

On Properties of Ahlfors-Beurling Transform of Finite Complex Measures

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Abstract. In the present paper we study asymptotic behavior of the distribution function of the Ahlfors-Beurling transform of the finite complex atomic discrete measure, and using the notion of Q -integration introduced by Titchmarsh we prove that the restricted Ahlfors-Beurling transform of the finite complex measure, singular part which is concentrated at a finite number of points is Q -integrable and an analogue of the Riesz equality holds.

Key Words and Phrases: Ahlfors-Beurling transform, distribution function, asymptotic behavior, complex measure.

2010 Mathematics Subject Classifications: 44A15, 42B20.

1. Introduction

The Ahlfors-Beurling transform of a function $f \in L_p(C)$, $1 \leq p < \infty$, is defined as the following singular integral

$$(Bf)(z) = -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0^+} \int_{\{w \in C : |z-w| > \varepsilon\}} \frac{f(w)}{(z-w)^2} dm(w).$$

Let Ω be a bounded domain in the complex plane and $f \in L_1(\Omega)$. Namely, the restricted Ahlfors-Beurling transform B_Ω is defined as

$$(B_\Omega f)(z) = B(\chi_\Omega f)(z) = -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0^+} \int_{\{w \in \Omega : |z-w| > \varepsilon\}} \frac{f(w)}{(z-w)^2} dm(w), \quad z \in \Omega.$$

The Ahlfors-Beurling transform is one of the important operators in complex analysis. It is the "Hilbert transform" on complex plane. It has been shown in [1, 11, 13, 22, 29, 31] that this transform plays an essential role in applications to the theory of quasiconformal mappings and to the Beltrami equation with discontinuous coefficients.

From the theory of singular integrals (see [26]) it is known that the Ahlfors-Beurling transform is a bounded operator in the space $L_p(\Omega)$, $1 < p < \infty$, that is, if $f \in L_p(\Omega)$, then $B_\Omega(f) \in L_p(\Omega)$ and

$$\|B_\Omega f\|_{L_p} \leq C_p \|f\|_{L_p}. \quad (1)$$

In the case $f \in L_1(\Omega)$ only the weak inequality holds,

$$m\{z \in \Omega : |(B_\Omega f)(z)| > \lambda\} \leq \frac{C_1}{\lambda} \|f\|_{L_1}, \quad (2)$$

where m stands for the Lebesgue measure, C_p, C_1 are constants independent of f . From inequalities (1), (2) it follows that the Ahlfors–Beurling transform of the function $f \in L_1(\Omega)$ satisfies the condition

$$m\{z \in \Omega : |(B_\Omega f)(z)| > \lambda\} = o(1/\lambda), \lambda \rightarrow +\infty.$$

In [13-16, 20, 21, 23, 27, 30] the boundedness of the operator B in other function spaces (in the spaces of Sobolev, Besov, Campanato, Morrey, etc.) was studied.

Note that the Ahlfors–Beurling transform of a function $f \in L_1(\Omega)$ is not Lebesgue integrable. In [7] the authors shows that the Ahlfors–Beurling transform of a function $f \in L_1(\Omega)$ is A -integrable on Ω and an analogue of the Riesz equality holds.

In the present paper we study asymptotic behavior of the distribution function of the Ahlfors-Beurling transform of the finite complex atomic discrete measure, and using the notion of Q -integration introduced by Titchmarsh we prove that the restricted Ahlfors-Beurling transform of the finite complex measure, singular part which is concentrated at a finite number of points is Q -integrable and an analogue of the Riesz equality holds.

2. Asymptotic behavior of the distribution function of the Ahlfors-Beurling transform of the finite complex atomic discrete measure

In this section we studying the asymptotic behavior of the distribution function of the Ahlfors-Beurling transform of the finite complex atomic discrete measure.

Definition 1. Let the set $X \in \mathbb{C}$ consist of a finite or countable number of elements. If there exist $\delta > 0$ such that for every $x, y \in X$ in the inequality $|x - y| \geq \delta$ holds, then the set X is called an atomic set.

Definition 2. If the measure ν is concentrated on an atomic set, then the measure ν is called an atomic discrete measure.

Let ν is atomic discrete measure on the complex plane. The function

$$(B\nu)(z) = -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0^+} \int_{\{w \in C : |z-w| > \varepsilon\}} \frac{d\nu(w)}{(z-w)^2}, \quad z \in \mathbb{C}$$

is called the Ahlfors-Beurling transform of the measure ν .

It's obvious that the Ahlfors-Beurling transform of the atomic discrete measure ν is finite for any $z \in \mathbb{C}$, and if

$$\text{supp}\nu = X = \{z_j\}_{j \in J}, \quad \nu(z_j) = \alpha_j, \quad j \in J,$$

then

$$(B\nu)(z) = -\frac{1}{\pi} \sum_{j \in J} \frac{\alpha_j}{(z_j - z)^2}, \quad z \notin X,$$

$$(B\nu)(z) = -\frac{1}{\pi} \sum_{j \in J, j \neq j_0} \frac{\alpha_j}{(z_j - z)^2}, \quad z = z_{j_0} \in X.$$

Theorem 1. Let ν is atomic discrete measure on the complex plane. Then the equation

$$\lim_{\lambda \rightarrow +\infty} \lambda m\{z \in \mathbb{C} : |(B\nu)(z)| > \lambda\} = \|\nu\|$$

holds, where $\|\nu\|$ is a total variation of the measure ν .

Proof: Let $\text{supp}\nu = \{z_j\}_{j \in J}$ and $\nu(z_j) = \alpha_j$, $j \in J$. Denote

$$\delta_0 = \inf\{\rho(z_i, z_j) : z_i, z_j \in \text{supp}\nu\} > 0,$$

$$K_0 = \bigcup_{j \in J} U\left(z_j; \frac{\delta_0}{4}\right),$$

where $U(z; \epsilon) = \{w \in \mathbb{C} : |w - z| < \epsilon\}$. Then for every $z \in \mathbb{C} \setminus K_0$ we have

$$|(B\nu)(z)| = \frac{1}{\pi} \left| \sum_{j \in J} \frac{\alpha_j}{(z_j - z)^2} \right| \leq \frac{1}{\pi} \sum_{j \in J} \frac{|\alpha_j|}{|z_j - z|^2} \leq \frac{16}{\pi \delta_0^2} \|\nu\|.$$

This show that for any $\lambda > \frac{16}{\pi \delta_0^2} \|\nu\|$ the set $\{z \in \mathbb{C} \setminus K_0 : |(B\nu)(z)| > \lambda\}$ is empty, and therefore

$$m\{z \in \mathbb{C} \setminus K_0 : |(B\nu)(z)| > \lambda\} = 0. \quad (3)$$

For every $z \in U\left(z_{j_0}; \frac{\delta_0}{4}\right) \setminus \{z_{j_0}\}$ it follows from the inequality

$$\frac{1}{\pi} \left| \sum_{j \in J, j \neq j_0} \frac{\alpha_j}{(z_j - z)^2} \right| \leq \frac{1}{\pi} \sum_{j \in J, j \neq j_0} \frac{|\alpha_j|}{|z_j - z|^2} \leq \frac{16}{\pi \delta_0^2} \|\nu\|$$

that for any $j_0 \in J$

$$\begin{aligned} & \lim_{\lambda \rightarrow +\infty} \lambda m\{z \in U\left(z_{j_0}; \frac{\delta_0}{4}\right) : |(B\nu)(z)| > \lambda\} \\ &= \lim_{\lambda \rightarrow +\infty} \lambda m\{z \in U\left(z_{j_0}; \frac{\delta_0}{4}\right) : \frac{1}{\pi} \left| \frac{\alpha_{j_0}}{z_{j_0} - z} \right| > \lambda\} = |\alpha_{j_0}|. \end{aligned} \quad (4)$$

From equations (3) and (4) we obtain that

$$\begin{aligned} & \lim_{\lambda \rightarrow +\infty} \lambda m\{z \in \mathbb{C} : |(B\nu)(z)| > \lambda\} \\ &= \lim_{\lambda \rightarrow +\infty} \sum_{j_0 \in J} \lambda m\{z \in U\left(z_{j_0}; \frac{\delta_0}{4}\right) : |(B\nu)(z)| > \lambda\} = \sum_{j_0 \in J} |\alpha_{j_0}| = \|\nu\|. \end{aligned}$$

This completes the proof of the Theorem 1.

Corollary 1. Let the measure ν be concentrated at a finite number of points in the domain $\Omega \in \mathbb{C}$. Then the equation

$$\lim_{\lambda \rightarrow +\infty} \lambda m\{z \in \Omega : |(B\nu)(z)| > \lambda\} = \lim_{\lambda \rightarrow +\infty} \lambda m\{z \in \mathbb{C} : |(B\nu)(z)| > \lambda\} = \|\nu\|$$

holds.

3. On the additivity of the Q -integral and Q' -integral

For a measurable complex function $f(z)$ on domain Ω we set

$$[f(z)]_n = [f(z)]^n = f(z) \text{ for } |f(z)| \leq n$$

$$[f(z)]_n = n \cdot \operatorname{sgn} f(z), [f(z)]^n = 0 \text{ for } |f(z)| > n, n \in N,$$

where $\operatorname{sgn} w = \frac{w}{|w|}$ for $w \neq 0$ and $\operatorname{sgn} 0 = 0$.

In 1928, Titchmarsh [28] introduced the notions of Q - and Q' -integrals of a function measurable on Ω .

Definition 3. If the finite limit $\lim_{n \rightarrow \infty} \int_{\Omega} [f(z)]_n dm(z)$ ($\lim_{n \rightarrow \infty} \int_{\Omega} [f(z)]^n dm(z)$, respectively) exists, then f is said to be Q -integrable (Q' -integrable, respectively) on Ω ; that is, $f \in Q(\Omega)$ ($f \in Q'(\Omega)$). The value of this limit is referred to as the Q -integral (Q' -integral) of this function and is denoted by $(Q) \int_{\Omega} f(z) dm(z)$ ($(Q') \int_{\Omega} f(z) dm(z)$).

In the same paper, Titchmarsh when studying properties of trigonometric series conjugate to Fourier series of Lebesgue integrable functions, established that the Q -integrability leads to a series of natural results. A very uncomfortable fact impeding the application of Q -integrals and Q' -integrals when dealing with diverse problems of function theory is the absence of the additivity property; that is, the Q -integrability (Q' -integrability) of two functions does not imply the Q -integrability (Q' -integrability) of their sum. If one adds the condition

$$m\{z \in \Omega : |f(z)| > \lambda\} = o(1/\lambda), \lambda \rightarrow +\infty \tag{5}$$

to the definition of Q -integrability (Q' -integrability) of a function f , then the Q -integral and Q' -integral coincide ($Q(\Omega) = Q'(\Omega)$), and these integrals become additive.

Definition 4. If $f \in Q'(\Omega)$ (or $f \in Q(\Omega)$) and condition (5) holds, then f is said to be A -integrable on Ω , $f \in A(\Omega)$, and the limit $\lim_{n \rightarrow \infty} \int_{\Omega} [f(z)]_n dm(z)$ (or the limit $\lim_{n \rightarrow \infty} \int_{\Omega} [f(z)]^n dm(z)$) is denoted in this case by $(A) \int_{\Omega} f(z) dm(z)$.

The properties of Q - and Q' -integrals were investigated in [3, 4, 10, 17, 18, 28]; for the applications of A -, Q - and Q' -integrals in the theory of functions of real and complex variables we refer the reader to [2, 5-10, 24, 25, 32, 33].

Let us note some properties of the Q and Q' -integrals that we will need.

Theorem 2 [10]. If $f \in Q(\Omega)$ and $g \in L(\Omega)$ (that is, g is Lebesgue integrable on the domain Ω). Then $f + g \in Q(\Omega)$ and

$$(Q) \int_{\Omega} [f(x) + g(x)] dx = (Q) \int_{\Omega} f(x) dx + (L) \int_{\Omega} g(x) dx.$$

Theorem 3 [10]. Let $f \in Q'(\Omega)$. Then $f \in Q(\Omega)$ and the following equation holds:

$$(Q) \int_{\Omega} f(x)dx = (Q') \int_{\Omega} f(x)dx. \quad (6)$$

Definition 5. We denote by $M(\Omega; \mathbb{C})$ the class of measurable functions f on the domain Ω for which a finite limit $\lim_{\lambda \rightarrow +\infty} \lambda m\{z \in \Omega : |f(z)| > \lambda\}$ exists.

Theorem 4 [10]. The Q -integral and the Q' -integral coincide on the function class $M(\Omega; \mathbb{C})$, that is if $f \in M(\Omega; \mathbb{C})$, then for the existence of the integral $(Q) \int_{\Omega} f(x)dx$ it is necessary and sufficient that the integral $(Q') \int_{\Omega} f(x)dx$ exist, and in that case equation (6) holds.

Theorem 5 [10]. If a function $f \in M(\Omega; \mathbb{C})$ is Q' -integrable on the domain Ω and $g \in A(\Omega)$, then the sum $f + g \in M(\Omega; \mathbb{C})$ is Q' integrable on Ω , and the following equation holds:

$$(Q') \int_{\Omega} [f(x) + g(x)]dx = (Q') \int_{\Omega} f(x)dx + (A) \int_{\Omega} g(x)dx.$$

Corollary 2. If a function $f \in M(\Omega; \mathbb{C})$ is Q -integrable on the domain Ω and $g \in A(\Omega)$, then the sum $f + g \in M(\Omega; \mathbb{C})$ is Q integrable on Ω , and the following equation holds:

$$(Q) \int_{\Omega} [f(x) + g(x)]dx = (Q) \int_{\Omega} f(x)dx + (A) \int_{\Omega} g(x)dx.$$

4. Riesz's equality for the Ahlfors-Beurling transform of the finite complex measure, singular part which is concentrated at a finite number of points

From the properties of singular integrals it follows that (see [26]) if $f \in L_p(\Omega)$, $p > 1$ and $g \in L_q(\Omega)$, $q > 1$, $1/p + 1/q = 1$, then

$$\begin{aligned} & \int_{\Omega} g(z)(B_{\Omega}f)(z)dm(z) \\ &= -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0} \iint_{\{w, z \in \Omega : |z-w| > \varepsilon\}} \frac{f(w)g(z)}{(z-w)^2} dm(w)dm(z) \\ &= \int_{\Omega} f(z)(B_{\Omega}g)(z)dm(z). \end{aligned} \quad (7)$$

In [7] the authors shows that the Ahlfors-Beurling transform of a function $f \in L_1(\Omega)$ is A -integrable on Ω and put forward an analogue of (7):

Theorem 6 [7]. Let $f \in L_1(\Omega)$ and $g(z)$ be a bounded function on Ω with bounded $(B_{\Omega}g)(z)$ on Ω . Then the function $g(z) \cdot (B_{\Omega}f)(z)$ is A -integrable on Ω and

$$(A) \int_{\Omega} g(z)(B_{\Omega}f)(z)dm(z) = \int_{\Omega} f(z)(B_{\Omega}g)(z)dm(z). \quad (8)$$

In this section we prove that the restricted Ahlfors-Beurling transform of the finite complex measure, singular part which is concentrated at a finite number of points is Q -integrable and an analogue of (7) and (8) holds.

Theorem 7. Let ν be a finite complex measure on the bounded domain Ω , singular part which is concentrated at a finite number of points, and the function g is Hölder continuous on the closure of the domain Ω . Then the function $(B_\Omega\nu)(z)g(z)$ is Q -integrability on the domain Ω , and the equation

$$(Q) \int_{\Omega} g(z)(B_\Omega\nu)(z)dm(z) = \int_{\Omega} (B_\Omega g)(z)d\nu(z)$$

holds.

Proof of Theorem 7. Let

$$d\nu(z) = f(z)dm(z) + d\nu_s(z),$$

where ν_s is singular part of the measure ν and $f(z)$ is the Radon-Nikodym derivative of the absolutely continuous part of the measure ν . At first we prove that

$$(Q') \int_{\Omega} g(z)(B_\Omega\nu_s)(z)dm(z) = \int_{\Omega} (B_\Omega g)(z)d\nu_s(z). \quad (9)$$

Since the function g is continuous on the closure of the domain Ω , then it is bounded on it, that is there exists a number $M > 0$ such that for any $z \in \Omega$ the inequality $|g(z)| \leq M$ holds.

Let $\text{supp}\nu_s = \{z_k\}_{k=1}^n$ and $\nu_s(z_k) = \alpha_k$, $k = 1, n$. Denote

$$G(z) = -\pi g(z)(B_\Omega\nu_s)(z) = \sum_{k=1}^n \frac{\alpha_k}{(z_k - z)^2} g(z),$$

$$\delta_0 = \inf\{\rho(z_i, z_j) : z_i, z_j \in \text{supp}\nu_s\} > 0, \quad \delta_1 = \frac{16nM\|\nu_s\|}{\delta_0^2}.$$

For any $\lambda > \delta_1$ denote

$$K_{1,\lambda} = \bigcup_{k=1}^n U\left(z_k; \sqrt{\frac{nM|\alpha_k|}{\lambda}}\right), \quad K_{2,\lambda} = \bigcup_{k=1}^n U\left(z_k; \sqrt{\frac{|\alpha_k||g(z_k)|}{\lambda + \delta_1}}\right).$$

Then for any $\lambda > \delta_1$ it follows from the inclusion

$$\Omega \setminus K_{1,\lambda} \subset \{z \in \Omega : |G(z)| \leq \lambda\} \subset \Omega \setminus K_{2,\lambda}$$

and from the inequality

$$\int_{K_1 \setminus K_2} |G(z)|dm(z) \leq m(K_1 \setminus K_2) \left(\delta_1 + (\lambda + \delta_1) \sum_{k:g(z_k) \neq 0} \frac{M}{|g(z_k)|} \right)$$

$$+ \sum_{k: g(z_k)=0} \int_{|z-z_k| \leq \sqrt{\frac{nM|\alpha_k|}{\lambda}}} \frac{|g(z) - g(z_k)|}{|z - z_k|^2} |\alpha_k| dm(z) \rightarrow 0 \text{ at } \lambda \rightarrow +\infty$$

that there exist $(Q) \int_{\Omega} G(z) dm(z)$ and

$$\begin{aligned} (Q) \int_{\Omega} G(z) dm(z) &= \lim_{\lambda \rightarrow +\infty} \int_{\{z \in \Omega: |G(z)| \leq \lambda\}} G(z) dm(z) \\ &= \sum_{k=1}^n \lim_{\epsilon \rightarrow 0^+} \int_{\{z \in \Omega: |z-z_k| > \epsilon\}} \frac{\alpha_k}{(z-z_k)^2} g(z) dm(z) \\ &= -\pi \sum_{k=1}^n \alpha_k B_{\Omega} g(z_k) = -\pi \int_{\Omega} (B_{\Omega} g)(z) d\nu_s(z), \end{aligned}$$

that is the equation (8) holds. Then it follows from the Theorems 1, 4, 5 and from (8) and (9) that

$$\begin{aligned} (Q) \int_{\Omega} g(z) (B_{\Omega} \nu)(z) dm(z) \\ &= (Q) \int_{\Omega} g(z) (B_{\Omega} \nu_s)(z) dm(z) + (A) \int_{\Omega} g(z) (B_{\Omega} f)(z) dm(z) \\ &= (Q') \int_{\Omega} g(z) (B_{\Omega} \nu_s)(z) dm(z) + (A) \int_{\Omega} g(z) (B_{\Omega} f)(z) dm(z) \\ &= \int_{\Omega} (B_{\Omega} g)(z) d\nu_s(z) + \int_{\Omega} f(z) (B_{\Omega} g)(z) dm(z) = \int_{\Omega} (B_{\Omega} g)(z) d\nu(z). \end{aligned}$$

This iscompletes the proof of the Theorem 7.

Corollary 3. Let ν be a finite complex measure on the bounded domain Ω , singular part which is concentrated at a finite number of points, and the function g is Hölder continuous on the closure of the domain Ω . Then the function $(B_{\Omega} \nu)(z)g(z)$ is Q' -integrability on the domain Ω , and the equation

$$(Q') \int_{\Omega} g(z) (B_{\Omega} \nu)(z) dm(z) = \int_{\Omega} (B_{\Omega} g)(z) d\nu(z)$$

holds.

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Received 12 May 2021

Accepted 07 June 2021