

THE NON-EXISTENCE OF RADIALY ACTING
FREDHOLM INTEGRAL OPERATORS ON THE ANALYTIC
FUNCTION SPACE $A_2(D)$ OF THE OPEN UNIT DISC D

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Abstract: It is herein demonstrated that radially acting Fredholm integral operators $(Kf)(re^{i\theta}) = \int_0^1 K(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr'$ on the analytic function space $A_2(D)$, $K(r, r', \theta)$ having uniformly bounded double norm $|||K(\cdot, \cdot, \theta)|||$ on the unit square of \mathbb{R}^2 in the sense of $L_2[0, 1]$, can only be given by a θ -parameter family of L_2 -Volterra kernels $K(r, r', \theta)$ - i.e. $K(r, r', \theta) = 0$ ($0 \leq r' \leq r \leq 1$, $-\pi \leq \theta \leq \pi$) - and hence determine a quasi-nilpotent operator $K \in \mathcal{L}(A_2(D))$. Representation in terms of the sesquilinear tensor product $A_{s_2}(D) \otimes L_2[0, 1]$ - i.e. $K(r, r', \theta) = \sum_{n=0}^{\infty} ({}^n \otimes k_n)(r, r', \theta)$ - is shown with $||| \quad |||_s$ -convergence if and only if $K(r, r', \theta)$ is uniformly square integrable on the triangle $\Delta \equiv \{(r, r') : 0 \leq r' \leq r \leq 1\}$ or equivalently $(\theta \mapsto K(\cdot, \cdot, \theta)) \in C([- \pi, \pi], L_2(\Delta))$. Uniform square integrability in terms of “when do boundary values of $H(D)$ -functions belong to the Banach algebra Λ_α or Λ_* ” is discussed. Radial Fredholm and Hammerstein integral equations are solved in $A_{s_2}(D)$ and $A_2(D)$. Finally, the holomorphic extension from $[0, 1]$ to all of \overline{D} of the solutions of ordinary linear differential equations, whose coefficients are restrictions of $H(\overline{D})$ -functions to the interval $[0, 1]$, is explicitly given.

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1. Introduction

The topic dealt within this article is the explicit form assumed by Lebesgue measurable kernels $K : [0, 1]^2 \times [-\pi, \pi) \rightarrow \mathbb{C}$ satisfying

$$\| \| K \| \|_s \equiv \sup_{-\pi \leq \theta \leq \pi} \| \| K(\cdot, \cdot, \theta) \| \| \quad (\| \| \cdot \| \| \equiv [\int_0^1 \int_0^1 | \cdot (r, r')|^2 dr' dr]^{1/2}) \quad (1)$$

and inducing a radially acting Fredholm integral operator $K \in \mathcal{L}(A_2(D))$ with

$$(Kf)(re^{i\theta}) = \int_0^1 K(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr' \quad \text{a.e. in } r \text{ for each } \theta \quad (2)$$

θ ($-\pi \leq \theta \leq \pi$), where D is the open unit disc of \mathbb{C} and $\mathcal{L}(X, Y)$ stands for the Banach space of continuous linear transformations from the normed linear space X into the Banach space Y with $\mathcal{L}(X) \equiv \mathcal{L}(X, X)$. The set of these kernels shall henceforth be designated $(\mathfrak{R}_2)(D)$.

Radially acting Fredholm integral operators on the Banach space $H_p(\Pi_+)$ for $1 < p < \infty$ with $(Kf)(re^{i\theta}) = \int_0^\infty K(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr'$ a.e. in r for each θ ($0 < \theta < \pi$), $K(r, r', \theta)$ Lebesgue measurable on $(0, \infty)^2 \times (0, \pi)$ and $\| K(r, \cdot, \theta) \|_{L'_p(0, \infty)}$ defining a θ -parameter family of $L_p(0, \infty)$ -functions with uniformly bounded $L_p(0, \infty)$ -norm ($p' = p(p-1)^{-1}$) have been studied by Clasine van Winter [13] for $p = 2$ and [7] for $1 < p < \infty$. Originating from scattering theory ($p = 2$), they have been investigated by means of: interpreting the upper half plane Π_+ of \mathbb{C} as a θ -parameter family of rays $(0, \infty)e^{i\theta}$ ($0 < \theta < \pi$) emanating from the origin, whose boundary is the disjoint union $\partial\Pi_+ =$

$(0, \infty)e^{i\pi} \cup \{0\} \cup (0, \infty)e^{i0}$, utilizing the unique angular limits of $H_p(\Pi_+)$ -functions in the $L_p(0, \infty)$ -sense as $\theta \rightarrow 0^+$ and π^- and deriving from $K(r, r', \theta)$ two unique Fredholm integral operators on $L_p(0, \infty)$ with kernels of finite double norm ([5], Abschnitt 11; [15], Chapters 9 and 13) as $\theta \rightarrow 0^+$ and π^- . The Mellin transform version of the Paley-Wiener Theorem and properties of the Poisson kernel for the cases $p = 2$ and $1 < p < \infty$ respectively lead to a trace of kernel $K(r, r', \theta)$, which trace is independent of θ . This trace enables the construction of the modified Fredholm determinant and minors of $K(r, r', \theta)$ and hence, the $H_p(\Pi_+)$ -solution of the radial Fredholm integral equation $f(re^{i\theta}) = g(re^{i\theta}) + \lambda \int_0^\infty K(r, r', \theta)f(r'e^{i\theta})e^{i\theta}dr'$ a.e. in r for each $\theta(0 < \theta < \pi)$ for unknown f .

Radially acting Fredholm integral operators on the analytic function space $A_2(D)$, or for that matter, on the Banach space $A_{s2}(D)$ of $H(D)$ -functions f satisfying

$$\| f \|_s \equiv \sup_{-\pi \leq \theta \leq \pi} \| f(\cdot e^{i\theta}) \|_{L_2[0,1]} < \infty, \tag{3}$$

as defined by relations (1) and (2) pose a different problem, see [8]. ∂D , namely the unit circle of \mathbb{C} , is not the angular limit of rays emanating from the origin and even more disheartening, $A_{s2}(D)$ - as well as $A_2(D)$ -functions generally do not possess boundary values. Consequently, the aforementioned techniques for the radial $H_p(\Pi_+)$ -“Fredholm integral equation” fail for the radial $A_2(D)$ -“Fredholm integral equation”

$$f(re^{i\theta}) = g(re^{i\theta}) + \lambda \int_0^1 K(r, r', \theta)f(r'e^{i\theta})e^{i\theta}dr' \text{ a.e. in } r \text{ for each } \theta \tag{4}$$

$(-\pi \leq \theta \leq \pi)$ for unknown f .

The simplest kinds of $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels are those arising from the sesquilinear tensor product $A_{s2}(D) \otimes L_2[0, 1]$ with

$$(g \otimes k)(r, r', \theta) \equiv g(re^{i\theta})\bar{k}(r'/r)\chi_{[0,r]}(r'), \quad (\| \|g \otimes k\| \| \leq \| g \|_s \| k \|), \tag{5}$$

where χ_M is the characteristic function of the set M . It is established in this manuscript that $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels assume the form

$$K(r, r', \theta) = \sum_{n=0}^\infty (\cdot^n \otimes k_n)(r, r', \theta) \quad \left(\sum_{n=0}^\infty (2n + 2)^{-1} \| k_n \|^2 < \infty \right) \tag{6}$$

a.e. in (r, r') on $\square \equiv [0, 1]^2$. $\| \| \|_s$ -approximation of $K(r, r', \theta)$ by means of these $A_{s2}(D) \otimes L_2[0, 1]$ -kernels is possible if and only if $K(r, r', \theta)$ is uniformly

square integrable on triangle $\Delta \equiv \{(r, r') : 0 \leq r' \leq r \leq 1\}$ in $\theta(-\pi \leq \theta \leq \pi)$. Otherwise, it can only be concluded that

$$\lim_{N \rightarrow 0} \left\| K(\cdot, \cdot, \theta) - \sum_{n=0}^N ({}^n \circ k_n)(\cdot, \cdot, \theta) \right\|_{L_2(E)} = 0 \text{ uniformly in } \theta(-\pi \leq \theta \leq \pi)$$

for Lebesgue-measurable subsets $E \subset \Delta$ satisfying $\overline{E} \subseteq \Delta \setminus (\{1\} \times [0, 1])$. Conditions as to when an $H(D)$ -function has its boundary value function in the Banach spaces Λ_α and Λ_* , yield conditions as to when a $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel is uniformly square integrable. Estimates of iterates of $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels are obtained, whereby the quasi-nilpotency ([5], p. 49) of $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels is established. In conclusion, radial Fredholm as well as Hammerstein integral equations involving $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels are solved and the holomorphic extension of the solution of boundary value problems on $[0, 1]$ to all of \overline{D} is explicitly given, provided the coefficients of the linear differential operator are $H(\overline{D})$ -functions restricted to $[0, 1]$.

2. Preliminary Remarks

The analytic function space $A_2(D)$ of all $H(D)$ -functions having finite $L_2(D)$ -norm is a Hilbert space with the λ -parameter family of inner products

$$\begin{aligned} \langle f|g \rangle_\lambda &\equiv \int_0^1 r^\lambda \int_{-\pi}^\pi f(re^{i\theta}) \overline{g(re^{i\theta})} d\theta dr \\ &= (2\pi)^{-1} \sum_{n=0}^\infty (2n + 1 + \lambda)^{-1} c_n(f) \overline{c_n(g)}, \end{aligned} \tag{7}$$

where $c_n(f)$ is the n -th McClaurin series coefficient of f . $\langle | \rangle_\lambda$ ($\| \|_\lambda$) for $\lambda = 0$ and 1 are designated as the alternate and conventional inner products (norms) of $A_2(D)$ respectively. They become unitarily and topologically equivalent under the isomorphism $U(Uf \equiv \sum_{n=0}^\infty (n + 1)^{1/2} (n + 1/2)^{-1/2} c_n(f) \cdot^n)$ and norm inequalities

$$\| f \|_1 \leq \| f \|_0 \leq 2^{1/2} \| f \|_1 \quad (f \in A_2(D)). \tag{8}$$

Forthcoming, it shall be necessary to deal with the expression $\| \cdot^{1/2} f \|_s$ for $f \in A_{s2}(D)$. Taking the inner product of the McClaurin series of f with \cdot^n yields $c_n(f) \langle \cdot^n | \cdot^n \rangle_1 = \int_{-\pi}^\pi \int_0^1 r^{1/2} f(re^{i\theta}) r^{n+1/2} e^{in\theta} dr d\theta$, and thus $|c_n(f)| \leq$

$(2n + 2)^{1/2} \| \cdot^{1/2} f \|_s$. For any β ($0 < \beta < 1$) however,

$$\| f(\cdot e^{i\theta}) \| \leq \| \sum_{n=0}^{\infty} c_n(f)(\cdot e^{i\theta})^n \|_{L_2[0,\beta]} + \beta^{1/2} \| \cdot^{1/2} f(\cdot e^{i\theta}) \|_{L_2[\beta,1]} < \gamma_\beta \| \cdot^{1/2} f \|_s,$$

where $\gamma_\beta = \beta^{-1/2} [1 + \sum_{n=0}^{\infty} (n + 1)^{1/2} (n + 1/2)^{-1/2} \beta^{n+1}]$ ($0 < \beta < 1$); therefore, $\gamma \equiv \inf_{0 < \beta < 1} \gamma_\beta$ yields

$$\| \cdot^{1/2} f \|_s \leq \| f \|_s \leq \gamma \| \cdot^{1/2} f \|_s \quad (f \in A_{s2}(D)). \tag{9}$$

Linear manifold $A_{c2}(D) \equiv \{f \in H(D) : (\theta \mapsto f(\cdot e^{i\theta})) \in C([- \pi, \pi], L_2[0, 1])\}$ is a closed subspace of $A_{s2}(D)$, because: if f_n is a $\| \cdot \|_s$ -Cauchy sequence of $A_{c2}(D)$ -functions, then $\| f_n - f_m \|_0 \leq (2\pi)^{1/2} \| f_n - f_m \|_s$ ((3) and (7)) entails $f_n \rightarrow f \in A_2(D)$ and further, $\| f(\cdot e^{i\theta}) - f(\cdot e^{i\psi}) \| \leq 2 \| f - f_n \|_s + \| f_n(\cdot e^{i\theta}) - f_n(\cdot e^{i\psi}) \|$ - i.e. $\theta \mapsto f(\cdot e^{i\theta})$ is continuous. $A_{c2}(D)$ is actually a proper subspace of $A_{s2}(D)$, as shall follow from the counter-example four sections hence. Since polynomials belong to $A_{c2}(D)$, $A_{c2}(D)$ as well as $A_{s2}(D)$ are dense linear manifolds of $A_2(D)$. Moreover, the Müntz-Szász Theorem ([2], Band I., Seite 532) ensures that $\mathfrak{M}_\theta = \{f(\cdot e^{i\theta}) : f \in A_{c2}(D)\}$ is dense in $L_2[0, 1]$ for each θ ($- \pi \leq \theta \leq \pi$).

The set of functions $P_n(\cdot) \equiv (2n + 1)^{1/2} (n!)^{-1} [\cdot^n (1 - \cdot)^n]$ ($n \geq 0$) and $(2\pi)^{-1/2} e^{in\cdot}$ ($n \in \mathbb{N}$) are orthonormal bases of the Hilbert spaces $L_2[0, 1]$ and $L_2[- \pi, \pi]$ respectively. By means of them, the following three functions of two and three variables

$$Q_{\mu\nu}(r, r') \equiv P_\mu(r) P_\nu(r') \quad (\mu, \nu \geq 0), \quad R_{\mu n}(r, \theta) \equiv (2\pi)^{-1/2} P_\mu(r) e^{in\theta}$$

$$(\mu \geq 0, n \in \mathbb{N}) \text{ and } S_{\mu\nu n}(r, r', \theta) \equiv (2\pi)^{-1/2} Q_{\mu\nu}(r, r') e^{in\theta} \quad (\mu, \nu \geq 0; n \in \mathbb{N})$$

become orthonormal bases of the Hilbert spaces $L_2(\square), L_2([0, 1] \times [- \pi, \pi])$ and $L_2(\mathcal{R})$ respectively, where $\mathcal{R} \equiv \square \times [- \pi, \pi]$. $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels $K(r, r', \theta)$ have, in terms of the inner product $\langle K | L \rangle \equiv \iiint_{\mathcal{R}} K(r, r', \theta) \overline{L(r, r', \theta)} dr' dr d\theta$,

Fourier-expansions $K(r, r', \theta) = \sum_{\mu, \nu, n} \langle K | S_{\mu\nu n} \rangle S_{\mu\nu n}(r, r', \theta)$ a.e. on \mathcal{R} , with

$$\sum_{\mu, \nu, n} | \langle K | S_{\mu\nu n} \rangle |^2 = \| K(\cdot, \cdot, \cdot) \|_{L_2(\mathcal{R})}^2 \leq 2\pi \| \| K \| \|_s \|^2, \text{ because } (\mathfrak{A}\mathfrak{K}_2)(D)\text{-}$$

kernels also belong to $L_2(\mathcal{R})$. Rearranging this summation results in

$$K(r, r', \theta) = \sum_{n=-\infty}^{\infty} K_n(r, r') (2\pi)^{-1/2} e^{in\theta} \text{ with} \tag{10}$$

$$K_n(r, r') = \sum_{\mu, \nu \geq 0} \langle K | S_{\mu\nu n} \rangle Q_{\mu\nu}(r, r') \text{ and}$$

$$\| K(\cdot, \cdot, \cdot) \|_{L_2(\mathcal{R})}^2 = \sum_{n=-\infty}^{\infty} \| |K_n| \|^2 \text{ (Bessel equality), where } \| | \cdot | \| \equiv \| \cdot \|_{L_2(\square)}.$$

If $K(r, r', \theta)$ is momentarily expressed as $K_{r, r'}(\theta)$, then in terms of convolution ([1], Abschnitte 31. und 32.) with $e^{iN\cdot}$ and the Dirichlet kernels $D_N(\cdot) = (\sin \cdot / 2)^{-1} \sin(N+1/2)(\cdot)$ the N -th term and N -th partial sum of “trigonometric series (10) with $L_2(\square)$ -coefficients” are given, respectively by the formulas

$$\begin{aligned} (e^{iN\cdot} * K_{r, r'})(\theta) &= (2\pi)^{-1} \int_{-\pi}^{\pi} e^{iN(\theta-t)} K_{r, r'}(t) dt, & (11) \\ (D_N * K_{r, r'})(\theta) &= (2\pi)^{-1} \int_{-\pi}^{\pi} D_N(\theta-t) K_{r, r'}(t) dt \end{aligned}$$

and also $\| K(r, r', \cdot) - (D_N * K_{r, r'})(\cdot) \| \rightarrow 0$ a.e. on \square as $N \rightarrow \infty$. Invoking the Lebesgue Dominated Convergence Theorem ($\| D_N * K_{r, r'} \| \leq \| K(r, r', \cdot) \|$ a.e. on \square) leads to $\lim_{N \rightarrow \infty} \| (D_N * K_{r, r'})(\cdot) - K(r, r', \cdot) \|_{L_2(\mathcal{R})} = 0$.

3. The Form of $(\mathfrak{A}\mathfrak{K}_2)(D)$ -Kernels

The ascertainment of the form of a $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel is accomplished by means of the interaction of the Hilbert spaces $L_2[0, 1]$, $L_2(\square)$, $L_2(\mathcal{R})$ and $A_2(D)$. Given arbitrary u, f and $\psi \in L_2[0, 1]$, $A_2(D)$ and $L_\infty[-\pi, \pi]$, respectively and $\psi_m \equiv e^{-im\cdot}\psi$, the function $(u\bar{f}\psi)(r, r', \theta) \equiv u(r)\overline{f(re^{i\theta})}\psi(\theta)$ belongs to $L_2[0, 1] \widehat{\otimes} L_2[0, 1] \widehat{\otimes} L_2[-\pi, \pi] = L_2(\mathcal{R})$ ([14], Abschnitt 3.4) since $\| u\bar{f}\psi - \sum_{m=0}^N \overline{c_m(f)u} \otimes \cdot^m \otimes \psi_m \| \leq \| u \| \| f - \sum_{m=0}^N c_m(f)u \cdot^m \|_0 \| \psi \|_\infty \rightarrow 0$ as $N \rightarrow \infty$. If $\psi = 1_{-n}$, where $1(\theta) \equiv \chi_{[-\pi, \pi]}(\theta)$, in the inner product relation $\langle K | u\bar{f}\psi \rangle = \langle Kf | u \otimes \psi \rangle$, then the a.e. valid equation (10) allows each of these inner products to be expressed as

$$\langle K | u\bar{f}\psi \rangle = \sum_{m=0}^{\infty} c_m(f) \left[\sum_{n=-\infty}^{\infty} \langle K_n | u \otimes \cdot^m \rangle \langle 1_{-n} | \psi_m \rangle \right]$$

$$\text{and } \langle Kf | u \otimes \psi \rangle = \sum_{m=0}^{\infty} c_m(Kf) \langle \cdot^m | u \rangle \langle 1_{-m} | \psi \rangle$$

and further, the integral formula for the m -th Laurent series coefficient $c_m(Kf)$, which is zero for $m < 0$, yields

$$\begin{aligned} &< \sum_{m=0}^{\infty} c_m(f) \int_0^1 K_{n-m-1}(\cdot, r') r'^m dr' |u > \\ &= [\oint_{|z|=s} (Kf)(z) z^{-n-1} dz] < \cdot^n |u > \text{ counterclockwise with } 0 < s < 1. \end{aligned} \quad (12)$$

Herein $f(z)$ is replaced by $z^m(c_n(\cdot^m) = \delta_{mn})$, thereafter equation (12) is multiplied by $\chi_E(s)$ (E a Lebesgue measurable subset of $(0, 1)$ with $\overline{E} \subset (0, 1)$) and integrated in the Lebesgue sense with respect to s on $[0, 1]$. This results in

$$\begin{aligned} &< \int_0^1 K_n(\cdot, r') r'^m dr' |u > \\ &= [m_1(E)]^{-1} \int_E < \int_0^1 K_n(s, r') r'^m (\cdot/s)^{n+m+1} dr' |u > ds \quad (m \geq 0), \end{aligned} \quad (13)$$

provided E has positive Lebesgue measure $m_1(E)$. The inherent reasons behind equation (13) are: equation (10) with its accompanying Bessel equality and the Tonelli-Hobson Theorem.

The term on the left of equation (13) is independent of all admissible subsets E of $(0, 1)$, whereas the one on the right is the average of the integrand over each admissible subsets E of $(0, 1)$. This integrand as a function of s is consequently a.e. equal to the expression on the left. Hence, to every $u \in L_2[0, 1]$ correspond Lebesgue-measurable subsets $S_{nm}(u)$ of $(0, 1)$ satisfying $m_1(S_{nm}(u)) = 1$ and

$$< s^{n+1} \int_0^1 K_n(\cdot, r') (sr')^m dr' |u > = < \int_0^1 \cdot^{n+1} K_n(s, r') (\cdot r')^m dr' |u > \quad (14)$$

for all $s \in S_{nm}(u) (m \geq 1)$. It should be brought out however, that conclusion (14) was achieved by factoring s^{-n-m-1} out of the integrand on the right of equality (13) and transferring it to the term on the left. Further, replacement of the variable of integration r' respectively with r'/s and r'/r on the left and right of equality (14) combined with sesquilinearity results in

$$< s^n K_n(\cdot, \cdot/s) \chi_{[0,s]} |u \otimes \overline{P} > = < \cdot^n K_n(s, \cdot/\cdot) \chi_{[0,\cdot]} |u \otimes \overline{P} > \quad (15)$$

for all polynomials P (over \mathbb{C}), provided $s \in S_n(u) = \bigcap_{m=0}^{\infty} S_{nm}(u)$. $S_n(u)$ is a Lebesgue measurable subset of $(0, 1)$ with $m_1(S_n(u)) = 1$, where

$$(K_n(\cdot, \cdot/s) \chi_{[0,s]})(r, r') \text{ and } (\cdot^n K_n(s, \cdot/\cdot) \chi_{[0,\cdot]})(r, r')$$

stand for $K_n(r, r/s) \chi_{[0,s]}(r')$ and $r^n K_n(s, r'/r) \chi_{[0,r]}(r')$ respectively.

Continuing in similar way, namely choosing $u = P_\mu$ (μ -th Legendre polynomial) and letting $S_n = \bigcap_{\mu=0}^\infty S_n(P_\mu)$, has for the Lebesgue-measurable subsets S_n of $(0, 1)$ the following consequences: $m_1(S_n) = 1$ and

$$\langle s^n K_n(\cdot, \cdot/s) \chi_{[0,s]} | P_\mu \otimes P_\nu \rangle = \langle \cdot^n K_n(s, \cdot/\cdot) \chi_{[0,\cdot]} | P_\mu \otimes P_\nu \rangle \quad (s \in S_n; \mu, \nu \geq 0).$$

Thus for the orthonormal basis $Q_{\mu\nu} = P_\mu \otimes P_\nu (\mu, \nu \geq 0)$ of the Hilbert space $L_2[0, 1] \widehat{\otimes} L_2[0, 1] = L_2(\square)$

$$\langle s^n K_n(\cdot, \cdot/s) \chi_{[0,s]} | Q_{\mu\nu} \rangle = \langle \cdot^n K_n(s, \cdot/\cdot) \chi_{[0,\cdot]} | Q_{\mu\nu} \rangle \quad (s \in S_n) \quad (16)$$

and writing the Bessel equality for the respective $L_2(\square)$ -functions in terms of these Fourier coefficients entails

$$\| \| s^n K_n(\cdot, \cdot/s) \chi_{[0,s]} \| \|^2 = \| \| \cdot^n K_n(s, \cdot/\cdot) \chi_{[0,\cdot]} \| \|^2 \quad (s \in S_n). \quad (17)$$

Substitution for the variable of integration r' respectively sr' and rr' in the integrals expressing the $L_2(\square)$ -norms of relation (17) reduces it to

$$s^{2n+1} \| \| K_n \| \|^2 = \left[\int_0^1 r^{2n+1} dr \right] \| \| K_n(s, \cdot) \| \|^2 \quad (s \in S_n), \quad (18)$$

which with the aid of notation (5) leads to the proof of the following result.

Theorem 1. *To every $(\mathfrak{B}\mathfrak{R}_2)(D)$ -kernel $K(r, r', \theta)$ correspond unique $k_n \in L_2[0, 1]$ ($n \geq 0$) such that*

$$K(r, r', \theta) = \sum_{n=0}^\infty (\cdot^n \otimes k_n)(r, r', \theta) \left(\sum_{n=0}^\infty (2n+2)^{-1} \| \| k_n \| \|^2 \leq \| \| K \| \|_s^2 \right) \quad (19)$$

a.e. in $(r, r') \in \square$ for each θ ($-\pi \leq \theta \leq \pi$).

Proof. Statement (18) for $n < 0$ implies $K_n(r, r') = 0$ on \square , whereas for $n \geq 0$ it guarantees that $\{K_n(s, \cdot) : s \in S_n\}$ is an s -parameter family of $L_2[0, 1]$ -functions, whose norms are uniformly bounded by $(2n+2)^{1/2} \| \| K_n \| \|$. Moreover, out of $m_1(S_n) = 1$ follows that 1 is not an isolated point of $\overline{S_n}$, and thus there exists a unique $L_2[0, 1]$ -function k_n such that $K_n(s, \cdot) \xrightarrow{\omega} (2\pi)^{1/2} \overline{k_n}$ as $s \rightarrow 1^-$ through values $s \in S_n$, where $\xrightarrow{\omega}$ denotes weak convergence in the Hilbert space $L_2[0, 1]$.

The uniqueness of k_n is established by assuming the existence of two strictly increasing sequences s_{lp} of elements from S_n satisfying: $\lim_{p \rightarrow \infty} s_{lp} = 1 (l = 1, 2)$ and $K_n(s_{lp}, \cdot) \xrightarrow{\omega} (2\pi)^{1/2} \overline{k_{ln}}$ in $L_2[0, 1]$ as $p \rightarrow \infty (l = 1, 2)$. After setting $s = s_{lp} (l = 1, 2)$ in equation (16), noticing that both terms therein (16) have

limit $\langle K_n | Q_{\mu\nu} \rangle$ as $s \rightarrow 1^- (s \in S_n)$ and finally letting $p \rightarrow \infty$, it immediately follows that

$$\langle K_n | Q_{\mu\nu} \rangle = (2\pi)^{1/2} \langle \cdot^n \overline{k_{ln}}(\cdot/\cdot) \chi_{[0,\cdot]} | Q_{\mu\nu} \rangle \quad (\mu, \nu \geq 0; l = 1, 2), \quad (20)$$

where $(\cdot^n \overline{k_{ln}}(\cdot/\cdot) \chi_{[0,\cdot]})(r, r') \equiv r^n \overline{k_{ln}}(r/r') \chi_{[0,r]}(r') (l = 1, 2)$. Subtraction of the two expressions ($l = 1, 2$) in relation (20) from each other gives the identities $\langle Q_{\mu\nu} | \cdot^n (k_{2n} - k_{1n})(\cdot/\cdot) \chi_{[0,\cdot]} \rangle = 0 \quad (\mu, \nu \geq 0)$ or equivalently, through the use of $Q_{\mu\nu} = P_\mu \otimes P_\nu$,

$$\int_0^1 r^{n+1} \langle P_\nu(r \cdot) | k_{2n} - k_{1n} \rangle P_\mu(r) dr = 0 \quad (\mu, \nu \geq 0). \quad (21)$$

Completeness of the Legendre polynomials P_n as an orthonormal basis of $L_2[0, 1]$ as well as the Müntz-Szász Theorem ([2], Band I, Seite 532) imply that $\langle P_\nu(r \cdot) | k_{2n} - k_{1n} \rangle (\nu \geq 0)$ are a.e. vanishing $C[0, 1]$ -functions of variable r . One has for $r = 1$ particularly that $\langle P_\nu | k_{2n} - k_{1n} \rangle = 0$ for all $\nu \geq 0$, and consequently $k_{1n} = k_{2n}$.

Finally, the Riesz-Fischer Theorem in terms of the complete orthonormal set $Q_{\mu\nu} (\mu, \nu \geq 0)$ of $L_2(\square)$ and Fourier coefficients (20) (k_{ln} replaced with k_n) yield $K_n(r, r') = r^n \overline{k_n}(r'/r) \chi_{[0,r]}(r')$ in $L_2(\square)$. These results are substituted into equation (10) and the Bessel equality ensuing therefrom, thus completing the proof. \square

This theorem establishes $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels $K(r, r', \theta)$ as a θ -parameter family of Volterra kernels - i. e. $K(r, r', \theta) = 0$ for $0 \leq r < r' \leq 1 \quad (-\pi \leq \theta \leq \pi)$, whence the “ \mathfrak{A} ” in the designation $(\mathfrak{A}\mathfrak{K}_2)(D)$ - and thereby reduces the action (2) of the radially acting linear integral operator K to

$$\begin{aligned} (Kf)(re^{i\theta}) &= \int_0^r K(r, r', \theta) f(r' e^{i\theta}) e^{i\theta} dr' \\ &= \sum_{n=0}^{\infty} (re^{i\theta})^{n+1} \langle f(r \cdot e^{i\theta}) | k_n \rangle (re^{i\theta} \in D, f \in A_2(D)) \end{aligned} \quad (22)$$

with equality on D , instead of the somewhat awkward appendage of “a.e. in r for each $\theta \quad (-\pi \leq \theta \leq \pi)$ ”, as well as

$$\| \| K(\cdot, \cdot, \theta) \| \| = \| K(\cdot, \cdot, \theta) \|_{L_2(\Delta)} \quad (\Delta = \{(r, r') : 0 \leq r' \leq r \leq 1\}). \quad (23)$$

4. Topological Structure of $(\mathfrak{A}\mathfrak{K}_2)(D)$

Through action (22) $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels $K(r, r', \theta)$ define a bounded linear operator K on $A_2(D)$ because of $\|Kf\|_0 \leq \|K\|_s \|f\|_0$ and equation (7). Therefore, the Banach algebra $\mathcal{L}(A_2(D))$ imposes on $(\mathfrak{A}\mathfrak{K}_2)(D)$ the normed algebra structures of

$$\begin{aligned} (\alpha K + \beta L)(r, r', \theta) &= \alpha K(r, r', \theta) + \beta L(r, r', \theta) \quad (\alpha, \beta \in \mathbb{C}), \\ (KL)(r, r', \theta) &= \int_{[r', r]} K(r, r'', \theta) L(r'', r', \theta) e^{i\theta} dr'', \\ \|KL\|_s &\leq \|K\|_s \|L\|_s, \end{aligned} \quad (24)$$

for all $K(r, r'', \theta)$ and $L(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D)$, and note moreover that $[r', r] = \emptyset$ for $r < r'$. From representations $K = \sum_{n=0}^{\infty} \cdot^n \otimes k_n$ and $L = \sum_{n=0}^{\infty} \cdot^n \otimes l_n$ in the sense of Theorem 1, the following representations ensue:

$$\begin{aligned} \alpha K + \beta L &= \sum_{n=0}^{\infty} \cdot^n \otimes [\bar{\alpha}k_n + \bar{\beta}l_n], \quad KL = \sum_{n=0}^{\infty} \cdot^n \otimes [kl]_n, \\ \text{where } [kl]_n(t) &= \sum_{\mu=0}^{n-1} \langle k_\mu \chi_{[t,1]} | \cdot^{n-1-\mu} l_{n-1-\mu}(t/\cdot) \rangle. \end{aligned} \quad (25)$$

Furthermore, since representation (19) has its origins in equation (10) with $L_2(\square)$ -Fourier coefficient $K_n(r, r') = 0$ for $n < 0$, the “ r, r' ” need no longer be suppressed to appear as subscripts as for instance after relation (10), and thus formulas (11) have the handier $(A_{\mathcal{C}^2}(D) \otimes L_2[0, 1])$ -format of

$$\begin{aligned} (\cdot^N \otimes k_N)(r, r', \theta) &= (e^{iN\cdot} * K)(r, r', \theta) \equiv (2\pi)^{-1} \langle K(r, r', \cdot) | e^{-iN(\theta-\cdot)} \rangle, \\ (D_N * K)(r, r', \theta) &\equiv (2\pi)^{-1} \langle K(r, r', \cdot) | D_N(\theta - \cdot) \rangle \\ &= \sum_{n=0}^N (\cdot^n \otimes k_n)(r, r', \theta). \end{aligned} \quad (26)$$

Theorem 2. $(\mathfrak{A}\mathfrak{K}_2)(D)$ endowed with norm $\|\cdot\|_s$ is a Banach algebra.

Proof. Every $\|\cdot\|_s$ -Cauchy sequence $K_n(r, r', \cdot)$ of $(\mathfrak{A}\mathfrak{K}_2)(D)$ is such that $\|(K_{n'} - K_n)(\cdot, \cdot, \theta)\| \rightarrow 0$ uniformly in θ ($-\pi \leq \theta \leq \pi$) as $n, n' \rightarrow \infty$. Therefore, by completeness of $L_2(\Delta)$ there exists a θ -parameter family of Volterra kernels $K(r, r', \theta)$, Lebesgue-measurable on $\Delta \times [-\pi, \pi]$, for which $\|K - K_n\|_s \rightarrow 0$ as $n \rightarrow \infty$. If $f \in A_2(D)$, then $(Kf)(r, \theta)$ defined by equation (22) satisfies

$\| Kf - K_n f \|_0 \leq \| \|K - K_n\|_s \| f \|_0 \rightarrow 0$ as $n \rightarrow \infty$. Hence, one clearly sees that $(Kf)(r, \theta) = (Kf)(re^{i\theta})$ - i.e. $Kf \in A_2(D)$ - and thereby completing the proof. \square

Theorem 1 and Theorem 2 invariably raise the question of the density of $(L.H.) (\{ \cdot^n \circ k_n : k_n \in L_2[0, 1], n \geq 0 \})$ in $(\mathfrak{A}\mathfrak{R}_2)(D)$, where $(L.H.)$ stands for "Linear Hull of (\cdot) ". The answer is negative and the rationale hereto stems from the notion of uniform square integrability ([10], pp. 133-134). In particular, the θ -parameter family of $L_2(\Delta)$ -functions $K_\theta(r, r') (\theta \in \Theta)$ is said to be uniformly square integrable on Δ , if the θ -parameter family of Borel-measures μ_θ on Δ with $\mu_\theta(E) \equiv \int_E |K_\theta(r, r')|^2 dr' dr$ is uniformly (in terms of $\theta \in \Theta$) absolutely continuous with respect to Lebesgue-measure m_2 of Δ ([10], Chapter 6). To make the application of this concept to $(\mathfrak{A}\mathfrak{R}_2)(D)$ practicable, the increasing sequence of triangles $\Delta_n \equiv \{(r, r') : 0 \leq r' \leq 1 - n^{-1}\} (n \geq 1)$, whose union is $\Delta \setminus (\{1\} \times [0, 1])$, is introduced as well as the constants

$$C_{nN} \equiv (1 - n^{-1})^{N+2} [1 - (1 - n^{-1})^2]^{-1/2} \quad \text{and}$$

$$\gamma_N(K) \equiv \left[\sum_{\nu=N+1}^{\infty} (2\nu + 2)^{-1} \| k_\nu \|^2 \right]^{1/2} \quad (n \geq 1, N \geq 0), \tag{27}$$

which originate in the approximation of $K(r, r', \theta)$ in terms of expression (19) by means of the N -th partial sum (4) in the spaces $L_2(\Delta_n)$. Clearly, $\lim_{N \rightarrow \infty} C_{nN} = \lim_{N \rightarrow \infty} \gamma_N(K) = 0$ and thereby lays the groundwork for the proof of the following result.

Theorem 3. $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{R}_2)(D)$ is uniformly square integrable with respect to θ , if and only if $\lim_{n \rightarrow \infty} \| K(\cdot, \cdot, \theta) \|_{L_2(\Delta \setminus \Delta_n)} = 0$ uniformly in θ ($-\pi \leq \theta \leq \pi$).

Proof. The necessity is self-evident and for sufficiency, let E be any Lebesgue-measurable subset of Δ . $E \subset (E \cap \Delta_n) \cup (\Delta \setminus \Delta_n)$ and therefore the $L_2(E)$ -norm of $K(\cdot, \cdot, \theta)$ does not exceed the sum of the $L_2(E \cap \Delta_n)$ - and $L_2(\Delta \setminus \Delta_n)$ -norms of the same. Replacing further the $L_2(E \cap \Delta_n)$ -norm of $K(\cdot, \cdot, \theta)$ by the sums of the $L_2(\Delta_n)$ -norm of $(K - D_N * K)(\cdot, \cdot, \theta)$ and $L_2(E)$ -norms of $r^\nu k_\nu(r'/r)$ ($0 \leq \nu \leq N$) results in

$$\| K(\cdot, \cdot, \theta) \|_{L_2(E)} \leq \| (K - D_N * K)(\cdot, \cdot, \theta) \|_{L_2(\Delta_n)}$$

$$+ \sum_{\nu=0}^N \| \cdot^\nu k_\nu(\cdot/\cdot) \|_{L_2(E)} + \| K(\cdot, \cdot, \theta) \|_{L_2(\Delta \setminus \Delta_n)} .$$

This can be made less than ϵ independent of θ by choosing n sufficiently large so that the third term is less than $3^{-1}\epsilon$ (independent of θ), thereafter selecting a N such that $C_{nN}\gamma_N(K) \leq 3^{-1}\epsilon$ and noting that this $C_{nN}\gamma_N(K)$ is an upper bound of the first expression. The summation of the $L_2(E)$ -norms of $r^\nu k_\nu(r'/r)$ ($0 \leq \nu \leq N$) is less than $3^{-1}\epsilon$ if E is chosen such that $m_2(E) \leq \delta(\epsilon)$. Such $\delta(\epsilon)$ independent of θ exists, because the Lebesgue integrals of $|r^\nu k_\nu(r'/r)|^2$ over any Lebesgue-measurable subset $E \subset \Delta$ determine $N+1$ absolutely continuous Borel-measures on Δ , whereby the proof is completed. \square

With the aid of Theorem 3 the uniform square integrability of $(\mathfrak{Y}\mathfrak{K}_2)(D)$ -kernels can be reformulated without the cumbersome “uniform absolute continuity of a θ -parameter family of Borel measures μ_θ with respect to m_2 ”.

Theorem 4. $K(r, r', \theta) \in (\mathfrak{Y}\mathfrak{K}_2)(D)$ is uniformly square integrable with respect to θ , if and only if the transformation $(\theta \mapsto K(\cdot, \cdot, \theta)) \in C([-\pi, \pi], L_2(\Delta))$.

Proof. For the necessity one observes that $\|K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta_0)\|$ does not exceed the sum of the $L_2(\Delta_n)$ -norm of $[K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta_0)]$ and the $L_2(\Delta \setminus \Delta_n)$ -norms of $K(\cdot, \cdot, \theta)$ and $K(\cdot, \cdot, \theta_0)$ respectively. Utilizing the N -th partial sum (4) to find a further upward estimate of the $L_2(\Delta_n)$ -norm of the function of two variables $[K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta_0)]$ gives

$$\begin{aligned} \|K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta_0)\| &\leq \| (K - D_N * K)(\cdot, \cdot, \theta) \|_{L_2(\Delta_n)} \\ &+ \sum_{\nu=0}^N |e^{i\nu\theta} - e^{i\nu\theta_0}| \| \cdot^\nu k_\nu(\cdot/\cdot) \|_{L_2(\Delta)} + \| (K - D_N * K)(\cdot, \cdot, \theta_0) \|_{L_2(\Delta_n)} \\ &\quad \times \| K(\cdot, \cdot, \theta) \|_{L_2(\Delta \setminus \Delta_n)} + \| K(\cdot, \cdot, \theta_0) \|_{L_2(\Delta \setminus \Delta_n)}, \end{aligned}$$

where n is picked so large that the last two terms are each less than $5^{-1}\epsilon$ independent of θ . Thereafter, one chooses N so that $C_{nN}\gamma_N(K) < 5^{-1}\epsilon$ and notices that the first and third expressions are both bounded by $C_{nN}\gamma_N(K)$. The uniform continuity of the N functions $e^{i\nu\cdot}$ ($0 < \nu \leq N$) provides a $\delta(\epsilon)$ (independent of θ) with the property: $|\theta - \theta_0| < \delta(\epsilon)$ implies the summation expression is less than $5^{-1}\epsilon$. Hence, $\theta \mapsto K(\cdot, \cdot, \theta)$ is continuous.

For the sufficiency: the continuity of the map $[-\pi, \pi] \rightarrow L_2(\Delta)$ combined with the fact that $\|K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta')\|$ exceeds the $L_2(\Delta \setminus \Delta_n)$ -norms of $[K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta')]$ ($n \geq 1$) entails that the $L_2(\Delta \setminus \Delta_n)$ -norms of $K(\cdot, \cdot, \theta)$ define a decreasing sequence of $C[-\pi, \pi]$ -functions with point-wise limit 0. By Dini's Theorem, this convergence is uniform and thus the proof is completed.

□

The theorem just proved characterizes the linear manifold of uniformly square integrable $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels as

$$(\mathfrak{A}\mathfrak{K}_2)_c(D) = \{K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D) : (\theta \mapsto K(\cdot, \cdot, \theta)) \in C([- \pi, \pi], L_2(\Delta))\},$$

which leads to the following theorem.

Theorem 5. $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ is a closed subspace of $(\mathfrak{A}\mathfrak{K}_2)(D)$.

Proof. Let $K_n(r, r', \theta)$ be a $\|\cdot\|_s$ -Cauchy-sequence of $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ -kernels with $\|\cdot\|_s$ -limit $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D)$. The continuity of $\theta \rightarrow K(r, r', \theta)$ is an immediate consequence of $\|K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta')\| \leq 2\|K - K_n\|_s + \|K_n(\cdot, \cdot, \theta) - K_n(\cdot, \cdot, \theta')\|$ and thereby completes the proof. □

Moreover, since

$$\|K(\cdot, \cdot, \theta)\|^2 = \|K(\cdot, \cdot, \theta)\|_{L_2(\Delta_n)}^2 + \|K(\cdot, \cdot, \theta)\|_{L_2(\Delta \setminus \Delta_n)}^2$$

and the $L_2(\Delta_n)$ -norm of $K(\cdot, \cdot, \theta)$ is always continuous, the continuity of the expression $\|K(\cdot, \cdot, \theta)\|$ leads to the conclusion that $(\mathfrak{A}\mathfrak{K}_2)_c(D) = \{K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D) : (\theta \mapsto \|K(\cdot, \cdot, \theta)\|) \in C([- \pi, \pi], [0, \infty))\}$. The $\|\cdot\|_s$ -approximation of $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ -kernels by finite sums of kernels $(\cdot^\nu \circ k_\nu)(r, r', \theta)$ ($\nu \geq 0$) requires the introduction of the t -constriction kernels

$$K_t(r, r', \theta) \equiv K(tr, tr', \theta) = \sum_{n=0}^\infty t^n (\cdot^n \circ k_n)(r, r', \theta) \quad (0 \leq t < 1) \quad (28)$$

of $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D)$. They belong to $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ ($0 \leq t < 1$) and lead to the following result.

Theorem 6. $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$ if and only if $\lim_{t \rightarrow 1^-} \|K - K_t\|_s = 0$.

Proof. Theorem 5 justifies the sufficiency. For the necessity, one notes first that $m_2(tE) = t^2 m_2(E)$ for every Lebesgue-measurable subset E of Δ and second that

$$\|(K - K_t)(\cdot, \cdot, \theta)\| \leq \| (K - K_t)(\cdot, \cdot, \theta) \|_{L_2(\Delta_n)} + \| K(\cdot, \cdot, \theta) \|_{L_2(\Delta \setminus \Delta_n)} + t^{-1} \| K(\cdot, \cdot, \theta) \|_{L_2(t(\Delta \setminus \Delta_n))}. \quad (29)$$

Because $m_2(t(\Delta \setminus \Delta_n)) \leq m_2(\Delta \setminus \Delta_n)$ ($0 \leq t \leq 1$) and $K(r, r', \theta)$ is uniformly square integrable, the last expression of equality (29) does not exceed $4^{-1}\epsilon$ provided n is suitably large and $t_\epsilon \leq t \leq 1$ (for some $t_\epsilon < 1$). By writing

$(K - K_t)(r, r', \theta)$ as the summation of $(A_{c2}(D) \otimes L_2[0, 1])$ -kernels, namely

$$(K - K_t)(r, r', \theta) = \sum_{\nu=0}^{\infty} (1 - t^\nu) (\cdot^n \circ k_\nu)(r, r', \theta) \quad (\nu \geq 0),$$

each of whose $L_2(\Delta_n)$ -norm is less than $(1 - t^\nu)(2\nu + 2)^{-1/2}(1 - 1/n)^\nu \|k_\nu\|$, one obtains a majorization of the $L_2(\Delta_n)$ -norm of $(K - K_t)(r, r', \theta)$ by the summation of $(1 - t^\nu)(2\nu + 2)^{-1/2}(1 - 1/n)^\nu \|k_\nu\|$ ($\nu \geq 0$). This majorant has a further upward estimate $[\sum_{\nu=0}^{\infty} (1 - t^\nu)^2(1 - 1/n)^{2\nu}]^{1/2} \gamma_0(K)$ (Cauchy-Schwarz Inequality), which applied to inequality (29) results in

$$\begin{aligned} \|(K - K_t)(r, r', \theta)\| \leq & [(1 - t^N)n + C_{nN}] \gamma_0(K) \\ & + 2^{-1} \epsilon \quad (-\pi \leq \theta \leq \pi) \end{aligned} \quad (30)$$

with n previously specified. Picking a N in relation (30) such that $C_{nN} \gamma_0(K) < 4^{-1} \epsilon$ and subsequently a $T_\epsilon < 1$ satisfying $(1 - T_\epsilon^N)n \gamma_0(K) < 4^{-1} \epsilon$ demonstrates that $\|K - K_t\|_s < \epsilon$ ($T_\epsilon \leq t \leq 1$) and thereby completes the proof. \square

An immediate result of Theorem 6 is the $\|\cdot\|_s$ -approximation by the $(A_{c2}(D) \otimes L_2[0, 1])$ -kernels $(\cdot^n \circ k_n)(r, r', \theta)$ of $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$. To this end one invokes $\|K - D_N * K\|_s \leq \|K - K_t\|_s + \|(K - D_N * K)_t\|_s$, appeals to Theorem 6 for a $t < 1$ such that $\|K - K_t\|_s < 2^{-1} \epsilon$ and utilizes representation (28) of $(K - D_N * K)_t(r, r', \theta)$ to estimate $\|(K - D_N * K)_t\|_s$ from above by the sum of $t^\nu(2\nu + 2)^{-1/2} \|k_\nu\|$ ($\nu \geq N + 1$). $t^{N+1}(1 - t^2)^{-1/2} \gamma_N(K)$ is a majorant of this sum, which is less than $2^{-1} \epsilon$ provided N is suitably large. Formulas (4) for such t and N imply $\|K - (D_N * K)_t\|_s \leq \epsilon$ - i.e.

Theorem 7. $(L.H.)(\{(\cdot^n \circ k_n) : k_n \in L_2[0, 1], n \geq 0\})$ has the property of $[(L.H.)(\{(\cdot^n \circ k_n) : k_n \in L_2[0, 1], n \geq 0\})]^- = A_{c2}(D) \overline{\otimes} L_2[0, 1] = (\mathfrak{A}\mathfrak{K}_2)_c(D)$, where $\overline{\otimes}$ denotes the closure in the $\|\cdot\|_s$ -sense.

The action (22) by $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels from the left on $A_2(D)$ can be extended to $L_2[0, 1]$ by replacing first $f(r'e^{i\theta})$ with $(re^{i\theta})^{-1}u(r'/r)$ and afterwards the variable of integration r' with rr' , whence the transformation

$$\begin{aligned} \int_0^1 K(r, rr', \theta) u(r') dr' &= \langle K(r, r \cdot, \theta) | \bar{u} \rangle \\ &= \sum_{n=0}^{\infty} \langle u | k_n \rangle (re^{i\theta})^n (re^{i\theta} \in D) \end{aligned} \quad (31)$$

with operator norm (as element of $\mathcal{L}(L_2[0, 2], A_{s2}(D))$) bounded by $\gamma \|K\|_s$ (9). If on the one hand the kernel $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$, then the inner product expression $\langle K(r, r', \theta) | \bar{u} \rangle$ defines an $A_{c2}(D)$ -function of variable $re^{i\theta}$, because the $L_2[0, 1]$ -norm of $\sqrt{r} \langle K(r, r', \theta) - K(r, r', \theta') | \bar{u} \rangle$ is dominated by $\|K(\cdot, \cdot, \theta) - K(\cdot, \cdot, \theta')\| \|u\|$. Given any maximal orthonormal set Q_ν ($\nu \geq 0$) of $L_2[0, 1]$, the expressions $g_\nu(re^{i\theta}) \equiv \langle K(r, r', \theta) | Q_\nu \rangle$ and $(g_\nu \circ Q_\nu)(r, r', \theta)$ belong respectively to $A_{c2}(D)$ and $(\mathfrak{A}\mathfrak{K}_2)_c(D)$. The Bessel Inequality for $L_2[0, 1]$ establishes further that $\| (K - \sum_{\nu=0}^N g_\nu \circ Q_\nu)(r, r', \theta) \|^2$ is a decreasing sequence of Lebesgue-measurable functions of variable r , bounded above by $\|K(r, r', \theta)\|^2$, converging to 0 a.e. in r as $N \rightarrow \infty$. As a result of Dini's Theorem,

$$\| (K - \sum_{\nu=0}^N g_\nu \circ Q_\nu)(\cdot, \cdot, \theta) \| = \left[\int_0^1 r \| (K - \sum_{\nu=0}^N g_\nu \circ Q_\nu)(r, r', \theta) \|^2 dr \right]^{1/2}$$

converges uniformly to 0 in θ as $N \rightarrow \infty$, namely $\lim_{N \rightarrow \infty} \|K - \sum_{\nu=0}^N g_\nu \circ Q_\nu\|_s = 0$.

On the other hand, for the approximation of $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D)$ by means of $(A_{c2}(D) \circ L_2[0, 1])$ -kernels $(g_\nu \circ Q_\nu)(r, r', \theta)$, the best that can be said is that

$$\| (K - \sum_{\nu=0}^N g_\nu \circ Q_\nu)(\cdot, \cdot, \theta) \|_{L_2(\Delta_n)} \rightarrow 0 \text{ uniformly in } \theta$$

as $N \rightarrow \infty$ for each Δ_n

and thus we obtain the following result.

Theorem 8. *If Q_ν ($\nu \geq 0$) is an orthonormal basis of $L_2[0, 1]$ and $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D)$, then for the $A_{c2}(D)$ -functions*

$$g_\nu(re^{i\theta})$$

$$\equiv \langle K(r, r', \theta) | Q_\nu \rangle \quad (\nu \geq 0) \quad \lim_{N \rightarrow \infty} \| (K - \sum_{\nu=0}^N g_\nu \circ Q_\nu)(\cdot, \cdot, \theta) \|_{L_2(E)} = 0$$

uniformly in θ ($-\pi \leq \theta \leq \pi$) for all Lebesgue-measurable sets E satisfying $\bar{E} \subset \Delta \setminus (\{1\} \times [0, 1])$. E may also be Δ if $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$.

5. Conditions for Uniform Square Integrability

The kernel $K(r, r', \theta) \in (\mathfrak{Y}\mathfrak{K}_2)_c(D)$ if and only if $((t, \theta) \mapsto K_t(r, r', \theta)) \in C([0, 1] \times [-\pi, \pi], L_2(\Delta))$ (28). If this is the case, then $\|K - K_t\|_s \rightarrow 0$ as $t \rightarrow 1^-$ or equivalently, the validity of the approximations in Theorem 6 and Theorem 7, which may not be so easy to establish directly. Alternately, the results of G.H. Hardy, J.E. Littlewood and A. Zygmund ([3], pp.74-78), as to when the boundary values of $H(D)$ -functions belong to Λ_α and Λ_* in terms of order conditions on the first and second derivatives, provide handy criteria for deciding when $K(r, r', \theta) \in (\mathfrak{Y}\mathfrak{K}_2)_c(D)$. Accordingly, the Banach space Λ_α of Lipschitz-continuous functions U of order α on ∂D is normed by $\|\cdot\|_\alpha \equiv \|\cdot\|_\infty + h_\alpha(\cdot)$ with semi-norm $h_\alpha(U) \equiv \sup_{t \neq s} |U(e^{is}) - U(e^{it})| |t - s|^{-\alpha}$, whereas Λ_* is the Banach space all $U \in C(\partial D)$, satisfying $h_*(U) \equiv \sup_{0 < \epsilon < \pi, |z|=1} |U(ze^{i\epsilon}) - 2U(z) + U(z^{-i\epsilon})| < \infty$ with norm $\|\cdot\|_* \equiv \|\cdot\|_\infty + h_*(\cdot)$. One now defines for every $K(r, r', \theta) \in (\mathfrak{Y}\mathfrak{K}_2)_c(D)$ with representation (19) the λ -parameter family of $(\mathfrak{Y}\mathfrak{K}_2)_c(D)$ -kernels ($\lambda > 0$)

$$K_*^\lambda(r, r', \theta) \equiv [\Gamma(\lambda)]^{-1} \int_0^1 (1-t)^{\lambda-1} K_t(r, r', \theta) dt$$

$$= \sum_{n=0}^\infty n! [\Gamma(n + \lambda + 1)]^{-1} (\cdot^n \circ k_n)(r, r', \theta). \quad (32)$$

That these kernels indeed belong to $(\mathfrak{Y}\mathfrak{K}_2)_c(D)$ is an immediate consequence of $\|K_*^\lambda(\cdot, \cdot, \theta) - K_*^\lambda(\cdot, \cdot, \theta')\| \leq [\Gamma(\lambda)]^{-1} \int_0^{1-\eta} (1-t)^{\lambda-1} \|K_t(\cdot, \cdot, \theta) - K_t(\cdot, \cdot, \theta')\| dt + 2\|K\|_s [\Gamma(\lambda)]^{-1} \int_{1-\eta}^1 t^{-1} (1-t)^{\lambda-1} dt$ ($0 < \eta < 1$), Minkowski integral inequality and $\|K_t(\cdot, \cdot, \theta)\| \leq t^{-1} \|K(\cdot, \cdot, \theta)\|_{L_2(t\Delta)}$. Herein the second expression tends toward 0 as $\eta \rightarrow 0^+$ and $((t, \theta) \mapsto K_t(r, r', \theta)) \in C([0, 1 - \eta] \times [-\pi, \pi], L_2(\Delta))$. Moreover, equation (32) for $K_*^\lambda(r, r', \theta)$ and the norm-equality of statement (19) guarantee that the associated transformations

$$(F_K^\lambda u)(e^{i\theta}) \equiv \int_0^1 K_*^\lambda(1, r', \theta) u(r') e^{i\theta} dr' = \langle K_*^\lambda(1, \cdot, \theta) | \bar{u} \rangle e^{i\theta} \quad (33)$$

define linear maps $F_K^\lambda : L_2[0, 1] \mapsto H_2(\partial D)$ (Hilbert space of boundary values of $H_2(D)$ -functions for all $\lambda \geq 2^{-1}$). For the case $\lambda > 2^{-1}$ more can be said, namely $F_K^\lambda : L_2[0, 1] \mapsto C(\partial D)$ as becomes apparent from

$$\begin{aligned} & |e^{-i\theta}(F_K^\lambda u)(e^{i\theta}) - e^{-i\theta'}(F_K^\lambda u)(e^{i\theta'})| \\ & \leq [\Gamma(\lambda)]^{-1} \|u\| \int_0^{1-\eta} \| |K(t, t, \theta) - K(t, t, \theta')| \| (1-t)^{\lambda-1} dt \\ & + 2[\Gamma(\lambda)]^{-1} \|u\| \| |K| \|_s \left[\int_{1-\eta}^1 t^{-1}(1-t)^{2\lambda-2} dt \right]^{1/2} \quad (0 < \eta < 1) \end{aligned}$$

(Cauchy-Schwarz inequality), wherein the second term has limit 0 as $\eta \rightarrow 0^+$ and $((r, \theta) \mapsto K(r, r \cdot, \theta)) \in C([0, 1-\eta] \times [-\pi, \pi], L_2[0, 1])$ is uniformly continuous (norm-inequality of statement (19)). Among the associated transformations, the case $\lambda = 1$ is of special significance, because $(F_K^1 u)'(e^{i\theta}) = \langle K(r, r \cdot, \theta) | \bar{u} \rangle$ ((31)) and therefore, the results of G.H. Hardy, J.E. Littlewood and A. Zygmund (see [3], pp. 74-78) are applicable; in particular we shall prove the following theorem.

Theorem 9. $F_K^1 \in \mathcal{L}(L_2[0, 1], \Lambda_\alpha)$ if and only if

$$\|K(r, \cdot, \theta)\| = O((1-r)^{\alpha-1}) \text{ uniformly in } \theta \text{ } (-\pi \leq \theta < \pi) \text{ as } r \rightarrow 1^-.$$

Proof. The proof is that given by P.L. Duren ([3], pp. 74-75) of the Hardy-Littlewood Theorem with $f(re^{i\theta}) = (F_K^1 u)(re^{i\theta})$ and noting that its derivative $f'(re^{i\theta}) = \langle K(r, r \cdot, \theta) | \bar{u} \rangle$. Utilizing $A = h_\alpha(F_K^1 u) \leq \|F_K^1\| \|u\|$ and $A_\alpha \equiv \sup_{0 \leq r < 1} (1-r)^{\alpha-1} ([1+r^2-2r \cos \cdot]^{-1} * |\cdot|^\alpha)(0) < \infty$ yields $|f'(re^{i\theta})| \leq A_\alpha \|F_K^1\| (1-r)^{\alpha-1} \|u\|$, which in turn entails that $r^{-1/2} \|K(r, \cdot, \theta)\| \leq A_\alpha \|F_K^1\| (1-r)^{\alpha-1}$.

For the sufficiency, one assumes $\|K(r, \cdot, \theta)\| \leq R(1-r)^{\alpha-1} (0 \leq r < 1)$ for some R independent of θ . After writing $(F_K^1 u)(e^{i\theta})$ as a double integral over \square ((32) and (33)), the estimate $\|F_K^1 u\|_\infty \leq \alpha^{-1} R \|u\|$ follows. Further, the path-integral used by P.L. Duren ([3], p. 75) with $|f'(re^{i\theta})| \leq R \|u\| (1-r)^{\alpha-1}$ leads to $h_\alpha(F_K^1 u) \leq (1+2\alpha^{-1})R \|u\|$, specifically $\|F_K^1\| \leq (1+3\alpha^{-1})R$, and thereby completes the proof. \square

Corollary 10. If $F_K^1 \in \mathcal{L}(L_2[0, 1], \Lambda_\alpha)$ for some $\alpha > 1/2$, then $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$.

Proof. $\|K(r, \cdot, \theta)\| \leq R(1-r)^{\alpha-1} (0 \leq r < 1)$, for an R independent of θ ,

implies

$$\| K(\cdot, \cdot, \theta) \|_{L_2(\Delta \setminus \Delta_n)} = \left[\int_{1-1/n}^1 \| K(r, \cdot, \theta) \|^2 dr \right]^{1/2} \leq R(2\alpha - 1)^{-1/2} n^{1/2-\alpha},$$

thereby completing the proof. □

Prior to formulating the analog of Zygmund’s Theorem in $(\mathfrak{B}\mathfrak{K}_2)(D)$, the derivative with respect to the dot “.” of representation (19) of $K(r, r', \theta)$, namely $(\mathcal{D}K)(r, r', \theta) \equiv \sum_{n=0}^{\infty} n \cdot n^{-1} \circ k_n(r, r', \theta)$, must be introduced. $(\mathcal{D}K)(r, r', \theta)$ does not necessarily belong to $(\mathfrak{B}\mathfrak{K}_2)(D)$, nonetheless it is indispensable for

Theorem 11. $F_K^1 \in \mathcal{L}(L_2[0, 1], \Lambda_*)$ if and only if

$$\| (\mathcal{D}K)(r, \cdot, \theta) \| = O((1 - r)^{-1}) \text{ uniformly in } \theta \text{ } (-\pi \leq \theta \leq \pi) \text{ as } r \rightarrow 1^-.$$

Proof. The proof follows the verification of the Zygmund Theorem by P.L. Duren ([3], pp. 76-78) with the f and f' as in Theorem 9 and especially $f''(re^{i\theta}) = \langle (\mathcal{D}K)(r, r \cdot, \theta) | \bar{u} \rangle$. Although not explicitly stated by P.L. Duren, he avails himself of the estimates

$$|f_{\theta}(re^{i\theta})| \leq 2\pi^{-1}(1 - r)^{-1} \| f(e^{i \cdot}) \|_{\infty}, \quad |f_{\theta\theta}(re^{i\theta})| \leq \pi^{-1}(1 - r)^{-1} h_*(f(e^{i \cdot})),$$

which under $f''(re^{i\theta}) = (re^{i\theta})^{-2}[if_{\theta}(re^{i\theta}) - f_{\theta\theta}(re^{i\theta})]$ combines to $|f''(re^{i\theta})| \leq 2\pi^{-1}(2 - \sqrt{3})^{-2}(1 - r)^{-1} \| f(e^{i \cdot}) \|_*$ for $2 - \sqrt{3} < r < 1$. $f(e^{i\theta}) = (F_K^1 u)(e^{i\theta})$ implies $\| f(e^{i \cdot}) \|_* \leq \| F_K^1 \| \| u \|$ and thus

$$\| (\mathcal{D}K)(r, r \cdot, \theta) \| \leq 2\pi^{-1}(2 - \sqrt{3})^{-2} \| F_K^1 \| (1 - r)^{-1} \quad (2 - \sqrt{3} < r < 1).$$

If $F_{\cdot 0 \circ k_0}^1$ stands for F_K^1 , where $K = \cdot 0 \circ k_0$, then in representation (19) $(\mathcal{D} \cdot 0 \circ k_0)(r, r', \theta) = 0$ and $F_{\cdot 0 \circ k_0}^1 \in \mathcal{L}(L_2[0, 1], \Lambda_*)$ on account of $\| F_{\cdot 0 \circ k_0}^1 \| \leq 1 + \pi$, which readily follows from: $(F_{\cdot 0 \circ k_0}^1 u)(re^{i\theta}) = \langle u | k_0 \rangle e^{i\theta}$ (33), $\| F_{\cdot 0 \circ k_0}^1 u \|_{\infty} = | \langle u | k_0 \rangle |$ and $h_*(F_{\cdot 0 \circ k_0}^1) \leq \pi | \langle u | k_0 \rangle |$. Without loss of generality therefore, $k_0 = 0$ in equation (19) as well as $\| (\mathcal{D}K)(r, r \cdot, \theta) \| \leq R(1 - r)^{-1}$ (R independent of θ) may be assumed, which has the following two consequences for the sufficiency:

$$|f''(re^{i\theta})| \leq R(1 - r)^{-1} \| u \|, \quad |f'(re^{i\theta})| \leq -R \| u \| \log(1 - r). \quad (34)$$

Since $f'(re^{i\theta}) = \langle K(r, r \cdot, \theta) | \bar{u} \rangle$, the second inequality of (34) implies that $\| |K(r, r \cdot, \theta)| \| \leq -R \log(1 - r)$ and thus $\| F_K^1 u \|_{\infty} \leq R \| u \|$, after writing

$(F_K^1 u)(e^{i\theta})$ as a double integral over \square (32), (33) and utilizing $\int_0^1 \log(1-r) dr = -1$.

Underneath the rationale of P.L. Duren ([3], pp. 77-78) is the estimate of the semi-norm value $h_*(f(e^i))$ by means of

$$f(e^{i(\theta+h)}) - 2f(e^{i\theta}) + f(e^{i(\theta-h)}) = \Phi(\rho, \theta, h) - 2\rho e^{i\theta} \int_0^h f'(\rho e^{i(\theta+t)}) \sin t dt - \rho e^2 e^{i2\theta} \int_0^h e^{-it} \int_{-t}^t f''(\rho e^{i(\theta+\tau)}) e^{i\tau} d\tau dt \quad (h > 0), \quad (35)$$

where

$$\begin{aligned} \Phi(\rho, \theta, h) &= (1 - \rho)e^{i\theta} [(e^{ih} - 1)f'(\rho e^{i(\theta+h)}) - (e^{-ih} - 1)f'(\rho e^{i\theta})] \\ &\quad + i\rho(1 - \rho)e^{i2\theta} \int_0^h [f''(\rho e^{i(\theta+t)})e^{it} - e^{-i2h} f''(\rho e^{i(\theta-t)})e^{-it}] dt \\ &\quad + e^{i2\theta} \int_{\rho}^1 (1-r)[e^{i2h} f''(re^{i(\theta+h)}) - 2f''(re^{i\theta}) + e^{-i2h} f''(re^{i(\theta-h)})] dr. \end{aligned}$$

The majorization of $|\Phi(\rho, \theta, h)|$ via inequalities (34) for $\rho = 1 - h$ yields a constant C_1 independent of (h, θ, u) such that $|\Phi(1 - h, \theta, h)| \leq C_1 R \|u\| h$. Proceeding in like manner ($\rho = 1 - h$), the integrals of relation (35) have moduli bounded by $-R \|u\| h^2 \log h$ and $R \|u\| h$ respectively. Thus $C_2 \equiv \sup_{0 < h \leq 1} -h \log h$ leads to $h_*(F_K^1 u) \leq (C_1 + 2C_2 + 1)R \|u\|$, that is $\|F_K^1\| \leq (C_1 + 2C_2 + 1)R$, and thereby completes the proof. \square

Corollary 12. *If $F_K^1 \in \mathcal{L}(L_2[0, 1], \Lambda_*)$, then $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$.*

Proof. The second inequality of statement (34) entails

$$\begin{aligned} \|K(\cdot, \cdot, \theta)\|_{L_2(\Delta \setminus \Delta_n)} &\leq R \left[\int_{1-1/n}^1 (\log(1-r))^2 dr \right]^{1/2} \\ &= Rn^{-1/2} [(\log n)^2 + 2 \log n + 2]^{1/2} \end{aligned}$$

and thereby completes the proof. \square

6. Counterexample

The structured behavior of $H(D)$ -functions w in a deleted neighborhood of a pole lying on ∂D entails $\|w\|_s = \infty$ and thus $(w \circ k)(r, r', \theta)$ cannot be a candidate for a $K(r, r', \theta) \in (\mathfrak{Y}\mathfrak{K}_2)(D) \setminus (\mathfrak{Y}\mathfrak{K}_2)_c(D)$. However, the haphazardness of a holomorphic function in the vicinity of an isolated essential singularity (Cassorati-Weierstraß Theorem) makes $w(z) \equiv \exp((1 - z)^{-1})(1 - z)^{-1}$ a suitable choice, whence the kernel

$$(w \circ k)(r, r', \theta) \equiv \exp((1 - re^{i\theta})^{-1})(1 - re^{i\theta})^{-1} \bar{k}(r'/r) \chi_{[0,r]}(r'). \tag{36}$$

It possesses the obvious properties of $((w \circ k)f)(z) = zw(z) < f(z) | k > \in H(D)$ for all $f \in A_2(D)$, $\|w \circ k\|_s = \|k\| \sup_{-\pi \leq \theta \leq \pi} \|\cdot^{1/2} w(\cdot e^{i\theta})\|$ and $\|w(\cdot e^{i\theta})\|$ is

continuous on $[-\pi, \pi]$ with the exception of $\theta = 0$, at which $\|w(\cdot e^{i0})\| = 2^{-1/2}e^{-1}$. Hence $(w \circ k)(r, r', \theta) \in (\mathfrak{Y}\mathfrak{K}_2)(D)$ hinges on the following theorem.

Theorem 13. $\limsup_{\theta \rightarrow 0^+} \|w(\cdot e^{i\theta})\| \leq [1 + (6e^2)^{-1} + (2e)^{-1}]^{1/2}$.

Proof. The substitution of $r = t \sin \theta + \cos \theta$ and $x = \text{ctg } \theta$ into

$$\|w(\cdot e^{i\theta})\|^2 = \int_0^1 \exp(2(r \cos \theta - 1)[1 + r^2 - 2r \cos \theta]^{-1}) [1 + r^2 - 2r \cos \theta]^{-1} dr,$$

under which in this integral the limit $\theta \rightarrow 0^+$ changes to $x \rightarrow \infty$, results in

$$\begin{aligned} \|w(\cdot e^{i\theta})\|^2 &= \sqrt{x^2 + 1} \left(\int_0^1 + \int_1^2 + \int_2^x \right) \exp(-2(xt + 1)[1 + t^2]^{-1}) [1 + t^2]^{-1} dt \\ &\quad + \sqrt{x^2 + 1} \int_0^{\sqrt{x^2 + 1} - x} \exp(2(xt - 1)[1 + t^2]^{-1}) [1 + t^2]^{-1} dt \\ &= (I_1 + I_2 + I_3 + I_4)(x). \tag{37} \end{aligned}$$

The function $-2t[1 + t^2]^{-1}$ decreases strictly from 0 to -1 on $[0, 1]$ and increases strictly from -1 to 0 on $[1, \infty]$. If $0 \leq t \leq 1$, then $-2xt[1 + t^2]^{-1} \leq -tx$ ($x \geq 0$) implies $I_1(x) \leq \sqrt{x^2 + 1} \int_0^1 e^{-xt} dt$ - i.e. $\limsup_{x \rightarrow \infty} I_1(x) \leq 1$. Given $1 \leq t \leq 2$, $-2xt[1 + t^2]^{-1} \leq 0, 8x$ ($x \geq 0$) leads to $I_2(x) \leq (2e^{0,4})^{-1} e^{-0,8x}$ - i.e. $\limsup I_2(x) = 0$. For $t \geq 2$ one notes that the function $x[1 + t^2]^{-1} = \int_0^x -2x(1 - t^2)[1 + t^2]^{-2} \{2^{-1} + [1 + t^2]^{-1}\}$ of variable t is the product of two

positive terms, the first being the derivative of $-2xt[1+t^2]^{-1}$ with respect to t , whereas the second is bounded by $5/6$. Factoring x^{-1} from the last term of the integrand in $I_3(x)$ yields $I_3(x) \leq x^{-1}\sqrt{x^2+1} \int_0^x \{\exp(-2xt[1+t^2]^{-1})\}_t (5/6) dt = 5(6x)^{-1}\sqrt{x^2+1} \{\exp(-2x^2[1+x^2]^{-1}) - e^{-0.8x}\} (x \geq 2)$ - i.e. $\limsup_{x \rightarrow \infty} I_3(x) \leq 5(6e^2)^{-1}$. The Intermediate Value Theorem for integrals guarantees the existence of a $\xi = \xi(x)$ satisfying: $0 < \xi < [x + \sqrt{x^2+1}]^{-1}$, whereby the integral $I_4(x) = \sqrt{x^2+1}[x + \sqrt{x^2+1}]^{-1} \exp(2(x\xi - 1)[1 + \xi^2]^{-1})[1 + \xi^2]^{-1}$. Out of $2x\xi[1 + \xi^2]^{-1} \leq 2x[x + \sqrt{x^2+1}]^{-1} (x > 0)$ the conclusion $\limsup_{x \rightarrow \infty} I_4(x) \leq (2e)^{-1}$ immediately follows and consequently completes the proof. \square

Theorem 14. $\sup_{-\pi \leq \theta \leq \pi} \|w(\cdot e^{i\theta})\|_{L_2[r,1]} \geq \sqrt{2e} 6^{-1} \sqrt{e-1} \quad (0 \leq r \leq 1)$.

Proof. The square of the $L_2[r, 1]$ -norm of $w(\cdot e^{i\theta})$ exceeds the modulus of the path-integral of $\exp(2(1-z)^{-1})(1-z)^{-2}$ from $re^{i\theta}$ to $e^{i\theta}$. The modulus of this path-integral is $2^{-1}|e^{-1} - \exp(2(r \cos \theta - 1)[1 + r^2 - 2r \cos \theta]^{-1})|$, which equals $2^{-1}(e^{-1} - e^{-2})$ whenever $\cos \theta = r$ and thereby completes the proof. \square

One now turns to the kernel $(w \circ k)(r, r', \theta)$. The $L_2(\Delta \setminus \Delta_n)$ -norm of $(w \circ k)(\cdot, \cdot, \theta)$ coincides with the product of the $L_2[0, 1]$ - and $L_2[1 - 1/n, 1]$ -norms of k and $\cdot^{1/2}w(\cdot e^{i\theta})$ respectively; however, the $L_2[1 - 1/n, 1]$ -norm of $\cdot^{1/2}w(\cdot e^{i\theta})$ exceeds the $L_2[1 - 1/n, 1]$ -norm of $w(\cdot e^{i\theta})$ multiplied by $\sqrt{1 - 1/n}$. In consequence of Theorem 14, the supremum of the $L_2(\Delta \setminus \Delta_n)$ -norm of the functions $(w \circ k)(\cdot, \cdot, \theta)$ ($-\pi \leq \theta \leq \pi$) is greater than $\|k\| (\sqrt{2e})^{-1} \sqrt{e-1} \sqrt{1 - 1/n}$ and thus $(w \circ k)(r, r', \theta) \notin (\mathfrak{A}\mathfrak{K}_2)_c(D)$ ($\|k\| > 0$).

Theorem 15. $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ is a proper closed left, but not a right ideal of $(\mathfrak{A}\mathfrak{K}_2)(D)$.

Proof. Since $|(LK)(r, r', \theta)|$ does not exceed the product of the $L_2[r', r]$ -norms of $L(r, \cdot, \theta)$ and $K(\cdot, r', \theta)$, it follows that the $L_2(\Delta \setminus \Delta_n)$ -norm of function $(LK)(\cdot, \cdot, \theta)$ is bounded by the $L_2(\Delta \setminus \Delta_n)$ -norm $L(\cdot, \cdot, \theta)$ multiplied by $\|K\|_s$. Also, $(LK)(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$ by Theorem 3 and Theorem 4, provided $L(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$. Furthermore, $(w \circ k)(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D) \setminus (\mathfrak{A}\mathfrak{K}_2)_c(D)$ ($\|k\| > 0$) implies $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ is proper closed left ideal of $(\mathfrak{A}\mathfrak{K}_2)(D)$.

That $(\mathfrak{A}\mathfrak{K}_2)_c(D)$ fails to be a right ideal of $(\mathfrak{A}\mathfrak{K}_2)(D)$ is demonstrated as follows. For the choices $L(r, r', \theta) = (w \circ k)(r, r', \theta)$ ((36)) and $K(r, r', \theta) = (\cdot^m \circ l)(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)_c(D)$ (Theorem 7) $(LK)(r, r', \theta) = (w_m \circ l_m)(r, r', \theta)$ with $w_m(z) = z^{m+1}w(z)$ and $l_m(t) = \langle \cdot^{m+1} \chi_{[t,1]} \bar{k} | l \rangle$, for which $\|l_m\| \leq (2m +$

$4)^{-1/2} \|k\| \|l\|$ on account of $\|l_m(t)\| \leq \|k\| \|\cdot\|^m l(t/\cdot) \chi_{[t,1]}\|$. There always exist $L_2[0,1]$ -functions k and l satisfying $\|l_m\| > 0$, because $\langle \cdot^N | K \rangle \neq 0$ for some $N \geq m$ (Müntz-Szász Theorem) and for $l \equiv \cdot^{N-m}$ one has that $t^{N-m} l_m(t) = \langle \cdot^{N+1} \chi_{[t,1]} | k \rangle$ is non-trivial $C[0,1]$ -function, since $r''^{N+1} \bar{k}(r'') dr''$ determines an absolutely continuous Borel-measure with respect to m_1 . Modifying the argument in the proof of Theorem 14 for the function $\cdot^{m+3/2} w(\cdot e^{i\theta})$ results in the supremum of the $L_2(\Delta \setminus \Delta_n)$ -norm of $(w_m \circ l_m)(r, r', \theta)$ ($-\pi \leq \theta \leq \pi$) being bounded below by the positive quantity $\|l_m\| (\sqrt{2}e)^{-1} \sqrt{e-1} (1-1/n)^{m+3/2}$ - i.e. $(LK)(r, r', \theta) \notin (\mathfrak{A}\mathfrak{K}_2)_c(D)$ - and thereby completes the proof. \square

In terms of Theorem 1 and Theorem 7, the representation (19) of $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel $(w \circ k)(r, r', \theta)$ (36) cannot be $\|\cdot\|_s$ -convergent, although it is uniformly $\| \cdot \|_{L_2(\Delta_n)}$ -convergent in θ for each $n \geq 1$. Furthermore, the $A_{s_2}(D)$ -functions $w_m(z) = z^m w(z)$ also serve as counter-examples verifying that $A_{c_2}(D)$ is a closed proper subspace of $A_{s_2}(D)$.

7. Applications

Given $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel $K(r, r', \theta)$, the $H(D \times \mathbb{C})$ -function $F = F(z, w)$ is said to satisfy a " $A_{s_2}(D)(A_2(D))$ -radial Lipschitz condition with respect to $K(r, r', \theta)$ " if F satisfies: $F(\cdot, 0) \in A_{s_2}(D)(A_2(D))$, $|F(z, w_2) - F(z, w_1)| \leq c(r, \theta) |w_2 - w_1|$ ($z = r e^{i\theta}$) and $\gamma_K(c) \equiv \sup_{-\pi \leq \theta \leq \pi} \left[\int_0^1 \|K(r, \cdot, \theta) c(\cdot, \theta)\|^2 dr \right]^{1/2} < \infty$. Thus for a given $f \in A_{s_2}(D)(A_2(D))$, the radial Hammerstein integral equation for unknown $y \in A_{s_2}(D)(A_2(D))$ is

$$y(re^{i\theta}) = f(re^{i\theta}) + \lambda \int_0^r K(r, r', \theta) F(r'e^{i\theta}, y(r'e^{i\theta})) e^{i\theta} dr' \quad (\lambda \in \mathbb{C}), \quad (38)$$

wherein the appendage "a.e. in r for each θ " is omitted because of equation (27). To expedite the solution for y by means of the Weisinger Fixed Point Theorem (see [4], Seiten 138-139), the entire function $G(z) \equiv \sum_{n=0}^{\infty} (n!)^{-1/2} z^n$ is introduced and the right hand expression of equation (38) is designated $(F_K y)(re^{i\theta})$ or $(F_K y)(r, \theta)$ according as $F(r'e^{i\theta}, y(r'e^{i\theta}))$ or $F(r'e^{i\theta}, y(r'))$ appears under the integral sign. For two arbitrary $y_\kappa \in L_2[0, 1]$ ($\kappa = 1, 2$)

$$|(F_K^{n+1} y_2 - F_K^{n+1} y_1)(r, \theta)| \leq |\lambda|^{n+1} \|K(r, \cdot, \theta) c(\cdot, \theta)\| \quad (39)$$

$$\times \left[(n!)^{-1} \left(\int_0^r \| K(t, \cdot, \theta) c(\cdot, \theta) \|^2 dt \right)^n \right]^{1/2} \| y_2 - y_1 \|_{L_2[0,r]} \quad (n \geq 0)$$

as consequence of: induction, radial Lipschitz condition, Cauchy-Schwarz Inequality and the integral expression being an absolutely continuous θ -parameter family of functions with a.e.-derivative $\| K(r, \cdot, \theta) c(\cdot, \theta) \|^2$ for each θ . Replacing in the estimates (39) the $L_2[0, 1]$ -functions y_κ ($\kappa = 1, 2$) with $A_{s_2}(D)(A_2(D))$ -functions $y_\kappa = y_\kappa(z)$ ($\kappa = 1, 2$) yields:

$$\begin{aligned} & |(F_K^{n+1} y_2 - F_K^{n+1} y_1)(re^{i\theta})| \leq |\lambda|^{n+1} \| K(r, \cdot, \theta) c(\cdot, \theta) \| \\ & \times \left[(n!)^{-1} \left(\int_0^r \| K(t, \cdot, \theta) c(\cdot, \theta) \|^2 dt \right)^n \right]^{1/2} \| (y_2 - y_1)(\cdot e^{i\theta}) \|_{L_2[0,r]} \quad (n \geq 0), \end{aligned}$$

from which follows

$$\| F_K^{n+1} y_2 - F_K^{n+1} y_1 \|_\xi \leq [(n + 1)!]^{-1/2} [\gamma_K(c) \|\lambda\|^{n+1} \| y_2 - y_1 \|_\xi$$

with $\xi = s$ or 0 according as $y_\kappa \in A_{s_2}(D)$ or $A_2(D)$ ($\kappa = 1, 2$). Since, $\sum_{n=0}^\infty (n!)^{-1/2} [\gamma_K(c) \|\lambda\|]^n = G(\gamma_K(c) \|\lambda\|)$, the Weisinger Fixed Point Theorem guarantees for the operator F_K a unique fixed point y ($y = F_K y$) attainable by iteration - i.e. $y = \lim_{n \rightarrow \infty} F_K^{n+1} h$ with any $h \in A_{s_2}(D)$ or $A_2(D)$ according as $\xi = s$ or 0 in the appropriate norms $\| \cdot \|_\xi$. This y is the unique solution of the radial Hammerstein integral equation (38) and setting $h = f$ out of sheer convenience gives error estimates

$$\| y - F_K^{n+1} f \|_\xi \leq [(n + 1)!]^{-1/2} [\gamma_K(c) \|\lambda\|^{n+1} G(\gamma_K(c) \|\lambda\|) \| F_K f - f \|_\xi$$

with $\xi = s$ or 0 according as $F(\cdot, 0)$ and $f \in A_{s_2}(D)$ or $A_2(D)$.

For $H(D \times \mathbb{C})$ -function $F(z, w) \equiv w$ one has: $c(r, \theta) = 1$, $\| K(r, \cdot, \theta) c(\cdot, \theta) \| = \| K(r, \cdot, \theta) \|$, $\gamma_K(c) = \| \|K\| \|_s$, equation (38) becomes the radial Volterra integral equation

$$y(re^{i\theta}) = f(re^{i\theta}) + \lambda \int_0^r K(r, r', \theta) y(r' e^{i\theta}) e^{i\theta} dr' \quad (\lambda \in \mathbb{C}), \quad (40)$$

and setting $\lambda = 1, y_1 = 0$ and $y_2 = K(\cdot, r', \theta)$ in relation (39) yields

$$\begin{aligned} & |K^{n+2}(r, r', \theta)| \leq \| K(r, \cdot, \theta) \| \\ & \times \left[(n!)^{-1} \left(\int_0^r \| K(t, \cdot, \theta) \|^2 dt \right)^n \right]^{1/2} \| K(\cdot, r', \theta) \| \quad (n \geq 0). \quad (41) \end{aligned}$$

$\lim_{n \rightarrow \infty} [|||K^n|||_s]^{1/n} = 0$, because $|||K^{n+2}|||_s \leq [(n + 1)!]^{-1/2} [|||K|||_s]^{n+1}$ (41), and therefore $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels are quasi-nilpotent ([5], p. 49) in the Banach algebra $(\mathfrak{A}\mathfrak{K}_2)(D)$. Quasi-nilpotency means that

$$H_\lambda(r, r', \theta) \equiv H_\lambda(K)(r, r', \theta) = \sum_{n=0}^{\infty} \lambda^n K^{n+1}(r, r', \theta) \text{ is a } (\mathfrak{A}\mathfrak{K}_2)(D)\text{-valued}$$

entire function of λ , which fact is valid for all $K(r, r', \theta) \in (\mathfrak{A}\mathfrak{K}_2)(D)$. Moreover, the validity of the Fredholm resolvent equations

$$\lambda(KH_\lambda)(r, r', \theta) = \lambda(H_\lambda K)(r, r', \theta) = H_\lambda(r, r', \theta) - K(r, r', \theta)$$

in the Banach algebra $(\mathfrak{A}\mathfrak{K}_2)(D)$ without identity implies $(I - \lambda K)^{-1} = I + \lambda H_\lambda$ for all $\lambda \in \mathbb{C}$ in the Banach algebras $\mathcal{L}(A_{s_2}(D))$ or $\mathcal{L}(A_2(D))$ with identity. Thus the unique $A_{s_2}(D)$ - or $A_2(D)$ -solution of the radial Volterra integral equation (40) is

$$y(re^{i\theta}) = f(re^{i\theta}) + \lambda \int_0^r H_\lambda(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr' = \sum_{n=0}^{\infty} \lambda^n (K^n f)(re^{i\theta}), \quad (42)$$

for which the error estimates

$$\| y - \sum_{n=0}^N \lambda^n K^n f \|_\xi \leq (n!)^{-1/2} [|||K|||_s |\lambda|]^{n+1} G(|||K|||_s |\lambda|) \| f \|_\xi$$

hold with $\xi = s$ or 0 according as $f \in A_{s_2}(D)$ or $A_2(D)$.

Returning to the $H(D \times \mathbb{C})$ -function F and the radial Hammerstein integral equation (7.1) for unknown $y \in A_2(D)$, F is said to satisfy an “angular Lipschitz condition with respect to $K(r, r', \theta)$ ” provided there exists a L_2 -Volterra kernel $K(r, r')$ such that

$$\| K(r, r', \cdot) [F(r'e^{i\cdot}, y_2(r'e^{i\cdot})) - F(r'e^{i\cdot}, y_1(r'e^{i\cdot}))] \| \leq K(r, r') \| (y_2 - y_1)(r'e^{i\cdot}) \|$$

for all y_1 and $y_2 \in A_2(D)$. The analogs of relations (39) for F_K are

$$\begin{aligned} \| (F_K^{n+1} y_2 - F_K^{n+1} y_1)(re^{i\theta}) \| &\leq |\lambda|^{n+1} \| K(r, \cdot) \| \\ &\times \left[(n!)^{-1} \left(\int_0^r \| K(t, \cdot) \|^2 dt \right)^n \right]^{1/2} \| y_2 - y_1 \|_0 \quad (n > 0), \quad (43) \end{aligned}$$

which estimates are proved via the Minkowski integral inequality and the arguments invoked for inequalities (39). Taking the $L_2[0, 1]$ -norms of both sides of relation (43) yield the norm-inequality $\| F_K^{n+1} y_2 - F_K^{n+1} y_1 \|_0 \leq [(n + 1)!]^{-1/2} (|||\lambda K|||)^{n+1} \| y_2 - y_1 \|_0$ ($n > 0$). Further, by the Weisinger Fixed Point

Theorem as before with $|||\lambda K|||$ replacing $\gamma_K(c)|\lambda|$, the unique $A_2(D)$ -solution of equation (38) is $y = \lim_{n \rightarrow \infty} F_K^{n+1} f$ with error estimates $\|y - F_K^{n+1} f\|_0 \leq [(n + 1)!]^{-1/2} (|||\lambda K|||)^{n+1} G(|||\lambda K|||) \|F_K f - f\|_0$ ($n \geq 0$).

To apply $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernels to an n -th order linear differential operator in monic form with coefficients that are restrictions of $H(\overline{D})$ -functions to the segment $0 \leq r \leq 1$ of the real axis, one must recall the structure of the Green's function. Given the linear differential operator $L(D) = \sum_{\nu=0}^n a_\nu(x) D^{n-\nu}$ ($D = d/dx$, all a_ν 's continuous on $a \leq x \leq b$, and $a_0(x) \neq 0$) and n linearly independent linear functionals $U_\mu(y) = \sum_{\nu=0}^{n-1} [\alpha_{\mu\nu} y^{(\nu)}(a) + \beta_{\mu\nu} y^{(\nu)}(b)]$ on $C^{(n-1)}[a, b]$, the Green's function is constructed as follows ([6], Abschnitte 122., 123. und 124.). Let $\Phi(x)$ be the $n \times n$ fundamental matrix, whose first row $\Phi_1(x)$ consists of the integral basis $\phi_\nu(x)$ of $N(L(D))$ and the derivatives $\Phi_1^{(\mu)}(x)$ as subsequent rows. By means of $\Phi(x)$'s first $n - 1$ rows $\Phi_{n-1}(x)$ and the n linear functionals U_μ one defines the fundamental solution $\gamma(x, \xi)$

$$\gamma(x, \xi) \equiv \frac{\text{sgn}(x - \xi)}{2a_0(\xi)(\det \circ \Phi)(\xi)} \det \begin{pmatrix} \Phi_{n-1}(\xi) \\ \Phi_1(x) \end{pmatrix} \tag{44}$$

and the auxiliary quantity $\det(U\Phi_1)$, where $U\Phi_1$ is the $n \times n$ matrix with rows

$$U_\mu(\Phi_1) \equiv (U_\mu(\phi_1), U_\mu(\phi_2), \dots, U_\mu(\phi_n)) \quad (1 \leq \mu \leq n).$$

From these, the Green's function $\Gamma(x, \xi)$ of the boundary value problem $L(D)y = 0$ with $U_\mu(y) = 0$ ($1 \leq \mu \leq n$) is constructed as follows:

$$\Gamma(x, \xi) = \gamma(x, \xi) + \frac{Z(x, \xi)}{\det(U\Phi_1)}, \quad Z(x, \xi) \equiv \det \begin{pmatrix} 0 & \Phi_1(x) \\ (U\gamma)(\cdot, \xi) & U\Phi_1 \end{pmatrix}, \tag{45}$$

where the $(\mu + 1)$ -th row of the expression $Z(x, \xi)$ is

$$((U_\mu \gamma)(\cdot, \xi), U_\mu(\Phi_1)) = ((U_\mu \gamma)(\cdot, \xi), U_\mu(\phi_1), U_\mu(\phi_2), \dots, U_\mu(\phi_n)) \tag{1 \leq \mu \leq n}$$

and $(\det \circ \Phi)(\xi)$ stands for the Wronskian $W(\Phi_1)(\xi) = W(\phi_1, \phi_2, \dots, \phi_n)(\xi)$.

However, for the initial value problem $L(D)y = 0$ with $y^{(\mu-1)}(a) = c_\mu$ ($1 \leq \mu \leq n$), viewed as the boundary value problem $L(D)y = 0$ with $U_\mu(y) = y^{(\mu-1)}(a)$ ($\alpha_{\mu\nu} = \delta_{(\mu-1)\nu}, \beta_{\mu\nu} = 0, 1 \leq \mu \leq n$), the Green's function $\Gamma(x, \xi)$ reduces to the Volterra kernel

$$K(x, \xi) = \frac{1}{a_0(\xi)W(\Phi_1)(\xi)} \det \begin{pmatrix} \Phi_{n-1}(\xi) \\ \Phi_1(x) \end{pmatrix} \quad (a \leq \xi \leq x \leq b). \tag{46}$$

Hence, the Green's function of the general boundary value problem may be written as the sum of the Volterra Kernel $K(x, \xi)$ and a kernel $(\sum_{\nu=1}^n \phi_\nu \otimes \psi_\nu)(x, \xi)$ of finite rank

$$\Gamma(x, \xi) = K(x, \xi) + \sum_{\nu=1}^n \phi_\nu(x) \overline{\psi_\nu(\xi)}, \text{Rang}(\sum_{\nu=1}^n \phi_\nu \otimes \psi_\nu) \leq n \text{ and} \quad (47)$$

$$\sum_{\nu=1}^n \phi_\nu(x) \overline{\psi_\nu(\xi)} = -\frac{1}{2a_0(\xi)(\det \circ \Phi)(\xi)} \det \begin{pmatrix} \Phi_{n-1}(\xi) \\ \Phi_1(x) \end{pmatrix} + \frac{Z(x, \xi)}{\det(U\Phi_1)} \quad (a \leq x, \xi \leq b),$$

where expansion of the last two determinants along the respective rows $\Phi_1(x) = (\phi_1(x), \phi_2(x), \dots, \phi_n(x))$ yields

$$\overline{\psi_\nu(\xi)} = \frac{(-1)^{n+\nu+1} W(\dots, \phi_{\nu-1}, \phi_{\nu+1}, \dots)(\xi)}{2a_0(\xi) W(\Phi_1)(\xi)} + \quad (48)$$

$$\frac{(-1)^\nu}{\det(U\Phi_1)} \det \begin{pmatrix} (U_1\gamma)(\cdot, \xi) & \dots & U_1(\phi_{\nu-1}) & U_1(\phi_{\nu+1}) & \dots \\ (U_2\gamma)(\cdot, \xi) & \dots & U_2(\phi_{\nu-1}) & U_2(\phi_{\nu+1}) & \dots \\ \vdots & \dots & \vdots & \vdots & \dots \\ (U_n\gamma)(\cdot, \xi) & \dots & U_n(\phi_{\nu-1}) & U_n(\phi_{\nu+1}) & \dots \end{pmatrix} \quad (1 \leq \nu \leq n).$$

Moreover, by means of utilization of equation (44) one sees clearly that

$$\begin{aligned} (U_\mu\gamma)(\cdot, \xi) &= \sum_{\nu=0}^{n-1} [\alpha_{\mu\nu} (D_1^\nu \gamma)(a, \xi) + \beta_{\mu\nu} (D_1^\nu \gamma)(b, \xi)] \\ &= \frac{1}{2a_0(\xi)(\det \circ \Phi)(\xi)} \sum_{\nu=0}^{n-1} \left[-\alpha_{\mu\nu} \det \begin{pmatrix} \Phi_{n-1}(\xi) \\ \Phi_1^{(\nu)}(a) \end{pmatrix} + \beta_{\mu\nu} \det \begin{pmatrix} \Phi_{n-1}(\xi) \\ \Phi_1^{(\nu)}(b) \end{pmatrix} \right] \\ &\quad (1 \leq \mu \leq n). \end{aligned} \quad (49)$$

Consequently, the solution of the initial value problem $L(\mathcal{D})y = f(r)$ ($\mathcal{D} = d/dr$) with $y^{(\mu-1)}(0) = c_\mu$ ($1 \leq \mu \leq n$) in terms of $\Phi(r)$, $\Phi_{n-1}(r')$, $\Phi_1(r)$ and $K(r, r')$ (obtained from setting $x = r$, $\xi = r'$, $[a, b] = [0, 1]$, $a_0(r) \equiv 1$ and $\mathbf{c} = (c_1, c_2, \dots, c_n)^T$ in expressions (44) and (46)) is

$$y(r) = -[(\det \circ \Phi)(0)]^{-1} \det \begin{pmatrix} 0 & \Phi_1(r) \\ \mathbf{c} & \Phi(0) \end{pmatrix} + \int_0^r K(r, r') f(r') dr' \quad (0 \leq r \leq 1)$$

$$\text{with } K(r, r') = \frac{1}{(\det \circ \Phi)(r')} \det \begin{pmatrix} \Phi_{n-1}(r') \\ \Phi_1(r) \end{pmatrix} \quad (0 \leq r' \leq r \leq 1). \quad (50)$$

Assuming $f(r)$ and $\Phi_1(r)$ to be the restrictions of $H(\overline{D})$ -functions $f(z)$ and $\Phi_1(z)$ to the segment $0 \leq r \leq 1$ of the real axis, the question arises as to what the analytic extension of the solution $y(r)$ to all of \overline{D} looks like. Since $a_0(r') \equiv 1$, $(\det \circ \Phi)(r') = W(\Phi_1)(r')$, $\Phi_{n-1}(r')$ are also restrictions of $H(\overline{D})$ -functions to $[0, 1]$, there exists a $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel $K(r, r', \theta)$ such that $K(r, r', 0) = K(r, r')$. Theorem 1 and equation (25) for $\theta = 0$ imply $\langle K(r, r \cdot) | \overline{u} \rangle = \langle K(r, r \cdot, 0) | \overline{u} \rangle = \sum_{n=0}^{\infty} r^n \langle u | k_n \rangle$ for $0 \leq r \leq 1$.

The unique determination of $H(\overline{D})$ -functions by their values on $[0, 1]$ gives $\langle K(re^{i\theta}, \cdot re^{i\theta}) | \overline{u} \rangle = \langle K(r, r \cdot, \theta) | \overline{u} \rangle$ for all $u \in L_2[0, 1]$. Therefore, the holomorphic extension of y to all of \overline{D} with the suitable $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel $K(r, r', \theta)$ is

$$y(re^{i\theta}) = -[(\det \circ \Phi)(0)]^{-1} \det \begin{pmatrix} 0 & \Phi_1(re^{i\theta}) \\ \mathbf{c} & \Phi(0) \end{pmatrix} + \int_0^r K(r, r', \theta) f(r' e^{i\theta}) e^{i\theta} dr', \quad (51)$$

$$K(r, r', \theta) = [(\det \circ \Phi)(r' e^{i\theta})]^{-1} \det \begin{pmatrix} \Phi_{n-1}(r' e^{i\theta}) \\ \Phi_1(r' e^{i\theta}) \end{pmatrix} \quad ((r, r') \in \square; -\pi \leq \theta \leq \pi).$$

Solving the λ -parameter family of initial value problems $L(\mathcal{D})y - \lambda y = f(r)$ with $y^{(\nu-1)}(0) = c_\nu$ ($1 \leq \nu \leq n$), under the assumptions for $L(\mathcal{D})$ and f as before, is equivalent to solving the λ -parameter family of Volterra integral equations $y(r) - \lambda \int_0^r K(r, r', 0) y(r') dr' = g(r)$, where $g(r)$ is again the

restriction of the $H(\overline{D})$ -function $g(re^{i\theta}) = \int_0^r K(r, r', \theta) f(r' e^{i\theta}) e^{i\theta} dr'$ to $[0, 1]$.

This amounts, in operator notation, to solving $(I - \lambda K)y = g$ in $L_2[0, 1]$ with $g = Kf$. Its unique $L_2[0, 1]$ -solution is $y = (I + \lambda H_\lambda)g$ with L_2 -kernel $H_\lambda(r, r') = H_\lambda(K)(r, r', 0)$, where H_λ satisfies the Fredholm resolvent equation $\lambda K H_\lambda = \lambda H_\lambda K = H_\lambda - K$ in the Banach algebra of $L_2[0, 1]$ -Volterra kernels on $\square(\Delta)$ ([12], Chapter 2). Hence, $y(re^{i\theta})$ given by equation (42) is the holomorphic extension of the solution $y(r)$ to all of \overline{D} , namely

$$\begin{aligned}
 y(re^{i\theta}) &= g(re^{i\theta}) + \lambda \int_0^r H_\lambda(r, r', \theta) g(r'e^{i\theta}) e^{i\theta} dr' \\
 &= \int_0^r H_\lambda(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr' = \sum_{n=0}^\infty \lambda^n (K^{n+1} f)(re^{i\theta})
 \end{aligned}
 \tag{52}$$

$(\lambda \in \mathbb{C}, re^{i\theta} \in \overline{D}),$

on account of: $(I + \lambda H_\lambda)g = (I + \lambda H_\lambda)Kf = (K + \lambda H_\lambda K)f = H_\lambda f$, the quasi-nilpotency K in the Banach algebra $(\mathfrak{A}\mathfrak{K}_2)(D)$ and equation (42).

If however, in the immediately preceding λ -parameter family of initial value problems the λy is replaced by $\lambda F(r, y)$, F satisfying a radial or angular Lipschitz condition, then the unique solutions of the λ -parameter family of non-linear initial value problems $L(\mathcal{D})y - \lambda F(r, y) = g(r)$ and $y^{(\nu-1)}(0) = c_\nu$ ($1 \leq \nu \leq n$) are the unique solutions of the λ -parameter family of Hammerstein integral equations $y(r) = f(r) + \lambda \int_0^r K(r, r', 0)F(r', y(r'))dr'$, where $f(r) = \lambda \int_0^r K(r, r', 0)g(r')dr'$. Their holomorphic extensions $y(re^{i\theta})$ to all of \overline{D} are the unique solutions of the λ -parameter family of radial Hammerstein integral equations (38), with f as already given and the $(\mathfrak{A}\mathfrak{K}_2)(D)$ -kernel $K(r, r', \theta)$ appearing in equations (51).

Let the differential operator $L(\mathcal{D})$ and $f(r)$ be as before. Finally, the solution of the boundary value problem $L(\mathcal{D})y = f(r)$ with linearly independent linear functionals $U_\mu(y) = \sum_{\nu=0}^{n-1} [\alpha_{\mu\nu}y^{(\nu)}(0) + \beta_{\mu\nu}y^{(\nu)}(1)] = 0$ ($1 \leq \mu \leq n$) has only trivially solvable associated homogeneous boundary problem ([6], Abschnitt 124.), and the unique solution is $y(r) = \int_0^1 \Gamma(r, r')f(r')dr'$, where the Green's function $\Gamma(r, r')$ is given by equation (45) under the substitution: $x = r, \xi = r'$ and $[a, b] = [0, 1]$. By utilizing the representation (47) for the Green's function

$$\Gamma(r, r') = K(r, r') + \sum_{\nu=1}^n \phi_\nu(r)\overline{\psi_\nu(r')} = (K + \sum_{\nu=1}^n \phi_\nu \otimes \psi_\nu)(r, r')$$

in terms of ψ_ν given by expression (48) for $\xi = r'$, the solution of the boundary value problem becomes the restriction of the $H(\overline{D})$ -function

$$y(re^{i\theta}) = \int_0^r K(r, r', \theta)f(r'e^{i\theta})e^{i\theta} dr' + \sum_{\nu=1}^n \langle f | \psi_\nu \rangle \phi_\nu(re^{i\theta}),$$

$$\text{where } \langle f|\psi_\nu \rangle = \int_0^1 f(r')\overline{\psi_\nu(r')}dr' \quad (1 \leq \nu \leq n), \quad (53)$$

to the interval $0 \leq r \leq 1$ of the real axis. In particular in terms of the notation in ([12], Chapter III)

$$\begin{aligned} y(r) &= \int_0^r K(r, r', 0)f(r')dr' + \sum_{\nu=1}^n \langle f|\psi_\nu \rangle \phi_\nu(r) \\ &= ([K + \sum_{\nu=1}^n \phi_\nu \otimes \psi_\nu]f)(r) \text{ with } K(r, r', 0) = K(r, r') \text{ on } \square. \end{aligned} \quad (54)$$

One has furthermore concomitant to this, the λ -parameter family of boundary value problems $L(\mathcal{D})y - \lambda y = f(r)$ with linearly independent linear functionals U_μ and $f \in H(\overline{D})$ as in the preceding paragraph. "Operating on the left" by the operator determined by the Green's function $\Gamma(r, r')$ on the differential equation $L(\mathcal{D})y - \lambda y = f$ leads to the equation $(I - \lambda K)y - \lambda(\sum_{\nu=1}^n \phi_\nu \otimes \psi_\nu)y = Kf + \sum_{\nu=1}^n \langle f|\psi_\nu \rangle \phi_\nu \in L_2[0, 1]$. Thereafter, operating by $I + \lambda H_\lambda \in \mathcal{L}(L_2[0, 1])$ on the left of this expression produces

$$\begin{aligned} y - \lambda \sum_{\nu=1}^n \langle y|\psi_\nu \rangle (I + \lambda H_\lambda)\phi_\nu \\ = (I + \lambda H_\lambda)Kf + \sum_{\nu=1}^n \langle f|\psi_\nu \rangle (I + \lambda H_\lambda)\phi_\nu, \end{aligned}$$

which written in the tensor product notation in $\mathcal{L}(L_2[0, 1])$ means

$$[I - \lambda \sum_{\nu=1}^n (I + \lambda H_\lambda)\phi_\nu \otimes \psi_\nu]y = [I + \lambda H_\lambda + \sum_{\nu=1}^n (I + \lambda H_\lambda)\phi_\nu \otimes \psi_\nu]f, \quad (55)$$

where $f \in L_2[0, 1]$. By letting $k(\lambda) = (k_{\mu\nu}(\lambda))$ be the $n \times n$ matrix whose entries are the entire functions $k_{\mu\nu}(\lambda) = \langle (I + \lambda H_\lambda)\phi_\nu|\psi_\mu \rangle$ of variable λ , one defines $\Omega(\lambda) = (\Omega_{\mu\nu}(\lambda))$ to be the classical adjoint $\text{Adj}(I - \lambda k(\lambda))$ of matrix $I - \lambda k(\lambda)$ and $d(\lambda) \equiv \det(I - \lambda k(\lambda))$. $\text{Adj}(I - \lambda k(\lambda))$ and $d(\lambda)$ are $\mathbb{C}^{(n \times n)}$ -valued and \mathbb{C} -valued entire functions of λ respectively; in particular, $d(\lambda) \neq 0$ except for a countable subset of \mathbb{C} not accumulating in the finite plane. The well-known matrix relations $\lambda k(\lambda)\Omega(\lambda) = \lambda\Omega(\lambda)k(\lambda) = \Omega(\lambda) - d(\lambda)I$ implies for all λ satisfying $d(\lambda) \neq 0$ that

$$\begin{aligned}
& [I - \lambda \sum_{\nu=1}^n (I + \lambda H_\lambda) \phi_\nu \otimes \psi_\nu]^{-1} \\
& = I + \frac{1}{d(\lambda)} \sum_{\mu, \nu=1}^n \Omega_{\mu\nu}(\lambda) (I + \lambda H_\lambda) \phi_\mu \otimes \psi_\nu. \quad (56)
\end{aligned}$$

Operating by this expression on the left of the equation (55), under the condition $d(\lambda) \neq 0$, where H_λ^* stands for the adjoint of the integral operator H_λ in the Hilbert space $L_2[0, 1]$, results in

$$\begin{aligned}
y(r) & = \left([H_\lambda + \frac{1}{d(\lambda)} \sum_{\mu, \nu=1}^n \Omega_{\mu\nu}(\lambda) (I + \lambda H_\lambda) \phi_\mu \otimes (I + \bar{\lambda} H_\lambda^*) \psi_\nu] f \right)(r) \\
& = \int_0^r H_\lambda(r, r', 0) f(r') dr' + \frac{1}{d(\lambda)} \sum_{\mu, \nu=1}^n \Omega_{\mu\nu}(\lambda) \\
& \quad \times \langle (I + \lambda H_\lambda) f | \psi_\nu \rangle (I + \lambda H_\lambda) \phi_\mu(r) \quad (57)
\end{aligned}$$

for $0 \leq r \leq 1$ with $H_\lambda(r, r', \theta) = \sum_{n=0}^{\infty} \lambda^n K^{n+1}(r, r', \theta)$ given immediately after equation (41). The holomorphic extension of $y(r)$ to all of \bar{D} turns out to be

$$\begin{aligned}
y(re^{i\theta}) & = \int_0^r H_\lambda(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr' + \frac{1}{d(\lambda)} \sum_{\mu, \nu=1}^n \Omega_{\mu\nu}(\lambda) \\
& \quad \times \langle (I + \lambda H_\lambda) f | \psi_\nu \rangle \left[\phi_\mu(re^{i\theta}) + \lambda \int_0^r H_\lambda(r, r', \theta) \phi_\mu(r'e^{i\theta}) e^{i\theta} dr' \right] \\
& \quad \text{for } d(\lambda) \neq 0, \quad (58)
\end{aligned}$$

$$\begin{aligned}
\langle (I + \lambda H_\lambda) f | \psi_\nu \rangle & = \int_0^1 \left[f(r) + \lambda \int_0^r H_\lambda(r, r', 0) f(r') dr' \right] \overline{\psi_\nu(r)} dr \\
& \quad (1 \leq \nu \leq n).
\end{aligned}$$

In equation (58) the functional expression $\langle (I + \lambda H_\lambda) f | \psi_\nu \rangle$ in terms of $(I + \lambda H_\lambda) \in \mathcal{L}(L_2[0, 1])$ must be strictly confined to the Hilbert space $L_2[0, 1]$, where $H_\lambda \in \mathcal{L}(L_2[0, 1])$ has the L_2 -kernel $H_\lambda(r, r', 0)$, and not $H_\lambda(r, r', \theta)$ with arbitrary θ . Therefore, in the expressions $\langle (I + \lambda H_\lambda) f | \psi_\nu \rangle$ the H_λ is cannot be extended to the other kernels $H_\lambda(r, r', \theta)$ ($-\pi \leq \theta \leq \pi$), because substituting for $(I + \lambda H_\lambda) f(r)$ and $\overline{\psi_\nu(r)}$ the expressions $(I + \lambda H_\lambda) f(re^{i\theta})$ and $\overline{\psi_\nu(re^{i\theta})}$ respectively would lead to

$$\int_0^1 \left[f(re^{i\theta}) + \lambda \int_0^r H_\lambda(r, r', \theta) f(r'e^{i\theta}) e^{i\theta} dr' \right] \overline{\psi_\nu(re^{i\theta})} e^{i\theta} dr$$

$$= \{1 \text{ or } e^{i\theta}\} \times \int_0^1 \left[f(r) + \lambda \int_0^r H_\lambda(r, r', 0) f(r') dr' \right] \overline{\psi_\nu(r)} dr$$

for all $-\pi \leq \theta \leq \pi$,

which is not possible unless $\theta = 0$.

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