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BOUNDEDNESS OF THE GENERALIZED RIEMANN-LIOUVILLE OPERATOR IN LOCAL MORREY-TYPE SPACES WITH MIXED QUASI-NORMS

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Key words: generalized Riemann-Liouville operator, boundedness, local Morrey-type spaces with mixed quasi-norms.

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Abstract. The objective of this paper is to establish sufficient conditions for the boundedness of the generalized Riemann-Liouville operator in local Morrey-type spaces with mixed quasi-norms on a parallelepiped and to obtain sharp estimates of the norm of this operator with respect to the lengths of the edges of this parallelepiped.

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1 Introduction

First, we recall the definition of local Morrey-type spaces.

Definition 1. Let $\Omega \subset \mathbb{R}^n$ be a Lebesgue-measurable set, $x_0 \in \overline{\Omega}$, $0 < p$, $\theta \leq \infty$, $\lambda \geq 0$. Then $f \in LM_{p\theta, x_0}^\lambda(\Omega)$ if f is Lebesgue-measurable on Ω and

$$\|f\|_{LM_{p\theta, x_0}^\lambda(\Omega)} = \|r^{-\lambda - \frac{1}{\theta}} f\|_{L_p(\Omega \cap B(x_0, r))} \|1\|_{L_\theta(0, \infty)} < \infty,$$

where $B(x_0, r)$ is the ball centered at x_0 of radius r .

If $\lambda = 0$, then, clearly, $LM_{p\infty, x_0}^0(\Omega) = L_p(\Omega)$. If $\lambda = 0$ and $\theta < \infty$, then $LM_{p\theta, x_0}^0(\Omega)$ consists only of functions f equivalent to 0 on Ω , because for any $\rho > 0$

$$\|f\|_{LM_{p\theta, x_0}^0(\Omega)} \geq \| \|f\|_{L_p(\Omega \cap B(x_0, r))} \|1\|_{L_\theta(\rho, \infty)} \geq \|1\|_{L_\theta(\rho, \infty)} \|f\|_{L_p(\Omega \cap B(x_0, \rho))}.$$

For $\Omega = \mathbb{R}^n$, $x_0 = 0$ this definition was first introduced in [1], [2].

The boundedness of various operators acting from one local Morrey-type spaces $LM_{p\theta, x_0}^\lambda(\Omega)$ to $LM_{p\sigma, x_0}^\mu(\Omega)$ was investigated in a number of papers. See, for example, [1], [2].

In this paper, we consider the following two variants of the local Morrey-type spaces with mixed quasi-norms.

We shall use the following notation for vectors $x \in \mathbb{R}^n$: $x \equiv \overrightarrow{x} = (x_1, \dots, x_n)$ and $\overleftarrow{x} = (x_n, \dots, x_1)$.

Definition 2. Let $p = (p_1, \dots, p_n)$, $\theta = (\theta_1, \dots, \theta_n)$, $\lambda = (\lambda_1, \dots, \lambda_n)$, $a = (a_1, \dots, a_n)$, $b = (b_1, \dots, b_n) - \infty < a_i < b_i \leq \infty$, $0 < p_i$, $\theta_i \leq \infty$, $0 \leq \lambda_i < \infty$, $i = 1, \dots, n$, $Q(a, b) = \{x \in \mathbb{R}^n, a_i < x_i < b_i, i = 1, \dots, n\}$.

Let $LM_{p\theta, a}^\lambda(Q(a, b))$, $\overleftarrow{LM}_{p\theta, a}^\lambda(Q(a, b)) \equiv LM_{\overleftarrow{p}, \overleftarrow{\theta}, \overleftarrow{a}}^\lambda(Q(a, b))$ be the spaces of all Lebesgue-measurable functions on $Q(a, b)$ for which the following quasi-norms are finite

$$\begin{aligned}
\|f\|_{LM_{p\theta,a}^\lambda(Q(a,b))} &= \left\| \dots \|f(x_1, \dots, x_n)\|_{LM_{p_1\theta_1,a_1,x_1}^{\lambda_1}((a_1,b_1))} \dots \right\|_{LM_{p_n\theta_n,a_n,x_n}^{\lambda_n}((a_n,b_n))} \\
&= \left\| r_n^{-\lambda_n - \frac{1}{\theta_n}} \left\| \dots \left\| r_1^{-\lambda_1 - \frac{1}{\theta_1}} \|f(x_1, \dots, x_n)\|_{L_{p_1,x_1}((a_1,b_1) \cap (a_1-r_1, a_1+r_1))} \right\|_{L_{\theta_1}(0,\infty)} \right. \right. \\
&\quad \left. \dots \left\| \dots \left\| r_n^{-\lambda_n - \frac{1}{\theta_n}} \|f(x_1, \dots, x_n)\|_{L_{p_n,x_n}((a_n,b_n) \cap (a_n-r_n, a_n+r_n))} \right\|_{L_{\theta_n}(0,\infty)} \right. \right. \\
&\quad \left. \left. \dots \left\| \dots \left\| r_1^{-\lambda_1 - \frac{1}{\theta_1}} \|f(x_1, \dots, x_n)\|_{L_{p_1,x_1}((a_1,b_1) \cap (a_1-r_1, a_1+r_1))} \right\|_{L_{\theta_1}(0,\infty)} \right. \right. \right.
\end{aligned} \tag{1.1}$$

and

$$\begin{aligned}
\|f\|_{\overleftarrow{LM}_{p\theta,a}^\lambda(Q(a,b))} &= \left\| \dots \|f(x_1, \dots, x_n)\|_{LM_{p_n\theta_n,a_n,x_n}^{\lambda_n}((a_n,b_n))} \dots \right\|_{LM_{p_1\theta_1,a_1,x_1}^{\lambda_1}((a_1,b_1))} \\
&= \left\| r_1^{-\lambda_1 - \frac{1}{\theta_1}} \left\| \dots \left\| r_n^{-\lambda_n - \frac{1}{\theta_n}} \|f(x_1, \dots, x_n)\|_{L_{p_n,x_n}((a_n,b_n) \cap (a_n-r_n, a_n+r_n))} \right\|_{L_{\theta_n}(0,\infty)} \right. \right. \\
&\quad \dots \left\| \dots \left\| r_1^{-\lambda_1 - \frac{1}{\theta_1}} \|f(x_1, \dots, x_n)\|_{L_{p_1,x_1}((a_1,b_1) \cap (a_1-r_1, a_1+r_1))} \right\|_{L_{\theta_1}(0,\infty)} \right.
\end{aligned} \tag{1.2}$$

respectively.

If $a = 0$, then, for brevity, we denote the corresponding spaces by $\|f\|_{LM_{p\theta}^\lambda(Q(0,b))}$ and $\|f\|_{\overleftarrow{LM}_{p\theta}^\lambda(Q(0,b))}$.

Definition 3. [5] Let $f \in L_1^{loc}(\mathbb{R}^n)$, $\alpha = (\alpha_1, \dots, \alpha_n)$, $0 < \alpha_i < 1$, $k = (k_1, \dots, k_n)$, $k_i \geq 0$, $a = (a_1, \dots, a_n)$, $x = (x_1, \dots, x_n)$, $0 \leq a_i < x_i < \infty$, $i = 1, \dots, n$. The generalized Riemann-Liouville fractional integral operator $I_{a+}^{\alpha,k}$ of order α is defined by the following equality:

$$\begin{aligned}
&(I_{a+}^{\alpha,k} f)(x) \\
&= \prod_{i=1}^n \frac{(k_i + 1)^{1-\alpha_i}}{\Gamma(\alpha_i)} \int_{a_n}^{x_n} \dots \int_{a_1}^{x_1} \prod_{i=1}^n [(x_i^{k_i+1} - t_i^{k_i+1})^{\alpha_i-1} t_i^{k_i}] f(t_1, \dots, t_n) dt_1 \dots dt_n,
\end{aligned} \tag{1.3}$$

where Γ is the Euler Gamma-function.

2 One-dimensional case

Lemma 2.1. Let $0 < y < \infty$, $0 < p, \theta \leq \infty$, $0 < \lambda < \infty$ for $\theta < \infty$, $0 \leq \lambda < \infty$ for $\theta = \infty$.

Then \square

$$\|f\|_{L_p(0,y)} \leq (\lambda\theta)^{\frac{1}{\theta}} y^\lambda \|f\|_{LM_{p\theta}^\lambda(0,y)} \tag{2.1}$$

Proof. It suffices to note that for $\lambda > 0$

$$\begin{aligned}
\|f\|_{LM_{p\theta}^\lambda(0,y)} &= \left(\int_0^\infty r^{-\lambda\theta-1} \|f\|_{L_p((0,y) \cap (-r,r))}^\theta dr \right)^{\frac{1}{\theta}} \\
&\geq \left(\int_y^\infty r^{-\lambda\theta-1} \|f\|_{L_p((0,y) \cap (0,r))}^\theta dr \right)^{\frac{1}{\theta}} = \|f\|_{L_p(0,y)} \left(\int_y^\infty r^{-\lambda\theta-1} dr \right)^{\frac{1}{\theta}} = (\lambda\theta)^{-\frac{1}{\theta}} y^{-\lambda} \|f\|_{L_p(0,y)}
\end{aligned}$$

¹ If $\theta = \infty$, then here and in the sequel it is assumed that $(\lambda\theta)^{\frac{1}{\theta}} = 1$ for all $0 \leq \lambda < \infty$.

if $\theta < \infty$ and

$$\|f\|_{LM_{p\infty}^\lambda(0,y)} = \sup_{0 < r < \infty} r^{-\lambda} \|f\|_{L_p((0,y) \cap (-r,r))} \leq y^{-\lambda} \|f\|_{L_p((0,y))}$$

if $\theta = \infty$.

The case $\lambda = 0, \theta = \infty$ is trivial, since $LM_{p\infty}^\lambda(0, y) = L_p(0, y)$.

□

Lemma 2.2. *Let $0 \leq a < b < \infty$, $1 < p \leq \infty$, $0 < q \leq \infty$, $\frac{1}{p} < \alpha < 1$, $k \geq 0$, $0 < \theta, \sigma \leq \infty$, $0 < \lambda < \infty$ if $\theta < \infty$, $0 \leq \lambda < \infty$ if $\theta = \infty$, $0 < \mu < \infty$ if $\sigma < \infty$, $0 \leq \mu < \infty$ if $\sigma = \infty$.*

Then there exists $C_1 > 0$ such that

$$\|I_{a+}^{\alpha,k} f\|_{LM_{q\sigma,a}^\mu(a,b)} \leq C_1 (b-a)^\nu \|f\|_{LM_{p\theta,a}^\lambda(a,b)} \quad (2.2)$$

for all finite intervals (a, b) and for all $f \in LM_{p\theta,a}^\lambda(a, b)$, where

$$\nu = \lambda + \frac{1}{q} - \frac{1}{p} + (k+1)\alpha - \mu \quad (2.3)$$

under the assumption $\nu > 0$ if $\sigma < \infty$ and $\nu \geq 0$ if $\sigma = \infty$.

Moreover, ν cannot be replaced by any other number.

Proof. It suffices to consider the case in which $a = 0$, $0 < b < \infty$.

Step 1. In [5] (see inequality (2.2)) it is proved that there exists $K_1 > 0$ such that

$$\left| \left(I_{0+}^{\alpha,k} f \right) (x) \right| \leq K_1 x^{(k+1)\alpha - \frac{1}{p}} \|f\|_{L_p(0,x)}$$

for any $0 < x < b$ and for any $f \in L_p(0, x)$. By using (2.1), we obtain

$$\left| \left(I_{0+}^{\alpha,k} f \right) (x) \right| \leq K_1 x^{(k+1)\alpha - \frac{1}{p} + \lambda} (\lambda\theta)^{\frac{1}{\theta}} \|f\|_{LM_{p\theta}^\lambda(0,x)}$$

and

$$\left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} \leq K_1 (\lambda\theta)^{\frac{1}{\theta}} \left\| x^{(k+1)\alpha - \frac{1}{p} + \lambda} \right\|_{L_q((-r,r) \cap (0,b))} \|f\|_{LM_{p\theta}^\lambda(0,b)}.$$

Note that

$$\begin{aligned} \|I_{0+}^{\alpha,k} f\|_{LM_{q\sigma}^\mu(0,\infty)} &= \left\| r^{-\mu - \frac{1}{\sigma}} \left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} \right\|_{L_\sigma(0,\infty)} \\ &= \left(\left\| r^{-\mu - \frac{1}{\sigma}} \left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} \right\|_{L_\sigma(0,b)}^\sigma + \left\| r^{-\mu - \frac{1}{\sigma}} \left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} \right\|_{L_\sigma(b,\infty)}^\sigma \right)^{\frac{1}{\sigma}} \end{aligned} \quad (2.4)$$

Moreover, since $(k+1)\alpha - \frac{1}{p} + \lambda > 0$, it follows that

$$\begin{aligned} r^{-\mu} \left\| x^{(k+1)\alpha - \frac{1}{p} + \lambda} \right\|_{L_q((-r,r) \cap (0,b))} &= \begin{cases} \left(((k+1)\alpha - \frac{1}{p} + \lambda)q + 1 \right)^{-\frac{1}{q}} r^\nu, & r \leq b, \\ \left(((k+1)\alpha - \frac{1}{p} + \lambda)q + 1 \right)^{-\frac{1}{q}} b^{\nu+\mu} r^{-\mu}, & r > b. \end{cases} \\ &\leq \begin{cases} r^\nu, & r \leq b, \\ b^{\nu+\mu} r^{-\mu}, & r > b. \end{cases} \end{aligned}$$

Therefore, if $r \leq b$, then, since $\nu > 0$ for $\theta < \infty$ and $\nu \geq 0$ for $\theta = \infty$,

$$\begin{aligned}
\left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} &= \left\| r^{-\mu-\frac{1}{\theta}} \left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} \right\|_{L_\sigma(0,b)} \\
&\leq K_1(\lambda\theta)^{\frac{1}{\theta}} \left\| r^{\nu-\frac{1}{\sigma}} \right\|_{L_\sigma(0,b)} \|f\|_{LM_{p\theta}^\lambda(0,b)} \\
&= K_1(\lambda\theta)^{\frac{1}{\theta}} (\nu\sigma)^{-\frac{1}{\sigma}} b^\nu \|f\|_{LM_{p\theta}^\lambda(0,b)}. \tag{2.5}
\end{aligned}$$

If $r > b$, then, since $\mu > 0$ for $\sigma < \infty$ and $\mu \geq 0$ for $\sigma = \infty$,

$$\begin{aligned}
&\left\| r^{-\mu-\frac{1}{\sigma}} \left\| I_{0+}^{\alpha,k} f \right\|_{L_q((-r,r) \cap (0,b))} \right\|_{L_\sigma(b,\infty)} \\
&\leq K_1(\lambda\sigma)^{\frac{1}{\sigma}} b^{(k+1)\alpha-\frac{1}{p}+\lambda+\frac{1}{q}} \left\| r^{-\mu-\frac{1}{\sigma}} \right\|_{L_\sigma(b,\infty)} \|f\|_{LM_{p\theta}^\lambda(0,b)} \\
&= K_1(\lambda\sigma)^{\frac{1}{\sigma}} (\mu\sigma)^{-\frac{1}{\sigma}} b^\nu \|f\|_{LM_{p\theta}^\lambda(0,b)}. \tag{2.6}
\end{aligned}$$

So, by (2.4), (2.5), (2.6) it follows that

$$\|I_{0+}^{\alpha,k} f\|_{LM_{q\sigma}^\mu(0,\infty)} \leq C_1 \|f\|_{LM_{p\theta}^\lambda(0,b)},$$

where

$$C_1 = K_1(\lambda\theta)^{\frac{1}{\theta}} \sigma^{-\frac{1}{\sigma}} \left(\frac{1}{\nu} + \frac{1}{\mu} \right)^{\frac{1}{\sigma}}.$$

Step 2. Suppose that for some $K_2(b) > 0$

$$\left\| I_{0+}^{\alpha,k} f \right\|_{LM_{q\sigma}^\mu(0,b)} \leq K_2(b) \|f\|_{LM_{p\theta}^\lambda(0,b)}. \tag{2.7}$$

for all $f \in LM_{p\theta}^\lambda(0,b)$.

Let $f = \chi_{(\frac{b}{2},b)}$, then

$$\|\chi_{(\frac{b}{2},b)}\|_{L_p((\frac{b}{2},b) \cap (-r,r))} = 0, \text{ if } r \leq \frac{b}{2},$$

and

$$\|\chi_{(\frac{b}{2},b)}\|_{L_p((\frac{b}{2},b) \cap (-r,r))} \leq \|1\|_{L_p(\frac{b}{2},b)} = \left(\frac{b}{2} \right)^{\frac{1}{p}}, \text{ if } r > \frac{b}{2}.$$

Moreover,

$$\begin{aligned}
\|f\|_{LM_{p\theta}^\lambda(0,b)} &= \|\chi_{(\frac{b}{2},b)}\|_{LM_{p\theta}^\lambda(0,b)} = \left\| r^{-\lambda-\frac{1}{\theta}} \|\chi_{(\frac{b}{2},b)}\|_{L_p((\frac{b}{2},b) \cap (-r,r))} \right\|_{L_\theta(\frac{b}{2},\infty)} \\
&\leq \left(\frac{b}{2} \right)^{\frac{1}{p}} \|r^{-\lambda-\frac{1}{\theta}}\|_{L_\theta(\frac{b}{2},\infty)} = K_3 b^{\frac{1}{p}-\lambda},
\end{aligned}$$

where $K_3 = 2^{\lambda-\frac{1}{p}}(\lambda\theta)^{-\frac{1}{\theta}}$.

Next,

$$\begin{aligned}
\left\| I_{0+}^{\alpha,k} f \right\|_{LM_{q\sigma}^\mu(\frac{b}{2},b)} &= \frac{(k+1)^{1-\alpha}}{\Gamma(\alpha)} \left\| \int_0^x (x^{k+1} - t^{k+1})^{\alpha-1} t^k \chi_{(\frac{b}{2},b)}(t) dt \right\|_{LM_{q\sigma}^\mu(\frac{b}{2},b)} \\
(x^{k+1} - t^{k+1} = z) &= \frac{(k+1)^{1-\alpha}}{\Gamma(\alpha)} \left\| \int_0^{x^{k+1}} z^{\alpha-1} \frac{dz}{k+1} \right\|_{LM_{p\theta}^\mu(\frac{b}{2},b)} = K_4 \|x^{\alpha(k+1)}\|_{LM_{q\sigma}^\mu(\frac{b}{2},b)},
\end{aligned}$$

where

$$K_4 = ((k+1)^\alpha \Gamma(\alpha+1))^{-1}.$$

Note that

$$\begin{aligned} \|x^{\alpha(k+1)}\|_{LM_{q\sigma}^\mu(\frac{b}{2}, b)} &\geq \left\| r^{-\frac{1}{\sigma}-\mu} x^{\alpha(k+1)} \right\|_{L_q((-r, r) \cap (\frac{b}{2}, b))} \Big\|_{L_\sigma(b, \infty)} \\ &= \left\| r^{-\frac{1}{\sigma}-\mu} x^{\alpha(k+1)} \right\|_{L_q(\frac{b}{2}, b)} \Big\|_{L_\sigma(b, \infty)} \\ &= \|x^{\alpha(k+1)}\|_{L_q(\frac{b}{2}, b)} \|r^{-\frac{1}{\sigma}-\mu}\|_{L_\sigma(b, \infty)} = K_5 b^{\alpha(k+1)+\frac{1}{q}-\mu}, \end{aligned}$$

where

$$K_5 = \left(\frac{1 - 2^{-\alpha(k+1)q-1}}{\alpha(k+1)q+1} \right)^{\frac{1}{q}} (\mu\sigma)^{-\frac{1}{\sigma}}.$$

Hence, we have

$$\left\| I_{0+}^{\alpha, k} f \right\|_{LM_{q\sigma}^\mu(\frac{b}{2}, b)} \geq K_6 b^{\alpha(k+1)+\frac{1}{q}-\mu}, \quad (2.8)$$

where $K_6 = K_5 K_4$.

By (2.7) and (2.8), we get

$$K_6 b^{\alpha(k+1)+\frac{1}{q}-\mu} \leq K_2(b) K_3 b^{\frac{1}{p}-\lambda},$$

so,

$$K_2(b) \geq \frac{K_6}{K_3} b^{\alpha(k+1)+\frac{1}{q}+\lambda-\frac{1}{p}-\mu} = \frac{K_6}{K_3} b^\nu$$

for all $b > 0$.

If (2.2) holds with $\tau \neq \nu$ replacing ν , then $\frac{K_6}{K_3} b^\nu \leq K_2(b) \leq C_1 b^\tau$ for all $b > 0$, which is impossible. \square

Corollary 2.1. *If in Lemma 2.2 $\nu = 0$, then inequality (2.2) takes the form*

$$\left\| I_{a+}^{\alpha, k} f \right\|_{LM_{q\sigma, a}^\mu(a, b)} \leq C_1 \|f\|_{LM_{p\theta, a}^\lambda(a, b)}$$

for all $0 \leq a < b \leq \infty$ and for all $f \in LM_{p\theta, a}^\lambda(a, b)$, where

$$\mu = \lambda + (k+1)\alpha + \frac{1}{q} - \frac{1}{p}.$$

Remark 1. For $\sigma = \theta = \infty$ the statements of this section were proved in [6].

3 Multidimensional case

We start with proving a statement, in which we apply the generalized Minkowski's inequality for the Lebesgue spaces: let $E \subset \mathbb{R}^n$ and $F \subset \mathbb{R}^m$ be Lebesgue-measurable sets $0 < p \leq q \leq \infty$, and $f : E \times F \rightarrow \mathbb{C}$ be a Lebesgue-measurable function. Then

$$\left\| \|f(x, y)\|_{L_{p, x}(E)} \right\|_{L_{q, y}(F)} \leq \left\| \|f(x, y)\|_{L_{q, y}(F)} \right\|_{L_{p, x}(E)}. \quad (3.1)$$

Lemma 3.1. (Generalized Minkowski's inequality for local Morrey-type spaces.) Let $-\infty \leq a < b \leq \infty$, $-\infty \leq c \leq d \leq \infty$,

$$0 < \max\{p, \theta\} \leq \min\{q, \sigma\} \leq \infty,$$

$0 < \lambda, \mu < \infty$, and $f : (a, b) \times (c, d) \rightarrow \mathbb{C}$ be a Lebesgue-measurable function.

Then

$$\left\| \|f(x, y)\|_{LM_{p\theta, a, x}^\lambda(a, b)} \right\|_{LM_{q\sigma, c, y}^\mu(c, d)} \leq \left\| \|f(x, y)\|_{LM_{q\sigma, c, y}^\mu(c, d)} \right\|_{LM_{p\theta, a, x}^\lambda(a, b)}. \quad (3.2)$$

Proof. By applying inequality (3.1) several times, we get

$$\begin{aligned} & \left\| \|f(x, y)\|_{LM_{p\theta, a, x}^\lambda(a, b)} \right\|_{LM_{q\sigma, c, y}^\mu(c, d)} \leq (\theta \leq q) \\ & \leq \left\| \rho^{-\mu-\frac{1}{\sigma}} \left\| \left\| r^{-\lambda-\frac{1}{\theta}} \|f(x, y)\|_{L_{p, x}(a, b) \cap (a-r, a+r)} \right\|_{L_{q, y}((c, d) \cap (c-\rho, c+\rho))} \right\|_{L_\theta(0, \infty)} \right\|_{L_\sigma(0, \infty)} \\ & \leq (p \leq q) \leq \left\| \rho^{-\mu-\frac{1}{\sigma}} \left\| \left\| r^{-\lambda-\frac{1}{\theta}} \|f(x, y)\|_{L_{q, y}((c, d) \cap (c-\rho, c+\rho))} \right\|_{L_{p, x}(a, b) \cap (a-r, a+r)} \right\|_{L_\theta(0, \infty)} \right\|_{L_\sigma(0, \infty)} \\ & \leq (\theta \leq \sigma) \leq \left\| \rho^{-\mu-\frac{1}{\sigma}} \left\| \left\| r^{-\lambda-\frac{1}{\theta}} \|f(x, y)\|_{L_{q, y}((c, d) \cap (c-\rho, c+\rho))} \right\|_{L_{p, x}(a, b) \cap (a-r, a+r)} \right\|_{L_\sigma(0, \infty)} \right\|_{L_\theta(0, \infty)} \\ & \leq (p \leq \sigma) \leq \left\| r^{-\lambda-\frac{1}{\theta}} \left\| \left\| \rho^{-\mu-\frac{1}{\sigma}} \|f(x, y)\|_{L_{q, y}((c, d) \cap (c-\rho, c+\rho))} \right\|_{L_\sigma(0, \infty)} \right\|_{L_{p, x}(a, b) \cap (a-r, a+r)} \right\|_{L_\theta(0, \infty)} \\ & = \left\| \|f(x, y)\|_{LM_{q\sigma, c, y}^\mu(c, d)} \right\|_{LM_{p\theta, a, x}^\lambda(a, b)}. \end{aligned}$$

□

Theorem 3.1. Let $n \in \mathbb{N}$, $a, b, \alpha, k, p, q, \lambda, \mu, \theta, \sigma \in \mathbb{R}^n$,

$$0 \leq a_i < b_i < \infty, 1 < p_i \leq \infty, 0 < \theta_i, q_i, \sigma_i \leq \infty, k_i \geq 0, \frac{1}{p_i} < \alpha_i < 1, i = 1, \dots, n;$$

$$0 < \lambda_i < \infty \text{ if } \theta_i < \infty, \quad 0 \leq \lambda_i < \infty \text{ if } \theta_i = \infty, \quad i = 1, \dots, n;$$

$$0 < \mu_i < \infty \text{ if } \sigma_i < \infty, \quad 0 \leq \mu_i < \infty \text{ if } \sigma_i = \infty, \quad i = 1, \dots, n.$$

Furthermore, let

$$\max\{p_i, \theta_i\} \leq \min\{q_j, \sigma_j\}, i = 2, \dots, n, j = 1, \dots, i-1. \quad (3.3)$$

Then there exists $C_2 > 0$ such that

$$\|I_a^{\alpha, k} f\|_{\overline{LM}_{q\sigma, a}^\mu(Q(a, b))} \leq C_2 \prod_{i=1}^n (b_i - a_i)^{\nu_i} \|f\|_{LM_{p\theta, a}^\lambda(Q(a, b))} \quad (3.4)$$

for all $f \in LM_{p\theta, a}^\lambda(Q(a, b))$, where

$$\nu_i = \lambda_i + \frac{1}{q_i} + \alpha_i(k_i + 1) - \frac{1}{p_i} - \mu_i > 0, \quad i = 1, \dots, n, \quad (3.5)$$

under the assumptions $\nu_i > 0$ if $\sigma_i < \infty$ and $\nu_i \geq 0$ if $\sigma_i = \infty$, $i = 1, \dots, n$.

Moreover, each ν_i , $i = 1, \dots, n$, cannot be replaced by any other number.

Proof. Without loss of generality, we assure that $a = 0$.

Step 1. A typical case is $n = 3$, which we assume. In this case by Definition 2, (1.3) and (1.2) we have

$$\begin{aligned} A &\equiv \left\| I_{0+}^{\alpha,k} f \right\|_{\overleftarrow{LM}_{q\sigma}^{\mu}(Q(0,b))} = \left\| I_{0+}^{\alpha,k} f \right\|_{LM_{\frac{q}{\sigma}}^{\frac{\mu}{\sigma}}(Q(0,b))} \\ &= \left\| I_{0+}^{(\alpha_1,\alpha_2,\alpha_3),(k_1,k_2,k_3)} f \right\|_{LM_{(q_3,q_2,q_1)}^{(\mu_3,\mu_2,\mu_1)}(\sigma_3,\sigma_2,\sigma_1)(0,b_3) \times (0,b_2) \times (0,b_1)} \\ &= \left\| \left\| \left\| I_{0+}^{\alpha_3,k_3} \left(I_{0+}^{\alpha_2,k_2} \left(I_{0+}^{\alpha_1,k_1} f \right) \right) \right\|_{LM_{q_3\sigma_3}^{\mu_3}(0,b_3)} \right\|_{LM_{q_2\sigma_2}^{\mu_2}(0,b_2)} \right\|_{LM_{q_1\sigma_1}^{\mu_1}(0,b_1)}. \end{aligned}$$

By Lemma 2.2 with

$$\alpha = \alpha_3, k = k_3; \mu = \mu_3, q = q_3, \sigma = \sigma_3; \lambda = \lambda_3, p = p_3, \theta = \theta_3; a = 0, b = b_3$$

there exists $K_3 > 0$ such that

$$A \leq K_3 b_3^{\nu_3} \left\| \left\| \left\| I_{0+}^{\alpha_2,k_2} \left(I_{0+}^{\alpha_1,k_1} f \right) \right\|_{LM_{p_3\theta_3}^{\lambda_3}(0,b_3)} \right\|_{LM_{q_2\sigma_2}^{\mu_2}(0,b_2)} \right\|_{LM_{q_1\sigma_1}^{\mu_1}(0,b_1)}.$$

By applying assumption (3.3) and inequality (2.2) first with

$$\max\{p_3, \theta_3\} \leq \min\{q_2, \sigma_2\} \text{ and } \lambda = \lambda_3, p = p_3, \theta = \theta_3; \mu = \mu_2, q = q_2, \sigma = \sigma_2;$$

then with

$$\max\{p_3, \theta_3\} \leq \min\{q_1, \sigma_1\} \text{ and } \lambda = \lambda_3, p = p_3, \theta = \theta_3; \mu = \mu_1, q = q_1, \sigma = \sigma_1;$$

we get

$$\begin{aligned} A &\leq K_3 b_3^{\nu_3} \left\| \left\| \left\| I_{0+}^{\alpha_2,k_2} \left(I_{0+}^{\alpha_1,k_1} f \right) \right\|_{LM_{q_2\sigma_2}^{\mu_2}(0,b_2)} \right\|_{LM_{p_3\theta_3}^{\lambda_3}(0,b_3)} \right\|_{LM_{q_1\sigma_1}^{\mu_1}(0,b_1)} \\ &\leq K_3 b_3^{\nu_3} \left\| \left\| \left\| I_{0+}^{\alpha_2,k_2} \left(I_{0+}^{\alpha_1,k_1} f \right) \right\|_{LM_{q_2\sigma_2}^{\mu_2}(0,b_2)} \right\|_{LM_{q_1\sigma_1}^{\mu_1}(0,b_1)} \right\|_{LM_{p_3\theta_3}^{\lambda_3}(0,b_3)}. \end{aligned}$$

By Lemma 2.2 with

$$\alpha = \alpha_2, k = k_2; \mu = \mu_2, q = q_2, \sigma = \sigma_2; \lambda = \lambda_2, p = p_2, \theta = \theta_2; a = 0, b = b_2,$$

there exists $K_2 > 0$ such that

$$A \leq K_2 K_3 b_2^{\nu_2} b_3^{\nu_3} \left\| \left\| \left\| I_{0+}^{\alpha_1,k_1} f \right\|_{LM_{p_2\theta_2}^{\lambda_2}(0,b_2)} \right\|_{LM_{q_1\sigma_1}^{\mu_1}(0,b_1)} \right\|_{LM_{p_3\theta_3}^{\lambda_3}(0,b_3)}.$$

By applying assumption (3.3) and inequality (3.1) with

$$\max\{p_2, \theta_2\} \leq \min\{q_1, \sigma_1\} \text{ and } \lambda = \lambda_2, p = p_2, \theta = \theta_2; \mu = \mu_1, q = q_1, \sigma = \sigma_1;$$

we get

$$A \leq K_2 K_3 b_2^{\nu_2} b_3^{\nu_3} = \left\| \left\| \left\| I_{0+}^{\alpha_1,k_1} f \right\|_{LM_{q_1\sigma_1}^{\mu_1}(0,b_1)} \right\|_{LM_{p_2\theta_2}^{\lambda_2}(0,b_2)} \right\|_{LM_{p_3\theta_3}^{\lambda_3}(0,b_3)}.$$

Finally, by Lemma 2.2 with

$$\alpha = \alpha_1, k = k_1; \mu = \mu_1, q = q_1, \sigma = \sigma_1; \lambda = \lambda_1, p = p_1, \theta = \theta_1; a = 0, b = b_1$$

there exists $K_1 > 0$ such that

$$A \leq K_1 K_2 K_3 b_1^{\nu_1} b_2^{\nu_2} b_3^{\nu_3} = \left\| \left\| \left\| f \right\|_{LM_{p_1 \theta_1}^{\lambda_1}(0, b_1)} \right\|_{LM_{p_2 \theta_2}^{\lambda_1}(0, b_2)} \right\|_{LM_{p_3 \theta_3}^{\lambda_3}(0, b_3)}.$$

Also,

$$\left\| \left\| \left\| f \right\|_{LM_{p_1 \theta_1}^{\lambda_1}(0, b_1)} \right\|_{LM_{p_2 \theta_2}^{\lambda_2}(0, b_2)} \right\|_{LM_{p_3 \theta_3}^{\lambda_3}(0, b_3)} = \|f\|_{LM_{p\theta}^{\lambda}(Q(0, b))}.$$

Therefore,

$$\left\| I_{0+}^{\alpha, k} f \right\|_{\overleftarrow{LM}_{q\sigma}^{\mu}(Q(0, b))} \leq K_1 K_2 K_3 b_1^{\nu_1} b_2^{\nu_2} b_3^{\nu_3} \|f\|_{LM_{p\theta}^{\lambda}(Q(0, b))}.$$

Step 2. Suppose that the operator $I_{0+}^{\alpha, k}$ is bounded from $LM_{p, \theta}^{\lambda}(Q(0, b))$ to $\overleftarrow{LM}_{q\theta}^{\mu}(Q(0, b))$, so, there exists $K_4(b) > 0$ such that

$$\left\| I_{0+}^{\alpha, k} f \right\|_{\overleftarrow{LM}_{q, \theta}^{\mu}(Q(0, b))} \leq K_4(b) \|f\|_{LM_{p, \theta}^{\lambda}(Q(0, b))}. \quad (3.6)$$

Let $f(x_1, x_2) = \chi_1(x_1)\chi_2(x_2)\chi_3(x_3)$, where $\chi_i(x_i) = \chi_{(\frac{b_i}{2}, b_i)}(x_i)$, $i = 1, 2, 3$. Then

$$\|f\|_{LM_{p\theta}^{\lambda}(Q(0, b))} = \|\chi_1\|_{LM_{p_1 \theta_1, x_1}^{\lambda_1}(0, b_1)} \|\chi_2\|_{LM_{p_2 \theta_2, x_2}^{\lambda_2}(0, b_2)} \|\chi_3\|_{LM_{p_3 \theta_3, x_3}^{\lambda_3}(0, b_3)},$$

where, as in Lemma 2.2,

$$\left\| \chi_{(\frac{b_i}{2}, b_i)} \right\|_{LM_{p_i \theta_i, x_i}^{\lambda_i}(\frac{b_i}{2}, b_i)} \leq 2^{\lambda_i - \frac{1}{p_i}} (\lambda_i \theta_i)^{-\frac{1}{\theta_i}} b_i^{\frac{1}{p_i} - \lambda_i}, \quad i = 1, 2, 3.$$

Therefore, we obtain the following upper estimate:

$$\|f\|_{LM_{p\theta}^{\lambda}(Q(0, b))} \leq K_5 \prod_{i=1}^3 b_i^{\frac{1}{p_i} - \lambda_i}, \quad (3.7)$$

where

$$K_5 = \prod_{i=1}^3 2^{\lambda_i - \frac{1}{p_i}} (\lambda_i \theta_i)^{-\frac{i}{\theta_i}}.$$

By applying inequality (2.8) to the equality

$$\left\| I_{0+}^{\alpha, k} f \right\|_{\overleftarrow{LM}_{q\sigma}^{\mu}(Q(0, b))} = \prod_{i=1}^3 \left\| I_{0+}^{\alpha_i, k_i} \chi_i \right\|_{LM_{q_i \sigma_i}^{\mu_i}(\frac{b_i}{2}, b_i)},$$

we also get the lower estimate:

$$\left\| I_{0+}^{\alpha, k} f \right\|_{\overleftarrow{LM}_{q\sigma}^{\mu}(Q(0, b))} \geq K_6 \prod_{i=1}^3 b_i^{\alpha_i(k_i+1) + \frac{1}{q_i} - \mu_i}, \quad (3.8)$$

where

$$K_6 = \prod_{i=1}^3 (k_i + 1)^{-\alpha_i} (\Gamma(\alpha_i + 1)^{-1} (1 - 2^{-(\alpha_i(k_i+1)q_i+1)})^{\frac{1}{q_i}} (\alpha_i(k_i + 1)q_i + 1)^{-\frac{1}{q_i}} (\mu_i \sigma_i)^{-\frac{1}{\sigma_i}}.$$

By using inequalities (3.6), (3.7) and (3.8), we get

$$K_6 \prod_{i=1}^3 b_1^{\alpha_i(k_i+1)+\frac{1}{q_i}-\mu_i} \leq K_4(b) K_5 \prod_{i=1}^3 b_i^{\frac{1}{p_i}-\lambda_i}.$$

So,

$$K_4(b) \geq \frac{K_6}{K_5} b_1^{\nu_1} b_2^{\nu_2} b_3^{\nu_3}.$$

If for some $i \in \{1, 2, 3\}$, say for $i = 1$, inequality (3.4) holds with $\tau \neq \nu_1$ replacing ν_1 , then

$$\frac{K_6}{K_5} b_1^{\nu_1} \leq K_4(b, 1, 1) \leq C_1 b_1^{\tau_1}$$

for all $b_1 > 0$, which is impossible.

Thus, we obtain the required statements for $n = 3$. The case $n > 3$ is considered similarly. \square

Remark 2. For $\sigma = \theta = \infty$ Theorem 2.1 is an anisotropic version of Theorem 2.1 of [6].

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