

A NOTE ON NORM INEQUALITIES FOR INTEGRAL OPERATORS ON CONES

KECHENG ZHOU

ABSTRACT. Norm inequalities for the Riemann-Liouville operator $R_r f(x) = \int_{(0,x)} \Delta_V^{-1}(x-t)f(t)dt$ and Weyl operator $W_r f(x) = \int_{(x,\infty)} \Delta_V^{-1}(t-x)f(t)dt$ on cones in R^d have been obtained in the case $r \geq 1$ [7]. In this note, these inequalities are further extended to the case $r < 1$. The question of whether the Hardy operator $Hf(x) = \int_{(0,x)} f(t)dt$ on cones is bounded from $L^p(\Delta_V^\alpha(x))$ to $L^q(\Delta_V^\beta(x))$ ($q < p$) is also solved.

Let V be a homogeneous cone in R^d . V defines a partial ordering in R^d in such a way that $x <_V y$ if and only if $y - x \in V$. The cone interval $\langle a, b \rangle$ is thus given by $\langle a, b \rangle = \{x \in V: a <_V x <_V b\}$. For $x \in V$ we define $\Delta_V(x) = \int_{(0,x)} dy$.

Let $G(V)$ denote the automorphism group of V , and let $\Sigma = \{x \in V: |x| = 1\}$, $\sigma_0 = \sigma_0(V) = \inf\{\alpha: \int_\Sigma \Delta^\alpha(t')dt' < \infty\}$ and $\sigma(V) = \max(-1, \sigma_0)$. It is known (see [4, 7]) that if $\alpha > \sigma(V)$, then $\int_{(0,x)} \Delta_V^\alpha(t)dt$ is finite for all $x \in V$ and homogeneous of order $\alpha + 1$ so that

$$\int_{(0,x)} \Delta_V^\alpha(t)dt = c\Delta_V^{\alpha+1}(x).$$

The dual V^* of V is defined as $V^* = \{x \in R^d: x \cdot y > 0, \forall y \in \overline{V}, y \neq 0\}$. Clearly, V^* is also a cone. It is known that $V^{**} = V$.

The $*$ -function on V is the mapping $x \rightarrow x^*$ such that $x^* = -\text{grad log } \phi(x)$, where $\phi(x) = \int_V e^{x \cdot y} dy$ is the characteristic function of V . It is known (see [2, 6]) that the $*$ -function is a one-to-one mapping from V onto V^* . Let $G(V \rightarrow V^*)$ be the group of linear transformations mapping V onto V^* . A homogeneous cone V is said to be a domain of positivity if there is an element $S \in G(V \rightarrow V^*)$ so that S is symmetric and positive definite. It can be shown (see [6, 7]) that for a domain of positivity V , $x <_V y$ if and only if $y^* <_{V^*} x^*$.

In this note, we shall continue to consider the Riemann-Liouville operator

$$R_r f(x) = \int_{(0,x)} \Delta_V^{-1}(x-t)f(t)dt$$

and Weyl operator

$$W_r f(x) = \int_{(x,\infty)} \Delta_V^{-1}(t-x)f(t)dt$$

Received by the editors April 26, 1993 and, in revised form, December 2, 1993; originally communicated to the *Proceedings of the AMS* by Palle E. T. Jorgensen.

1991 *Mathematics Subject Classification*. Primary 44A15.

on cones on R^d . It is worth noting that the Riemann-Liouville operators whose kernels are complex power functions associated with the cone V were extensively studied in [1], although they are different from the Riemann-Liouville operator we shall study here.

Theorem 1. *Let V be a domain of positivity in R^d . If $1 \leq p \leq q < \infty$, $r - 1 > \sigma(V)$, and $\gamma < -\sigma(V)(1 + \frac{q}{p}) - \sigma(V^*) + q(\frac{1}{p} - r + 1) - 3$, then for any $f: V \rightarrow R^+$,*

$$(1) \left(\int_V \Delta_V^{\gamma-q}(x) (R_r f(x))^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^{(r-1)p+(\gamma+1)p/q-1}(x) dx \right)^{1/p}.$$

We show (1) in the case $r \geq 1$ (see [7]). Since $-1 \leq \sigma(V) \leq 0$ for any cone V , Theorem 1 extends the result to the case $0 < r < 1$. It is also worth noting that $\Delta_V(x) \rightarrow 0$ as x approaches the boundary of V . Hence, the kernel of R_r approaches infinity as t approaches any point on the boundary of $x - V$ in the case $r - 1 > \sigma(V)$. In the one dimensional case, where $V = (0, \infty)$, $\sigma(V) = -1$, $r > 0$, Theorem 1 gives the boundedness of the Riemann-Liouville operator on the half line.

In the proof of Theorem 1 we shall deal with integrals on the cone of the form

$$\int_{\langle 0, x \rangle} \Delta_V^\alpha(x-t) \Delta_V^\beta(t) dt$$

and

$$\int_{\langle x, \infty \rangle} \Delta_V^\alpha(t-x) \Delta_V^\beta(t) dt$$

where $\alpha, \beta < 0$. The following two lemmas prove that, under certain conditions on α and β , the integrals are finite for each $x \in V$ so that they can be "integrated" out. When restricted to the one dimensional case, these two lemmas give the best results.

Lemma 1. *Let V be a homogeneous cone and let*

$$g(x) = \int_{\langle 0, x \rangle} \Delta_V^\alpha(x-t) \Delta_V^\beta(t) dt, \quad x \in V.$$

If $\alpha > \sigma(V)$ and $\beta > \sigma(V)$, then $g(x)$ is finite for each $x \in V$ and is homogeneous of order $\alpha + \beta + 1$. Hence, there is a constant c for which

$$g(x) = c \Delta_V^{\alpha+\beta+1}(x), \quad x \in V.$$

Proof. Let $y \in V$. By Fubini's theorem, we have

$$\begin{aligned} \int_{\langle 0, y \rangle} g(x) dx &= \int_{\langle 0, y \rangle} \Delta_V^\beta(t) \left(\int_{\langle t, y \rangle} \Delta_V^\alpha(x-t) dx \right) dt \\ &= \int_{\langle 0, y \rangle} \Delta_V^\beta(t) \left(\int_{\langle 0, y-t \rangle} \Delta_V^\alpha(z) dz \right) dt \\ &\leq \int_{\langle 0, y \rangle} \Delta_V^\beta(t) \left(\int_{\langle 0, y \rangle} \Delta_V^\alpha(z) dz \right) dt \\ &= \left(\int_{\langle 0, y \rangle} \Delta_V^\beta(t) dt \right) \cdot \left(\int_{\langle 0, y \rangle} \Delta_V^\alpha(z) dz \right). \end{aligned}$$

If $\alpha > \sigma(V)$ and $\beta > \sigma(V)$, the two integrals above are finite, and so $g(x)$ is finite for almost every $x \in V$.

Let $x_0 \in V$ be such that $g(x_0)$ is finite. Since V is homogeneous, for any $x \in V$ there exists $A \in G(V)$ so that $x = Ax_0$. Then we have

$$\begin{aligned} g(x) &= g(Ax_0) = \int_{\langle 0, Ax_0 \rangle} \Delta_V^\alpha(Ax_0 - t) \Delta_V^\beta(t) dt \\ &= \int_{\langle 0, x_0 \rangle} \Delta_V^\alpha(A(x_0 - z)) \Delta_V^\beta(Az) |A| dz \\ &= \int_{\langle 0, x_0 \rangle} |A|^\alpha \Delta_V^\alpha(x_0 - z) |A|^\beta \Delta_V^\beta(z) |A| dz = |A|^{\alpha+\beta+1} g(x_0). \end{aligned}$$

Hence, $g(x)$ is finite for each $x \in V$ and is homogeneous of order $\alpha + \beta + 1$. Therefore, there is a constant c for which $g(x) = c\Delta_V^{\alpha+\beta+1}(x)$, $x \in V$.

Lemma 2. Let V be a domain of positivity and let

$$h(x) = \int_{\langle x, \infty \rangle} \Delta_V^\alpha(t - x) \Delta_V^\beta(t) dt, \quad x \in V.$$

If $\alpha > \sigma(V)$ and $\alpha + \beta < -3 - \sigma(V^*) - \sigma(V)$, then $h(x)$ is finite for each $x \in V$ and homogeneous of order $\alpha + \beta + 1$. hence, there is a constant c for which

$$h(x) = c\Delta_V^{\alpha+\beta+1}(x), \quad x \in V.$$

Proof. The condition on $\alpha + \beta$ gives $-\sigma(V) > 3 + \sigma(V^*) + \alpha + \beta$. Let $\gamma \in R$ so that $-\sigma(V) > \gamma > 3 + \sigma(V^*) + \alpha + \beta$. We have, for $y \in V$,

$$\begin{aligned} &\int_{\langle y, \infty \rangle} \Delta_V^{-\gamma}(x) h(x) dx \\ &= \int_{\langle y, \infty \rangle} \Delta_V^{-\gamma}(x) \int_{\langle x, \infty \rangle} \Delta_V^\alpha(t - x) \Delta_V^\beta(t) dt dx \\ &= \int_{\langle y, \infty \rangle} \left(\int_{\langle y, t \rangle} \Delta_V^\alpha(t - x) \Delta_V^{-\gamma}(x) dx \right) \Delta_V^\beta(t) dt \\ &\leq \int_{\langle y, \infty \rangle} \left(\int_{\langle 0, t \rangle} \Delta_V^\alpha(t - x) \Delta_V^{-\gamma}(x) dx \right) \Delta_V^\beta(t) dt. \end{aligned}$$

Since $\alpha > \sigma(V)$ and $-\gamma > \sigma(V)$, by Lemma 1, we have

$$\int_{\langle y, \infty \rangle} \left(\int_{\langle 0, t \rangle} \Delta_V^\alpha(t - x) \Delta_V^{-\gamma}(x) dx \right) \Delta_V^\beta(t) dt = c \int_{\langle y, \infty \rangle} \Delta_V^{\alpha+\beta-\gamma+1}(t) dt.$$

Since V is a domain of positivity, a change of variable $t \rightarrow t^*$ gives

$$\int_{\langle y, \infty \rangle} \Delta_V^{\alpha+\beta-\gamma+1}(t) dt = \int_{\langle 0, y^* \rangle} \Delta_{V^*}^{-\alpha-\beta+\gamma-3}(t) dt.$$

Since $-\alpha - \beta + \gamma - 3 > \sigma(V^*)$, the last integral is finite. Hence, $h(x)$ is finite for almost every $x \in V$. Clearly, $h(Ax) = |A|^{\alpha+\beta+1} h(x)$ for $A \in G(V)$. Hence, $h(x)$ is finite for each $x \in V$ and is homogeneous of order $\alpha + \beta + 1$. Therefore, there is a constant c for which $h(x) = c\Delta_V^{\alpha+\beta+1}(x)$, $x \in V$.

Proof of Theorem 1. Noting the condition on γ in the hypothesis, we can choose b so that $\sigma(V) < b < (-3 - \sigma(V^*) - \sigma(V) - \gamma + q(\frac{1}{p} - r + 1))\frac{p'}{q}$.

Using Hölder's inequality, we have

$$\begin{aligned} & \int_V \Delta^{\gamma-q}(x)(R_r f(x))^q dx \\ &= \int_V \Delta^{\gamma-q}(x) \left(\int_{(0,x)} \Delta_V^{(r-1)/p}(x-t)f(t) \right. \\ & \quad \left. \cdot \Delta_V^{-b/p'}(t)\Delta_V^{(r-1)/p'}(x-t)\Delta_V^{b/p'}(t)dt \right)^q dx \\ &\leq \int_V \Delta^{\gamma-q}(x) \left(\int_{(0,x)} \Delta_V^{r-1}(x-t)f^p(t)\Delta_V^{-b(p-1)}(t)dt \right)^{q/p} \\ & \quad \cdot \left(\int_{(0,x)} \Delta_V^{r-1}(x-t)\Delta_V^b(t)dt \right)^{q/p'} dx. \end{aligned}$$

Noting that $r-1 > \sigma(V)$ and $b > \sigma(V)$, by Lemma 1, we have

$$\begin{aligned} & \int_V \Delta^{\gamma-q}(x)(R_r f(x))^q dx \\ &\leq c \int_V \Delta_V^{\gamma-q+(r+b)q/p'}(x) \left(\int_{(0,x)} \Delta_V^{r-1}(x-t)f^p(t)\Delta_V^{-b(p-1)}(t)dt \right)^{q/p} dx. \end{aligned}$$

Since $q/p \geq 1$, by the Minkowski integral inequality, we have

$$\begin{aligned} & \int_V \Delta^{\gamma-q}(x)(R_r f(x))^q dx \\ &\leq c \left(\int_V f^p(t) \right. \\ & \quad \left. \cdot \Delta_V^{-b(p-1)}(t) \left(\int_{(t,\infty)} \Delta_V^{(r-1)q/p}(x-t)\Delta_V^{\gamma-q+(r+b)q/p'}(x)dx \right)^{p/q} dt \right)^{q/p}. \end{aligned}$$

Noting that $(r-1)q/p > \sigma(V)$ and $(r-1)q/p + \gamma - q + (r+b)q/p' = rq - q/p + \gamma - q + bq/p' < -3 - \sigma(V^*) - \sigma(V)$, by Lemma 2, we have

$$\begin{aligned} & \int_V \Delta^{\gamma-q}(x)(R_r f(x))^q dx \\ &= c \left(\int_V f^p(t)\Delta_V^{-b(p-1)}(t)\Delta_V^{((r-1)q/p+\gamma-q+(r+b)q/p'+1)p/q}(t)dt \right)^{q/p} \\ &= c \left(\int_V f^p(t)\Delta_V^{(r-1)p+(\gamma+1)p/q-1}(t)dt \right)^{q/p}. \end{aligned}$$

Using Theorem 1 and the fact that Weyl's operator is the dual of Riemann-Liouville's operator, we can prove the following norm inequality for Weyl's operator on cones.

Theorem 2. Let V be a domain of positivity in R^n . If $1 \leq p \leq q < \infty$, $r - 1 > \sigma(V)$, and $\gamma > \sigma(V)(1 + q/p') + \sigma(V^*)q/p' + q(1 + 2/p')$, then

$$(2) \quad \left(\int_V \Delta_V^{\gamma-q}(x) (W_r f(x))^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^{(r-1)p+(\gamma+1)p/q-1}(x) dx \right)^{1/p}.$$

Now we consider the Hardy operator

$$Hf(x) = \int_{\langle 0, x \rangle} f(t) dt$$

on cones in R^d . As a corollary of the main theorem in [7], we have shown that if $1 \leq p \leq q \leq \infty$ and $\gamma < -\sigma(V)q/p' - \sigma(V^*) + q/p - 2$, then

$$\left(\int_V \Delta_V^{\gamma-q}(x) (Hf(x))^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^{(\gamma+1)p/q-1}(x) dx \right)^{1/p}.$$

It is natural to inquire whether there exist appropriate numbers α and β so that

$$(3) \quad \left(\int_V \Delta_V^\beta(x) (Hf(x))^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^\alpha(x) dx \right)^{1/p}$$

holds for all $f \geq 0$ when $1 \leq q < p < \infty$. In the one dimensional case, the fact that (3) does not hold for any values of α and β when $1 \leq q < p < \infty$ is simply a consequence of a theorem in [3] concerning the Hardy inequality with general weights. This result can be generalized to cones in R^d .

Theorem 3. Let V be a domain of positivity in R^d . If $1 \leq q < p < \infty$, then for any values α and β , there is no constant $c > 0$ such that (3) holds for all $f \geq 0$.

Using the Hardy operator with weight, we see immediately that Theorem 3 is equivalent to the following theorem.

Theorem 4. Let

$$H_\alpha f(x) = \int_{\langle 0, x \rangle} f(t) \Delta_V^\alpha(t) dt,$$

and let V be a domain of positivity in R^d . If $1 \leq q < p < \infty$, then for any values of α and β , there is no constant $c > 0$ such that

$$(4) \quad \left(\int_V \Delta_V^\beta(x) (H_\alpha f(x))^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^\alpha(x) dx \right)^{1/p}$$

holds for all $f \geq 0$.

Proof of Theorem 4. First we show that in order that a $c > 0$ exist for which (4) holds for all $f \geq 0$, α and β must satisfy $(\alpha + 1)/p' + (\beta + 1)/q = 0$ and $\beta < -1$.

Assume that (4) holds for some values of α and β . Then (4) implies that for all $z \in V$,

$$\left(\int_{\langle z, \infty \rangle} \Delta_V^\beta(x) \left(\int_{\langle 0, x \rangle} f(t) \Delta_V^\alpha(t) dt \right)^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^\alpha(x) dx \right)^{1/p}.$$

Further, it implies

$$(5) \quad \left(\int_{\langle 0, z \rangle} f(t) \Delta_V^\alpha(t) dt \right) \cdot \left(\int_{\langle z, \infty \rangle} \Delta_V^\beta(x) dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^\alpha(x) dx \right)^{1/p}.$$

Choose a sequence $\{V_n\}$ of nested cone intervals so that $\overline{V}_n \subset \langle 0, z \rangle$ and $V_n \nearrow \langle 0, z \rangle$. Note that $\int_{V_n} \Delta_V^\alpha(t) dt < \infty$. Let $f_n(x) = \chi_{V_n}(x)$. Substituting $f_n(x)$ in (5) we have

$$(6) \quad \left(\int_{V_n} \Delta_V^\alpha(t) dt \right)^{1/p'} \cdot \left(\int_{\langle z, \infty \rangle} \Delta_V^\beta(x) dx \right)^{1/q} \leq c.$$

It follows that $\int_{V_n} \Delta_V^\alpha(t) dt$ is bounded and so $\int_{\langle 0, z \rangle} \Delta_V^\alpha(x) dx$ is finite. It also follows from (6) that $\int_{\langle z, \infty \rangle} \Delta_V^\beta(x) dx$ is finite for each z . It is known [6] that

$$(7) \quad \Delta_V(x) \leq \rho |x|^d \quad \text{for some } \rho > 0.$$

Therefore, in order that $\int_{\langle z, \infty \rangle} \Delta_V^\beta(x) dx$ be finite for each z it is necessary that $\beta < -1$.

Let $f(x) = \chi_{\langle 0, z \rangle}(x)$. Substituting $f(x)$ in (5) we have

$$(8) \quad \left(\int_{\langle 0, z \rangle} \Delta_V^\alpha(t) dt \right)^{1/p'} \cdot \left(\int_{\langle z, \infty \rangle} \Delta_V^\beta(x) dx \right)^{1/q} \leq c, \quad z \in V.$$

Integrating these integrals in (8) and taking the supremum over $z \in V$, we have

$$\sup_{z \in V} \Delta_V^{(\alpha+1)/p'}(z) \Delta_V^{(\beta+1)/q}(z) \leq c.$$

Therefore, it is necessary that $(\alpha+1)/p' + (\beta+1)/q = 0$.

Next, we show that (4) cannot hold even if α and β satisfy the aforementioned conditions. First assume that $1 < q$. Let $a = (q-1)/(p-q)$ and $b = q/(p-q)$. Note that $a > 0$, $b > 0$, and $(\alpha+1)(a+1/p) + (\beta+1)b = 0$. Take $z_0 \in V$ with $\Delta_V(z_0) = 1$. Define

$$f_n(x) = \Delta_V^{a(\alpha+1)}(x) \min(n, \Delta_V^{b(\beta+1)}(x)) \chi_{\langle 0, nz_0 \rangle}(x), \quad x \in V, n = 1, 2, \dots$$

Clearly, for each n , $f_n^p(x)$ is integrable on V . We show that $\int_V f_n^p(x) dx \rightarrow \infty$ as $n \rightarrow \infty$.

Choose α_n so that

$$\Delta_V^{b(\beta+1)}(\alpha_n z_0) = \alpha_n^{db(\beta+1)} = n.$$

Then we have

$$\begin{aligned} & \int_V f_n^p(x) \Delta_V^\alpha(x) dx \\ & \geq \int_{\langle \alpha_n z_0, nz_0 \rangle} \Delta_V^{a(\alpha+1)p}(x) \cdot \Delta_V^{b(\beta+1)p}(x) \Delta_V^\alpha(x) dx \\ & = \int_{\langle \alpha_n z_0, nz_0 \rangle} \Delta_V^{-1}(x) dx. \end{aligned}$$

Since $\beta + 1 < 0$, it follows that $\alpha_n \rightarrow 0$ and $\langle \alpha_n z_0, n z_0 \rangle \nearrow V$ as $n \rightarrow \infty$. Noting that $\Delta_V^{-1}(x)$ is not integrable on V , we have that

$$\int_V f_n^p(x) \Delta_V^\alpha(x) dx \rightarrow \infty \quad \text{as } n \rightarrow \infty.$$

Using Fubini's theorem and noting that $\int_{\langle x, \infty \rangle} \Delta_V^\beta(y) dy$ is finite for every $x \in V$, we have

$$\begin{aligned} & \int_V \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^q \Delta_V^\beta(y) dy \\ &= \int_V \left(\int_{\langle 0, y \rangle} f_n(x) \Delta_V^\alpha(x) \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^{q-1} dx \right) \Delta_V^\beta(y) dy \\ (9) \quad & \geq \int_V \left(\int_{\langle 0, y \rangle} f_n(x) \Delta_V^\alpha(x) \left(\int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^{q-1} dx \right) \Delta_V^\beta(y) dy \\ &= \int_V f_n(x) \Delta_V^\alpha(x) \left(\int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^{q-1} \left(\int_{\langle x, \infty \rangle} \Delta_V^\beta(y) dy \right) dx \\ &= c \int_V f_n(x) \Delta_V^\alpha(x) \left(\int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^{q-1} \Delta_V^{\beta+1}(x) dx, \end{aligned}$$

where c is a constant independent of f_n .

Since $\beta + 1 < 0$, $f_n(x) \Delta_V^{-a(\alpha+1)}(x)$ is a decreasing function of $x \in V$ in the partial ordering defined by V . Further, we have that

$$\begin{aligned} & \int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) dz \\ (10) \quad &= \int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) \Delta_V^{-a(\alpha+1)}(z) \Delta_V^{a(\alpha+1)}(z) dz \\ &\geq f_n(x) \Delta_V^{-a(\alpha+1)}(x) \int_{\langle 0, x \rangle} \Delta_V^{a(\alpha+1)+\alpha}(z) dz. \end{aligned}$$

By (7), in order that $\int_{\langle 0, x \rangle} \Delta_V^\alpha(z) dz$ be finite, it is necessary that $\alpha > -1$. Thus, $a(\alpha + 1) > 0$ and $\int_{\langle 0, x \rangle} \Delta_V^{a(\alpha+1)+\alpha}(z) dz$ is finite. So the last integral in (10) equals $c \Delta_V^{(\alpha+1)(a+1)}(x)$ and

$$\int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) dz \geq c f_n(x) \Delta_V^{\alpha+1}(x),$$

where c does not depend on f_n .

Therefore, (9) becomes

$$\begin{aligned} & \int_V \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^q \Delta_V^\beta(y) dy \\ & \geq c \int_V f_n(x) \Delta_V^\alpha(x) \left(\int_{\langle 0, x \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^{q-1} \Delta_V^{\beta+1}(x) dx \\ & \geq c \int_V f_n(x) \Delta_V^\alpha(x) f_n^{q-1}(x) \Delta_V^{(\alpha+1)(q-1)}(x) \Delta_V^{\beta+1}(x) dx. \end{aligned}$$

Noting that

$$\Delta_V^{(\alpha+1)(q-1)+(\beta+1)}(x) \geq f_n^{p-q}(x),$$

we finally have

$$\int_V \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^q \Delta_V^\beta(y) dy \geq c \int_V f_n^p(x) \Delta_V^\alpha(x) dx.$$

Therefore,

$$\left(\int_V \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^q \Delta_V^\beta(y) dy \right)^{1/q} \geq c \left(\int_V f_n^p(x) \Delta_V^\alpha(x) dx \right)^{1/q},$$

where c is independent of $f_n(x)$. Since $\int_V f_n^p(x) \Delta_V^\alpha(x) dx \rightarrow \infty$ as $n \rightarrow \infty$ and $q < p$, there is no constant c such that for all f_n ,

$$\left(\int_V \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right)^q \Delta_V^\beta(y) dy \right)^{1/q} \leq c \left(\int_V f_n^p(x) \Delta_V^\alpha(x) dx \right)^{1/p}.$$

So we proved Theorem 4 in the case $1 < q$. If $q = 1$, we define

$$f_n(x) = \min(n, \Delta_V^{b(\beta+1)}(x)) \chi_{\langle 0, n z_0 \rangle}(x), \quad x \in V, \quad n = 1, 2, \dots,$$

and (9) becomes the following simple inequality:

$$\begin{aligned} & \int_V \left(\int_{\langle 0, y \rangle} f_n(z) \Delta_V^\alpha(z) dz \right) \Delta_V^\beta(y) dy \\ & = \int_V f_n(x) \Delta_V^\alpha(x) \left(\int_{\langle x, \infty \rangle} \Delta_V^\beta(y) dy \right) dx \\ & = c \int_V f_n(x) \Delta_V^{\alpha+\beta+1}(x) dx \geq c \int_V f_n^p(x) \Delta_V^\alpha(x) dx. \end{aligned}$$

The theorem is proved.

Now we consider the Hardy operator of the form

$$\tilde{H}_\alpha f(x) = \int_{\langle x, \infty \rangle} f(t) \Delta_V^\alpha(t) dt.$$

For \tilde{H}_α we expect the following similar result:

Theorem 5. Let V be a domain of positivity in R^d . If $1 \leq q < p < \infty$, then for any values of α and β , there is no constant $c > 0$ such that

$$(11) \quad \left(\int_V \Delta_V^\beta(x) (\tilde{H}_\alpha f(x))^q dx \right)^{1/q} \leq c \left(\int_V f^p(x) \Delta_V^\alpha(x) dx \right)^{1/p}$$

holds for all $f \geq 0$.

Proof. Assume that for some α and β there is a constant $c > 0$ such that (11) holds for all $f \geq 0$. Let $g \geq 0$ be a function defined on V with $\int_V g^p(y) \Delta_V^\alpha(y) dy = 1$. Then, for $f \geq 0$,

$$\begin{aligned} & \int_V \left(\int_{\langle 0, y \rangle} f(x) \Delta_V^\beta(x) dx \right) g(y) \Delta_V^\alpha(y) dy \\ &= \int_V \left(\int_{\langle x, \infty \rangle} g(y) \Delta_V^\alpha(y) dy \right) f(x) \Delta_V^\beta(x) dx \\ &\leq \left(\int_V \left(\int_{\langle x, \infty \rangle} g(y) \Delta_V^\alpha(y) dy \right)^q \Delta_V^\beta(x) dx \right)^{1/q} \left(\int_V f^{q'}(y) \Delta_V^\beta(y) dy \right)^{1/q'} \\ &\leq c \left(\int_V g^p(y) \Delta_V^\alpha(y) dy \right)^{1/p} \left(\int_V f^{q'}(y) \Delta_V^\beta(y) dy \right)^{1/q'} \\ &= c \left(\int_V f^{q'}(y) \Delta_V^\beta(y) dy \right)^{1/q'}. \end{aligned}$$

Thus, for $f \geq 0$,

$$\left(\int_V \Delta_V^\alpha(y) \left(\int_{\langle 0, y \rangle} f(x) \Delta_V^\beta(x) dx \right)^{p'} dy \right)^{1/p'} \leq c \left(\int_V f^{q'}(y) \Delta_V^\beta(y) dy \right)^{1/q'}.$$

But this is impossible by Theorem 4. So there are no α and β so that (11) holds for all $f \geq 0$.

REFERENCES

1. S. G. Gindikin, *Analysis in homogeneous domains*, Russian Math. Surveys **19** (1964), 1–89.
2. M. Koecher, *Positivitätsbereiche im R^n* , Amer. J. Math. **79** (1957), 575–596. (German)
3. V. G. Mazja, *Sobolev spaces*, Springer-Verlag, 1985, pp. 39–51.
4. T. Ostrogorski, *Analogues of Hardy's inequality in R^n* , Studia Math. **88** (1988), 209–219.
5. R. T. Rockafellar, *Convex analysis*, Princeton Univ. Press, 1970, pp. 95–101.
6. O. Rothaus, *Domains of positivity*, Abh. Math. Sem. Univ. Hamburg **24** (1960), 189–235.
7. Y. Sagher, M. V. Siadat, and K. Zhou, *Norm inequalities for integral operators on cones*, Colloq. Math. **60/61** (1990).
8. E. Sawyer, *Weighted Lebesgue and Lorentz norm inequalities for the Hardy operator*, Trans. Amer. Math. Soc. **281** (1984).