

THE n -DIMENSIONAL CONTINUOUS WAVELET TRANSFORMATION ON GELFAND AND SHILOV TYPE SPACES

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Abstract. In this paper the wavelet transformation on Gelfand and Shilov spaces of type $W_M(\square^n)$, $W^\Omega(\Delta^n)$ and $W_M^\Omega(\Delta^n)$ is studied. It is shown that $W_\psi\phi : W_M(\square^n) \rightarrow W_M(\square^n \times \square_+^n)$, $W_\psi\phi : W^\Omega(\Delta^n) \rightarrow W^\Omega(\Delta^n \times \square_+^n)$ and $W_\psi\phi : W_M^\Omega(\Delta^n) \rightarrow W_M^\Omega(\Delta^n \times \square_+^n)$ is linear and continuous where \square^n and Δ^n are n -dimensional real numbers and complex numbers. A boundedness result in a generalized Sobolev space is derived.

1 Introduction

The spaces of type $W_M(\square^n)$, $W^\Omega(\Delta^n)$ and $W_M^\Omega(\Delta^n)$ were investigated by Gelfand and Shilov ([3]) and Friedman ([2]). It was shown that the Fourier transformation $\mathcal{F} : W_M(\square^n) \rightarrow W^\Omega(\Delta^n)$, $\mathcal{F} : W^\Omega(\Delta^n) \rightarrow W_M(\square^n)$ and $\mathcal{F} : W_M^\Omega(\Delta^n) \rightarrow W_{M_1}^{\Omega_1}(\Delta^n)$ are linear and continuous. The main objective of this paper is to study the continuous and wavelet transform of these W -type spaces. A complex-valued continuous function ψ with property

$$\int_{\square^n} \psi(t) dt = 0$$

is called a *wavelet*.

The n -dimensional continuous wavelet transformation of function ϕ with respect to wavelet ψ is defined by

$$\tilde{\phi}(\sigma, a) = (W_\psi\phi)(\sigma, a) = (2\pi)^{-n/2} \int_{\square^n} \phi(t) \psi\left(\frac{t-\sigma}{a}\right) \frac{dt}{a^{n/2}} \quad (1.1)$$

provided the integral exist for $a = (a_1, a_2, a_3, \dots, a_n) \in \square_+^n$ and $\sigma = (\sigma_1, \sigma_2, \sigma_3, \dots, \sigma_n) \in \square^n$. If $\phi \in L^2(\square^n)$ and $\psi \in L^2(\square^n)$ then by the Parseval formula of the Fourier

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transformation, the wavelet transformation (1.1) can be defined in the Fourier space by the following formula:

$$\tilde{\phi}(\sigma, a) = (W_\psi \phi)(\sigma, a) = (2\pi)^{-n/2} \int_{\square^n} e^{i\langle x, \sigma \rangle} \widehat{\psi}(ax) \widehat{\phi}(x) dx. \quad (1.2)$$

The reconstruction formula for (1.1) is given by

$$\begin{aligned} \phi(x) &= \left((W_\psi^{-1} \phi)(\sigma, a) \right)(x) \\ &= C_\psi^{-1} (2\pi)^{-n/2} \left(\int_{\square_+^n} \left(\int_{\square^n} \tilde{\phi}(\sigma, a) \psi\left(\frac{x-\sigma}{a}\right) \frac{da}{a^{2n}} \right) d\sigma \right) \end{aligned} \quad (1.3)$$

where $C_\psi = \int_{\square^n} \frac{|\widehat{\psi}(x)|^2}{x} dx > 0$.

We use [2] and [3] for the definitions of W -spaces of type $W_M(\square^n)$, $W^\Omega(\Delta^n)$ and $W_M^\Omega(\Delta^n)$. Let M_j and Ω_j be the convex functions such that

$$M_j(x_j) = \int_0^{x_j} \mu(\xi_j) d\xi_j \quad (x_j \geq 0), \quad (1.4)$$

$$\Omega_j(y_j) = \int_0^{y_j} \omega(\eta_j) d\eta_j \quad (y_j \geq 0) \quad (1.5)$$

for $j = 1, 2, 3, \dots, n$.

We set

$$\mu(\xi) = (\mu_1(\xi_1), \dots, \mu_n(\xi_n)), \quad \omega(\eta) = (\omega_1(\eta_1), \dots, \omega_n(\eta_n))$$

and

$$M_j(-x_j) = M_j(x_j), \quad M_j(x_j) + M_j(x'_j) \leq M_j(x_j + x'_j) \quad (1.6)$$

$$\Omega_j(-y_j) = \Omega_j(y_j), \quad \Omega_j(y_j) + \Omega_j(y'_j) \leq \Omega_j(y_j + y'_j). \quad (1.7)$$

The space $W_M(\square^n)$ consists of all C^∞ -complex valued function $\phi(x)$ on \square^n which satisfy the inequalities

$$\left| D_x^k \phi(x) \right| \leq C_k \exp[-M(\alpha x)], \quad (1.8)$$

where $\exp[-M(\alpha x)] = \exp[-M_1(\alpha_1 x_1) \cdots - M_j(\alpha_j x_j) \cdots - M_n(\alpha_n x_n)]$ and C_k , $\alpha > 0$ are constants which may depend on the function ϕ .

A function $\phi(z) \in W^\Omega(\Delta^n)$ if and only if for $\beta > 0$ there exists a constant $C_k > 0$ such that

$$\left| z^k \phi(z) \right| \leq C_k \exp[\Omega(\beta y)], \quad z = x + iy \quad (1.9)$$

and

$$\exp [\Omega (\beta y)] = \exp [\Omega [(\beta_1 y_1) + \cdots + \Omega (\beta_j y_j) + \cdots + \Omega (\beta_n y_n)]],$$

where the constants C_k and β depend on the function ϕ .

The space $W_M^\Omega (\Delta^n)$ consists of all entire analytic functions $\phi (z)$ there exist constants $\alpha > 0$, $\beta > 0$ and $C > 0$ such that

$$|\phi (z)| \leq C [\exp [-M (\alpha x)] + \Omega [(\beta y)]], \quad z = x + iy \quad (1.10)$$

where $\exp [-M (\alpha x)]$ and $\exp [\Omega [(\beta y)]]$ have usual meaning like (1.8) and (1.9) and constants C , α and β depend on the function ϕ .

Now we define the duality of functions $M (x)$ and $\Omega (y)$ following the Young's concept. Let $M (x)$ and $\Omega (y)$ be defined by (1.6) and (1.7) respectively by the function $\mu (\xi)$ and $\omega (\eta)$ which occur in these equations are mutually inverse, that is $\mu (\omega (\eta)) = \eta$ and $\omega (\mu (\xi)) = \xi$, then the corresponding functions $M (x)$ and $\Omega (y)$ are said to be dual in sense of Young. In this case, the Young inequality

$$x_j y_j \leq M_j (x_j) + \Omega_j (y_j) \quad (1.11)$$

holds for any $x_j \geq 0$, $y_j \geq 0$, where equality holds if and only if $y_j = \mu_j (x_j)$ and x_j varies in the interval $x_j^0 < x_j < \infty$, y_j varies in $y_j^0 < y_j < \infty$. The Fourier duality relation is given by $\mathcal{F} [W_M (\square^n)] = W^\Omega (\Delta^n)$, $\mathcal{F} [W^\Omega (\Delta^n)] = W_M (\square^n)$ and $\mathcal{F} [W_M^\Omega (\Delta^n)] = W_{M_1}^{\Omega_1} (\Delta^n)$ from [2] and [3].

The present article is divided into three sections. Section 1 is an introduction with notations, auxiliary results of the wavelet transformation and W -type spaces. Section 2 gives the characterization of W -spaces by using the concepts of the wavelet transformation. In the last section we derive some results of the wavelet transformation on L^p -Sobolev spaces.

2 Characterization of W -type spaces

In this section, we study the characterization of W -type space by using wavelet transformation

Lemma 1. *Let $\hat{\psi} (z) \in W^\Omega (\Delta^n)$ and $\hat{\phi} \in W^\Omega (\Delta^n)$. Then $\hat{\psi} \hat{\phi} \in W^\Omega (\Delta^n)$.*

Proof. Since $a \in \square^n$ and $z \in \Delta^n$. Therefore $\hat{\psi} (az) \in W^\Omega (\Delta^n)$ and $\hat{\phi} \in W^\Omega (\Delta^n)$.

This indicates that

$$\begin{aligned}
 \left| z^{k+m} \widehat{\psi}(az) \widehat{\phi}(z) \right| &= \left| z^k \widehat{\psi}(az) z^m \widehat{\phi}(z) \right| \\
 &= \left| z^k \widehat{\psi}(az) \right| \left| z^m \widehat{\phi}(z) \right| \\
 &\leq C_k \exp[\Omega[(\alpha ay)]] C_m \exp[\Omega[(ay)]] \\
 &\leq C_k C_m \exp[\Omega[\alpha(a+1)y]] \\
 &\leq C_{k,m} \exp[\Omega[\alpha(a+1)y]].
 \end{aligned}$$

□

Theorem 2. Let the $M(x)$ and $\Omega(y)$ be the functions, which are dual in sense of Young and $\psi \in W_M(\square^n)$ and $\phi \in W_M(\square^n)$. Then the wavelet transformation $W_\psi \phi : W_M(\square^n) \rightarrow W_M(\square^n \times \square_+^n)$ is continuous and linear.

Proof. The wavelet transformation $W_\psi \phi$ with respect to wavelet ψ is given by

$$(W_\psi \phi)(\sigma, a) = (2\pi)^{-n/2} \int_{\square^n} e^{i\langle \sigma, x \rangle} \widehat{\psi}(ax) \widehat{\phi}(x) dx.$$

It follows from [2, p. 121.] that

$$\begin{aligned}
 (W_\psi \phi)(\sigma, a) &= (2\pi)^{-n/2} \int_{\square^n} e^{i\langle \sigma, z \rangle} \widehat{\psi}(az) \widehat{\phi}(z) dx \\
 &= (2\pi)^{-n/2} \int_{\square^n} e^{i\langle \sigma, z \rangle} \widehat{\psi}(az) \widehat{\phi}(z) dx.
 \end{aligned}$$

For $\Phi(z, a) = \widehat{\psi}(az) \widehat{\phi}(z)$. Therefore, $(W_\psi \phi)(\sigma, a) = (2\pi)^{-n/2} \int_{\square^n} e^{i\langle \sigma, z \rangle} \Phi(z, a) dx$, where $z = (z_1, z_2, z_3 \cdots z_n)$, $a = (a_1, a_2, a_3 \cdots a_n)$ and $z = x + iy$.

Differentiating the above function with respect to σ and a gives

$$D_\sigma^k D_a^m (W_\psi \phi)(\sigma, a) = (2\pi)^{-n/2} \int_{\square^n} (iz)^k e^{i\langle \sigma, z \rangle} D_a^m \Phi(z, a) dx.$$

Then, applying Lemma 1, we get

$$\begin{aligned} & \left| D_{\sigma}^k D_a^m (W_{\psi} \phi) (\sigma, a) \right| \\ & \leq (2\pi)^{-n/2} \left(\int_{\square^n} e^{-\sigma y} \left| z^k D_a^m \Phi (z, a) \right| dx \right) \end{aligned} \quad (2.1)$$

$$\begin{aligned} & \leq (2\pi)^{-n/2} \left(\int_{\square^n} e^{-\sigma y} \frac{|z|^{k+2} + |z|^k}{(x^2 + 1)^n} |D_a^m \Phi (z, a)| dx \right) \\ & \leq (2\pi)^{-n/2} \left[\exp(-\sigma y) \int_{\square^n} (C_{k+2} + C_k) \exp[\Omega[(a+1)\alpha y]] \frac{dx}{(x^2 + 1)^n} \right] \\ & \leq (2\pi)^{-n/2} \exp[-\sigma y + \Omega[(a+1)\alpha y]] (C_{k+2} + C_k) C_n \\ & \leq (2\pi)^{-n/2} \exp[-\sigma y + \Omega[(a+1)\alpha y]] (C_{k+2,n} + C_{k,n}) \\ & \leq (2\pi)^{-n/2} D_{k,n} \exp[-\sigma y + \Omega[(a+1)\alpha y]]. \end{aligned} \quad (2.2)$$

Since y is found an arbitrary number then using [2, p. 22], we choose the sign of y in such a way that the following equality holds

$$|\sigma| |y| = M \left[\frac{\sigma}{(a+1)\alpha} \right] + \Omega[(a+1)\alpha y].$$

The exponent in the expression (2.2) becomes

$$-\sigma y + \Omega[(a+1)\alpha y] = -M \left[\frac{\sigma}{(a+1)\alpha} \right].$$

Then we get

$$\left| D_{\sigma}^k D_a^m (W_{\psi} \phi) (\sigma, a) \right| \leq E_{k,n} \exp \left[-M \left[\frac{\sigma}{(a+1)\alpha} \right] \right].$$

This implies that

$$(W_{\psi} \phi) (\sigma, a) \in W_M (\square^n \times \square_+^n).$$

□

Lemma 3. Let $\psi(ax) \in W^{\Omega}(\Delta^n)$. Then $D_x^{\beta} \widehat{\psi}(ax) \in W_M(\square^n)$.

Proof. We obtain from [3]

$$\widehat{\psi}(ax) = (2\pi)^{-n/2} \int_{\square^n} e^{i\langle ax, s \rangle} \psi(s) d\sigma,$$

where $s = \sigma + i\tau$, $\sigma = (\sigma_1, \sigma_2, \sigma_3, \dots, \sigma_n)$ and $\tau = (\tau_1, \tau_2, \tau_3, \dots, \tau_n)$.

Then

$$\begin{aligned} D_x^\beta \widehat{\psi}(ax) &= (2\pi)^{-n/2} \int_{\square^n} (ias)^\beta e^{i\langle ax, s \rangle} \psi(s) d\sigma \\ &= (2\pi)^{-n/2} \int_{\square^n} (ias)^\beta e^{i\langle ax, \sigma + i\tau \rangle} \psi(s) d\sigma \\ &= (2\pi)^{-n/2} \int_{\square^n} (ias)^\beta e^{i\langle ax, \sigma \rangle} \psi(s) d\sigma. \end{aligned}$$

Hence

$$\begin{aligned} & \left| D_x^\beta \widehat{\psi}(ax) \right| \\ & \leq (2\pi)^{-n/2} \int_{\square^n} |a|^\beta |s|^\beta e^{-ax\tau} |\psi(s)| d\sigma \\ & \leq (2\pi)^{-n/2} \int_{\square^n} (1 + |a|^\beta) \left| s^\beta \psi(s) \right| \exp(-ax\tau) d\sigma \\ & \leq (2\pi)^{-n/2} \int_{\square^n} (1 + |a|^\beta) \left| (1 + s^2) s^\beta \psi(s) \right| \exp(-ax\tau) \frac{d\sigma}{(1 + \sigma^2)^{n/2}}. \end{aligned}$$

From (1.7) and (1.9) we obtain

$$\left| D_x^\beta \widehat{\psi}(ax) \right| \leq C_n (1 + |a|^\beta) (C_\beta + C_{\beta+2}) \exp[\Omega(\beta\tau) - ax\tau].$$

Using (1.11) gives

$$\left| D_x^\beta \widehat{\psi}(ax) \right| \leq (2\pi)^{-n/2} C_n (1 + |a|^\beta) (C_\beta + C_{\beta+2}) \exp \left[-M \left(\frac{ax}{\beta} \right) \right].$$

Then we obtain

$$\left| \exp \left[M \left(\frac{ax}{\beta} \right) \right] D_x^\beta \widehat{\psi}(ax) \right| \leq C_{n,\alpha,\beta} (1 + |a|^\beta).$$

□

Lemma 4. Let $\widehat{\phi}(x) \in W_M(\square^n)$ and $\widehat{\psi}(ax) \in W_M(\square^n)$. Then

$$|D_x^m \Phi(x, a)| \leq (1 + |a|^m) D_m \exp \left[-M \left(\frac{a-1}{\alpha} \right) x \right], \quad m > 0 \quad \text{and} \quad \alpha > 0,$$

where $\Phi(x, a) = \widehat{\phi}(x) \widehat{\psi}(ax)$.

Proof. We have

$$\Phi(x, a) = \widehat{\phi}(x) \widehat{\psi}(ax).$$

Then

$$\begin{aligned} |D_x^m \Phi(x, a)| &= \left| D_x^m [\widehat{\phi}(x) \widehat{\psi}(ax)] \right| \\ &= \left| \sum_{\delta \leq m} \binom{m}{\delta} D_x^{m-\delta} \widehat{\phi}(x) D_x^\delta \widehat{\psi}(ax) \right| \\ &= \sum_{\delta \leq m} \binom{m}{\delta} |D_x^{m-\delta} \widehat{\phi}(x)| |D_x^\delta \widehat{\psi}(ax)|. \end{aligned}$$

From Lemma 3, the above expression yields

$$\begin{aligned} &|D_x^m \Phi(x, a)| \\ &\leq \sum_{\delta \leq m} \binom{m}{\delta} C_{m-\delta} \exp \left[-M \left(\frac{x}{\alpha} \right) \right] C_\delta (1 + |a|)^\delta \exp \left[-M \left(\frac{ax}{\alpha} \right) \right] \\ &\leq \sum_{\delta \leq m} \binom{m}{\delta} C_{m-\delta} C_\delta (1 + |a|)^\delta \exp \left[M \left(\frac{x}{\alpha} \right) - M \left(\frac{ax}{\alpha} \right) \right]. \end{aligned}$$

Using (1.6), we obtain

$$\begin{aligned} &|D_x^m \Phi(x, a)| \\ &\leq (1 + |a|)^m \left(\sum_{\delta \leq m} \binom{m}{\delta} C_{m-\delta} C_\delta \exp \left[-M \left(\frac{a-1}{\alpha} \right) x \right] \right) \\ &\leq (1 + |a|)^m \exp \left[-M \left(\frac{a-1}{\alpha} \right) x \right] \left(\sum_{\delta \leq m} \binom{m}{\delta} C_{m-\delta} C_\delta \right) \\ &\leq (1 + |a|)^m D_m \exp \left[-M \left(\frac{a-1}{\alpha} \right) x \right]. \end{aligned}$$

□

Theorem 5. Let $M(x)$ and $\Omega(y)$ be the functions which are same as in Theorem 2.2 and $\phi \in W^\Omega(\Delta^n)$, $\psi \in W^\Omega(\Delta^n)$. Then the wavelet transformation $W_\psi \phi$ is a continuous linear mapping from $W^\Omega(\Delta^n)$ into $W^\Omega(\Delta^n \times \square_+^n)$.

Proof. The wavelet transformation of a function ϕ with respect to wavelet ψ is given by

$$(W_\psi \phi)(\sigma, a) = (2\pi)^{-n/2} \int_{\square^n} e^{i\langle x, \sigma \rangle} \widehat{\phi}(x) \widehat{\psi}(ax) dx.$$

From [2, p. 20-21], we find that

$$(W_\psi \phi)(s, a) = (2\pi)^{-n/2} \int_{\square^n} e^{i\langle x, s \rangle} \Phi(x, a) dx,$$

where $\Phi(x, a) = \widehat{\phi}(x) \widehat{\psi}(ax)$.

Hence

$$(is)^m (W_\psi \phi)(s, a) = (-1)^{|m|} (2\pi)^{-n/2} \int_{\square^n} e^{i\langle x, s \rangle} D_x^m \Phi(x, a) dx.$$

Therefore,

$$\begin{aligned} & |(is)^m (W_\psi \phi)(s, a)| \\ & \leq (2\pi)^{-n/2} \int_{\square^n} \exp(-|x\tau|) |D_x^m \Phi(x, a)| dx \\ & \leq (2\pi)^{-n/2} \int_{\square^n} \exp(-|x||\tau|) |D_x^m \Phi(x, a)| dx. \end{aligned}$$

Using Lemma 4, we get

$$\begin{aligned} & |(is)^m (W_\psi \phi)(s, a)| \\ & \leq (2\pi)^{-n/2} \int_{\square^n} D_m (1 + |a|)^m \exp \left[-M \left(\frac{a-1}{\alpha} \right) x \right] \exp(|x||\tau|) dx \\ & \leq (2\pi)^{-n/2} D_m (1 + |a|)^m \left(\int_{\square^n} \exp \left[|x||\tau| - M \left[\left(\frac{a-1}{\alpha} \right) x \right] \right] dx \right). \end{aligned}$$

Using Young inequality (1.11), the above integral can be evaluated as follows

$$\begin{aligned} |x||\tau| - M \left[\left(\frac{a-1}{\alpha} \right) x \right] & \leq M \left[\left(\frac{a-2}{\alpha} \right) x \right] + \Omega \left[\left(\frac{\alpha}{a-2} \right) \tau \right] - M \left[\left(\frac{a-1}{\alpha} \right) x \right] \\ & \leq -M \left(\frac{x}{\alpha} \right) + \Omega \left[\left(\frac{\alpha}{a-2} \right) \tau \right]. \end{aligned}$$

Therefore, we have

$$\begin{aligned} & |(is)^m (W_\psi \phi)(s, a)| \\ & \leq (2\pi)^{-n/2} D_m (1 + |a|)^m \exp \left[\Omega \left[\left(\frac{\alpha}{a-2} \right) \tau \right] \right] \int_{\square^n} \exp \left[-M \left(\frac{x}{\alpha} \right) \right] dx \\ & \leq D_{m,n,\alpha} (1 + |a|)^m \exp \left[\Omega \left[\left(\frac{\alpha}{a-2} \right) \tau \right] \right]. \end{aligned}$$

Hence,

$$|(is)^m (1+a)^{-m} (W_\psi \phi)(s, a)| \leq D_{m,n,\alpha} \exp \left[\Omega \left\{ (a-2)^{-1} \alpha \right\} \tau \right].$$

This implies that

$$W_\psi \phi \in W^\Omega(\Delta^n \times \square_+^n).$$

□

Lemma 6. Let $\widehat{\phi} \in W_{M_1}^{\Omega_1}(\Delta^n)$ and $\widehat{\psi}(az) \in W_{M_1}^{\Omega_1}(\Delta^n)$. Then

$$|\Phi(z, a)| \leq D \exp[-M_1 \{(a-1)\alpha x\} + \Omega_1 \{(a+1)\beta y\}].$$

Proof. Now,

$$\begin{aligned} |\Phi(z, a)| &= \left| \widehat{\phi}(z) \widehat{\psi}(az) \right| \\ &= \left| \widehat{\phi}(z) \right| \left| \widehat{\psi}(az) \right| \\ &\leq C \exp[-M_1(\alpha x) + \Omega_1(\beta y)] C' \exp[-M_1(a\alpha x) + \Omega_1(a\beta y)]. \end{aligned}$$

From (1.6) and (1.7) we have

$$\begin{aligned} |\Phi(z, a)| &\leq CC' \exp[\{-M_1(a\alpha x) + M_1(\alpha x)\} + \Omega_1\{(\beta y) + \Omega_1(a\beta y)\}] \\ &\leq D \exp[-M_1 \{(a-1)\alpha x\} + \Omega_1 \{(a+1)\beta y\}]. \end{aligned}$$

Therefore,

$$|\Phi(z, a)| \leq D \exp[-M_1 \{(a-1)\alpha x\} + \Omega_1 \{(a+1)\beta y\}].$$

□

Theorem 7. Let $\Omega_1(x)$ and $M_1(x)$ be the functions which are dual in the sense of Young to the functions $M(x)$ and $\Omega(x)$ and $\phi \in W_M^\Omega(\Delta^n)$, $\psi \in W_M^\Omega(\Delta^n)$. Then the wavelet transformation $W_\psi \phi$ is a continuous linear mapping from $W_M^\Omega(\Delta^n)$ into $W_M^\Omega(\Delta^n \times \square_+^n)$.

Proof. From (1.2) the wavelet transformation is given by

$$\begin{aligned} (W_\psi \phi)(\sigma, a) &= (2\pi)^{-n/2} \int_{\square^n} e^{i\langle x, \sigma \rangle} \widehat{\phi}(x) \widehat{\psi}(ax) dx \\ &= (2\pi)^{-n/2} \int_{\square^n} e^{i\langle x, \sigma \rangle} \Phi(x, a) dx, \end{aligned}$$

where $\Phi(x, a) = \widehat{\phi}(x) \widehat{\psi}(ax)$.

It follows from [2, p. 23] that

$$\begin{aligned} &(W_\psi \phi)(s, a) \\ &= (2\pi)^{-n/2} \int_{\square^n} e^{i\langle s, z \rangle} \Phi(z, a) dz, \\ &= (2\pi)^{-n/2} \left(\int_{\square^n} \exp[i(\sigma + i\tau)(x + iy)] \Phi(z, a) dx \right) \\ &= (2\pi)^{-n/2} \left(\int_{\square^n} \exp[i(-\sigma y - \tau x) + i(\sigma x - \tau y)] \Phi(z, a) dx \right). \end{aligned}$$

So that

$$\begin{aligned}
 & |(W_\psi\phi)(s, a)| \\
 & \leq (2\pi)^{-n/2} \int_{\square^n} \exp [(-\tau x - \sigma y)] |\Phi(z, a)| dx \\
 & \leq (2\pi)^{-n/2} D \int_{\square^n} \exp [(\tau x - \sigma y)] \exp [-M_1 (a - 1) \alpha x] + \Omega_1 [(a + 1) \beta y] dx \\
 & = (2\pi)^{-n/2} D \exp [-\sigma y + \Omega_1 \{(a + 1) \beta y\}] \int_{\square^n} \exp [\tau x - M_1 \{(a - 1) \alpha x\}] dx.
 \end{aligned}$$

Now using the arguments similar to those of Theorem 2.2 and Theorem 2.5, we find that

$$\begin{aligned}
 |(W_\psi\phi)(s, a)| & \leq D \exp \left[-M \left\{ \frac{\sigma}{\beta(1+a)} \right\} + \Omega \left\{ \frac{\tau}{(a+2)} \right\} \right] \int_{\square^n} \exp [-M(\alpha x)] dx \\
 & \leq D' \exp \left[-M \left\{ \frac{\sigma}{\beta(1+a)} \right\} + \Omega \left\{ \frac{\tau}{(a+2)} \right\} \right].
 \end{aligned}$$

Hence

$$(W_\psi\phi)(s, a) \in W_M^\Omega(\Delta^n \times \square_+^n).$$

□

3 Wavelet transformation on $L^p(\square^n)$ -Sobolev spaces

In this section we study the wavelet transformation of a function $\phi \in W_M^\Omega(\Delta^n)$ with respect to wavelet $\psi \in W_M^\Omega(\Delta^n)$ on L^p -type Sobolev space.

Definition 8. For $m \in \square$ and $1 \leq p < \infty$, the space $G^{m,p}(\Delta^n)$ is defined to the set of all $\phi \in (W_M^\Omega(\Delta^n))'$ such that

$$\|\phi\|_{G^{m,p}} = \left(\int_{\square^n} (1 + |s|^2)^{m/2} |\widehat{\phi}(s)|^p d\sigma \right)^{\frac{1}{p}},$$

where $\widehat{\phi} = \mathcal{F}\phi$ and $s = \sigma + i\tau$.

Definition 9. We define the space of all measurable function ϕ on $\square_+^n \times \Delta^n$ such that

$$\|\widetilde{\Phi}(s, a)\|_{H_p^{p',m}} = \left[\int_{\square_+^n} \left(\int_{\square^n} |\Phi(s, a)| d\sigma \right)^{p'/p} a^{-m-1} da \right],$$

where $s = \sigma + i\tau$.

Lemma 10. Let $\phi \in W_M^\Omega(\Delta^n)$ and $\psi \in W_M^\Omega(\Delta^n)$. Then

$$\left[\int_{\square_+^n} a^{m-1} \left\{ \int_{\square^n} |\widehat{\psi}(as) \widehat{\phi}(s)|^{p'} \right\} da \right] = C_\psi^{m,p'} \left[\int_{\square^n} (1+|s|^2)^{m/2} |\widehat{\phi}(s)|^{p'} d\sigma \right],$$

where $m \in \square^n$, $a \in \square_+^n$ and $s = \sigma + i\tau$,

$$C_\psi^{m,p'} = \sup_s \left[\int_{\square_+^n} a^{-m-1} (1+|s|^2)^{-m/2} |\widehat{\psi}(as)|^{p'} da \right].$$

Proof. Now

$$\begin{aligned} & \int_{\square_+^n} a^{-m-1} \left\{ \int_{\square^n} |\widehat{\psi}(as) \widehat{\phi}(s)|^{p'} d\sigma \right\} da \\ = & \int_{\square_+^n} a^{-m-1} \left\{ \int_{\square^n} (1+|s|^2)^{-m/2} |\widehat{\psi}(as)|^{p'} (1+|s|^2)^{m/2} |\widehat{\phi}(s)|^{p'} d\sigma \right\} da \\ = & \int_{\square^n} \left\{ \int_{\square_+^n} a^{-m-1} (1+|s|^2)^{-m/2} |\widehat{\psi}(as)|^{p'} da \right\} (1+|s|^2)^{m/2} |\widehat{\phi}(s)|^{p'} d\sigma \\ = & \sup_s \left[\int_{\square_+^n} (1+|s|^2)^{-m/2} a^{-m-1} |\widehat{\psi}(as)|^{p'} da \right] \left[\int_{\square^n} (1+|s|^2)^{m/2} |\widehat{\phi}(s)|^{p'} d\sigma \right] \\ = & C_\psi^{m,p'} \left[\int_{\square^n} (1+|s|^2)^{m/2} |\widehat{\phi}(s)|^{p'} d\sigma \right]. \end{aligned}$$

□

Theorem 11. If $m \in \square^n$, $\frac{1}{p} + \frac{1}{p'} = 1$ and $1 \leq p < 2$, then, we have the following relation:

$$\left\| \widetilde{\Phi}(s, a) \right\|_{H_p^{p',m}} = \left(C_\psi^{m,p} \right)^{1/p'} \|\phi\|_{G^{m,p}}.$$

Proof. From Theorem 5 the wavelet transformation of a function $\psi \in W_M^\Omega(\Delta^n)$ can be written as

$$(W_\psi \phi)(s, a) = \left(\int_{\square^n} e^{isz} \widehat{\phi}(s) \widehat{\psi}(az) dx \right), \quad (3.1)$$

where $s = \sigma + i\tau$ and $z = x + iy$.

Therefore,

$$(W_\psi \phi)(s, a) = \mathcal{F} \left[\widehat{\phi}(z) \widehat{\psi}(az) \right] (s),$$

so that

$$\mathcal{F}^{-1} [W_\psi(s, a)](z) = \widehat{\phi}(z) \widehat{\psi}(az).$$

Using the Hansdorff–Young inequality for $1 \leq p < 2$, $\frac{1}{p} + \frac{1}{p'} = 1$, we have

$$\begin{aligned} \left[\int_{\square^n} |\widehat{\psi}(az) \widehat{\phi}(z)|^{p'} dx \right]^{1/p'} &= \left[\int_{\square^n} |\mathcal{F}^{-1} [W_\psi \phi](s, a)(z)|^{p'} dx \right]^{1/p'} \\ &\leq C_p \left[\int_{\square^n} |(W_\psi \phi)(s, a)|^p d\sigma \right]^{1/p}, \end{aligned}$$

where $C_p > 0$ is a constant. Then

$$\begin{aligned} &\int_{\square_+^n} a^{-m-1} \left[\int_{\square^n} |\widehat{\psi}(az) \widehat{\phi}(z)|^{p'} dx \right] da \\ &\leq (C_p)^{p'} \left[\int_{\square_+^n} \left\{ \int_{\square^n} |(W_\psi \phi)(s, a)|^p d\sigma \right\}^{p'/p} a^{-m-1} da \right]. \end{aligned}$$

Using Lemma 3, we get

$$\|\phi\|_{G^{p',m}} \leq \left(\frac{C_p^{p'}}{C_\psi^{m,p'}} \right)^{1/p'} \|\tilde{\Phi}(s, a)\|_{H_p^{p',m}}.$$

Again we can write from (3.1) so that

$$(W_\psi \phi)(s, a) = \mathcal{F} \left[\widehat{\phi}(z) \widehat{\psi}(az) \right] (s).$$

Then

$$\begin{aligned} \left[\int_{\square^n} |(W_\psi \phi)(s, a)|^{p'} d\sigma \right]^{1/p'} &= \left[\int_{\square^n} |F \left[\widehat{\phi}(z) \widehat{\psi}(az) \right] (s)|^{p'} d\sigma \right]^{1/p'} \\ &\leq \left[\int_{\square^n} |\widehat{\phi}(z) \widehat{\psi}(az)|^p dx \right]^{1/p}. \end{aligned}$$

Therefore,

$$\left[\int_{\square^n} |(W_\psi \phi)(s, a)|^{p'} d\sigma \right]^{p/p'} \leq D_{p'} \int_{\square^n} |\widehat{\phi}(z) \widehat{\psi}(az)|^p dx.$$

so that

$$\begin{aligned} &\left[\int_{\square_+^n} a^{m-1} \left\{ \int_{\square^n} |(W_\psi \phi)(s, a)|^{p'} d\sigma \right\}^{p/p'} da \right] \\ &\leq D_{p'} \left[\int_{\square_+^n} a^{m-1} \left\{ \int_{\square^n} |\widehat{\phi}(z) \widehat{\psi}(az)|^p dx \right\} da \right]. \end{aligned}$$

Using Lemma 10 yields

$$\begin{aligned} & \left[\int_{\square_+^n} a^{m-1} \left\{ \int_{\square^n} |(W_\psi \phi)(s, a)|^{p'} d\sigma \right\}^{p/p'} da \right] \\ & \leq D_{p'} C_\psi^{m,p} \left[\int_{\square^n} (1 + |s|^2)^{m/2} |\widehat{\phi}(s)|^p d\sigma \right] \\ & = D_{p'} C_\psi^{m,p} \|\phi\|_{G^{p,m}}. \end{aligned}$$

Then

$$\left\| \widetilde{\Phi}(s, a) \right\|_{H_{p'}^{p,m}} \leq E_\psi^{m,p,p'} \|\phi\|_{G^{p,m}}.$$

□

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