# Discrete Fourier-Neumann series 

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Received 18 June 2002; accepted in revised form 16 January 2004
Communicated by Mourad Ismail


#### Abstract

Let $J_{\mu}$ denote the Bessel function of order $\mu$. The system $$
j_{n}^{\alpha}=\left\{j_{n}^{\alpha}(s)\right\}_{s \geqslant 1}=\left\{2 \sqrt{\alpha+2 n+1} \frac{J_{\alpha+2 n+1}\left(p_{s}\right)}{a p_{s}\left|J_{\alpha+1}\left(a p_{s}\right)\right|}\right\}_{s \geqslant 1}
$$ with $n=0,1, \ldots, \alpha>-1$, and where $p_{s}$ denotes the $s$ th positive zero of $J_{\alpha}(a x)$, is orthonormal in $l^{2}(\mathbb{N})$. In this paper, we study the mean convergence of the Fourier series with respect to this system. Also, we describe the space in which the span of the system is dense. (C) 2004 Elsevier Inc. All rights reserved.

MSC: Primary 42C10; Secondary 44A05 Keywords: Bessel functions; Fourier series; Neumann series; Mean convergence; Discrete $A_{p}$ weights; Discrete Hilbert transform


## 1. Introduction

Let $p_{s}$ be the $s$ th positive zero of $J_{\alpha}(a x)$, where $J_{\mu}$ denotes the Bessel function of order $\mu$ and $a>1$. In [9, Section 6.6, Lemma 2], it is proved that if $m, n$ are positive integers or zero, $\alpha>-m-n-\gamma-1$ and not a negative integer,

[^0]and $\gamma+m+n>-1$, then
\[

$$
\begin{aligned}
\sum_{s=1}^{\infty} \frac{J_{\alpha+\gamma+2 n+1}\left(p_{s}\right) J_{\alpha+\gamma+2 m+1}\left(p_{s}\right)}{\left(a p_{s} J_{\alpha+1}\left(a p_{s}\right)\right)^{2}}= & \frac{\delta_{n, m}}{4(\alpha+\gamma+2 n+1)} \\
& +(-1)^{n+m} \frac{\sin (\gamma \pi)}{\pi} \int_{0}^{\infty} \frac{K_{\alpha}(t)}{t I_{\alpha}(t)} \\
& \times I_{\alpha+\gamma+2 n+1}\left(\frac{t}{a}\right) I_{\alpha+\gamma+2 m+1}\left(\frac{t}{a}\right) d t
\end{aligned}
$$
\]

with $K_{\alpha}$ the modified Hankel function and $I_{\mu}$ the modified Bessel function of the first kind. The previous formula, being $\gamma=0$, provides an orthonormal system in $l^{2}(\mathbb{N})$ given, for $\alpha>-1$, by the sequences

$$
j_{n}^{\alpha}=\left\{j_{n}^{\alpha}(s)\right\}_{s \geqslant 1}=\left\{2 \sqrt{\alpha+2 n+1} \frac{J_{\alpha+2 n+1}\left(p_{s}\right)}{a p_{s}\left|J_{\alpha+1}\left(a p_{s}\right)\right|}\right\}_{s \geqslant 1}, \quad n=0,1, \ldots .
$$

We consider the partial sums of the Fourier series with respect to the system $\left\{j_{n}^{\alpha}\right\}_{n \geqslant 0}$

$$
S_{n}(b, j)=\sum_{k=0}^{n} c_{k}(b) j_{k}^{\alpha}(j), \quad c_{k}(b)=\sum_{s=1}^{\infty} b(s) j_{k}^{\alpha}(s)
$$

These series are the discrete analogous of Fourier-Neumann series (see [3,10]), so we will refer to $S_{n} b$ as the discrete Fourier-Neumann series.

Fourier-Neumann series have had a prominent role in the study of band-limited functions for the Fourier transform (see [1]) and in the analysis of dual integral equations (see [4]). Moreover, some of the operators appearing in Fourier-Neumann expansions are related to the disc multiplier for the Fourier transform (see [2,5]). The analysis of these operators rely on very precise estimates about the uniform asymptotic behaviour of Bessel's functions of different orders and their derivatives. These estimates will be needed, also, when working with discrete Fourier-Neumann series.

In the same way as the Fourier-Neumann series are used to solve dual integral equations, the discrete Fourier-Neumann will help us to solve the dual series equations. In this problem, we must find a sequence $\{r(s)\}_{s \geqslant 0}$ such that

$$
\begin{cases}\sum_{s=1}^{\infty} r(s) p_{s}^{\beta} J_{\alpha}\left(p_{s} x\right)=f(x) & \text { if } 0<x \leqslant 1 \\ \sum_{s=1}^{\infty} r(s) J_{\alpha}\left(p_{s} x\right)=0 & \text { if } 1<x<a\end{cases}
$$

for a given function $f$. Dual integral equations have applications to certain physical problems in a semi-infinite medium. The corresponding problems in which the medium is confined within a circular cylinder or between a pair of parallel planes can be reduced to dual series equations (see [8, Chapters $2,9,10,9$, Chapter 6]). We will deal with dual series equations in a forthcoming paper.

The aim of this paper is to study the convergence of $S_{n} b$ in the $l^{p}(\mathbb{N})$-norm. This involves two problems:
(a) To obtain uniform boundedness of the operator $S_{n} b$ in $l^{p}(\mathbb{N})$.
(b) To find the subspace of $l^{p}(\mathbb{N})$ consisting of the sequences $b$ that can be approximated in the $l^{p}(\mathbb{N})$-norm by its discrete Fourier-Neumann series, i.e., to describe the space

$$
b_{p, \alpha}=\overline{\operatorname{span}}\left\{j_{n}^{\alpha}\right\}_{n \geqslant 0} \quad\left(\text { closure in } l^{p}(\mathbb{N})\right) .
$$

In order to solve (a) we will decompose $S_{n}$ in a suitable way which reduces the problem to showing the boundedness, with discrete weights, of some operators that will be compared with the discrete Hilbert transform. Moreover, we will need some bounds for the Bessel functions and some results on discrete $A_{p}$ weights.

Regarding (b), we define the operator $\mathscr{H}_{\alpha}$, with $\alpha \geqslant-\frac{1}{2}$, given by

$$
\begin{equation*}
\mathscr{H}_{\alpha}(b, x)=\sum_{s=1}^{\infty} b(s) \frac{J_{\alpha}\left(p_{s} x\right) \sqrt{2 x}}{a\left|J_{\alpha+1}\left(a p_{s}\right)\right|}, \quad 0<x<a \tag{1}
\end{equation*}
$$

for suitable sequences $\{b(s)\}_{s \geqslant 1}$.
Now, we consider the formula (see [9, Section 6.6, Lemma 1])

$$
\begin{aligned}
\sum_{s=1}^{\infty} & \frac{2 J_{\alpha+\gamma+2 n+1}\left(p_{s}\right) J_{\alpha}\left(p_{s} x\right)}{a^{2} p_{s}^{\gamma+1} J_{\alpha+1}^{2}\left(a p_{s}\right)} \\
= & \frac{\Gamma(\alpha+n+1)}{2^{\gamma} \Gamma(\alpha+1) \Gamma(n+\gamma+1)} x^{\alpha}\left(1-x^{2}\right)^{\gamma} \\
& \quad \times{ }_{2} F_{1}\left(-n, n+\gamma+\alpha+1 ; \alpha+1 ; x^{2}\right) \chi_{[0,1]}(x)
\end{aligned}
$$

which holds for $n$ a positive integer or zero and $\alpha, \gamma>-1$. Taking $\gamma=0$, we can write this last expression, using $\mathscr{H}_{\alpha}$, as

$$
\begin{equation*}
\mathscr{H}_{\alpha}\left(j_{n}^{\alpha}, x\right)=\sqrt{2(\alpha+2 n+1)} x^{\alpha+1 / 2} P_{n}^{(\alpha, 0)}\left(1-2 x^{2}\right) \chi_{[0,1]}, \tag{2}
\end{equation*}
$$

where $P_{n}^{(\alpha, \beta)}(x)$ denotes the $n$th Jacobi polynomial of order $(\alpha, \beta)$ for $\alpha, \beta>-1$, and therefore $\operatorname{supp}\left(\mathscr{H}_{\alpha}\left(j_{n}^{\alpha}\right)\right) \subseteq[0,1]$. So, it is clear that not every sequence can be approximated by its discrete Fourier-Neumann series. We only need to deal with sequences such that $\operatorname{supp}\left(\mathscr{H}_{\alpha}\right) \subseteq[0,1]$. This leads us to consider, in a natural way, the $\chi_{[0,1]}$-multiplier for $\mathscr{H}_{\alpha}$, i.e., the operator $M_{\alpha}$ defined by

$$
\mathscr{H}_{\alpha}\left(M_{\alpha} b\right)=\chi_{[0,1]} \mathscr{H}_{\alpha} b .
$$

The paper is organized as follows: In Section 2, we prove the uniform boundedness of the operator $S_{n}$; also, all the tools needed for this are introduced. Section 3 contains the results related to $M_{\alpha}$ and in the last section we identify the spaces $b_{p, \alpha}$.

Throughout this paper, unless otherwise stated, we use $C$ (or $C_{1}$ ) to denote a positive constant independent of $n$ (and all other variables), which can assume different values in different occurrences. Also, in what follows, $a_{n} \sim b_{n}$, for $a_{n}, b_{n}>0$, means $C \leqslant a_{n} / b_{n} \leqslant C_{1}$.

## 2. Uniform boundedness of the partial sums

In order to estimate $S_{n}$ we will need appropriate bounds for the Bessel functions. From the well-known estimates (see [6, 11, Section 3.1(8), p. 40, Section 7.21(1), p. 199])

$$
\begin{equation*}
J_{\mu}(x)=\frac{x^{\mu}}{2^{\mu} \Gamma(\mu+1)}+O\left(x^{\mu+2}\right), \quad x \rightarrow 0+ \tag{3}
\end{equation*}
$$

and

$$
\begin{equation*}
J_{\mu}(x)=\sqrt{\frac{2}{\pi x}}\left[\cos \left(x-\frac{\mu \pi}{2}-\frac{\pi}{4}\right)+O\left(x^{-1}\right)\right], \quad x \rightarrow \infty \tag{4}
\end{equation*}
$$

where the $O$ terms depend on $\mu$, we have, for $\mu \geqslant-\frac{1}{2}$,

$$
\begin{equation*}
\left|J_{\mu}(x)\right| \leqslant C_{\mu} x^{-1 / 2}, \quad x \in(0, \infty) \tag{5}
\end{equation*}
$$

The formula $2 J_{\mu}^{\prime}(x)=\frac{\alpha}{x} J_{\mu}(x)-J_{\mu+1}(x)$ proves the same inequality for $J_{\mu}^{\prime}(x)$ and $x>\frac{1}{2}$.

Some bounds for $J_{\mu}$ and $J_{\mu}^{\prime}$ with constants independent of $\mu$ are also available. For instance (see [1,5]),

$$
\begin{align*}
& \left|J_{\mu}(x)\right| \leqslant C \begin{cases}(\mu-x)^{-1} & \text { if } \mu / 2<x \leqslant \mu-\mu^{1 / 3} \\
\mu^{-1 / 3} & \text { if } \mu-\mu^{1 / 3} \leqslant x \leqslant \mu+\mu^{1 / 3} \\
\mu^{-1 / 4}(x-\mu)^{-1 / 4} & \text { if } \mu+\mu^{1 / 3} \leqslant x \leqslant 2 \mu \\
x^{-1 / 2} & \text { if } 2 \mu \leqslant x\end{cases}  \tag{6}\\
& \left|J_{\mu}^{\prime}(x)\right| \leqslant C \begin{cases}\mu^{-1 / 2}(\mu-x)^{-1 / 2} & \text { if } \mu / 2<x \leqslant \mu-\mu^{1 / 3} \\
\mu^{-2 / 3} & \text { if } \mu-\mu^{1 / 3} \leqslant x \leqslant \mu+\mu^{1 / 3} \\
\mu^{-3 / 4}(x-\mu)^{1 / 4} & \text { if } \mu+\mu^{1 / 3} \leqslant x \leqslant 2 \mu \\
x^{-1 / 2} & \text { if } 2 \mu \leqslant x\end{cases} \tag{7}
\end{align*}
$$

In the interval $0<x \leqslant \mu / 2$, for each $\beta \in \mathbb{R}$ with $\beta+\mu \geqslant 0$ there exists some constant $C_{\beta}$ depending only on $\beta$, such that

$$
\begin{equation*}
\left|J_{\mu}(x)\right| x^{\beta} \leqslant C_{\beta} \mu^{\beta-1 / 2}\left(\frac{e}{4}\right)^{\mu} \tag{8}
\end{equation*}
$$

(see [11, Section 3.31, p. 49]). From $2 J_{\mu}^{\prime}(x)=J_{\mu-1}(x)-J_{\mu+1}(x)$, the same inequality for $J_{\mu}^{\prime}(x)$ can be obtained. It is easy to deduce from (6), (7), and (8) that

$$
\begin{align*}
& \left|J_{\mu}(x)\right| \leqslant C x^{-1 / 4}\left(|x-\mu|+\mu^{1 / 3}\right)^{-1 / 4}, \quad x \in(0, \infty),  \tag{9}\\
& \left|J_{\mu}^{\prime}(x)\right| \leqslant C x^{-3 / 4}\left(|x-\mu|+\mu^{1 / 3}\right)^{1 / 4}, \quad x \in(0, \infty) \tag{10}
\end{align*}
$$

with some constant $C$ independent of $\mu$. Bounds as (9) and(10) were used in [3,10].

Some information about the positive zeros of the function $J_{\mu}$ will be needed. Let $\mu_{s}$ be the $s$ th, $s \geqslant 1$, positive zero of $J_{\mu}$. Then we can show, using (4), that

$$
\begin{equation*}
\left|J_{\mu+1}\left(\mu_{s}\right)\right| \sim \mu_{s}^{-1 / 2} \tag{11}
\end{equation*}
$$

A very important issue in our reasoning will be to know where $\mu_{s}$ lies. As for this point we have

$$
\begin{align*}
& \mu_{s}=\pi s-\frac{1}{2} \pi \quad \text { if } \mu=-\frac{1}{2}  \tag{12}\\
& \mu_{s} \in\left(s \pi-\frac{1}{4} \pi+\frac{1}{2} \mu \pi, s \pi-\frac{1}{8} \pi+\frac{1}{4} \mu \pi\right) \quad \text { if } \quad-\frac{1}{2}<\mu \leqslant \frac{1}{2} \tag{13}
\end{align*}
$$

(see [11, Section 15.33, p. 490]) and

$$
\begin{equation*}
\mu_{s} \in\left(s \pi+\frac{1}{2} \mu \pi-\frac{1}{2} \pi, s \pi+\frac{1}{2} \mu \pi-\frac{1}{4} \pi\right) \text { if } \mu>\frac{1}{2} \text { and } \mu_{s}>\frac{(2 \mu+1)(2 \mu+3)}{\pi} \tag{14}
\end{equation*}
$$

(see [11, Section 15.35, p. 492]).
The main result in this section is the following.
Theorem 1. Let $\alpha \geqslant-\frac{1}{2}$ and $1<p<\infty$. Then there exists a constant $C$ independent of $n$ and $b$ such that

$$
\begin{equation*}
\left\|S_{n} b\right\|_{l p(\mathbb{N})} \leqslant C\|b\|_{l p(\mathbb{N})}, \quad \forall b \in l^{p}(\mathbb{N}) \Leftrightarrow \frac{4}{3}<p<4 . \tag{15}
\end{equation*}
$$

First of all, we are going to give an appropriate expression for $S_{n}$. For a sequence $b \in l^{2}(\mathbb{N}) \cap l^{p}(\mathbb{N})$, it can be described as

$$
S_{n}(b, j)=\sum_{s=1, s \neq j}^{\infty} b(s) K_{n}(s, j)+b(j) K_{n}(j, j)
$$

where

$$
K_{n}(s, j)=\sum_{k=0}^{n} j_{k}^{\alpha}(s) j_{k}^{\alpha}(j)
$$

So, using the identity

$$
\begin{aligned}
& \sum_{k=0}^{n} 2(\alpha+2 k+1) J_{\alpha+2 k+1}(r) J_{\alpha+2 k+1}(t) \\
& \quad=\left\{\begin{aligned}
& \frac{r t}{r^{2}-t^{2}}\left[r J_{\alpha+1}(r) J_{\alpha}(t)-t J_{\alpha}(r) J_{\alpha+1}(t)\right. \\
&\left.+r J_{\alpha+2 n+2}^{\prime}(r) J_{\alpha+2 n+2}(t)-t J_{\alpha+2 n+2}(r) J_{\alpha+2 n+2}^{\prime}(t)\right] \text { for } r \neq t, \\
& r^{2}\left[\left(J_{\alpha}^{\prime}(r)\right)^{2}+\left(1-\frac{\alpha^{2}}{r^{2}}\right) J_{\alpha}^{2}(r)\right. \\
&\left.-\left(J_{\alpha+2 n+2}^{\prime}(r)\right)^{2}-\left(1-\frac{(\alpha+2 n+2)^{2}}{r^{2}}\right) J_{\alpha+2 n+2}^{2}(r)\right] \text { for } r=t,
\end{aligned}\right.
\end{aligned}
$$

(the case $r \neq t$ can be found in [10] and the case $r=t$ is obtained taking the limit when $t \rightarrow r$ ), we have

$$
S_{n} b=W_{1} b-W_{2} b+W_{3} b+W_{4, n} b-W_{5, n} b-W_{6, n} b
$$

where

$$
\begin{aligned}
& W_{1}(b, j)=\frac{2 J_{\alpha}\left(p_{j}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} \sum_{s=1, s \neq j}^{\infty} \frac{a p_{s} J_{\alpha+1}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} \frac{b(s)}{\left(a p_{s}\right)^{2}-\left(a p_{j}\right)^{2}}, \\
& W_{2}(b, j)=\frac{2 a p_{j} J_{\alpha+1}\left(p_{j}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} \sum_{s=1, s \neq j}^{\infty} \frac{J_{\alpha}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} \frac{b(s)}{\left(a p_{s}\right)^{2}-\left(a p_{j}\right)^{2}}, \\
& W_{3}(b, j)=2 b(j) \frac{\left(J_{\alpha}^{\prime}\left(p_{j}\right)\right)^{2}+\left(1-\frac{\alpha^{2}}{p_{j}^{2}}\right) J_{\alpha}^{2}\left(p_{j}\right)}{a^{2}\left(J_{\alpha+1}\left(a p_{j}\right)\right)^{2}}, \\
& W_{4, n}(b, j)=\frac{2 J_{v}\left(p_{j}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} \sum_{s=1, s \neq j}^{\infty} \frac{a p_{s} J_{v}^{\prime}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} \frac{b(s)}{\left(a p_{s}\right)^{2}-\left(a p_{j}\right)^{2}}, \\
& W_{5, n}(b, j)=\frac{2 a p_{j} J_{v}^{\prime}\left(p_{j}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} \sum_{s=1, s \neq j}^{\infty} \frac{J_{v}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} \frac{b(s)}{\left(a p_{s}\right)^{2}-\left(a p_{j}\right)^{2}}, \\
& W_{6, n}(b, j)=2 b(j) \frac{\left(J_{v}^{\prime}\left(p_{j}\right)\right)^{2}+\left(1-\frac{v^{2}}{p_{j}^{2}}\right) J_{v}^{2}\left(p_{j}\right)}{a^{2}\left(J_{\alpha+1}\left(a p_{j}\right)\right)^{2}}
\end{aligned}
$$

with $v=\alpha+2 n+2$.
To prove the boundedness of $S_{n}$, we will need some results about discrete $A_{p}$ weights: Let $1<p<\infty$. A discrete weight $w$ is said to belong to the $A_{p}(S)$ class, $S \subseteq \mathbb{Z}$, denoted by $w \in A_{p}(S)$, if

$$
\left(\sum_{s \in I} w(s)\right)\left(\sum_{s \in I} w^{-1 /(p-1)}(s)\right)^{p-1} \leqslant C\left(\sum_{s \in I} 1\right)^{p}
$$

where $I$ is any subset of $S$ and $C$ is independent of $I$. The weights in $A_{p}(S)$ characterize the boundedness of the discrete Hilbert transform

$$
H(b, j)=\sum_{s \in S, s \neq j} \frac{b(s)}{j-s}
$$

In fact, in [7] it is proved that

$$
\begin{equation*}
\|H b\|_{l^{p}(S, w)} \leqslant C\|b\|_{l^{p}(S, w)}, \quad \forall b \in l^{p}(S, w) \Leftrightarrow w \in A_{p}(S) . \tag{16}
\end{equation*}
$$

Besides, the norm of the Hilbert transform and the constant in the $A_{p}(S)$ definition depend only on each other. This allows us to use the uniform $A_{p}(S)$ theory: Let us suppose that a family of weights $\left\{w_{n}\right\}_{n \geqslant 0}$ satisfies the $A_{p}(S)$ condition with the same constant $C$ (in this case, we say that $w_{n} \in A_{p}(S)$ uniformly). Then the discrete Hilbert
transform $H$ is uniformly bounded from $l^{p}\left(S, w_{n}\right)$ into itself, that is, with a constant independent of $n$.

Using the following lemma we will estimate the $l^{p}(\mathbb{N})$-norm of some of the operators involved in $S_{n}$.

Lemma 1. Let $\alpha \geqslant-\frac{1}{2}, 1<p<\infty$ and $w \in A_{p}(\mathbb{N})$. Then,
(a) the operator

$$
H_{-}(b, j)=\sum_{s=1, s \neq j}^{\infty} \frac{b(s)}{a p_{j}-a p_{s}}
$$

satisfies the inequality

$$
\left\|H_{-} b\right\|_{l p(\mathbb{N}, w)} \leqslant C\|b\|_{l p(\mathbb{N}, w)} \quad \forall b \in l^{p}(\mathbb{N}, w)
$$

(b) the operator

$$
H_{+}(b, j)=\sum_{s=1, s \neq j}^{\infty} \frac{b(s)}{a p_{j}+a p_{s}}
$$

satisfies the inequality

$$
\left\|H_{+} b\right\|_{l^{p}(\mathbb{N}, w)} \leqslant C\|b\|_{l^{p}(\mathbb{N}, w)} \quad \forall b \in l^{p}(\mathbb{N}, w) .
$$

Moreover, the norm of these operators and the constant in the $A_{p}(\mathbb{N})$ definition depend only on each other.

Proof. (a) The result follows by showing that for $j-\frac{1}{4} \leqslant x \leqslant j+\frac{1}{4}$

$$
\begin{equation*}
\left|H_{-}(b, j)-\frac{1}{\pi} H(b, j)\right| \leqslant C \int_{|x-y| \geqslant 1 / 2} \frac{|f(y)|}{(x-y)^{2}} d y \tag{17}
\end{equation*}
$$

where $H$ denotes the discrete Hilbert transform, and by taking the function $f(y)=$ $\sum_{s=1}^{\infty} b(s) \chi_{[s-1 / 4, s+1 / 4]}(y)$. In this situation and defining the weight $W(x)$ to be $w(j)$ for $j-\frac{1}{4} \leqslant x \leqslant j+\frac{1}{4}$ and linear in between (so, it is clear that $W \in A_{p}((0, \infty))$ ), we can conclude that

$$
\begin{aligned}
& \left\|H_{-} b\right\|_{\mid p(\mathbb{N}, w)}^{p} \\
& \quad=\sum_{j=1}^{\infty}\left|H_{-}(b, j)\right|^{p} w(j) \\
& \quad \leqslant C\left(\sum_{j=1}^{\infty}|H(b, j)|^{p} w(j)+\sum_{j=1}^{\infty} \int_{j-1 / 4}^{j+1 / 4}\left(\int_{|x-y| \geqslant 1 / 2} \frac{|f(y)|}{(x-y)^{2}} d y\right)^{p} W(x) d x\right) \\
& \quad \leqslant C\left(\|H b\|_{l_{p}(\mathbb{N}, w)}^{p}+\left\|\int_{|x-y| \geqslant 1 / 2} \frac{|f(y)|}{(x-y)^{2}} d y\right\|_{L^{p}((0, \infty), W)}^{p}\right) .
\end{aligned}
$$

Clearly

$$
\int_{|x-y| \geqslant 1 / 2} \frac{|f(y)|}{(x-y)^{2}} d y \leqslant C M(f, x)
$$

where $M$ is the Hardy-Littlewood maximal operator. It is well known that $M$ satisfies

$$
\|M f\|_{L^{p}((0, \infty), W)} \leqslant C\|f\|_{L^{p}((0, \infty), W)} \Leftrightarrow W \in A_{p}((0, \infty))
$$

and the constant $C$ only depends on the constant in the $A_{p}$ definition. From this and (16) we get the estimate

$$
\left\|H_{-} b\right\|_{L^{p}(w)} \leqslant C\left(\|b\|_{L^{p}(\mathbb{N}, w)}+\|f\|_{L^{p}((0, \infty), W)}\right) \leqslant C\|b\|_{p^{p}(\mathbb{N}, w)} .
$$

Now, we must prove (17). From (12)-(14) we have $\left|a p_{j}-a p_{s}-\pi(j-s)\right| \leqslant C$ and $\left|a p_{j}-a p_{s}\right| \sim|j-s|$. So,

$$
\left|H_{-}(b, j)-\frac{1}{\pi} H(b, j)\right| \leqslant C \sum_{s=1, s \neq j}^{\infty} \frac{|b(s)|}{(j-s)^{2}} .
$$

Taking into account that $|b(s)|=2 \int_{s-1 / 4}^{s+1 / 4}|f(y)| d y$ and $|j-s| \sim|x-y|$ for $s-$ $\frac{1}{4} \leqslant y \leqslant s+\frac{1}{4}$ and $j-\frac{1}{4} \leqslant x \leqslant j+\frac{1}{4}$, with $s \neq j$, we conclude

$$
\begin{aligned}
\left|H_{-}(b, j)-\frac{1}{\pi} H(b, j)\right| & \leqslant C \sum_{s=1, s \neq j}^{\infty} \frac{1}{(j-s)^{2}} \int_{s-1 / 4}^{s+1 / 4}|f(y)| d y \\
& \sim \sum_{s=1, s \neq j}^{\infty} \int_{s-1 / 4}^{s+1 / 4} \frac{|f(y)|}{(x-y)^{2}} d y \leqslant C \int_{|x-y| \geqslant 1 / 2} \frac{|f(y)|}{(x-y)^{2}} d y .
\end{aligned}
$$

(b) Taking into account that $a p_{s} \sim s$ it is easily verified that

$$
\left|H_{+}(b, j)\right| \sim \sum_{s=1, s \neq j}^{\infty} \frac{|b(s)|}{j+s} .
$$

Now, considering the sequence $c(s)=|b(s)|$, for $s \geqslant 1$, and $c(s)=0$, for $s \leqslant 0$, and the weight $\bar{w}(s)=w(|s|)$ and $\bar{w}(0)=0$, we have

$$
\left\|H_{+}(b, j)\right\|_{L^{p}(\mathbb{N}, w)} \leqslant C\left\|\left\{\sum_{s \in \mathbb{Z},-s \neq j}^{\infty} \frac{c(s)}{j+s}\right\}_{j \in \mathbb{Z}}\right\|_{l^{p}(\mathbb{Z}, \bar{w})}=C\|H(d)\|_{l^{p}(\mathbb{Z}, \overline{\bar{w}})},
$$

where $d(s)=c(-s)$. So, the desired inequality can be obtained from (16) for $S=\mathbb{Z}$.

The following lemma, which shows that some weights are in $A_{p}(\mathbb{N})$, will be used later in connection with the previous one:

Lemma 2. Let $\alpha \geqslant-\frac{1}{2}$ and $1<p<\infty$. Then
(a) if $-1<\gamma<p-1,\left\{p_{s}^{\gamma}\right\}_{s \geqslant 1} \in A_{p}(\mathbb{N})$.
(b) if $\frac{4}{3}<p<4,\left\{p_{s}^{p / 4}| | p_{s}-v\left|+v^{1 / 3}\right|^{-p / 4}\right\}_{s \geqslant 1} \in A_{p}(\mathbb{N})$ uniformly in $v$.

Proof. (a) This part is obvious using (12)-(14) and the equivalence

$$
\sum_{s=1}^{k} s^{\varepsilon} \sim \begin{cases}k^{\varepsilon+1} & \text { if } \varepsilon>-1  \tag{18}\\ \log (k+1) & \text { if } \varepsilon=-1 \\ 1 & \text { if } \varepsilon<-1\end{cases}
$$

(b) It is clear that, for $p^{-1}+q^{-1}=1$,

$$
w \in A_{p}(\mathbb{N}) \Leftrightarrow w^{-q / p} \in A_{q}(\mathbb{N}) .
$$

So, we will check that $\left\{p_{s}^{-q / 4}| | p_{s}-v\left|+v^{1 / 3}\right|^{q / 4}\right\}_{s \geqslant 1} \in A_{q}(\mathbb{N})$, if $\frac{4}{3}<q<4$. Using the equivalence $p_{s}^{-q / 4}| | p_{s}-v\left|+v^{1 / 3}\right|^{q / 4} \sim p_{s}^{-q / 4}\left(\left|p_{s}-v\right|^{q / 4}+v^{q / 12}\right)$, it will be enough to prove that $\left\{p_{s}^{-q / 4}\right\}_{s \geqslant 1} \in A_{q}(\mathbb{N})$ and $\left\{p_{s}^{-q / 4}\left|p_{s}-v\right|^{q / 4}\right\}_{s \geqslant 1} \in A_{q}(\mathbb{N})$ uniformly in $v$. Using (a), we have $\left\{p_{s}^{-q / 4}\right\}_{s \geqslant 1} \in A_{q}(\mathbb{N})$ for $q<4$. Now, showing that

$$
\left\{\begin{array}{l}
-1<u<q-1,  \tag{19}\\
-1<v<q-1, \\
-1<u+w<q-1
\end{array} \Rightarrow\left\{s^{u}|s-\delta|^{v}\right\}_{s \geqslant 1} \text { in } A_{p}(\mathbb{N}) \text { uniformly in } \delta\right.
$$

and using (12)-(14), $\left\{p_{s}^{-q / 4}\left|p_{s}-v\right|^{q / 4}\right\}_{s \geqslant 1} \in A_{q}(\mathbb{N})$ uniformly in $v$, if $\frac{4}{3}<q<4$. Taking into account (18) and the behaviour of the weight in the intervals $[1,[\delta / 2]$ ), $[[\delta / 2],[2 \delta])$ and $[[2 \delta], \infty)$, where $[m]$ denotes the integer part of $m$, we can prove (19).

Proof (Proof of Theorem 1). First, we are going to prove that $\frac{4}{3}<p<4$ is a necessary condition for the uniform boundedness of $S_{n}$.

It is clear that the operator

$$
T_{n} b=S_{n} b-S_{n-1} b=c_{n}(b) j_{n}^{\alpha}
$$

must be bounded. Then, using duality, this fact implies that

$$
\begin{equation*}
\left\|j_{n}^{\alpha}\right\|_{l p(\mathbb{N})}\left\|j_{n}^{\alpha}\right\|_{l q(\mathbb{N})} \leqslant C \tag{20}
\end{equation*}
$$

From (5) and taking into account the behaviour of $p_{s}$, we can prove that $j_{n}^{\alpha} \in l^{p}(\mathbb{N})$ if $1<p<\infty$. In that case, asymptotic estimates for $J_{\alpha+2 n+1}$ allow us to show that

$$
\left\|j_{n}^{\alpha}\right\|_{l^{p}(\mathbb{N})} \sim \begin{cases}n^{\frac{1}{p}-\frac{1}{2}} & \text { if } p<4 \\ n^{-\frac{1}{4}}(\log n)^{\frac{1}{4}} & \text { if } p=4 \\ n^{\frac{1}{3 p}-\frac{1}{3}} & \text { if } p>4\end{cases}
$$

Then, this and (20) give the necessary condition $\frac{4}{3}<p<4$.

Now, let us suppose that $\frac{4}{3}<p<4$. We prove the uniform boundedness of $S_{n} b$.
We start analyzing $W_{1}$. Using $\frac{2 r}{r^{2}-t^{2}}=\frac{1}{r-t}+\frac{1}{r+t}$, we can write

$$
W_{1} b=-W_{1}^{1} b+W_{1}^{2} b
$$

where

$$
W_{1}^{1}(b, j)=\frac{J_{\alpha}\left(p_{j}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} H_{-}\left(\frac{J_{\alpha+1}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right)
$$

and

$$
W_{1}^{2}(b, j)=\frac{J_{\alpha}\left(p_{j}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} H_{+}\left(\frac{J_{\alpha+1}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right) .
$$

From (5), (11), (a) in Lemma 1 and (a) in Lemma 2 it can be concluded that, for $1<p<\infty$,

$$
\begin{aligned}
\left\|W_{1}^{1} b\right\|_{l^{p}(\mathbb{N})} & \leqslant C\left\|\left\{H_{-}\left(\frac{J_{\alpha+1}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right)\right\}_{j \geqslant 1}\right\| \|_{l p(\mathbb{N})} \\
& \leqslant C\left\|\left\lvert\,\left\{\left|\frac{J_{\alpha+1}\left(p_{j}\right)}{\sqrt{a} J_{\alpha+1}\left(a p_{j}\right)}\right||b(j)|\right\}_{j \geqslant 1}\right.\right\|\left\|_{p^{p}(\mathbb{N})} \leqslant C\right\| b \|_{p^{p}(\mathbb{N})} .
\end{aligned}
$$

In a similar way, but considering (b) in Lemma 1 , it is possible to deduce that, if $1<p<\infty$,

$$
\begin{aligned}
\left\|W_{1}^{2} b\right\|_{l^{p}(\mathbb{N})} & \leqslant C\left\|\left\{H_{+}\left(\frac{J_{\alpha+1}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right)\right\}_{j \geqslant 1}\right\| \|_{l^{p}(\mathbb{N})} \\
& \left.\leqslant C\left\|\left\{\left|\frac{J_{\alpha+1}\left(p_{j}\right)}{\sqrt{a} J_{\alpha+1}\left(a p_{j}\right)}\right||b(j)|\right\}_{j \geqslant 1}\right\|\left\|_{l p(\mathbb{N})} \leqslant C\right\| \right\rvert\, \|_{\mid p(\mathbb{N})} .
\end{aligned}
$$

The operator $W_{2}$ works like $W_{1}$. The boundedness of $W_{3}$ follows from (5), (11) and the bound $\left|J_{\alpha}^{\prime}(x)\right| \leqslant C_{\alpha} x^{-1 / 2}$, which holds for $x>\frac{1}{2}$; in fact, we have $\left|W_{3}(b, j)\right| \leqslant C|b(j)|$.

Now, we will check that $W_{4, n}$ is uniformly bounded in $l^{p}(\mathbb{N})$ for $\frac{4}{3}<p<4$. Using this and taking into account that the adjoint operator of $W_{4, n}$ is $-W_{5, n}$, we will obtain that $W_{5, n}$ also satisfies the desired inequality in the same interval of values of $p$.

As for $W_{1}$, we can write

$$
W_{4, n} b=-W_{4, n}^{1} b+W_{4, n}^{2} b,
$$

where

$$
W_{4, n}^{1}(b, j)=\frac{J_{v}\left(p_{j}\right)}{2 \sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} H_{-}\left(\frac{J_{v}^{\prime}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right)
$$

and

$$
W_{4, n}^{2}(b, j)=\frac{J_{v}\left(p_{j}\right)}{2 \sqrt{a}\left|J_{\alpha+1}\left(a p_{j}\right)\right|} H_{+}\left(\frac{J_{v}^{\prime}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right)
$$

In this way, using consecutively (9), (11), (a) in Lemma 1, (b) in Lemma 2, (10) and, again, (11) we have

$$
\begin{aligned}
& \left\|W_{4, n}^{1} b\right\|_{p^{p}(\mathbb{N})} \\
& \leqslant C\left\|\left\{H_{-}\left(\frac{J_{v}^{\prime}\left(p_{s}\right)}{\sqrt{a}\left|J_{\alpha+1}\left(a p_{s}\right)\right|} b(s), j\right)\right\}_{j \geqslant 1}\right\| \|_{\mid p\left(\mathbb{N},\left\{p_{j}^{p / 4}| | p_{j}-v\left|+v^{1 / 3}\right|^{-p / 4}\right\}_{j \geqslant 1}\right)} \\
& \leqslant C\left\|\left\{\left|\frac{J_{v}^{\prime}\left(p_{j}\right)}{\sqrt{a} J_{\alpha+1}\left(a p_{j}\right)}\right||b(j)|\right\}_{j \geqslant 1}\right\|_{l^{p}\left(\mathbb{N},\left\{p_{j}^{p / 4} \|\left|p_{j}-v\right|+\left.v^{1 / 3}\right|^{-p / 4}\right\}_{j \geqslant 1}\right)} \\
& \leqslant C\|b\|_{l p(\mathbb{N})} .
\end{aligned}
$$

By (b) in Lemma 1, we can deduce the estimate for $W_{4, n}^{2}$.
Now, estimates (6)-(8) allow us to conclude that $\left|W_{6, n}(b, j)\right| \leqslant C|b(j)|$. So, we can prove the uniform boundedness of $W_{6, n}$, ending the proof.

## 3. The $\chi_{[0,1]}$-multiplier for the operator $\mathscr{H}_{\alpha}$

It is well known that the sequence of functions $\left\{\frac{J_{\alpha}\left(p_{s} x\right) \sqrt{2 x}}{a\left|J_{\alpha_{x+1}}\left(a p_{s}\right)\right|}\right\}_{s \geqslant 1}$ forms a complete orthonormal system in $L^{2}([0, a], d x)$, usually called Bessel system. Now, we define the operator $\mathscr{J}_{\alpha}$, for $\alpha \geqslant-\frac{1}{2}$, by

$$
\mathscr{J}_{\alpha}(f, j)=\int_{0}^{a} f(x) \frac{J_{\alpha}\left(p_{j} x\right) \sqrt{2 x}}{a\left|J_{\alpha+1}\left(a p_{j}\right)\right|} d x, \quad j=1,2, \ldots
$$

for suitable functions $f$. The operator $\mathscr{J}_{\alpha}$ gives the Fourier coefficients associated with the Bessel system and its inverse operator is $\mathscr{H}_{\alpha}$. So, it is not difficult to check that

$$
\left\|\mathscr{J}_{\alpha} f\right\|_{L^{2}(\mathbb{N})}=\|f\|_{L^{2}([0, a], d x)} \quad \text { and } \quad \mathscr{H}_{\alpha}\left(\mathscr{J}_{\alpha} f\right)=f
$$

for $f \in L^{2}([0, a], d x)$. Moreover, for $b \in l^{2}(\mathbb{N})$, we have

$$
\left\|\mathscr{H}_{\alpha} b\right\|_{L^{2}([0, a], d x)}=\|b\|_{L^{2}(\mathbb{N})} \quad \text { and } \quad \mathscr{J}_{\alpha}\left(\mathscr{H}_{\alpha} b\right)=b .
$$

The following relation between $\mathscr{H}_{\alpha}$ and $\mathscr{J}_{\alpha}$ can be proved in an easy way:

$$
\begin{equation*}
\sum_{s=1}^{\infty} b(s) \mathscr{J}_{\alpha}(f, j)=\int_{0}^{a} \mathscr{H}_{\alpha}(b, x) f(x) d x \tag{21}
\end{equation*}
$$

for $f \in L^{2}([0, a], d x)$ and $b \in l^{2}(\mathbb{N})$.

Using $\mathscr{J}_{\alpha}$, the operator $M_{\alpha}$ can be described, at least for $b \in l^{2}(\mathbb{N}) \cap l^{p}(\mathbb{N})$, as

$$
\begin{equation*}
M_{\alpha} b=\mathscr{J}_{\alpha}\left(\chi_{[0,1]} \mathscr{H}_{\alpha} b\right) \tag{22}
\end{equation*}
$$

This description will be very useful in the proof of the following result.

Theorem 2. Let $\alpha \geqslant-\frac{1}{2}$ and $1<p<\infty$. Then there exists a constant $C$ such that

$$
\left\|M_{\alpha} b\right\|_{l p(\mathbb{N})} \leqslant C\|b\|_{l^{p}(\mathbb{N})} \quad \forall b \in l^{2}(\mathbb{N}) \cap l^{p}(\mathbb{N})
$$

Therefore, $M_{\alpha}$ can be extended to an operator (also denoted $M_{\alpha}$ ) bounded from $l^{p}(\mathbb{N})$ into itself such that
(a) $\mathscr{H}_{\alpha}\left(M_{\alpha} b\right)=\chi_{[0,1]} \mathscr{H}_{\alpha} b, \forall b \in l^{2}(\mathbb{N}) \cap l^{p}(\mathbb{N})$,
(b) $M_{\alpha}^{2} b=M_{\alpha} b, \forall b \in l^{p}(\mathbb{N})$,
(c) for $b \in l^{p}(\mathbb{N})$ and $c \in l^{q}(\mathbb{N}), p^{-1}+q^{-1}=1$, we have

$$
\sum_{s=1}^{\infty} b(s) M_{\alpha}(c, s)=\sum_{s=1}^{\infty} M_{\alpha}(b, s) c(s) .
$$

Proof. From (22), we obtain

$$
\begin{aligned}
M_{\alpha}(b, j)= & \sum_{s=1, s \neq j}^{\infty} \frac{2 b(s)}{a^{2}\left|J_{\alpha+1}\left(a p_{s}\right)\right|\left|J_{\alpha+1}\left(a p_{j}\right)\right|} \int_{0}^{1} J_{\alpha}\left(p_{s} x\right) J_{\alpha}\left(p_{j} x\right) x d x \\
& +\frac{2 b(j)}{a^{2}\left(J_{\alpha+1}\left(a p_{j}\right)\right)^{2}} \int_{0}^{1}\left(J_{\alpha}\left(p_{j} x\right)\right)^{2} x d x .
\end{aligned}
$$

Lommel's formula

$$
\int_{0}^{1} J_{\alpha,}(r x) J_{\alpha}(t x) x d x= \begin{cases}\frac{1}{r^{2}-t^{2}}\left(r J_{\alpha+1}(r) J_{\alpha}(t)-t J_{\alpha}(r) J_{\alpha+1}(t)\right) & \text { if } r \neq t \\ \left(J_{\alpha}^{\prime}(r)\right)^{2}+\left(1-\frac{\alpha^{2}}{r^{2}}\right) J_{\alpha}^{2}(r) & \text { if } r=t\end{cases}
$$

leads us to

$$
M_{\alpha} b=W_{1} b-W_{2} b+W_{3} b
$$

where $W_{1}, W_{2}$ and $W_{3}$, are bounded operators as we saw in the proof of Theorem 1.

Now, taking into account that $\mathscr{J}_{\alpha}\left(\mathscr{H}_{\alpha} b\right)=b$ and using standard density arguments, statements (a) and (b) follow easily. So, let us prove (c).

Let $U_{1}$ and $U_{2}$ be the bilinear operators on $l^{p}(\mathbb{N}) \times l^{q}(\mathbb{N})$ given by

$$
U_{1}(b, c)=\sum_{s=1}^{\infty} b(s) M_{\alpha}(c, s)
$$

and

$$
U_{2}(b, c)=\sum_{s=1}^{\infty} M_{\alpha}(b, s) c(s)
$$

$U_{1}$ and $U_{2}$ are well defined by Hölder inequality. So, if $U_{1}=U_{2}$, for all $(b, c) \in\left(l^{2}(\mathbb{N}) \times l^{2}(\mathbb{N})\right) \cap\left(l^{p}(\mathbb{N}) \times l^{q}(\mathbb{N})\right)$, which is a dense subset of $l^{p}(\mathbb{N}) \times l^{q}(\mathbb{N})$, we can obtain (c). Using (22) and (21) twice we finish the proof:

$$
\begin{aligned}
U_{1}(b, c) & =\sum_{s=1}^{\infty} b(s) \mathscr{\mathscr { F }}\left(\chi_{[0,1]} \mathscr{H}_{\alpha} c, s\right)=\int_{0}^{a} \chi_{[0,1]}(x) \mathscr{H}_{\alpha}(b, x) \mathscr{H}_{\alpha}(c, x) d x \\
& =\sum_{s=1}^{\infty} \mathscr{J}_{\alpha}\left(\chi_{[0,1]} \mathscr{H}_{\alpha} b, s\right) c(s)=U_{2}(b, c) .
\end{aligned}
$$

## 4. The $e_{p, \alpha}$ spaces

As a standard consequence of Theorem 1 , we obtain that $S_{n} b \rightarrow b$, in $l^{p}(\mathbb{N})$, for all $b \in b_{p, \alpha}$, if $\frac{4}{3}<p<4$ and $\alpha \geqslant-\frac{1}{2}$. This will be more interesting if we can describe the spaces $b_{p, \alpha}$. We do it in this section.

From Theorem 2, for $\alpha \geqslant-\frac{1}{2}$ and $1<p<\infty$ we can define the spaces

$$
e_{p, \alpha}=\left\{b \in l^{p}(\mathbb{N}): M_{\alpha} b=b\right\}=M_{\alpha}\left(l^{p}(\mathbb{N})\right)
$$

endowed with the topology induced by $l^{p}(\mathbb{N})$.
It is clear, using $l^{p_{1}}(\mathbb{N}) \subset l^{p_{2}}(\mathbb{N})$, that $e_{p_{1}, \alpha} \subset e_{p_{2}, \alpha}$ for $1<p_{1}<p_{2}<\infty$. In the next proposition we will prove that the dual space $\left(e_{p, \alpha}\right)^{*}$ is isomorphic to $e_{q, \alpha}, p^{-1}+$ $q^{-1}=1$, in the standard sense.

Proposition 1. Let $\alpha \geqslant-\frac{1}{2}, 1<p<\infty$ and let $T$ be a bounded linear operator on $e_{p, \alpha}$ into $\mathbb{R}$. Then, there exists a unique sequence $c \in e_{q, \alpha}, p^{-1}+q^{-1}=1$, such that

$$
\begin{equation*}
T(b)=\sum_{s=1}^{\infty} b(s) c(s) \quad \forall b \in e_{p, \alpha} . \tag{23}
\end{equation*}
$$

Furthermore $\|T\| \sim\|c\|_{l q(\mathbb{N})}$.
Proof. Let us take $T \in\left(e_{p, \alpha}\right)^{*}$. By the Hahn-Banach theorem, $T$ can be extended to $T \in\left(l^{p}(\mathbb{N})\right)^{*}$ preserving its norm $\|T\|$. By duality, there exists $d \in l^{q}(\mathbb{N})$ such that

$$
T(b)=\sum_{s=1}^{\infty} b(s) d(s) \quad \forall b \in l^{p}(\mathbb{N})
$$

and $\|T\|=\|d\|_{\mid p(\mathbb{N})}$. Taking $c=M_{\alpha} d$, from (b) in Theorem 2, it follows that $c \in e_{q, \alpha}$. Let see that this sequence is what we need. For $b \in e_{p, \alpha}$, from (c) in Theorem 2, we have

$$
T(b)=\sum_{s=1}^{\infty} b(s) d(s)=\sum_{s=1}^{\infty} M_{\alpha}(b, s) d(s)=\sum_{s=1}^{\infty} b(s) M_{\alpha}(d, s)=\sum_{s=1}^{\infty} b(s) c(s)
$$

By Hölder inequality we obtain $\|T\| \leqslant\left\|M_{\alpha} d\right\|_{l q(\mathbb{N})}$, thus the equivalence $\|T\| \sim\|c\|_{l^{q}(\mathbb{N})}$ follows immediately.

To prove the uniqueness, we assume that $p \geqslant 2$ and that there exists $c$ and $c^{\prime}$ in $e_{p, \alpha}$ satisfying (23). Then

$$
\sum_{s=1}^{\infty} b(s)\left(c(s)-c^{\prime}(s)\right)=0 \quad \forall b \in l^{p}(\mathbb{N})
$$

Taking $b=c-c^{\prime} \in e_{q, \alpha} \subset e_{p, \alpha}$ it follows that $c-c^{\prime}=0$. The case $p<2$ is a simple consequence of this considering that $l^{q}(\mathbb{N})$ is reflexive and, since $e_{q, \alpha}$ is closed, then $e_{q, \alpha}$ is also reflexive.

The following result characterizes the spaces $b_{p, \alpha}$.
Theorem 3. Let $\alpha \geqslant-\frac{1}{2}$ and $\frac{4}{3}<p$. Then $b_{p, \alpha}=e_{p, \alpha}$.
Proof. Case $p=2$ : The spaces $b_{2, \alpha}$ and $e_{2, \alpha}$ are well defined. Also $M_{\alpha}\left(j_{n}^{\alpha}\right)=j_{n}^{\alpha}$. In other words, $b_{2, \alpha} \subseteq e_{2, \alpha}$. If they were not equal, by the Hahn-Banach theorem, there should exits some $T \in\left(e_{2, \alpha}\right)^{*}, T \neq 0$, such that $T\left(j_{n}^{\alpha}\right)=0, \forall n$. But $\left(e_{2, \alpha}\right)^{*}=e_{2, \alpha}$, so there exists a sequence $\phi \in e_{2, \alpha}, \phi \neq 0$, such that $\sum_{s=1}^{\infty} \phi(s) j_{n}^{\alpha}(s)=0, \forall n$. Then

$$
\begin{aligned}
0 & =\sum_{s=1}^{\infty} \phi(s) j_{n}^{\alpha}(s)=\sum_{s=1}^{\infty} M_{\alpha}(\phi, s) j_{n}^{\alpha}(s)=\int_{0}^{1} \mathscr{H}_{\alpha}(\phi, x) \mathscr{H}_{\alpha}\left(j_{n}^{\alpha}, x\right) d x \\
& =\sqrt{2(\alpha+2 n+1)} \int_{0}^{1} \mathscr{H}_{\alpha}(\phi, x) x^{\alpha+1 / 2} P_{n}^{(\alpha, 0)}\left(1-2 x^{2}\right) d x
\end{aligned}
$$

for every nonnegative integer $n$. Now, the Jacobi polynomials $P_{n}^{(\alpha, \beta)}(x)$ are a complete orthogonal system with respect to the measure $(1-x)^{\alpha}(1+x)^{\beta} d x$. A change of variable proves that the functions $x^{\alpha+1 / 2} P_{n}^{(\alpha, 0)}\left(1-2 x^{2}\right)$ are a complete orthogonal system with respect to the Lebesgue measure on $(0,1)$. Thus, $\mathscr{H}_{\alpha} \phi=0$ on $(0,1)$. Since $\phi \in e_{2, \alpha}$, we also have $\mathscr{H}_{\alpha} \phi=0$ on (1,a). Therefore, $\mathscr{H}_{\alpha} \phi=0$ and we get the contradiction $\phi=0$.

Case $p>2$ : By the preceding case, we have $j_{n}^{\alpha} \in e_{2, \alpha} \subset e_{p, \alpha}$. Thus, $b_{p, \alpha} \subseteq e_{p, \alpha}$. Now, let $b \in e_{p, \alpha}$. Given $\varepsilon>0$, there exists a sequence $c \in l^{2}(\mathbb{N}) \cap l^{p}(\mathbb{N})$ such that $\|b-c\|_{l_{p}(\mathbb{N})} \leqslant \varepsilon$. Let $d=M_{\alpha} c$; then $d \in l^{2}(\mathbb{N}) \cap l^{p}(\mathbb{N})$ and $M_{\alpha} d=d$, so that $d \in e_{2, \alpha} \cap e_{p, \alpha}=b_{2, \alpha} \cap e_{p, \alpha}$. Since $M_{\alpha}$ is continuous, $\|b-d\|_{l^{p}(\mathbb{N})}=\left\|M_{\alpha}(b-c)\right\|_{p^{p}(\mathbb{N})} \leqslant C \varepsilon$. As $d \in b_{2, \alpha}$, there exists $d^{\prime} \in \operatorname{span}\left\{j_{n}^{\alpha}\right\}_{n \geqslant 0}$ such that $\left\|d-d^{\prime}\right\|_{L^{2}(\mathbb{N})} \leqslant \varepsilon$. Now, the inclusion $e_{2, \alpha} \subset e_{p, \alpha}$ gives $\| d-$ $d^{\prime} \|_{L^{p}(\mathbb{N})} \leqslant C \varepsilon$, so that, by the triangle inequality, $\left\|b-d^{\prime}\right\|_{L^{p}(\mathbb{N})} \leqslant C \varepsilon$. This gives the inclusion $e_{p, \alpha} \subseteq b_{p, \alpha}$.

Case $p<2$ : Again it is clear that $j_{n}^{\alpha} \in e_{p, \alpha}$ and then $b_{p, \alpha} \subseteq e_{p, \alpha}$. The other inclusion follows if we prove that the only operator $T \in\left(e_{p, \alpha}\right)^{*}$ such that $T(b)=0$ for all $b \in b_{p, \alpha}$ is $T=0$. For such an operator, we have, in particular, $T\left(j_{n}^{\alpha}\right)=0$ for all $n \geqslant 0$. On other hand, by the duality $\left(e_{p, \alpha}\right)^{*}=e_{q, \alpha}, p^{-1}+q^{-1}=1$, there exists $\phi \in e_{q, \alpha}$ such that

$$
T(b)=\sum_{s=1}^{\infty} b(s) \phi(s) \quad \forall b \in e_{p, \alpha}
$$

and

$$
\begin{equation*}
\sum_{s=1}^{\infty} j_{n}^{\alpha}(s) \phi(s)=0 \quad \forall n \geqslant 0 \tag{24}
\end{equation*}
$$

Now, using the preceding case, Theorem 1 and (24), we conclude that $\phi=0$.
The previous theorem allow us to obtain the following corollary.
Corollary 1. Let $\alpha \geqslant-\frac{1}{2}$ and $\frac{4}{3}<p<4$. Then $\lim _{n \rightarrow \infty} S_{n} b=M_{\alpha} b$, in $l^{p}(\mathbb{N}), \forall b \in l^{p}(\mathbb{N})$.
Proof. Let us consider $b \in l^{p}(\mathbb{N})$. Then $M_{\alpha} b \in e_{p, \alpha}$. Now, by Theorems 1 and 3 $S_{n}\left(M_{\alpha} b\right) \rightarrow M_{\alpha} b$, in $l^{p}(\mathbb{N})$. So, we only need to show that $S_{n}\left(M_{\alpha} b\right)=S_{n} b$, and this is clear because, by (c) in Theorem 2,

$$
\begin{aligned}
c_{n}\left(M_{\alpha} b\right) & =\sum_{s=1}^{\infty} M_{\alpha}(b, s) j_{n}^{\alpha}(s)=\sum_{s=1}^{\infty} b(s) M_{\alpha}\left(j_{n}^{\alpha}, s\right) \\
& =\sum_{s=1}^{\infty} b(s) j_{n}^{\alpha}(s)=c_{n}(b) .
\end{aligned}
$$

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    ${ }^{1}$ Research of the author supported by Grant BFM2003-06335-C03-03 of the D. G. I.

