

Journal of Inequalities in Pure and Applied Mathematics

CONVOLUTION INEQUALITIES AND APPLICATIONS

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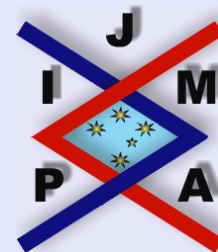
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©2000 Victoria University
ISSN (electronic): 1443-5756
138-02



volume 4, issue 3, article 50,
2003.

*Received 09 December, 2002;
accepted 15 April, 2003.*

Communicated by: L.-E. Persson

Abstract

Contents



Home Page

Go Back

Close

Quit

Abstract

We introduce various convolution inequalities obtained recently and at the same time, we give new type of reverse convolution inequalities and their important applications to inverse source problems. We consider the inverse problem of determining $f(t)$, $0 < t < T$, in the heat source of the heat equation $\partial_t u(x, t) = \Delta u(x, t) + f(t)\varphi(x)$, $x \in \mathbb{R}^n$, $t > 0$ from the observation $u(x_0, t)$, $0 < t < T$, at a remote point x_0 away from the support of φ . Under an a priori assumption that f changes the signs at most N -times, we give a conditional stability of Hölder type, as an example of applications.

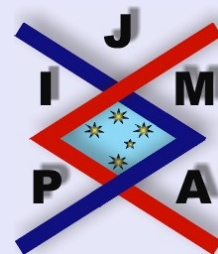
2000 Mathematics Subject Classification: Primary 44A35; Secondary 26D20.

Key words: Convolution, Heat source, Weighted convolution inequalities, Young's inequality, Hölder's inequality, Reverse Hölder's inequality, Green's function, Stability in inverse problems, Volterra's equation, Conditional stability of Hölder type, Analytic semigroup, Interpolation inequality, Sobolev inequality.

The authors wish to express our deep thanks for the referee for his or her careful reading of the manuscript. In particular, he or she found misprints in Theorem 3.1 which also appeared in Theorem 3.1 in [17].

Contents

1	Introduction	3
2	Remarks for Reverse Hölder Inequalities	7
3	New Reverse Convolution Inequalities	10
4	Applications to Inverse Source Heat Problems	12
	References	



Convolution Inequalities and Applications

Saburou Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 2 of 19

1. Introduction

For the Fourier convolution

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

the Young's inequality

$$(1.1) \quad \|f * g\|_r \leq \|f\|_p \|g\|_q, \quad f \in L_p(R), g \in L_q(R),$$

$$r^{-1} = p^{-1} + q^{-1} - 1 \quad (p, q, r > 0),$$

is fundamental. Note, however, that for the typical case of $f, g \in L_2(R)$, the inequality does not hold. In a series of papers [12]–[15] (see also [5]) we obtained the following weighted $L_p(p > 1)$ norm inequality for convolution:

Proposition 1.1. ([15]) *For two non-vanishing functions $\rho_j \in L_1(R)$ ($j = 1, 2$), the $L_p(p > 1)$ weighted convolution inequality*

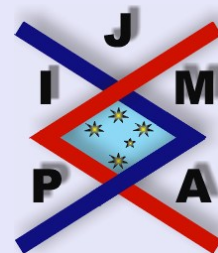
$$(1.2) \quad \left\| \left((F_1 \rho_1) * (F_2 \rho_2) \right) (\rho_1 * \rho_2)^{\frac{1}{p}-1} \right\|_p \leq \|F_1\|_{L_p(R, |\rho_1|)} \|F_2\|_{L_p(R, |\rho_2|)}$$

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

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

where α is a constant such that $e^{\alpha x} \in L_p(R, |\rho_j|)$ ($j = 1, 2$) (otherwise, C_1 or $C_2 = 0$). Here

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



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 3 of 19

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

Note that the proof of inequality (1.2) in Proposition 1.1 is direct and fairly elementary. The proof will be done in three lines. Indeed, we use only Hölder’s inequality and Fubini’s theorem for exchanging the orders of integrals for the proof. So, for various type convolutions, we can also obtain similar type convolution inequalities, see [18] for various convolutions. However, to determine the case that equality in (1.2) holds needs very delicate arguments. See [5] for the details.

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

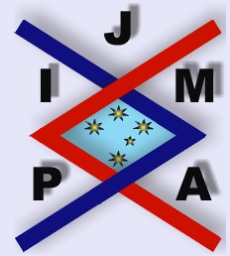
$$(1.5) \quad \|(F\rho) * G\|_p \leq \|\rho\|_p^{1-\frac{1}{p}} \|G\|_p \|F\|_{L_p(\mathbb{R}, |\rho|)},$$

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

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 the related differential equation. For various applications, see [15]. We are also interested in the reverse type inequality of (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. One estimate is obtained by using the following famous reverse Hölder inequality



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuanand
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 4 of 19

Proposition 1.2. ([19], see also [10, pp. 125-126]). For two positive functions f and g satisfying

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

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

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

if the right hand side integral converges. Here

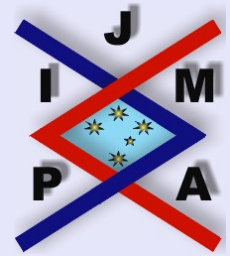
$$A_{p,q}(t) = p^{-\frac{1}{p}} q^{-\frac{1}{q}} \frac{t^{-\frac{1}{pq}}(1-t)}{\left(1-t^{\frac{1}{p}}\right)^{\frac{1}{p}} \left(1-t^{\frac{1}{q}}\right)^{\frac{1}{q}}}.$$

Then, by using Proposition 1.2 we obtain, as in the proof of Proposition 1.1, the following:

Proposition 1.3. ([16]). Let F_1 and F_2 be positive functions satisfying

$$(1.9) \quad \begin{aligned} 0 < m_1^{\frac{1}{p}} \leq F_1(x) \leq M_1^{\frac{1}{p}} < \infty, \\ 0 < m_2^{\frac{1}{p}} \leq F_2(x) \leq M_2^{\frac{1}{p}} < \infty, \quad p > 1, \quad x \in R. \end{aligned}$$

Then for any positive continuous functions ρ_1 and ρ_2 , we have the reverse L_p -



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 5 of 19

weighted convolution inequality

$$(1.10) \quad \left\{ A_{p,q} \left(\frac{m_1 m_2}{M_1 M_2} \right) \right\}^{-1} \|F_1\|_{L_p(R, \rho_1)} \|F_2\|_{L_p(R, \rho_2)} \leq \left\| \left((F_1 \rho_1) * (F_2 \rho_2) \right) (\rho_1 * \rho_2)^{\frac{1}{p}-1} \right\|_p.$$

Inequality (1.10) and others should be understood in the sense that if the right hand side is finite, then so is the left hand side, and in this case the inequality holds.

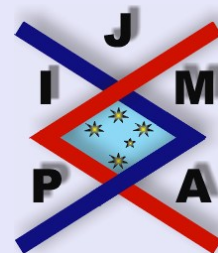
In formula (1.10) replacing ρ_2 by 1, and $F_2(x - \xi)$ by $G(x - \xi)$, and taking integration with respect to x from c to d we arrive at the following inequality

$$(1.11) \quad \left\{ A_{p,q} \left(\frac{m}{M} \right) \right\}^{-p} \left(\int_{-\infty}^{\infty} \rho(\xi) d\xi \right)^{p-1} \times \int_{-\infty}^{\infty} F^p(\xi) \rho(\xi) d\xi \int_{c-\xi}^{d-\xi} G^p(x) dx \leq \int_c^d \left(\int_{-\infty}^{\infty} F(\xi) \rho(\xi) G(x - \xi) d\xi \right)^p dx$$

if the positive continuous functions ρ , F , and G satisfy

$$(1.12) \quad 0 < m^{\frac{1}{p}} \leq F(\xi)G(x - \xi) \leq M^{\frac{1}{p}}, \quad x \in [c, d], \quad \xi \in R.$$

Inequality (1.11) is especially important when $G(x - \xi)$ is a Green function. We gave various concrete applications in [16] from the viewpoint of stability in inverse problems.



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 6 of 19

2. Remarks for Reverse Hölder Inequalities

In connection with Proposition 1.2 which gives Proposition 1.3, Izumino and Tominaga [8] consider the upper bound of

$$\left(\sum a_k^p\right)^{\frac{1}{p}} \left(\sum b_k^q\right)^{\frac{1}{q}} - \lambda \sum a_k b_k$$

for $\lambda > 0$, for $p, q > 1$ satisfying $1/p + 1/q = 1$ and for positive numbers $\{a_k\}_{k=1}^n$ and $\{b_k\}_{k=1}^n$, in detail. In their different approach, they showed that the constant $A_{p,q}(t)$ in Proposition 1.2 is best possible in a sense. Note that the proof of Proposition 1.2 is quite involved. In connection with Proposition 1.2 we note that the following version whose proof is surprisingly simple

Theorem 2.1. ([17]). *In Proposition 1.2, replacing f and g by f^p and g^q , respectively, we obtain the reverse Hölder type inequality*

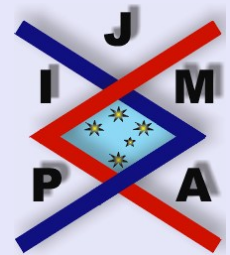
$$(2.1) \quad \left(\int_X f^p d\mu\right)^{\frac{1}{p}} \left(\int_X g^q d\mu\right)^{\frac{1}{q}} \leq \left(\frac{m}{M}\right)^{-\frac{1}{pq}} \int_X f g d\mu.$$

Proof. Since $f^p/g^q \leq M$, $g \geq M^{-\frac{1}{q}} f^{\frac{p}{q}}$. Therefore

$$f g \geq M^{-\frac{1}{q}} f^{1+\frac{p}{q}} = M^{-\frac{1}{q}} f^p$$

and so,

$$(2.2) \quad \left\{ \int f^p d\mu \right\}^{\frac{1}{p}} \leq M^{\frac{1}{pq}} \left\{ \int f g d\mu \right\}^{\frac{1}{p}}.$$



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 7 of 19

On the other hand, since $m \leq f^p/g^q$, $f \geq m^{1/p}g^{q/p}$. Hence

$$\int fgd\mu \geq \int m^{\frac{1}{p}}g^{1+\frac{q}{p}}d\mu = m^{\frac{1}{p}} \int g^qd\mu,$$

and so,

$$\left\{ \int fgd\mu \right\}^{\frac{1}{q}} \geq m^{\frac{1}{pq}} \left\{ \int g^qd\mu \right\}^{\frac{1}{q}}.$$

Combining with (2.2), we have the desired inequality

$$\begin{aligned} \left\{ \int f^pd\mu \right\}^{\frac{1}{p}} \left\{ \int g^qd\mu \right\}^{\frac{1}{q}} &\leq M^{\frac{1}{pq}} \left\{ \int fgd\mu \right\}^{\frac{1}{p}} m^{\frac{-1}{pq}} \left\{ \int fgd\mu \right\}^{\frac{1}{q}} \\ &= \left(\frac{m}{M} \right)^{\frac{-1}{pq}} \int fgd\mu. \end{aligned}$$

□

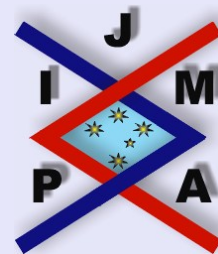
Remark 2.1. *In a private communication, Professor Lars-Erik Persson pointed out the following very interesting result that*

$$(LEP) \quad A_{p,q}(t) < t^{\frac{-1}{pq}}$$

which implies that Theorem 2.1 can be derived from Proposition 1.2, directly. Its proof is noted as follows:

By using an obvious estimate and Hölder's inequality we find that

$$1 - t = \int_t^1 1dt$$



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

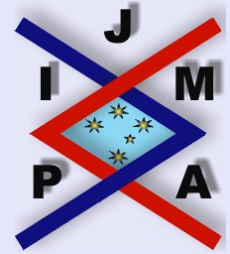
Close

Quit

Page 8 of 19

$$\begin{aligned}
&= \int_t^1 u^{1/p^2} u^{1/q^2} u^{1/p-1/p^2} u^{1/q-1/q^2} \frac{du}{u} \\
&< \int_t^1 u^{1/p^2} u^{1/q^2} \frac{du}{u} \\
&\leq \left(\int_t^1 u^{1/p} \frac{du}{u} \right)^{\frac{1}{p}} \left(\int_t^1 u^{1/q} \frac{du}{u} \right)^{\frac{1}{q}} \\
&= [p(1 - t^{1/p})]^{1/p} [q(1 - t^{1/q})]^{1/q},
\end{aligned}$$

which implies (LEP).



Convolution Inequalities and Applications

Saburou Saitoh, Vu Kim Tuan and
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 9 of 19

3. New Reverse Convolution Inequalities

In reverse convolution inequality (1.10), similar type inequalities for $m_1 = m_2 = 0$ are also important as we see from our example in Section 4. For these, we obtain a reverse convolution inequality of new type.

Theorem 3.1. *Let $p \geq 1, \delta > 0, 0 \leq \alpha < T$, and $f, g \in L_\infty(0, T + \delta)$ satisfy*

$$(3.1) \quad 0 \leq f, g \leq M < \infty, \quad 0 < t < T + \delta.$$

Then

$$(3.2) \quad \|f\|_{L_p(\alpha, T)} \|g\|_{L_p(0, \delta)} \leq M^{\frac{2p-2}{p}} \left(\int_\alpha^{T+\delta} \left(\int_\alpha^t f(s)g(t-s)ds \right) dt \right)^{\frac{1}{p}}.$$

In particular, for

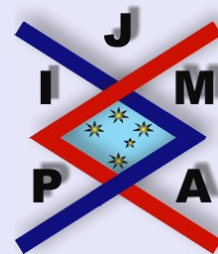
$$(f * g)(t) = \int_0^t f(t-s)g(s)ds, \quad 0 < t < T + \delta$$

and for $\alpha = 0$, we have

$$\|f\|_{L_p(0, T)} \|g\|_{L_p(0, \delta)} \leq M^{\frac{2p-2}{p}} \|f * g\|_{L_1(0, T+\delta)}^{\frac{1}{p}}.$$

Proof. Since $0 \leq f, g \leq M$ for $0 \leq t \leq T$, we have

$$(3.3) \quad \int_\alpha^t f(s)^p g(t-s)^p ds = \int_\alpha^t f(s)^{p-1} g(t-s)^{p-1} f(s)g(t-s)ds \\ \leq M^{2p-2} \int_\alpha^t f(s)g(t-s)ds.$$



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 10 of 19

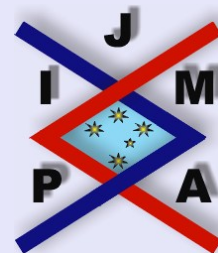
Hence

$$\int_{\alpha}^{T+\delta} \left(\int_{\alpha}^t f(s)^p g(t-s)^p ds \right) dt \leq M^{2p-2} \int_{\alpha}^{T+\delta} \left(\int_{\alpha}^t f(s)g(t-s)ds \right) dt.$$

On the other hand, we have

$$\begin{aligned} \int_{\alpha}^{T+\delta} \left(\int_{\alpha}^t f(s)^p g(t-s)^p ds \right) dt &= \int_{\alpha}^{T+\delta} \left(\int_s^{T+\delta} g(t-s)^p dt \right) f(s)^p ds \\ &= \int_{\alpha}^{T+\delta} \left(\int_0^{T+\delta-s} g(\eta)^p d\eta \right) f(s)^p ds \\ &\geq \int_{\alpha}^T \left(\int_0^{T+\delta-s} g(\eta)^p d\eta \right) f(s)^p ds \\ &\geq \int_{\alpha}^T \left(\int_0^{\delta} g(\eta)^p d\eta \right) f(s)^p ds \\ &= \|f\|_{L_p(\alpha, T)}^p \|g\|_{L_p(0, \delta)}^p. \end{aligned}$$

Thus the proof of Theorem 3.1 is complete. \square



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 11 of 19

4. Applications to Inverse Source Heat Problems

We consider the heat equation with a heat source:

$$(4.1) \quad \partial_t u(x, t) = \Delta u(x, t) + f(t)\varphi(x), \quad x \in \mathbb{R}^n, t > 0,$$

$$(4.2) \quad u(x, 0) = 0, \quad x \in \mathbb{R}^n.$$

We assume that φ is a given function and satisfies $\varphi \geq 0$, $\neq 0$ in \mathbb{R}^n , φ has compact support,

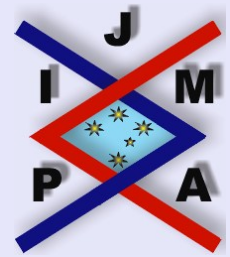
$$(4.3) \quad \begin{cases} \varphi \in C^\infty(\mathbb{R}^n), & \text{if } n \geq 4 \text{ and} \\ \varphi \in L_2(\mathbb{R}^n), & \text{if } n \leq 3. \end{cases}$$

Our problem is to derive a conditional stability in the determination of $f(t)$, $0 < t < T$, from the observation

$$(4.4) \quad u(x_0, t), \quad 0 < t < T,$$

where $x_0 \notin \text{supp } \varphi$.

We are interested only in the case of $x_0 \notin \text{supp } \varphi$, because in the case where x_0 is in the interior of $\text{supp } \varphi$, the problem can be reduced to a Volterra integral equation of the second kind by differentiation in t formula (4.8) stated below. Moreover $x_0 \notin \text{supp } \varphi$ means that our observation (4.4) is done far from the set where the actual process is occurring, and the design of the observation point is easy.



**Convolution Inequalities and
Applications**

Saburo Saitoh, Vu Kim Tuan and
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 12 of 19

Let

$$(4.5) \quad K(x, t) = \frac{1}{(2\sqrt{\pi t})^n} e^{-\frac{|x|^2}{4t}}, \quad x \in \mathbb{R}^n, t > 0.$$

Then the solution u to (4.1) and (4.2) is represented by

$$(4.6) \quad u(x, t) = \int_0^t \int_{\mathbb{R}^n} K(x - y, t - s) f(s) \varphi(y) dy ds, \quad x \in \mathbb{R}^n, t > 0,$$

(see e.g. Friedman [6]). Therefore, setting

$$(4.7) \quad \mu_{x_0}(t) = \int_{\mathbb{R}^n} K(x_0 - y, t) \varphi(y) dy, \quad t > 0,$$

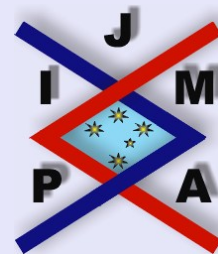
we have

$$(4.8) \quad u(x_0, t) \equiv h_{x_0}(t) = \int_0^t \mu_{x_0}(t - s) f(s) ds, \quad 0 < t < T,$$

which is a Volterra integral equation of the first kind with respect to f . Since

$$\lim_{t \downarrow 0} \frac{d^k \mu_{x_0}}{dt^k}(t) = (\Delta^k \varphi)(x_0) = 0, \quad k \in \mathbb{N} \cup \{0\}$$

by $x_0 \notin \text{supp } \varphi$ (e.g. [6]), the equation (4.8) cannot be reduced to a Volterra equation of the second kind by differentiating in t . Hence, even though, for any $m \in \mathbb{N}$, we take the C^m -norms for data h , the equation (4.8) is ill-posed, and we cannot expect a better stability such as of Hölder type under suitable a priori boundedness.



Convolution Inequalities and Applications

Saburou Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 13 of 19

In Cannon and Esteva [3], an estimate of logarithmic type is proved: let $n = 1$ and $\varphi = \varphi(x)$ be the characteristic function of an interval $(a, b) \subset \mathbb{R}$. Set

$$(4.9) \quad \mathcal{V}_M = \left\{ f \in C^2[0, \infty); f(0) = 0, \quad \left\| \frac{df}{dt} \right\|_{C[0, \infty)}, \left\| \frac{d^2f}{dt^2} \right\|_{C[0, \infty)} \leq M \right\}.$$

Let $x_0 \notin (a, b)$. Then, for $T > 0$, there exists a constant $C = C(M, a, b, x_0) > 0$ such that

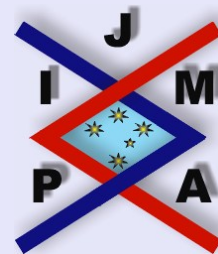
$$(4.10) \quad |f(t)| \leq \frac{C}{|\log \|u(x_0, \cdot)\|_{L_2(0, \infty)}|^2}, \quad 0 \leq t \leq T,$$

for all $f \in \mathcal{V}_M$. The stability rate is logarithmic and worse than any rate of Hölder type: $\|u(x_0, \cdot)\|_{L_2(0, \infty)}^\alpha$ for any $\alpha > 0$. For (4.9), the condition $f \in \mathcal{V}_M$ prescribes a priori information and (4.9) is called conditional stability within the admissible set \mathcal{V}_M . The rate of conditional stability heavily depends on the choice of admissible sets and an observation point x_0 . As for other inverse problems for the heat equation, we can refer to Cannon [2], Cannon and Esteva [4], Isakov [7] and the references therein.

For fixed $M > 0$ and $N \in \mathbb{N}$ let

$$(4.11) \quad \mathcal{U} = \{f \in C[0, T]; \|f\|_{C[0, T]} \leq M, \\ f \text{ changes the signs at most } N\text{-times}\}.$$

We take \mathcal{U} as an admissible set of unknowns f . Then, within \mathcal{U} , we can show an improved conditional stability of Hölder type:



Convolution Inequalities and Applications

Saburov Saitoh, Vu Kim Tuanand
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 14 of 19

Theorem 4.1. Let φ satisfy (4.3), and $x_0 \notin \text{supp } \varphi$. We set

$$(4.12) \quad p > \begin{cases} \frac{4}{4-n}, & n \leq 3, \\ 1, & n \geq 4. \end{cases}$$

Then, for an arbitrarily given $\delta > 0$, there exists a constant $C = C(x_0, \varphi, T, p, \delta, \mathcal{U}) > 0$ such that

$$(4.13) \quad \|f\|_{L_p(0,T)} \leq C \|u(x_0, \cdot)\|_{L_1(0,T+\delta)}^{\frac{1}{pN}}$$

for any $f \in \mathcal{U}$.

We will see that $\lim_{\delta \rightarrow 0} C = \infty$ and, in order to estimate f over the time interval $(0, T)$, we have to observe $u(x_0, \cdot)$ over a longer time interval $(0, T + \delta)$.

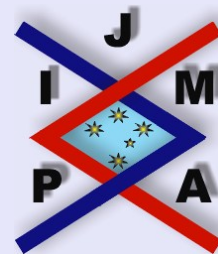
For a quite long proof of Theorem 4.1 and for the following remarks, see [17].

Remark 4.1. In the case of $n \geq 4$, we can relax the regularity of φ to $H^\alpha(\mathbb{R}^n)$ with some $\alpha > 0$. In the case of $n \leq 3$, if we assume that $\varphi \in C^\infty(\mathbb{R}^n)$ in (4.3), then in Theorem 4.1 we can take any $p > 1$.

Remark 4.2. As a subset of \mathcal{U} , we can take, for example,

$$\mathcal{P}_N = \{f; f \text{ is a polynomial whose order is at most } N \text{ and } \|f\|_{C[0,T]} \leq M\}.$$

The condition $f \in \mathcal{U}$ is quite restrictive at the expense of the practically reasonable estimate of Hölder type.



Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuanand
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

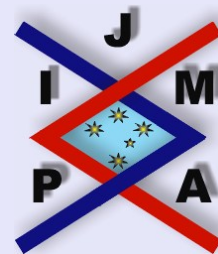
Page 15 of 19

Remark 4.3. The a priori boundedness $\|f\|_{C[0,T]} \leq M$ is necessary for the stability. See [17] for a counter example.

Remark 4.4. For our stability, the finiteness of changes of signs is essential. In fact, we take

$$(4.14) \quad f_n(t) = \cos nt, \quad 0 \leq t \leq T, \quad n \in \mathbb{N}.$$

Then f_n oscillates very frequently and we cannot take any finite partition of $(0, T)$ where the condition on signs in (4.11) holds true. We note that we can take $M = 1$, that is, $\|f_n\|_{C[0,T]} \leq 1$ for $n \in \mathbb{N}$. We denote the solution to (4.1) – (4.2) for $f = f_n$ by $u_n(x, t)$. Then, we see that any stability cannot hold for f_n , $n \in \mathbb{N}$. See [17] for the proof.



Convolution Inequalities and Applications

Saburou Saitoh, Vu Kim Tuan and
Masahiro Yamamoto

Title Page

Contents



Go Back

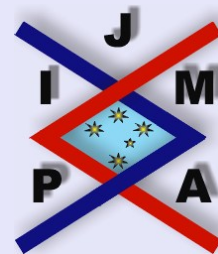
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Quit

Page 16 of 19

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Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and
Masahiro Yamamoto

Title Page

Contents



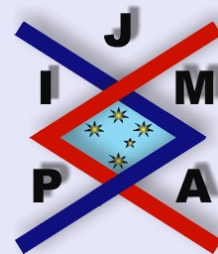
Go Back

Close

Quit

Page 17 of 19

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Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and Masahiro Yamamoto

Title Page

Contents



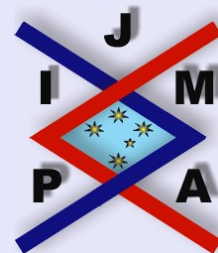
Go Back

Close

Quit

Page 18 of 19

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Convolution Inequalities and Applications

Saburo Saitoh, Vu Kim Tuan and
Masahiro Yamamoto

Title Page

Contents



Go Back

Close

Quit

Page 19 of 19