Fractional Integrals on n-dimensional Euclidean Space*

E. M. STEIN & GUIDO WEISS

Communicated by L. Bers

1. Introduction. In their study of fractional integrals, Hardy & Littlewood, [3], considered the operator U_{λ} , acting on functions in the interval $(0, \infty)$, given by

$$U_{\lambda}f = \int_0^{\infty} \frac{f(y)}{|x - y|^{\lambda}} dy, \qquad 0 < \lambda < 1.$$

They proved the following theorem:

Theorem A. If f is a function in $L^p(0, \infty)$, $1 , and <math>p < q < \infty$, with $1/q = (1/p) + \lambda - 1$, then U_{λ} f exists almost everywhere and

$$\left(\int_0^\infty |U_\lambda f|^a dx\right)^{1/q} \leq A \left(\int_0^\infty |f(x)|^p dx\right)^{1/p},$$

where A is independent of f, but may depend on p and q.

This theorem has been extended to n dimensions by Soboleff, [5], and Thorin, [6]. Before stating their generalization, we recall some standard notation.

We let $x=(x_1, x_2, \dots, x_n)$ denote a general point in Euclidean *n*-space E^n , $|x|=(x_1^2+\dots+x_n^2)^{\frac{1}{2}}$, and $dx=dx_1\dots dx_n$ the standard Euclidean Lebesgue measure.

We let

$$T_{\lambda}f = \int_{E^n} \frac{f(y)}{|x-y|^{\lambda}} dy, \quad 0 < \lambda < n.$$

The statement of the Soboleff-Thorin theorem is as follows:¹

^{*}The research conducted by the first author was supported in part by the United States Air Force under Contract No. AF49(638)-42, monitored by the AF Office of Scientific Research of the Air Research and Development Command.

¹The case n=1 of Theorem A^* is stated for the interval $(-\infty,\infty)$, while Theorem A is stated for the interval $(0,\infty)$. A simple argument, however, shows that these two cases can be reduced to each other.