BEST BOUNDS FOR THE HILBERT TRANSFORM ON $L^p(\mathbb{R}^1)$

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Abstract. We present a short proof of the boundedness of the Hilbert transform on $L^p(\mathbb{R}^1)$ with the best possible constant. The proof assumes two lemmas known in the literature, but it avoids using the conjugate function on the circle and it is given directly on the line.

Let

$$(Hf)(x) = \text{p.v.} \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{f(x-t)}{t} \, dt,$$

be the usual Hilbert transform on the line. We shall prove the following:

Theorem. (Stylianos Pichorides [P], Brian Cole (unpublished)). $H$ maps $L^p(\mathbb{R}^1)$ into itself with bound $\tan(\pi/2p)$ for $1 < p \leq 2$ and $\cot(\pi/2p)$ for $2 \leq p < \infty$.

By duality it suffices to prove the theorem for $1 < p \leq 2$. Fix such a $p$. We will need the following two lemmas:

Lemma 1. For all $a$ and $b$ real numbers the following inequality is true :

$$(1) \quad |b|^p \leq \tan^p(\pi/2p)|a|^p - B_p \Re \left((|a| + ib)^p\right),$$

where $B_p = \sin^{p-1}(\pi/2p)/\sin((p-1)\pi/2p)$ is a positive constant.

Setting $a = R \cos x$ and $b = R \sin x$, the above reduces to Lemma 2.1 in [P]. Furthermore, we will need Lemma 3.5 in [P] (which can also be found in [G] p. 129):

Received March 17, 1997.

1991 Mathematics Subject Classification : 42A50

Research partially supported by the NSF under grant DMS-9623120 and by the University of Missouri Research Board.
**Lemma 2.** The function $g(x, y) = \text{Re}[(|x| + iy)^p]$ defined on $\mathbb{R}^2$ is subharmonic.

To prove the theorem, take $f$ to be a $C^\infty$ compactly supported function and apply (1) with $a = f(x)$ and $b = (Hf)(x)$. Then integrate (1) with respect to $x$ to obtain

$$
\int_{-\infty}^{+\infty} |(Hf)(x)|^p dx \leq \tan^p \left( \frac{\pi}{2p} \right) \int_{-\infty}^{+\infty} |f(x)|^p dx - B_p \int_{-\infty}^{+\infty} \text{Re}[(|f(x)| + i(Hf)(x))^p] dx.
$$

Since $B_p \geq 0$, the proof of the theorem will be complete once we show that

$$
\int_{-\infty}^{+\infty} \text{Re}[(|f(x)| + i(Hf)(x))^p] dx \geq 0.
$$

Consider the holomorphic extension of $(f + iHf)(x)$ on the upper half space given by

$$
u(z) + iv(z) = \frac{i}{\pi} \int_{-\infty}^{+\infty} \frac{f(t)}{z - t} dt, \quad u, v \text{ real-valued.}
$$

Since $u(z) + iv(z)$ is holomorphic and $g(x, y)$ is subharmonic, it follows that $g(u(z), v(z))$ is subharmonic on the upper half space. The boundary values of $g(u(z), v(z))$ are

$$g(u(x + i0), v(x + i0)) = \text{Re}[(|f(x)| + i(Hf)(x))^p].
$$

For $R > 100$, let $C_R$ be the circle with center $(0, R)$ and radius $R - R^{-1}$. Denote by $C^R_U$ the upper part of $C_R$ and by $C^L_R$ the lower part of $C_R$. It follows from the subharmonicity of $g(u(z), v(z))$ that

$$
\int_{C^R_U} g(u(z), v(z)) ds + \int_{C^L_R} g(u(z), v(z)) ds \geq 2\pi(R - R^{-1}) g(u(iR), v(iR)).
$$

Observe that

$$|u(x + iy)|, |v(x + iy)| \leq \frac{\|f\|_\infty |\text{support } f|}{\pi R}, \quad \text{whenever } |y| \geq R,
$$

where $|\text{support } f|$ denotes the measure of the support of $f$. Clearly (7) implies that

$$|(R - R^{-1}) g(u(iR), v(iR))| \leq (R - R^{-1}) \left( \frac{2\|f\|_\infty |\text{support } f|}{\pi R} \right)^p \to 0 \quad \text{as } R \to \infty,
$$

and that
\begin{equation}
\left| \int_{C_R^U} g(u(z), v(z)) \, ds \right| \leq \pi (R - R^{-1}) \left( \frac{2\|f\|_\infty |\text{support } f|}{\pi R} \right)^p \to 0
\end{equation}
as $R \to \infty$.

Letting $R \to \infty$ in (6), and using (5), (8), and (9), we obtain (3).

\textbf{References}

\begin{itemize}
\item \textbf{[P]} S. Pichorides, \textit{On the best values of the constants in the Theorems of M. Riesz, Zygmund and Kolmogorov}, Studia Mathematica \textbf{44} (1972), 165–179.
\end{itemize}

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