

On generalized Hölder spaces



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Abstract. The Hölder spaces $C^{\alpha}(\mathbb{R}^d)$ ($\alpha>0$) provide a natural way for measuring the smoothness of a function. These spaces appear in different areas such as approximation theory and multifractal analysis and lead to natural definitions of the notion of fractal function; for example a function belonging to $C^{\alpha}(\mathbb{R}^d)$ ($\alpha \in (0,1)$) typically has a fractal graph. The purpose of this poster is to present a generalization of such spaces as well as some recent results about their characterizations.

Notation $\Delta_h^1 f(x) = f(x+h) - f(x), \quad \Delta_h^{n+1}(x) = \Delta_h^n f(x+h) - \Delta_h^n f(x)$

Definition of Hölder spaces $C^{\alpha}(\mathbb{R}^d)$

Let $f \in L^{\infty}(\mathbb{R}^d)$ and $\alpha > 0$; we say that f belongs to $C^{\alpha}(\mathbb{R}^d)$ if there exists C, R > 0 such that

$$\sup_{|h| < 2^{-j}} \|\Delta_h^{\lfloor \alpha \rfloor + 1} f\|_{L^{\infty}(\mathbb{R}^d)} \le C 2^{-j\alpha}, \quad \forall j \in \mathbb{N}.$$

The Hölder exponent of f is $h_f = \sup\{\alpha : f \in C^{\alpha}(\mathbb{R}^d)\}$.

Definition of admissible sequences

A sequence $\sigma = (\sigma_i)_{i \in \mathbb{N}}$ of positive numbers is called *admissible* if there exists two positive constants d_0 and d_1 such that

$$d_0 \sigma_i \le \sigma_{i+1} \le d_1 \sigma_i, \quad j \in \mathbb{N}.$$

$$\underline{\sigma}_j := \inf_{k \geq 0} \frac{\sigma_{j+k}}{\sigma_k} \quad \text{and} \quad \overline{\sigma}_j := \sup_{k > 0} \frac{\sigma_{j+k}}{\sigma_k}, \quad j \in \mathbb{N}.$$

The lower and upper Boyd index are respectively defined by

$$\underline{s}(\sigma) := \lim_{j \to +\infty} \frac{\log_2(\underline{\sigma}_j)}{j} \quad \text{ and } \quad \overline{s}(\sigma) := \lim_{j \to +\infty} \frac{\log_2(\overline{\sigma}_j)}{j}.$$

Definition of generalized Hölder spaces $C^{\sigma,\alpha}(\mathbb{R}^d)$

Let $\alpha > 0$ and σ an admissible sequence. A function $f \in L^{\infty}(\mathbb{R}^d)$ belongs to the *generalized Hölder space* $C^{\sigma,\alpha}(\mathbb{R}^d)$ if there exists C > 0 such that

$$\sup_{x,|h| \le 2^{-j}} |\Delta_h^{\lfloor \alpha \rfloor + 1} f(x)| \le C\sigma_j \qquad \forall j \in \mathbb{N}_0.$$

Remark The notion of admissible sequence generalizes the notion of modulus of continuity. Indeed, moduli of continuity are exactly decreasing admissible sequences.

Link with generalized Besov spaces

If $\underline{s}(\sigma^{-1}) > 0$, it can be shown that generalized Hölder spaces $C^{\sigma, \overline{s}(\sigma^{-1})}(\mathbb{R}^d)$ are indeed generalized Besov spaces $B_{\infty,\infty}^{\sigma^{-1}}$ (see [4]).

Example Let $\sigma_i := (2^{-j})^{\frac{1}{2}} |\log |\log (2^{-j})||^{\frac{1}{2}}$ for $j \in \mathbb{N}_0$. A. Khintchine proved that the trajectories of a Brownian Motion belong almost surely to $C^{\sigma,\alpha}(\mathbb{R})$ ($0 < \alpha < 1$).

A result à la Lion-Peetre

Let $1 < m \in \mathbb{N}$, $\alpha > 0$ with $1 \le \alpha \le m$, $\sigma = (\sigma_j)_{j \in \mathbb{N}_0}$ an admissible sequence and $\,f\,$ a bounded continuous function on \mathbb{R} such that $\sup_{|h|<2^{-j}}\|\Delta_h^m f\|_{L^\infty} \le C\sigma_j \quad \forall j\in\mathbb{N}_0.$

$$\sum_{j=1}^{+\infty} 2^{j(m-\alpha)} \sigma_j \to$$

then
$$\ \forall \lambda \in]0,1[$$
 , there exists two functions $F_1^{\lambda} \in C^{m-(\alpha-1)}(\mathbb{R}), \quad F_2^{\lambda} \in C^{m-\alpha}(\mathbb{R})$

with $f = F_1^{\lambda} + F_2^{\lambda}$ and such that for $K_{\lambda} := |2\log_2(1/\lambda)| + 1$

$$\sup_{|h| \le 2^{-l}} \|\Delta_h^m F_2^{\lambda}\|_{L^{\infty}} \le C_1 2^{-l(m-\alpha)} \sum_{j=K_{\lambda}+1}^{+\infty} 2^{j(m-\alpha)} \sigma_j$$

$$\sup_{|h| \le 2^{-l}} \|\Delta_h^m F_1^{\lambda}\|_{L^{\infty}} \le C_2 2^{-l(m-\alpha+1)} \lambda^{-2} \sum_{j=1}^{K_{\lambda}} 2^{j(m-\alpha)} \sigma_j$$

(where C_1 and C_2 are two constant independent of λ).

Corollary (link with classical regularity)

Let $K \in \mathbb{N}_0$ and $\sigma = (\sigma_j)_{j \in \mathbb{N}}$ an admissible sequence such that $\underline{s}(\sigma^{-1})>0 \qquad \text{and} \quad \sum_{j=1}^{+\infty} 2^{jK}\sigma_j < \infty.$ If $f\in C^{\sigma,\overline{s}(\sigma^{-1})}(\mathbb{R}^d)$ then f is K-times continuously differentiable.

A characterization by the convolution

Let $\sigma = (\sigma_i)_{i \in \mathbb{N}}$ be an admissible sequence such that $\underline{s}(\sigma^{-1}) > 0$.

$$C^{\sigma,\overline{s}(\sigma^{-1})}(\mathbb{R}^d) = \left\{ f \in L^\infty(\mathbb{R}^d) : \exists \Phi \in C_c^\infty(\mathbb{R}^d) \quad \sup_{j \in \mathbb{N}} \left(\sigma_j^{-1} \sup_{\delta \leq 2^{-j}} \|f \star \Phi_\delta - f\|_{L^\infty} \right) < \infty \right\}.$$

(where $\Phi_{\delta} = \delta^{-d}\Phi(x/\delta)$).

A characterization by polynomials

Let $\sigma = (\sigma_i)_{i \in \mathbb{N}}$ be an admissible sequence such that $s(\sigma^{-1}) > 0$. Let $M \in \mathbb{N}$ such that $M > \overline{s}(\sigma)$, then

$$C^{\sigma,\overline{s}(\sigma^{-1})}(\mathbb{R}^d) = \left\{ f \in L^\infty(\mathbb{R}^d) : \sup_{x \in \mathbb{R}^d} \left(\sup_{j \in \mathbb{N}} \left(\sigma_j^{-1} \inf_{P \in \mathbb{P}_{M-1}} \|f - P\|_{L^\infty(B(x,2^{-j}))} \right) \right) < \infty \right\}$$

A characterization by wavelet coefficients (see [3])

Let $N \in \mathbb{N}_0$ and $\sigma = (\sigma_i)_{i \in \mathbb{N}}$ be a decreasing admissible sequence such

For all $J \in \mathbb{N}$. Let be a multiresolution analysis of regularity r > N . Then the following are equivalent:

1.
$$f \in C^{\sigma,N-1}(\mathbb{R}^d)$$
:

2.
$$\exists C > 0 : \begin{cases} \sup_{k \in \mathbb{Z}^d} |C_k| \le C \\ \sup_{k \in \mathbb{Z}^d} |c_{j,k}^i| \le C\sigma_j, \quad \forall j \ge 0, \forall i \in \{1, \dots, 2^d - 1\}, \end{cases}$$

where C_k and $c_{j,k}^i$ are the classical wavelet coefficients associated with the multiresolution analysis (they correspond respectively to the father wavelet and the mother wavelet).

References.

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