# Cesàro－type operators associated with Borel measures on the unit disc acting on some Hilbert spaces of analytic functions ${ }^{\text {th }}$ 

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## A R T I C L E I N F O

## Article history：

Received 23 September 2022
Available online 3 April 2023
Submitted by D．Khavinson

## Keywords：

Hardy spaces
Weighted Bergman spaces
Mean Lipschitz spaces
Cesàro－type operators
Hilbert－Schmidt operators

A B S T R A C T

Given a complex Borel measure $\mu$ on the unit disc $\mathbb{D}=\{z \in \mathbb{C}:|z|<1\}$ ，we consider the Cesàro－type operator $\mathcal{C}_{\mu}$ defined on the space $\operatorname{Hol}(\mathbb{D})$ of all analytic functions in $\mathbb{D}$ as follows：
If $f \in \operatorname{Hol}(\mathbb{D}), f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D})$ ，then $\mathcal{C}_{\mu}(f)(z)=\sum_{n=0}^{\infty} \mu_{n}\left(\sum_{k=0}^{n} a_{k}\right) z^{n}$ ， （ $z \in \mathbb{D}$ ），where，for $n \geq 0, \mu_{n}$ denotes the $n$－th moment of the measure $\mu$ ，that is， $\mu_{n}=\int_{\mathbb{D}} w^{n} d \mu(w)$ ．
We study the action of the operators $C_{\mu}$ on some Hilbert spaces of analytic function in $\mathbb{D}$ ，namely，the Hardy space $H^{2}$ and the weighted Bergman spaces $A_{\alpha}^{2}(\alpha>-1)$ ． Among other results，we prove that，if we set $F_{\mu}(z)=\sum_{n=0}^{\infty} \mu_{n} z^{n}(z \in \mathbb{D})$ ，then $\mathcal{C}_{\mu}$ is bounded on $H^{2}$ or on $A_{\alpha}^{2}$ if and only if $F_{\mu}$ belongs to the mean Lipschitz space $\Lambda_{1 / 2}^{2}$ ．We prove also that $\mathcal{C}_{\mu}$ is a Hilbert－Schmidt operator on $H^{2}$ if and only if $F_{\mu}$ belongs to the Dirichlet space $\mathcal{D}$ ，and that $\mathcal{C}_{\mu}$ is a Hilbert－Schmidt operator on $A_{\alpha}^{2}$ if and only if $F_{\mu}$ belongs to the Dirichlet－type space $\mathcal{D}_{-1-\alpha}^{2}$ ．
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## 1．Introduction and main results

Let $\mathbb{D}=\{z \in \mathbb{C}:|z|<1\}$ denote the open unit disc in the complex plane $\mathbb{C}$ and let $\operatorname{Hol}(\mathbb{D})$ be the space of all analytic functions in $\mathbb{D}$ ．Also，$d A$ will denote the area measure on $\mathbb{D}$ ，normalized so that the area of $\mathbb{D}$ is 1 ．Thus $d A(z)=\frac{1}{\pi} d x d y=\frac{1}{\pi} r d r d \theta$ ．

[^0]For $0 \leq r<1$ and $f$ analytic in $\mathbb{D}$ we set

$$
\begin{gathered}
M_{p}(r, f)=\left(\frac{1}{2 \pi} \int_{0}^{2 \pi}\left|f\left(r e^{i \theta}\right)\right|^{p} d \theta\right)^{1 / p}, \quad 0<p<\infty \\
M_{\infty}(r, f)=\max _{|z|=r}|g(z)| .
\end{gathered}
$$

For $0<p \leq \infty$ the Hardy space $H^{p}$ consists of those functions $f$, analytic in $\mathbb{D}$, for which

$$
\|f\|_{H^{p}} \xlongequal{\text { def }} \sup _{0<r<1} M_{p}(r, f)<\infty .
$$

We refer to [8] for the theory of Hardy spaces.
For $0<p<\infty$ and $\alpha>-1$ the weighted Bergman space $A_{\alpha}^{p}$ consists of those $f \in \operatorname{Hol}(\mathbb{D})$ such that

$$
\|f\|_{A_{\alpha}^{p}} \stackrel{\text { def }}{=}\left((\alpha+1) \int_{\mathbb{D}}\left(1-|z|^{2}\right)^{\alpha}|f(z)|^{p} d A(z)\right)^{1 / p}<\infty
$$

The unweighted Bergman space $A_{0}^{p}$ is simply denoted by $A^{p}$. We refer to $[9,18,27]$ for the notation and results about Bergman spaces.

The space $B M O A$ consists of those functions $f \in H^{1}$ whose boundary values have bounded mean oscillation on $\partial \mathbb{D}$. The Bloch space $\mathcal{B}$ is the space of those $f \in \operatorname{Hol}(\mathbb{D})$ such that

$$
\|f\|_{\mathcal{B}} \stackrel{\text { def }}{=}|f(0)|+\sup _{z \in \mathbb{D}}\left(1-|z|^{2}\right)\left|f^{\prime}(z)\right|<\infty .
$$

We mention [12] and [2] for the theory these spaces.
Given $1 \leq p \leq \infty$ and $0<\alpha \leq 1$, the mean Lipschitz space $\Lambda_{\alpha}^{p}$ consists of those functions $f$ analytic in $\mathbb{D}$ having a non-tangential limit almost everywhere for which $\omega_{p}(\delta, f)=O\left(\delta^{\alpha}\right)$, as $\delta \rightarrow 0$. Here, $\omega_{p}(\cdot, f)$ denotes the modulus of continuity of order $p$ of the boundary values $f\left(e^{i \theta}\right)$ of $f$. We write $\Lambda_{\alpha}$ instead of $\Lambda_{\alpha}^{\infty}$. This is the usual Lipschitz space of order $\alpha$.

A classical result of Hardy and Littlewood [16] (see also Chapter 5 of [8]) asserts that for $1 \leq p \leq \infty$ and $0<\alpha \leq 1$, we have that $\Lambda_{\alpha}^{p} \subset H^{p}$ and

$$
\Lambda_{\alpha}^{p}=\left\{f \text { analytic in } \mathbb{D}: M_{p}\left(r, f^{\prime}\right)=\mathrm{O}\left(\frac{1}{(1-r)^{1-\alpha}}\right), \quad \text { as } r \rightarrow 1\right\}
$$

Of special interest are the spaces $\Lambda_{1 / p}^{p}$ since they lie in the border of continuity. If $1<p<\infty$ and $1 / p<\alpha \leq 1$, then $\Lambda_{\alpha}^{p}$ is contained in the disc algebra. On the other hand, the function $f$ given by $f(z)=\log \frac{1}{1-z}(z \in \mathbb{D})$ is an unbounded function which lies in $\Lambda_{1 / p}^{p}$ for any $p \in(1, \infty)$. We have [5,4]

$$
\Lambda_{1 / p}^{p} \subset B M O A, \quad 1<p<\infty
$$

The space of those $f \in \operatorname{Hol}(\mathbb{D})$ such that

$$
M_{p}\left(r, f^{\prime}\right)=\mathrm{o}\left(\frac{1}{(1-r)^{1-\alpha}}\right), \quad \text { as } r \rightarrow 1
$$

is denoted by $\lambda_{\alpha}^{p}$.

The Cesàro operator $\mathcal{C}$ is defined over the space of all complex sequences as follows: If $(a)=\left\{a_{k}\right\}_{k=0}^{\infty}$ is a sequence of complex numbers then

$$
\mathcal{C}((a))=\left\{\frac{1}{n+1} \sum_{k=0}^{n} a_{k}\right\}_{n=0}^{\infty} .
$$

The operator $\mathcal{C}$ is known to be bounded from $\ell^{p}$ to $\ell^{p}$ for $1<p \leq \infty$. This was proved by Hardy [14] and Landau [20] (see also [17, Theorem 326, p. 239]).

Identifying any given function $f \in \operatorname{Hol}(\mathbb{D})$ with the sequence $\left\{a_{k}\right\}_{k=0}^{\infty}$ of its Taylor coefficients, the Cesàro operator $\mathcal{C}$ becomes a linear operator from $\operatorname{Hol}(\mathbb{D})$ into itself as follows:

If $f \in \operatorname{Hol}(\mathbb{D}), f(z)=\sum_{k=0}^{\infty} a_{k} z^{k}(z \in \mathbb{D})$, then

$$
\mathcal{C}(f)(z)=\sum_{n=0}^{\infty}\left(\frac{1}{n+1} \sum_{k=0}^{n} a_{k}\right) z^{n}, \quad z \in \mathbb{D} .
$$

The Cesàro operator is bounded on $H^{p}$ for $0<p<\infty$. For $1<p<\infty$, this follows from a result of Hardy on Fourier series [15] together with the M. Riesz's theorem on the conjugate function [8, Theorem 4.1]. Siskakis [23] used semigroups of composition operators to give an alternative proof of this result and to extend it to $p=1$. A direct proof of the boundedness on $H^{1}$ was given by Siskakis in [24]. Miao [22] dealt with the case $0<p<1$. Stempak [25] gave a proof valid for $0<p \leq 2$ and Andersen [1] provided another proof valid for all $p<\infty$.

Blasco [3] has recently obtained a number of interesting new results on the Cesàro operator acting on Hardy spaces and on some other related spaces such as BMOA, the Bloch space, and the spaces $\Lambda_{1 / p}^{p}$ $(1<p<\infty)$.

Recently, the authors have considered in [11] a natural generalization of the Cesàro operator acting on spaces of analytic functions in $\mathbb{D}$. For a positive and finite Borel measure $\mu$ on the radius $[0,1)$ the operator $\mathcal{C}_{\mu}$ is defined on the space $\operatorname{Hol}(\mathbb{D})$ as follows:

If $f \in \operatorname{Hol}(\mathbb{D}), f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D}), \mathcal{C}_{\mu}(f)$ is defined by

$$
\mathcal{C}_{\mu}(f)(z)=\sum_{n=0}^{\infty} \mu_{n}\left(\sum_{k=0}^{n} a_{k}\right) z^{n}=\int_{[0,1)} \frac{f(t z)}{1-t z} d \mu(t), \quad z \in \mathbb{D},
$$

where, for $n=0,1,2, \ldots, \mu_{n}$ denotes the $n$-th moment of $\mu, \mu_{n}=\int_{[0,1)} t^{n} d \mu(t)$. When $\mu$ is the Lebesgue measure on $[0,1)$, the operator $\mathcal{C}_{\mu}$ reduces to the classical Cesàro operator $\mathcal{C}$. Among other results, it is proved in [11] that the following conditions are equivalent:
(i) $\mu$ is a Carleson measure, that is, $\mu(t) \leq C(1-t)(0<t<1)$.
(ii) $\mu_{n}=\mathrm{O}\left(\frac{1}{n}\right)$.
(iii) $1 \leq p<\infty$ and $\mathcal{C}_{\mu}$ is bounded from $H^{p}$ into itself.
(iv) $1<p<\infty, \alpha>-1$, and $\mathcal{C}_{\mu}$ is bounded from $A_{\alpha}^{p}$ into itself.

Blasco [3] has generalized the definition of the operators $\mathcal{C}_{\mu}$ by dealing with complex Borel measures on $[0,1)$ and he has extended results of [11] to this more general setting.

In this paper we shall deal with complex Borel measures on $\mathbb{D}$, not necessarily supported on $[0,1)$. Just as above, if $\mu$ is a complex Borel measure on $\mathbb{D}$ and $n \geq 0$, we set

$$
\mu_{n}=\int_{\mathbb{D}} w^{n} d \mu(w)
$$

and we define the operator $\mathcal{C}_{\mu}: \operatorname{Hol}(\mathbb{D}) \rightarrow \operatorname{Hol}(\mathbb{D})$ as follows:
If $f \in \operatorname{Hol}(\mathbb{D}), f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D}), \mathcal{C}_{\mu}(f)$ is defined by

$$
\mathcal{C}_{\mu}(f)(z)=\sum_{n=0}^{\infty} \mu_{n}\left(\sum_{k=0}^{n} a_{k}\right) z^{n}=\int_{\mathbb{D}} \frac{f(w z)}{1-w z} d \mu(w), \quad z \in \mathbb{D} .
$$

It is natural to look for a characterization of those complex Borel measures $\mu$ on $\mathbb{D}$ for which the operator $\mathcal{C}_{\mu}$ is bounded on the Hardy space $H^{p}$ or on the weighted Bergman space $A_{\alpha}^{p}$. In this paper we solve this question in the case $p=2$, that is, in the case when we are dealing with Hilbert spaces. Our main results are included in the following theorem.

Theorem 1. Suppose that $\alpha>-1$ and let $\mu$ be a complex Borel measure on $\mathbb{D}$. Set

$$
\mu_{n}=\int_{\mathbb{D}} w^{n} d \mu(w), \quad n \geq 0,
$$

and

$$
F_{\mu}(z)=\sum_{n=0}^{\infty} \mu_{n} z^{n}, \quad z \in \mathbb{D} .
$$

The following conditions are equivalent:
(i) The operator $\mathcal{C}_{\mu}$ is bounded from $A_{\alpha}^{2}$ into itself.
(ii) The operator $\mathcal{C}_{\mu}$ is bounded from $H^{2}$ into itself.
(iii) $F_{\mu} \in \Lambda_{1 / 2}^{2}$.

In Section 3 we characterize the measures $\mu$ for which $\mathcal{C}_{\mu}$ is a compact operator from $H^{2}$ into itself and, also, those for which $\mathcal{C}_{\mu}$ is Hilbert-Schmidt on $H^{2}$ and on the Bergman space $A_{\alpha}^{2}$.

## 2. Proofs and some further results

Before embarking into the proofs of our results, let us remark that if $\mu$ is a finite positive Borel measure on $[0,1)$ then the sequence $\left\{\mu_{n}\right\}$ is a decreasing sequence of non-negative numbers and then it is known that $F_{\mu} \in \Lambda_{1 / 2}^{2}$ if and only if $\mu_{n}=\mathrm{O}\left(\frac{1}{n}\right)$ (see, e.g. [13, Lemma 3.1] or [21, Lemma 2]). Hence our results here are consistent with those in [11].

Let us start with the results involving the Bergman spaces $A_{\alpha}^{2}$. The implication (iii) $\Rightarrow$ (i) in Theorem 1 is a particular case of the following result.

Proposition 2. Suppose that $\alpha>-1$ and $1<p<\infty$. If $F_{\mu} \in \Lambda_{1 / p}^{p}$ then $\mathcal{C}_{\mu}$ is bounded from $A_{\alpha}^{p}$ into itself.
Before we get into the proof, let us recall that if $f$ and $g$ are two analytic functions in the unit disc,

$$
f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}, \quad g(z)=\sum_{n=0}^{\infty} b_{n} z^{n}, \quad z \in \mathbb{D},
$$

the convolution $f \star g$ of $f$ and $g$ is defined by

$$
f \star g(z)=\sum_{n=0}^{\infty} a_{n} b_{n} z^{n}, \quad z \in \mathbb{D} .
$$

Proof of Proposition 2. Suppose $F_{\mu} \in \Lambda_{1 / p}^{p}$.
Arguing as in [11, p. 21-22] we see that Theorem 4 of [10] implies that

$$
\begin{equation*}
F_{\mu} \text { is a coefficient multiplier from } A_{\alpha}^{p /(p+1)} \text { into } A_{\alpha}^{p} \text {. } \tag{2.1}
\end{equation*}
$$

Take $f \in A_{\alpha}^{p}$. We have to show that $\mathcal{C}_{\mu}(f) \in A_{\alpha}^{p}$.
Let $g$ be defined by

$$
g(z)=\frac{f(z)}{1-z}, \quad z \in \mathbb{D} .
$$

Just as in [11, p. 6], we have that $\mathcal{C}_{\mu}(f)$ is the convolution of $F_{\mu}$ and $g$,

$$
\mathcal{C}_{\mu}(f)=F_{\mu} \star g .
$$

Since $1 /(1-z) \in A_{\alpha}^{1}$, using Theorem C of [26] (see also Theorem C of [11]), we see that $g \in A_{\alpha}^{p /(p+1)}$. Then (2.1) yields $\mathcal{C}_{\mu}(f)=F_{\mu} \star g \in A_{\alpha}^{p}$.

Proof of the implication (i) $\Rightarrow$ (iii). Suppose $\mathcal{C}_{\mu}$ is a bounded operator from $A_{\alpha}^{2}$ into itself.
For $0<b<1$, set

$$
f_{b}(z)=\frac{(1-b)^{1 / 2}}{(1-b z)^{1+\frac{\alpha+1}{2}}}=\sum_{k=0}^{\infty} a_{k, b} z^{k}, \quad z \in \mathbb{D} .
$$

Using [27, Lemma 3.10], we see that $f_{b} \in A_{\alpha}^{2}$ and

$$
\left\|f_{b}\right\|_{A_{\alpha}^{2}}^{2} \asymp 1 .
$$

Then we have that

$$
\begin{equation*}
1 \gtrsim\left\|\mathcal{C}_{\mu}\left(f_{b}\right)\right\|_{A_{\alpha}^{2}}^{2} \tag{2.2}
\end{equation*}
$$

Also,

$$
\begin{equation*}
a_{k, b} \asymp(1-b)^{1 / 2} k^{(\alpha+1) / 2} b^{k} . \tag{2.3}
\end{equation*}
$$

For every $N \in \mathbb{N}$, we have

$$
C_{\mu}\left(f_{b}\right)(z)=\sum_{n=0}^{\infty} \mu_{n}\left(\sum_{k=0}^{n} a_{k, b}\right) z^{n}, \quad z \in \mathbb{D} .
$$

Then, using (2.2) and (2.3), we obtain

$$
\begin{aligned}
& 1 \gtrsim\left\|\mathcal{C}_{\mu}\left(f_{b}\right)\right\|_{A_{\alpha}^{2}}^{2} \\
& \asymp \sum_{n=0}^{\infty} \frac{1}{(n+1)^{\alpha+1}}\left|\mu_{n}\right|^{2}\left|\sum_{k=0}^{n} a_{k, b}\right|^{2} \\
& \asymp(1-b) \sum_{n=0}^{\infty} \frac{\left|\mu_{n}\right|^{2}}{(n+1)^{\alpha+1}}\left(\sum_{k=0}^{n} k^{(\alpha+1) / 2} b^{k}\right)^{2}
\end{aligned}
$$

$$
\geq(1-b) \sum_{n=0}^{N} \frac{\left|\mu_{n}\right|^{2}}{(n+1)^{\alpha+1}}\left(\sum_{k=0}^{n} k^{(\alpha+1) / 2} b^{k}\right)^{2} .
$$

Taking $b=1-\frac{1}{N}$, we obtain

$$
1 \gtrsim \frac{1}{N} \sum_{n=0}^{N} \frac{\left|\mu_{n}\right|^{2}}{(n+1)^{\alpha+1}}\left(n^{\frac{\alpha+1}{2}+1}\right)^{2} \asymp \frac{1}{N} \sum_{n=0}^{N} n^{2}\left|\mu_{n}\right|^{2} .
$$

Consequently, we have that $\sum_{n=0}^{N} n^{2}\left|\mu_{n}\right|^{2}=\mathrm{O}(N)$. Now a standard argument using summation by parts shows that this is equivalent to saying that $F_{\mu} \in \Lambda_{1 / 2}^{2}$.

Let us turn now to prove our results regarding the Hardy space $H^{2}$.
Proof of the implication (iii) $\Rightarrow$ (ii). Suppose that $F_{\mu} \in \Lambda_{1 / 2}^{2}$. It is well known (see e.g. [4, Theorem 3.1]) that this is equivalent to

$$
\begin{equation*}
\sum_{k=2^{n}-1}^{2^{n+1}-2}(k+1)^{2}\left|\mu_{k}\right|^{2}=\mathrm{O}\left(2^{n}\right) . \tag{2.4}
\end{equation*}
$$

Take $f \in H^{2}, f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D})$. Set

$$
f_{1}(z)=\sum_{n=0}^{\infty}\left|a_{n}\right| z^{n}, \quad z \in \mathbb{D} .
$$

We have that $f_{1} \in H^{2}$ and $\left\|f_{1}\right\|_{H^{2}}=\|f\|_{H^{2}}$.
Now,

$$
\begin{aligned}
\left\|\mathcal{C}_{\mu}(f)\right\|_{H^{2}}^{2} & \leq \sum_{k=0}^{\infty}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{k}\left|a_{j}\right|\right)^{2} \\
& =\sum_{k=0}^{\infty}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{k} \frac{\left|a_{j}\right|}{j+k+1}(j+k+1)\right)^{2} \\
& \leq \sum_{k=0}^{\infty}(2 k+1)^{2}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{k} \frac{\left|a_{j}\right|}{j+k+1}\right)^{2} \\
& \leq 4 \sum_{k=0}^{\infty}(k+1)^{2}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{j+k+1}\right)^{2} \\
& \leq 4 \sum_{n=0}^{\infty}\left(\sum_{k=2^{n}-1}^{2^{n+1}-2}(k+1)^{2}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{j+2^{n}}\right)^{2}\right) \\
& \leq 4 \sum_{n=0}^{\infty}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{j+2^{n}}\right)^{2}\left(\sum_{k=2^{n}-1}^{2^{n+1}-2}(k+1)^{2}\left|\mu_{k}\right|^{2}\right) .
\end{aligned}
$$

Using (2.4) we obtain

$$
\begin{equation*}
\left\|\mathcal{C}_{\mu}(f)\right\|_{H^{2}}^{2} \lesssim \sum_{n=0}^{\infty} 2^{n}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{j+2^{n}}\right)^{2} \tag{2.5}
\end{equation*}
$$

Now,

$$
\begin{align*}
\sum_{n=0}^{\infty} 2^{n}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{j+2^{n}}\right)^{2} & \lesssim \sum_{n=0}^{\infty} \sum_{k=2^{n}-1}^{2^{n+1}-2}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{k+j+1}\right)^{2}  \tag{2.6}\\
& =\sum_{n=0}^{\infty}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{n+j+1}\right)^{2}
\end{align*}
$$

Recall now that the Hilbert operator $\mathcal{H}$ is formally defined on the space $\operatorname{Hol}(\mathbb{D})$ as follows: $\operatorname{If} \varphi \in \operatorname{Hol}(\mathbb{D})$, $\varphi(z)=\sum_{n=0}^{\infty} \alpha_{n} z^{n}(z \in \mathbb{D})$, then

$$
\mathcal{H}(f)(z)=\sum_{n=0}^{\infty}\left(\sum_{j=0}^{\infty} \frac{\alpha_{j}}{n+j+1}\right) z^{n}
$$

whenever the right hand side makes sense and defines and analytic function in $\mathbb{D}$.
Hardy's inequality [8, p. 48] guarantees that the operator $\mathcal{H}$ is well defined in $H^{1}$ and Hilbert's inequality (see also [8, p. 48]) implies that $\mathcal{H}$ is bounded from $H^{2}$ into itself and that

$$
\begin{equation*}
\|\mathcal{H}(\varphi)\|_{H^{2}} \leq \pi\|\varphi\|_{H^{2}}, \quad \varphi \in H^{2} . \tag{2.7}
\end{equation*}
$$

Actually, the Hilbert operator is bounded from $H^{p}$ into itself for all $p \in(1, \infty)[6]$ and the norm of $\mathcal{H}$ as an operator from $H^{p}$ into itself was computed in [7].

Notice that

$$
\mathcal{H}\left(f_{1}\right)(z)=\sum_{n=0}^{\infty}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{n+j+1}\right) z^{n}, \quad z \in \mathbb{D} .
$$

Hence,

$$
\sum_{n=0}^{\infty}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}\right|}{n+j+1}\right)^{2}=\left\|\mathcal{H}\left(f_{1}\right)\right\|_{H^{2}}^{2}
$$

Using this, (2.7), (2.6), and (2.5), we see that

$$
\left\|\mathcal{C}_{\mu}(f)\right\|_{H^{2}}^{2} \lesssim\left\|f_{1}\right\|_{H^{2}}^{2}=\|f\|_{H^{2}}^{2}
$$

Proof of the implication (ii) $\Rightarrow$ (iii). Suppose that $\mathcal{C}_{\mu}$ is a bounded operator on $H^{2}$. For $0<a<1$, set

$$
f_{a}(z)=\frac{\left(1-a^{2}\right)^{1 / 2}}{1-a z}=\left(1-a^{2}\right)^{1 / 2} \sum_{n=0}^{\infty} a^{n} z^{n}, \quad z \in \mathbb{D} .
$$

We have that, for all $a \in(0,1), f_{a} \in H^{2}$ and $\left\|f_{a}\right\|_{H^{2}}=1$. Consequently, there exists $A>0$ such that

$$
\begin{equation*}
\left\|\mathcal{C}_{\mu}\left(f_{a}\right)\right\|_{H^{2}}^{2} \leq A, \quad 0<a<1 . \tag{2.8}
\end{equation*}
$$

Since

$$
C_{\mu}\left(f_{a}\right)(z)=\left(1-a^{2}\right)^{1 / 2} \sum_{n=0}^{\infty} \mu_{n}\left(\sum_{k=0}^{n} a^{k}\right) z^{n}, \quad z \in \mathbb{D},
$$

(2.8) implies that, for $N \in \mathbb{N}$,

$$
A \geq\left\|\mathcal{C}_{\mu}\left(f_{a}\right)\right\|_{H^{2}}^{2}=\left(1-a^{2}\right) \sum_{n=0}^{\infty}\left|\mu_{n}\right|^{2}\left(\sum_{k=0}^{n} a^{k}\right)^{2} \geq(1-a) \sum_{n=0}^{N}\left|\mu_{n}\right|^{2}\left(\sum_{k=0}^{n} a^{k}\right)^{2} .
$$

Taking $a=1-\frac{1}{N}$, we obtain

$$
\frac{1}{N} \sum_{n=0}^{N} n^{2}\left|\mu_{n}\right|^{2}=\mathrm{O}(1)
$$

or, equivalently,

$$
\sum_{n=0}^{N} n^{2}\left|\mu_{n}\right|^{2}=\mathrm{O}(N)
$$

As mentioned above, this is equivalent to saying that $F_{\mu} \in \Lambda_{1 / 2}^{2}$.
It is possible to give a direct proof of the implication (ii) $\Rightarrow$ (i). Indeed, this implication follows trivially from Proposition 3.

Proposition 3. Let $\mu$ be a complex Borel measure on $\mathbb{D}$ and suppose that $\mathcal{C}_{\mu}$ is a bounded operator from $H^{2}$ into itself. Then there exists $C>0$ such that

$$
M_{2}\left(r, \mathcal{C}_{\mu}(f)\right) \leq C M_{2}(r, f), \quad 0<r<1,
$$

for every $f \in \operatorname{Hol}(\mathbb{D})$.
Proof. Say that $\left\|\mathcal{C}_{\mu}(g)\right\|_{H^{2}} \leq C\|g\|_{H^{2}}$, for all $g \in H^{2}$.
Take $f \in \operatorname{Hol}(\mathbb{D}), f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D})$. Set

$$
\varphi(z)=\sum_{n=0}^{\infty}\left|a_{n}\right| z^{n}, \quad z \in \mathbb{D},
$$

and, for $0<r<1$,

$$
\varphi_{r}(z)=\varphi(r z)=\sum_{n=0}^{\infty}\left|a_{n}\right| r^{n} z^{n}, \quad z \in \mathbb{D} .
$$

We have

$$
M_{2}\left(r, \mathcal{C}_{\mu}(f)\right)^{2} \leq M_{2}\left(r, \mathcal{C}_{\mu}(\varphi)\right)^{2}=\sum_{n=0}^{\infty}\left|\mu_{n}\right|^{2}\left(\sum_{k=0}^{n}\left|a_{k}\right|\right)^{2} r^{2 n}
$$

$$
\begin{aligned}
& \leq \sum_{n=0}^{\infty}\left|\mu_{n}\right|^{2}\left(\sum_{k=0}^{n}\left|a_{k}\right| r^{k}\right)^{2}=\left\|\mathcal{C}_{\mu}\left(\varphi_{r}\right)\right\|_{H^{2}}^{2} \\
& \leq C^{2}\left\|\varphi_{r}\right\|_{H^{2}}^{2}=C^{2} M_{2}(r, f)^{2} .
\end{aligned}
$$

## 3. Compactness

Theorem 4. Let $\mu$ be a complex Borel measure on $\mathbb{D}$ and $\alpha>-1$. Set

$$
\mu_{n}=\int_{\mathbb{D}} w^{n} d \mu(w), \quad n \geq 0,
$$

and

$$
F_{\mu}(z)=\sum_{n=0}^{\infty} \mu_{n} z^{n}, \quad z \in \mathbb{D} .
$$

The following conditions are equivalent:
(i) $F_{\mu} \in \lambda_{1 / 2}^{2}$.
(ii) The operator $\mathcal{C}_{\mu}$ is a compact operator from $H^{2}$ into itself.

Proof of the implication (i) $\Rightarrow$ (ii). Suppose that $F_{\mu} \in \lambda_{1 / 2}^{2}$. Then

$$
\begin{equation*}
\sum_{k=2^{n}-1}^{2^{n+1}-2}(k+1)^{2}\left|\mu_{k}\right|^{2}=\mathrm{o}\left(2^{n}\right), \quad \text { as } n \rightarrow \infty . \tag{3.1}
\end{equation*}
$$

Take a sequence $\left\{f_{m}\right\}_{m=1}^{\infty} \subset H^{2}$ such that

$$
\sup \left\|f_{m}\right\|_{H^{2}}<\infty \text { and }\left\{f_{m}\right\} \xrightarrow[m \rightarrow \infty]{ } 0, \text { uniformly in compact subsets of } \mathbb{D} .
$$

We have to prove that $\left\|\mathcal{C}_{\mu}\left(f_{m}\right)\right\|_{H^{2}} \underset{m \rightarrow \infty}{ } 0$.
Say that

$$
f_{m}(z)=\sum_{j=0}^{\infty} a_{j}^{(m)} z^{j}, \quad z \in \mathbb{D}, \quad j=1,2,3, \ldots
$$

Set

$$
g_{m}(z)=\sum_{j=0}^{\infty}\left|a_{j}^{(m)}\right| z^{j}, \quad z \in \mathbb{D}, \quad j=1,2,3, \ldots
$$

Since $\left\|f_{m}\right\|_{H^{2}}=\left\|g_{m}\right\|_{H^{2}}$ and the Hilbert operator $\mathcal{H}$ is bounded on $H^{2}$, there exists $M>0$ such that

$$
\begin{equation*}
\left\|\mathcal{H}\left(g_{m}\right)\right\|_{H^{2}}^{2} \leq M, \quad \text { for all } m . \tag{3.2}
\end{equation*}
$$

Take $\varepsilon>0$. Use (3.1) to pick $N \in \mathbb{N}$ such that

$$
\begin{equation*}
\sum_{k=2^{n}-1}^{2^{n+1}-2}(k+1)^{2}\left|\mu_{k}\right|^{2} \leq \frac{\varepsilon}{2 M} 2^{n}, \quad \text { for all } n \geq N \tag{3.3}
\end{equation*}
$$

We have

$$
\begin{aligned}
\left\|\mathcal{C}_{\mu}\left(f_{m}\right)\right\|_{H^{2}}^{2} & =\sum_{k=0}^{2^{N}-2}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{k}\left|a_{j}^{(m)}\right|\right)^{2}+\sum_{k=2^{N}-1}^{\infty}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{k}\left|a_{j}^{(m)}\right|\right)^{2} \\
& =I+I I
\end{aligned}
$$

Since $f_{m} \xrightarrow[m \rightarrow \infty]{ } 0$, uniformly in compact subsets of $\mathbb{D}$, it follows that $a_{j}^{(m)} \xrightarrow[m \rightarrow \infty]{ } 0$ for every $j$. Then there exists $m_{0} \in \mathbb{N}$ such that $I<\frac{\varepsilon}{2}$ for every $m \geq m_{0}$.

Arguing as in the proof of the implication (iii) $\Rightarrow$ (ii) of Theorem 1 and using (3.3), we obtain, for all $m$,

$$
\begin{aligned}
I I & \lesssim \sum_{k=2^{N}-1}^{\infty}(k+1)^{2}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{k} \frac{\left|a_{j}^{(m)}\right|}{j+k+1}\right)^{2} \\
& \lesssim \sum_{n=N}^{\infty} \sum_{k=2^{n}-1}^{2^{n+1}-2}(k+1)^{2}\left|\mu_{k}\right|^{2}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}^{(m)}\right|}{j+2^{n}+1}\right)^{2} \\
& \lesssim \frac{\varepsilon}{2 M} \sum_{n=N}^{\infty} 2^{n}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}^{(m)}\right|}{j+2^{n}+1}\right)^{2} \\
& \lesssim \frac{\varepsilon}{2 M} \sum_{n=0}^{\infty} 2^{n}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}^{(m)}\right|}{j+2^{n}+1}\right)^{2} \\
& \lesssim \frac{\varepsilon}{2 M} \sum_{k=0}^{\infty}\left(\sum_{j=0}^{\infty} \frac{\left|a_{j}^{(m)}\right|}{j+k+1}\right)^{2} \\
& =\frac{\varepsilon}{2 M}\left\|\mathcal{H}\left(g_{m}\right)\right\|_{H^{2}}^{2}
\end{aligned}
$$

Using (3.2) we obtain that $I I \leq \frac{\varepsilon}{2}$ for all $m$. Consequently, if $m \geq m_{0}$ then $\left\|\mathcal{C}_{\mu}\left(f_{m}\right)\right\|_{H^{2}}^{2}<\varepsilon$.
Proof of the implication (ii) $\Rightarrow$ (i). Suppose that $\mathcal{C}_{\mu}$ is a compact operator from $H^{2}$ into itself. As in the proof of Theorem 1, for $0<a<1$, set

$$
f_{a}(z)=\frac{\left(1-a^{2}\right)^{1 / 2}}{1-a z}=\left(1-a^{2}\right)^{1 / 2} \sum_{n=0}^{\infty} a^{n} z^{n}, \quad z \in \mathbb{D}
$$

We have that, for all $a \in(0,1), f_{a} \in H^{2}$ and $\left\|f_{a}\right\|_{H^{2}}=1$. Also

$$
\lim _{a \rightarrow 1} f_{a}(z)=0, \quad \text { uniformly in compact subsets of } \mathbb{D} .
$$

Then it follows that

$$
\begin{equation*}
\left\|\mathcal{C}_{\mu}\left(f_{a}\right)\right\|_{H^{2}}^{2} \rightarrow 0, \quad \text { as } a \rightarrow 1 \tag{3.4}
\end{equation*}
$$

In the course of the proof of the implication (ii) $\Rightarrow$ (iii) in Theorem 1, we proved that

$$
\left\|\mathcal{C}_{\mu}\left(f_{a}\right)\right\|_{H^{2}}^{2} \geq(1-a) \sum_{n=0}^{N}\left|\mu_{n}\right|^{2}\left(\sum_{k=0}^{n} a^{k}\right)^{2}, \quad 0<a<1, \quad N \geq 2 .
$$

Taking $a=1-\frac{1}{N}$ and using (3.4), we obtain that $\sum_{n=0}^{N} n^{2}\left|\mu_{n}\right|^{2}=\mathrm{o}(N)$. This is equivalent to saying that $F_{\mu} \in \lambda_{1 / 2}^{2}$.

It is natural to conjecture that $\mathcal{C}_{\mu}$ is compact on $A_{\alpha}^{2}(\alpha>-1)$ if and only if $F_{\mu} \in \lambda_{1 / 2}^{2}$. The fact that if $\mathcal{C}_{\mu}$ is compact on $A_{\alpha}^{2}$ then $F_{\mu} \in \lambda_{1 / 2}^{2}$ can be proved with an argument similar to the one used to prove the corresponding result for $H^{2}$. We do not know whether or not the other implication is true. Let us remark that one of the ingredients used to prove this implication in the case of $H^{2}$ is the fact that the Hilbert operator is bounded in $H^{2}$. This is not true on the spaces $A_{\alpha}^{2}$ with $\alpha \geq 0$ [19, p. 243]. In fact, the Hilbert operator is not even defined on these spaces [7].

Finally, we characterize the measures $\mu$ for which $\mathcal{C}_{\mu}$ is a Hilbert-Schmidt operator on the Hilbert spaces we have been working on.

Let us recall that if $H$ is a Hilbert space, a linear operator $T: H \rightarrow H$ is said to be a Hilbert-Schmidt operator if $\sum_{i \in I}\left\|T\left(e_{i}\right)\right\|^{2}<\infty$ for some (equivalently, for all) orthonormal basis $\left\{e_{i}\right\}_{i \in I}$ of $H$. Let us recall also that if $f \in \operatorname{Hol}(\mathbb{D}), f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D})$, the Dirichlet integral $\mathcal{D}(f)$ of $f$ is defined by

$$
\mathcal{D}(f)=\int_{\mathbb{D}}\left|f^{\prime}(z)\right|^{2} d A(z)=\sum_{n=0}^{\infty} n\left|a_{n}\right|^{2} .
$$

The Dirichlet space $\mathcal{D}$ consists of those $f \in \operatorname{Hol}(\mathbb{D})$ whose Dirichlet integral is finite,

$$
f \in \mathcal{D} \text {, if and only if } f \in \operatorname{Hol}(\mathbb{D}) \text { and } \mathcal{D}(f)<\infty .
$$

Theorem 5. Let $\mu$ be a complex Borel measure on $\mathbb{D}$. The following conditions are equivalent.
(i) $F_{\mu} \in \mathcal{D}$.
(ii) The operator $\mathcal{C}_{\mu}$ is Hilbert-Schmidt on $H^{2}$.

Proof. The set $\left\{1, z, z^{2}, \ldots\right\}$ is an orthonormal basis for $H^{2}$. We have, for every $n$,

$$
\mathcal{C}_{\mu}\left(z^{n}\right)=\sum_{k=n}^{\infty} \mu_{k} z^{k},
$$

and, hence,

$$
\left\|\mathcal{C}_{\mu}\left(z^{n}\right)\right\|_{H^{2}}^{2}=\sum_{k=n}^{\infty}\left|\mu_{k}\right|^{2}, \quad n \in \mathbb{N} .
$$

Then

$$
\sum_{n=0}^{\infty}\left\|\mathcal{C}_{\mu}\left(z^{n}\right)\right\|_{H^{2}}^{2}=\sum_{n=0}^{\infty} \sum_{k=n}^{\infty}\left|\mu_{k}\right|^{2}=\sum_{n=0}^{\infty} n\left|\mu_{n}\right|^{2} .
$$

Since $\mathcal{D}\left(F_{\mu}\right)=\sum_{n=0}^{\infty} n\left|\mu_{n}\right|^{2}$ the equivalence (i) $\Leftrightarrow$ (ii) follows.

In order to state the analogue of Theorem 5 for the spaces $A_{\alpha}^{2}$ we have to introduce the weighted Dirichlet spaces. For $0<p<\infty$ and $\beta>-1$, the weighted Dirichlet space $\mathcal{D}_{\beta}^{p}$ consists of those $f \in \operatorname{Hol}(\mathbb{D})$ such that $f^{\prime} \in A_{\beta}^{p}$. The space $\mathcal{D}_{0}^{2}$ is the Dirichlet space $\mathcal{D}$. A simple computation shows that if $f \in \operatorname{Hol}(\mathbb{D})$, $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n}(z \in \mathbb{D})$, then

$$
\begin{equation*}
f \in \mathcal{D}_{\beta}^{2} \Leftrightarrow \sum_{n=1}^{\infty} n^{1-\beta}\left|a_{n}\right|^{2}<\infty \tag{3.5}
\end{equation*}
$$

Theorem 6. Let $\mu$ be a complex Borel measure on $\mathbb{D}$ and $\alpha>-1$. The following conditions are equivalent.
(i) The function $F_{\mu}$ belongs to the space $\mathcal{D}_{-1-\alpha}^{2}$.
(ii) $\sum_{n=0}^{\infty} n^{2+\alpha}\left|\mu_{n}\right|^{2}<\infty$.
(ii) The operator $\mathcal{C}_{\mu}$ is Hilbert-Schmidt on $A_{\alpha}^{2}$.

Proof. The equivalence (i) $\Leftrightarrow$ (ii) follows from (3.5).
For $n=0,1,2, \ldots$, set

$$
A_{n}(\alpha)=\sqrt{\frac{\Gamma(n+2+\alpha)}{n!\Gamma(2+\alpha)}}
$$

and

$$
e_{n}(z)=A_{n}(\alpha) z^{n}, \quad z \in \mathbb{D} .
$$

Then (see [18, p. 4]) the sequence $\left\{e_{n}\right\}_{n=0}^{\infty}$ is an orthonormal basis of $A_{\alpha}^{2}$.
For every $n$, we have

$$
\mathcal{C}_{\mu}\left(e_{n}\right)=A_{n}(\alpha) \sum_{k=n}^{\infty} \mu_{k} z^{k},
$$

and, hence,

$$
\left\|\mathcal{C}_{\mu}\left(e_{n}\right)\right\|_{A_{\alpha}^{2}}^{2}=A_{n}(\alpha)^{2} \sum_{k=n}^{\infty}\left|\mu_{k}\right|^{2} .
$$

Thus,

$$
\begin{equation*}
\sum_{n=0}^{\infty}\left\|\mathcal{C}_{\mu}\left(e_{n}\right)\right\|_{A_{\alpha}^{2}}^{2}=\sum_{n=0}^{\infty}\left|\mu_{n}\right|^{2}\left(\sum_{k=0}^{n} A_{k}(\alpha)^{2}\right) \tag{3.6}
\end{equation*}
$$

Since $A_{k}(\alpha)^{2} \asymp k^{1+\alpha}$, (3.6) implies that

$$
\sum_{n=0}^{\infty}\left\|\mathcal{C}_{\mu}\left(e_{n}\right)\right\|_{A_{\alpha}^{2}}^{2} \asymp \sum_{n=0}^{\infty} n^{2+\alpha}\left|\mu_{n}\right|^{2}
$$

and then the equivalence (ii) $\Leftrightarrow$ (iii) follows.

## Acknowledgments

We wish to express our gratitude for the referee's comments.

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[^0]:    放 This research is supported in part by a grant from＂El Ministerio de Economía y Competitividad＂Spain（PGC2018－096166－B－ I00）and by grants from la Junta de Andalucía（FQM－210 and UMA18－FEDERJA－002）．
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