

## **$L^p$ -Boundedness for the Littlewood-Paley $g$ -Function Connected with the Riemann-Liouville Operator**

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ABSTRACT. We study the Gauss and Poisson semigroups connected with the Riemann-Liouville operator defined on the half plane. Next, we establish a principle of maximum for the singular partial differential operator

$$\Delta_\alpha = \frac{\partial^2}{\partial r^2} + \frac{2\alpha + 1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial t^2}; \quad (r, x, t) \in ]0, +\infty[ \times \mathbb{R} \times ]0, +\infty[.$$

Later, we define the Littlewood-Paley  $g$ -function and using the principle of maximum, we prove that for every  $p \in ]1, +\infty[$ , there exists a positive constant  $C_p$  such that for every  $f \in L^p(d\nu_\alpha)$ ,

$$\frac{1}{C_p} \|f\|_{p, \nu_\alpha} \leq \|g(f)\|_{p, \nu_\alpha} \leq C_p \|f\|_{p, \nu_\alpha}.$$

### **1. Introduction**

The usual Littlewood-Paley  $g$ -function is defined in the Euclidean space [27] by

$$\forall x \in \mathbb{R}^n; \quad g(f)(x) = \left( \int_0^{+\infty} |\nabla P^t f(x)|^2 t dt \right)^{\frac{1}{2}},$$

where  $(P^t)_{t>0}$  is the usual Poisson semigroup defined by

$$P^t f(x) = \frac{\Gamma(\frac{n+1}{2})}{\pi^{\frac{n+1}{2}}} \int_{\mathbb{R}^n} \frac{t f(y)}{(t^2 + |x - y|^2)^{\frac{n+1}{2}}} dy,$$

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and  $\nabla$  is the gradient given by

$$\nabla = \left( \frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n}, \frac{\partial}{\partial t} \right).$$

It is well known (see for example [27]) that the mapping

$$f \longmapsto g(f)$$

is bounded from the Lebesgue space  $L^p(\mathbb{R}^n, dx)$ ,  $p \in ]1, +\infty[$  into itself. Moreover, the Littlewood-Paley theory plays an important role in the study of many function spaces as the Hardy space  $H^p$ . Many aspects of the Littlewood-Paley  $g$ -function connected with several hypergroups are studied [1, 2, 6, 25, 29]. The authors have been especially interested by the boundedness of such operator when acting on the Lebesgue space  $L^p$ ;  $p \in ]1, +\infty[$ .

In [7], the authors have defined the Riemann-Liouville operator  $\mathcal{R}_\alpha$ ;  $\alpha \geq 0$ , by

$$(1.1) \quad \mathcal{R}_\alpha(f)(r, x) = \begin{cases} \frac{\alpha}{\pi} \int_{-1}^1 \int_{-1}^1 f(rs\sqrt{1-t^2}, x+rt)(1-t^2)^{\alpha-\frac{1}{2}} \\ \quad \times (1-s^2)^{\alpha-1} dt ds, & \text{if } \alpha > 0, \\ \frac{1}{\pi} \int_{-1}^1 f(r\sqrt{1-t^2}, x+rt) \frac{dt}{\sqrt{1-t^2}}, & \text{if } \alpha = 0; \end{cases}$$

where  $f$  is any continuous function on  $\mathbb{R}^2$ , even with respect to the first variable. The dual  ${}^t\mathcal{R}_\alpha$  is defined by

$$(1.2) \quad {}^t\mathcal{R}_\alpha(g)(r, x) = \begin{cases} \sqrt{\frac{2}{\pi}} \frac{1}{2^\alpha \Gamma(\alpha+1)} \int_r^{+\infty} \int_{-\sqrt{u^2-r^2}}^{\sqrt{u^2-r^2}} g(u, x+v) \\ \quad \times (u^2 - v^2 - r^2)^{\alpha-1} u du dv, & \text{if } \alpha > 0, \\ \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} g(\sqrt{r^2 + (x-y)^2}, y) dy, & \text{if } \alpha = 0; \end{cases}$$

where  $g$  is any continuous function on  $\mathbb{R}^2$ , even with respect to the first variable and with compact support.

In particular, for  $\alpha = 0$  and by a change of variables, we get

$$\mathcal{R}_0(f)(r, x) = \frac{1}{2\pi} \int_0^{2\pi} f(r \cos \theta, x + r \sin \theta) d\theta.$$

This means that  $\mathcal{R}_0(f)(r, x)$  is the mean value of  $f$  on the circle centered at  $(0, x)$  and with radius  $r$ .

The mean operator  $\mathcal{R}_0$  and its dual  ${}^t\mathcal{R}_0$  play an important role and have many applications, for example, in image processing of the so-called synthetic aperture radar (SAR) data [17, 18] or in the linearized inverse scattering problem in acoustics [15].

The operators  $\mathcal{R}_\alpha$  and its dual  ${}^t\mathcal{R}_\alpha$  have the same properties as the Radon transform [16], for this reason,  $\mathcal{R}_\alpha$  is called sometimes the generalized Radon transform.

The Fourier transform  $\mathcal{F}_\alpha$  associated with the operator  $\mathcal{R}_\alpha$  is defined by

$$(1.3) \forall (\mu, \lambda) \in \Upsilon, \mathcal{F}_\alpha(f)(\mu, \lambda) = \int_0^\infty \int_{\mathbb{R}} f(r, x) \mathcal{R}_\alpha(\cos(\mu \cdot) e^{-i\lambda \cdot})(r, x) d\nu_\alpha(r, x) \\ = \int_0^\infty \int_{\mathbb{R}} f(r, x) j_\alpha(r\sqrt{\mu^2 + \lambda^2}) e^{-i\lambda x} d\nu_\alpha(r, x),$$

where

•  $\Upsilon$  is the set given by

$$(1.4) \quad \Upsilon = \mathbb{R}^2 \cup \{(i\mu, \lambda); (\mu, \lambda) \in \mathbb{R}^2; |\mu| \leq |\lambda|\}.$$

•  $d\nu_\alpha(r, x)$  is the measure defined on  $[0, +\infty[ \times \mathbb{R}$  by

$$(1.5) \quad d\nu_\alpha(r, x) = \frac{r^{2\alpha+1} dr}{2^\alpha \Gamma(\alpha + 1)} \otimes \frac{dx}{\sqrt{2\pi}}.$$

•  $j_\alpha$  is the modified Bessel function that will be defined in the second section.

Many harmonic analysis results have been established for the Fourier transform  $\mathcal{F}_\alpha$  [5, 7, 9, 10, 11, 24]. Also, many uncertainty principles related to the Fourier transform  $\mathcal{F}_\alpha$  have been proved [3, 4, 8, 20, 22, 23].

In [2], we have defined the Gauss and Poisson semigroups associated with the Riemann-Liouville operator  $\mathcal{R}_\alpha$ . These semigroups are denoted by  $(\mathcal{G}^t)_{t>0}$  and  $(\mathcal{P}^t)_{t>0}$ . The Poisson semigroup  $(\mathcal{P}^t)_{t>0}$  allows us to define the Littlewood-Paley  $g$ -function connected with  $\mathcal{R}_\alpha$  by

$$g(f)(r, x) = \left( \int_0^{+\infty} |\nabla(\mathcal{U}(f))(r, x, t)|^2 t dt \right)^{\frac{1}{2}},$$

where

$$(1.6) \quad \mathcal{U}(f)(r, x, t) = \mathcal{P}^t f(r, x),$$

and

$$\nabla = \left( \frac{\partial}{\partial r}, \frac{\partial}{\partial x}, \frac{\partial}{\partial t} \right).$$

Then, using the maximal functions associated with these semigroups and their mutual connection, we have established in [2] the following main result

*For every  $p \in ]1, 2]$ ; the mapping  $f \mapsto g(f)$  can be extended to the space  $L^p(d\nu_\alpha)$  and for every  $f \in L^p(d\nu_\alpha)$ , we have*

$$(1.7) \quad \|g(f)\|_{p, \nu_\alpha} \leq 2 \frac{2^{\frac{2-p}{2}}}{p} \left( \frac{p}{p-1} \right)^{\frac{1}{p}} \|f\|_{p, \nu_\alpha}.$$

Where

•  $L^p(d\nu_\alpha)$ ;  $p \in [1, +\infty]$ , is the Lebesgue space formed by the measurable functions  $f$  on  $[0, +\infty[ \times \mathbb{R}$  such that  $\|f\|_{p,\nu_\alpha} < +\infty$ , with

$$(1.8) \quad \|f\|_{p,\nu_\alpha} = \begin{cases} \left( \int_0^{+\infty} \int_{\mathbb{R}} |f(r, x)|^p d\nu_\alpha(r, x) \right)^{\frac{1}{p}}, & \text{if } p \in [1, +\infty[, \\ \operatorname{ess\,sup}_{(r,x) \in [0, +\infty[ \times \mathbb{R}} |f(r, x)|, & \text{if } p = +\infty, \end{cases}$$

and  $d\nu_\alpha$  is given by the relation (1.5).

Our purpose in this work consists to extend the inequality (1.7) for every  $p \in ]1, +\infty[$ .

In this context, we consider the singular partial differential operator

$$\Delta_\alpha = \frac{\partial^2}{\partial r^2} + \frac{2\alpha + 1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial t^2}.$$

Building on the Hopf principle of maximum, we have established the following principle of maximum for the operator  $\Delta_\alpha$ :

Let  $a_0, a_1, T$  be positive real numbers and  $\Omega = ]-a_0, a_0[ \times ]-a_1, a_1[ \times ]0, T[$ . Let  $u \in C^2(\Omega) \cap C^0(\bar{\Omega})$  such that

- i.  $\forall (r, x, t) \in \Omega; u(r, x, t) = u(-r, x, t)$ .
- ii.  $\forall (r, x, t) \in \Omega, \Delta_\alpha u(r, x, t) \geq 0$ .

Then, if  $u$  attains its maximum in  $\Omega$ ,  $u$  is constant on  $\Omega$ .

Using the precedent principle of maximum, we have proved the following interesting result

Let  $u \in C^2(\mathbb{R}^2 \times ]0, +\infty[) \cap C^0(\mathbb{R}^2 \times [0, +\infty[)$  such that

- i.  $\forall (r, x, t) \in \mathbb{R}^2 \times [0, +\infty[; u(r, x, t) = u(-r, x, t)$ .
- ii.  $\forall (r, x) \in \mathbb{R}^2, u(r, x, 0) \geq 0$ .

iii.  $\lim_{r^2+x^2+t^2 \rightarrow +\infty} u(r, x, t) = 0$ .

vi.  $\forall (r, x, t) \in \mathbb{R}^2 \times [0, +\infty[; \Delta_\alpha u(r, x, t) \leq 0$ .

Then  $u$  is nonnegative.

This theorem allows us to establish the well known inequality satisfied by the Poisson semigroup, that is

For every positive real number  $t$  and for every  $f \in \mathcal{D}_e(\mathbb{R}^2)$ , we have

$$|\nabla(\mathcal{U}(f))(r, x, 2t)|^2 \leq \mathcal{P}^t \left( |\nabla(\mathcal{U}(f))(\cdot, \cdot, t)|^2 \right)(r, x),$$

where  $\mathcal{U}(f)$  is given by the relation (1.6) and  $\mathcal{D}_e(\mathbb{R}^2)$  is the space of infinitely differentiable functions on  $\mathbb{R}^2$ , even with respect to the first variable and with compact support.

Combining the previous results together with the Riesz-Thorin theorem and our paper [2], we have established the main result of this paper

For every  $p \in ]1, +\infty[$ , the mapping:  $f \mapsto g(f)$  can be extended to the space  $L^p(d\nu_\alpha)$  and for every  $f \in L^p(d\nu_\alpha)$ , we have

$$(1.9) \quad \|g(f)\|_{p,\nu_\alpha} \leq B_p \|f\|_{p,\nu_\alpha}$$

Finally, using the Plancherel theorem for the Fourier transform associated with the Riemann-Liouville operator, we have proved the "converse" inequality of (1.9), that is

For every  $p \in ]1, +\infty[$  and every  $f \in L^p(d\nu_\alpha)$ , we have

$$(1.10) \quad \|f\|_{p,\nu_\alpha} \leq 4 B_{\frac{p}{p-1}} \|g(f)\|_{p,\nu_\alpha}.$$

The inequalities (1.9) and (1.10) show that

For every  $p \in ]1, +\infty[$ , there exists a positive constant  $C_p$  such that for every  $f \in L^p(d\nu_\alpha)$ ,

$$\frac{1}{C_p} \|f\|_{p,\nu_\alpha} \leq \|g(f)\|_{p,\nu_\alpha} \leq C_p \|f\|_{p,\nu_\alpha}.$$

## 2. The Riemann-Liouville Transform

In this section, we recall some harmonic analysis results related to the convolution product and the Fourier transform associated with the Riemann-Liouville operator. For more details see [5, 7, 9, 10, 11, 24].

Let  $D$  and  $\Xi$  be the singular partial differential operators defined by

$$\begin{cases} D = \frac{\partial}{\partial x}; \\ \Xi = \frac{\partial^2}{\partial r^2} + \frac{2\alpha + 1}{r} \frac{\partial}{\partial r} - \frac{\partial^2}{\partial x^2}; \quad (r, x) \in ]0, +\infty[ \times \mathbb{R}, \alpha \geq 0. \end{cases}$$

For all  $(\mu, \lambda) \in \mathbb{C}^2$ , the system

$$\begin{cases} Du(r, x) = -i\lambda u(r, x); \\ \Xi u(r, x) = -\mu^2 u(r, x); \\ u(0, 0) = 1, \quad \frac{\partial u}{\partial r}(0, x) = 0; \quad \forall x \in \mathbb{R}, \end{cases}$$

admits a unique solution  $\varphi_{\mu,\lambda}$  given by

$$(2.1) \quad \forall (r, x) \in [0, +\infty[ \times \mathbb{R}, \quad \varphi_{\mu,\lambda}(r, x) = j_\alpha(r\sqrt{\mu^2 + \lambda^2}) e^{-i\lambda x},$$

where  $j_\alpha$  is the modified Bessel function defined by

$$j_\alpha(z) = 2^\alpha \Gamma(\alpha + 1) \frac{J_\alpha(z)}{z^\alpha} = \Gamma(\alpha + 1) \sum_{k=0}^{+\infty} \frac{(-1)^k}{k! \Gamma(\alpha + k + 1)} \left(\frac{z}{2}\right)^{2k},$$

and  $J_\alpha$  is the Bessel function of first kind and index  $\alpha$  [13, 14, 21, 30]. The modified Bessel function  $j_\alpha$  has the integral representation

$$(2.2) \quad j_\alpha(z) = \frac{\Gamma(\alpha + 1)}{\sqrt{\pi} \Gamma(\alpha + \frac{1}{2})} \int_{-1}^1 (1 - t^2)^{\alpha - \frac{1}{2}} \exp(-izt) dt.$$

Consequently, for every  $k \in \mathbb{N}$  and  $z \in \mathbb{C}$ , we have

$$(2.3) \quad |j_\alpha^{(k)}(z)| \leq e^{|Im(z)|}.$$

**Proposition 2.1.** *The eigenfunction  $\varphi_{\mu,\lambda}$  satisfies the following properties*

*i. The function  $\varphi_{\mu,\lambda}$  is bounded on  $\mathbb{R}^2$  if, and only if  $(\mu, \lambda) \in \Upsilon$ , where  $\Upsilon$  is the set given by the relation (1.4) and in this case,*

$$(2.4) \quad \sup_{(r,x) \in \mathbb{R}^2} |\varphi_{\mu,\lambda}(r,x)| = 1.$$

*ii. The function  $\varphi_{\mu,\lambda}$  has the following Mehler integral representation*

$$(2.5) \quad \varphi_{\mu,\lambda}(r,x) = \begin{cases} \frac{\alpha}{\pi} \int_{-1}^1 \int_{-1}^1 \cos(\mu r s \sqrt{1-t^2}) \exp(-i\lambda(x+rt)) \\ \quad \times (1-t^2)^{\alpha-\frac{1}{2}} (1-s^2)^{\alpha-1} dt ds; & \text{if } \alpha > 0, \\ \frac{1}{\pi} \int_{-1}^1 \cos(r\mu \sqrt{1-t^2}) \exp(-i\lambda(x+rt)) \\ \quad \times \frac{dt}{\sqrt{1-t^2}}, & \text{if } \alpha = 0. \end{cases}$$

**Remark 2.2.** The Mehler integral representation (2.5) of the eigenfunction  $\varphi_{\mu,\lambda}$  allows us to define the integral transform  $\mathcal{R}_\alpha$  by

$$(2.6) \quad \mathcal{R}_\alpha(f)(r,x) = \begin{cases} \frac{\alpha}{\pi} \int_{-1}^1 \int_{-1}^1 f(rs \sqrt{1-t^2}, x+rt) (1-t^2)^{\alpha-\frac{1}{2}} \\ \quad \times (1-s^2)^{\alpha-1} dt ds, & \text{if } \alpha > 0, \\ \frac{1}{\pi} \int_{-1}^1 f(r \sqrt{1-t^2}, x+rt) \frac{dt}{\sqrt{1-t^2}}, & \text{if } \alpha = 0; \end{cases}$$

where  $f$  is any continuous function on  $\mathbb{R}^2$ ; even with respect to the first variable. Then, the relations (2.5) and (2.6) show that

$$(2.7) \quad \varphi_{\mu,\lambda}(r,x) = \mathcal{R}_\alpha(\cos(\mu \cdot) e^{-i\lambda \cdot})(r,x),$$

which gives the mutual connection between the functions  $\varphi_{\mu, \lambda}$  and  $\cos(\mu \cdot)e^{-i\lambda \cdot}$ . For this reason, the operator  $\mathcal{R}_\alpha$  is called the Riemann-Liouville transform associated with the operators  $D$  and  $\Xi$ .

The partial differential operators  $D$  and  $\Xi$  satisfy the intertwining properties with the Riemann-Liouville operator and its dual

$$\begin{aligned} {}^t\mathcal{R}_\alpha\Xi(f) &= \frac{\partial^2}{\partial r^2} {}^t\mathcal{R}_\alpha(f), & {}^t\mathcal{R}_\alpha D(f) &= D {}^t\mathcal{R}_\alpha(f), \\ \Xi\mathcal{R}_\alpha(f) &= \mathcal{R}_\alpha \frac{\partial^2}{\partial r^2}(f), & D\mathcal{R}_\alpha(f) &= \mathcal{R}_\alpha D(f), \end{aligned}$$

where  $f$  is a sufficiently smooth function.

To define the translation operator associated with the Riemann-Liouville transform, we use the product formula for the eigenfunction  $\varphi_{\mu, \lambda}$ , that is for  $(r, x)$  and  $(s, y) \in [0, +\infty[ \times \mathbb{R}$ ,

$$\varphi_{\mu, \lambda}(r, x)\varphi_{\mu, \lambda}(s, y) = \frac{\Gamma(\alpha + 1)}{\sqrt{\pi}\Gamma(\alpha + \frac{1}{2})} \int_0^\pi \varphi_{\mu, \lambda}(\sqrt{r^2 + s^2 + 2rs \cos \theta}, x + y) \sin^{2\alpha} \theta d\theta.$$

**Definition 2.3.** i) For every  $(r, x) \in [0, +\infty[ \times \mathbb{R}$ , the translation operator  $\tau_{(r, x)}$  associated with the Riemann-Liouville transform is defined on  $L^p(d\nu_\alpha)$ ;  $p \in [1, +\infty]$ , by

$$(2.8) \quad \begin{aligned} \tau_{(r, x)}f(s, y) &= \frac{\Gamma(\alpha + 1)}{\sqrt{\pi}\Gamma(\alpha + \frac{1}{2})} \int_0^\pi f(\sqrt{r^2 + s^2 + 2rs \cos \theta}, x + y) \sin^{2\alpha}(\theta) d\theta. \end{aligned}$$

ii) The convolution product of  $f, g \in L^1(d\nu_\alpha)$  is defined for every  $(r, x) \in [0, +\infty[ \times \mathbb{R}$ , by

$$(2.9) \quad f * g(r, x) = \int_0^{+\infty} \int_{\mathbb{R}} \tau_{(r, -x)}(\check{f})(s, y)g(s, y)d\nu_\alpha(s, y),$$

where  $\check{f}(s, y) = f(s, -y)$ .

The set  $[0, +\infty[ \times \mathbb{R}$  equipped with the convolution product  $*$  is an hypergroup in the sense of [12].

We denote by  $C_{0, e}(\mathbb{R}^2)$  the space of continuous function on  $\mathbb{R}^2$ , even with respect to the first variable such that

$$\lim_{r^2 + x^2 \rightarrow +\infty} f(r, x) = 0.$$

The space  $C_{0, e}(\mathbb{R}^2)$  is equipped with the norm

$$\|f\|_{\infty, \nu_\alpha} = \sup_{(r, x) \in [0, +\infty[ \times \mathbb{R}} |f(r, x)|.$$

**Proposition 2.4.** *i. For every  $f \in L^p(d\nu_\alpha)$ ;  $1 \leq p \leq +\infty$ , and for every  $(r, x) \in [0, +\infty[ \times \mathbb{R}$ , the function  $\tau_{(r,x)}(f)$  belongs to  $L^p(d\nu_\alpha)$  and we have*

$$(2.10) \quad \|\tau_{(r,x)}(f)\|_{p,\nu_\alpha} \leq \|f\|_{p,\nu_\alpha}.$$

*ii. For every  $f \in L^1(d\nu_\alpha)$  and  $(r, x) \in [0, +\infty[ \times \mathbb{R}$ ,*

$$(2.11) \quad \int_0^\infty \int_{\mathbb{R}} \tau_{(r,x)}(f)(s, y) d\nu_\alpha(s, y) = \int_0^\infty \int_{\mathbb{R}} f(s, y) d\nu_\alpha(s, y).$$

*iii. For every  $f \in L^p(d\nu_\alpha)$ ;  $p \in [1, +\infty[$ , we have*

$$(2.12) \quad \lim_{(r,x) \rightarrow (0,0)} \|\tau_{(r,x)}(f) - f\|_{p,\nu_\alpha} = 0.$$

*iv. For every  $f \in C_{0,e}(\mathbb{R}^2)$  and every  $(r, x) \in \mathbb{R}^2$ , the function  $\tau_{(r,x)}(f)$  belongs to  $C_{0,e}(\mathbb{R}^2)$  and*

$$(2.13) \quad \lim_{(r,x) \rightarrow (0,0)} \|\tau_{(r,x)}(f) - f\|_{\infty,\nu_\alpha} = 0.$$

*v. Let  $\varphi$  be a nonnegative measurable function on  $\mathbb{R} \times \mathbb{R}$ , even with respect to the first variable, such that*

$$\int_0^{+\infty} \int_{\mathbb{R}} \varphi(r, x) d\nu_\alpha(r, x) = 1.$$

*Then the family  $(\varphi_{(a,b)})_{(a,b) \in (\mathbb{R}_+^*)^2}$  defined by*

$$\forall (r, x) \in \mathbb{R} \times \mathbb{R}, \varphi_{(a,b)}(r, x) = \frac{1}{a^{2\alpha+2}b} \varphi\left(\frac{r}{a}, \frac{x}{b}\right)$$

*is an approximation of the identity in  $L^p(d\nu_\alpha)$ ;  $p \in [1, +\infty[$ , that is for every  $f \in L^p(d\nu_\alpha)$ , we have*

$$(2.14) \quad \lim_{(a,b) \rightarrow (0^+, 0^+)} \|f * \varphi_{(a,b)} - f\|_{p,\nu_\alpha} = 0.$$

*vi. For every  $f \in C_{0,e}(\mathbb{R}^2)$ ,*

$$(2.15) \quad \lim_{(a,b) \rightarrow (0^+, 0^+)} \|f * \varphi_{(a,b)} - f\|_{\infty,\nu_\alpha} = 0.$$

*vii. If  $1 \leq p, q, r \leq +\infty$  are such that  $\frac{1}{r} = \frac{1}{p} + \frac{1}{q} - 1$  and if  $f \in L^p(d\nu_\alpha)$ ,  $g \in L^q(d\nu_\alpha)$ , then the function  $f * g$  belongs to  $L^r(d\nu_\alpha)$ , and we have the Young's inequality*

$$(2.16) \quad \|f * g\|_{r,\nu_\alpha} \leq \|f\|_{p,\nu_\alpha} \|g\|_{q,\nu_\alpha}.$$



In the following, we need the notations

•  $\Upsilon_+$  is the subset of  $\Upsilon$  given by

$$\Upsilon_+ = \mathbb{R}_+ \times \mathbb{R} \cup \{(it, x); (t, x) \in \mathbb{R}^2; 0 \leq t \leq |x|\}.$$

•  $\mathcal{B}_{\Upsilon_+}$  is the  $\sigma$ -algebra defined on  $\Upsilon_+$  by

$$\mathcal{B}_{\Upsilon_+} = \{\theta^{-1}(B), B \in \mathcal{B}_{\text{or}}([0, +\infty[\times\mathbb{R}])\},$$

where  $\theta$  is the bijective function defined on the set  $\Upsilon_+$  by

$$(2.17) \quad \theta(\mu, \lambda) = (\sqrt{\mu^2 + \lambda^2}, \lambda),$$

and  $\mathcal{B}_{\text{or}}([0, +\infty[\times\mathbb{R})$  is the usual Borel  $\sigma$ -algebra on  $[0, +\infty[\times\mathbb{R}$ .

•  $d\gamma_\alpha$  is the measure defined on  $\mathcal{B}_{\Upsilon_+}$  by

$$\forall A \in \mathcal{B}_{\Upsilon_+}, \gamma_\alpha(A) = \nu_\alpha(\theta(A)).$$

**Proposition 2.5.** *i. For all nonnegative measurable function  $g$  on  $\Upsilon_+$ , we have*

$$\begin{aligned} \int \int_{\Upsilon_+} g(\mu, \lambda) d\gamma_\alpha(\mu, \lambda) &= \frac{1}{2^\alpha \Gamma(\alpha + 1) \sqrt{2\pi}} \left( \int_0^{+\infty} \int_{\mathbb{R}} g(\mu, \lambda) (\mu^2 + \lambda^2)^\alpha \mu d\mu d\lambda \right. \\ &\quad \left. + \int_{\mathbb{R}} \int_0^{|\lambda|} g(i\mu, \lambda) (\lambda^2 - \mu^2)^\alpha \mu d\mu d\lambda \right). \end{aligned}$$

*ii. For all nonnegative measurable function  $f$  on  $[0, +\infty[\times\mathbb{R}$  (respectively integrable on  $[0, +\infty[\times\mathbb{R}$  with respect to the measure  $d\nu_\alpha$ ),  $f \circ \theta$  is a nonnegative measurable function on  $\Upsilon_+$  (respectively integrable on  $\Upsilon_+$  with respect to the measure  $d\gamma_\alpha$ ) and we have*

$$(2.18) \quad \int \int_{\Upsilon_+} (f \circ \theta)(\mu, \lambda) d\gamma_\alpha(\mu, \lambda) = \int_0^{+\infty} \int_{\mathbb{R}} f(r, x) d\nu_\alpha(r, x).$$

Now, using the eigenfunction  $\varphi_{\mu, \lambda}$  given by the relation (2.1), we can define the Fourier transform.

**Definition 2.6.** The Fourier transform associated with the Riemann-Liouville operator is defined on  $L^1(d\nu_\alpha)$  by

$$\forall (\mu, \lambda) \in \Upsilon, \quad \mathcal{F}_\alpha(f)(\mu, \lambda) = \int_0^{+\infty} \int_{\mathbb{R}} f(r, x) \varphi_{\mu, \lambda}(r, x) d\nu_\alpha(r, x).$$

**Proposition 2.7.** *i. For every  $f \in L^1(d\nu_\alpha)$ , the function  $\mathcal{F}_\alpha(f)$  belongs to the space  $L^\infty(d\gamma_\alpha)$  and we have*

$$(2.19) \quad \|\mathcal{F}_\alpha(f)\|_{\infty, \gamma_\alpha} \leq \|f\|_{1, \nu_\alpha}.$$

*ii. Let  $f \in L^1(d\nu_\alpha)$ . For every  $(r, x) \in [0, +\infty[ \times \mathbb{R}$ , we have*

$$\forall (\mu, \lambda) \in \Upsilon, \quad \mathcal{F}_\alpha(\tau_{(r,x)}(f))(\mu, \lambda) = \overline{\varphi_{\mu, \lambda}(r, x)} \mathcal{F}_\alpha(f)(\mu, \lambda).$$

*iii. For  $f, g \in L^1(d\nu_\alpha)$ , we have*

$$(2.20) \quad \forall (\mu, \lambda) \in \Upsilon, \quad \mathcal{F}_\alpha(f * g)(\mu, \lambda) = \mathcal{F}_\alpha(f)(\mu, \lambda) \mathcal{F}_\alpha(g)(\mu, \lambda).$$

*vi. For  $f \in L^1(d\nu_\alpha)$ , we have*

$$(2.21) \quad \forall (\mu, \lambda) \in \Upsilon, \quad \mathcal{F}_\alpha(f)(\mu, \lambda) = \widetilde{\mathcal{F}}_\alpha(f) \circ \theta(\mu, \lambda),$$

where for every  $(\mu, \lambda) \in \mathbb{R}^2$ ,

$$(2.22) \quad \widetilde{\mathcal{F}}_\alpha(f)(\mu, \lambda) = \int_0^{+\infty} \int_{\mathbb{R}} f(r, x) j_\alpha(r\mu) \exp(-i\lambda x) d\nu_\alpha(r, x),$$

and  $\theta$  is the function defined by the relation (2.17).

We denote by  $\mathcal{S}_e(\mathbb{R}^2)$  the space of infinitely differentiable functions on  $\mathbb{R}^2$ , rapidly decreasing together with all their derivatives, even with respect to the first variable. The space  $\mathcal{S}_e(\mathbb{R}^2)$  is endowed with the topology generated by the family of norms

$$(2.23) \quad \rho_m(\varphi) = \sup_{\substack{(r,x) \in [0, +\infty[ \times \mathbb{R} \\ k+|\beta| \leq m}} (1+r^2+x^2)^k |D^\beta(\varphi)(r, x)|.$$

**Theorem 2.8.** *i. Let  $f \in L^1(d\nu_\alpha)$  such that the function  $\mathcal{F}_\alpha(f)$  belongs to the space  $L^1(d\gamma_\alpha)$ , then we have the following inversion formula for  $\mathcal{F}_\alpha$ , for almost every  $(r, x) \in [0, +\infty[ \times \mathbb{R}$ ,*

$$(2.24) \quad \begin{aligned} f(r, x) &= \int \int_{\Upsilon_+} \mathcal{F}_\alpha(f)(\mu, \lambda) \overline{\varphi_{\mu, \lambda}(r, x)} d\gamma_\alpha(\mu, \lambda) \\ &= \int_0^\infty \int_{\mathbb{R}} \widetilde{\mathcal{F}}_\alpha(f)(\mu, \lambda) j_\alpha(r\mu) e^{i\lambda x} d\nu_\alpha(\mu, \lambda). \end{aligned}$$

*ii. ([19]) The transform  $\widetilde{\mathcal{F}}_\alpha$  is a topological isomorphism from  $\mathcal{S}_e(\mathbb{R}^2)$  onto itself and we have*

$$\widetilde{\mathcal{F}}_\alpha^{-1}(f)(r, x) = \int_0^\infty \int_{\mathbb{R}} f(\mu, \lambda) j_\alpha(r\mu) e^{i\lambda x} d\nu_\alpha(\mu, \lambda).$$

iii. (Plancherel theorem) The Fourier transform  $\mathcal{F}_\alpha$  can be extended to an isometric isomorphism from  $L^2(d\nu_\alpha)$  onto  $L^2(d\gamma_\alpha)$  and for every  $f \in L^2(d\nu_\alpha)$ ,

$$(2.25) \quad \|\mathcal{F}_\alpha(f)\|_{2,\gamma_\alpha} = \|f\|_{2,\nu_\alpha}.$$

Using the relations (2.19), (2.25) and the Riesz-Thorin theorem's [26, 28], we deduce that for every  $f \in L^p(d\nu_\alpha)$ ;  $p \in [1, 2]$ , the function  $\mathcal{F}_\alpha(f)$  lies in  $L^{p'}(d\gamma_\alpha)$ ;  $p' = \frac{p}{p-1}$ , and we have

$$(2.26) \quad \|\mathcal{F}_\alpha(f)\|_{p',\gamma_\alpha} \leq \|f\|_{p,\nu_\alpha}.$$

### 3. Gauss and Poisson Semigroups associated with the Riemann-Liouville Operator

In our paper [2], we have defined and studied the Gauss and Poisson semigroups connected with the operator  $\mathcal{R}_\alpha$ . In this section, we recall some properties of these operators to simplify the reading of this paper. Also, we establish some new results that we use in the next section.

**Definition 3.1.** i. The Gauss kernel  $g_t$ ,  $t > 0$ , associated with the Riemann-Liouville operator is defined on  $\mathbb{R}^2$  by

$$(3.1) \quad \begin{aligned} g_t(r, x) &= \frac{e^{-\frac{(r^2+x^2)}{4t}}}{(2t)^{\alpha+\frac{3}{2}}} = \int \int_{\Upsilon_+} e^{-t(\mu^2+2\lambda^2)} \overline{\varphi_{\mu,\lambda}(r, x)} d\gamma_\alpha(\mu, \lambda) \\ &= \widetilde{\mathcal{F}}_\alpha^{-1}(e^{-t(s^2+y^2)})(r, x). \end{aligned}$$

ii. For every  $t > 0$ , the Poisson kernel  $p_t$  associated with the Riemann-Liouville operator is defined on  $\mathbb{R}^2$  by

$$(3.2) \quad \begin{aligned} p_t(r, x) &= \int \int_{\Upsilon_+} e^{-t\sqrt{s^2+2y^2}} \overline{\varphi_{s,y}(r, x)} d\gamma_\alpha(s, y) \\ &= \widetilde{\mathcal{F}}_\alpha^{-1}(e^{-t\sqrt{s^2+y^2}})(r, x) = \frac{2^{\alpha+\frac{3}{2}}\Gamma(\alpha+2)}{\sqrt{\pi}} \frac{t}{(r^2+x^2+t^2)^{\alpha+2}}. \end{aligned}$$

**Definition 3.2.** The Gauss (respectively the Poisson) semigroup  $(\mathcal{G}^t)_{t>0}$  (respectively  $(\mathcal{P}^t)_{t>0}$ ) is defined by

$$(3.3) \quad \mathcal{G}^t(f)(r, x) = g_t * f(r, x) \text{ (respectively } \mathcal{P}^t(f)(r, x) = p_t * f(r, x)).$$

**Proposition 3.3.** i. For every  $p \in [1, +\infty]$ ; the operator  $\mathcal{G}^t$  (respectively  $\mathcal{P}^t$ );  $t > 0$ , is a bounded positive operator from  $L^p(d\nu_\alpha)$  into itself and for every  $f \in L^p(d\nu_\alpha)$ , we have

$$\|\mathcal{G}^t(f)\|_{p,\nu_\alpha} \leq \|f\|_{p,\nu_\alpha} \text{ (respectively } \|\mathcal{P}^t(f)\|_{p,\nu_\alpha} \leq \|f\|_{p,\nu_\alpha}).$$

- ii. For every  $p \in [1, +\infty[$ , the family  $(\mathcal{G}^t)_{t>0}$  (respectively  $(\mathcal{P}^t)_{t>0}$ ) is a strongly continuous semigroup of operators on  $L^p(d\nu_\alpha)$ , that is
  - . For  $s, t > 0$ ;  $\mathcal{G}^s \circ \mathcal{G}^t = \mathcal{G}^{s+t}$ , (respectively  $\mathcal{P}^s \circ \mathcal{P}^t = \mathcal{P}^{s+t}$ ).
  - . For every  $f \in L^p(d\nu_\alpha)$ ,  $\lim_{t \rightarrow 0^+} \|\mathcal{G}^t(f) - f\|_{p, \nu_\alpha} = 0$ , (respectively  $\lim_{t \rightarrow 0^+} \|\mathcal{P}^t(f) - f\|_{p, \nu_\alpha} = 0$ ).

**Lemma 3.4.** *i. We have the following connection between the Gauss and Poisson semigroups, that is*

$$\mathcal{P}^t(f)(r, x) = \frac{1}{\sqrt{\pi}} \int_0^\infty \frac{e^{-u}}{\sqrt{u}} \mathcal{G}^{\frac{t^2}{4u}}(f)(r, x) du.$$

- ii. For every  $p \in ]1, +\infty[$  and every  $f \in \mathcal{D}_e(\mathbb{R}^2)$ , the maximal function  $f^*$  defined by

$$(3.4) \quad f^*(r, x) = \sup_{t>0} |\mathcal{P}^t(f)(r, x)|$$

belongs to the space  $L^p(d\nu_\alpha)$  and we have

$$(3.5) \quad \|f^*\|_{p, \nu_\alpha} \leq 2 \left(\frac{p}{p-1}\right)^{\frac{1}{p}} \|f\|_{p, \nu_\alpha}.$$

**Lemma 3.5.** *Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$ ;  $\text{supp}(f) \subset B_a = \{(r, x) \in \mathbb{R}^2; r^2 + x^2 \leq a^2\}$ ,  $a > 0$  and let*

$$(3.6) \quad \begin{aligned} \mathcal{U}(f)(r, x, t) &= p_t * f(r, x) \\ &= \mathcal{P}^t(f)(r, x). \end{aligned}$$

- i. For every  $(r, x) \in \mathbb{R}^2$ ;  $r^2 + x^2 \geq 4a^2$ ,

$$\left| \frac{\partial}{\partial t} (\mathcal{U}(f))(r, x, t) \right| \leq \frac{2^{2\alpha+5} \Gamma(\alpha+2)(2\alpha+5)a^{2\alpha+3}}{\sqrt{\pi} \Gamma(\alpha+\frac{3}{2})(2\alpha+3)} \frac{\|f\|_{\infty, \nu_\alpha}}{(t^2 + r^2 + x^2)^{\alpha+2}}.$$

- ii. For every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$\left| \frac{\partial}{\partial r} (\mathcal{U}(f))(r, x, t) \right| \leq \frac{\Gamma(\alpha+\frac{3}{2}) \Gamma(\alpha+\frac{5}{2}) 2^{\alpha+\frac{5}{2}}}{\sqrt{\pi} \Gamma(\alpha+1)} \frac{\|f\|_{1, \nu_\alpha}}{t^{2\alpha+4}},$$

and

$$\left| \frac{\partial}{\partial x} (\mathcal{U}(f))(r, x, t) \right| \leq \frac{2^{\alpha+\frac{5}{2}} \Gamma(\alpha+\frac{5}{2})}{\pi} \frac{\|f\|_{1, \nu_\alpha}}{t^{2\alpha+4}}.$$

*Proof.* i) From the relations (2.8) and (3.2), we have

$$\begin{aligned} \tau_{(r,-x)}(p_t)(s, y) &= \frac{2^{\alpha+\frac{3}{2}} \Gamma(\alpha+2)}{\pi} \frac{\Gamma(\alpha+1)}{\Gamma(\alpha+\frac{1}{2})} \\ &\times \int_0^\pi \frac{t \sin^{2\alpha}(\theta) d\theta}{(t^2 + (r^2 + s^2 + 2rs \cos(\theta)) + (x-y)^2)^{\alpha+2}}. \end{aligned}$$

Then,

$$\begin{aligned} \frac{\partial}{\partial t}(\tau_{(r,-x)}(p_t))(s,y) &= \frac{2^{\alpha+\frac{3}{2}}\Gamma(\alpha+2)}{\pi} \frac{\Gamma(\alpha+1)}{\Gamma(\alpha+\frac{1}{2})} \\ &\times \int_0^\pi \frac{\partial}{\partial t} \left( \frac{t \sin^{2\alpha}(\theta)}{(t^2 + (r^2 + s^2 + 2rs \cos(\theta)) + (x-y)^2)^{\alpha+2}} \right) d\theta. \end{aligned}$$

By a standard computation, we get

$$\begin{aligned} \left| \frac{\partial}{\partial t}(\tau_{(r,-x)}(p_t))(s,y) \right| &\leq \frac{2^{\alpha+\frac{3}{2}}(2\alpha+5)\Gamma(\alpha+2)}{\pi} \frac{\Gamma(\alpha+1)}{\Gamma(\alpha+\frac{1}{2})} \\ &\times \int_0^\pi \frac{\sin^{2\alpha}(\theta)}{(t^2 + (r^2 + s^2 + 2rs \cos(\theta)) + (x-y)^2)^{\alpha+2}} d\theta \\ &\leq \frac{2^{\alpha+\frac{3}{2}}(2\alpha+5)\Gamma(\alpha+2)}{\pi} \frac{\Gamma(\alpha+1)}{\Gamma(\alpha+\frac{1}{2})} \\ &\times \frac{1}{(t^2 + (r-s)^2 + (x-y)^2)^{\alpha+2}} \int_0^\pi \sin^{2\alpha}(\theta) d\theta \\ (3.7) \quad &= \frac{2^{\alpha+\frac{3}{2}}(2\alpha+5)\Gamma(\alpha+2)}{\sqrt{\pi}} \frac{1}{(t^2 + (r-s)^2 + (x-y)^2)^{\alpha+2}}. \end{aligned}$$

Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$ ;  $\text{supp}(f) \subset B_a$ , let  $B_a^+ = \{(r,x) \in B_a; r \geq 0\}$ . From the relation (2.9),

$$\mathcal{U}(f)(r,x,t) = \int \int_{B_a^+} \tau_{(r,-x)}(p_t)(s,y) f(s,y) d\nu_\alpha(s,y),$$

consequently,

$$\left| \frac{\partial}{\partial t}(\mathcal{U}(f))(r,x,t) \right| \leq \int \int_{B_a^+} \left| \frac{\partial}{\partial t} \tau_{(r,-x)}(p_t)(s,y) \right| |f(s,y)| d\nu_\alpha(s,y),$$

and from the relation (3.7), it follows that

$$\begin{aligned} \left| \frac{\partial}{\partial t}(\mathcal{U}(f))(r,x,t) \right| &\leq \frac{2^{\alpha+\frac{3}{2}}(2\alpha+5)\Gamma(\alpha+2)}{\sqrt{\pi}} \|f\|_{\infty, \nu_\alpha} \\ &\times \int \int_{B_a^+} \frac{d\nu_\alpha(s,y)}{(t^2 + (r-s)^2 + (x-y)^2)^{\alpha+2}}. \end{aligned}$$

However, for  $r^2 + x^2 \geq 4a^2$  and  $(s,y) \in B_a^+$ , we have

$$\|(r,x) - (s,y)\| \geq \frac{1}{2} \|(r,x)\|,$$

thus, for every  $(r, x) \in \mathbb{R}^2$ ;  $r^2 + x^2 \geq 4a^2$  and  $t > 0$ ,

$$\begin{aligned} \left| \frac{\partial}{\partial t} (\mathcal{W}(f))(r, x, t) \right| &\leq \frac{2^{\alpha+\frac{3}{2}} (2\alpha+5)\Gamma(\alpha+2)}{\sqrt{\pi}} \|f\|_{\infty, \nu_\alpha} \frac{\nu_\alpha(B_a^+)}{(t^2 + \frac{1}{4}(r^2 + x^2))^{\alpha+2}} \\ &\leq \frac{2^{\alpha+\frac{3}{2}} 4^{\alpha+2} (2\alpha+5)\Gamma(\alpha+2)}{\sqrt{\pi}} \frac{\nu_\alpha(B_a^+)}{(r^2 + x^2 + t^2)^{\alpha+2}}, \end{aligned}$$

and using the fact that

$$\nu_\alpha(B_a^+) = \frac{a^{2\alpha+3}}{(2\alpha+3) 2^{\alpha+\frac{1}{2}} \Gamma(\alpha + \frac{3}{2})},$$

we obtain

$$\left| \frac{\partial}{\partial t} (\mathcal{W}(f))(r, x, t) \right| \leq \frac{2^{2\alpha+5} \Gamma(\alpha+2) (2\alpha+5) a^{2\alpha+3}}{\sqrt{\pi} \Gamma(\alpha + \frac{3}{2}) (2\alpha+3)} \frac{\|f\|_{\infty, \nu_\alpha}}{(t^2 + r^2 + x^2)^{\alpha+2}}.$$

ii) From the relations (2.20), (2.21), (2.24), (3.2), (3.6), we deduce that for every  $f \in L^1(d\nu_\alpha)$  and every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ , we have

$$(3.8) \quad \mathcal{W}(f)(r, x, t) = \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}(f)(\mu, \lambda) j_\alpha(r\mu) e^{i\lambda x} d\nu_\alpha(\mu, \lambda).$$

So,

$$\frac{\partial}{\partial r} (\mathcal{W}(f))(r, x, t) = \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(f)(\mu, \lambda) \mu \frac{\partial}{\partial r} (j_\alpha(r\mu)) e^{i\lambda x} d\nu_\alpha(\mu, \lambda).$$

Consequently, for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ :

$$\left| \frac{\partial}{\partial r} (\mathcal{W}(f))(r, x, t) \right| \leq \frac{\|f\|_{1, \nu_\alpha}}{2^{\alpha+\frac{1}{2}} \sqrt{\pi} \Gamma(\alpha+1)} \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \mu^{2\alpha+2} d\mu d\lambda.$$

By the change of variables  $\mu = \frac{\rho}{t} \cos(\theta)$ ,  $\lambda = \frac{\rho}{t} \sin(\theta)$ , we get

$$\begin{aligned} \left| \frac{\partial}{\partial r} (\mathcal{W}(f))(r, x, t) \right| &\leq \frac{\|f\|_{1, \nu_\alpha}}{2^{\alpha+\frac{1}{2}} \sqrt{\pi} \Gamma(\alpha+1)} \frac{1}{t^{2\alpha+4}} 2 \int_0^{\frac{\pi}{2}} \cos^{2\alpha+2}(\theta) d\theta \int_0^\infty e^{-\rho} \rho^{2\alpha+3} d\rho \\ &= \frac{\Gamma(\alpha + \frac{3}{2}) \Gamma(\alpha + \frac{5}{2}) 2^{\alpha+\frac{5}{2}}}{\sqrt{\pi} \Gamma(\alpha+1)} \frac{\|f\|_{1, \nu_\alpha}}{t^{2\alpha+4}}. \end{aligned}$$

iii) For every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ , we have

$$\frac{\partial}{\partial x} (\mathcal{W}(f))(r, x, t) = \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(f)(\mu, \lambda) j_\alpha(r\mu) (i\lambda) e^{i\lambda x} d\nu_\alpha(\mu, \lambda).$$

Consequently, for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ;

$$\left| \frac{\partial}{\partial x} (\mathcal{U}(f))(r, x, t) \right| \leq \frac{\|f\|_{1, \nu_\alpha}}{2^{\alpha+\frac{1}{2}} \sqrt{\pi} \Gamma(\alpha+1)} \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} |\lambda| \mu^{2\alpha+1} d\mu d\lambda.$$

Again by the change of variables  $\mu = \frac{\rho}{t} \cos(\theta)$ ,  $\lambda = \frac{\rho}{t} \sin(\theta)$ , we have

$$\begin{aligned} \left| \frac{\partial}{\partial x} (\mathcal{U}(f))(r, x, t) \right| &\leq \frac{\|f\|_{1, \nu_\alpha}}{2^{\alpha+\frac{1}{2}} \sqrt{\pi} \Gamma(\alpha+1)} \frac{1}{t^{2\alpha+4}} \\ &\times 2 \int_0^{\frac{\pi}{2}} \cos^{2\alpha+1}(\theta) \sin(\theta) d\theta \int_0^\infty e^{-\rho} \rho^{2\alpha+3} d\rho \\ &= \frac{2^{\alpha+\frac{5}{2}} \Gamma(\alpha+\frac{5}{2})}{\pi} \frac{\|f\|_{1, \nu_\alpha}}{t^{2\alpha+4}}. \end{aligned}$$

**Proposition 3.6.** *Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$ . The function*

$$\begin{aligned} v(f)(r, x, t) &= \left| \nabla (\mathcal{U}(f))(r, x, t) \right|^2 \\ &= \left( \frac{\partial}{\partial r} (\mathcal{U}(f))(r, x, t) \right)^2 + \left( \frac{\partial}{\partial x} (\mathcal{U}(f))(r, x, t) \right)^2 \\ &+ \left( \frac{\partial}{\partial t} (\mathcal{U}(f))(r, x, t) \right)^2 \end{aligned}$$

satisfies the following properties

- i. For every  $t > 0$ , the function  $v(f)(\cdot, \cdot, t)$  belongs to the space  $C_{0,e}(\mathbb{R}^2)$ .
- ii. For every  $t > 0$ , the function  $(r, x) \mapsto (1+r^2+x^2)^2 v(f)(r, x, t)$  belongs to the space  $L^1(d\nu_\alpha)$ .
- iii. For every  $t > 0$ , the function  $\widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, t))$  belongs to  $C^2(\mathbb{R}^2)$ . Moreover, the functions  $\ell_\alpha(\widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, t)))$  and  $\frac{\partial}{\partial \mu}(\widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, t)))$  are bounded on  $\mathbb{R}^2$ .
- vi.  $\lim_{r^2+x^2+t^2 \rightarrow +\infty} v(f)(r, x, t) = 0$ .

Where  $\ell_\alpha$  is the Hankel operator defined by

$$(3.9) \quad \ell_\alpha = \frac{\partial^2}{\partial \mu^2} + \frac{2\alpha+1}{\mu} \frac{\partial}{\partial \mu} = \frac{1}{\mu^{2\alpha+1}} \frac{\partial}{\partial \mu} (\mu^{2\alpha+1} \frac{\partial}{\partial \mu}).$$

*Proof.* Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$ ;  $\text{supp}(f) \subset B_a$ ;  $a > 0$ .

i) The assertion follows from [2, Lemma 4.2] and Lemma 3.5 i).

ii) From the relation (3.8), we have

$$\mathcal{U}(f)(r, x, t) = \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}(f)(\mu, \lambda) j_\alpha(r\mu) e^{i\lambda x} d\nu_\alpha(\mu, \lambda),$$

wish implies that for every  $(r, x, t) \in [0, +\infty[ \times \mathbb{R} \times [0, +\infty[$ ,

$$(3.10) \quad |v(f)(r, x, t)| \leq \|\mu \widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha}^2 + \|\lambda \widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha}^2 + \|\sqrt{\mu^2 + \lambda^2} \widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha}^2.$$

Again, from [2, Lemma 4.2] and Lemma 3.5 i), for every  $(r, x) \in \mathbb{R}^2$ ;  $r^2 + x^2 \geq 4a^2$ , we have

$$\left| (1 + r^2 + x^2)^2 v(f)(r, x, t) \right| \leq C_{1,\alpha} \frac{(1 + r^2 + x^2)^2}{(r^2 + x^2 + t^2)^{2\alpha+4}}.$$

Thus, from the relation (3.10), we get

$$\begin{aligned} & \int_0^\infty \int_{\mathbb{R}} (1 + r^2 + x^2)^2 |v(f)(r, x, t)| d\nu_\alpha(r, x) \\ &= \int \int_{B_{2a}^+} (1 + r^2 + x^2)^2 |v(f)(r, x, t)| d\nu_\alpha(r, x) \\ &+ \int \int_{(B_{2a}^+)^c} (1 + r^2 + x^2)^2 |v(f)(r, x, t)| d\nu_\alpha(r, x) \\ &\leq (1 + 4a^2)^2 \left[ \|\mu \widetilde{\mathcal{F}}_\alpha(f)\|_{1,\nu_\alpha}^2 + \|\lambda \widetilde{\mathcal{F}}_\alpha(f)\|_{1,\nu_\alpha}^2 + \|\sqrt{\mu^2 + \lambda^2} \widetilde{\mathcal{F}}_\alpha(f)\|_{1,\nu_\alpha}^2 \right] \nu_\alpha(B_{2a}^+) \\ &+ C_{1,\alpha} \int_0^\infty \int_{\mathbb{R}} \frac{(1 + r^2 + x^2)^2}{(r^2 + x^2 + t^2)^{2\alpha+4}} d\nu_\alpha(r, x) < +\infty. \end{aligned}$$

iii) The result follows from ii).

vi) For every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ;  $r^2 + x^2 \geq 4a^2$ , we have

$$(3.11) \quad |v(f)(r, x, t)| \leq \frac{C_{1,\alpha}}{(r^2 + x^2 + t^2)^{2\alpha+4}},$$

and for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$(3.12) \quad |v(f)(r, x, t)| \leq \frac{C_{3,\alpha}}{t^{4\alpha+8}}.$$

The relations (3.11) and (3.12) involve that

$$\lim_{r^2+x^2+t^2 \rightarrow +\infty} v(f)(r, x, t) = 0.$$

**Lemma 3.7.** Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$  and  $v(f)(r, x, t) = \left| \nabla(\mathcal{U}(f))(r, x, t) \right|^2$ , then, for every  $s > 0$ ,

$$\lim_{r^2+x^2+t^2 \rightarrow +\infty} \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) = 0.$$

*Proof.* Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$ . From the relation (3.8) and Proposition 3.6, it follows that for every  $s > 0$ , and  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$(3.13) \quad \begin{aligned} & \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \\ &= \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) j_\alpha(r\mu) e^{i\lambda x} d\nu_\alpha(\mu, \lambda). \end{aligned}$$



Thus, by Fubini's theorem, we get

$$\begin{aligned} & r^2 \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \\ &= \int_{\mathbb{R}} e^{i\lambda x} \left( \int_0^\infty e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) r^2 j_\alpha(r\mu) d\tau_\alpha(\mu) \right) \frac{d\lambda}{\sqrt{2\pi}}, \end{aligned}$$

where

$$d\tau_\alpha(\mu) = \frac{\mu^{2\alpha+1}}{2^\alpha \Gamma(\alpha+1)} d\mu.$$

Using the fact that

$$(3.14) \quad (-\ell_\alpha)(j_\alpha(r\cdot))(\mu) = r^2 j_\alpha(r\mu)$$

where  $\ell_\alpha$  is given by the relation (3.9), we obtain

$$\begin{aligned} & r^2 \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \\ &= \int_{\mathbb{R}} e^{i\lambda x} \int_0^\infty e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) (-\ell_\alpha)(j_\alpha(r\cdot))(\mu) d\tau_\alpha(\mu) \frac{d\lambda}{\sqrt{2\pi}} \\ &= \int_{\mathbb{R}} e^{i\lambda x} \left( \int_0^\infty (-\ell_\alpha) \left[ e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) \right] j_\alpha(r\mu) d\tau_\alpha(\mu) \right) \frac{d\lambda}{\sqrt{2\pi}}. \end{aligned}$$

. By computation,

$$\begin{aligned} & -\ell_\alpha \left( e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) \right) \\ &= \left\{ \left[ \frac{t\lambda^2}{(\mu^2 + \lambda^2)^{\frac{3}{2}}} - \frac{t^2\mu^2}{\mu^2 + \lambda^2} + \frac{(2\alpha + 1)t}{\sqrt{\mu^2 + \lambda^2}} \right] \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) \right. \\ &\quad \left. - \ell_\alpha \left( \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) \right) \right. \\ &\quad \left. + \frac{2t\mu}{\sqrt{\mu^2 + \lambda^2}} \frac{\partial}{\partial \mu} \left( \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s))(\mu, \lambda) \right) \right\} e^{-t\sqrt{\mu^2+\lambda^2}}. \end{aligned}$$

Let

$$\begin{aligned} M_1(\alpha, s) = \max \left\{ \right. & \left. \left\| \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s)) \right\|_{\infty, \nu_\alpha}, \right. \\ & \left. \left\| \ell_\alpha \left( \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s)) \right) \right\|_{\infty, \nu_\alpha}, \left\| \frac{\partial}{\partial \mu} \widetilde{\mathcal{F}}_\alpha(v(f)(\cdot, \cdot, s)) \right\|_{\infty, \nu_\alpha} \right\}, \end{aligned}$$

then,

$$\begin{aligned} \left| r^2 \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \right| &\leq M_1(\alpha, s) \int_0^\infty \int_{\mathbb{R}} \left[ \frac{t\lambda^2}{(\mu^2 + \lambda^2)^{\frac{3}{2}}} + \frac{t^2\mu^2}{\mu^2 + \lambda^2} + \frac{(2\alpha + 1)t}{\sqrt{\mu^2 + \lambda^2}} \right. \\ &\quad \left. + 1 + \frac{2t\mu}{\sqrt{\mu^2 + \lambda^2}} \right] e^{-t\sqrt{\mu^2+\lambda^2}} d\nu_\alpha(\mu, \lambda), \end{aligned}$$

and by the change of variables  $\mu = \frac{\rho}{t} \cos(\theta)$ ,  $\lambda = \frac{\rho}{t} \sin(\theta)$ , we deduce that there exists  $C_1(\alpha, s)$  such that for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$(3.15) \quad \left| r^2 \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \right| \leq C_1(\alpha, s) \frac{1+t+t^2}{t^{2\alpha+3}}.$$

As the same way, there exist  $c_2(\alpha, s)$  and  $c_3(\alpha, s)$  such that for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$(3.16) \quad \left| x^2 \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \right| \leq C_2(\alpha, s) \frac{1+t+t^2}{t^{2\alpha+3}},$$

$$(3.17) \quad \left| t^2 \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \right| \leq C_3(\alpha, s) \frac{1+t+t^2}{t^{2\alpha+3}}.$$

Combining the relations (3.15), (3.16) and (3.17), we deduce that there exists a positive constant  $C(\alpha, s)$  such that for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$(3.18) \quad \left| \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) \right| \leq C(\alpha, s) \frac{1+t+t^2}{t^{2\alpha+3}} \frac{1}{r^2+x^2+t^2}.$$

From Proposition 3.6, for every  $s > 0$ , the function  $v(f)(\cdot, \cdot, s)$  belongs to  $C_{0,e}(\mathbb{R}^2)$ . Since the family  $(p_t)_{t>0}$  is an approximation of the identity in  $C_{0,e}(\mathbb{R}^2)$  (2.15), we deduce that

$$\lim_{t \rightarrow 0^+} \mathcal{U}(v(f)(\cdot, \cdot, s))(\cdot, \cdot, t) = v(f)(\cdot, \cdot, s) \text{ in } C_{0,e}(\mathbb{R}^2).$$

Consequently,

$$(3.19) \quad \lim_{\substack{r^2+x^2 \rightarrow +\infty \\ t \rightarrow 0^+}} \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) = 0.$$

On the other hand, from the relation (3.18), we deduce that for every  $a > 0$ ,

$$(3.20) \quad \lim_{\substack{r^2+x^2+t^2 \rightarrow +\infty \\ t \geq a}} \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) = 0.$$

The relations (3.19) and (3.20) show that for every  $s > 0$ ,

$$\lim_{r^2+x^2+t^2 \rightarrow +\infty} \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) = 0.$$

**Lemma 3.8.** *Let  $f$  be a bounded continuous function on  $\mathbb{R}^2$ , even with respect to the first variable. Then, the function*

$$\mathcal{U}(f)(r, x, t) = p_t * f(r, x)$$

is continuous on  $\mathbb{R}^2 \times [0, +\infty[$ , even with respect to the first variable and we have

$$\forall (r, x) \in \mathbb{R}^2, \mathcal{W}(f)(r, x, 0) = f(r, x).$$

*Proof.* Let  $f$  be a bounded continuous function on  $\mathbb{R}^2$ , even with respect to the first variable. From the relations (2.9) and (3.2), we get

$$\begin{aligned} \mathcal{W}(f)(r, x, t) &= \frac{2(\alpha + 1)}{\pi} \int_0^\infty \int_{\mathbb{R}} \frac{t}{(t^2 + s^2 + y^2)^{\alpha+2}} \tau_{(r, -x)}(\check{f})(s, y) s^{2\alpha+1} ds dy \\ &= \frac{2(\alpha + 1)}{\pi} \int_0^\infty \int_{\mathbb{R}} \frac{\tau_{(r, -x)}(\check{f})(tu, tv)}{(1 + u^2 + v^2)^{\alpha+2}} u^{2\alpha+1} dudv. \end{aligned}$$

Since, for all  $(r, x, t) \in \mathbb{R}^2 \times [0, +\infty[$ ,  $(u, v) \in \mathbb{R}^2$ , we have

$$\begin{aligned} \left| \frac{\tau_{(r, -x)}(\check{f})(tu, tv)}{(1 + u^2 + v^2)^{\alpha+2}} u^{2\alpha+1} \right| &\leq \|\tau_{(r, -x)}(\check{f})\|_{\infty, \nu_\alpha} \frac{u^{2\alpha+1}}{(1 + u^2 + v^2)^{\alpha+2}} \\ &\leq \|f\|_{\infty, \nu_\alpha} \frac{u^{2\alpha+1}}{(1 + u^2 + v^2)^{\alpha+2}}, \end{aligned}$$

and since the function  $(u, v) \mapsto \frac{u^{2\alpha+1}}{(1 + u^2 + v^2)^{\alpha+2}}$  is integrable on  $[0, +\infty[ \times \mathbb{R}$ , we deduce that the function  $\mathcal{W}(f)$  is continuous on  $\mathbb{R}^2 \times [0, +\infty[$ . Moreover, for every  $(r, x) \in \mathbb{R}^2$ ,

$$\begin{aligned} \mathcal{W}(f)(r, x, 0) &= \frac{2(\alpha + 1)}{\pi} \int_0^\infty \int_{\mathbb{R}} \frac{\tau_{(r, -x)}(\check{f})(0, 0)}{(1 + u^2 + v^2)^{\alpha+2}} u^{2\alpha+1} dudv \\ &= f(r, x) \frac{2(\alpha + 1)}{\pi} \int_0^\infty \int_{\mathbb{R}} \frac{u^{2\alpha+1}}{(1 + u^2 + v^2)^{\alpha+2}} dudv \\ &= f(r, x). \end{aligned}$$

#### 4. Principle of the Maximum

In this section, we will establish a principle of the maximum for the singular partial differential operator

$$(4.1) \quad \Delta_\alpha = \frac{\partial^2}{\partial r^2} + \frac{2\alpha + 1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial t^2}.$$

We use this principle to prove that the Poisson semigroup satisfies the inequality

$$|\nabla(\mathcal{W}(f))(r, x, 2t)|^2 \leq \mathcal{P}^t \left( |\nabla(\mathcal{W}(f))(\cdot, \cdot, t)|^2 \right) (r, x).$$

This inequality plays an important role in the next section.

**Theorem 4.1.**(Hopf) *Let*

$$L = \sum_{i,j=1}^n a_{i,j}(x) \frac{\partial^2}{\partial x_i \partial x_j} + \sum_{j=1}^n b_j(x) \frac{\partial}{\partial x_j}$$

*be an uniformly elliptic operator on a bounded connected set  $\Omega \subset \mathbb{R}^n$  such that the functions  $a_{i,j}, b_{i,j}$  are continuous on  $\bar{\Omega}$ .*

*Let  $u$  be a function in  $C^2(\Omega) \cap C^0(\bar{\Omega})$  such that for every  $x \in \Omega$ ,  $Lu(x) \geq 0$ . If there exists  $x_0 \in \Omega$  such that  $\sup_{x \in \bar{\Omega}} u(x) = u(x_0)$ . Then,  $u$  is constant.*

**Proposition 4.2.** *Let  $a_0, a_1, T$  be positive real numbers and  $\Omega = ]-a_0, a_0[ \times ]-a_1, a_1[ \times ]0, T[$ . Let  $u \in C^2(\Omega) \cap C^0(\bar{\Omega})$  such that*

*i.  $\forall (r, x, t) \in \Omega; u(r, x, t) = u(-r, x, t)$ .*

*ii.  $\forall (r, x, t) \in \Omega; \Delta_\alpha u(r, x, t) \geq 0$ .*

*If there exists  $(r_0, x_0, t_0) \in \Omega; r_0 \neq 0$  such that  $\sup_{(r,x,t) \in \bar{\Omega}} u(r, x, t) = u(r_0, x_0, t_0)$ .*

*Then,  $u$  is constant.*

*Proof.* Let  $u$  be a function satisfying the hypothesis. From i) we can assume that  $r_0 > 0$ .

Let  $0 < \varepsilon < r_0$  and  $\Omega_\varepsilon = ]\varepsilon, a_0[ \times ]-a_1, a_1[ \times ]0, T[$ . Then, it is clear that the operator  $\Delta_\alpha$  is uniformly elliptic on  $\Omega_\varepsilon$  and we have

$$\sup_{\bar{\Omega}_\varepsilon} u(r, x, t) = \sup_{\bar{\Omega}} u(r, x, t) = u(r_0, x_0, t_0).$$

Since  $(r_0, x_0, t_0) \in \Omega_\varepsilon$ , then, from Theorem 4.1, we deduce that

$$\forall (r, x, t) \in \bar{\Omega}_\varepsilon, u(r, x, t) = u(r_0, x_0, t_0).$$

This means that for every  $\varepsilon > 0$  and  $(r, x, t) \in ]\varepsilon, a_0[ \times ]-a_1, a_1[ \times ]0, T[$ ,

$$u(r, x, t) = u(r_0, x_0, t_0).$$

On the other hand, the function  $u$  is continuous on  $\bar{\Omega}$ . Then,

$$\forall (r, x) \in ]-a_1, a_1[ \times ]0, T[, u(0, x, t) = \lim_{r \rightarrow 0^+} u(r, x, t) = u(r_0, x_0, t_0).$$

Hence,  $\forall (r, x, t) \in ]0, a_0[ \times ]-a_1, a_1[ \times ]0, T[, u(r, x, t) = u(r_0, x_0, t_0)$ .

From the hypothesis i), we conclude that

$$\forall (r, x, t) \in \Omega, u(r, x, t) = u(|r|, x, t) = u(r_0, x_0, t_0).$$

**Proposition 4.3.** *Let  $u$  be a function satisfying the hypothesis of Proposition 4.2. If there exists  $(x_0, t_0) \in ]-a_1, a_1[ \times ]0, T[$  such that*

$$\sup_{\bar{\Omega}} u(r, x, t) = u(0, x_0, t_0),$$

then  $u$  is constant on  $\Omega$ .

*Proof.* Let  $M_1 = \sup_{\overline{\Omega}} u(r, x, t) = u(0, x_0, t_0)$ . We shall prove that there exists  $(r_1, x_1, t_1) \in \Omega$ ;  $r_1 \neq 0$ , such that

$$u(r_1, x_1, t_1) = u(0, x_0, t_0) = M_1.$$

In fact, suppose that we have

$$(4.2) \quad \forall (r, x, t) \in \Omega; r \neq 0, u(r, x, t) < M_1.$$

Let us define the function  $\psi$  and the set  $K$  by

$$\psi(r, x, t) = e^{2r^2 - (x-x_0)^2 - (t-t_0)^2} - 1, \quad K = \{(r, x, t) \in \Omega; \psi(r, x, t) \geq 0\}.$$

Since  $\Omega$  is an open set, there exists  $\varepsilon > 0$  such that

$$B'(\varepsilon) = \{(r, x, t) \in \mathbb{R}^3; r^2 + (x - x_0)^2 + (t - t_0)^2 \leq \varepsilon^2\} \subset \Omega.$$

The set  $K \cap \partial B'(\varepsilon)$  is a compact one. Then there exists  $(r_2, x_2, t_2) \in K \cap \partial B'(\varepsilon)$  such that

$$M_2 = \sup_{K \cap \partial B'(\varepsilon)} u(r, x, t) = u(r_2, x_2, t_2).$$

Since

$$r_2^2 + (x_2 - x_0)^2 + (t_2 - t_0)^2 = \varepsilon^2 \quad \text{and} \quad \psi(r_2, x_2, t_2) = e^{2r_2^2 - (x_2-x_0)^2 - (t_2-t_0)^2} - 1 \geq 0,$$

then,  $r_2 \neq 0$ . Thus, by the assertion (4.2),  $M_2 < M_1$ .

On the other hand, let  $M_3 = \sup_{(r,x,t) \in \partial B' \cap K} \psi(r, x, t)$ , we have  $M_3 \geq \psi(\varepsilon, x_0, t_0) = e^{2\varepsilon^2} - 1 > 0$ .

Let

$$\delta \in ]0, \frac{M_1 - M_2}{M_3}[ \quad \text{and} \quad \phi(r, x, t) = u(r, x, t) + \delta \psi(r, x, t).$$

By computation, for every  $(r, x, t) \in \Omega$ ,

$$\Delta_\alpha \psi(r, x, t) = 4 \left[ (2\alpha + 1) + 4r^2 + (x - x_0)^2 + (t - t_0)^2 \right] e^{2r^2 - (x-x_0)^2 - (t-t_0)^2}.$$

Since  $\Delta_\alpha u(r, x, t) \geq 0$  on  $\Omega$ , we deduce that

$$(4.3) \quad \forall (r, x, t) \in \Omega, \Delta_\alpha \phi(r, x, t) \geq 4\delta(2\alpha + 1)e^{2r^2 - (x-x_0)^2 - (t-t_0)^2} > 0.$$

Now,

$\forall (r, x, t) \in \partial B'(\varepsilon) \cap K^c$ ;  $\psi(r, x, t) < 0$ ; and then,  $\phi(r, x, t) < M_1$ .

$\forall (r, x, t) \in \partial B'(\varepsilon) \cap K$ ,  $\phi(r, x, t) \leq M_2 + \delta M_3 < M_1$ , which shows that

$$(4.4) \quad \forall (r, x, t) \in \partial B'(\varepsilon); \phi(r, x, t) < M_1.$$

Let  $(r_3, x_3, t_3) \in B'(\varepsilon)$  such that

$$\sup_{(r,x,t) \in B'(\varepsilon)} \phi(r, x, t) = \phi(r_3, x_3, t_3).$$

We have

$$\phi(r_3, x_3, t_3) \geq \phi(0, x_0, t_0) = M_1,$$

and from the relation (4.4), we deduce that the function  $\varphi$  attains its maximum in  $(r_3, x_3, t_3) \in B(\varepsilon) = \{(r, x, t) \in \mathbb{R}^3; r^2 + (x - x_0)^2 + (t - t_0)^2 < \varepsilon^2\}$ , but

• For  $r_3 \neq 0$ ,

$$(4.5) \quad \Delta_\alpha \phi(r_3, x_3, t_3) = \frac{\partial^2 \phi}{\partial r^2}(r_3, x_3, t_3) + \frac{\partial^2 \phi}{\partial x^2}(r_3, x_3, t_3) + \frac{\partial^2 \phi}{\partial t^2}(r_3, x_3, t_3) \leq 0.$$

•

$$(4.6) \quad \begin{aligned} \Delta_\alpha \phi(0, x_3, t_3) &= (2\alpha + 2) \frac{\partial^2 \phi}{\partial r^2}(0, x_3, t_3) + \frac{\partial^2 \phi}{\partial x^2}(0, x_3, t_3) \\ &+ \frac{\partial^2 \phi}{\partial t^2}(0, x_3, t_3) \leq 0. \end{aligned}$$

The relations (4.5) and (4.6) contradict the relation (4.3) and show that the assertion (4.2) can not be true, that is there exists  $(r_1, x_1, t_1) \in \Omega$ ;  $r_1 \neq 0$  such that

$$\sup_{\bar{\Omega}} u(r, x, t) = u(r_1, x_1, t_1) = M_1,$$

and the proof is complete by applying Proposition 4.2.

**Theorem 4.4.** Let  $a_0, a_1, T$  be positive real numbers and  $\Omega = ]-a_0, a_0[ \times ]-a_1, a_1[ \times ]0, T[$ . Let  $u \in C^2(\Omega) \cap C^0(\bar{\Omega})$  such that

i.  $\forall (r, x, t) \in \Omega$ ;  $u(r, x, t) = u(-r, x, t)$ .

ii.  $\forall (r, x, t) \in \Omega$ ;  $\Delta_\alpha u(r, x, t) \geq 0$ .

Then, if  $u$  attains its maximum in  $\Omega$ ,  $u$  is constant.

*Proof.* The proof follows immediately from Proposition 4.2 and Proposition 4.3.

The Theorem 4.4 implies the following interesting result.

**Theorem 4.5.** Let  $u \in C^2(\mathbb{R}^2 \times ]0, +\infty[) \cap C^0(\mathbb{R}^2 \times [0, +\infty[)$  such that

i.  $\forall (r, x, t) \in \mathbb{R}^2 \times [0, +\infty[$ ;  $u(r, x, t) = u(-r, x, t)$ .

ii.  $\forall (r, x) \in \mathbb{R}^2$ ,  $u(r, x, 0) \geq 0$ .

iii.  $\lim_{r^2+x^2+t^2 \rightarrow +\infty} u(r, x, t) = 0$ .

vi.  $\forall (r, x, t) \in \mathbb{R}^2 \times [0, +\infty[$ ;  $\Delta_\alpha u(r, x, t) \leq 0$ . Then  $u$  is non negative.

*Proof.* Suppose that there exists  $(r_0, x_0, t_0) \in \mathbb{R}^2 \times [0, +\infty[$ ;  $u(r_0, x_0, t_0) < 0$ . Then,  $u$  attains its minimum in  $(r_1, x_1, t_1) \in \mathbb{R}^2 \times [0, +\infty[$ .

Since  $u(r_1, x_1, t_1) \leq u(r_0, x_0, t_0) < 0$ , and using the hypothesis ii), we deduce that  $t_1 > 0$ .

Let  $a_0, a_1, T$  be positive real numbers such that  $(r_1, x_1, t_1) \in \Omega = ] - a_0, a_0[ \times ] - a_1, a_1[ \times ]0, T[$ , let  $v = -u$ . Then,  $v$  satisfies the hypothesis of Theorem 4.4 on  $\Omega = ] - a_0, a_0[ \times ] - a_1, a_1[ \times ]0, T[$  and attains its maximum in  $(r_1, x_1, t_1) \in \Omega$ . This implies that

$$\forall (r, x, t) \in \Omega; u(r, x, t) = u(r_1, x_1, t_1) < 0.$$

In particular, for every  $T > t_1$ ,

$$u(r_1, x_1, T) = u(r_1, x_1, t_1) < 0.$$

This contradicts the fact that

$$\lim_{T \rightarrow +\infty} u(r_1, x_1, T) = 0.$$

**Theorem 4.6.** *For every  $f \in \mathcal{D}_e(\mathbb{R}^2)$ , we have*

$$\forall (r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[, |\nabla(\mathcal{U}(f))(r, x, 2t)|^2 \leq \mathcal{P}^t(|\nabla(\mathcal{U}(f))(\cdot, \cdot, t)|^2)(r, x).$$

*Proof.* Let  $f \in \mathcal{D}_e(\mathbb{R}^2)$ . As in Proposition 3.6, we put

$$v(f)(r, x, t) = |\nabla(\mathcal{U}(f))(r, x, t)|^2,$$

and for every  $s > 0$ ,

$$h(r, x, t) = h_s(r, x, t) = \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t) - v(f)(r, x, s + t).$$

Let us prove that the function  $h$  satisfies the hypothesis of Theorem 4.5.

• It is clear that for every  $f \in \mathcal{D}_e(\mathbb{R}^2)$ , the function  $(r, x, t) \mapsto \mathcal{U}(f)(r, x, t)$  is infinitely differentiable on  $\mathbb{R}^2 \times [0, +\infty[$ , consequently, for every  $s > 0$ , the function  $(r, x, t) \mapsto v(f)(r, x, s + t)$  belongs to  $C^2(\mathbb{R}^2 \times ]0, +\infty[)$  and is even with respect to the first variable. On the other hand, from Proposition 3.6 i), for every  $s > 0$ , the function  $v(f)(\cdot, \cdot, s)$  belongs to  $C_{0,e}(\mathbb{R}^2)$ . Applying Lemma 3.8, it follows that the function  $(r, x, t) \mapsto \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, t)$  is continuous on  $\mathbb{R}^2 \times [0, +\infty[$ .

Now, from the relation (3.13), it follows that  $\mathcal{U}(v(f)(\cdot, \cdot, s))$  is infinitely differentiable on  $\mathbb{R}^2 \times ]0, +\infty[$ .

We conclude that the function  $h = h_s$  belongs to  $C^2(\mathbb{R}^2 \times ]0, +\infty[) \cap C^0(\mathbb{R}^2 \times [0, +\infty[)$  and is even with respect to the first variable.

• Applying again Lemma 3.8, we deduce that for every  $(r, x) \in \mathbb{R}^2$ ,

$$\begin{aligned} h(r, x, 0) &= \mathcal{U}(v(f)(\cdot, \cdot, s))(r, x, 0) - v(f)(r, x, s) \\ &= v(f)(r, x, s) - v(f)(r, x, s) \\ &= 0. \end{aligned}$$

• From Proposition 3.6 and Lemma 3.7, we have

$$\lim_{r^2+x^2+t^2 \rightarrow +\infty} v(f)(r, x, t) = 0 \text{ and } \lim_{r^2+x^2+t^2 \rightarrow +\infty} \mathcal{W}(v(f)(\cdot, \cdot, s))(r, x, t) = 0.$$

This involves that

$$\lim_{r^2+x^2+t^2 \rightarrow +\infty} h(r, x, t) = 0.$$

• Using the relations (3.9), (3.13), (3.14), we deduce that for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$ ,

$$\Delta_\alpha \left( \mathcal{W}(v(f)(\cdot, \cdot, s)) \right) (r, x, t) = 0.$$

So,

$$\begin{aligned} \Delta_\alpha h(r, x, t) &= -\Delta_\alpha(v(f))(r, x, s+t) \\ &= -\Delta_\alpha(v(f)(\cdot, \cdot, s+\cdot))(r, x, t). \end{aligned}$$

But,

$$\begin{aligned} \Delta_\alpha(v(f))(r, x, s+t) &= \Delta_\alpha \left( \left( \frac{\partial}{\partial r} (\mathcal{W}(f))(r, x, s+t) \right)^2 \right) \\ &+ \Delta_\alpha \left( \left( \frac{\partial}{\partial x} (\mathcal{W}(f))(r, x, s+t) \right)^2 \right) \\ &+ \Delta_\alpha \left( \left( \frac{\partial}{\partial t} (\mathcal{W}(f))(r, x, s+t) \right)^2 \right), \end{aligned}$$

on the other hand, for all  $\varphi, \psi \in C^2(\mathbb{R}^2 \times ]0, +\infty[)$ ,

$$(4.7) \quad \Delta_\alpha(\varphi\psi) = \varphi\Delta_\alpha(\psi) + \psi\Delta_\alpha(\varphi) + 2\left(\frac{\partial\varphi}{\partial x}\frac{\partial\psi}{\partial x} + \frac{\partial\varphi}{\partial r}\frac{\partial\psi}{\partial r} + \frac{\partial\varphi}{\partial t}\frac{\partial\psi}{\partial t}\right).$$

Using the fact that  $\Delta_\alpha(\mathcal{W}(f)) = 0$ ,  $\Delta_\alpha\left(\frac{\partial}{\partial x}(\mathcal{W}(f))\right) = \frac{\partial}{\partial x}(\Delta_\alpha(\mathcal{W}(f))) = 0$  and  $\Delta_\alpha\left(\frac{\partial}{\partial t}(\mathcal{W}(f))\right) = \frac{\partial}{\partial t}(\Delta_\alpha(\mathcal{W}(f))) = 0$ , we deduce that

$$\begin{aligned} &\Delta_\alpha(v(f))(r, x, s+t) \\ &= 2\left[\left(\frac{\partial^2}{\partial r^2}(\mathcal{W}(f))(r, x, s+t)\right)^2 + \left(\frac{\partial^2}{\partial x^2}(\mathcal{W}(f))(r, x, s+t)\right)^2\right. \\ &+ \left.\left(\frac{\partial^2}{\partial t^2}(\mathcal{W}(f))(r, x, s+t)\right)^2\right] + 4\left[\left(\frac{\partial}{\partial x}\left(\frac{\partial}{\partial r}(\mathcal{W}(f))(r, x, s+t)\right)\right)^2\right. \\ &+ \left.\left(\frac{\partial}{\partial x}\left(\frac{\partial}{\partial t}(\mathcal{W}(f))(r, x, s+t)\right)\right)^2 + \left(\frac{\partial}{\partial r}\left(\frac{\partial}{\partial t}(\mathcal{W}(f))(r, x, s+t)\right)\right)^2\right] \\ &+ 2\frac{\partial}{\partial r}(\mathcal{W}(f))(r, x, s+t) \Delta_\alpha\left(\frac{\partial}{\partial r}(\mathcal{W}(f))\right)(r, x, s+t), \end{aligned}$$



however,

$$\begin{aligned} & \Delta_\alpha \left( \frac{\partial}{\partial r} (\mathcal{W}(f)) \right) (r, x, s+t) \\ &= \frac{\partial}{\partial r} \left( \Delta_\alpha (\mathcal{W}(f)) \right) (r, x, s+t) + \frac{2\alpha+1}{r^2} \frac{\partial}{\partial r} (\mathcal{W}(f)) (r, x, s+t) \\ &= \frac{2\alpha+1}{r^2} \frac{\partial}{\partial r} (\mathcal{W}(f)) (r, x, s+t). \end{aligned}$$

Then,

$$\begin{aligned} \Delta_\alpha (v(f))(r, x, s+t) &= \frac{4\alpha+2}{r^2} \left( \frac{\partial}{\partial r} (\mathcal{W}(f)) (r, x, s+t) \right)^2 \\ &+ 2 \left[ \left( \frac{\partial^2}{\partial r^2} (\mathcal{W}(f)) (r, x, s+t) \right)^2 + \left( \frac{\partial^2}{\partial x^2} (\mathcal{W}(f)) (r, x, s+t) \right)^2 \right. \\ &+ \left. \left( \frac{\partial^2}{\partial t^2} (\mathcal{W}(f)) (r, x, s+t) \right)^2 \right] + 4 \left[ \left( \frac{\partial}{\partial x} \left( \frac{\partial}{\partial r} (\mathcal{W}(f)) (r, x, s+t) \right) \right)^2 \right. \\ &+ \left. \left( \frac{\partial}{\partial x} \left( \frac{\partial}{\partial t} (\mathcal{W}(f)) (r, x, s+t) \right) \right)^2 + \left( \frac{\partial}{\partial r} \left( \frac{\partial}{\partial t} (\mathcal{W}(f)) (r, x, s+t) \right) \right)^2 \right] \\ &\geq 0, \end{aligned}$$

wish means that

$$\Delta_\alpha h(r, x, t) = -\Delta_\alpha v(f)(r, x, s+t) \leq 0.$$

Hence, the hypothesis of Theorem 4.5 are satisfied by the function  $h = h_s$ . Consequently, for every  $(r, x, t) \in \mathbb{R}^2 \times ]0, +\infty[$  and every  $s > 0$ ,

$$\mathcal{W}(v(f)(\cdot, \cdot, s))(r, x, t) - v(f)(r, x, s+t) \geq 0.$$

That is

$$\mathcal{P}^t \left( |\nabla(\mathcal{W}(f))(\cdot, \cdot, s)|^2 \right) (r, x) \geq |\nabla(\mathcal{W}(f))(r, x, s+t)|^2.$$

In particular, for  $s = t$ ,

$$|\nabla(\mathcal{W}(f))(r, x, 2t)|^2 \leq \mathcal{P}^t \left( |\nabla(\mathcal{W}(f))(\cdot, \cdot, t)|^2 \right) (r, x).$$

### 5. $L^p$ -Boundedness of the Littlewood-Paley g-Function

This section contains the main result of this work.

Namely, using the results of the precedent sections, in particular, the principle of maximum for the operator  $\Delta_\alpha$ . We will prove that for every  $p \in ]1, +\infty[$ , there exists a positive constant  $C_p$  such that for every  $f \in L^p(d\nu_\alpha)$ ,

$$\frac{1}{C_p} \|f\|_{p, \nu_\alpha} \leq \|g(f)\|_{p, \nu_\alpha} \leq C_p \|f\|_{p, \nu_\alpha},$$

where  $g(f)$  is the Littlewood-Paley  $g$ -function connected with the Riemann-Liouville operator defined by

**Definition 5.1.** The Littlewood-Paley  $g$ -function associated with the Riemann-Liouville operator is defined for  $f \in \mathcal{D}_e(\mathbb{R}^2)$  by

$$g(f)(r, x) = \left( \int_0^{+\infty} |\nabla(\mathcal{U}(f))(r, x, t)|^2 t dt \right)^{\frac{1}{2}}.$$

We start this section by some intermediary results.

**Lemma 5.2.** For all nonnegative functions  $f, h \in \mathcal{D}_e(\mathbb{R}^2)$ , we have

$$\begin{aligned} & \int_o^{+\infty} \int_{\mathbb{R}} \left( g(f)(r, x) \right)^2 h(r, x) d\nu_{\alpha}(r, x) \\ & \leq 4 \int_0^{+\infty} \int_0^{+\infty} \int_{\mathbb{R}} t |\nabla(\mathcal{U}(f))(r, x, t)|^2 \mathcal{U}(h)(r, x, t) d\nu_{\alpha}(r, x) dt. \end{aligned}$$

*Proof.* By Fubini-Tonnelli theorem's, we have

$$\begin{aligned} & \int_o^{+\infty} \int_{\mathbb{R}} \left( g(f)(r, x) \right)^2 h(r, x) d\nu_{\alpha}(r, x) \\ & = \int_0^{+\infty} \left[ \int_0^{+\infty} \int_{\mathbb{R}} |\nabla(\mathcal{U}(f))(r, x, t)|^2 h(r, x) d\nu_{\alpha}(r, x) \right] t dt. \end{aligned}$$

Applying Theorem 4.6, we obtain

$$\begin{aligned} & \int_o^{+\infty} \int_{\mathbb{R}} \left( g(f)(r, x) \right)^2 h(r, x) d\nu_{\alpha}(r, x) \\ & \leq \int_0^{+\infty} t \left[ \int_0^{+\infty} \int_{\mathbb{R}} h(r, x) \mathcal{P}^{\frac{t}{2}} \left( |\nabla(\mathcal{U}(f))(\cdot, \cdot, \frac{t}{2})|^2 \right) (r, x) d\nu_{\alpha}(r, x) \right] dt \\ & = 4 \int_0^{+\infty} s \left[ \int_0^{+\infty} \int_{\mathbb{R}} h(r, x) \mathcal{P}^s \left( |\nabla(\mathcal{U}(f))(\cdot, \cdot, s)|^2 \right) (r, x) d\nu_{\alpha}(r, x) \right] ds. \end{aligned}$$

However, for all  $\varphi, \psi \in L^2(d\nu_{\alpha})$ ,

$$\int_o^{+\infty} \int_{\mathbb{R}} \varphi(r, x) \mathcal{P}^t(\psi)(r, x) d\nu_{\alpha}(r, x) = \int_0^{+\infty} \int_{\mathbb{R}} \mathcal{P}^t(\varphi)(r, x) \psi(r, x) d\nu_{\alpha}(r, x).$$

Then,

$$\begin{aligned} & \int_o^{+\infty} \int_{\mathbb{R}} \left( g(f)(r, x) \right)^2 h(r, x) d\nu_{\alpha}(r, x) \\ & \leq 4 \int_0^{+\infty} s \left( \int_0^{+\infty} \int_{\mathbb{R}} \mathcal{U}(h)(r, x, s) |\nabla(\mathcal{U}(f))(r, x, s)|^2 d\nu_{\alpha}(r, x) \right) ds. \end{aligned}$$

**Lemma 5.3.** *For all nonnegative functions  $f, h \in \mathcal{D}_e(\mathbb{R}^2)$ , we have*

$$\int_0^\infty \int_0^\infty \int_{\mathbb{R}} \Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)](r, x, t) t dt d\nu_\alpha(r, x) = \int_0^\infty \int_{\mathbb{R}} f^2(r, x) h(r, x) d\nu_\alpha(r, x).$$

*Proof.* Using the relation (4.7) and the fact that  $\Delta_\alpha(\mathcal{U}(f)) = \Delta_\alpha(\mathcal{U}(h)) = 0$ , we get

$$(5.1) \quad \Delta_\alpha(\mathcal{U}^2(f)) = 2 |\nabla \mathcal{U}(f)|^2,$$

so,

$$\Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)] = 2\mathcal{U}(h) |\nabla(\mathcal{U}(f))|^2 + 4\mathcal{U}(f) \langle \nabla(\mathcal{U}(f)), \nabla(\mathcal{U}(h)) \rangle.$$

Then,

$$\Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)] \leq 2\mathcal{U}(h) |\nabla(\mathcal{U}(f))|^2 + 4\mathcal{U}(f) |\nabla(\mathcal{U}(f))| |\nabla(\mathcal{U}(h))|.$$

Using the fact that for every  $(r, x, t) \in \mathbb{R}^2 \times [0, +\infty[$ ,  $|\mathcal{U}(f)(r, x, t)| \leq \|\widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha}$  and  $|\mathcal{U}(h)(r, x, t)| \leq \|\widetilde{\mathcal{F}}_\alpha(h)\|_{1, \nu_\alpha}$ , we claim that

$$\Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)] \leq 2(\|\widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha} + \|\widetilde{\mathcal{F}}_\alpha(h)\|_{1, \nu_\alpha}) [|\nabla(\mathcal{U}(f))|^2 + |\nabla(\mathcal{U}(h))|^2].$$

Consequently,

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_{\mathbb{R}} \left| \Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)](r, x, t) \right| t dt d\nu_\alpha(r, x) \\ & \leq 2(\|\widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha} + \|\widetilde{\mathcal{F}}_\alpha(h)\|_{1, \nu_\alpha}) \\ & \quad \times \int_0^\infty \int_0^\infty \int_{\mathbb{R}} [|\nabla(\mathcal{U}(f)(r, x, t))|^2 + |\nabla(\mathcal{U}(h)(r, x, t))|^2] t dt d\nu_\alpha(r, x), \end{aligned}$$

and by the relation (5.1), we have

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_{\mathbb{R}} \left| \Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)](r, x, t) \right| t dt d\nu_\alpha(r, x) \\ & \leq (\|\widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha} + \|\widetilde{\mathcal{F}}_\alpha(h)\|_{1, \nu_\alpha}) \left[ \int_0^\infty \int_0^\infty \int_{\mathbb{R}} \left| \Delta_\alpha(\mathcal{U}^2(f))(r, x, t) \right| t dt d\nu_\alpha(r, x) \right] \\ & \quad + (\|\widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha} + \|\widetilde{\mathcal{F}}_\alpha(h)\|_{1, \nu_\alpha}) \left[ \int_0^\infty \int_0^\infty \int_{\mathbb{R}} \left| \Delta_\alpha(\mathcal{U}^2(h))(r, x, t) \right| t dt d\nu_\alpha(r, x) \right]. \end{aligned}$$

Applying [2, Theorem 4.3], we get

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_{\mathbb{R}} \left| \Delta_\alpha [\mathcal{U}^2(f) \mathcal{U}(h)](r, x, t) \right| t dt d\nu_\alpha(r, x) \\ & \leq (\|\widetilde{\mathcal{F}}_\alpha(f)\|_{1, \nu_\alpha} + \|\widetilde{\mathcal{F}}_\alpha(h)\|_{1, \nu_\alpha}) (\|f\|_{2, \nu_\alpha}^2 + \|h\|_{2, \nu_\alpha}^2) < +\infty. \end{aligned}$$

Thus, we can write

$$(5.2) \quad \begin{aligned} & \int_0^\infty \int_0^\infty \int_{\mathbb{R}} \Delta_\alpha \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (r, x, t) t dt d\nu_\alpha(r, x) \\ &= \lim_{A \rightarrow +\infty} \int_0^A \int_0^A \int_{-A}^A \Delta_\alpha \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (r, x, t) t dt d\nu_\alpha(r, x), \end{aligned}$$

on the other hand,

$$(5.3) \quad \int_0^A \int_0^A \int_{-A}^A \Delta_\alpha \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (r, x, t) t dt d\nu_\alpha(r, x) = I_1(A) + I_2(A) + I_3(A),$$

where

$$\begin{aligned} I_1(A) &= \int_0^A \int_0^A \int_{-A}^A \ell_\alpha \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (r, x, t) t dt d\nu_\alpha(r, x), \\ I_2(A) &= \int_0^A \int_0^A \int_{-A}^A \frac{\partial^2}{\partial x^2} \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (r, x, t) t dt d\nu_\alpha(r, x), \\ I_3(A) &= \int_0^A \int_0^A \int_{-A}^A \frac{\partial^2}{\partial t^2} \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (r, x, t) t dt d\nu_\alpha(r, x), \end{aligned}$$

and  $\ell_\alpha$  is given by the relation (3.9).

• By Fubini's theorem,

$$I_1(A) = \frac{1}{2^\alpha \Gamma(\alpha + 1) \sqrt{2\pi}} A^{2\alpha+1} \int_0^A \int_{-A}^A \frac{\partial}{\partial r} \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (A, x, t) t dt dx,$$

with

$$\begin{aligned} \frac{\partial}{\partial r} \left[ \mathcal{W}^2(f) \mathcal{W}(h) \right] (A, x, t) &= 2\mathcal{W}(f)(A, x, t) \frac{\partial}{\partial r} (\mathcal{W}(f))(A, x, t) \mathcal{W}(h)(A, x, t) \\ &+ (\mathcal{W}(f))^2(A, x, t) \frac{\partial}{\partial r} (\mathcal{W}(h))(A, x, t). \end{aligned}$$

Suppose that  $A \geq 2a$ . From [2, Lemma 4.2], for every  $(x, t) \in \mathbb{R} \times ]0, +\infty[$ ,

$$\left| \frac{\partial}{\partial r} (\mathcal{W}^2(f) \mathcal{W}(h))(A, x, t) \right| \leq \frac{M}{(A^2 + t^2 + x^2)^{3\alpha+5}} \leq \frac{M}{A^{6\alpha+10}}.$$

We deduce that  $|I_1(A)| \leq \frac{M_1}{A^{4\alpha+6}}$  and

$$(5.4) \quad \lim_{A \rightarrow +\infty} I_1(A) = 0.$$

• As the same way and using again [2, Lemma 4.2], we show that

$$(5.5) \quad \lim_{A \rightarrow +\infty} I_2(A) = 0.$$

• Let us checking  $I_3(A)$ . In fact,

$$I_3(A) = \int_0^A \int_{-A}^A \left[ \int_0^A \frac{\partial^2}{\partial t^2} (\mathcal{U}^2(f) \mathcal{U}(h))(r, x, t) t dt \right] d\nu_\alpha(r, x),$$

but

$$\begin{aligned} \int_0^A \frac{\partial^2}{\partial t^2} (\mathcal{U}^2(f) \mathcal{U}(h))(r, x, t) t dt &= A \frac{\partial}{\partial t} [\mathcal{U}^2(f) \mathcal{U}(h)](r, x, A) \\ &\quad - (\mathcal{U}^2(f) \mathcal{U}(h))(r, x, A) + f^2(r, x)h(r, x), \end{aligned}$$

by [2, Lemma 4.1], for  $A > 0$ , and  $(r, x) \in [0, +\infty[\times\mathbb{R}$ ,

$$\left| A \frac{\partial}{\partial t} [\mathcal{U}^2(f) \mathcal{U}(h)](r, x, A) - (\mathcal{U}^2(f) \mathcal{U}(h))(r, x, A) \right| \leq C \left( \frac{1}{A^{6\alpha+10}} + \frac{1}{A^{6\alpha+9}} \right).$$

Consequently,

$$\begin{aligned} \lim_{A \rightarrow +\infty} I_3(A) &= \lim_{A \rightarrow +\infty} \int_0^A \int_{-A}^A f^2(r, x)h(r, x) d\nu_\alpha(r, x) \\ (5.6) \qquad &= \int_0^\infty \int_{\mathbb{R}} f^2(r, x)h(r, x) d\nu_\alpha(r, x). \end{aligned}$$

The proof is complete by combining the relations (5.2), (5.3), (5.4), (5.5) and (5.6).

**Lemma 5.4.** *For all nonnegative functions  $f, h \in \mathcal{D}_e(\mathbb{R}^2)$ , we have*

$$\begin{aligned} &\int_0^\infty \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\ &\leq 2 \int_0^\infty \int_{\mathbb{R}} |f(r, x)|^2 h(r, x) d\nu_\alpha(r, x) + 8 \int_0^\infty \int_{\mathbb{R}} f^*(r, x) g(f)(r, x) g(h)(r, x) d\nu_\alpha(r, x) \end{aligned}$$

where  $f^*$  is defined by the relation (3.4).

*Proof.* From Lemma 5.2, we have

$$\begin{aligned} &\int_0^{+\infty} \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\ &\leq 4 \int_0^{+\infty} \int_0^{+\infty} \int_{\mathbb{R}} t |\nabla(\mathcal{U}(f)(r, x, t))|^2 \mathcal{P}^t(h)(r, x) dt d\nu_\alpha(r, x), \end{aligned}$$

on the other hand, by the relation (5.1), we get

$$\begin{aligned} &\int_0^{+\infty} \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\ (5.7) \qquad &\leq 2 \int_0^{+\infty} \int_0^{+\infty} \int_{\mathbb{R}} \Delta_\alpha(\mathcal{U}^2(f))(r, x, t) \mathcal{U}(h)(r, x, t) t dt d\nu_\alpha(r, x), \end{aligned}$$

however,

$$\begin{aligned} \Delta_\alpha(\mathcal{U}^2(f) \mathcal{U}(h)) &= \Delta_\alpha(\mathcal{U}^2(f)) \mathcal{U}(h) + \mathcal{U}^2(f) \Delta_\alpha(\mathcal{U}(h)) \\ &+ 2\langle \nabla(\mathcal{U}^2(f)) \mid \nabla(\mathcal{U}(h)) \rangle. \end{aligned}$$

Since  $\Delta_\alpha(\mathcal{U}(h)) = 0$  and  $\nabla(\mathcal{U}^2(f)) = 2\mathcal{U}(f) \nabla(\mathcal{U}(f))$ , we get

$$\Delta_\alpha(\mathcal{U}^2(f)) \mathcal{U}(h) = \Delta_\alpha(\mathcal{U}^2(f) \mathcal{U}(h)) - 4\mathcal{U}(f) \langle \nabla(\mathcal{U}(f)) \mid \nabla(\mathcal{U}(h)) \rangle.$$

Consequently,

$$\begin{aligned} &\int_0^{+\infty} \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\ &\leq 2 \int_0^{+\infty} \int_0^{+\infty} \int_{\mathbb{R}} \Delta_\alpha(\mathcal{U}^2(f) \mathcal{U}(h))(r, x, t) t dt d\nu_\alpha(r, x) \\ &\quad - 8 \int_0^{+\infty} \int_0^{+\infty} \int_{\mathbb{R}} \mathcal{U}(f)(r, x, t) \langle \nabla(\mathcal{U}(f))(r, x, t) \mid \nabla(\mathcal{U}(h))(r, x, t) \rangle t dt d\nu_\alpha(r, x), \end{aligned}$$

and from Lemma 5.3,

$$\begin{aligned} &\int_0^{+\infty} \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\ &\leq 2 \int_0^{+\infty} \int_{\mathbb{R}} f^2(r, x) h(r, x) d\nu_\alpha(r, x) \\ &\quad + 8 \int_0^{+\infty} \int_0^{+\infty} \int_{\mathbb{R}} |\mathcal{U}(f)(r, x, t)| |\nabla(\mathcal{U}(f))(r, x, t)| |\nabla(\mathcal{U}(h))(r, x, t)| t dt d\nu_\alpha(r, x). \end{aligned}$$

Using Fubini's theorem and the Cauchy schwartz inequality's, we get

$$\begin{aligned} &\int_0^{+\infty} \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \leq 2 \int_0^{+\infty} \int_{\mathbb{R}} f^2(r, x) h(r, x) d\nu_\alpha(r, x) \\ &+ 8 \int_0^{+\infty} \int_{\mathbb{R}} f^*(r, x) \left[ \left( \int_0^{+\infty} |\nabla(\mathcal{U}(f))(r, x, t)|^2 t dt \right)^{\frac{1}{2}} \left( \int_0^{+\infty} |\nabla(\mathcal{U}(h))(r, x, t)|^2 t dt \right)^{\frac{1}{2}} \right] d\nu_\alpha(r, x) \\ &= 2 \int_0^{+\infty} \int_{\mathbb{R}} f^2(r, x) h(r, x) d\nu_\alpha(r, x) + 8 \int_0^{+\infty} \int_{\mathbb{R}} f^*(r, x) g(f)(r, x) g(h)(r, x) d\nu_\alpha(r, x). \end{aligned}$$

**Theorem 5.5.** *Let  $f$  be a nonnegative function;  $f \in \mathcal{D}_e(\mathbb{R}^2)$ . For every  $p \in [4, +\infty[$ , the function  $g(f)$  belongs to  $L^p(d\nu_\alpha)$  and we have*

$$\|g(f)\|_{p, \nu_\alpha} \leq A_p \|f\|_{p, \nu_\alpha},$$

where

$$(5.8) \quad \begin{aligned} A_p &= \sqrt{2} \left[ 4(p-2) \left( \frac{4}{p(p-1)} \right)^{\frac{1}{p}} \frac{1}{2^{2-p}} \right. \\ &\quad \left. + \sqrt{1 + 16(p-2)^2 \left( \frac{4}{p(p-1)} \right)^{\frac{2}{p}} \frac{2}{2^{2-p}}} \right]. \end{aligned}$$

*Proof.* Let  $p \in [4, +\infty[$ , then  $\frac{p}{2} \in [2, +\infty[$ . Let  $q$  be the conjugate exponent of  $\frac{p}{2}$ . Then,  $q$  belongs to  $]1, 2]$ . Finally, let  $f, h$  be nonnegative functions in  $\mathcal{D}_e(\mathbb{R}^2)$  such that  $\|h\|_{q, \nu_\alpha} = 1$ . From Lemma 5.4,

$$\begin{aligned}
 & \int_0^\infty \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\
 (5.9) \quad & \leq 2 \int_0^\infty \int_{\mathbb{R}} |f(r, x)|^2 h(r, x) d\nu_\alpha(r, x) + 8 \int_0^\infty \int_{\mathbb{R}} f^*(r, x) g(f)(r, x) g(h)(r, x) d\nu_\alpha(r, x).
 \end{aligned}$$

From Hölder's inequality,

$$(5.10) \quad 2 \int_0^\infty \int_{\mathbb{R}} (f(r, x))^2 h(r, x) d\nu_\alpha(r, x) \leq 2 \|f\|_{p, \nu_\alpha}^2 \|h\|_{q, \nu_\alpha} = 2 \|f\|_{p, \nu_\alpha}^2.$$

Since  $\frac{1}{p} + \frac{1}{p} + \frac{1}{q} = 1$ , then, from the generalized Hölder's inequality,

$$(5.11) \quad 8 \int_0^\infty \int_{\mathbb{R}} f^*(r, x) g(f)(r, x) g(h)(r, x) d\nu_\alpha(r, x) \leq 8 \|f^*\|_{p, \nu_\alpha} \|g(f)\|_{p, \nu_\alpha} \|g(h)\|_{q, \nu_\alpha}.$$

Now, from [2, Relation 4.40] and the fact that  $q = \frac{p}{p-2} \in ]1, 2]$  and  $\|h\|_{q, \nu_\alpha} = 1$ , we get

$$(5.12) \quad \|g(h)\|_{q, \nu_\alpha} \leq \frac{2^{\frac{2-q}{2}}}{q} \left(\frac{q}{q-1}\right)^{\frac{1}{q}}.$$

Applying the relations (3.5) and (5.12) and replacing  $q$  by  $\frac{p}{p-2}$ ; we obtain

$$(5.13) \quad \begin{aligned}
 & 8 \int_0^\infty \int_{\mathbb{R}} f^*(r, x) g(f)(r, x) g(h)(r, x) d\nu_\alpha(r, x) \\
 & \leq 8\sqrt{2} (p-2) \left(\frac{4}{p(p-1)}\right)^{\frac{1}{p}} 2^{\frac{1}{2-p}} \|f\|_{p, \nu_\alpha} \|g(f)\|_{p, \nu_\alpha}.
 \end{aligned}$$

Combining the relations (5.9), (5.10), (5.11) and (5.13), we deduce that for every nonnegative function  $h \in \mathcal{D}_e(\mathbb{R}^2)$ ,

$$\begin{aligned}
 & \int_0^\infty \int_{\mathbb{R}} (g(f)(r, x))^2 h(r, x) d\nu_\alpha(r, x) \\
 & \leq 2 \|f\|_{p, \nu_\alpha}^2 + 8\sqrt{2} (p-2) \left(\frac{4}{p(p-1)}\right)^{\frac{1}{p}} 2^{\frac{1}{2-p}} \|f\|_{p, \nu_\alpha} \|g(f)\|_{p, \nu_\alpha},
 \end{aligned}$$

and by duality,

$$(5.14) \quad \begin{aligned} \|g^2(f)\|_{\frac{p}{2}, \nu_\alpha} &= \|g(f)\|_{p, \nu_\alpha}^2 \\ &\leq 2\|f\|_{p, \nu_\alpha}^2 + 8\sqrt{2}(p-2)\left(\frac{4}{p(p-1)}\right)^{\frac{1}{p}} 2^{\frac{1}{2-p}} \|f\|_{p, \nu_\alpha} \|g(f)\|_{p, \nu_\alpha}. \end{aligned}$$

The inequality (5.14) shows that

$$\|g(f)\|_{p, \nu_\alpha} \leq A_p \|f\|_{p, \nu_\alpha}.$$

**Remark 5.6.** *As the same way as the proof of [2, Proposition 4.6], we deduce that for every  $f \in \mathcal{D}_e(\mathbb{R}^2)$  and every  $p \in [4, +\infty[$ , the function  $g(f)$  belongs to  $L^p(d\nu_\alpha)$  and we have*

$$\|g(f)\|_{p, \nu_\alpha} \leq 2A_p \|f\|_{p, \nu_\alpha},$$

where  $A_p$  is given by the relation (5.8).

**Theorem 5.7.** *For every  $p \in [4, +\infty[$ , the mapping:  $f \mapsto g(f)$  can be extended to the space  $L^p(d\nu_\alpha)$  and for every  $f \in L^p(d\nu_\alpha)$ , we have*

$$\|g(f)\|_{p, \nu_\alpha} \leq 2A_p \|f\|_{p, \nu_\alpha}.$$

*Proof.* The result follows from Remark 5.6, the density of  $\mathcal{D}_e(\mathbb{R}^2)$  in  $L^p(d\nu_\alpha)$  (see also [2, Theorem 4.7]).

Now, we are able to prove the mean result of this work.

**Theorem 5.8.** *For every  $p \in ]1, +\infty[$ , the mapping:  $f \mapsto g(f)$  can be extended to the space  $L^p(d\nu_\alpha)$  and for every  $f \in L^p(d\nu_\alpha)$ , we have*

$$\|g(f)\|_{p, \nu_\alpha} \leq B_p \|f\|_{p, \nu_\alpha},$$

where

$$(5.15) \quad B_p = \begin{cases} 2 \frac{2^{\frac{2-p}{2}}}{p} \left(\frac{p}{p-1}\right)^{\frac{1}{p}}, & \text{if } p \in ]1, 2], \\ 2 \frac{3p-4}{2p} A_4 \frac{2^{\frac{2p-4}{p}}}{p}, & \text{if } p \in [2, 4], \\ 2A_p, & \text{if } p \in [4, +\infty[. \end{cases}$$

and  $A_p$  is given by the relation (5.8).

*Proof.* The result follows from [2, Theorem 4.7], Theorem 5.7 and the Riesz-Thorin theorem's [26, 28] for  $p \in [2, 4]$ .

**Theorem 5.9.** *For every  $p \in ]1, +\infty[$  and every  $f \in L^p(d\nu_\alpha)$ , we have*

$$\|f\|_{p, \nu_\alpha} \leq 4 B_{\frac{p}{p-1}} \|g(f)\|_{p, \nu_\alpha},$$

where  $B_p$  is given by the relation (5.15).



*Proof.* For every  $f \in \mathcal{D}_e(\mathbb{R}^2)$ , we put

$$g_1(f)(r, x) = \left( \int_0^\infty \left| \frac{\partial}{\partial t} (\mathcal{U}(f))(r, x, t) \right|^2 t dt \right)^{\frac{1}{2}}.$$

Then, for every  $(r, x) \in [0, +\infty[\times\mathbb{R}$ ,

$$(5.16) \quad g_1(f)(r, x) \leq g(f)(r, x),$$

and by the relation (3.8), we have

$$\mathcal{U}(f)(r, x, t) = \int_0^\infty \int_{\mathbb{R}} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}(f)(\mu, \lambda) j_\alpha(r\mu) e^{i\lambda x} d\nu_\alpha(\mu, \lambda),$$

so,

$$\frac{\partial}{\partial t} (\mathcal{U}(f))(r, x, t) = \widetilde{\mathcal{F}}^{-1} \left( -\sqrt{\mu^2 + \lambda^2} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}(f) \right) (r, x).$$

Thus, by Fubini's theorem

$$\|g_1(f)\|_{2,\nu_\alpha}^2 = \int_0^\infty t \left[ \int_0^\infty \int_{\mathbb{R}} \left| \widetilde{\mathcal{F}}^{-1} \left( -\sqrt{\mu^2 + \lambda^2} e^{-t\sqrt{\mu^2+\lambda^2}} \widetilde{\mathcal{F}}(f) \right) (r, x) \right|^2 d\nu_\alpha(r, x) \right] dt.$$

Applying Plancherel theorem, we obtain

$$\begin{aligned} \|g_1(f)\|_{2,\nu_\alpha}^2 &= \int_0^\infty t \left[ \int_0^\infty \int_{\mathbb{R}} (\mu^2 + \lambda^2) e^{-2t\sqrt{\mu^2+\lambda^2}} |\widetilde{\mathcal{F}}(f)(\mu, \lambda)|^2 d\nu_\alpha(\mu, \lambda) \right] dt \\ &= \int_0^\infty \int_{\mathbb{R}} (\mu^2 + \lambda^2) |\widetilde{\mathcal{F}}(f)(\mu, \lambda)|^2 \left( \int_0^\infty e^{-2t\sqrt{\mu^2+\lambda^2}} t dt \right) d\nu_\alpha(\mu, \lambda) \\ &= \frac{1}{4} \int_0^\infty \int_{\mathbb{R}} |\widetilde{\mathcal{F}}(f)(\mu, \lambda)|^2 d\nu_\alpha(\mu, \lambda) = \frac{1}{4} \|f\|_{2,\nu_\alpha}^2, \end{aligned}$$

wish means that

$$(5.17) \quad \|g_1(f)\|_{2,\nu_\alpha} = \frac{1}{2} \|f\|_{2,\nu_\alpha}.$$

On the other hand, for every  $h \in \mathcal{D}_e(\mathbb{R}^2)$ ,

$$\int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) = \frac{1}{4} (\|f + h\|_{2,\nu_\alpha}^2) - \frac{1}{4} (\|f - h\|_{2,\nu_\alpha}^2),$$

and by the relation (5.17),

$$(5.18) \quad \int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) = \|g_1(f + h)\|_{2,\nu_\alpha}^2 - \|g_1(f - h)\|_{2,\nu_\alpha}^2.$$

By standard computation, we have

$$(5.19) \quad \begin{aligned} &\|g_1(f + h)\|_{2,\nu_\alpha}^2 - \|g_1(f - h)\|_{2,\nu_\alpha}^2 \\ &= 4 \int_0^\infty \int_{\mathbb{R}} \left[ \int_0^\infty \frac{\partial}{\partial t} (\mathcal{U}(f))(r, x, t) \frac{\partial}{\partial t} (\mathcal{U}(h))(r, x, t) t dt \right] d\nu_\alpha(r, x). \end{aligned}$$

Combining the relations (5.18) and (5.19), we get

$$\begin{aligned} \int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) \\ = 4 \int_0^\infty \int_{\mathbb{R}} \left[ \int_0^\infty \frac{\partial}{\partial t} (\mathcal{U}(f))(r, x, t) \frac{\partial}{\partial t} (\mathcal{U}(h))(r, x, t) t dt \right] d\nu_\alpha(r, x). \end{aligned}$$

Applying Hölder's inequality with respect to the measure  $t dt$ , it follows that

$$\left| \int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) \right| \leq 4 \int_0^\infty \int_{\mathbb{R}} g_1(f)(r, x) g_1(h)(r, x) d\nu_\alpha(r, x).$$

Let  $p, q \in ]1, +\infty[$ ;  $\frac{1}{p} + \frac{1}{q} = 1$ , again by Hölder's inequality with respect to the measure  $d\nu_\alpha(r, x)$  and applying the relation (5.16), we have

$$\left| \int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) \right| \leq 4 \|g(f)\|_{p, \nu_\alpha} \|g(h)\|_{q, \nu_\alpha},$$

and by means of Theorem 5.8,

$$\left| \int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) \right| \leq 4B_q \|g(f)\|_{p, \nu_\alpha} \|h\|_{q, \nu_\alpha}.$$

In particular, for every  $h \in \mathcal{D}_e(\mathbb{R}^2)$ ;  $\|h\|_{q, \nu_\alpha} \leq 1$ ,

$$\left| \int_0^\infty \int_{\mathbb{R}} h(r, x) f(r, x) d\nu_\alpha(r, x) \right| \leq 4B_{\frac{p}{p-1}} \|g(f)\|_{p, \nu_\alpha},$$

by duality,

$$\|f\|_{p, \nu_\alpha} \leq 4B_{\frac{p}{p-1}} \|g(f)\|_{p, \nu_\alpha}.$$

The proof is complete by the fact that  $\mathcal{D}_e(\mathbb{R}^2)$  is dense in  $L^p(d\nu_\alpha)$ .

**Conclusion.** By Theorem 5.8 and Theorem 5.9, we deduce that for every  $p \in ]1, +\infty[$ , there exists a positive constant  $C_p$  such that for every  $f \in L^p(d\nu_\alpha)$ ;

$$\frac{1}{C_p} \|f\|_{p, \nu_\alpha} \leq \|g(f)\|_{p, \nu_\alpha} \leq C_p \|f\|_{p, \nu_\alpha}.$$

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