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Cesàro-type operators associated with Borel measures on the unit disc acting on some Hilbert spaces of analytic functions $\stackrel{\Rightarrow}{\approx}$



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ABSTRACT

Given a complex Borel measure μ on the unit disc $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$, we consider the Cesàro-type operator \mathcal{C}_{μ} 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 $n \ge 0$, μ_n denotes the *n*-th moment of the measure μ , that is, $\mu_n = \int_{\mathbb{D}} w^n d\mu(w)$.

We study the action of the operators C_{μ} on some Hilbert spaces of analytic function in \mathbb{D} , namely, the Hardy space H^2 and the weighted Bergman spaces A_{α}^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 C_{μ} is bounded on H^2 or on A_{α}^2 if and only if F_{μ} belongs to the mean Lipschitz space $\Lambda_{1/2}^2$. We prove also that C_{μ} is a Hilbert-Schmidt operator on H^2 if and only if F_{μ} belongs to the Dirichlet space \mathcal{D} , and that C_{μ} is a Hilbert-Schmidt operator on A_{α}^2 if and only if F_{μ} 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, dA will denote the area measure on \mathbb{D} , normalized so that the area of \mathbb{D} is 1. Thus $dA(z) = \frac{1}{\pi} dx dy = \frac{1}{\pi} r dr d\theta$.

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

$$M_p(r, f) = \left(\frac{1}{2\pi} \int_0^{2\pi} \left|f(re^{i\theta})\right|^p d\theta\right)^{1/p}, \quad 0
$$M_\infty(r, f) = \max_{|z|=r} |g(z)|.$$$$

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

$$||f||_{H^p} \stackrel{\text{def}}{=} \sup_{0 < r < 1} M_p(r, f) < \infty.$$

We refer to [8] for the theory of Hardy spaces.

For $0 and <math>\alpha > -1$ the weighted Bergman space A^p_{α} consists of those $f \in \operatorname{Hol}(\mathbb{D})$ such that

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

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 BMOA 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 $f \in Hol(\mathbb{D})$ such that

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

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 Λ^p_{α} consists of those functions f analytic in \mathbb{D} having a non-tangential limit almost everywhere for which $\omega_p(\delta, f) = O(\delta^{\alpha})$, as $\delta \to 0$. Here, $\omega_p(\cdot, f)$ denotes the modulus of continuity of order p of the boundary values $f(e^{i\theta})$ of f. We write Λ_{α} instead of $\Lambda^{\infty}_{\alpha}$. This is the usual Lipschitz space of order α .

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

$$\Lambda^p_{\alpha} = \{ f \text{ analytic in } \mathbb{D} \colon M_p(r, f') = \mathcal{O}\left(\frac{1}{(1-r)^{1-\alpha}}\right), \quad \text{as } r \to 1 \}$$

Of special interest are the spaces $\Lambda_{1/p}^p$ since they lie in the border of continuity. If $1 and <math>1/p < \alpha \leq 1$, then Λ_{α}^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]

$$\Lambda^p_{1/p} \subset BMOA, \quad 1$$

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

$$M_p(r, f') = o\left(\frac{1}{(1-r)^{1-\alpha}}\right), \quad \text{as } r \to 1,$$

is denoted by λ_{α}^p .

The Cesàro operator C is defined over the space of all complex sequences as follows: If $(a) = \{a_k\}_{k=0}^{\infty}$ 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 C is known to be bounded from ℓ^p to ℓ^p for 1 . 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 $\{a_k\}_{k=0}^{\infty}$ 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 . For <math>1 , this follows from a result of Hardyon 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 toextend it to <math>p = 1. A direct proof of the boundedness on H^1 was given by Siskakis in [24]. Miao [22] dealt with the case 0 . Stempak [25] gave a proof valid for <math>0 and Andersen [1] provided another $proof valid for all <math>p < \infty$.

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 $\Lambda^p_{1/p}$ (1 .

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 μ on the radius [0, 1) the operator \mathcal{C}_{μ} is defined on the space Hol(\mathbb{D}) as follows:

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

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

where, for $n = 0, 1, 2, ..., \mu_n$ denotes the *n*-th moment of μ , $\mu_n = \int_{[0,1)} t^n d\mu(t)$. When μ is the Lebesgue measure on [0, 1), the operator C_{μ} reduces to the classical Cesàro operator C. Among other results, it is proved in [11] that the following conditions are equivalent:

- (i) μ is a Carleson measure, that is, $\mu(t) \leq C(1-t)$ (0 < t < 1).
- (ii) $\mu_n = O\left(\frac{1}{n}\right).$
- (iii) $1 \leq p < \infty$ and C_{μ} is bounded from H^p into itself.
- (iv) $1 , <math>\alpha > -1$, and \mathcal{C}_{μ} is bounded from A^p_{α} into itself.

Blasco [3] has generalized the definition of the operators C_{μ} 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 μ is a complex Borel measure on \mathbb{D} and $n \ge 0$, we set

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

and we define the operator $\mathcal{C}_{\mu} : \operatorname{Hol}(\mathbb{D}) \to \operatorname{Hol}(\mathbb{D})$ 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

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

It is natural to look for a characterization of those complex Borel measures μ on \mathbb{D} for which the operator \mathcal{C}_{μ} is bounded on the Hardy space H^p or on the weighted Bergman space A^p_{α} . 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 μ be a complex Borel measure on \mathbb{D} . Set

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

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 C_{μ} is bounded from A_{α}^2 into itself.
- (ii) The operator \mathcal{C}_{μ} is bounded from H^2 into itself.

(iii)
$$F_{\mu} \in \Lambda^2_{1/2}$$
.

In Section 3 we characterize the measures μ for which C_{μ} is a compact operator from H^2 into itself and, also, those for which C_{μ} is Hilbert-Schmidt on H^2 and on the Bergman space A^2_{α} .

2. Proofs and some further results

Before embarking into the proofs of our results, let us remark that if μ is a finite positive Borel measure on [0, 1) then the sequence $\{\mu_n\}$ 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 $\mu_n = O\left(\frac{1}{n}\right)$ (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_{α}^2 . The implication (iii) \Rightarrow (i) in Theorem 1 is a particular case of the following result.

Proposition 2. Suppose that $\alpha > -1$ and $1 . If <math>F_{\mu} \in \Lambda^{p}_{1/p}$ then \mathcal{C}_{μ} is bounded from A^{p}_{α} 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

$$F_{\mu}$$
 is a coefficient multiplier from $A_{\alpha}^{p/(p+1)}$ into A_{α}^{p} . (2.1)

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

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

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

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

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

Proof of the implication (i) \Rightarrow (iii). Suppose C_{μ} is a bounded operator from A_{α}^2 into itself. For 0 < b < 1, set

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

Using [27, Lemma 3.10], we see that $f_b \in A^2_{\alpha}$ and

 $||f_b||^2_{A^2_{\infty}} \asymp 1.$

Then we have that

$$1 \gtrsim \|\mathcal{C}_{\mu}(f_b)\|_{A^2_{\alpha}}^2.$$
 (2.2)

Also,

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

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

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

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

$$1 \gtrsim \|\mathcal{C}_{\mu}(f_{b})\|_{A_{\alpha}^{2}}^{2}$$

$$\approx \sum_{n=0}^{\infty} \frac{1}{(n+1)^{\alpha+1}} |\mu_{n}|^{2} \left| \sum_{k=0}^{n} a_{k,b} \right|^{2}$$

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

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

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

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

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

Let us turn now to prove our results regarding the Hardy space H^2 .

Proof of the implication (iii) \Rightarrow (ii). Suppose that $F_{\mu} \in \Lambda^2_{1/2}$. It is well known (see e.g. [4, Theorem 3.1]) that this is equivalent to

$$\sum_{k=2^{n-1}}^{2^{n+1}-2} (k+1)^2 |\mu_k|^2 = \mathcal{O}(2^n).$$
(2.4)

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

$$f_1(z) = \sum_{n=0}^{\infty} |a_n| z^n, \quad z \in \mathbb{D}$$

We have that $f_1 \in H^2$ and $||f_1||_{H^2} = ||f||_{H^2}$. Now,

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

Using (2.4) we obtain

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

Now,

$$\sum_{n=0}^{\infty} 2^n \left(\sum_{j=0}^{\infty} \frac{|a_j|}{j+2^n} \right)^2 \lesssim \sum_{n=0}^{\infty} \sum_{k=2^n-1}^{2^{n+1}-2} \left(\sum_{j=0}^{\infty} \frac{|a_j|}{k+j+1} \right)^2$$

$$= \sum_{n=0}^{\infty} \left(\sum_{j=0}^{\infty} \frac{|a_j|}{n+j+1} \right)^2.$$
(2.6)

Recall now that the Hilbert operator \mathcal{H} is formally defined on the space $\operatorname{Hol}(\mathbb{D})$ as follows: 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

$$\|\mathcal{H}(\varphi)\|_{H^2} \le \pi \|\varphi\|_{H^2}, \quad \varphi \in H^2.$$

$$(2.7)$$

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

$$\mathcal{H}(f_1)(z) = \sum_{n=0}^{\infty} \left(\sum_{j=0}^{\infty} \frac{|a_j|}{n+j+1} \right) z^n, \quad z \in \mathbb{D}.$$

Hence,

$$\sum_{n=0}^{\infty} \left(\sum_{j=0}^{\infty} \frac{|a_j|}{n+j+1} \right)^2 = \|\mathcal{H}(f_1)\|_{H^2}^2.$$

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

$$\|\mathcal{C}_{\mu}(f)\|_{H^2}^2 \lesssim \|f_1\|_{H^2}^2 = \|f\|_{H^2}^2.$$

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

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

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

$$\|\mathcal{C}_{\mu}(f_a)\|_{H^2}^2 \le A, \quad 0 < a < 1.$$
(2.8)

Since

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

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

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

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

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

or, equivalently,

$$\sum_{n=0}^{N} n^2 |\mu_n|^2 = \mathcal{O}(N)$$

As mentioned above, this is equivalent to saying that $F_{\mu} \in \Lambda^2_{1/2}$. \Box

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

$$M_2(r, \mathcal{C}_{\mu}(f)) \le CM_2(r, f), \quad 0 < r < 1,$$

for every $f \in \operatorname{Hol}(\mathbb{D})$.

Proof. Say that $\|\mathcal{C}_{\mu}(g)\|_{H^2} \leq C \|g\|_{H^2}$, 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

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

and, for 0 < r < 1,

$$\varphi_r(z) = \varphi(rz) = \sum_{n=0}^{\infty} |a_n| r^n z^n, \quad z \in \mathbb{D}.$$

We have

$$M_2(r, \mathcal{C}_{\mu}(f))^2 \le M_2(r, \mathcal{C}_{\mu}(\varphi))^2 = \sum_{n=0}^{\infty} |\mu_n|^2 \left(\sum_{k=0}^n |a_k|\right)^2 r^{2n}$$

$$\leq \sum_{n=0}^{\infty} |\mu_n|^2 \left(\sum_{k=0}^n |a_k| r^k \right)^2 = \|\mathcal{C}_{\mu}(\varphi_r)\|_{H^2}^2$$
$$\leq C^2 \|\varphi_r\|_{H^2}^2 = C^2 M_2(r, f)^2. \quad \Box$$

3. Compactness

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

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

and

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

The following conditions are equivalent:

(i) F_μ ∈ λ²_{1/2}.
(ii) The operator C_μ is a compact operator from H² into itself.

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

$$\sum_{k=2^{n-1}}^{2^{n+1}-2} (k+1)^2 |\mu_k|^2 = o(2^n), \quad \text{as } n \to \infty.$$
(3.1)

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

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

We have to prove that $\|\mathcal{C}_{\mu}(f_m)\|_{H^2} \xrightarrow[m \to \infty]{} 0.$ Say that

$$f_m(z) = \sum_{j=0}^{\infty} a_j^{(m)} z^j, \quad z \in \mathbb{D}, \quad j = 1, 2, 3, \dots$$

Set

$$g_m(z) = \sum_{j=0}^{\infty} |a_j^{(m)}| z^j, \quad z \in \mathbb{D}, \quad j = 1, 2, 3, \dots$$

Since $||f_m||_{H^2} = ||g_m||_{H^2}$ and the Hilbert operator \mathcal{H} is bounded on H^2 , there exists M > 0 such that

$$|\mathcal{H}(g_m)||_{H^2}^2 \le M, \quad \text{for all } m. \tag{3.2}$$

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

$$\sum_{k=2^{n-1}}^{2^{n+1}-2} (k+1)^2 |\mu_k|^2 \le \frac{\varepsilon}{2M} 2^n, \quad \text{for all } n \ge N.$$
(3.3)

We have

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

Since $f_m \xrightarrow[m \to \infty]{m \to \infty} 0$, uniformly in compact subsets of \mathbb{D} , it follows that $a_j^{(m)} \xrightarrow[m \to \infty]{m \to \infty} 0$ for every j. Then there exists $m_0 \in \mathbb{N}$ such that $I < \frac{\varepsilon}{2}$ for every $m \ge m_0$.

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

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

Using (3.2) we obtain that $II \leq \frac{\varepsilon}{2}$ for all m. Consequently, if $m \geq m_0$ then $\|\mathcal{C}_{\mu}(f_m)\|_{H^2}^2 < \varepsilon$. \Box

Proof of the implication (ii) \Rightarrow (i). Suppose that C_{μ} is a compact operator from H^2 into itself. As in the proof of Theorem 1, for 0 < a < 1, set

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

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

 $\lim_{a \to 1} f_a(z) = 0, \quad \text{uniformly in compact subsets of } \mathbb{D}.$

Then it follows that

$$\|\mathcal{C}_{\mu}(f_a)\|_{H^2}^2 \to 0, \quad \text{as } a \to 1.$$
 (3.4)

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

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

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

It is natural to conjecture that C_{μ} is compact on A_{α}^2 ($\alpha > -1$) if and only if $F_{\mu} \in \lambda_{1/2}^2$. The fact that if C_{μ} is compact on A_{α}^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_{α}^2 with $\alpha \ge 0$ [19, p. 243]. In fact, the Hilbert operator is not even defined on these spaces [7].

Finally, we characterize the measures μ for which C_{μ} 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 $T: H \to H$ is said to be a Hilbert-Schmidt operator if $\sum_{i \in I} ||T(e_i)||^2 < \infty$ for some (equivalently, for all) orthonormal basis $\{e_i\}_{i \in I}$ 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

$$\mathcal{D}(f) = \int_{\mathbb{D}} |f'(z)|^2 \, dA(z) = \sum_{n=0}^{\infty} n |a_n|^2.$$

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

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

Theorem 5. Let μ be a complex Borel measure on \mathbb{D} . The following conditions are equivalent.

(i) F_μ ∈ D.
(ii) The operator C_μ is Hilbert-Schmidt on H².

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

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

and, hence,

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

Then

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

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

In order to state the analogue of Theorem 5 for the spaces A^2_{α} we have to introduce the weighted Dirichlet spaces. For $0 and <math>\beta > -1$, the weighted Dirichlet space \mathcal{D}^p_{β} consists of those $f \in \operatorname{Hol}(\mathbb{D})$ such that $f' \in A^p_{\beta}$. The space \mathcal{D}^2_0 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

$$f \in \mathcal{D}_{\beta}^2 \iff \sum_{n=1}^{\infty} n^{1-\beta} |a_n|^2 < \infty.$$
 (3.5)

Theorem 6. Let μ be a complex Borel measure on \mathbb{D} and $\alpha > -1$. The following conditions are equivalent.

- (i) The function F_{μ} belongs to the space $\mathcal{D}^2_{-1-\alpha}$.
- (ii) $\sum_{n=0}^{\infty} n^{2+\alpha} |\mu_n|^2 < \infty.$
- (ii) The operator C_{μ} is Hilbert-Schmidt on A_{α}^2 .

Proof. The equivalence (i) \Leftrightarrow (ii) follows from (3.5). For $n = 0, 1, 2, \dots$, 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 $\{e_n\}_{n=0}^{\infty}$ is an orthonormal basis of A_{α}^2 .

For every n, we have

$$\mathcal{C}_{\mu}(e_n) = A_n(\alpha) \sum_{k=n}^{\infty} \mu_k z^k,$$

and, hence,

$$\|\mathcal{C}_{\mu}(e_n)\|_{A^2_{\alpha}}^2 = A_n(\alpha)^2 \sum_{k=n}^{\infty} |\mu_k|^2.$$

Thus,

$$\sum_{n=0}^{\infty} \|\mathcal{C}_{\mu}(e_n)\|_{A_{\alpha}^2}^2 = \sum_{n=0}^{\infty} |\mu_n|^2 \left(\sum_{k=0}^n A_k(\alpha)^2\right).$$
(3.6)

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

$$\sum_{n=0}^{\infty} \|\mathcal{C}_{\mu}(e_n)\|_{A^2_{\alpha}}^2 \asymp \sum_{n=0}^{\infty} n^{2+\alpha} |\mu_n|^2$$

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

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