

# Journal of Inequalities in Pure and Applied Mathematics

## REVERSE WEIGHTED $L_p$ -NORM INEQUALITIES IN CONVOLUTIONS

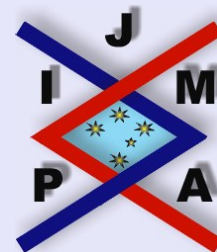
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©2000 [School of Communications and Informatics](#), Victoria University of Technology  
ISSN (electronic): 1443-5756  
018-99



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volume 1, issue 1, article 7,  
2000.

*Received and accepted  
14 December, 1999.*

*Communicated by: J.E. Pečarić*

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## Abstract

Various weighted  $L_p$  ( $p > 1$ )-norm inequalities in convolutions were derived by using Hölder's inequality. Therefore, by using reverse Hölder inequalities one can obtain reverse weighted  $L_p$ -norm inequalities. These inequalities are important in studying stability of some inverse problems.

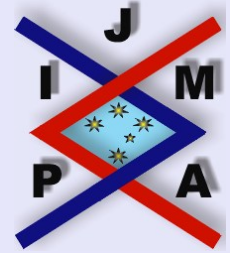
*2000 Mathematics Subject Classification:* 44A35, 26D20

*Key words:* Convolution, weighted  $L_p$  inequality, reverse Hölder inequality, inverse problems, Green's function, integral transform, stability.

The authors wish to express their sincere thanks to Professor Josip Pečarić for his valuable information on the reverse Hölder inequality. The work of the second named author was supported by Kuwait University Research Administration under project SM 187.

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# 1. Introduction

For the Fourier convolution

$$(f * g)(x) = \int_{-\infty}^{\infty} f(x - \xi)g(\xi) d\xi,$$

the Young's inequality

$$(1.1) \quad \|f * g\|_r \leq \|f\|_p \|g\|_q, \quad f \in L_p(\mathbb{R}), g \in L_q(\mathbb{R}), r^{-1} = p^{-1} + q^{-1} - 1 \quad (p, q, r > 0),$$

is fundamental. Note, however, that for the typical case of  $f, g \in L_2(\mathbb{R}^n)$ , the inequality (1.1) does not hold. In a series of papers [4, 5, 6, 7] (see also [1]) the first author obtained the following weighted  $L_p$  ( $p > 1$ ) inequality for convolution.

**Proposition 1.1.** ([7]). *For two nonvanishing functions  $\rho_j \in L_1(\mathbb{R})$  ( $j = 1, 2$ ) the following  $L_p$  ( $p > 1$ ) weighted convolution inequality*

$$(1.2) \quad \left\| \left( (F_1 \rho_1) * (F_2 \rho_2) \right) (\rho_1 * \rho_2)^{\frac{1}{p}-1} \right\|_p \leq \|F_1\|_{L_p(\mathbb{R}, |\rho_1|)} \|F_2\|_{L_p(\mathbb{R}, |\rho_2|)}$$

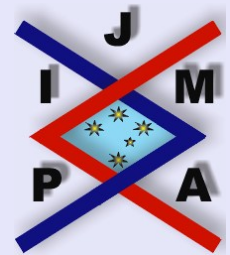
holds for  $F_j \in L_p(\mathbb{R}, |\rho_j|)$  ( $j = 1, 2$ ). Equality holds if and only if

$$(1.3) \quad F_j(x) = C_j e^{\alpha x},$$

where  $\alpha$  is a constant such that  $e^{\alpha x} \in L_p(\mathbb{R}, |\rho_j|)$  ( $j = 1, 2$ ).

Here

$$\|F\|_{L_p(\mathbb{R}; \rho)} = \left\{ \int_{-\infty}^{\infty} |F(x)|^p \rho(x) dx \right\}^{\frac{1}{p}}.$$



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Unlike the Young's inequality, the inequality (1.2) holds also in case  $p = 2$ .

In many cases of interest, the convolution is given in the form

$$(1.4) \quad \rho_2(x) \equiv 1, \quad F_2(x) = G(x),$$

where  $G(x - \xi)$  is some Green's function. Then the inequality (1.2) takes the form

$$(1.5) \quad \|(F\rho) * G\|_p \leq \|\rho\|_p^{1-\frac{1}{p}} \|G\|_p \|F\|_{L_p(\mathbb{R}, |\rho|)},$$

where  $\rho, F$ , and  $G$  are such that the right hand side of (1.5) is finite.

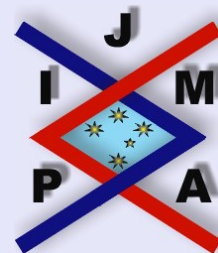
The inequality (1.5) enables us to estimate the output function

$$(1.6) \quad \int_{-\infty}^{\infty} F(\xi)\rho(\xi)G(x - \xi) d\xi$$

in terms of the input function  $F$ . In this paper we are interested in the reverse type inequality for (1.5), namely, we wish to estimate the input function  $F$  by means of the output (1.6). This kind of estimate is important in inverse problems. Our estimate is based on the following version of the reverse Hölder inequality

**Proposition 1.2.** ([2], see also [3], pages 125-126). *For two positive functions  $f$  and  $g$  satisfying*

$$(1.7) \quad 0 < m \leq \frac{f}{g} \leq M < \infty$$



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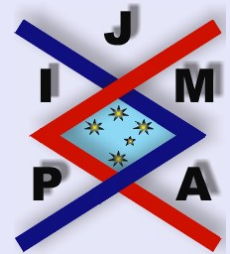
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on the set  $X$ , and for  $p, q > 0$ ,  $p^{-1} + q^{-1} = 1$ ,

$$(1.8) \quad \left( \int_X f d\mu \right)^{\frac{1}{p}} \left( \int_X g d\mu \right)^{\frac{1}{q}} \leq A_{p,q} \left( \frac{m}{M} \right) \int_X f^{\frac{1}{p}} g^{\frac{1}{q}} d\mu,$$

if the right hand side integral converges. Here

$$A_{p,q}(t) = p^{-\frac{1}{p}} q^{-\frac{1}{q}} t^{-\frac{1}{pq}} (1-t) \left(1 - t^{\frac{1}{p}}\right)^{-\frac{1}{p}} \left(1 - t^{\frac{1}{q}}\right)^{-\frac{1}{q}}.$$



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## 2. A general reverse weighted $L_p$ convolution inequality

Our main result is the following

**Theorem 2.1.** *Let  $F_1$  and  $F_2$  be positive functions satisfying*

$$(2.1) \quad 0 < m_1^{\frac{1}{p}} \leq F_1(x) \leq M_1^{\frac{1}{p}} < \infty, \quad 0 < m_2^{\frac{1}{p}} \leq F_2(x) \leq M_2^{\frac{1}{p}} < \infty, \quad p > 1, \quad x \in \mathbb{R}.$$

*Then for any positive functions  $\rho_1$  and  $\rho_2$  we have the reverse  $L_p$ -weighted convolution inequality*

$$(2.2) \quad \left\| ((F_1\rho_1) * (F_2\rho_2)) (\rho_1 * \rho_2)^{\frac{1}{p}-1} \right\|_p \geq \left\{ A_{p,q} \left( \frac{m_1 m_2}{M_1 M_2} \right) \right\}^{-1} \|F_1\|_{L_p(\mathbb{R}, \rho_1)} \|F_2\|_{L_p(\mathbb{R}, \rho_2)}.$$

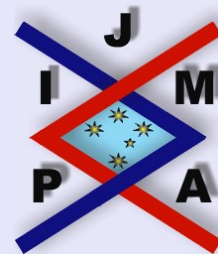
Inequality (2.2) and others should be understood in the sense that if the left hand side is finite, then so is the right hand side, and in this case the inequality holds.

*Proof.* Let

$$f(\xi) = F_1^p(\xi) F_2^p(x - \xi) \rho_1(\xi) \rho_2(x - \xi), \quad g(\xi) = \rho_1(\xi) \rho_2(x - \xi).$$

Then condition (2.1) implies

$$m_1 m_2 \leq \frac{f(\xi)}{g(\xi)} \leq M_1 M_2, \quad \xi \in \mathbb{R}.$$



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Hence, one can apply the reverse Hölder inequality (1.8) for  $f$  and  $g$  to get

$$A_{p,q} \left( \frac{m_1 m_2}{M_1 M_2} \right) \int_{-\infty}^{\infty} F_1(\xi) \rho_1(\xi) F_2(x - \xi) \rho_2(x - \xi) d\xi \\ \geq \left\{ \int_{-\infty}^{\infty} F_1^p(\xi) F_2^p(x - \xi) \rho_1(\xi) \rho_2(x - \xi) d\xi \right\}^{\frac{1}{p}} \left\{ \int_{-\infty}^{\infty} \rho_1(\xi) \rho_2(x - \xi) d\xi \right\}^{1 - \frac{1}{p}}.$$

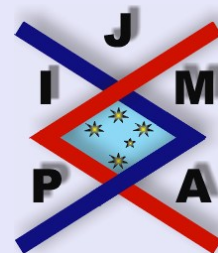
Hence,

$$(2.3) \quad \left\{ \int_{-\infty}^{\infty} F_1(\xi) \rho_1(\xi) F_2(x - \xi) \rho_2(x - \xi) d\xi \right\}^p \left\{ \int_{-\infty}^{\infty} \rho_1(\xi) \rho_2(x - \xi) d\xi \right\}^{1-p} \\ \geq \left\{ A_{p,q} \left( \frac{m_1 m_2}{M_1 M_2} \right) \right\}^{-p} \int_{-\infty}^{\infty} F_1^p(\xi) F_2^p(x - \xi) \rho_1(\xi) \rho_2(x - \xi) d\xi.$$

Taking integration of both sides of (2.3) with respect to  $x$  from  $-\infty$  to  $\infty$  we obtain the inequality

$$(2.4) \quad \int_{-\infty}^{\infty} \left\{ \int_{-\infty}^{\infty} F_1(\xi) \rho_1(\xi) F_2(x - \xi) \rho_2(x - \xi) d\xi \right\}^p \left\{ \int_{-\infty}^{\infty} \rho_1(\xi) \rho_2(x - \xi) d\xi \right\}^{1-p} dx \\ \geq \left\{ A_{p,q} \left( \frac{m_1 m_2}{M_1 M_2} \right) \right\}^{-p} \int_{-\infty}^{\infty} F_1^p(\xi) \rho_1(\xi) d\xi \int_{-\infty}^{\infty} F_2^p(x) \rho_2(x) dx.$$

Raising both sides of the inequality (2.4) to power  $\frac{1}{p}$  yields the inequality (2.2).  $\square$



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Inequality (1.8) reverses the sign if  $0 < p < 1$ . Hence, inequality (2.2) reverses the sign if  $0 < p < 1$ .

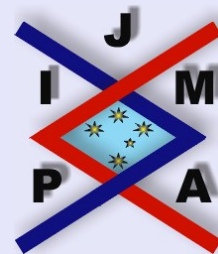
In formula (2.3) replacing  $\rho_2$  by 1, and  $F_2(x - \xi)$  by  $G(x - \xi)$ , and taking integration with respect to  $x$  from  $c$  to  $d$  we arrive at the following inequality

$$(2.5) \quad \int_c^d \left( \int_{-\infty}^{\infty} F(\xi) \rho(\xi) G(x - \xi) d\xi \right)^p dx \\ \geq \left\{ A_{p,q} \left( \frac{m}{M} \right) \right\}^{-p} \left( \int_{-\infty}^{\infty} \rho(\xi) d\xi \right)^{p-1} \int_{-\infty}^{\infty} F^p(\xi) \rho(\xi) d\xi \int_{c-\xi}^{d-\xi} G^p(x) dx,$$

valid if positive continuous functions  $\rho$ ,  $F$ , and  $G$  satisfy

$$(2.6) \quad 0 < m^{\frac{1}{p}} \leq F(\xi)G(x - \xi) \leq M^{\frac{1}{p}}, \quad x \in [c, d], \quad \xi \in \mathbb{R}.$$

Inequality (2.5) is especially important when  $G(x - \xi)$  is a Green's function. See examples in the next section.




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### 3. Examples

#### 3.1. The first order differential equation

The solution  $y(x)$  of the first order differential equation

$$y'(x) + \lambda y(x) = F(x), \quad y(0) = 0,$$

is represented in the form

$$y(x) = \int_0^x F(t) e^{-\lambda(x-t)} dt.$$

So we shall consider the integral transform

$$f(x) = \int_0^x F(t) \rho(t) e^{-\lambda(x-t)} dt, \quad \lambda > 0.$$

Take

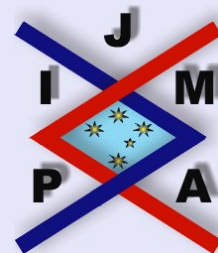
$$G(x) = \begin{cases} e^{-\lambda x}, & x > 0 \\ 0, & x < 0 \end{cases}.$$

The condition (2.6) reads

$$(3.1) \quad 0 < m^{\frac{1}{p}} \leq F(t) e^{-\lambda(x-t)} \leq M^{\frac{1}{p}}.$$

It will be satisfied for  $0 \leq t \leq x \leq d < \infty$ , if we have

$$(3.2) \quad 0 < m^{\frac{1}{p}} e^{\lambda d - \lambda t} \leq F(t) \leq M^{\frac{1}{p}}, \quad 0 < d < \frac{1}{p\lambda} \log \frac{M}{m}.$$



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Notice that

$$\int_{c-\xi}^{d-\xi} G^p(x) dx = \begin{cases} \frac{e^{-\lambda pc} - e^{-\lambda pd}}{\lambda p} e^{\lambda p \xi}, & \xi < c, \\ \frac{1 - e^{\lambda p \xi - \lambda pd}}{\lambda p}, & c < \xi < d. \end{cases}$$

Thus the inequality (2.5) yields

$$(3.3) \quad \int_c^d f^p(x) \left( \int_0^x \rho(t) dt \right)^{1-p} dx \\ \geq \left\{ A_{p,q} \left( \frac{m}{M} \right) \right\}^{-p} \frac{1}{\lambda p} \left[ (e^{-\lambda pc} - e^{-\lambda pd}) \int_0^c F^p(\xi) \rho(\xi) e^{\lambda p \xi} d\xi \right. \\ \left. + \int_c^d F^p(\xi) \rho(\xi) (1 - e^{-\lambda pd} e^{\lambda p \xi}) d\xi \right].$$

Here we assume that  $\rho$  is a positive continuous function on  $[0, d]$ , and  $F$  satisfies (3.2).

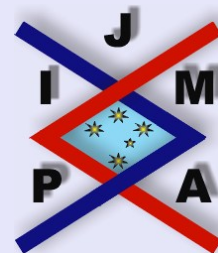
### 3.2. Picard transform

Note that  $\frac{1}{2}e^{-|x-t|}$  is the Green's function for the boundary value problem

$$y'' - y = 0, \quad \lim_{x \rightarrow \pm\infty} y(x) = 0.$$

So, we shall consider the Picard transform

$$f(x) = \frac{1}{2} \int_{-\infty}^{\infty} F(t) \rho(t) e^{-|x-t|} dt.$$



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Take  $G(x) = e^{-|x|}$ . Since

$$e^{-a}e^{|t|} \leq e^{|x-t|} \leq e^ae^{|t|}, \quad |x| \leq a,$$

we see that the condition (2.6)

$$(3.4) \quad 0 < m^{\frac{1}{p}} \leq F(t)e^{-|x-t|} \leq M^{\frac{1}{p}},$$

holds if

$$(3.5) \quad 0 < m^{\frac{1}{p}}e^ae^{|t|} \leq F(t) \leq M^{\frac{1}{p}}e^{-a}e^{|t|}, \quad t \in \mathbb{R}, \quad 0 < a < \frac{1}{2p} \log \frac{M}{m}.$$

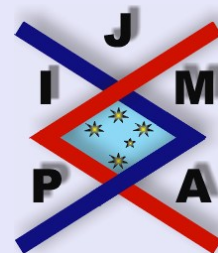
We have

$$\int_{c-t}^{d-t} G^p(x) dx = \int_{c-t}^{d-t} e^{-p|x|} dx = \begin{cases} \frac{e^{pt}}{p} [e^{-pc} - e^{-pd}], & t < c, \\ \frac{e^{-pt}}{p} [e^{pd} - e^{pc}], & t > d, \\ \frac{1}{p} (2 - e^{pc-pt} - e^{pt-pd}), & c < t < d. \end{cases}$$

Thus, for  $-a \leq c, d \leq a$  the inequality (2.5) yields

$$(3.6) \quad \int_c^d f^p(x) dx \geq \frac{1}{2^p p} \left\{ A_{p,q} \left( \frac{m}{M} \right) \right\}^{-p} \left( \int_{-\infty}^{\infty} \rho(t) dt \right)^{p-1} \\ \left[ (e^{-pc} - e^{-pd}) \int_{-\infty}^c F^p(t) \rho(t) e^{pt} dt + (e^{pd} - e^{pc}) \int_d^{\infty} F^p(t) \rho(t) e^{-pt} dt \right. \\ \left. + \int_c^d F^p(t) \rho(t) (2 - e^{pc-pt} - e^{pt-pd}) dt \right],$$

if  $\rho$  is positive continuous, and  $F$  satisfies (3.5).



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### 3.3. Poisson integrals

Consider the Poisson integral

$$(3.7) \quad u(x, y) = \frac{1}{\pi} \int_{-\infty}^{\infty} F(\xi) \rho(\xi) \frac{y}{(x - \xi)^2 + y^2} d\xi.$$

Take

$$G(x) = \frac{y}{x^2 + y^2}.$$

Let

$$\xi \in [a, b], \quad x \in [c, d].$$

Denote

$$\alpha = \max\{|a - c|, |a - d|, |b - c|, |b - d|\}.$$

We have

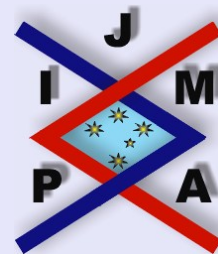
$$\frac{y}{\alpha^2 + y^2} \leq \frac{y}{(x - \xi)^2 + y^2} \leq \frac{1}{y}.$$

Thus,

$$\int_{c-\xi}^{d-\xi} G^p(x) dx = \int_{c-\xi}^{d-\xi} \left( \frac{y}{x^2 + y^2} \right)^p dx \geq (d - c) \left( \frac{y}{\alpha^2 + y^2} \right)^p.$$

Hence, for a function  $F$  satisfying

$$\frac{\alpha^2 + y^2}{y} m^{\frac{1}{p}} \leq F(\xi) \leq y M^{\frac{1}{p}},$$



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and for a positive continuous function  $\rho$  on  $[a, b]$  we obtain

$$(3.8) \quad \int_c^d u^p(x, y) dx \geq \frac{(d-c)}{\pi^p} \left( \frac{y}{\alpha^2 + y^2} \right)^p \left\{ A_{p,q} \left( \frac{m}{M} \right) \right\}^{-p} \\ \left( \int_a^b \rho(\xi) d\xi \right)^{p-1} \int_a^b F^p(\xi) \rho(\xi) d\xi.$$

Consider now the conjugate Poisson integral

$$(3.9) \quad v(x, y) = \frac{1}{\pi} \int_{-\infty}^{\infty} F(\xi) \rho(\xi) \frac{x - \xi}{(x - \xi)^2 + y^2} d\xi.$$

Take

$$G(x) = \frac{x}{x^2 + y^2}.$$

For

$$\xi \in [a, b], \quad x \in [c, d], \quad (b < c),$$

we have

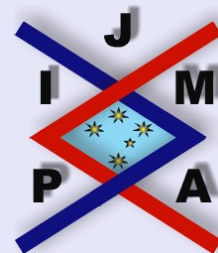
$$\frac{c-b}{(d-a)^2 + y^2} \leq \frac{x-\xi}{(x-\xi)^2 + y^2} \leq \frac{d-a}{(c-b)^2 + y^2}.$$

Thus,

$$\int_{c-\xi}^{d-\xi} G^p(x) dx = \int_{c-\xi}^{d-\xi} \left( \frac{x}{x^2 + y^2} \right)^p dx \geq (d-c) \left( \frac{c-b}{(d-a)^2 + y^2} \right)^p.$$

Hence, for a function  $F$  satisfying

$$\frac{(d-a)^2 + y^2}{c-b} m^{\frac{1}{p}} \leq F(\xi) \leq \frac{(c-b)^2 + y^2}{d-a} M^{\frac{1}{p}},$$




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and for a positive continuous function  $\rho$  on  $[a, b]$  we obtain

$$(3.10) \quad \int_c^d v^p(x, y) dx \geq \frac{(d-c)}{\pi^p} \left( \frac{c-b}{(d-a)^2 + y^2} \right)^p \left\{ A_{p,q} \left( \frac{m}{M} \right) \right\}^{-p} \\ \left( \int_a^b \rho(\xi) d\xi \right)^{p-1} \int_a^b F^p(\xi) \rho(\xi) d\xi.$$

### 3.4. Heat equation

We consider the Weierstrass transform

$$(3.11) \quad u(x, t) = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} F(\xi) \rho(\xi) \exp\left(-\frac{(x-\xi)^2}{4t}\right) d\xi,$$

which gives the formal solution  $u(x, t)$  of the heat equation

$$u_t = \Delta u \quad \text{on} \quad \mathbb{R}_+ \times \mathbb{R},$$

subject to the initial condition

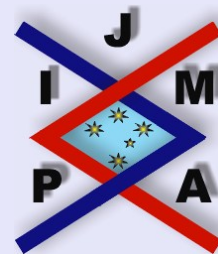
$$u(x, 0) = F(x) \rho(x) \quad \text{on} \quad \mathbb{R}.$$

Take

$$G(x) = e^{-\frac{x^2}{4t}}.$$

Let

$$x \in [-a, a], \quad \xi \in [-b, b], \quad a + b \leq \sqrt{\frac{4t}{p} \log \frac{M}{m}}.$$



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From

$$1 \leq \exp\left(\frac{(x - \xi)^2}{4t}\right) \leq \exp\left(\frac{(a + b)^2}{4t}\right),$$

we have

$$0 < m^{\frac{1}{p}} \leq F(\xi) \exp\left(-\frac{(x - \xi)^2}{4t}\right) \leq M^{\frac{1}{p}},$$

if

$$(3.12) \quad m^{\frac{1}{p}} \exp\left(\frac{(a + b)^2}{4t}\right) \leq F(\xi) \leq M^{\frac{1}{p}}, \quad \xi \in [-b, b].$$

It is easy to see that

$$\int_{c-\xi}^{d-\xi} e^{-\frac{px^2}{4t}} dx = \sqrt{\frac{\pi t}{p}} \left[ \operatorname{erf}\left(\frac{\sqrt{p}(d - \xi)}{2\sqrt{t}}\right) - \operatorname{erf}\left(\frac{\sqrt{p}(c - \xi)}{2\sqrt{t}}\right) \right],$$

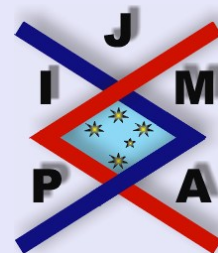
where

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$$

is the error function. Therefore, for  $-a \leq c < d \leq a$ , the inequality (2.5) yields

$$(3.13) \quad \int_c^d u(x, t)^p dx \geq \frac{1}{2^p (\pi t)^{(p-1)/2} \sqrt{p}} \left\{ A_{p,q} \left( \frac{m}{M} \right) \right\}^{-p} \left( \int_{-b}^b \rho(\xi) d\xi \right)^{p-1} \\ \int_{-b}^b F^p(\xi) \rho(\xi) \left[ \operatorname{erf}\left(\frac{\sqrt{p}(d - \xi)}{2\sqrt{t}}\right) - \operatorname{erf}\left(\frac{\sqrt{p}(c - \xi)}{2\sqrt{t}}\right) \right] d\xi,$$

where  $\rho$  is a positive continuous function on  $[-b, b]$ , and  $F$  satisfies (3.12).



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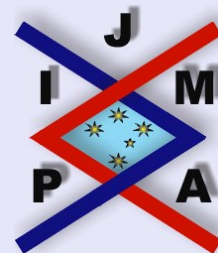
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