

Hardy–Littlewood–Sobolev inequality for $p = 1$

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The Riesz potential

Consider the Riesz potential I_α , where $\alpha \in (0, d)$,

$$I_\alpha[f](x) = \int_{\mathbb{R}^d} |\xi|^{-\alpha} \hat{f}(\xi) e^{2\pi i \langle x, \xi \rangle} d\xi, \quad x \in \mathbb{R}^d, f \in L_1(\mathbb{R}^d).$$

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In other words, I_α is a convolutional operator whose kernel is homogeneous of order $\alpha - d$

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$$I_\alpha[f](x) = c_{d,\alpha} \int_{\mathbb{R}^d} \frac{f(x-y) dy}{|y|^{d-\alpha}}, \quad x \in \mathbb{R}^d.$$

This operator appears frequently in the study of PDE (it might be thought of as "inverse differentiation"), or in geometric measure theory (to measure dimension of sets), or in many other places.

Classical HLS





Theorem (Hardy–Littlewood–Sobolev inequality)

The operator I_α is bounded as an L_p to L_q mapping if and only if $\frac{1}{p} - \frac{1}{q} = \frac{\alpha}{d}$ and $1 < p < q < \infty$.



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$$\|I_\alpha[f]\|_{L_q} \lesssim \|f\|_{L_1}, \quad q = \frac{d}{d - \alpha},$$

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the inequality fails. Indeed, if we plug $f = \delta_0$ (which is formally illegal), we get $I_\alpha[\delta_0](x) = c_{d,\alpha}|x|^{\alpha-d}$. This function does not belong to $L_{\frac{d}{d-\alpha}}$. However, an interested analyst may prove the weak type bound in $L_{\frac{d}{d-\alpha}, \infty}$.

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Theorem (Classical Sobolev embedding)

If $\frac{1}{p} - \frac{1}{q} = \frac{1}{d}$ and $1 < p < q < \infty$, then

$$\|f\|_{L_q} \lesssim \|\nabla f\|_{L_p}, \quad f \in C_0^\infty(\mathbb{R}^d).$$

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Using the Calderón–Zygmund theory (or rather the Mihlin multiplier theorem), this may be restated as

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$$\|I_1[g]\|_{L_{\frac{d}{d-1}}} \lesssim \|g\|_{L_1}, \quad g = \nabla f.$$

Recall that HLS fails for $p = 1$ when tested against a delta measure. In a sense, the Gagliardo–Nirenberg inequality says that the vectorial expression ∇f cannot concentrate as well as delta measures do.

Question and other examples

So it is natural to ask: "For what spaces (classes of functions) W does the inequality

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Theorem (Hardy and Littlewood, 1927)

The inequality

$$\|I_{\frac{1}{2}}f\|_{L_2(\mathbb{R})} \lesssim \|f\|_{L_1(\mathbb{R})}, \quad \hat{f}(\xi) = 0, \quad \xi < 0,$$

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In modern terms this may be stated as $I_\alpha: H_1 \rightarrow L_{\frac{d}{d-\alpha}}$, where H_1 is either complex or the real Hardy class (Stein–Weiss inequality).

More examples: Bourgain–Brezis inequalities

Yet another example was found about twenty years ago by Bourgain and Brezis:

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Theorem (Van Schaftingen, 2011)

The inequality

$$\|I_1[g]\|_{L^{\frac{d}{d-1}}(\mathbb{R}^d)} \lesssim \|g\|_{L_1(\mathbb{R}^d)}, \quad Ag = 0,$$

where A is a homogeneous elliptic differential operator holds true if and only if the space $ - \operatorname{clos}_{\operatorname{Meas}}(\{Ag = 0 \mid g \in C_0^\infty(\mathbb{R}^d)\})$ does not contain vectorial delta measures.*

Theorem

Let \mathcal{W} be a closed linear subspace of $\mathcal{S}'(\mathbb{R}^d, \mathbb{R}^\ell)$ that is invariant under translations and dilations, let $\alpha \in (0, d)$. The constant in the inequality

$$\|I_\alpha[f]\|_{L_{\frac{d}{d-\alpha}}} \lesssim \|f\|_{L_1}, \quad f \in \mathcal{W},$$

is uniform with respect to all $f \in \mathcal{W}$, for which the right hand side is finite, if and only if \mathcal{W} does not contain the charges $a \otimes \delta_0$, $a \in \mathbb{R}^\ell \setminus \{0\}$.

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For those analysts who are interested, we may replace the space $L_{\frac{d}{d-\alpha}}$ on the left with a finer space $L_{\frac{d}{d-\alpha}, 1}$; this solves several open problems going back to Van Schaftingen and even Bourgain–Brezis (here I am glad to mention that Hernandez and Spector solved B.-B. conjecture independently).

Couple of words about the proof

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$$\| \mathbf{H}[\mu](\cdot, t) \|_{L_p(\mathbb{R}^d)} \leq t^{-\frac{d(p-1)}{2p} + \delta} \| \mathbf{H}[\mu](\cdot, 1) \|_{L_p(\mathbb{R}^d)}.$$

One then has to decompose f into parts where it resembles a measure in

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Thank you!