

Harmonic Analysis Techniques in Several Complex Variables

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Credits

- E. M. Stein

NOTETAKER CHECKLIST FORM

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Name: Marie-Jose Saad _____ Email/Phone: mariejose@wustl.edu _____

Speaker's Name: Loredana Lanzani _____

Talk Title: Harmonic analysis techniques in several complex variables. _____

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Objects

- The **Cauchy Integral** along the boundary of a (simply connected) planar domain $D \subset \mathbb{C}$:

$$Cf(z) = \frac{1}{2\pi i} \int_{w \in bD} \frac{f(w)}{w - z} dw, \quad z \in D$$

More precisely, we regard C as a **Singular Integral Operator (SIO)**:

$$Cf(z) = \text{p.v.} \frac{1}{2\pi i} \int_{w \in bD} \frac{f(w)}{w - z} dw, \quad z \in bD$$

Landmark Results

- Theorem [Calderòn (1977); Coifman-McIntosh-Meyer (1982)]:

Suppose $D \subset \mathbb{C}$ is a *Lipschitz domain*, i.e.

$$bD = \{w = t + iA(t) \mid |A(t) - A(s)| \leq M|s - t|, s, t \in \mathbb{R}\}$$

Then, the Cauchy Integral

$$f \mapsto \mathcal{C}(f)$$

is bounded: $L^p(bD, \sigma) \rightarrow L^p(bD, \sigma)$, $1 < p < \infty$

with respect to arc-length measure for bD

(Here, $L^p(bD, \sigma) := \{f \mid \int_{bD} |f(w)|^p d\sigma(w) < \infty\}$, $p > 1$)

- Theorem [Coifman-McIntosh-Meyer (1982)]:

The *Double Layer Potential Operator*: $f \mapsto \mathcal{D}(f)$

for a *Lipschitz domain* $D \subset \mathbb{R}^N$ is bounded:

$$L^p(bD, \sigma) \rightarrow L^p(bD, \sigma), \quad 1 < p < \infty$$



Impact

- **Elliptic Linear PDEs:** *Boundary Value Problems on non-smooth domains*
- **Harmonic Analysis:** *New Techniques for SIOs*
- **Geometric Function Theory:** *Analytic Capacity*
- **One & Several complex variables:** *Orthogonal projections of L^2 onto spaces of holomorphic functions for domains:*

$$D \in \mathbb{C}^n, \quad n \geq 1$$

(Specifically, the **Szegő projection** and the Bergman projection, which map L^2 onto the **holomorphic Hardy space** (Szegő), and onto the Bergman space)

Motivation: L^p -regularity of orthogonal projections

E.g.,

- **Holomorphic Hardy Space** for $D \subset \mathbb{C}^n$, $n \geq 1$:

$$H^p(bD, \sigma) := \left\{ F \mid \bar{\partial}F(z) = 0, z \in D, \sup_{\epsilon > 0} \int_{z \in bD_\epsilon} |F(z)|^p d\sigma_\epsilon(z) < +\infty \right\}$$

(A closed subspace of $L^p(bD, \sigma)$, $1 \leq p < \infty$).

- Pick $p = 2$: **Orthogonal Projection**

$$\mathbf{S} : L^2(bD, \sigma) \mapsto H^2(bD, \sigma):$$

$$\mathbf{S} \text{ is orthogonal proj.} \iff \mathbf{S} = \mathbf{S}^* \iff \|\mathbf{S}\|_{L^2 \rightarrow L^2} = 1$$

(\mathbf{S} = Szegő Projection)

- **L^p -Regularity problem for Szegő projection \mathbf{S} :**

under **minimal** assumptions on D , **find** $P = P(D) \in [2, +\infty]$ so that

$$\mathbf{S} : L^p(bD, \sigma) \rightarrow L^p(bD, \sigma) \text{ is bounded for all } P' < p < P$$

L^p -regularity of Szegő projection: History and Motivation.

Size of (P', P) is related to **geometry and regularity** of D e.g.,

L. - Stein (2004):

- $n = 1$: If $D \in \mathbb{C}$ is **Vanishing Chord-Arc** (e.g., D of class C^1), then $P = +\infty$.

- $n = 1$: If $D \in \mathbb{C}$ is **Lipschitz with constant M** , then

$$P = 2 \left(1 + \frac{\pi}{2 \arctan M} \right) > 4$$

- $n = 1$: If $D \in \mathbb{C}$ is a **rectifiable local graph**, then $P = 4$.

Connection with Cauchy Integral

- T (e.g., Cauchy int.) is also a **projection**: $L^2 \mapsto H^2$ i.e.,
 - T **reproduces** holomorphic functions from their boundary values (“*Cauchy formula*”)
 - T **produces** holomorphic functions from, say, C^1 -smooth boundary data
- Compare T with the **orthogonal projection S** :

$$ST = T; \quad TS = S \Rightarrow ST^* = S$$

$$S(T^* - T) = S - T$$

$$T = S [I - (T^* - T)] \quad \text{on } L^2 \quad (I = \text{Identity op.})$$

The basic idea, after Kerzman & Stein

$$T = \mathbf{S} [I - (T^* - T)] \quad \text{on } L^2 \quad (0.1)$$

- Basic idea: if $T^* - T$ is “better” than T (“cancellation of singularities”) then can use (0.1) to draw information: from \mathbf{S} to T and vice-versa, from T to \mathbf{S} .
 - From \mathbf{S} to T : another proof of $T : L^2 \rightarrow L^2$ (regularity of T).
 - From T to \mathbf{S} : Suppose T bounded in L^2 : can we solve (0.1) for \mathbf{S} ?

$$(T^* - T)^* = -(T^* - T)$$

\implies

$$\mathbf{S} = T [I - (T^* - T)]^{-1} \quad \text{in } L^2 \quad (0.2)$$

??? What about L^p , $p \neq 2$???



From T to S via: $S = T [I - (T^* - T)]^{-1}$

Settings where we can deal with $p \neq 2$:

- $D \subset \mathbb{C}$ ($n = 1$) and $T =$ Cauchy integral:
 - D of class C^2 : $1 < p < \infty$ (Kerzman-Stein 1978),
via: $T^* - T$ smoothing, which implies
 $[I - (T^* - T)]^{-1} : L^p \rightarrow L^p$
 - D vanishing-constant chord-arc: $1 < p < \infty$ (Semmes, 1983),
via $T^* - T$ compact in L^p , which implies
 $[I - (T^* - T)]^{-1} : L^p \rightarrow L^p$

From T to S via: $T = S [I - (T^* - T)]$

Settings where we can deal with $p \neq 2$:

- $D \subset \mathbb{C}^n$ ($n \geq 2$) and $T_\epsilon =$ Henkin-Ramirez integral(s) (later):

- D bounded, of class C^2 and strongly pseudo-convex (later):
 $1 < p < \infty$ (L. - Stein 2016), via

- $T_\epsilon : L^p \rightarrow L^p$ (later)

- $T_\epsilon^* - T_\epsilon = A_\epsilon + B_\epsilon$;

- $\|A_\epsilon\|_{L^p \rightarrow L^p} \leq C_p \epsilon$; $B_\epsilon : L^1 \rightarrow L^\infty$

- $T_\epsilon = S [I - A_\epsilon] - S B_\epsilon$

- Say $1 < p < 2$: $S B_\epsilon : L^p \hookrightarrow L^1 \rightarrow L^\infty \hookrightarrow L^2 \rightarrow L^2 \hookrightarrow L^p$

- Choose $\epsilon = \epsilon(p)$ such that $\|A_\epsilon\|_{L^p \rightarrow L^p} < 1$:

$$S = (T_\epsilon + S B_\epsilon) [I - A_\epsilon]^{-1} : L^p \rightarrow L^p$$



Caveat: Studying the orthogonal projection \mathbf{S} by comparing it with another operator T requires that the kernel of T be holomorphic as a function of the output parameter $z \in D$ (“holomorphic kernel”) (which is of course the case when $n = 1$):

This talk is about **holomorphic** Cauchy-like kernels in complex dimension $n \geq 2$:

- Construction of holomorphic kernels
- L^p -regularity

Two crucial features of the 1-dimensional Cauchy Kernel

$$n = 1$$

- (as we just said) the fact that $H(w, z)$ is **holomorphic i.e., analytic**, as a function of $z \in D$ for fixed $w \in bD$;
- $H(w, z)$ is **universal**:

$$H(w, z) = \frac{1}{2\pi i} \frac{dw}{w - z}, \quad z, w \in \mathbb{C} \times \mathbb{C} \setminus \{w = z\}$$

in the sense that the effect of the particular domain $D \subset \mathbb{C}$ we are working with is only exerted through the **inclusion** $j : bD \hookrightarrow \mathbb{C}$, i.e.

$$H(w, z) = \frac{1}{2\pi i} j^* \left(\frac{dw}{w - z} \right)$$

A candidate for the Cauchy kernel in \mathbb{C}^n

$$n \geq 1$$

One option is to choose the **Bochner-Martinelli** kernel:

$$H(w, z) = \frac{1}{(2\pi i)^n} j^* \left(\sum_{\ell=1}^n \frac{\bar{w}_\ell - \bar{z}_\ell}{|w - z|^{2n}} dw_\ell \bigwedge_{\nu \neq \ell} d\bar{w}_\nu \wedge dw_\nu \right) \quad (0.3)$$

- **Favorable features of BM-kernel:**

- Bochner-Martinelli *is* a higher dim. analogue of Cauchy:

$$n = 1 \quad \Rightarrow \quad H(w, z) = \frac{1}{2\pi i} \frac{dw}{w - z} \quad (0.4)$$

- the Bochner-Martinelli integral for a **Lipschitz domain** $D \subset \mathbb{C}^n$ *is* bounded:

$$L^p(bD, \sigma) \rightarrow L^p(bD, \sigma), \quad 1 < p < \infty$$

- the Bochner-Martinelli integral for e.g., a Lipschitz domain $D \subset \mathbb{C}^n$ *does reproduce holomorphic (i.e. analytic) functions* (“Cauchy formula”).



A candidate for the Cauchy kernel in \mathbb{C}^n

The **Bochner-Martinelli** kernel:

$$H(w, z) = \frac{1}{(2\pi i)^n} \sum_{\ell=1}^n \frac{\bar{w}_\ell - \bar{z}_\ell}{|w - z|^{2n}} dw_\ell \bigwedge_{\nu \neq \ell} d\bar{w}_\nu \wedge dw_\nu \quad (0.5)$$

- **An unfavorable feature of BM kernel:**

- $n \geq 2 \Rightarrow$
BM kernel (0.5) is **not holomorphic** as a function of $z \in D$
- As a consequence, the BM integral **does not produce** holomorphic functions (from, say, $C^1(bD)$ - data): this fact **limits the applicability of the BM integral to the study of problems in complex function theory.**

Objective

Extend the 1-dimensional theory for \mathcal{C} to \mathbb{C}^n , $n \geq 1$:

- Find a **higher-dimensional** analog of the **Cauchy kernel**:

$$H(w, z) = \frac{1}{2\pi i} \frac{dw}{w - z}, \quad z \in D \subset \mathbb{C}, \quad w \in bD \subset \mathbb{C}$$

which is now

- meaningful when $z \in D \subset \mathbb{C}^n$, $w \in bD \subset \mathbb{C}^n$, $n \geq 1$
 - for D with “**minimal**” regularity
 - and, **holomorphic** as a function of $z \in D$
- Show that the operator defined via this new kernel is *bounded*:

$$L^p(bD, \sigma) \rightarrow L^p(bD, \sigma), \quad 1 < p < \infty$$



Effects of the requirement that the kernel be holomorphic

- Requirement on domain's **geometry**:

D has to have some "convexity"

- Requirement on domain's **regularity**:

D needs to be more regular than "Lipschitz"

Why “convexity” ????

- The L^p -theory of the (**holomorphic**) Cauchy integral for $D \in \mathbb{C}^n$, $n \geq 2$ requires dealing with
 - **Dimension**-induced obstructions (\mathbb{C}^n vs. \mathbb{C})
 - **Complex-Structure**-induced obstructions (\mathbb{C}^n vs. \mathbb{R}^{2n})
- These obstructions ultimately lead to the requirement that

$D \in \mathbb{C}^n$ be “**pseudoconvex**”

Why “Pseudoconvexity”?

“Pseudoconvexity” is a dimension-induced phenomenon:

When you look for a **holomorphic kernel** $H(w, z)$, what you are really looking for is *a function that is holomorphic in $z \in D$ and is singular at (any) $w \in bD$ (cannot be extended holom. past w)* i.e., D must be a **maximal domain of analyticity** (= “domain of holomorphy”)

- In dimension 1 one can always find such a function (no matter what D looks like): just take

$$H(w, z) = \frac{1}{w - z}$$

- In dimension $n \geq 2$ there are examples of domains D_0 for which this may not be the case (“bad domains” – known since early ‘1900s!)

- **Levi problem** (connects “analysis” with “geometry”):

$D \subset \mathbb{C}^n$ is a **domain of holomorphy** \iff D is “pseudoconvex”

Settings where things are known to work:

Henkin; Ramirez; Kerzman-Stein (1978):

$D \in C^k$, $k \geq 3$ and strongly Levi-pseudoconvex

- Kernel: via an algebraic construct (*Cauchy-Fantappié theory*)
- Proof of $L^p(bD, \sigma) \rightarrow L^p(bD, \sigma)$ -regularity:
by way of “*osculation by model domain*”:

$$\{z \mid \operatorname{Im} z_n > |z_1|^2 + \cdots + |z_{n-1}|^2\}$$

the Siegel Upper Half Space

Settings where things are known to work:

L. - Stein (2016)

$D \in C^k$, $k = 2$ and strongly Levi-pseudoconvex

- Kernel(s): a family of Cauchy-Fantappiè terms
- Proof of $L^p \rightarrow L^p$ -regularity: $T(1)$ theorem.
(Original method (“osculation by model domain”) breaks down as soon as regularity of D is below the class C^3 .)

Setting of current interest:

L. - Stein (2014):

$D \Subset \mathbb{C}^n$, $D \in C^{1,1}$ and strongly \mathbb{C} -linearly convex, i.e.

- D has a defining function of class $C^{1,1}$, i.e.
 - $D = \{\rho < 0\}$ and $bD = \{w \mid \rho(w) = 0\}$, with
 - $\rho: \mathbb{C}^n \rightarrow \mathbb{R}$, $\rho \in C^1(\mathbb{C}^n)$
 - $\nabla \rho(w) \neq 0$, $w \in bD$, and $\nabla \rho \in \text{Lip}(\mathbb{C}^n)$

and

- $d^E(z, w + T_w^{\mathbb{C}}) \geq c|w - z|^2$ if $z \in \bar{D}$ and $w \in bD$

Example: Siegel upper half space: $D = \{z \in \mathbb{C}^2 \mid \text{Im } z_2 > |z_1|^2\}$
is strongly \mathbb{C} -linearly convex, but not strongly convex
(because $\ell = \{(0 + i0, x_2 + i0) \mid x_2 \in \mathbb{R}\} \subset bD$)

Kernel

Cauchy-Leray kernel:

$$H(w, z) = \frac{1}{(2\pi i)^n} \frac{\partial \rho(w) \wedge (\bar{\partial} \partial \rho(w))^{n-1}}{\langle \partial \rho(w), w - z \rangle^n}, \quad w \in bD, \quad z \in D$$

- ρ is (any) defining function for D

- $\partial \rho(w) = \sum_{j=1}^n \frac{\partial \rho}{\partial \zeta_j}(w) dw_j$; $\bar{\partial} \partial \rho = \sum_{j,k=1}^n \frac{\partial^2 \rho}{\partial \zeta_j \partial \bar{\zeta}_k}(w) dw_j \wedge d\bar{w}_k$

- $\langle \zeta, \eta \rangle := \sum \zeta_j \eta_j, \quad \zeta, \eta \in \mathbb{C}^n$

- first introduced by J. Leray (1950s) in the setting of C^2 -smooth, strongly convex domains D .

Revisited by T. Hansson (1999) in the specialized context of a family of C^∞ -smooth, weakly convex ellipsoids.



Cauchy-Leray kernel: good news

Suppose for the moment that D is of class C^2 :

$$H(w, z) = \frac{1}{(2\pi i)^n} \frac{\partial \rho(w) \wedge (\bar{\partial} \partial \rho(w))^{n-1}}{\langle \partial \rho(w), w - z \rangle^n} \quad (0.6)$$

- If $n = 1$ then Cauchy-Leray is the one-dim Cauchy kernel:

$$\frac{\partial \rho(w)}{\langle \partial \rho(w), w - z \rangle} = \frac{\rho'(w) dw}{\rho'(w)(w - z)} = \frac{dw}{w - z}$$

- $H(w, z)$ is holomorphic wrt $z \in D$ because denominator does not vanish **by strong \mathbb{C} -linear convexity**:

$$|\langle \partial \rho(w), w - z \rangle| \approx d^E(z, w + T_w^{\mathbb{C}}) \geq c|w - z|^2 > 0$$

Cauchy-Leray kernel: caveats

Suppose now D that is only of class $C^{1,1}$:

$$H(w, z) = \frac{1}{(2\pi i)^n} \frac{\partial \rho(w) \wedge (\bar{\partial} \partial \rho(w))^{n-1}}{\langle \partial \rho(w), w - z \rangle^n} \quad (0.7)$$

- By Rademacher Theorem:

$$\rho \in C^{1,1}(\mathbb{C}^n) \Rightarrow \nabla^2 \rho \in L^\infty(\mathbb{C}^n)$$

- in particular, $\nabla^2 \rho(w)$ is defined only a.e. $w \in \mathbb{C}^n$
- but bD has measure 0 in \mathbb{C}^n
- so, $\nabla^2 \rho$ may be undefined on bD . In particular

$\bar{\partial} \partial \rho$, and thus $H(w, z)$, may be undefined

An example

For

$$F : \mathbb{C} \rightarrow \mathbb{R} \quad \text{given by} \quad F(x + iy) := |x|$$

and

$$D := \{x + iy \mid x < 0\} \subset \mathbb{C}$$

we have

- D is a smooth domain in \mathbb{C} ;
- $F \in Lip(\mathbb{C})$ and so $\nabla F \in L^\infty(\mathbb{C})$

However, ∇F is undefined on $bD = \{x + iy \mid x = 0\}$

An example

For

$$F : \mathbb{C} \rightarrow \mathbb{R} \quad \text{given by} \quad F(x + iy) := |x|$$

and

$$D := \{x + iy \mid x < 0\} \subset \mathbb{C}$$

we have

- D is a smooth domain in \mathbb{C} ;
- $F \in Lip(\mathbb{C})$ and so $\nabla F \in L^\infty(\mathbb{C})$

However, ∇F is undefined on $bD = \{x + iy \mid x = 0\}$

*On the other hand, j^*dF is well-defined on bD (in fact, $j^*dF = dj^*F \equiv 0$)*

$$j : bD \hookrightarrow \mathbb{C}$$



Cauchy-Leray kernel: the role of tangential components

$$H(w, z) = \frac{1}{(2\pi i)^n} j^* \left(\frac{\partial \rho(w) \wedge (\bar{\partial} \partial \rho(w))^{n-1}}{\langle \partial \rho(w), w - z \rangle^n} \right)$$

Proposition (L. – Stein)

Suppose $F \in C^{1,1}(\mathbb{C}^n)$ (with $n \geq 2$) and $D \subset \mathbb{C}^n$ is of class $C^{1,1}$. Then there exists a (unique) 2-form on bD , which we write as $j^*(\bar{\partial} \partial F)$, whose coefficients are in $L^\infty(bD)$ and satisfies

$$\int_{bD} j^*(\bar{\partial} \partial F) \wedge \psi = \int_{bD} j^*(\partial F) \wedge d(\psi)$$

for all $(2n - 3)$ -forms ψ on bD that are of class C^1 .

Outcomes:

- Cauchy-Leray kernel is well-defined (meaningful):
- $H(w, z)$ reproduces holomorphic functions (“Cauchy formula”) and is “canonical” (independent of choice of ρ).

Cauchy-Leray integral: main result

Theorem

Suppose $D \subset \mathbb{C}^n$ is strongly \mathbb{C} -linearly convex and of class $C^{1,1}$. Then, the Cauchy-Leray integral:

$$f \mapsto \mathcal{C}(f)(z) := \frac{1}{(2\pi i)^n} \int_{w \in bD} f(w) j^* \left(\frac{(\partial\rho(w) \wedge (\bar{\partial}\partial\rho(w))^{n-1})}{\langle \partial\rho(w), w - z \rangle^n} \right)$$

initially defined for functions in $C^1(bD)$, extends to a bounded linear operator:

$$L^p(bD, \lambda) \rightarrow L^p(bD, \lambda), \quad 1 < p < \infty$$

where λ is the *Leray-Levi measure*

$$d\lambda(w) := j^*(\partial\rho(w) \wedge (\bar{\partial}\partial\rho(w))^{n-1})$$

Cauchy-Leray integral: L^p -regularity

Proof of $L^p \rightarrow L^p$ -regularity: goes by way of

- $T(1)$ -Theorem in the special case:

$$T(1) = 0; \quad T^*(1) = 0$$

- for a space of **homogeneous type** informed by the geometry and regularity of the ambient domain D .

A space of homogeneous type that works for us

Theorem

Suppose $D \Subset \mathbb{C}^n$ is strongly \mathbb{C} -linearly convex and of class $C^{1,1}$.

Then, (X, d, λ) is a space of homogeneous type, with:

- Set: $X := bD$
- Quasimetric: $d(w, z) := |\langle \partial\rho(w), w - z \rangle|^{1/2}, \quad w, z \in bD$
- Doubling measure: *Leray-Levi meas.:* $d\lambda = j^*(\partial\rho \wedge (\bar{\partial}\partial\rho)^{n-1})$

(in fact: $\lambda(\{w \in bD, d(w, z) < r\}) \approx r^{2n}$)

Note: *Leray-Levi measure λ plays a distinguished role which is akin to harmonic measure for Laplace operator.*

A few words about the proof

A key ingredient in the proof of the weak-boundedness property and of the cancellation conditions:

$$T(1) = 0; \quad T^*(1) = 0$$

are two basic identities that in effect express the Cauchy-Leray kernel and its adjoint kernel as *appropriate derivatives*. Namely:

$$H(w, z) = d_w \omega(w, z) + \tau(w, z), \quad \text{and}$$

$$\overline{H(z, w)} = d_w \tilde{\omega}(w, z) + \tilde{\tau}(w, z), \quad \text{where}$$

- the coefficients of ω (resp. $\tilde{\omega}$) are absolutely integrable and have **better homogeneity** than $H(z, w)$ (resp. $\overline{H(w, z)}$), i.e. they have $\langle \partial \rho(w), w - z \rangle^{-n+1}$ vs. $\langle \partial \rho(w), w - z \rangle^{-n}$
- the remainders τ and $\tilde{\tau}$ have sufficient integrability to ensure that the corresponding integral operators map:

$$C(bD) \mapsto C(\overline{D})$$

- From this it follows that \mathcal{C} is weakly bounded and also that

$$\mathfrak{h} := \mathcal{C}^*(1) \in C(\overline{D}) \quad (\text{in fact } |\mathfrak{h}(w) - \mathfrak{h}(z)| \lesssim d(w, z)^\alpha, \quad 0 < \alpha < 1).$$

Comparison with proof for 1-dimensional setting

Remarkably the “basic identities” are meaningful only for $n > 1$, because a one-dimensional analogue would necessarily involve a logarithmic term, invalidating their use: i.e., for $n = 1$ one has:

$$H(w, z) = \frac{dw}{w - z} = d_w \omega(w, z) + \tau(w, z)$$

with

- $\omega(w, z) := \log(w - z)$
- $\tau(w, z) = 0$

but $\log(w - z)$ does not have the appropriate homogeneity that would automatically ensure the weak boundedness property.

Further results

- \mathcal{C} is also bounded: $L^p(bD, \sigma) \rightarrow L^p(bD, \sigma)$ (σ =Induced Lebesgue meas.) because $\lambda \approx \sigma$ as a consequence of
 - Strong \mathbb{C} -linear convexity of D (“ $\lambda \gtrsim \sigma$ ”)
 - $C^{1,1}$ -regularity of D (“ $\lambda \lesssim \sigma$ ”)

- L.-Stein (2017): **Strong \mathbb{C} -lin. convexity is optimal:**

$$D := \{x_1^2 + y_1^4 + x_2^2 + (y_2 - 1)^2 < 1\}$$

- D is smooth and strictly (**but not strongly**) convex
 - \mathcal{C} **unbounded** in L^p for all $1 < p < \infty$.
- L.-Stein (2017): **$C^{1,1}$ category also optimal:**
- $$D_\alpha := \{|x_1|^{1+\alpha} + y_1^2 + x_2^2 + (y_2 - 1)^2 < 1\}, \quad 0 < \alpha < 1.$$
- D_α strongly convex and of class $C^{1,\alpha}$ (**but not $C^{1,1}$**)
 - \mathcal{C} **unbounded** in L^p for all $1 < p < \infty$.

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Thank You!