

ON THE P -NORM OF THE TRUNCATED N -DIMENSIONAL
 HILBERT TRANSFORM

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It is shown that a bounded linear operator T from $L^p(\mathbb{R}^n)$ to itself which commutes both with translations and dilatations is a finite linear combination of Hilbert-type transforms. Using this we show that the p -norm of the Hilbert transform is the same as the p -norm of its truncation to any Lebesgue measurable subset of \mathbb{R}^n with non-zero measure.

1. PRELIMINARIES

For a function $f(x)$ defined on the real line, the Hilbert transform $(Hf)(x)$ is given by the Cauchy principal value:

$$(1.1) \quad (Hf)(x) = \frac{1}{\pi} P \int_{\mathbb{R}} \frac{f(t)}{t-x} dt.$$

One of the fundamental results in the subject is that $(Hf)(x)$ exists for almost every x if $f \in L^p(\mathbb{R})$, $1 \leq p < \infty$, and $H: L^p(\mathbb{R}) \rightarrow L^p(\mathbb{R})$ is both continuous and linear, and

$$(1.2) \quad \|Hf\|_p \leq C_p \|f\|_p \quad \text{for } 1 < p < \infty,$$

where C_p is a constant independent of f [15].

An n -dimensional Hilbert transform $(Hf)(x)$ for $f \in L^p(\mathbb{R}^n)$, $p > 1$, may be defined as

$$(1.3) \quad (Hf)(x) = \frac{1}{\pi^n} P \int_{\mathbb{R}^n} \frac{f(t)}{\prod_{i=1}^n (t_i - x_i)} dt$$

$$= \lim_{\varepsilon \rightarrow 0} \frac{1}{\pi^n} \int_{\substack{|t_i - x_i| > \varepsilon_i > 0 \\ i=1,2,\dots,n}} \frac{f(t)}{\prod_{i=1}^n (t_i - x_i)} dt$$

where $\varepsilon = \sqrt{\varepsilon_1^2 + \varepsilon_2^2 + \dots + \varepsilon_n^2}$, $t = (t_1, t_2, \dots, t_n)$ and $dt = dt_1 dt_2 \dots dt_n$. The existence of the singular integral in (1.3) and its boundedness property

$$(1.4) \quad \|Hf\|_p \leq C_p^n \|f\|_p,$$

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were proved by Kokilashvili [5]. In 1989 Singh and Pandey [13] extended the n -dimensional Hilbert transform to the Schwartz distribution space $D'(\mathbb{R}^n)$ [12] and proved that H is an automorphism on the distribution space $D'_{L^p}(\mathbb{R}^n)$, $p > 1$ [7]. They also obtained the following inversion formula

$$(1.5) \quad (H^2 f)(x) = (-1)^n f(x) \text{ almost everywhere}$$

for $f \in L^p(\mathbb{R}^n)$. The inversion formula (1.5) is a generalisation of the corresponding one-dimensional result proved by Riesz; see Titchmarsh [15].

Fefferman showed the iterative nature of the double Hilbert transform [3] in 1972. In 1989 Singh and Pandey [13] proved the iterative nature of the n -dimensional Hilbert transform over the spaces $L^p(\mathbb{R}^n)$ and $D'_{L^p}(\mathbb{R}^n)$, $p > 1$. In fact, it was shown that

$$(1.6) \quad H = \prod_{i=1}^n H_i$$

where $(H_i f)(t_1, \dots, t_{i-1}, x_i, t_{i+1}, \dots, t_n) = \frac{1}{\pi} P \int_{\mathbb{R}} \frac{f(t_1, \dots, t_i, \dots, t_n)}{t_i - x_i} dt_i$.

The operators H_i and H_j , $i, j = 1, 2, \dots, n$ commute with each other.

During the 1960's O'Neil and Weiss [8], Gohberg and Krupnik [4] tried to obtain the best possible value $C_p^* (= \|H\|_p)$ of C_p in (1.2). They gave the following upper and lower bounds for C_p^* :

$$\nu(p) \leq C_p^* \leq \frac{q}{\pi^{3/2}} \Gamma\left(\frac{1}{2p}\right) \Gamma\left(\frac{1}{2q}\right),$$

where $\nu(p) = \begin{cases} \tan(\pi/2p), & 1 < p \leq 2 \\ \cot(\pi/2p), & 2 \leq p < \infty, \end{cases}$

and $1/p + 1/q = 1$. Later Pichorides [10] proved that $C_p^* = \nu(p)$ for $1 < p < \infty$. Recently McLean and Elliott [6] found the best possible constant $C_{p,E}^* (= \|H_E\|_p)$, $1 < p < \infty$, for the truncated Hilbert transform H_E , defined by

$$(1.7) \quad (H_E f)(x) = \frac{1}{\pi i} P \int_E \frac{f(t)}{t - x} dt, \quad x \in E$$

where E is a measurable subset of R . It is obvious that there exists a constant $C_{p,E} < \infty$ such that

$$\|H_E f\|_p \leq C_{p,E} \|f\|_p,$$

for every $f \in L^p(\mathbb{R})$ and moreover the best constant $C_{p,E}^* \leq C_p^*$. McLean and Elliott [6] proved that

$$(1.8) \quad C_{p,E}^* = C_p^* = \nu(p) \text{ for } 1 < p < \infty,$$

provided the Lebesgue measure of E is not zero.

In the present paper we will extend the result (1.8) to n dimensions. More precisely, we show that for the n -dimensional Hilbert transform H defined in (1.3),

$$(1.9) \quad C_{p,E}^{**n} = \|H_E\|_p = \|H\|_p = C_p^{*n} = [\nu(p)]^n,$$

for every measurable subset E of \mathbb{R}^n with non-zero Lebesgue measure. The n -dimensional truncated Hilbert transform H_E is defined by

$$(1.10) \quad (H_E f)(x) = \frac{1}{\pi^n} P \int_E \frac{f(t)}{\prod_{i=1}^n (t_i - x_i)} dt, \quad x \in E.$$

In view of (1.6) and the fact that

$$\|H_i\|_p = C_p^* = \nu(p), \quad 1 \leq i \leq n,$$

it is easy to see that

$$\|H\|_p = C_p^{*n} = [\nu(p)]^n,$$

thus proving the latter half of (1.9).

2. THE MAIN RESULTS

Let $a = (a_1, a_2, \dots, a_n)$ and $m = (m_1, m_2, \dots, m_n) \in \mathbb{R}^n$ with $m_i > 0$ for each i . We define the translation operator

$$\tau_a : L^p(\mathbb{R}^n) \rightarrow L^p(\mathbb{R}^n)$$

and the dilatation operators

$$D_m, D_{m^*} : L^p(\mathbb{R}^n) \rightarrow L^p(\mathbb{R}^n)$$

by

$$\tau_a f(x) = f(x - a),$$

$$D_m f(x) = \left(\prod_{i=1}^n m_i \right)^{-1/p} f\left(\frac{x_1}{m_1}, \frac{x_2}{m_2}, \dots, \frac{x_n}{m_n} \right),$$

$$D_{m^*} f(x) = \left(\prod_{i=1}^n m_i \right)^{1/p} f(m_1 x_1, m_2 x_2, \dots, m_n x_n). \quad [14, p.50].$$

Then both τ_a and D_m are isometric isomorphisms since

$$(\tau_a)^{-1} = \tau_{-a}, \quad (D_m)^{-1} = D_{m^*},$$

and

$$\|\tau_a f\|_p = \|f\|_p, \quad \|D_m f\|_p = \|f\|_p, \quad \text{for every } f \in L^p(\mathbb{R}^n).$$

Let $\mathcal{B}(L^p(\mathbb{R}^n))$ denote the space of all bounded linear operators from $L^p(\mathbb{R}^n)$ into itself. Then $T \in \mathcal{B}(L^p(\mathbb{R}^n))$ is said to commute with translations if $\tau_a T = T \tau_a$ for all $a \in \mathbb{R}$ and similarly it commutes with dilatations if $D_m T = T D_m$ for all $m \in \mathbb{R}^n$ with $m_i > 0$ for $1 \leq i \leq n$. The following lemma, the proof of which is trivial, characterises an integral operator commuting with translations or dilatations.

LEMMA 2.1. *Let K in $\mathcal{B}(L^p(\mathbb{R}^n))$ be an integral operator given by*

$$K f(x) = P \int_{\mathbb{R}^n} K(x, y) f(y) dy, \quad x \in \mathbb{R}^n.$$

Then

- (i) K commutes with translations if and only if K is a difference kernel, that is,

$$K(x, y) = K(x - y, 0) = K(0, y - x),$$

and

- (ii) K commutes with dilatations if and only if K is a Hardy kernel, that is,

$$K(mx, my) = \left(\prod_{i=1}^n m_i \right)^{-1} K(x, y),$$

where by mx and my we mean $(m_1 x_1, m_2 x_2, \dots, m_n x_n)$ and $(m_1 y_1, m_2 y_2, \dots, m_n y_n)$ respectively.

Note that the n -dimensional Hilbert transform H commutes with both translations and dilatations, since

$$H = -H_1 H_2 \dots H_n$$

and each H_i commutes both with translations and dilatations. Actually H is essentially the only integral operator having this property. To prove this we need the following two lemmas.

LEMMA 2.2. *Let $T \in \mathcal{B}(L^p(\mathbb{R}^n))$, $p > 1$ commute with translations. Then there exists a unique bounded complex-valued Borel measurable function $\sigma(\xi)$ satisfying*

$$(\widehat{T\phi})(\xi) = \widehat{\phi}(\xi)\sigma(\xi)$$

where $\sigma(\xi) \in L_\infty(\mathbb{R}^n)$.

PROOF: If $T \in \mathcal{B}(L^p(\mathbb{R}^n))$, then $\tau_a T (= T \tau_a) \in \mathcal{B}(L^p(\mathbb{R}^n))$ for each $a \in \mathbb{R}^n$. The Schwartz testing functions space $D(\mathbb{R}^n)$ is dense in $L^p(\mathbb{R}^n)$. Let $\varphi \in D(\mathbb{R}^n)$ and g_m be a sequence of C^∞ functions with bounded supports such that $\|g_m\|_p = 1$ and

$g_m * \varphi \rightarrow \varphi$ as $m \rightarrow \infty$, in sup norm as well as in $L^p(\mathbb{R}^n)$ norm [7, pp.6–8]. Since φ and g_m are of compact supports, $g_m * \varphi$ are also C^∞ functions with compact supports for all m . Therefore in view of the Riesz representation theorem [11, p.131], there exists a bounded complex regular Borel measure μ on \mathbb{R}^n such that

$$\begin{aligned} [T((g_m * \varphi)(y))](0) &= \int_{\mathbb{R}^n} \left(\int_{\mathbb{R}^n} g_m(x)\varphi(y-x)dx \right) d\mu(y) \\ &= \int_{\mathbb{R}^n} dx g_m(x) \int_{\mathbb{R}^n} d\mu(y)\varphi(y-x) \quad (\text{by Fubini's Theorem}) \\ &= \int_{\mathbb{R}^n} g_m(-x)(T\varphi)(x)dx. \end{aligned}$$

Hence $(g_m * T(\cdot))(0): D(\mathbb{R}^n) \rightarrow \mathbb{C}$

is a bounded linear functional. The Riesz representation theorem asserts the existence of a regular Borel measure μ_m (depending on g_m) bounded on \mathbb{R}^n such that

$$(g_m * T\varphi)(0) = \int_{\mathbb{R}^n} \varphi(-x)d\mu_m(x), \quad \varphi \in D(\mathbb{R}^n), \quad [11, p.131].$$

Hence

$$(2.2) \quad (g_m * T\varphi)(y) = \int_{\mathbb{R}^n} \varphi(y-x)d\mu_m$$

for
$$\begin{aligned} \tau_{-y}T(g_m * \varphi)(0) &= (g_m * \tau_{-y}T\varphi)(0) \\ &= (g_m * T\tau_{-y}\varphi)(0). \end{aligned}$$

Since $|\mu_m|(\mathbb{R}^n) \leq \|T\|$, we can select a sequence g_m in such a way that

$$(2.3) \quad \lim_{m \rightarrow \infty} (g_m * T\varphi)(y) = (T\varphi)(y)$$

in $L^p(\mathbb{R}^n)$ norm as well as in sup norm. Hence from (2.2), and by selecting an appropriate subsequence $\{m_j\}$ of $\{m\}$ and letting $m_j \rightarrow \infty$, we have $\lim_{m_j \rightarrow \infty} \hat{\mu}_{m_j} = \sigma(\xi)$, a bounded complex-valued measurable function

$$(2.4) \quad (\widehat{T\varphi})(\xi) = \widehat{\phi}(\xi)\sigma(\xi)\phi \in D(\mathbb{R}^{-n})$$

[1, pp.132, 133]. This completes the proof of the lemma. □

COROLLARY 2.1. For $T \in \mathcal{B}(L^p(\mathbb{R}^n))$ commuting with translations, there exists $\sigma \in L^\infty(\mathbb{R}^n)$ such that

$$(2.5) \quad \widehat{Tf}(\xi) = \sigma(\xi)\widehat{f}(\xi), \quad \xi \in \mathbb{R}^n, \quad f \in L^p(\mathbb{R}^n),$$

where $\widehat{}$ denotes the operator of Fourier transform.

PROOF: Using the definition of the Fourier transform of f in $L^p(\mathbb{R}^n)$, where f is treated as a regular tempered distribution in $S'(\mathbb{R}^n)$, [1, pp.131–132; 7], it follows that

$$\widehat{f}(\xi) = \lim_{\substack{\min N_j \rightarrow \infty \\ 1 \leq j \leq n}} \int_{|x_j| < N_j} f(x) e^{-ix \cdot \xi} dx,$$

where the above limit is interpreted in the sense of $S'(\mathbb{R}^n)$ and $x \cdot \xi$ is the inner product of x and ξ in \mathbb{R}^n . Since $D(\mathbb{R}^n)$ is dense in $L^p(\mathbb{R}^n)$ the result (2.5) follows from Lemma 2.2, Bergh and Löfström [1, pp.132–133] and Stein [14, p.28]. \square

THEOREM 2.1. *Let $1 < p < \infty$ and $T \in \mathcal{B}(L^p(\mathbb{R}^n))$. Suppose T commutes both with translations and with dilatations. Then there exist constants $a, a_i, a_{i,j}, \dots, b$ such that*

$$(2.6) \quad T = aI + \sum_{i=1}^n a_i H_i + \sum_{\substack{i,j=1 \\ i < j}}^n a_{i,j} H_i H_j + \dots + bH,$$

where I is the identity operator on $L^p(\mathbb{R}^n)$.

PROOF: Let $T \in \mathcal{B}(L^p(\mathbb{R}^n))$, $1 < p < \infty$, commuting both with translations and dilatations. Then from (2.5), we have

$$\widehat{Tf}(\xi) = \sigma(\xi)\widehat{f}(\xi), \quad \xi \in \mathbb{R}^n, \quad f \in L^p(\mathbb{R}^n)$$

for some $\sigma \in L^\infty(\mathbb{R}^n)$. Since

$$\widehat{D_m f}(\xi) = \left(\prod_{i=1}^n m_i \right)^{1-\frac{1}{p}} \widehat{f}(m_1 \xi_1, \dots, m_n \xi_n)$$

and T commutes with dilatations, we have $\sigma(\xi) = \sigma(m_1 \xi_1, m_2 \xi_2, \dots, m_n \xi_n)$, for $\xi = (\xi_1, \dots, \xi_n) \in \mathbb{R}^n$ and $m_1, \dots, m_n > 0$.

Hence

$$\sigma(\xi) = \sigma(\text{sgn } \xi_1, \dots, \text{sgn } \xi_n),$$

where

$$\text{sgn } \xi_j = \begin{cases} +1, & \text{if } \xi_j > 0, \\ -1, & \text{if } \xi_j < 0. \end{cases}$$

When $n = 2$, it is easy to see that

$$\begin{aligned} \sigma(\xi_1, \xi_2) = \frac{1}{2^2} & \left[\sigma(1, 1) + \sigma(1, -1) + \sigma(-1, 1) + \sigma(-1, -1) \right] \\ & + [\sigma(1, 1) + \sigma(1, -1) - \sigma(-1, 1) - \sigma(-1, -1)] \text{sgn } \xi_1 \\ & + [\sigma(1, 1) - \sigma(1, -1) + \sigma(-1, 1) - \sigma(-1, -1)] \text{sgn } \xi_2 \\ & + [\sigma(1, 1) - \sigma(1, -1) - \sigma(-1, 1) + \sigma(-1, -1)] \text{sgn } \xi_1 \text{sgn } \xi_2 \Big]. \end{aligned}$$

Generalising this we obtain the following in the n -dimensional case

$$\begin{aligned} \sigma(\xi) &= \frac{1}{2^n} \left[\sum_{i=1}^{2^n} \sigma(i_1, i_2, \dots, i_n) + \sum_{j=1}^n \left(\sum_{i=1}^{2^n} i_j \sigma(i_1, \dots, i_n) \right) \operatorname{sgn} \xi_j \right. \\ &\quad + \sum_{\substack{j,k=1 \\ j < k}}^n \left(\sum_{i=1}^{2^n} i_j i_k \sigma(i_1, \dots, i_n) \right) \operatorname{sgn} \xi_j \cdot \operatorname{sgn} \xi_k + \dots \\ &\quad \left. + \left(\sum_{i=1}^{2^n} \left(\prod_{j=1}^n i_j \right) \sigma(i_1, \dots, i_n) \right) \prod_{j=1}^n \operatorname{sgn} \xi_j \right] \\ &= a + \sum_{j=1}^n a_j \operatorname{sgn} \xi_j + \sum_{\substack{j,k=1 \\ j < k}}^n a_{jk} \operatorname{sgn} \xi_j \operatorname{sgn} \xi_k + \dots + b \prod_{j=1}^n \operatorname{sgn} \xi_j, \end{aligned}$$

where $i_j = +1$ or -1 for $j = 1, 2, \dots, n$. Since $\widehat{Hf}(\xi) = \prod_{j=1}^n \operatorname{sgn} \xi_j \widehat{f}(\xi)$ and $\widehat{H_j f}(\xi) = \operatorname{sgn} \xi_j \widehat{f}(\xi)$, we have the desired result (2.6) see [9]. □

REMARK. The n Riesz transforms R_1, R_2, \dots, R_n are defined as

$$(R_j f)(x) = \lim_{\epsilon \rightarrow 0} c_n \int_{|y| > \epsilon} \frac{y_j}{|y|^{n+1}} f(x - y) dy, \quad j = 1, \dots, n$$

with $c_n = \frac{\Gamma(\frac{n+1}{2})}{\pi^{(n+1)/2}}$, for $f \in L^p(\mathbb{R}^n)$, $1 \leq p < \infty$, [14, p.57].

It is easy to see that in general they do not commute with dilatations D_m for $m = (m_1, \dots, m_n) \in \mathbb{R}^n$, $m_1, \dots, m_n > 0$. Hence none of the R_j 's can be written in the form (2.6), despite the fact that in the particular case when $m = (m_1, m_1, \dots, m_1)$ with $m_1 > 0$, the n -Riesz transforms commute with dilatations. But only when $n = 1$ does the Riesz transform R commute both with translations and with dilatations, so that it can be written in the form (2.6).

For a measurable set $E \subset \mathbb{R}^n$, define

$$\chi_E: L^p(\mathbb{R}^n) \rightarrow L^p(\mathbb{R}^n)$$

by
$$\chi_E f(x) = \begin{cases} f(x), & \text{if } x \in E, \\ 0, & \text{otherwise.} \end{cases}$$

Since any $f \in L^p(\mathbb{R}^n)$ can be written as

$$f = \chi_E f + (1 - \chi_E) f,$$

the space $L^p(\mathbb{R}^n)$ is the direct sum

$$L^p(\mathbb{R}^n) = L^p(E) \oplus L^p(\mathbb{R}^n - E).$$

Thus the space $L^p(E)$ can be treated as a closed subspace of $L^p(\mathbb{R}^n)$ and for any bounded linear operator T on $L^p(\mathbb{R}^n)$, we define the truncated operator

$$T_E = \chi_E T \chi_E.$$

For $E \subset \mathbb{R}^n$ and $m, a \in \mathbb{R}^n$,

$$a + E = \{a + x : x \in E\},$$

$$mE = \{(m_1 x_1, \dots, m_n x_n) : x \in E\}$$

and

$$mE = \{(mx_1, \dots, mx_n) : x \in E\} \text{ whenever } m \in \mathbb{R}.$$

Then we have the following theorem.

THEOREM 2.2. *Let E be any measurable subset of \mathbb{R}^n .*

(i) *If T commutes with translations, then*

$$\|T_{a+E}\|_p = \|T_E\|_p, \text{ for all } a \in \mathbb{R}^n.$$

(ii) *If T commutes with dilatations, then*

$$\|T_{mE}\|_p = \|T_E\|_p, \text{ for all } m \in \mathbb{R}^n \text{ with } m_1, \dots, m_n > 0.$$

The proof of the above theorem is similar to the one given by McLean and Elliott [6, Theorem 2.2] for the one-dimensional case.

Let μ be the Lebesgue measure on \mathbb{R}^n . Denote by $J_\delta(x)$ the open box centred at x , that is,

$$J_\delta(x) = \prod_{i=1}^n (x_i - \delta_i, x_i + \delta_i), \quad x = (x_1, \dots, x_n) \in \mathbb{R}^n,$$

$$\delta = (\delta_1, \dots, \delta_n) \in \mathbb{R}^n \text{ with each } \delta_i > 0.$$

The density of E at x is defined by

$$(2.7) \quad d_E(x) = \lim_{\delta \rightarrow 0^+} \frac{\mu(E \cap J_\delta(x))}{\mu(J_\delta(x))}$$

provided the limit exists. Clearly $0 \leq d_E(x) \leq 1$. When $x \notin \bar{E}$ (the closure of E), then $d_E(x) = 0$ whereas if $x \in E^0$ (the interior of E) then $d_E(x) = 1$. The Lebesgue Density Theorem [2, p.184] asserts that

$$(2.8) \quad d_E(x) = 1 \text{ for almost every } x \in E.$$

LEMMA 2.2. *If J is a bounded box centred at 0 and $m > 0$, then*

$$\lim_{m \rightarrow \infty} \mu(J \cap mE) = d_E(0)\mu(J).$$

PROOF: Let E be a measurable subset of \mathbb{R}^n . Then for $m > 0$, we have

$$\mu(mE) = \mu\{(mx_1, \dots, mx_n) : x = (x_1, \dots, x_n) \in E\} = m\mu(E),$$

and $m(E_1 \cap E_2) = (mE_1) \cap (mE_2)$, for E_1, E_2 measurable subsets of \mathbb{R}^n . Suppose $J = (-M, M) \times \dots \times (-M, M)$, (n factors) and let $m = M/\delta$, $\delta > 0$; then $mJ_\delta(0) = J$ and hence

$$d_E(0) = \lim_{\delta \rightarrow 0^+} \frac{\mu(E \cap J_\delta(0))}{\mu(J_\delta(0))} = \lim_{m \rightarrow \infty} \frac{\mu(mE \cap J)}{\mu(J)},$$

proving the lemma. □

The following Lemma 2.3 and Theorem 2.3 have proofs similar to that of Lemma 3.2 and Theorem 3.3 of McLean and Elliott [6], so we state them without proof.

LEMMA 2.3. *For $1 \leq p < \infty$, the following are equivalent:*

- (i) $d_E(0) = 1$,
- (ii) $\lim_{m \rightarrow \infty} \|\chi_{mE} f\|_p = \|f\|_p$ for all $f \in L^p(\mathbb{R}^n)$; $m > 0$,
- (iii) $\lim_{m \rightarrow \infty} \|(1 - \chi_{mE})f\|_p = 0$ for all $f \in L^p(\mathbb{R}^n)$, $m > 0$.

THEOREM 2.3. *Suppose $d_E(0) = 1$. If $T \in \mathcal{B}(L^p(\mathbb{R}^n))$ commutes with dilatations, then*

$$\|T_E\|_p = \|T\|_p.$$

Since the n -dimensional Hilbert transform H commutes both with translations and with dilatations, Theorems 2.1, 2.2 and 2.3 are true for H .

So, let E be a subset of \mathbb{R}^n such that $\mu(E) \neq 0$. Then there exists an $x \in E$ such that $d_E(x) = 1$, by (2.8). Hence $d_{-x+E}(0) = 1$. Therefore,

$$\|H_E\|_p = \|H_{-x+E}\|_p = \|H\|_p.$$

Thus we have proved the following theorem.

THEOREM 2.4. *If $\mu(E) \neq 0$, then $\|H_E\|_p = \|H\|_p$.*

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