

A family of integral operators on spaces of fractional order

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Universidad de Zaragoza

FCM 2019

3rd Fractional Calculus Meeting
September 25th-27th, Zaragoza

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Weyl fractional calculus

Let $\alpha > 0$. Then, the definition of *Weyl fractional integral* of order α , $W_+^{-\alpha}$, for a suitable function f on \mathbb{R}^+ , is given by:

$$W_+^{-\alpha} f(t) = \frac{1}{\Gamma(\alpha)} \int_t^{\infty} (s-t)^{\alpha-1} f(s) ds, \quad t \in \mathbb{R}^+.$$

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Similarly, the *Weyl fractional derivative* of order $\beta > 0$, is given by

$$W_+^{\beta} f(t) := (-1)^n \frac{d^n}{dt^n} W_+^{-(n-\beta)} f(t), \quad n = [\beta] + 1, t > 0,$$

again, defined for a suitable function f on \mathbb{R}^+ .

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again, defined for a suitable function f on \mathbb{R}^+ .

In particular, $W_+^n = (-1)^n \frac{d^n}{dt^n}$, and $W_+^{-n} = (-1)^n \underbrace{\int_\infty^t \cdots \int_\infty^t}_{n \text{ times}} (\cdot) dt$.

Schwartz class and Weyl fractional calculus

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Let \mathcal{S}_+ denote the Schwartz class on the positive real line, that is:

$$\mathcal{S}_+ = \{f \in C^\infty(\mathbb{R}^+) : \sup_{x \in \mathbb{R}^+} |x^n f^{(m)}(x)| < \infty, \forall n, m \in \mathbb{N}\}.$$

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Then, for any $\alpha \in \mathbb{R}$, W_+^α is well defined on \mathcal{S}_+ , and is actually a bijection from \mathcal{S}_+ onto itself. For any $\alpha, \beta > 0$, the Weyl fractional operators are well defined.

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Then, for any $\alpha \in \mathbb{R}$, W_+^α is well defined on \mathcal{S}_+ , and is actually a bijection from \mathcal{S}_+ onto itself. For any $\alpha, \beta > 0$, the Weyl fractional operators are well defined.

Moreover, the (integro-differentiation) group property holds:

$$W_+^\alpha W_+^\beta = W_+^{\alpha+\beta} \quad \forall \alpha, \beta \in \mathbb{R}.$$

Sobolev-Lebesgue spaces on $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ on \mathbb{R}^+

Hardy's inequality:

$$\|W_+^{-\alpha} f\|_p \leq B \left(\alpha, \frac{1}{p} \right) \|(\cdot)^\alpha f(\cdot)\|_p.$$

So $W_+^{-\alpha} : L^p(\mathbb{R}^+, t^{p\alpha}) \rightarrow L^p$ is a (injective) well defined continuous map.

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$$\mathcal{T}_p^{(\alpha)}(t^\alpha) = W_+^{-\alpha}(L^p(\mathbb{R}^+, t^{p\alpha})).$$

Moreover, $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ is the completion of the Schwartz class \mathcal{S}_+ under the norm:

$$\|f\|_{\alpha,p} := \frac{1}{\Gamma(\alpha+1)} \left(\int_0^\infty |W_+^\alpha f(t)|^p t^{\alpha p} dt \right)^{\frac{1}{p}} = \frac{1}{\Gamma(\alpha+1)} \|t^\alpha W_+^\alpha f(t)\|_p.$$

Sobolev-Lebesgue spaces on $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ on \mathbb{R}^+

Then, it is suitable to regard the $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ spaces as Banach spaces being formed by 'fractional primitives' of functions, so we can take the derivative of order α of any $f \in \mathcal{T}_p^{(\alpha)}(t^\alpha)$, which lies in the weighted-space $L^p(\mathbb{R}^+, t^{p\alpha})$.

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It follows that $\mathcal{T}_p^\beta(t^\beta) \hookrightarrow \mathcal{T}_p^{(\alpha)}(t^\alpha) \hookrightarrow L^p(\mathbb{R}^+)$, $\beta \geq \alpha \geq 0$, being the inclusions continuous maps.

$\mathcal{T}_p^{(\alpha)}(t^\alpha)$ is a module for the algebra $\mathcal{T}_1^\alpha(t^\alpha)$ under convolution $*$.

$\mathcal{T}_2^{(\alpha)}(t^\alpha)$ is a RKHS if and only if $\alpha > 1/2$.

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$\mathcal{T}_2^{(\alpha)}(t^\alpha)$ is a RKHS if and only if $\alpha > 1/2$.

Note that $\mathcal{T}_p^{(0)}(t^0) = L^p(\mathbb{R}^+)$.

A family of integral operators on $L^p(\mathbb{R}^+)$

The operator $\mathcal{S}_{\beta,\mu,\lambda}$ given by

$$\mathcal{S}_{\beta,\mu,\lambda}f(t) := t^{\mu\lambda-\beta} \int_0^\infty \frac{s^{\beta-1}}{(s^\lambda + t^\lambda)^\mu} f(s) ds,$$

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One obtains as special cases

$$\mathcal{S}_{1,1,1}f(t) = \mathcal{S}f(t) = \int_0^\infty \frac{1}{s+t} f(s) ds = (\mathcal{L} \circ \mathcal{L})f(t),$$

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$$\mathcal{S}_{1,1/2,2}f(t) = \int_0^\infty \frac{1}{\sqrt{s^2 + t^2}} f(s) ds.$$

Some particular cases

Hardy, Littlewood & Pólya (1934):

$\mathcal{S}_{\beta,\mu,\lambda}$ is a bounded operator on $L^p(\mathbb{R}^+)$, $1 \leq p < \infty$ if and only if

$$0 < \beta - \frac{1}{p} < \mu\lambda,$$

Some particular cases

Hardy, Littlewood & Pólya (1934):

$\mathcal{S}_{\beta,\mu,\lambda}$ is a bounded operator on $L^p(\mathbb{R}^+)$, $1 \leq p < \infty$ if and only if $0 < \beta - \frac{1}{p} < \mu\lambda$, and

$$\|\mathcal{S}_{\beta,\mu,\lambda}\| = \frac{1}{\lambda} B\left(\mu - \frac{1}{\lambda}\left(\beta - \frac{1}{p}\right), \frac{1}{\lambda}\left(\beta - \frac{1}{p}\right)\right),$$

where $B(\cdot, \cdot)$ is the (Euler) Beta function.

Previous results on the spectrum set of $\mathcal{S}_{\beta,\mu,\lambda}$

Let $\mathcal{S}_{\beta,\mu,\lambda}$ be a generalized Stieltjes operator on $L^2(\mathbb{R}^+)$. We have the following results regarding its spectrum set:

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$$\sigma(\mathcal{S}) = \sigma(\mathcal{S}_{1,1,1}) = [0, \pi].$$

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Fedele and Pushnitski (2017):

$$\sigma(\mathcal{S}_{\beta+1,1+2\beta,1}) = [0, \pi_\beta], \quad \beta > -3/2,$$

where

$$\pi_\beta := B\left(\beta + \frac{1}{2}, \beta + \frac{1}{2}\right) = \frac{\Gamma(\beta + \frac{1}{2})^2}{\Gamma(2\beta + 1)}.$$

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C_0 -groups on a complex Banach space I

Definition (C_0 -group of operators)

Let X be a complex Banach space and let $\mathbb{B}(X)$ be the algebra of all bounded linear operators on X . A family $T = \{T(t)\}_{t \in \mathbb{R}}$ in $\mathbb{B}(X)$ is called a C_0 -group if the following properties are satisfied:

1. $T(0) = 1_X$, the identity operator on X .
2. $T(t + s) = T(t)T(s)$, for every $t, s \in \mathbb{R}$.
3. $\lim_{t \rightarrow 0} \|T(t)x - x\| = 0$, for all $x \in X$.

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If, moreover,

$$\sup_{t \in \mathbb{R}} \|T(t)\| < \infty,$$

then $T = \{T(t)\}_{t \in \mathbb{R}}$ is called a C_0 -group of uniformly bounded operators.

C_0 -groups on a complex Banach space II

Definition (Infinitesimal generator)

Let $\{T(t)\}_{t \in \mathbb{R}}$ be C_0 -group of operators. Then, for a dense subset $\mathcal{D}(X)$, the following operator is well defined:

$$\Lambda x := \lim_{\varepsilon \rightarrow 0} \frac{T(\varepsilon)x - x}{\varepsilon}.$$

C_0 -groups on a complex Banach space II

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Moreover, Λ is a closed densely defined operator on X .

Subordination

Given a C_0 -group of uniformly bounded operators on a Banach space X , $\{T(t)\}_{t \in \mathbb{R}}$, the following bounded linear map $\theta : L^1(\mathbb{R}) \rightarrow \mathcal{B}(X)$ is constructed [see, for example, Engel and Nagel (2000)]:

$$\theta(g)x = \int_{-\infty}^{\infty} g(t)T(t)x dt, \quad x \in X, g \in L^1(\mathbb{R}).$$

Moreover, $\|\theta(g)\| \leq \|g\|_1$.

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Seferoğlu (2003) gave also a (more general) spectral mapping theorem:

$$\sigma(\theta(g)) = \overline{\widehat{g}(\sigma(i\Lambda))},$$

where \widehat{g} is the Fourier transform of g , and Λ is the infinitesimal generator of $T(t)$.

C_0 -group of isometries $T_{t,p}$ on $L^p(\mathbb{R}^+)$

Cowen (1984):

For $1 \leq p < \infty$, let's consider the set of isometries $(T_{t,p})_{t \in \mathbb{R}}$ given by

$$T_{t,p}f(s) = e^{-\frac{t}{p}} f(e^{-t}s), \quad t \in \mathbb{R}, f \in L^p(\mathbb{R}^+),$$

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$$\Lambda f(s) = -sf'(s) - \frac{1}{p}f(s), \quad D(\Lambda) = \mathcal{T}_p^{(1)}(t^1),$$

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and its spectrum set by $\sigma(\Lambda) = i\mathbb{R}$.

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Lizama, Miana, Ponce, Sánchez-Lajusticia (2014)

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Subordination of $\mathcal{S}_{\beta,\mu,\lambda}$

Aleman, Perfekt, Siskakis and Vukotic (work in progress)

Subordination of $\mathcal{S} = \mathcal{S}_{1,1,1}$ as an operator on $H^p(\mathbb{U})$.

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Subordination of $\mathcal{S} = \mathcal{S}_{1,1,1}$ as an operator on $H^p(\mathbb{U})$.

Then, applying the change of variable $s = te^{-r}$, one can subordinate the generalized Stieltjes operator $\mathcal{S}_{\beta,\mu,\lambda}$ in terms of the C_0 -group of isometries $T_{t,p}$:

$$\begin{aligned}\mathcal{S}_{\beta,\mu,\lambda}f(t) &= t^{\mu\lambda-\beta} \int_0^\infty \frac{s^{\beta-1}}{(s^\lambda + t^\lambda)^\mu} f(s) ds \\ &= \int_{-\infty}^{+\infty} \varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda}(r) T_{r,p}f(t) dr, \quad t \geq 0, f \in \mathcal{T}_p^{(\alpha)}(t^\alpha),\end{aligned}$$

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where

$$\varphi_{\nu,\mu,\lambda}(r) = \frac{e^{\nu r}}{(1 + e^{\lambda r})^\mu}, \quad r \in \mathbb{R}.$$

Subordination of $\mathcal{S}_{\beta,\mu,\lambda}$

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Then, applying the change of variable $s = te^{-r}$, one can subordinate the generalized Stieltjes operator $\mathcal{S}_{\beta,\mu,\lambda}$ in terms of the C_0 -group of isometries $T_{t,\rho}$:

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where
$$\varphi_{\nu,\mu,\lambda}(r) = \frac{e^{\nu r}}{(1 + e^{\lambda r})^\mu}, \quad r \in \mathbb{R}.$$

Moreover, $\varphi_{\nu,\mu,\lambda} \in L^1(\mathbb{R}) \iff 0 < \nu < \lambda\mu$, and in that case

$$\begin{aligned}\|\varphi_{\nu,\mu,\lambda}\|_1 &= \frac{1}{\lambda} B\left(\frac{\nu}{\lambda}, \mu - \frac{\nu}{\lambda}\right), \\ \widehat{\varphi_{\nu,\mu,\lambda}}(\xi) &= \frac{1}{\lambda} B\left(\frac{\nu}{\lambda} - i\frac{\xi}{\lambda}, \mu - \frac{\nu}{\lambda} + i\frac{\xi}{\lambda}\right).\end{aligned}$$

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Boundedness

Then we have, for $1 \leq p < \infty$:

$$\begin{aligned}\|\mathcal{S}_{\beta,\mu,\lambda}f\|_{p,\alpha} &\leq \int_{-\infty}^{+\infty} \varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda}(r) \|T_{r,p}f\|_{\alpha,p} dr \\ &= \|\varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda}\|_1 \|f\|_{\alpha,p}.\end{aligned}$$

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Even more, one can show that this upper bound is optimal, so

$\mathcal{S}_{\beta,\mu,\lambda} \in \mathcal{B}\left(\mathcal{T}_p^{(\alpha)}(t^\alpha)\right)$, and

$$\|\mathcal{S}_{\beta,\mu,\lambda}\| = \|\varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda}\|_1 = \frac{1}{\lambda} \mathcal{B}\left(\mu - \frac{1}{\lambda}\left(\beta - \frac{1}{p}\right), \frac{1}{\lambda}\left(\beta - \frac{1}{p}\right)\right),$$

if and only if $0 < \beta - \frac{1}{p} < \mu\lambda$.

Spectrum set I

Recall that we have that

$$\sigma(\mathcal{S}_{\beta,\mu,\lambda}) = \sigma(\theta(\varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda})) = \overline{\widehat{\varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda}(\sigma(i\Lambda))}},$$

where Λ is the infinitesimal generator of $(T_{t,p})_{t \in \mathbb{R}}$.

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where Λ is the infinitesimal generator of $(T_{t,p})_{t \in \mathbb{R}}$.

And the infinitesimal generator Λ of the group of isometries $(T_{t,p})_{t \in \mathbb{R}}$ has spectrum set $\sigma(\Lambda) = i\mathbb{R}$.

Spectrum set I

Recall that we have that

$$\sigma(\mathcal{S}_{\beta,\mu,\lambda}) = \sigma(\theta(\varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda})) = \overline{\widehat{\varphi_{\mu\lambda-\beta+\frac{1}{p},\mu,\lambda}(\sigma(i\Lambda))}},$$

where Λ is the infinitesimal generator of $(T_{t,p})_{t \in \mathbb{R}}$.

And the infinitesimal generator Λ of the group of isometries $(T_{t,p})_{t \in \mathbb{R}}$ has spectrum set $\sigma(\Lambda) = i\mathbb{R}$.

Finally,

$$\widehat{\varphi_{\nu,\mu,\lambda}}(\xi) = \frac{1}{\lambda} B \left(\frac{\nu}{\lambda} - i \frac{\xi}{\lambda}, \mu - \frac{\nu}{\lambda} + i \frac{\xi}{\lambda} \right).$$

Spectrum set II

Combining all of them, we obtain that, for any $0 < \beta - \frac{1}{p} < \mu\lambda$

$$\begin{aligned}\sigma(\mathcal{S}_{\beta,\mu,\lambda}) &= \overline{\varphi_{\mu\lambda - \beta + \frac{1}{p}, \mu, \lambda}(-\mathbb{R})} \\ &= \left\{ \frac{1}{\lambda} B \left(\frac{1}{\lambda} \left(\beta - \frac{1}{p} \right) + it, \mu - \frac{1}{\lambda} \left(\beta - \frac{1}{p} \right) - it \right) : t \in \mathbb{R} \right\} \cup \{0\}.\end{aligned}$$

regarding $\mathcal{S}_{\beta,\mu,\lambda}$ as an operator on $\mathcal{T}_p^{(\alpha)}(t^\alpha)$, $1 \leq p < \infty$, $\alpha \geq 0$.
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This recovers the spectrum set given by Fedele and Pushnitski for $\mathcal{S}_{1+\beta, 1+2\beta, 1}$, $\beta > -3/2$ on $L^2(\mathbb{R}^+)$.

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Let $1 < p < \infty$, and $f \in L^p(\mathbb{R}^+)$. Then, the so-called semifinite Hilbert transform $\mathcal{H}_+ : L^p(\mathbb{R}^+) \rightarrow L^p(\mathbb{R}^+)$ is defined as:

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A convolution theorem for the Stieltjes transform

Yakubovich (1990), Srivastava and Kim Tuan (1995):

Let $\frac{1}{p} + \frac{1}{q} = \frac{1}{r}$, $p, q, r \in [1, \infty)$. Then, the following map

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Moreover, if $r > 1$, then the following identity holds:

$$\mathcal{S}(f \otimes g) = \mathcal{S}f \mathcal{S}g.$$

Extension to the family of operators $\mathcal{S}_{\beta,\mu,\lambda}$

Let $r \geq 1$ and $m, n \in \mathbb{N}^+$ s.t. $0 < n - \frac{1}{r} < m$. Then:

$$\begin{aligned} \mathcal{S}_{n,m,1}(f \otimes g) = & \sum_{i=n}^m \binom{m}{i} \sum_{j=0}^{i-n} \mathcal{S}_{i-j,m,1} f \mathcal{S}_{n+j,m,1} g \\ & - \sum_{i=0}^{n-2} \binom{m}{i} \sum_{j=0}^{n-2-i} \mathcal{S}_{n-j-1,m,1} f \mathcal{S}_{i+j+1,m,1} g, \end{aligned}$$

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What about $\mathcal{S}_{\beta,\mu,\lambda}$, $0 < \beta - \frac{1}{p} < \mu\lambda$?

Extension to $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ spaces

To check that the previous identity holds on the family of spaces $\mathcal{T}_p^{(\alpha)}(t^\alpha)$, we need to check that in fact

$$\begin{aligned} \otimes : \mathcal{T}_p^{(\alpha)}(t^\alpha) \times \mathcal{T}_q^{(\alpha)}(t^\alpha) &\rightarrow \mathcal{T}_r^{(\alpha)}(t^\alpha) \\ f \times g &\rightarrow f \otimes g := -\pi(f \mathcal{H}_+ g + g \mathcal{H}_+ f), \end{aligned}$$

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For that,

1. Is \mathcal{H}_+ well defined on $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ spaces?
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Using properties of derivative (Leibniz formula, Hilbert transform of a derivative...), it holds for spaces of integer order $\alpha \in \mathbb{N}$.

Some new results on $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ spaces

For any $1 < p < \infty$, $\frac{1}{p} + \frac{1}{q} = 1$, we have that:

$$\|\mathcal{H}_+\|_{\mathcal{T}_p^{(\alpha)}(t^\alpha)} = \|\mathcal{H}_+\|_{L^p(\mathbb{R}^+)} = \cot \frac{\pi}{2p^*}, \quad p^* := \max\{p, q\}.$$

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Hölder's inequality holds on $\mathcal{T}_p^{(\alpha)}(t^\alpha)$ spaces, that is, $f \cdot g \in \mathcal{T}_1^{(\alpha)}(t^\alpha)$ for $f \in \mathcal{T}_p^{(\alpha)}(t^\alpha)$, $g \in \mathcal{T}_q^{(\alpha)}(t^\alpha)$, and then

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What about if $\frac{1}{p} + \frac{1}{q} = \frac{1}{r}$ (generalized Hölder's inequality)?

Partial result

Let $p, q \in (1, \infty)$ s.t. $\frac{1}{p} + \frac{1}{q} = 1$, and $m, n \in \mathbb{N}^+$ s.t. $0 < n - 1 < m$. Then:

$$\begin{aligned} \mathcal{S}_{n,m,1}(f \otimes g) = & \sum_{i=n}^m \binom{m}{i} \sum_{j=0}^{i-n} \mathcal{S}_{i-j,m,1} f \mathcal{S}_{n+j,m,1} g \\ & - \sum_{i=0}^{n-2} \binom{m}{i} \sum_{j=0}^{n-2-i} \mathcal{S}_{n-j-1,m,1} f \mathcal{S}_{i+j+1,m,1} g, \end{aligned}$$

where $f \in \mathcal{T}_p^{(\alpha)}(t^\alpha)$ and $g \in \mathcal{T}_q^{(\alpha)}(t^\alpha)$.

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2. $\mathcal{S}_{\beta,\mu,\lambda}$ on Hardy spaces on the half plane of integer order, $H_p^{(n)}$?

The end

Thank you
for your attention!

Spectral mapping theorem

Seferoğlu (2003)

Let ω be a non-quasianalytic weight on \mathbb{R} and let $T = (T(t))_{t \in \mathbb{R}}$ be a C_0 -group on a Banach space X with generator Λ , such that $\|T(t)\| \leq \omega(t)$ for any $t \in \mathbb{R}$. Then

$$\sigma\left(\widehat{\phi}(T)\right) = \overline{\widehat{\phi}(\sigma(i\Lambda))}, \quad \phi \in \text{reg}M_\omega(\mathbb{R})$$

where $\widehat{\phi}(T) = \int_{\mathbb{R}} T(t) d\phi(t)$

Note that, under this notation, we can write

$$\mathcal{S}_{\beta, \mu} = \widehat{\phi_{\mu - \beta + \frac{1}{p}, \mu}}(T_{t, p})$$

Some identities

1. For $0 < \beta < \mu, 0 < \gamma < \nu, t \in \mathbb{R}$:

$$\frac{\phi_{\beta,\mu} * \phi_{\gamma,\nu}(t)}{B(\mu - \beta + \gamma, \nu - \gamma + \beta)} = e^{-(\mu-\beta)t} {}_2F_1(\mu, \mu - \beta + \gamma; \mu + \nu; 1 - e^{-t})$$

2. For $\beta, \gamma, \mu, \nu > 0, t \in \mathbb{R}$ we have that

$$\phi_{\beta,\mu} * \psi_{\gamma,\nu}(t) = \gamma B(\gamma, \beta + \nu) \phi_{\beta,\mu}(t) {}_2F_1\left(\mu, \gamma; \beta + \nu + \gamma; \frac{e^t}{e^t + 1}\right)$$

3. For $0 < \beta < 1$ and $t \in \mathbb{R}$:

$$\phi_{\beta,\mu} * \psi_{1,1-\beta}(t) = \frac{e^{-(1-\beta)t}}{\mu - 1} \left(1 - \frac{1}{(1 + e^t)^{\mu-1}}\right),$$

$$\phi_{\beta,1} * \psi_{1,1-\beta}(t) = e^{-(1-\beta)t} \log(1 + e^t).$$

Gaussian hypergeometric function

$${}_2F_1(a, b; c; z) := \frac{\Gamma(c)}{\Gamma(b)\Gamma(a)} \sum_{n=0}^{\infty} \frac{\Gamma(a+n)\Gamma(b+n)}{\Gamma(c+n)} \frac{z^n}{n!}, \quad |z| < 1,$$

For $\Re c > \Re b > 0$, it can be analytically extended via the integral

$${}_2F_1(a, b; c; z) := \frac{\Gamma(c)}{\Gamma(c-b)\Gamma(b)} \int_0^1 s^{b-1} (1-s)^{c-b-1} (1-zs)^{-a} ds, \\ z \in \mathbb{C} \setminus [1, +\infty)$$