.

PROPOSITION 2 *For any function $u \in b_\omega^p(B)$ and any point $x \in B$*

$$|u(x)| \leq \frac{2^{n/p}}{(1 - |x|)^{(n-1)/p}} \left(\int_{(1+|x|)/2}^1 |d\omega(t^2)| \right)^{-1/p} \|u\|_{p,\omega}.$$

Proof The following estimates obviously are true for the Poisson's kernel (1):

$$P(x, \zeta) = \frac{1 - |x|^2}{|\zeta - x|^n} \leq \frac{1 + |x|}{(1 - |x|)^{n-1}} \leq \frac{2}{(1 - |x|)^{n-1}}. \tag{4}$$

Let $x \in B$ and $|x| < R < 1$. Using the subharmonicity of the function $|u(Rx)|^p$ in the neighbourhood of the ball \bar{B} and (4), we get

$$|u(Rx)|^p \leq \int_S |u(R\zeta)|^p P(x, \zeta) d\sigma(\zeta) \leq \frac{2}{(1 - |x|)^{n-1}} \int_S |u(R\zeta)|^p d\sigma(\zeta). \tag{5}$$

The integral means $M(R) = \int_S |u(R\zeta)|^p d\sigma(\zeta)$ is nondecreasing in R . Hence

$$\begin{aligned} \int_R^1 |d\omega(t^2)| \int_S |u(R\zeta)|^p d\sigma(\zeta) &\leq \int_R^1 \left(\int_S |u(t\zeta)|^p d\sigma(\zeta) \right) |d\omega(t^2)| \\ &= \int_{R < |x| < 1} |u(x)|^p |d\mu_\omega(x)| \leq \|u\|_{p,\omega}^p. \end{aligned} \tag{6}$$

By (5) and (6)

$$|u(Rx)|^p \leq \frac{2}{(1 - |x|)^{n-1}} \left(\int_R^1 |d\omega(t^2)| \right)^{-1} \|u\|_{p,\omega}^p,$$

and the change of a variable $Rx \mapsto x$ gives

$$|u(x)| \leq \frac{2^{n/p}}{(R - |x|)^{(n-1)/p}} \left(\int_R^1 |d\omega(t^2)| \right)^{-1/p} \|u\|_{p,\omega}.$$

Taking $R = (1 + |x|)/2$ we come to our assertion. ■

For a multi-index $s = (s_1, \dots, s_n)$ (where s_i are nonnegative integers), the partial differentiation operator D^s is usually defined as $D_1^{s_1} \dots D_n^{s_n}$. Using this definition and the Cauchy inequalities for harmonic functions, we come to

COROLLARY 1 For any multi-index s there is a constant $C = C(s)$ such that

$$|D^s u(x)| \leq \frac{C}{(1 - |x|)^{|s|+(n-1)/p}} \left(\int_{(3+|x|)/4}^1 |d\omega(t^2)| \right)^{-1/p} \|u\|_{p,\omega}.$$

Proof Applied for the ball $B(x) = \{y : |y - x| < (1 - |x|)/2\}$, the Cauchy inequalities give

$$|D^s u(x)| \leq \frac{C_s M(x)}{(1 - |x|)^{|s|}}, \tag{7}$$

where $M(x) = \max_{y \in B(x)} u(y)$. By Proposition 2, for any $y \in B(x)$

$$|u(y)| \leq \frac{2^{n/p}}{(1 - |y|)^{(n-1)/p}} \left(\int_{(1+|y|)/2}^1 |d\omega(t^2)| \right)^{-1/p} \|u\|_{p,\omega}.$$

Besides, the inequalities $1 - |y| \geq (1 - |x|)/2$ and $(1 + |y|)/2 \leq (3 + |x|)/4$ obviously follow from $y \in B(x)$, and taking the maximum over all $y \in B(x)$ we get

$$M(x) \leq \frac{2^{2(n-1)/p}}{(1 - |x|)^{(n-1)/p}} \left(\int_{(3+|x|)/4}^1 |d\omega(t^2)| \right)^{-1/p} \|u\|_{p,\omega}.$$

Our statement follows from (7) and the last inequalities. ■

PROPOSITION 3 For any $1 \leq p < \infty$, $b_\omega^p(B)$ is a closed subset of $L_\omega^p(B)$.

Proof Suppose $\|u_j - u\|_{p,\omega} \rightarrow 0$ as $j \rightarrow \infty$, where u_j is a sequence of functions in $b_\omega^p(B)$ and $u \in L_\omega^p(B)$. We shall show that u is equivalent to some function harmonic on B , with respect to the measure μ_ω .

Let $K \in B$ be a compact. Proposition 2 implies that there exists a constant $C \equiv C(K, p, \omega)$ such that

$$\max_{x \in K} |u(x)| \leq C \|u\|_{p,\omega}$$

for any $u \in b_\omega^p(B)$. Hence $|u_j(x) - u_k(x)| \leq C \|u_j - u_k\|_{p,\omega}$ for any $x \in K$ and j, k . The sequence u_j is fundamental in $b_\omega^p(B)$, and hence u_j converges uniformly on compact subsets of B to a function v harmonic on B . Besides, $u_j \rightarrow u$ in L_ω^p . Therefore, by Riesz' theorem there exists a subsequence of u_j converging to u pointwise almost everywhere in B , with respect to μ_ω . Thus, $u = v$ almost everywhere in B , and $u \in b_\omega^p(B)$. ■

COROLLARY 2 $b_\omega^p(B)$ is a Banach space.

3.2. The next assertion states the continuity of ϱ -dilatation in $b_\omega^p(B)$.

PROPOSITION 4 *Let $u \in b_\omega^p(B)$ and $u_\varrho(x) = u(\varrho x)$. Then $\|u_\varrho - u\|_{p,\omega} \rightarrow 0$ as $\varrho \rightarrow 1 - 0$.*

Proof For any $\delta \in (0, 1)$

$$\begin{aligned} \|u_\varrho - u\|_{p,\omega}^p &\leq \int_{\delta B} |u(\varrho x) - u(x)|^p \, d\mu_\omega(x) \\ &\quad + 2^p \int_\delta^1 \left\{ \int_S (|u(\varrho r \zeta)|^p + |u(r \zeta)|^p) \, d\sigma(\zeta) \right\} d\omega(r^2) \end{aligned} \tag{8}$$

since $(a + b)^p \leq 2^p(a^p + b^p)$ ($a, b > 0$). Further $m(\varrho) = \int_S |u(\varrho r \zeta)|^p \, d\sigma(\zeta)$ is nondecreasing and $m(\varrho) \leq m(1)$ since $|u(x)|^p$ is subharmonic. Hence by (8)

$$\|u_\varrho - u\|_{p,\omega}^p \leq \int_{\delta B} |u(\varrho x) - u(x)|^p \, d\mu_\omega(x) + 2^{p+1} \int_{B \setminus \delta B} |u(x)|^p \, d\mu_\omega(x).$$

It remains to see that the right-hand side of this inequality can be made arbitrarily small by taking δ and then ϱ close enough to 1. ■

It is well known that any function harmonic in a domain containing \overline{B} can be uniformly approximated on \overline{B} by harmonic polynomials. Using this fact, one can prove the following corollary of Proposition 4.

COROLLARY 3 *Harmonic polynomials are dense in $b_\omega^p(B)$.*

4. Representation over the ball

4.1. Let $u(x)$ be a harmonic function in the unit ball of the space \mathbf{R}^n . The following homogeneous expansion is well known:

$$u(x) = \sum_{k=0}^{\infty} p_k(x), \tag{9}$$

where $p \in \mathcal{H}_m(\mathbf{R}^n)$ and the series (9) is absolutely and uniformly convergent on compact subsets of the ball.

Let $Z_m(\zeta, \eta)$ ($\zeta \in S, \eta \in S$) be the zonal harmonic of degree m . Then $Z_m(\zeta, \eta) = Z_m(\eta, \zeta)$, $Z_m(\zeta, \cdot) \in \mathcal{H}_m(S)$ and the following representation is true:

$$p_m(\zeta) = \int_S p_m(\eta) Z_m(\zeta, \eta) \, d\eta. \tag{10}$$

The theorem below gives the main representation formulas in $b_\omega^p(B)$ spaces.

THEOREM 1 *Let $u \in b_\omega^p(B)$. Then*

$$u(x) = \int_B u(y) R_\omega(x, y) \, d\mu_\omega(y), \quad x \in B. \tag{11}$$

Proof Let $p_k \in \mathcal{H}_m(S)$. Then

$$\begin{aligned} \int_B p_k(y)R_\omega(x, y) \, d\mu_\omega(y) &= \int_B p_k(y) \left(\sum_{m=0}^\infty \frac{Z_m(x, y)}{\Delta_m} \right) \, d\mu_\omega(y) \\ &= \sum_{m=0}^\infty \frac{1}{\Delta_m} \int_B p_k(y)Z_m(x, y) \, d\mu_\omega(y). \end{aligned} \tag{12}$$

If $\zeta, \eta \in S$ and $x = r\zeta, y = \rho\eta$, then by homogeneity of the functions $p_k(y)$ and $Z_m(x, y)$

$$\begin{aligned} \int_B p_k(y)Z_m(x, y) \, d\mu_\omega(y) &= - \int_B \rho^k p_k(\eta)r^m \rho^m Z_m(\zeta, \eta) \, d\omega(\rho^2) \, d\sigma(\eta) \\ &= -r^m \int_0^1 \rho^{k+m} \, d\omega(\rho^2) \int_S p_k(\eta)Z_m(\zeta, \eta) \, d\sigma(\eta). \end{aligned}$$

The last integral vanishes for $m \neq k$ by orthogonality and is equal to $p_k(\zeta)$ for $m = k$ in accordance to (10). Hence

$$\begin{aligned} \int_B p_k(y)Z_k(x, y) \, d\mu_\omega(y) &= -r^k p_k(\zeta) \int_0^1 \rho^{2k} \, d\omega(\rho^2) \\ &= -p_k(x) \int_0^1 t^k \, d\omega(t) = \Delta_k p_k(x). \end{aligned} \tag{13}$$

By (12) and (13),

$$\int_B p_k(y)R_\omega(x, y) \, d\mu_\omega(y) = p_k(x). \tag{14}$$

Further, let $u_\varrho(x) = u(\varrho x)$ ($0 < \varrho < 1$). By the uniform convergence of the expansion $u(\varrho x) = \sum p_k(\varrho x)$ in \overline{B} and by (14)

$$\begin{aligned} u_\varrho(x) &= \sum_{k=0}^\infty \varrho^k p_k(x) = \sum_{k=0}^\infty \varrho^k \int_B p_k(y)R_\omega(x, y) \, d\mu_\omega(y) \\ &= \int_B \left(\sum_{k=0}^\infty \varrho^k p_k(y) \right) R_\omega(x, y) \, d\mu_\omega(y) = \int_B \left(\sum_{k=0}^\infty p_k(\varrho y) \right) R_\omega(x, y) \, d\mu_\omega(y) \\ &= \int_B u_\varrho(y)R_\omega(x, y) \, d\mu_\omega(y). \end{aligned}$$

By Proposition 4, the passage $\varrho \rightarrow 0$ leads to the desired assertion. ■

4.2. Consider the special case

$$\omega(t) = \frac{nV(B)}{2} \int_t^1 \tau^{(n/2)-1} (1 - \tau)^\alpha \, d\tau.$$

Let $x = r\zeta$, where $r = |x|$, $\zeta \in S$. Using the expression of the volume element in polar coordinates (see, for instance, [7]), we get

$$\begin{aligned} d\mu_\omega(x) &= -d\omega(r^2)d\sigma(\zeta) = -\omega'(r^2)2r dr d\sigma(\zeta) \\ &= nV(B)r^{n-1}(1-r^2)^\alpha dr d\sigma(\zeta) = (1-r^2)^\alpha dV(x). \end{aligned}$$

Thus, in the considered case $b_\omega^p(B)$ consists of all harmonic functions u in B , which satisfy

$$\|u\|_{p,\alpha} = \left(\int_B |u(x)|^p (1-|x|^2)^\alpha dV(x) \right)^{1/p} < \infty.$$

We denote this space by $b_\alpha^p(B)$. Further,

$$\begin{aligned} \Delta_m &= - \int_0^1 t^m d\omega(t) = \frac{nV(B)}{2} \int_0^1 t^{n/2+m-1}(1-t)^\alpha dt \\ &= \frac{nV(B)}{2} \frac{\Gamma(n/2+m)\Gamma(\alpha+1)}{\Gamma(n/2+m+\alpha+1)}, \end{aligned}$$

and denoting the corresponding kernel by R_α , we have

$$R_\alpha(x, y) = \frac{2}{nV(B)} \sum_{m=0}^\infty \frac{\Gamma(n/2+m+\alpha+1)}{\Gamma(n/2+m)\Gamma(\alpha+1)} Z_m(x, y).$$

Thus, in the considered case, formula (11) takes the form

$$u(x) = \frac{2}{nV(B)} \int_B u(y) \left(\sum_{m=0}^\infty \frac{\Gamma(n/2+m+\alpha+1)}{\Gamma(n/2+m)\Gamma(\alpha+1)} Z_m(x, y) \right) (1-|y|^2)^\alpha dV(y),$$

i.e. coincides with that of [3].

We suppose that for any $x \in B$ the Poisson kernel $P(x, y)$ is harmonically extended to \bar{B} as follows:

$$P(x, y) = \frac{1 - |x|^2|y|^2}{(1 - 2x \cdot y + |x|^2|y|^2)^{n/2}},$$

where \cdot denotes the usual Euclidean inner product. To obtain an expression of R_α by means of the Poisson kernel P , we use some well-known facts from the theory of fractional integro-differentiation in the Riemann–Liouville sense. The primitive of $f \in L^1(0, 1)$ of order $\alpha > 0$ is defined as

$$D^{-\alpha}f(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-\tau)^{\alpha-1} f(\tau) d\tau.$$

The derivative of order α is defined to be

$$D^\alpha f(t) = \frac{d^p}{dt^p} \{ D^{-(p-\alpha)} f(t) \},$$

where the integer p is deduced by the inequalities $p - 1 < \alpha \leq p$. Using the simple equality

$$D^{\alpha+1} t^\gamma = \frac{\Gamma(1 + \gamma)}{\Gamma(\gamma - \alpha)} t^{\gamma-\alpha-1},$$

we find that

$$\begin{aligned} \sum_{m=0}^{\infty} \frac{\Gamma(n/2 + m + \alpha + 1)}{\Gamma(n/2 + m)} Z_m(x, y) &= \sum_{m=0}^{\infty} D^{\alpha+1} (t^{n/2+m+\alpha} Z_m(x, y)) \Big|_{t=1} \\ &= D^{\alpha+1} \left(\sum_{m=0}^{\infty} t^{n/2+m+\alpha} Z_m(x, y) \right) \Big|_{t=1} = D^{\alpha+1} \left(\sum_{m=0}^{\infty} t^{n/2+\alpha} Z_m(tx, y) \right) \Big|_{t=1} \\ &= D^{\alpha+1} (t^{n/2+\alpha} P(tx, y)) \Big|_{t=1}. \end{aligned}$$

Thus

$$R_\alpha(x, y) = \frac{2}{n\Gamma(\alpha + 1)V(B)} D^{\alpha+1} (t^{n/2+\alpha} P(tx, y)) \Big|_{t=1}.$$

When α is a nonnegative integer, the operator $D^{\alpha+1}$ is obtained from the usual derivation, and this allows to calculate $R_\alpha(x, y)$ in an explicit form. Particularly, for $\alpha = 0$ this calculation results in the formula

$$R_0(x, y) = \frac{2}{nV(B)} \frac{d}{dt} (t^{n/2} P(tx, y)) \Big|_{t=1} = \frac{nP(x, y) + 2(d/dt)P(tx, y)}{nV(B)} \Big|_{t=1},$$

which coincides with that of [4] in view of

$$2 \frac{d}{dt} P(tx, y) \Big|_{t=1} = \frac{d}{dt} P(tx, ty) \Big|_{t=1}.$$

4.3. The right-hand side integral of (11) defines the orthogonal projection of $L_\omega^2(B)$ onto its subspace $b_\omega^2(B)$, i.e. the following assertion is true.

THEOREM 2 *The operator*

$$Q_\omega[u](x) = \int_B u(y) R_\omega(x, y) d\mu_\omega(y), \quad u \in L_\omega^2(B), \quad x \in B,$$

is the orthogonal projection of $L_\omega^2(B)$ onto $b_\omega^2(B)$.

Proof As $L_\omega^2(B) = b_\omega^2(B) \oplus (b_\omega^2(B))^\perp$, any $u \in L_\omega^2(B)$ is written in the form $u = u_1 + u_2$, where $u_1 \in b_\omega^2(B)$ and $u_2 \in (b_\omega^2(B))^\perp$. Hence $Q_\omega[u] = Q_\omega[u_1] + Q_\omega[u_2]$, where $Q_\omega[u_1] = u_1$ by Theorem 1. On the other hand,

$$Q_\omega[u_2](x) = \int_B u_2(y)R_\omega(x, y) d\mu_\omega(y) = \langle u_2, R_\omega(x, \cdot) \rangle_\omega = 0,$$

where $\langle \cdot, \cdot \rangle_\omega$ is the inner product of $L_\omega^2(B)$, since due to Lemma 1 for a fixed $x \in B$ the function $R_\omega(x, y)$ is harmonic by y in a domain containing \bar{B} , and u_2 is orthogonal to $b_\omega^2(B)$. Thus $Q_\omega[u] = u_1$, i.e. Q_ω is the orthogonal projector $L_\omega^2(B) \mapsto b_\omega^2(B)$. ■

5. Representation over the sphere

5.1. We start by the following assertion proved in [6].

PROPOSITION 5 *Let $\tilde{\omega} \in \Omega$ be continuously differentiable in $[0, 1)$ and such that $\tilde{\omega}(t) \searrow$, $\tilde{\omega}(1) = 0$ and $\tilde{\omega}(0) = 1$. Further, let ω be the Volterra square of $\tilde{\omega}$, i.e.*

$$\omega(t) = - \int_t^1 \tilde{\omega}\left(\frac{t}{\sigma}\right) d\tilde{\omega}(\sigma), \quad 0 < t < 1. \tag{15}$$

Then $\omega \in \Omega$ and

$$\Delta_m(\omega) = [\Delta_m(\tilde{\omega})]^2, \quad m \geq 0. \tag{16}$$

Further, we denote the norm in $L^p(S)$ by $\|\cdot\|_p$ and prove

PROPOSITION 6 *Let $u \in b_\omega^2(B)$ and $u(x) = \sum p_k(x)$ be its homogeneous expansion. Then*

$$\|u\|_{2,\omega}^2 = \sum_{k=0}^\infty |\Delta_k(\omega)| \|p_k\|_2^2.$$

Proof For any $r \in (0, 1)$

$$\begin{aligned} \int_{B(r)} |u(y)|^2 d\mu_\omega(y) &= \int_0^r d\omega(\rho^2) \left(\sum_{k=0}^\infty p_k(\rho\zeta) \sum_{s=0}^\infty \bar{p}_s(\rho\zeta) \right) d\sigma(\zeta) \\ &= \sum_{k=0}^\infty \sum_{s=0}^\infty \int_0^r \rho^{k+s} d\omega(\rho^2) \int_S p_k(\zeta) \bar{p}_s(\zeta) d\sigma(\zeta) \\ &= \sum_{k=0}^\infty \int_0^r \rho^{2k} d\omega(\rho^2) \int_S |p_k(\zeta)|^2 d\sigma(\zeta) \\ &= \sum_{k=0}^\infty \int_0^{r^2} t^k d\omega(t) \int_S |p_k(\zeta)|^2 d\sigma(\zeta). \end{aligned}$$

Letting $r \rightarrow 1 - 0$ we get

$$\|u\|_{2,\omega}^2 = \int_B |u(y)|^2 d\mu_\omega(y) = \sum_{k=0}^\infty |\Delta_k(\omega)| \|p_k\|_2^2. \quad \blacksquare$$

On the basis that $L^2(S) = \bigoplus_{m=0}^\infty \mathcal{H}_m(S)$, we prove

PROPOSITION 7 *Let $f \in L^2(S)$ and let $f = \sum p_m$ be its spherical harmonic expansion (i.e. $p_m \in \mathcal{H}_m(S)$ and the sum converges in $L^2(S)$). Then the following formulas are true for homogeneous harmonic polynomials $p_m(x)$:*

$$p_m(x) = \int_S f(\zeta) Z_m(x, \zeta) d\sigma(\zeta).$$

Proof For any fixed $x = r\eta$ ($r \geq 0, \eta \in S$)

$$\begin{aligned} p_m(x) &= r^m p_m(\eta) = r^m \int_S p_m(\zeta) Z_m(\eta, \zeta) d\sigma(\zeta) \\ &= r^m \int_S \left(\sum_{k=0}^\infty p_k(\zeta) \right) Z_m(\eta, \zeta) d\sigma(\zeta) = r^m \int_S f(\zeta) Z_m(\eta, \zeta) d\sigma(\zeta) \\ &= \int_S f(\zeta) Z_m(x, \zeta) d\sigma(\zeta). \end{aligned}$$

where the third equality follows by the orthogonality of the spherical harmonics of different degrees. ■

THEOREM 3 *The mapping $f \mapsto R_{\tilde{\omega}}[f]$, where*

$$R_{\tilde{\omega}}[f](x) = \int_S f(\zeta) R_{\tilde{\omega}}(x, \zeta) d\sigma(\zeta),$$

is a linear isometry from $L^2(S)$ to $b_{\tilde{\omega}}^2(B)$.

Proof First, observe that the considered mapping is evidently linear. Next, suppose $f = \sum p_m$ as in Proposition 7. Then obviously

$$\begin{aligned} R_{\tilde{\omega}}[f](x) &= \int_S f(\zeta) R_{\tilde{\omega}}(x, \zeta) d\sigma(\zeta) = \int_S f(\zeta) \sum_{m=0}^\infty \Delta_m^{-1}(\tilde{\omega}) Z_m(x, \zeta) d\sigma(\zeta) \\ &= \sum_{m=0}^\infty \Delta_m^{-1}(\tilde{\omega}) \int_S f(\zeta) Z_m(x, \zeta) d\sigma(\zeta) = \sum_{m=0}^\infty \Delta_m^{-1}(\tilde{\omega}) p_m(x). \end{aligned} \quad (17)$$

According to Proposition 6 and (16)

$$\|R_{\tilde{\omega}}[f]\|_{2,\omega}^2 = \sum \Delta_m(\omega) \|\Delta_m^{-1}(\tilde{\omega}) p_m\|_2^2 = \sum \|p_m\|_2^2 = \|f\|_2^2.$$

It remains to show that the range of values of the mapping $f \mapsto R_{\tilde{\omega}}[f]$ is the whole space $b_{\tilde{\omega}}^2(B)$. To prove this, suppose $u \in b_{\tilde{\omega}}^2(B)$ and $u(x) = \sum q_k(x)$. If $p_k(x) = \Delta_k(\tilde{\omega})q_k(x)$, then

$$\sum \|p_k\|_2^2 = \sum \|\Delta_k(\tilde{\omega})q_k\|_2^2 = \sum \Delta_k(\omega)\|q_k\|_2^2 = \|u\|_{2,\omega}^2$$

due to Proposition 6 and (16). Hence, the function $f = \sum p_k$ belongs to $L^2(S)$. As in (17), we obtain $R_{\tilde{\omega}}[f](x) = \sum \Delta_m^{-1}(\tilde{\omega})p_m(x)$, and therefore $R_{\tilde{\omega}}[f](x) = u(x)$. ■

Further, we denote $h^p(B)$ the ordinary harmonic Hardy space, i.e. the class of functions u harmonic in B and such that

$$\|u\|_{h^p} = \sup_{0 \leq r < 1} \|u_r\|_p < \infty.$$

Besides, we consider the operator

$$L_{\tilde{\omega}}[u](x) = - \int_0^1 u(tx) \, d\tilde{\omega}(t).$$

THEOREM 4 *Let $f \in L^2(S)$ and $u = R_{\tilde{\omega}}[f]$. Then*

- (a) $L_{\tilde{\omega}}[u] = P[f]$,
- (b) *the mapping $u \mapsto L_{\tilde{\omega}}[u]$ is a linear isometry of $b_{\tilde{\omega}}^2(B)$ onto $h^2(B)$.*

Proof Let $f = \sum p_m$, and $u(x) = \sum q_m(x)$ be the homogeneous expansion of u in the unit ball. Then

$$q_m(x) = \Delta_m^{-1}(\tilde{\omega})p_m(x) \tag{18}$$

in accordance with (17). Further, it is known that $P[f]$ has the homogeneous expansion $P[f](x) = \sum p_k(x)$. Therefore, by (18) and Proposition 7

$$\begin{aligned} P[f](x) &= \sum_{k=0}^{\infty} \Delta_k(\tilde{\omega})q_k(x) = - \sum_{k=0}^{\infty} q_k(x) \int_0^1 t^k \, d\tilde{\omega}(t) \\ &= - \sum_{k=0}^{\infty} \int_0^1 q_k(tx) \, d\tilde{\omega}(t) = - \int_0^1 \left(\sum_{k=0}^{\infty} q_k(tx) \right) d\tilde{\omega}(t) \\ &= - \int_0^1 u(tx) \, d\tilde{\omega}(t) = L_{\tilde{\omega}}[u](x). \end{aligned}$$

This proves (a). For accomplishing the proof, it suffices to observe that the mapping $f \mapsto P[f]$ is a linear isometry of $L^2(S)$ onto $h^2(B)$, and consequently (b) follows from Theorem 3 and (a). ■

Remark It is well known that for $f \in L^2(S)$ the function $P[f]$ has a nontangential limit $f(\zeta)$ at almost every point $\zeta \in S$. Thus, it is natural to identify f and $P[f]$ and to say that the operators L_{ω} and R_{ω} are mutually inverse.

5.2. In the special case mentioned in section 4, Theorems 3 and 4 take the following forms.

THEOREM 5 Let $u(x) \in b_\alpha^2(B)$ ($\alpha > -1$). Then the function

$$\varphi(x) = \frac{\Gamma((n + \alpha + 1)/2)}{\Gamma(n/2)\Gamma((\alpha + 1)/2)} \int_0^1 u(tx)t^{(n/2)-1}(1 - t)^{(\alpha-1)/2} dt$$

belongs to $h^2(B)$ and the following integral representation is true:

$$u(x) = \int_S \varphi(\zeta)T_\alpha(x, \zeta) d\sigma(\zeta),$$

where

$$T_\alpha(x, \zeta) = \sum_{k=0}^\infty \frac{\Gamma(n/2)\Gamma(k + (n + \alpha + 1)/2)}{\Gamma((n + \alpha + 1)/2)\Gamma(k + n/2)} Z_k(x, \zeta).$$

Proof In Theorems 3 and 4 we put

$$\tilde{\omega}(t) = \frac{\Gamma((n + \alpha + 1)/2)}{\Gamma(n/2)\Gamma((\alpha + 1)/2)} \int_t^1 \tau^{n/2-1}(1 - \tau)^{(\alpha-1)/2} d\tau,$$

where the coefficient before the integral is chosen to provide $\tilde{\omega}(0) = 1$ in Proposition 5. It is clear that $\tilde{\omega}(t)$ satisfies all the required conditions. Arguing as above, we see that the corresponding $R_{\tilde{\omega}}$ is equal to T_α . Hence, it remains to show that $b_\omega^2(B) = b_\alpha^2(B)$. The latter will be proved if we show that the Volterra square ω of $\tilde{\omega}$ satisfies the relation $\omega'(t) \asymp (1 - t)^\alpha$. Indeed, denoting

$$c = \frac{\Gamma((n + \alpha + 1)/2)}{\Gamma(n/2)\Gamma((\alpha + 1)/2)},$$

we have

$$\begin{aligned} \omega'(t) &= - \int_t^1 \tilde{\omega}'\left(\frac{t}{\sigma}\right)\tilde{\omega}'(\sigma) d\sigma \\ &= -c^2 \int_t^1 \left(\frac{t}{\sigma}\right)^{(n/2)-1} \left(1 - \frac{t}{\sigma}\right)^{(\alpha-1)/2} \sigma^{(n/2)-1}(1 - \sigma)^{(\alpha-1)/2} \frac{d\sigma}{\sigma} \\ &= -c^2 t^{(n/2)-1} \int_t^1 \left(1 - \frac{t}{\sigma}\right)^{(\alpha-1)/2} (1 - \sigma)^{(\alpha-1)/2} \frac{d\sigma}{\sigma} \\ &= -c^2 t^{(n/2)-1} \int_0^1 \left(\frac{(1-t)(1-\tau)}{1-(1-t)\tau}\right)^{(\alpha-1)/2} ((1-t)\tau)^{(\alpha-1)/2} \frac{(1-t)d\tau}{1-(1-t)\tau} \\ &\asymp (1-t)^\alpha \int_0^1 (1-\tau)^{(\alpha-1)/2} \tau^{(\alpha-1)/2} d\tau \asymp (1-t)^\alpha. \end{aligned}$$

■

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