Conditional Stability of a Real Inverse Formula for the Laplace Transform

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Abstract. We establish a conditional stability estimate of a real inverse formula for the Laplace transform of functions under the assumption that the Bergman-Selberg norms of the Laplace transform of those functions are uniformly bounded. The rate of the stability estimate is shown to be of logarithmic order.

Keywords: Laplace transform, real inversion formulas, conditional stability, Bergman-Selberg space, error estimates, Mellin transform, Gauss formula, convolution, reproducing kernels

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1. Introduction and main results

We are concerned with the Laplace transform

$$(\mathcal{L}F)(x) = \int_0^\infty F(t)e^{-xt}dt \qquad (x > 0).$$

Our main purpose is to get some estimates of F(t) (t>0) by means of $\sup_{x\geq 0} |(\mathcal{L}F)(x)|$. In particular, we are interested in estimates of F that are small when $\sup_{x\geq 0} |(\mathcal{L}F)(x)|$ is small. This kind of estimates is called *stability estimate* for the inverse Laplace transform and, in general, we cannot expect such stability estimates because the Laplace transform \mathcal{L} advances the regularity of F very much. For example, consider $F_n(t) = \sin nt \ (n \in \mathbb{N})$. Then $(\mathcal{L}F_n)(x) = \frac{n}{x^2+n^2} \ (x>0)$ and $\sup_{x>0} |(\mathcal{L}F_n)(x)| = \frac{1}{n} \to 0$ as $n \to \infty$, but $\lim_{n\to\infty} \|F_n\|_{L^{\infty}(0,\infty)} \neq 0$.

The lack of stability implies the ill-posedness in taking the inverse of the Laplace transform if we choose L^{∞} -norms for functions under consideration. However, it is possible to obtain some stability estimates provided that we restrict ourselves to some

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reasonable set of functions. They are called *conditional stability estimates*, and there are many such estimates depending on the choice of norms and "reasonable" functions classes. In this paper, we establish such a conditional stability estimate in L^{∞} -norm for a subclass of Hölder continuous functions. The image of this space under the Laplace transform turns out to be a Bergman-Selberg space.

For q > 0, we can define a norm equivalent to the Bergman-Selberg norm $\|\cdot\|_{H_q(\mathbb{R}^+)}$ by

$$||f||_{H_q(\mathbb{R}^+)}^2 = \sum_{n=0}^{\infty} \frac{1}{n! \, \Gamma(n+2q+1)} \int_0^{\infty} |\partial_x^n(xf'(x))|^2 x^{2n+2q-1} dx. \tag{1.1}$$

It is known (see, e.g., Saitoh [4: Chapter 5]) that

$$||F||_{L_q^2} \equiv \left(\int_0^\infty |F(t)|^2 t^{1-2q} dt\right)^{\frac{1}{2}} = ||\mathcal{L}F||_{H_q(\mathbb{R}^+)}.$$
 (1.2)

Equality (1.2) means that the Laplace transform is an isometry between the norms $\|\cdot\|_{L^2_q}$ and $\|\cdot\|_{H_q(\mathbb{R}^+)}$ for any fixed q>0. The norm $\|\cdot\|_{H_q(\mathbb{R}^+)}$ specifies our choice of an admissible set.

We state our main results.

Theorem 1. Let $\frac{1}{4} < q < 1, M > 0$, and

$$\max\left\{\frac{1}{2}, 2q - 1\right\} < \alpha < \min\left\{1, 2q\right\}. \tag{1.3}$$

Set

$$\mathcal{U} = \Big\{ f : \|f\|_{H_q(\mathbb{R}^+)} \le M \quad and \quad \|x^{\alpha} f(\cdot)\|_{H_{q-\frac{\alpha}{2}}(\mathbb{R}^+)} \le M \Big\}. \tag{1.4}$$

Then for $0 < t_0 < t_1 < \infty$ and $0 < \gamma < \frac{2\alpha - 1}{4}$ there exists a constant $C = C(\mathcal{U}, t_0, t_1, \gamma) > 0$ such that

$$||F||_{L^{\infty}(t_0,t_1)} \le C \left(\frac{-1}{\log ||\mathcal{L}F||_{L^{\infty}(0,\infty)}}\right)^{\gamma}$$
 (1.5)

if $\mathcal{L}F \in \mathcal{U}$.

The right-hand side of (1.5) tends to 0 as $\|\mathcal{L}F\|_{L^{\infty}(0,\infty)} \to 0$, but with the logarithmic rate. So the conditional stability estimate is worse than any Hölder continuity.

The subset \mathcal{U} is defined on the set of images of the Laplace transform with the Bergman-Selberg norm. Sometimes it is more desirable to have a characterization based on the original functions.

Theorem 2. Let $\alpha, \gamma, q, t_0, t_1, M, C$ be defined as in Theorem 1 and set

$$\mathcal{V} = \left\{ F \in C^1[0, \infty) : F(0) = 0, \ \|F\|_{L_q^2} \le M, \ \|F'\|_{L_{\frac{\alpha}{2} + q - 1}^2} \le \frac{M\Gamma\left(\frac{3}{2} - \alpha\right)}{\sqrt{\pi}} \right\}.$$
 (1.6)

Then estimate (1.5) holds for all $F \in \mathcal{V}$.

In the next section Preliminaries we shall show that the condition $\alpha < 1$ in (1.3) is sharp. That is, this assumption is needed essentially in the paper [2], which is the base of Theorems 1 and 2.

2. Preliminaries and sharp condition for α

The keys to the proofs of Theorems 1 and 2 are the real inversion formula of the Laplace transform (Byun and Saitoh [3], Saitoh [4]) and the error estimate of this real inversion formula (Amano, Saitoh and Yamamoto [2]):

Proposition 1 (see [3, 4]). Let q > 0 be fixed, $||F||_{L_q^2} < \infty$ and $f = \mathcal{L}F$. Then the inversion formula

$$F(t) = s - \lim_{N \to \infty} \int_0^\infty f(x)e^{-xt} P_{N,q}(xt) dx \qquad (t > 0)$$

is valid where the limit is taken in the space L_q^2 and the polynomials $P_{N,q}$ are given by the formulas

$$P_{N,q}(\xi) = \sum_{0 \le \nu \le n \le N} \frac{(-1)^{\nu+1} \Gamma(2n+2q)}{\nu! (n-\nu)! \Gamma(n+2q+1) \Gamma(n+\nu+2q)} \xi^{n+\nu+2q-1} \times \left\{ \frac{2(n+q)}{n+\nu+2q} \xi^2 - \left(\frac{2(n+q)}{n+\nu+2q} + 3n+2q \right) \xi + n(n+\nu+2q) \right\}.$$

Moreover, the series

$$\sum_{n=0}^{\infty} \frac{1}{n! \, \Gamma(n+2q+1)} \int_0^{\infty} |\partial_x^n(xf'(x))|^2 x^{2n+2q-1} dx$$

converges and the inequality

$$\left\| F(t) - \int_0^\infty f(x)e^{-xt} P_{N,q}(xt) \, dx \right\|_{L_q^2}^2$$

$$\leq \sum_{n=N+1}^\infty \frac{1}{n! \, \Gamma(n+2q+1)} \int_0^\infty |\partial_x^n(xf'(x))|^2 x^{2n+2q-1} dx$$

holds.

Proposition 2 (see [2]). Let (1.3) hold. Then for $f \in H_q(\mathbb{R}^+)$ there exists a constant $M_1 = M_1(q, \alpha) > 0$ such that

$$\left| F(t) - \int_0^\infty f(x)e^{-xt} P_{N,q}(xt) \, dx \right| \le M_1 \|x^\alpha f(\cdot)\|_{H_{q-\frac{\alpha}{2}}(\mathbb{R}^+)} \frac{t^{q-1+\frac{\alpha}{2}}}{N^{\frac{2\alpha-1}{4}}}. \tag{2.1}$$

Theorem 1 in [2] only asserts that for $N \to \infty$

$$\left| F(t) - \int_0^\infty f(x)e^{-xt} P_{N,q}(xt) \, dx \right| \le t^{q-1+\frac{\alpha}{2}} o\left(\frac{1}{N^{\frac{2\alpha-1}{4}}}\right). \tag{2.2}$$

However, from the proof given in [2] we easily specify the dependency of the coefficient at the right-hand side of (2.2) to obtain inequality (2.1).

In order to see the necessity of the restriction $\alpha < 1$ in condition (1.3), recall

Proposition 3 (see [2: Lemma]). If $f \in C^{\infty}(0, \infty)$ and

$$I_{q,\alpha}(f) := \sum_{n=0}^{\infty} \frac{1}{n! \, \Gamma(n+2q+1)} \int_0^{\infty} |\partial_x^n(xf'(x))|^2 x^{2n+2q-1+\alpha} dx < \infty \tag{2.3}$$

for a fixed $\alpha > \max(\frac{1}{2}, 2q - 1)$, then

$$\left| \sum_{n=N+1}^{\infty} \frac{1}{n!\Gamma(n+2q+1)} \int_{0}^{\infty} \partial_{x}^{n}(xf'(x)) \partial_{x}^{n}(x\partial_{x}(e^{-tx})) x^{2n+2q-1} dx \right|$$

$$= t^{\frac{\alpha-2q}{2}} o(N^{\frac{1-2\alpha}{4}})$$

as $N \to \infty$.

Proposition 2 was proved with the use of Proposition 3. We will analyze the relation of the restriction $\alpha < 1$ with condition (2.3). Set

$$F_N(t) = \int_0^\infty f(x)e^{-xt}P_{N,q}(xt) dx$$

for any q > 0 and $F \in L_q^2$. Then, as shown in [3, 4],

$$F_N(t) = \sum_{n=0}^{N} \frac{t^{2q-1}}{n! \, \Gamma(n+2q+1)} \int_0^\infty \partial_x^n(x f'(x)) \, \partial_x^n(x \partial_x(e^{-tx})) \, x^{2n+2q-1} dx$$

and, by Proposition 1, $s - \lim_{N \to \infty} F_N = F$.

We examine now properties of functions f satisfying (2.3). For the Mellin transform $(Mf)(s) = \int_0^\infty f(x) x^{s-1} dx$ of f recall the identity

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{|(Mf)(q-it)|^2}{|\Gamma(q-it)|^2} dt = ||f||_{H_q(\mathbb{R}^+)}^2$$

and notice that

$$\int_{-\infty}^{\infty} |(Mf)(q-it)|^2 (q^2+t^2)^2 \{(q+1)^2+t^2\} \cdots \{(q+n-1)^2+t^2\} dt$$
$$= 2\pi \int_0^{\infty} |\partial_x^n (xf'(x))|^2 x^{2n+2q-1} dx$$

(see [4: Page 207/Formula (28)]). Hence,

$$2\pi \int_0^\infty |\partial_x^n (xf'(x))|^2 x^{2n+2q+\alpha-1} dx$$

$$= \int_{-\infty}^\infty \left| (Mf) \left(q + \frac{\alpha}{2} - it \right) \right|^2 \left\{ \left(q + \frac{\alpha}{2} \right)^2 + t^2 \right\}^2$$

$$\times \left\{ \left(q + \frac{\alpha}{2} + 1 \right)^2 + t^2 \right\} \cdots \left\{ \left(q + \frac{\alpha}{2} + n - 1 \right)^2 + t^2 \right\} dt$$

and so

$$I_{q,\alpha}(f) = \frac{1}{2\pi} \sum_{n=0}^{\infty} \frac{1}{n! \Gamma(n+2q+1)}$$

$$\times \int_{-\infty}^{\infty} \left| (Mf) \left(q + \frac{\alpha}{2} - it \right) \right|^{2} \left\{ \left(q + \frac{\alpha}{2} \right)^{2} + t^{2} \right\}^{2}$$

$$\times \left\{ \left(q + \frac{\alpha}{2} + 1 \right)^{2} + t^{2} \right\} \cdots \left\{ \left(q + \frac{\alpha}{2} + n - 1 \right)^{2} + t^{2} \right\} dt$$

$$= \frac{1}{2\pi\Gamma(2q+1)} \int_{-\infty}^{\infty} \left| (Mf) \left(q + \frac{\alpha}{2} - it \right) \right|^{2} \left\{ \left(q + \frac{\alpha}{2} \right)^{2} + t^{2} \right\}$$

$$\times \sum_{n=0}^{\infty} \frac{\left(q + \frac{\alpha}{2} + it \right)_{n} \left(q + \frac{\alpha}{2} - it \right)_{n}}{(2q+1)_{n} n!} dt$$
(2.4)

where $(a)_n = a(a+1)\cdots(a+n-1) = \frac{\Gamma(a+n)}{\Gamma(a)}$. Applying the famous Gauss summation formula (see [1: Page 556/Formulas (15.1.20) and (15.1.1)])

$$\sum_{n=0}^{\infty} \frac{(a)_n(b)_n}{(c)_n n!} = \frac{\Gamma(c)\Gamma(c-a-b)}{\Gamma(c-a)\Gamma(c-b)} \qquad (\operatorname{Re}(c-a-b) > 0, c \not\in -\mathbb{N}_0)$$
 (2.5)

and using the property $\Gamma(\overline{z}) = \overline{\Gamma(z)}$ we obtain

$$\sum_{n=0}^{\infty} \frac{\left(q + \frac{\alpha}{2} + it\right)_n \left(q + \frac{\alpha}{2} - it\right)_n}{(2q+1)_n n!} = \frac{\Gamma(2q+1)\Gamma(1-\alpha)}{|\Gamma(q+1-\frac{\alpha}{2} + it)|^2}$$

when $\alpha < 1$. Hence

$$\begin{split} I_{q,\alpha}(f) &= \frac{\Gamma(1-\alpha)}{2\pi} \int_{-\infty}^{\infty} \left| (Mf) \Big(q + \frac{\alpha}{2} - it \Big) \right|^2 \frac{(q + \frac{\alpha}{2})^2 + t^2}{|\Gamma(q + 1 - \frac{\alpha}{2} + it)|^2} \, dt \\ &= \frac{\Gamma(1-\alpha)}{2\pi} \int_{-\infty}^{\infty} \frac{|(Mf) (q + \frac{\alpha}{2} - it)|^2}{|\Gamma(q - \frac{\alpha}{2} + it)|^2} \, \frac{(q + \frac{\alpha}{2})^2 + t^2}{(q - \frac{\alpha}{2})^2 + t^2} \, dt \\ &\leq C \int_{-\infty}^{\infty} \frac{|(Mf) (q + \frac{\alpha}{2} - it)|^2}{|\Gamma(q - \frac{\alpha}{2} - it)|^2} \, dt. \end{split}$$

Note that

$$(Mf)\left(q + \frac{\alpha}{2} - it\right) = \int_0^\infty f(x)x^{q + \frac{\alpha}{2} - it - 1} dx = M(f(x)x^\alpha)\left(q - \frac{\alpha}{2} - it\right).$$

Hence,

$$\begin{split} I_{q,\alpha}(f) &\leq C \int_{-\infty}^{\infty} \Big| (M(x^{\alpha}f(x))) \Big(q - \frac{\alpha}{2} - it \Big) \Big|^2 \frac{1}{|\Gamma(q - \frac{\alpha}{2} - it)|^2} dt \\ &= C \|x^{\alpha}f(x)\|_{H_{q - \frac{\alpha}{2}}(\mathbb{R}^+)}^2. \end{split}$$

We see that if $x^{\alpha} f(x) \in H_{q-\frac{\alpha}{2}}(\mathbb{R}^+)$, then the function f satisfies condition (2.3). Thus we get Proposition 2 under the condition $\alpha < 1$.

The condition $\alpha < 1$ is sharp. In the case $\alpha \ge 1$ we shall show that (2.3), that is (2.4) does not converge for $f \not\equiv 0$. Indeed, from (2.4)

$$\begin{split} I_{q,\alpha}(f) &= \frac{1}{2\pi} \sum_{n=0}^{\infty} \frac{1}{n! \, \Gamma(n+2q+1)} \\ &\times \int_{-\infty}^{\infty} \left| (Mf) \left(q + \frac{\alpha}{2} - it \right) \right|^2 \left\{ \left(q + \frac{\alpha}{2} \right)^2 + t^2 \right\}^2 \\ &\times \left\{ \left(q + \frac{\alpha}{2} + 1 \right)^2 + t^2 \right\} \cdots \left\{ \left(q + \frac{\alpha}{2} + n - 1 \right)^2 + t^2 \right\} dt \\ &\geq \frac{1}{2\pi \Gamma(2q+1)} \int_{-\infty}^{\infty} \left| (Mf) \left(q + \frac{\alpha}{2} - it \right) \right|^2 dt \\ &\times \left(q + \frac{\alpha}{2} \right)^2 \sum_{n=0}^{\infty} \frac{(q + \frac{\alpha}{2})_n (q + \frac{\alpha}{2})_n}{(2q+1)_n \, n!}. \end{split}$$

Since $(2q+1)-(q+\frac{\alpha}{2})-(q+\frac{\alpha}{2})\leq 0$, the last series is divergent, and $I_{q,\alpha}(f)$ is finite only if

$$\int_{-\infty}^{\infty} \left| (Mf) \left(q + \frac{\alpha}{2} - it \right) \right|^2 dt = 0,$$

that is, if $f \equiv 0$.

3. Proof of Theorem 1

We divide the proof into two steps.

First Step. We set $f = \mathcal{L}F$ and

$$F_N(t) = \int_0^\infty f(x)e^{-xt}P_{N,q}(xt) dx$$
 $(t > 0).$

In this step, we will estimate $|F_N(t)|$ $(t \in [t_0, t_1])$. We have

$$|F_{N}(t)| \leq ||f||_{L^{\infty}(0,\infty)} \int_{0}^{\infty} |e^{-xt} P_{N,q}(xt)| dx$$

$$= \frac{1}{t} ||f||_{L^{\infty}(0,\infty)} \int_{0}^{\infty} |e^{-\xi} P_{N,q}(\xi)| d\xi$$

$$\leq \frac{1}{t} ||f||_{L^{\infty}(0,\infty)} S(N,q).$$
(3.1)

Here we set

$$S(N,q) = \sum_{0 \le \nu \le n \le N} \frac{\Gamma(2n+2q)}{\nu! (n-\nu)! \Gamma(n+2q+1) \Gamma(n+\nu+2q)}$$

$$\times \int_0^\infty \left\{ \frac{2(n+q)}{n+\nu+2q} \, \xi^{n+\nu+2q+1} e^{-\xi} + \left(\frac{2(n+q)}{n+\nu+2q} + 3n + 2q \right) \xi^{n+\nu+2q} e^{-\xi} + n(n+\nu+2q) \, \xi^{n+\nu+2q-1} e^{-\xi} \right\} d\xi.$$

It is sufficient to estimate S(N,q). Noting that

$$\Gamma(n + \nu + 2q + 2) = (n + \nu + 2q + 1)(n + \nu + 2q)\Gamma(n + \nu + 2q)$$

and

$$\Gamma(n + \nu + 2q + 1) = (n + \nu + 2q)\Gamma(n + \nu + 2q)$$

we obtain

$$S(N,q) = \sum_{0 \le \nu \le n \le N} \frac{\Gamma(2n+2q)(4(n+q)+(6n+4q)(n+\nu+2q))}{\nu! (n-\nu)! \Gamma(n+2q+1)}$$

$$\le \sum_{n=0}^{N} \left(\sum_{\nu=0}^{n} \frac{n!}{\nu! (n-\nu)!}\right) \frac{1}{n!} \frac{\Gamma(2n+2q)}{\Gamma(n+2q+1)} \left(4(n+q)+(6n+4q)(2n+2q)\right)$$

$$= \sum_{n=0}^{N} 2^{n} (4n+4q)(3n+2q+1) \frac{\Gamma(2n+2q)}{n! \Gamma(n+2q+1)}$$

$$\le C4^{N} \sum_{n=0}^{N} \frac{\Gamma(2n+2q)}{n! \Gamma(n+2q+1)}.$$

Here and henceforth C > 0 denotes a generic constant dependent only on $M, q, \alpha, \beta, t_0, t_1$ and we note that $(4n + 4q)(3n + 2q + 1) \leq C2^N$ for $0 \leq n \leq N$.

Moreover, we have

$$\Gamma(2n+2q) = \frac{1}{\sqrt{2\pi}} 2^{2n+2q-\frac{1}{2}} \Gamma(n+q) \Gamma(n+q+\frac{1}{2})$$

(see, e.g., Abramowitz and Stegun [1: p. 256]), and so

$$\begin{split} \sum_{n=0}^{N} \frac{\Gamma(2n+2q)}{n! \, \Gamma(n+2q+1)} &= \frac{1}{\sqrt{2\pi}} \sum_{n=0}^{N} 2^{2n+2q-\frac{1}{2}} \frac{\Gamma(n+q)\Gamma(n+q+\frac{1}{2})}{n! \, \Gamma(n+2q+1)} \\ &\leq C4^{N} \sum_{n=0}^{N} \frac{\Gamma(n+q)\Gamma(n+q+\frac{1}{2})}{n! \, \Gamma(n+2q+1)} \\ &\leq C4^{N} \sum_{n=0}^{\infty} \frac{\Gamma(n+q)\Gamma(n+q+\frac{1}{2})}{n! \, \Gamma(n+2q+1)} \\ &= C4^{N} \frac{\Gamma(2q+1)\Gamma(\frac{1}{2})}{\Gamma(q+1)\Gamma(q+\frac{1}{2})}. \end{split}$$

At the last equality, we use the Gauss summation formula (2.5). Therefore we obtain $S(N,q) \leq C \, 16^N$, so that inequality (3.1) yields

$$|F_N(t)| \le \frac{C}{t} 16^N ||f||_{L^{\infty}(0,\infty)} \qquad (t > 0).$$

Second Step. It is sufficient to prove (1.5) for sufficiently small $||f||_{L^{\infty}(0,\infty)}$. Let $0 < t_0 \le t \le t_1$. We have

$$|F(t)| \leq |F_N(t)| + |F(t) - F_N(t)|$$

$$\leq \frac{C}{t} 16^N ||f||_{L^{\infty}(0,\infty)} + M_1 ||x^{\alpha} f(\cdot)||_{H_{q-\frac{\alpha}{2}}(\mathbb{R}^+)} \frac{t^{q-1+\frac{\alpha}{2}}}{N^{\frac{2\alpha-1}{4}}}$$

$$\leq C \left(16^N ||f||_{L^{\infty}(0,\infty)} + \frac{1}{N^{\frac{2\alpha-1}{4}}} \right)$$
(3.2)

for all $N \in \mathbb{N}$. Here we note that $f \in \mathcal{U}$ implies $\|x^{\alpha}f(\cdot)\|_{H_{q-\frac{\alpha}{2}}(\mathbb{R}^+)} \leq M$. We set $\eta = \|f\|_{L^{\infty}(0,\infty)}$ for simplicity. Let $0 < \gamma < \frac{2\alpha-1}{4}$ be chosen arbitrarily. We fix $N \in \mathbb{N}$ such that

$$\left(\log \frac{1}{\eta}\right)^{\frac{4\gamma}{2\alpha-1}} \le N < 1 + \left(\log \frac{1}{\eta}\right)^{\frac{4\gamma}{2\alpha-1}}.$$

Then we can see that

$$\frac{1}{N^{\frac{2\alpha-1}{4}}} \le \left(\log\frac{1}{\eta}\right)^{-\gamma}.\tag{3.3}$$

Moreover, we have

$$16^N ||f||_{L^{\infty}(0,\infty)} = \eta \exp((\log 16)N) \le \eta \exp\left((\log 16) + (\log 16) \left(\log \frac{1}{\eta}\right)^{\frac{4\gamma}{2\alpha-1}}\right).$$

Since $\frac{4\gamma}{2\alpha-1} < 1$, we can easily verify

$$\lim_{\eta \downarrow 0} \eta \exp \left((\log 16) \left(\log \frac{1}{\eta} \right)^{\frac{4\gamma}{2\alpha - 1}} \right) \left(\log \frac{1}{\eta} \right)^{\gamma} = 0.$$

Consequently, we see that

$$16^N ||f||_{L^{\infty}(0,\infty)} \le \frac{C}{\left(\log \frac{1}{\eta}\right)^{\gamma}}.$$
(3.4)

Application of (3.3) and (3.4) in (3.2) yields conclusion (1.5). Thus the proof of Theorem 1 is complete.

4. Proof of Theorem 2

It is sufficient to show that $\mathcal{LV} \subset \mathcal{U}$. Let

$$(I_0^{\alpha} F)(t) = \int_0^t \frac{(t-\tau)^{\alpha-1}}{\Gamma(\alpha)} F(\tau) d\tau \qquad (\alpha > 0)$$

be the fractional integral of order α . Recall the Hardy inequality for the fractional integral (see [5: Formula (5.46')])

$$\int_0^\infty t^{-2\alpha-2\gamma} |I_0^\alpha t^\gamma F(t)|^2 dt \leq \tfrac{\pi}{\Gamma^2(\alpha+\frac{1}{2})} \int_0^\infty |F(t)|^2 dt.$$

By replacing

$$\alpha$$
 by $1-\alpha$
$$\gamma$$
 by $\frac{\alpha}{2} + q - \frac{3}{2}$
$$F(t)$$
 by $t^{\frac{3}{2} - \frac{\alpha}{2} - q} F'(t)$

we obtain

$$\begin{split} \int_0^\infty t^{1-2(q-\frac{\alpha}{2})} |I_0^{1-\alpha} F'(t)|^2 dt &\leq \frac{\pi}{\Gamma^2(\frac{3}{2}-\alpha)} \int_0^\infty x^{1-(\alpha+2q-2)} |F'(x)|^2 dx \\ &= \frac{\pi}{\Gamma^2(\frac{3}{2}-\alpha)} \|F'\|_{L^2_{\frac{\alpha}{2}+q-1}}^2. \end{split}$$

Hence, if $F \in \mathcal{V}$, then $F' \in L^2_{\frac{\alpha}{2}+q-1}$ and

$$||I_0^{1-\alpha}F'||_{L^2_{q-\frac{\alpha}{2}}} \le \frac{\sqrt{\pi}}{\Gamma(\frac{3}{2}-\alpha)}||F'||_{L^2_{\frac{\alpha}{2}+q-1}} \le M,$$

so the corresponding Bergman-Selberg norm of its Laplace transform is also bounded by M,

$$\|\mathcal{L}I_0^{1-\alpha}F'\|_{H^2_{q-\frac{\alpha}{2}}(\mathbb{R}^+)} \le M.$$

We have (see [5: Formula (7.14)])

$$(\mathcal{L}I_0^{1-\alpha}F')(x) = x^{\alpha-1}(\mathcal{L}F')(x).$$

Since F(0) = 0, it is clear that

$$(\mathcal{L}F')(x) = x(\mathcal{L}F)(x).$$

Hence,

$$(\mathcal{L}I_0^{1-\alpha}F')(x) = x^{\alpha}(\mathcal{L}F)(x).$$

Thus

$$||x^{\alpha}(\mathcal{L}F)(x)||_{H^{2}_{q-\frac{\alpha}{2}}(\mathbb{R}^{+})} \leq M.$$

As $F \in \mathcal{V}$, we also have $\|\mathcal{L}F\|_{H_q^2(\mathbb{R}^+)} = \|F\|_{L_q^2} \leq M$. Consequently, $\mathcal{L}\mathcal{V} \subset \mathcal{U}$.

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