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LITTLEWOOD-PALEY g -FUNCTION IN THE DUNKL ANALYSIS ON \mathbb{R}^d

FETHI SOLTANI

Department of Mathematics
Faculty of Sciences of Tunis
University of EL-Manar Tunis 2092 Tunis, Tunisia.

EMail: Fethi.Soltani@fst.rnu.tn

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Abstract

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Abstract

We prove L^p -inequality for the Littlewood-Paley g -function in the Dunkl case on \mathbb{R}^d .

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Key words: Dunkl operators, Generalized Poisson integral, g -function.

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1. Introduction

In the Euclidean case, the Littlewood-Paley g -function is given by

$$g(f)(x) := \left[\int_0^\infty \left(\left| \frac{\partial}{\partial t} u(x, t) \right|^2 + |\nabla_x u(x, t)|^2 \right) t dt \right]^{\frac{1}{2}}, \quad x \in \mathbb{R}^d,$$

where u is the Poisson integral of f and ∇ is the usual gradient. The L^p -norm of this operator is comparable with the L^p -norm of f for $p \in]1, \infty[$ (see [19]). Next, this operator plays an important role in questions related to multipliers, Sobolev spaces and Hardy spaces (see [19]).

Over the past twenty years considerable effort has been made to extend the Littlewood-Paley g -function on generalized hypergroups [20, 1, 2], and complete Riemannian manifolds [4].

In this paper we consider the differential-difference operators $T_j; j = 1, \dots, d$, on \mathbb{R}^d introduced by Dunkl in [5] and aptly called Dunkl operators in the literature. These operators extend the usual partial derivatives by additional reflection terms and give generalizations of many multi-variable analytic structures like the exponential function, the Fourier transform, the convolution product and the Poisson integral (see [12, 23, 16] and [13]).

During the last years, these operators have gained considerable interest in various fields of mathematics and in certain parts of quantum mechanics; one expects that the results in this paper will be useful when discussing the boundedness property of the Littlewood-Paley g -function in the Dunkl analysis on \mathbb{R}^d . Moreover they are naturally connected with certain Schrödinger operators for Calogero-Sutherland-type quantum many body systems [3, 9].



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The main purpose of this paper is to give the L^p -inequality for the Littlewood-Paley g -function in the Dunkl case on \mathbb{R}^d by using continuity properties of the Dunkl transform \mathcal{F}_k , the Dunkl translation operators of radial functions and the generalized convolution product $*_k$. We will adapt to this case techniques Stein used in [18, 19].

The paper is organized as follows. In Section 2 we recall some basic harmonic analysis results related to the Dunkl operators on \mathbb{R}^d . In particular, we list some basic properties of the Dunkl transform \mathcal{F}_k and the generalized convolution product $*_k$ (see [8, 23, 15]).

In Section 3 we study the Littlewood-Paley g -function:

$$g(f)(x) := \left[\int_0^\infty \left(\left| \frac{\partial}{\partial t} u_k(x, t) \right|^2 + |\nabla_x u_k(x, t)|^2 \right) t dt \right]^{\frac{1}{2}}, \quad x \in \mathbb{R}^d,$$

where $u_k(\cdot, t)$ is the generalized Poisson integral of f .

We prove that g is L^p -boundedness for $p \in]1, 2]$.

Throughout the paper c denotes a positive constant whose value may vary from line to line.



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2. The Dunkl Analysis on \mathbb{R}^d

We consider \mathbb{R}^d with the Euclidean inner product $\langle \cdot, \cdot \rangle$ and norm $\|x\| = \sqrt{\langle x, x \rangle}$.

For $\alpha \in \mathbb{R}^d \setminus \{0\}$, let σ_α be the reflection in the hyperplane $H_\alpha \subset \mathbb{R}^d$ orthogonal to α :

$$\sigma_\alpha x := x - \left(\frac{2\langle \alpha, x \rangle}{\|\alpha\|^2} \right) \alpha.$$

A finite set $R \subset \mathbb{R}^d \setminus \{0\}$ is called a root system, if $R \cap \mathbb{R}$, $\alpha = \{-\alpha, \alpha\}$ and $\sigma_\alpha R = R$ for all $\alpha \in R$. We assume that it is normalized by $\|\alpha\|^2 = 2$ for all $\alpha \in R$.

For a root system R , the reflections σ_α , $\alpha \in R$ generate a finite group $G \subset O(d)$, the reflection group associated with R . All reflections in G , correspond to suitable pairs of roots. For a given $\beta \in H := \mathbb{R}^d \setminus \bigcup_{\alpha \in R} H_\alpha$, we fix the positive subsystem:

$$R_+ := \{\alpha \in R / \langle \alpha, \beta \rangle > 0\}.$$

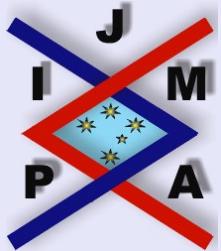
Then for each $\alpha \in R$ either $\alpha \in R_+$ or $-\alpha \in R_+$.

Let $k : R \rightarrow \mathbb{C}$ be a multiplicity function on R (i.e. a function which is constant on the orbits under the action of G). For brevity, we introduce the index:

$$\gamma = \gamma(k) := \sum_{\alpha \in R_+} k(\alpha).$$

Moreover, let w_k denote the weight function:

$$w_k(x) := \prod_{\alpha \in R_+} |\langle \alpha, x \rangle|^{2k(\alpha)}, \quad x \in \mathbb{R}^d,$$



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which is G -invariant and homogeneous of degree 2γ .

We introduce the Mehta-type constant c_k , by

$$(2.1) \quad c_k := \left(\int_{\mathbb{R}^d} e^{-\|x\|^2} d\mu_k(x) \right)^{-1}, \quad \text{where } d\mu_k(x) := w_k(x)dx.$$

The Dunkl operators T_j ; $j = 1, \dots, d$, on \mathbb{R}^d associated with the finite reflection group G and multiplicity function k are given for a function f of class C^1 on \mathbb{R}^d , by

$$T_j f(x) := \frac{\partial}{\partial x_j} f(x) + \sum_{\alpha \in R_+} k(\alpha) \alpha_j \frac{f(x) - f(\sigma_\alpha x)}{\langle \alpha, x \rangle}.$$

The generalized Laplacian Δ_k associated with G and k , is defined by $\Delta_k := \sum_{j=1}^d T_j^2$. It is given explicitly by

$$(2.2) \quad \Delta_k f(x) := L_k f(x) - 2 \sum_{\alpha \in R_+} k(\alpha) \frac{f(x) - f(\sigma_\alpha x)}{\langle \alpha, x \rangle^2},$$

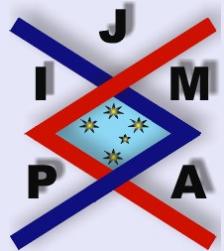
with the singular elliptic operator:

$$(2.3) \quad L_k f(x) := \Delta f(x) + 2 \sum_{\alpha \in R_+} k(\alpha) \frac{\langle \nabla f(x), \alpha \rangle}{\langle \alpha, x \rangle},$$

where Δ denotes the usual Laplacian.

The operator L_k can also be written in divergence form:

$$(2.4) \quad L_k f(x) = \frac{1}{w_k(x)} \sum_{i=1}^d \frac{\partial}{\partial x_i} \left(w_k(x) \frac{\partial}{\partial x_i} \right).$$



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This is a canonical multi-variable generalization of the Sturm-Liouville operator for the classical spherical Bessel function [1, 2, 20].

For $y \in \mathbb{R}^d$, the initial value problem $T_j u(x, \cdot)(y) = x_j u(x, y); j = 1, \dots, d$, with $u(0, y) = 1$ admits a unique analytic solution on \mathbb{R}^d , which will be denoted by $E_k(x, y)$ and called a Dunkl kernel [6, 14, 16, 23].

This kernel has the Bochner-type representation (see [12]):

$$(2.5) \quad E_k(x, z) = \int_{\mathbb{R}^d} e^{\langle y, z \rangle} d\Gamma_x(y); \quad x \in \mathbb{R}^d, z \in \mathbb{C}^d,$$

where $\langle y, z \rangle := \sum_{i=1}^d y_i z_i$ and Γ_x is a probability measure on \mathbb{R}^d with support in the closed ball $B_d(o, \|x\|)$ of center o and radius $\|x\|$.

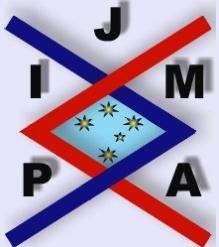
Example 2.1 (see [23, p. 21]). If $G = \mathbb{Z}_2$, the Dunkl kernel is given by

$$E_\gamma(x, z) = \frac{\Gamma(\gamma + \frac{1}{2})}{\sqrt{\pi} \Gamma(\gamma)} \cdot \frac{\text{sgn}(x)}{|x|^{2\gamma}} \int_{-|x|}^{|x|} e^{yz} (x^2 - y^2)^{\gamma-1} (x + y) dy.$$

Notation. We denote by $\mathcal{D}(\mathbb{R}^d)$ the space of C^∞ -functions on \mathbb{R}^d with compact support.

The Dunkl kernel gives an integral transform, called the Dunkl transform on \mathbb{R}^d , which was studied by de Jeu in [8]. The Dunkl transform of a function f in $\mathcal{D}(\mathbb{R}^d)$ is given by

$$\mathcal{F}_k(f)(x) := \int_{\mathbb{R}^d} E_k(-ix, y) f(y) d\mu_k(y), \quad x \in \mathbb{R}^d.$$



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Note that \mathcal{F}_0 agrees with the Fourier transform \mathcal{F} on \mathbb{R}^d :

$$\mathcal{F}(f)(x) := \int_{\mathbb{R}^d} e^{-i\langle x, y \rangle} f(y) dy, \quad x \in \mathbb{R}^d.$$

The Dunkl transform of a function $f \in \mathcal{D}(\mathbb{R}^d)$ which is radial is again radial, and could be computed via the associated Fourier-Bessel transform $\mathcal{F}_{\gamma+d/2-1}^B$ [11, p. 586] that is:

$$\mathcal{F}_k(f)(x) = 2^{\gamma+d/2} c_k^{-1} \mathcal{F}_{\gamma+d/2-1}^B(F)(\|x\|),$$

where $f(x) = F(\|x\|)$, and

$$\mathcal{F}_{\gamma+d/2-1}^B(F)(\|x\|) := \int_0^\infty F(r) \frac{j_{\gamma+d/2-1}(\|x\|r)}{2^{\gamma+d/2-1} \Gamma(\gamma + \frac{d}{2})} r^{2\gamma+d-1} dr.$$

Here j_γ is the spherical Bessel function [24].

Notations. We denote by $L_k^p(\mathbb{R}^d)$, $p \in [1, \infty]$, the space of measurable functions f on \mathbb{R}^d , such that

$$\|f\|_{L_k^p} := \left[\int_{\mathbb{R}^d} |f(x)|^p d\mu_k(x) \right]^{\frac{1}{p}} < \infty, \quad p \in [1, \infty[,$$

$$\|f\|_{L_k^\infty} := \text{ess sup}_{x \in \mathbb{R}^d} |f(x)| < \infty,$$

where μ_k is the measure given by (2.1).



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Theorem 2.1 (see [7]).

i) **Plancherel theorem:** the normalized Dunkl transform $2^{-\gamma-d/2}c_k \mathcal{F}_k$ is an isometric automorphism on $L_k^2(\mathbb{R}^d)$. In particular,

$$\|f\|_{L_k^2} = 2^{-\gamma-d/2}c_k \|\mathcal{F}_k(f)\|_{L_k^2}.$$

ii) **Inversion formula:** let f be a function in $L_k^1(\mathbb{R}^d)$, such that $\mathcal{F}_k(f) \in L_k^1(\mathbb{R}^d)$. Then

$$\mathcal{F}_k^{-1}(f)(x) = 2^{-2\gamma-d}c_k^2 \mathcal{F}_k(f)(-x), \quad a.e. x \in \mathbb{R}^d.$$

In [6], Dunkl defines the intertwining operator V_k on $\mathcal{P} := \mathbb{C}[\mathbb{R}^d]$ (the \mathbb{C} -algebra of polynomial functions on \mathbb{R}^d), by

$$V_k(p)(x) := \int_{\mathbb{R}^d} p(y) d\Gamma_x(y), \quad x \in \mathbb{R}^d,$$

where Γ_x is the representing measure on \mathbb{R}^d given by (2.5).

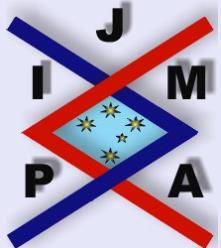
Next, Rösler proved the positivity properties of this operator (see [12]).

Notation. We denote by $\mathcal{E}(\mathbb{R}^d)$ and by $\mathcal{E}'(\mathbb{R}^d)$ the spaces of C^∞ —functions on \mathbb{R}^d and of distributions on \mathbb{R}^d with compact support respectively.

In [22, Theorem 6.3], Trimèche has proved the following results:

Proposition 2.2.

i) The operator V_k can be extended to a topological automorphism on $\mathcal{E}(\mathbb{R}^d)$.



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- ii) For all $x \in \mathbb{R}^d$, there exists a unique distribution $\eta_{k,x}$ in $\mathcal{E}'(\mathbb{R}^d)$ with $\text{supp}(\eta_{k,x}) \subset \{y \in \mathbb{R}^d / \|y\| \leq \|x\|\}$, such that

$$(V_k)^{-1}(f)(x) = \langle \eta_{k,x}, f \rangle, \quad f \in \mathcal{E}(\mathbb{R}^d).$$

Next in [23], the author defines:

- The Dunkl translation operators τ_x , $x \in \mathbb{R}^d$, on $\mathcal{E}(\mathbb{R}^d)$, by

$$\tau_x f(y) := (V_k)_x \otimes (V_k)_y [(V_k)^{-1}(f)(x+y)], \quad y \in \mathbb{R}^d.$$

These operators satisfy for x, y and $z \in \mathbb{R}^d$ the following properties:

$$(2.6) \quad \tau_0 f = f, \quad \tau_x f(y) = \tau_y f(x),$$

$$E_k(x, z) E_k(y, z) = \tau_x(E_k(\cdot, z))(x),$$

and

$$(2.7) \quad \mathcal{F}_k(\tau_x f)(y) = E_k(ix, y) \mathcal{F}_k(f)(y), \quad f \in \mathcal{D}(\mathbb{R}^d).$$

Thus by (2.7), the Dunkl translation operators can be extended on $L_k^2(\mathbb{R}^d)$, and for $x \in \mathbb{R}^d$ we have

$$\|\tau_x f\|_{L_k^2} \leq \|f\|_{L_k^2}, \quad f \in L_k^2(\mathbb{R}^d).$$

- The generalized convolution product $*_k$ of two functions f and g in $L_k^2(\mathbb{R}^d)$, by

$$f *_k g(x) := \int_{\mathbb{R}^d} \tau_x f(-y) g(y) d\mu_k(y), \quad x \in \mathbb{R}^d.$$



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Note that $*_0$ agrees with the standard convolution $*$ on \mathbb{R}^d :

$$f * g(x) := \int_{\mathbb{R}^d} f(x-y)g(y)dy, \quad x \in \mathbb{R}^d.$$

The generalized convolution $*_k$ satisfies the following properties:

Proposition 2.3.

i) Let $f, g \in \mathcal{D}(\mathbb{R}^d)$. Then

$$\mathcal{F}_k(f *_k g) = \mathcal{F}_k(f)\mathcal{F}_k(g).$$

ii) Let $f, g \in L_k^2(\mathbb{R}^d)$. Then $f *_k g$ belongs to $L_k^2(\mathbb{R}^d)$ if and only if $\mathcal{F}_k(f)\mathcal{F}_k(g)$ belongs to $L_k^2(\mathbb{R}^d)$ and we have

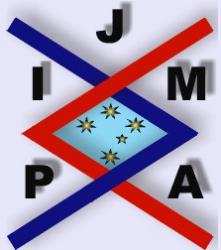
$$\mathcal{F}_k(f *_k g) = \mathcal{F}_k(f)\mathcal{F}_k(g), \quad \text{in the } L_k^2 - \text{case.}$$

Proof. The assertion i) is shown in [23, Theorem 7.2]. We can prove ii) in the same manner demonstrated in [21, p. 101–103]. \square

Theorem 2.4. Let $p, q, r \in [1, \infty]$ satisfy the Young's condition: $1/p + 1/q = 1 + 1/r$. Assume that $f \in L_k^p(\mathbb{R}^d)$ and $g \in L_k^q(\mathbb{R}^d)$. If $\|\tau_x f\|_{L_k^q} \leq c \|f\|_{L_k^p}$ for all $x \in \mathbb{R}^d$, then

$$\|f *_k g\|_{L_k^r} \leq c \|f\|_{L_k^p} \|g\|_{L_k^q}.$$

Proof. The assumption that τ_x is a bounded operator on $L_k^p(\mathbb{R}^d)$ ensures that the usual proof of Young's inequality (see [25, p. 37]) works. \square



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Proposition 2.5.

i) If $f(x) = F(\|x\|)$ in $\mathcal{E}(\mathbb{R}^d)$, then we have

$$\tau_x f(y) = \int_{\mathcal{A}_{x,y}} F\left(\sqrt{\|x\|^2 + \|y\|^2 + 2\langle y, \xi \rangle}\right) d\Gamma_x(\xi); \quad x, y \in \mathbb{R}^d,$$

where

$$\mathcal{A}_{x,y} = \left\{ \xi \in \mathbb{R}^d / \min_{g \in G} \|x + gy\| \leq \|\xi\| \leq \max_{g \in G} \|x + gy\| \right\},$$

and Γ_x the representing measure given by (2.5).

ii) For all $x \in \mathbb{R}^d$ and for $f \in L_k^p(\mathbb{R}^d)$, radial, $p \in [1, \infty]$,

$$\|\tau_x f\|_{L_k^p} \leq \|f\|_{L_k^p}.$$

iii) Let $p, q, r \in [1, \infty]$ satisfy the Young's condition: $1/p + 1/q = 1 + 1/r$. Assume that $f \in L_k^p(\mathbb{R}^d)$, radial, and $g \in L_k^q(\mathbb{R}^d)$, then

$$\|f *_k g\|_{L_k^r} \leq \|f\|_{L_k^p} \|g\|_{L_k^q}.$$

Proof. The assertion i) is shown by Rösler in [13, Theorem 5.1].

ii) Since f is a radial function, the explicit formula of $\tau_x f$ shows that

$$|\tau_x f(y)| \leq \tau_x(|f|)(y).$$

Hence, it follows readily from (2.6) that

$$\|\tau_x f\|_{L_k^1} \leq \|f\|_{L_k^1}.$$



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By duality the same inequality holds for $p = \infty$.

Thus by interpolation we obtain the result for $p \in]1, \infty[$.

iii) follows directly from Theorem 2.4. \square

Notation. For all $x, y, z \in \mathbb{R}$, we put

$$W_\gamma(x, y, z) := [1 - \sigma_{x,y,z} + \sigma_{z,x,y} + \sigma_{z,y,x}] B_\gamma(|x|, |y|, |z|),$$

where

$$\sigma_{x,y,z} := \begin{cases} \frac{x^2 + y^2 - z^2}{2xy}, & \text{if } x, y \in \mathbb{R} \setminus \{0\} \\ 0, & \text{otherwise} \end{cases}$$

and B_γ is the Bessel kernel given by

$$B_\gamma(|x|, |y|, |z|)$$

$$:= \begin{cases} d_\gamma \frac{[((|x| + |y|)^2 - z^2)(z^2 - (|x| - |y|)^2)]^{\gamma-1}}{|xyz|^{2\gamma-1}}, & \text{if } |z| \in A_{x,y} \\ 0, & \text{otherwise,} \end{cases}$$

$$d_\gamma = \frac{2^{-2\gamma+1}\Gamma(\gamma + \frac{1}{2})}{\sqrt{\pi}\Gamma(\gamma)}, \quad A_{x,y} = \left[|x| - |y|, |x| + |y| \right].$$

Remark 1 (see [10]). *The signed kernel W_γ is even and satisfies:*

$$W_\gamma(x, y, z) = W_\gamma(y, x, z) = W_\gamma(-x, z, y),$$

$$W_\gamma(x, y, z) = W_\gamma(-z, y, -x) = W_\gamma(-x, -y, -z),$$



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and

$$\int_{\mathbb{R}} |W_\gamma(x, y, z)| dz \leq 4.$$

We consider the signed measures $\nu_{x,y}$ (see [10]) defined by

$$d\nu_{x,y}(z) := \begin{cases} W_\gamma(x, y, z)|z|^{2\gamma} dz, & \text{if } x, y \in \mathbb{R} \setminus \{0\} \\ d\delta_x(z), & \text{if } y = 0 \\ d\delta_y(z), & \text{if } x = 0. \end{cases}$$

The measures $\nu_{x,y}$ have the following properties:

$$\text{supp } (\nu_{x,y}) = A_{x,y} \cup (-A_{x,y}), \quad \|\nu_{x,y}\| := \int_{\mathbb{R}} d|\nu_{x,y}| \leq 4.$$

Proposition 2.6 (see [10, 15]). If $d = 1$ and $G = \mathbb{Z}_2$, then

i) For all $x, y \in \mathbb{R}$ and for f a continuous function on \mathbb{R} , we have

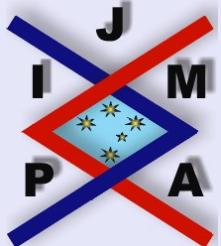
$$\tau_x f(y) = \int_{A_{x,y}} f(\xi) d\nu_{x,y}(\xi) + \int_{(-A_{x,y})} f(\xi) d\nu_{x,y}(\xi).$$

ii) For all $x \in \mathbb{R}$ and for $f \in L_\gamma^p(\mathbb{R})$, $p \in [1, \infty]$,

$$\|\tau_x f\|_{L_\gamma^p} \leq 4 \|f\|_{L_\gamma^p}.$$

iii) Assume that $p, q, r \in [1, \infty]$ satisfy the Young's condition: $1/p + 1/q = 1 + 1/r$. Then the map $(f, g) \rightarrow f *_\gamma g$ extends to a continuous map from $L_\gamma^p(\mathbb{R}) \times L_\gamma^q(\mathbb{R})$ to $L_\gamma^r(\mathbb{R})$ and we have

$$\|f *_\gamma g\|_{L_\gamma^r} \leq 4 \|f\|_{L_\gamma^p} \|g\|_{L_\gamma^q}.$$



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3. The Littlewood-Paley g -Function

By analogy with the case of Euclidean space [19, p. 61] we define, for $t > 0$, the functions W_t and P_t on \mathbb{R}^d , by

$$W_t(x) := 2^{-2\gamma-d} c_k^2 \int_{\mathbb{R}^d} e^{-t\|\xi\|^2} E_k(ix, \xi) d\mu_k(\xi), \quad x \in \mathbb{R}^d,$$

and

$$P_t(x) := 2^{-2\gamma-d} c_k^2 \int_{\mathbb{R}^d} e^{-t\|\xi\|^2} E_k(ix, \xi) d\mu_k(\xi), \quad x \in \mathbb{R}^d.$$

The function W_t , may be called the generalized heat kernel and the function P_t , the generalized Poisson kernel respectively.

From [23, p. 37] we have

$$W_t(x) = \frac{c_k}{(4t)^{\gamma+d/2}} e^{-\|x\|^2/4t}, \quad x \in \mathbb{R}^d.$$

Writing

$$(3.1) \quad P_t(x) = \frac{1}{\sqrt{\pi}} \int_0^\infty \frac{e^{-s}}{\sqrt{s}} W_{t^2/4s}(x) ds, \quad x \in \mathbb{R}^d,$$

we obtain

$$(3.2) \quad P_t(x) = \frac{a_k t}{(t^2 + \|x\|^2)^{\gamma+(d+1)/2}}, \quad a_k := \frac{c_k \Gamma(\gamma + \frac{d+1}{2})}{\sqrt{\pi}}.$$

However, for $t > 0$ and for all $f \in L_k^p(\mathbb{R}^d)$, $p \in [1, \infty]$, we put:

$$u_k(x, t) := P_t *_k f(x), \quad x \in \mathbb{R}^d.$$



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The function u_k is called the generalized Poisson integral of f , which was studied by Rösler in [11, 13].

Let us consider the Littlewood-Paley g -function (in the Dunkl case). This auxiliary operator is defined initially for $f \in \mathcal{D}(\mathbb{R}^d)$, by

$$g(f)(x) := \left[\int_0^\infty \left(\left| \frac{\partial}{\partial t} u_k(x, t) \right|^2 + |\nabla_x u_k(x, t)|^2 \right) t dt \right]^{\frac{1}{2}}, \quad x \in \mathbb{R}^d,$$

where u_k is the generalized Poisson integral.

The main result of the paper is:

Theorem 3.1. *For $p \in]1, 2]$, there exists a constant $A_p > 0$ such that, for $f \in L_k^p(\mathbb{R}^d)$,*

$$\|g(f)\|_{L_k^p} \leq A_p \|f\|_{L^p}.$$

For the proof of this theorem we need the following lemmas:

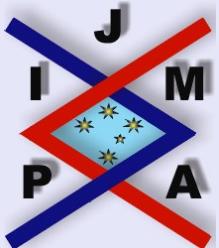
Lemma 3.2. *Let $f \in \mathcal{D}(\mathbb{R}^d)$ be a positive function.*

i) $u_k(x, t) \geq 0$ and $\left| \frac{\partial^N u_k}{\partial t^N}(x, t) \right| \leq \frac{c}{t^{2\gamma+d+N}}$; $k \in \mathbb{N}$ and $x \in \mathbb{R}^d$.

ii) For $\|x\|$ large we have

$$u_k(x, t) \leq \frac{c}{(t^2 + \|x\|^2)^{\gamma+d/2}} \text{ and } \left| \frac{\partial u_k}{\partial x_i}(x, t) \right| \leq \frac{c}{(t^2 + \|x\|^2)^{\gamma+(d+1)/2}}.$$

Proof. i) If the generalized Poisson kernel P_t is a positive radial function, then from Proposition 2.5 i) we obtain $u_k(x, t) \geq 0$.



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On the other hand from Proposition 2.5 iii) we have

$$\left| \frac{\partial^N u_k}{\partial t^N}(x, t) \right| \leq \|f\|_{L_k^1} \left\| \frac{\partial^N P_t}{\partial t^N} \right\|_{L_k^\infty}.$$

Then we obtain the result from the fact that

$$\left\| \frac{\partial^N P_t}{\partial t^N} \right\|_{L_k^\infty} \leq \frac{c}{t^{2\gamma+d+N}}.$$

ii) From Proposition 2.5 i) we can write

$$\tau_x P_t(-y) = a_k \int_{\mathbb{R}^d} \frac{t d\Gamma_x(\xi)}{[t^2 + \|x\|^2 + \|y\|^2 - 2\langle y, \xi \rangle]^{\gamma+(d+1)/2}}; \quad x, y \in \mathbb{R},$$

where a_k is the constant given by (3.2).

Since $f \in \mathcal{D}(\mathbb{R}^d)$, there exists $a > 0$, such that $\text{supp}(f) \subset B_d(o, a)$. Then

$$u_k(x, t) = a_k \int_{B_d(o, a)} \int_{\mathcal{A}_{x,y}} \frac{t f(y) d\Gamma_x(\xi) d\mu_k(y)}{[t^2 + \|x\|^2 + \|y\|^2 - 2\langle y, \xi \rangle]^{\gamma+(d+1)/2}}.$$

It is easily verified for $\|x\|$ large and $y \in B_d(o, a)$ that

$$\frac{1}{[t^2 + \|x\|^2 + \|y\|^2 - 2\langle y, \xi \rangle]^{\gamma+(d+1)/2}} \leq \frac{c}{(t^2 + \|x\|^2)^{\gamma+(d+1)/2}}.$$

Therefore and using the fact that $t \leq (t^2 + \|x\|^2)^{1/2}$, we obtain

$$u_k(x, t) \leq \frac{ct}{(t^2 + \|x\|^2)^{\gamma+(d+1)/2}} \leq \frac{c}{(t^2 + \|x\|^2)^{\gamma+d/2}}.$$



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Thus the first inequality is proven.

From (2.6) we can write

$$u_k(x, t) = a_k \int_{B_d(o, a)} \int_{\mathcal{A}_{x,y}} \frac{t f(-y) d\Gamma_y(\xi) d\mu_k(y)}{[t^2 + \|x\|^2 + \|y\|^2 + 2\langle x, \xi \rangle]^{\gamma+(d+1)/2}}.$$

By derivation under the integral sign we obtain

$$\frac{\partial u_k}{\partial x_i}(x, t) = a_k \int_{B_d(o, a)} \int_{\mathcal{A}_{x,y}} \frac{-t(2x_i + \xi_i) f(-y) d\Gamma_y(\xi) d\mu_k(y)}{[t^2 + \|x\|^2 + \|y\|^2 + 2\langle x, \xi \rangle]^{\gamma+(d+3)/2}}.$$

But for $\|x\|$ large and $y \in B_d(o, a)$ we have

$$\frac{t|2x_i + \xi_i|}{[t^2 + \|x\|^2 + \|y\|^2 + 2\langle x, \xi \rangle]^{\gamma+(d+3)/2}} \leq \frac{t(2|x_i| + |\xi_i|)}{(t^2 + \|x\|^2)^{\gamma+(d+3)/2}}.$$

Using the fact that $t(2|x_i| + |\xi_i|) \leq (1 + |\xi_i|)(t^2 + \|x\|^2)$ when $\|x\|$ large, we obtain

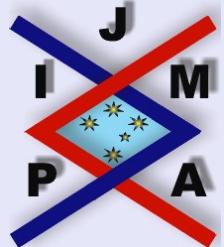
$$\left| \frac{\partial u_k}{\partial x_i}(x, t) \right| \leq \frac{c}{(t^2 + \|x\|^2)^{\gamma+(d+1)/2}},$$

which proves the second inequality. \square

Lemma 3.3. Let $f \in \mathcal{D}(\mathbb{R}^d)$ be a positive function and $p \in]1, \infty[$.

$$i) \lim_{N \rightarrow \infty} \int_{B_d(o, N)} \int_0^N \frac{\partial^2 u_k^p}{\partial t^2}(x, t) t dt d\mu_k(x) = \int_{\mathbb{R}^d} f^p(x) d\mu_k(x).$$

$$ii) \lim_{N \rightarrow \infty} \int_0^N \int_{B_d(o, N)} L_k u_k^p(\cdot, t)(x) d\mu_k(x) t dt = 0,$$



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where L_k is the singular elliptic operator given by (2.4).

Proof. i) Integrating by parts, we obtain

$$\begin{aligned} & \int_{B_d(o,N)} \int_0^N \frac{\partial^2 u_k^p}{\partial t^2}(x, t) t dt d\mu_k(x) \\ &= \int_{B_d(o,N)} f^p(x) d\mu_k(x) - \int_{B_d(o,N)} u_k^p(x, N) d\mu_k(x) \\ & \quad + pN \int_{B_d(o,N)} u_k^{p-1}(x, N) \frac{\partial u_k}{\partial t}(x, N) d\mu_k(x). \end{aligned}$$

From Lemma 3.2 i), we easily get

$$\int_{B_d(o,N)} u_k^p(x, N) d\mu_k(x) \leq c N^{-(p-1)(2\gamma+d)},$$

and

$$N \int_{B_d(o,N)} u_k^{p-1}(x, N) \frac{\partial u_k}{\partial t}(x, N) d\mu_k(x) \leq c N^{-(p-1)(2\gamma+d)},$$

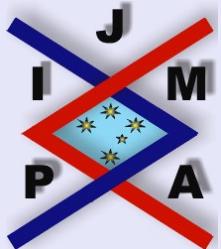
which gives i).

ii) We have

$$\int_0^N \int_{B_d(o,N)} L_k u_k^p(\cdot, t)(x) d\mu_k(x) t dt = \sum_{i=1}^d I_{i,N},$$

where

$$I_{i,N} = \int_0^N \int_{B_d(o,N)} \frac{\partial}{\partial x_i} \left(w_k(x) \frac{\partial u_k^p}{\partial x_i}(x, t) \right) dx dt, \quad i = 1, \dots, d.$$



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Let us study $I_{1,N}$:

$$I_{1,N} = p \int_0^N \int_{B_{d-1}(o,N)} w_k(x^{(N)}) \left[u_k^{p-1}(x^{(N)}, t) \frac{\partial u_k}{\partial x_1}(x^{(N)}, t) \right. \\ \left. - u_k^{p-1}(-x^{(N)}, t) \frac{\partial u_k}{\partial x_1}(-x^{(N)}, t) \right] dx_2 \dots dx_d dt,$$

where $x^{(N)} = \left(\sqrt{N^2 - \sum_{i=2}^d x_i^2}, x_2, \dots, x_d \right)$.

Then, by using Lemma 3.2 ii) and the fact that $w_k(x^{(N)}) \leq 2^\gamma N^{2\gamma}$ we obtain for N large,

$$I_{1,N} \leq c N^{2\gamma} \int_0^N \int_{B_{d-1}(o,N)} \frac{dx_2 \dots dx_d dt}{(t^2 + N^2)^{(\gamma+d/2)p+1/2}} \\ \leq c N^{-p(2\gamma+d)+2\gamma-1} \int_0^N \int_{B_{d-1}(o,N)} dx_2 \dots dx_d dt \\ \leq c N^{-(p-1)(2\gamma+d)-(d-1)/2}.$$

The same result holds for $I_{i,N}$, $i = 2, \dots, d$, which proves ii). \square

Lemma 3.4. Let $f \in \mathcal{D}(\mathbb{R}^d)$ be a positive function. Define the maximal function $\mathcal{M}_k(f)$, by

$$(3.3) \quad \mathcal{M}_k(f)(x) := \sup_{t>0} (u_k(x, t)), \quad x \in \mathbb{R}^d.$$

Then for $p \in]1, \infty[$, there exists a constant $C_p > 0$ such that, for $f \in L_k^p(\mathbb{R}^d)$,

$$\|\mathcal{M}_k(f)\|_{L_k^p} \leq C_p \|f\|_{L_k^p},$$



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moreover the operator \mathcal{M}_k is of weak type $(1, 1)$.

Proof. From (3.1) it follows that

$$u_k(x, t) = \frac{t}{8\sqrt{\pi}} \int_0^\infty W_s *_k f(x) e^{-t^2/4s} s^{-3/2} ds,$$

which implies, as in [18, p. 49] that

$$\mathcal{M}_k(f)(x) \leq c \sup_{y>0} \left(\frac{1}{y} \int_0^y Q_s f(x) ds \right), \quad x \in \mathbb{R}^d,$$

where $Q_s f(x) = W_s *_k f(x)$, which is a semigroup of operators on $L_k^p(\mathbb{R}^d)$. Hence using the Hopf-Dunford-Schwartz ergodic theorem as in [18, p. 48], we get the boundedness of \mathcal{M}_k on $L_k^p(\mathbb{R}^d)$ for $p \in]1, \infty]$ and weak type $(1, 1)$. \square

Proof of Theorem 3.1. Let $f \in \mathcal{D}(\mathbb{R}^d)$ be a positive function. From Lemma 3.2 i) the generalized Poisson integral u_k of f is positive.

First step: Estimate of the quantity $|\frac{\partial}{\partial t} u_k(x, t)|^2 + |\nabla_x u_k(x, t)|^2$.

Let \mathcal{H}_k be the operator:

$$\mathcal{H}_k := L_k + \frac{\partial^2}{\partial t^2},$$

where L_k is the singular elliptic operator given by (2.3).

Using the fact that

$$\Delta_k u_k(\cdot, t)(x) + \frac{\partial^2}{\partial t^2} u_k(x, t) = 0,$$



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we obtain for $p \in]1, \infty[$,

$$\begin{aligned} \mathcal{H}_k u_k^p(x, t) &= p(p-1) u_k^{p-2}(x, t) \left[\left| \frac{\partial}{\partial t} u_k(x, t) \right|^2 + |\nabla_x u_k(x, t)|^2 \right] \\ &\quad + p \sum_{\alpha \in R_+} k(\alpha) \frac{U_\alpha(x, t)}{\langle \alpha, x \rangle^2}, \end{aligned}$$

where

$$U_\alpha(x, t) := 2u_k^{p-1}(x, t) [u_k(x, t) - u_k(\sigma_\alpha x, t)], \quad \alpha \in R_+.$$

Let $A, B \geq 0$, then the inequality

$$2A^{p-1}(A - B) \geq (A^{p-1} + B^{p-1})(A - B)$$

is equivalent to

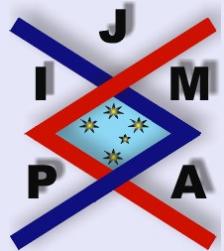
$$(A^{p-1} - B^{p-1})(A - B) \geq 0,$$

which holds if $A \geq B$ or $A < B$. Thus we deduce that

$$U_\alpha(x, t) \geq [u_k^{p-1}(x, t) + u_k^{p-1}(\sigma_\alpha x, t)] [u_k(x, t) - u_k(\sigma_\alpha x, t)],$$

and therefore we get

$$\begin{aligned} (3.4) \quad & \left| \frac{\partial}{\partial t} u_k(x, t) \right|^2 + |\nabla_x u_k(x, t)|^2 \\ & \leq \frac{1}{p(p-1)} u_k^{2-p}(x, t) [v_k(x, t) + \mathcal{H}_k u_k^p(x, t)], \end{aligned}$$



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where

$$v_k(x, t) = p \sum_{\alpha \in R_+} \frac{k(\alpha)}{\langle \alpha, x \rangle^2} [u_k^{p-1}(\sigma_\alpha x, t) + u_k^{p-1}(x, t)] [u_k(\sigma_\alpha x, t) - u_k(x, t)].$$

Second step: The inequality $\|g(f)\|_{L_k^p} \leq A_p \|f\|_{L_k^p}$, for $p \in]1, 2[$.

From (3.4), we have

$$\begin{aligned} [g(f)(x)]^2 &\leq \frac{1}{p(p-1)} \int_0^\infty u_k^{2-p}(x, t) [v_k(x, t) + \mathcal{H}_k u_k^p(x, t)] t dt \\ &\leq \frac{1}{p(p-1)} \mathcal{I}_k(f)(x) [\mathcal{M}_k(f)(x)]^{2-p}, \quad x \in \mathbb{R}^d, \end{aligned}$$

where

$$\mathcal{I}_k(f)(x) := \int_0^\infty [v_k(x, t) + \mathcal{H}_k u_k^p(x, t)] t dt,$$

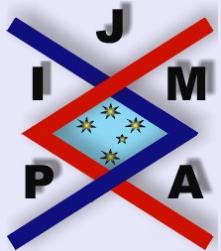
and $\mathcal{M}_k(f)$ the maximal function given by (3.3).

Thus it is proven that

$$\|g(f)\|_{L_k^p}^p \leq \left(\frac{1}{p(p-1)} \right)^{\frac{p}{2}} \int_{\mathbb{R}^d} [\mathcal{I}_k(f)(x)]^{p/2} [\mathcal{M}_k(f)(x)]^{(2-p)p/2} d\mu_k(x).$$

By applying Hölder's inequality, we obtain

$$(3.5) \quad \|g(f)\|_{L_k^p}^p \leq \left(\frac{1}{p(p-1)} \right)^{\frac{p}{2}} \|\mathcal{I}_k(f)\|_{L_k^1}^{p/2} \|\mathcal{M}_k(f)\|_{L_k^p}^{(2-p)p/2}.$$



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Since $v_k(x, t) + \mathcal{H}_k u_k^p(x, t) \geq 0$, we can apply Fubini-Tonnelli's Theorem to obtain

$$\|\mathcal{I}_k(f)\|_{L_k^1} = \lim_{N \rightarrow \infty} \int_0^N \int_{B_d(o, N)} [v_k(x, t) + \mathcal{H}_k u_k^p(x, t)] d\mu_k(x) dt.$$

Putting $y = \sigma_\alpha x$ and using the fact that $\sigma_\alpha^2 = id$; $\langle \sigma_\alpha y, \alpha \rangle = -\langle y, \alpha \rangle$, then as in the argument of [16, p. 390] we obtain

$$\int_{B_d(o, N)} v_k(x, t) d\mu_k(x) = - \int_{B_d(o, N)} v_k(y, t) d\mu_k(y).$$

Thus

$$\int_{B_d(o, N)} v_k(x, t) d\mu_k(x) = 0.$$

Hence from Lemma 3.3, we deduce that

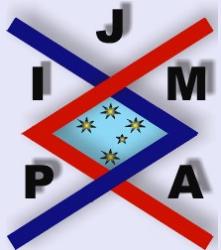
$$(3.6) \quad \|\mathcal{I}_\alpha(f)\|_{L_k^1} = \lim_{N \rightarrow \infty} \int_{B_d(o, N)} \int_0^N \mathcal{H}_k u_k^p(x, t) t dt d\mu_k(x) = \|f\|_{L_k^p}^p.$$

On the other hand from Lemma 3.4 we have

$$(3.7) \quad \|\mathcal{M}_k(f)\|_{L_k^p} \leq C_p \|f\|_{L_k^p}.$$

Finally, from (3.5), (3.6) and (3.7), we obtain

$$\|g(f)\|_{L_k^p} \leq A_p \|f\|_{L_k^p}, \quad A_p = \left(\frac{1}{p(p-1)} \right)^{\frac{1}{2}} C_p^{(2-p)/2}.$$



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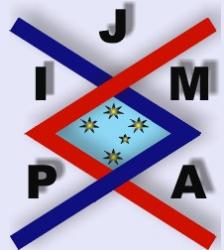
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Since the operator g is sub-linear, we obtain the inequality for $f \in \mathcal{D}(\mathbb{R}^d)$. And by an easy limiting argument one shows that the result is also true for any $f \in L_k^p(\mathbb{R}^d)$, $p \in]1, 2[$.

For the case $p = 2$, using (3.4) and (3.6) we get

$$\|g(f)\|_{L_k^2}^2 \leq \frac{1}{2} \int_{\mathbb{R}^d} \int_0^\infty [v_k(x, t) + \mathcal{H}_k u_k^2(x, t)] t dt d\mu_k(x) = \frac{1}{2} \|f\|_{L_k^2}^2,$$

which completes the proof of the theorem. □



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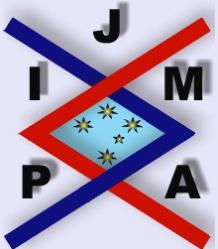


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