

ON DIFFERENTIABILITY OF λ -RIESZ POTENTIALS AND THEIR APPLICATION.

İNAN CINAR

Yüzüncü Yıl University, Faculty of science, Department of Mathematics, 65080 VAN, TURKEY

Abstract- In this work the λ -Riesz potentials are given and the problem of its totally differentiability is investigated. Numerical experiments support theoretical results.

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I. INTRODUCTION

Let $0 < \alpha < n$, $x, y \in \square^n$, f belonging to $L_{loc}(\square^n)$ spaces.

$$R_\alpha f = \int_{\square^n} R_\alpha(x-y)f(y)dy$$

Define the integral operator called Riesz potential [1] where $R_\alpha(x-y)$ is the kernel of Riesz potential and defined

$$R_\alpha(x) = (x_1^2 + \dots + x_n^2)^{\frac{\alpha-n}{2}}$$

For positive $\lambda_1, \dots, \lambda_n, x \in \square^n$ and $|\lambda| = \lambda_1 + \dots + \lambda_n$

$$\|x\|_\lambda = \left(|x_1|^{\frac{1}{\lambda_1}} + \dots + |x_n|^{\frac{1}{\lambda_n}} \right)^{|\lambda|}$$

is the non-isotropic distance between points x and 0 [2]. It is obvious that the Euclidean distance is a special case of this distance corresponding to $\lambda_j = \frac{1}{2}$, $j = 1, \dots, n$.

For $0 < \alpha < n$, let's define the Riesz potential depending on λ -distance as [3].

$$\Lambda_\alpha f(x) = \int_{\square^n} \|x-y\|_\lambda^{\alpha-n} f(y)dy$$

In this article, totally m times differentiability of λ -Riesz potentials is investigated. But, firstly, some basic properties of λ -Riesz potentials are given [2], [4], [5].

Lemma 1.1. For $k \in \square$, $j = 1, \dots, n$

$$\frac{\partial^k}{\partial x_j^k} \|x\|_\lambda^{\alpha-n} = \sum_{s=1}^n (\text{sgn } x_j)^s |x_j|^{\frac{\alpha-n}{\lambda_j} - k} |x|_\lambda^{(\alpha-n)-s}$$

where

$$(\text{sgn } x_j)^s = (\text{sgn } x_1)^{s_1} \dots (\text{sgn } x_n)^{s_n}, \quad \|x\|_\lambda^{\frac{n}{|\lambda|}} = |x|_\lambda.$$

II. RESULTS

For any positive α and $j = 1, \dots, n$

$$i) \quad |x_j|^\alpha \leq \|x\|_\lambda^{\alpha \lambda_j}$$

$$ii) \quad |x|^\xi \leq \|x\|_\lambda^{\xi |\lambda|}$$

where $|\xi \lambda| = \xi_1 \lambda_1 + \dots + \xi_n \lambda_n$, $|x|^\xi = |x_1|^{\xi_1} \dots |x_n|^{\xi_n}$.

Lemma 2.1. For a positive natural m denote

$$K_m(x, y) = E_\alpha(x-y) - \sum_{|\xi| \leq m} (\xi!)^{-1} x^\xi \left[\left(\frac{\partial}{\partial x} \right)^\xi E_\alpha \right](-y)$$

where $y \in \square^n - B_\lambda(0, 2\|x\|_\lambda)$. Then there exist a positive constant C such that

$$|K_m(x, y)| \leq \sum_{|\xi| = m+1} C \|x\|_\lambda^{\frac{n}{|\lambda|} |\xi \lambda|} \|y\|_\lambda^{(\alpha-n) \frac{n}{|\lambda|} |\xi \lambda|}$$

where $E_\alpha(x-y) = \|x-y\|_\lambda^{\alpha-n}$ is the kernel of λ -Riesz potentials and $B_\lambda(x, r)$ is the λ -ball centered at x with radius r . That is

$$B_\lambda(x, r) = \{y \in \square^n : \|x-y\|_\lambda \leq r\}.$$

Lemma 2.2. The integral

$$\int_{B_\lambda(x_0, 1)} E_\alpha(x-y) dy$$

is infinitely differentiable in $B_\lambda(x_0, 1)$.

Lemma 2.3. Let f be a nonnegative and locally integrable function in \square^n . In order $\Lambda_\alpha f(x) \neq \infty$ it is necessary and sufficient that

$$\int_{\square^n - B_\lambda(x, 1)} \|x-y\|_\lambda^{\alpha-n} f(y) dy < \infty \quad (2.1)$$

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for some $x \in \square^n$, moreover (2.1) is equivalent to

$$\int_{\square^n} (1 + \|y\|_\lambda)^{\alpha-n} f(y) dy < \infty$$

Lemma 2.4. Let f be a nonnegative measurable function in \square^n , $\alpha p = n$ and $pp' = p + p'$. Then there exist a positive constant M such that for any $a > 0$

$$\int_{\{y:f(y) \geq a\}} \Lambda_\alpha f(y) dy \leq M \left(\int_a^\infty \omega^{\frac{1}{p-1}}(t) t^{-1} dt \right)^{\frac{1}{p}} \cdot \left(\int_{\{y:f(y) \geq a\}} f^p(y) \omega^{\frac{1}{p}}(f(y)) dy \right)^{\frac{1}{p}}$$

Definition 2.5. The function u is totally m times differentiable at point x_0 if there exist a polynomial $P(x)$ of degree at most m such that

$$\lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{-m\Lambda \frac{n}{|\lambda|}} \{u(x) - P(x)\} = 0$$

where

$$\Lambda = \begin{cases} 1 & , \min_{1 \leq j \leq n} \lambda_j > 1 \\ \lambda_{\min} & , \min_{1 \leq j \leq n} \lambda_j < 1 \end{cases}$$

Theorem 2.6. Let $f \in L_{loc}(\square^n)$, $\alpha p = n$ and the following conditions hold:

$$\int_{\square^n} (1 + \|y\|_\lambda)^{\alpha-n} f(y) dy < \infty$$

$$\int_{\square^n} f^p(y) \omega(f(y)) dy < \infty$$

where ω is function from Lemma 2.4. Let also

$$E_1 = \left\{ x \in \square^n : \lim_{r \rightarrow 0} r^{2\left[\frac{(\alpha-n)|\lambda|}{n} - \lambda_{\max} m\right]} \cdot \int_{B_\lambda(x,r)} |f(y) - f(x_0)| dy > 0 \right\}$$

$$E_2 = \left\{ x \in \square^n : \limsup_{r \rightarrow 0} r^{2\left[\frac{(\alpha-n)|\lambda|}{n} - \lambda_{\max}(m+1)\right]} \cdot \int_{B_\lambda(x,r)} |f^p(y) \omega(f(y)) - f^p(x) \omega(f(x))| dy > 0 \right\}$$

$$E_3 = \left\{ x \in \square^n : \lim_{r \rightarrow 0} \int_{\square^n - B_\lambda(x,r)} \left(\frac{\partial}{\partial x} \right)^\xi \right.$$

$$\left. E_\alpha(x-y) [f(y) - f(x_0)] dy = \infty \right\}$$

Then the λ -Riesz potentials are totally m times differentiable at any point of set $\square^n - E$ where $m \leq \alpha$ and $E = E_1 \cup E_2 \cup E_3$.

Proof. Using the function $K_m(x, y)$ from lemma 2.1. for

$$E_\alpha f(x) = \int_{\square^n} \frac{f(y) dy}{\|x - y\|_\lambda^{\alpha-n}},$$

$$\{E_\alpha f(x) - P(x)\} = \int_{\square^n - B_\lambda(x_0,1)} K_m(x, y) f(y) dy$$

$$+ \int_{B_\lambda(x_0,1) - B_\lambda(x_0,2\|x-x_0\|_\lambda)} K_m(x, y) [f(y) - f(x)] dy$$

$$- \sum_{|\xi|=m} (\xi!)^{-1} (x - x_0)^\xi \lim_{r \rightarrow 0} \int_{B_\lambda(x_0,2\|x-x_0\|_\lambda) - B_\lambda(x_0,r)} \left[\left(\frac{\partial}{\partial x} \right)^\xi E_\alpha \right]$$

$$(x_0 - y) dy + f(x_0) \int_{B_\lambda(x_0,1)} [K_{m-1}(x, y) -$$

$$\sum_{|\xi|=m} (\xi!)^{-1} (x - x_0)^\xi \left[\left(\frac{\partial}{\partial x} \right)^\xi E_\alpha \right] (x_0 - y)] dy$$

$$+ \int_{B_\lambda(x_0,2\|x-x_0\|_\lambda)} E_\alpha(x-y) [f(y) - f(x_0)] dy$$

$$= I_1 + I_2 + I_3 + I_4 + I_5$$

where

$$P(x) = \sum_{|\xi| \leq m} (\xi!)^{-1} (x - x_0)^\xi \lim_{r \rightarrow 0} \int_{\square^n - B_\lambda(x_0,r)} \left[\left(\frac{\partial}{\partial x} \right)^\xi E_\alpha \right] (x_0 - y) f(y) dy + \sum_{|\xi| \leq m} (\xi!)^{-1} (x - x_0)^\xi$$

$$\left[\left(\frac{\partial}{\partial x} \right)^\xi E_\alpha \right] (x_0 - y) f(x_0) dy.$$

$$\lim_{r \rightarrow 0} \int_{B_\lambda(x_0,r)} \left[\left(\frac{\partial}{\partial x} \right)^\xi E_\alpha \right] (x_0 - y) f(x_0) dy.$$

Consider I_1 . Since in this integral domain $\|x - x_0\|_\lambda > 1$, by lemma 2.1. We have

$$I_1 \leq \lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{m \frac{n}{|\lambda|} (\lambda_{\min} - \Lambda) + \lambda_{\min} \frac{n}{|\lambda|}} \int_{\square^n - B_\lambda(x_0, 1)} \|y - x_0\|_\lambda^{\alpha - n} f(y) dy$$

and from (2.1) it follows that this integral is finite and so

$$\lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{-\Lambda m \frac{n}{|\lambda|}} I_1 = 0.$$

Now by lemma 2.1 we obtain ($\Lambda = \lambda_{\min}$)

$$\|x - x_0\|_\lambda^{-\lambda_{\min} m \frac{n}{|\lambda|}} I_2 \leq \|x - x_0\|_\lambda^{\lambda_{\min} m \frac{n}{|\lambda|}} \int_{B_\lambda(x_0, 1) - B_\lambda(x_0, 2\|x - x_0\|_\lambda)}$$

$$\sum_{|\xi|=m+1} \|y - x_0\|_\lambda^{\frac{n}{|\lambda|} (\alpha - n) - |\xi| \lambda} [f(y) - f(x_0)] dy$$

$$\leq \|x - x_0\|_\lambda^{\lambda_{\min} m \frac{n}{|\lambda|}} \rho^{2 \left[\frac{n}{|\lambda|} (\alpha - n) - m \lambda_{\max} - \lambda_{\min} \right]} F(\rho) \Big|_{2\|x - x_0\|_\lambda}$$

$$- \int_{2\|x - x_0\|_\lambda}^1 F(\rho) d\rho^{2 \left[\frac{n}{|\lambda|} (\alpha - n) - m \lambda_{\max} \right]}$$

where

$$F(\rho) = \int_0^\rho \int_{s^{n-1}} [f(x_0 - t\theta) - f(x_0)] |I_\lambda(t, \theta)| dt d\theta,$$

$$I_\lambda(t\theta) = \rho^{2\|\lambda\| - 1} \Omega_\lambda(\theta),$$

$$\Omega_\lambda(\theta) = 2^n \lambda_1 \dots \lambda_n (\cos \theta_1)^{2\lambda_1 - 1} \dots (\cos \theta_{n-1})^{2\lambda_{n-1} - 1}$$

$$\cdot (\sin \theta_1)^{2(\lambda_2 \dots \lambda_n) - 1} (\sin \theta_2)^{2(\lambda_3 \dots \lambda_n) - 1} \dots (\sin \theta_{n-1})^{2\lambda_{n-1} - 1}$$

[2]. Since $f \in L_{loc}(\square^n)$ and from the definition of E_2 we see that

$$\lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{-\Lambda m} I_2 = 0.$$

Using the lemma 2.1 for derivatives of kernel $E_\alpha(x - y)$ we obtain

$$\lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}} I_3$$

$$\leq f(x_0) \sum_{|\xi|=m} (\xi!)^{-1} \|x - x_0\|_\lambda^{(\lambda_{\min} |\xi| + 1) \frac{n}{|\lambda|}}$$

$$\cdot \int_{B_\lambda(x_0, 1)} \left(\frac{\partial}{\partial x} \right)^{m+1} E_\alpha(s - y) dy$$

and from the definition E_2 we see that for any point

$$x_0 \in \square^n - E_2$$

$$\lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}} I_3 = 0.$$

Consider the term I_4 . Applying the mean-value theorem we have

$$\|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}} I_4 \leq \|x - x_0\|_\lambda^{\left[(\alpha - n) \frac{|\lambda|}{n} - \lambda_{\min} m \right] \frac{|\lambda|}{n}}$$

$$\cdot \int_{B_\lambda(x_0, 2\|x - x_0\|_\lambda) - B_\lambda(x_0, 1)} |f(y) - f(x_0)| dy$$

and lemma 2.2 the integral on the right side finite and

$$\lim_{x \rightarrow x_0} \|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}} I_4 = 0.$$

Finally consider the term I_5 . For

$y \in B_\lambda(x_0, 2\|x - x_0\|_\lambda)$ and $x \rightarrow x_0$ we have

$$\|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}} I_5 = \|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}}$$

$$\cdot \int_{B_\lambda(x_0, 2\|x - x_0\|_\lambda)} \|x - y\|_\lambda^{(\alpha - n) \frac{|\lambda|}{n}} [f(y) - f(x_0)] dy$$

$$= \|x - x_0\|_\lambda^{-\Lambda m \frac{|\lambda|}{n}} \int_{\{y \in B_\lambda(x_0, 2\|x - x_0\|_\lambda) : \psi(y) < a\}} \psi(y) \|x - y\|_\lambda^{(\alpha - n) \frac{|\lambda|}{n}} dy$$

where a is any positive number and

$$\psi(y) = f(y) - f(x_0).$$

The first integral may be easily calculated and since $m \leq \alpha$ the first term tends to zero as $x \rightarrow x_0$. Applying lemma 2.4 to second term on righthand side we can see that by definition of set E_3 . The second term also tends to zero as $x \rightarrow x_0$

for any $x_0 \in \square^n - E_3$. The proof is completed.

III EXAMPLES

In this section, theoretical results is supported examples. The following potential

$$I = \iint_D \frac{\sin(xy)}{\left(|x-y|^{\frac{1}{\lambda_1}} + |x-y|^{\frac{1}{\lambda_2}} \right)^{\frac{(\lambda_1+\lambda_2)(n-\alpha)}{n}}} dx dy$$

was considered in domain

$$D = \{(x, y) : 0 \leq x \leq 1, 2 \leq y \leq 3\}.$$

This integral was evaluated for various λ_1, λ_2 and α values in two dimensional space by Simpson Formula. The choices $N = 20$ and $M = 20$ are used in Simpson Formula. The results indicates as following: for $\lambda_1 = 2, \lambda_2 = 3$ and

$\alpha = 1.5$ integral $I \approx 0.21558873, \lambda_1 = \frac{1}{2}, \lambda_2 = \frac{1}{4}$ and

$\alpha = 1.5$ integral $I \approx 0.42459130$. Furthermore, at figure 1 and 2, one is drawn graphic of integrand for these values by mathematica:

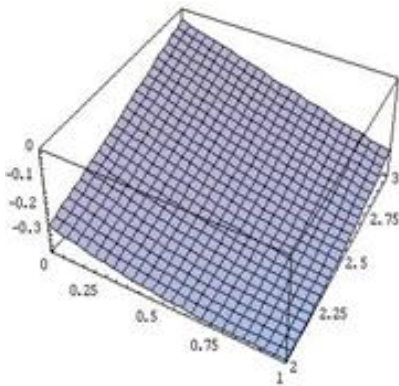


Figure 1. The graphic of integrand for $\lambda_1 = 2, \lambda_2 = 3$ and $\alpha = 1.5$

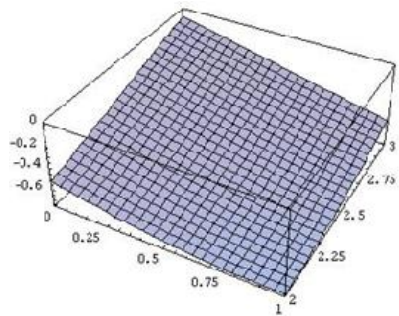


Figure 2. The graphic of integrand for $\lambda_1 = \frac{1}{2}, \lambda_2 = \frac{1}{4}$ and $\alpha = 1.5$

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