

## LOGARITHMIC INTEGRALS, SOBOLEV SPACES AND RADON TRANSFORM IN THE PLANE

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ABSTRACT. We prove that the set  $\{\varphi_0, \varphi_1, \varphi_4, \dots, \varphi_{3k+1}, \dots\}$  of Hermite functions is an orthogonal system in the Sobolev space  $H^1(\mathbf{R}) = H_{(1)}(\mathbf{R})$ . Furthermore, the logarithmic integral of a function  $f$  from the real Hardy space  $\mathcal{H}^1(\mathbf{R})$  is exactly the primitive function of  $-\tilde{f}$  (the Hilbert transform of  $f$ ). And more interesting formulas are found for Radon transform of Hermite-like functions.

### 1. HERMITE FUNCTIONS AND LOGARITHMIC INTEGRALS

Consider the following power series

$$(1) \quad \sum_{n=0}^{\infty} H_n(x) \frac{t^n}{n!} = \exp(2tx - t^2),$$

where  $H_n$  are the Hermite polynomials. Replace  $x$  by  $-x$  we have

$$H_n(-x) = (-1)^n H_n(x).$$

The Hermite function  $\varphi_n$  is defined by setting

$$\varphi_n(x) = H_n(x) \exp(-x^2/2).$$

We have

$$\varphi_n(-x) = (-1)^n \varphi_n(x)$$

and

$$(2) \quad \sum_{n=0}^{\infty} \varphi_n(x) \frac{t^n}{n!} = \exp\left(2tx - t^2 - \frac{x^2}{2}\right).$$

It is very well-known that the system  $\{\varphi_n\}_{n=0}^{\infty}$  is orthogonal in  $L^2(\mathbf{R})$ . Next we give a new method to prove this and get more results for Hermite functions. To

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this end we use the following formula from [4]:

$$(3) \quad \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \exp(-(Ax^2 + Bx + C)) dx = \frac{1}{\sqrt{2A}} \exp\left(\frac{B^2 - 4AC}{4A}\right) \quad (\Re(A) > 0).$$

Therefore, taking the Fourier transforms of both sides of (2) we have

$$(4) \quad \sum_{n=0}^{\infty} \hat{\varphi}_n(\xi) \frac{t^n}{n!} = \exp\left(-2it\xi + t^2 - \frac{\xi^2}{2}\right).$$

Here the Fourier transform  $\hat{\phi}$  of a function  $\phi$  is defined by

$$\hat{\phi}(\xi) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \phi(x) e^{-ix\xi} dx.$$

On the other hand, note that if in (2) we replace  $x$  by  $\xi$  and  $t$  by  $-it$  then

$$\sum_{n=0}^{\infty} (-i)^n \varphi_n(\xi) \frac{t^n}{n!} = \exp\left(-2it\xi + t^2 - \frac{\xi^2}{2}\right).$$

Compare this series with (4) we get

$$\hat{\varphi}_n = (-i)^n \varphi_n.$$

If in (2) we replace  $t$  by  $s$  and take the product of these power series, then we get

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \varphi_n(x) \varphi_m(x) \frac{t^n s^m}{n! m!} = \exp(2tx + 2sx - t^2 - s^2 - x^2).$$

Integrate term by term according to  $x$  and apply (3) we obtain

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \left( \int_{-\infty}^{\infty} \varphi_n(x) \varphi_m(x) dx \right) \frac{t^n s^m}{n! m!} &= \int_{-\infty}^{\infty} \exp(2tx + 2sx - t^2 - s^2 - x^2) dx \\ &= \sqrt{\pi} \exp(2st) \\ &= \sqrt{\pi} \sum_{n=0}^{\infty} \frac{2^n s^n t^n}{n!}. \end{aligned}$$

Therefore

$$(5) \quad \int_{-\infty}^{\infty} \varphi_n(x) \varphi_m(x) dx = \sqrt{\pi} 2^n n! \delta(n - m),$$

here  $\delta$  denotes the Kronecker-delta. This proves that the Hermite functions are orthogonal in  $L^2(\mathbf{R})$ . Next, we prove that the system of Hermite functions can

be separated into 3 parts which are orthogonal in the Sobolev space  $H_{(1)}(\mathbf{R})$ . To this end we define the Sobolev norm  $\|\cdot\|_{(1)}$  by letting

$$\|u\|_{(1)}^2 = \int_{-\infty}^{\infty} |\hat{u}(x)|^2(1+x^2)dx = \|u\|^2 + \|u'\|^2.$$

Here,  $u'$  denotes the distributional derivative of  $u$ . The Sobolev space  $H^1(\mathbf{R}) = H_{(1)}(\mathbf{R})$  is the set of all  $u \in L^2(\mathbf{R})$  such that  $\|u\|_{(1)} < \infty$ . This is a Hilbert space with the scalar product  $\langle \cdot, \cdot \rangle_{(1)}$  defined by setting

$$\langle u, v \rangle_{(1)} = \langle u, v \rangle + \langle u', v' \rangle.$$

Here  $\langle \cdot, \cdot \rangle$  denotes the scalar product in  $L^2(\mathbf{R})$ . We deduce from (5) that  $\langle \varphi_n, \varphi_m \rangle = \sqrt{\pi}2^n n! \delta(n-m)$ . Now derivate (2) according to  $x$  we have

$$\sum_{n=0}^{\infty} \varphi'_n(x) \frac{t^n}{n!} = (2t-x) \exp\left(2tx - t^2 - \frac{x^2}{2}\right).$$

Multiple this equation with itself after replacing  $t$  by  $s$  we have

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \varphi'_n(x) \varphi'_m(x) \frac{t^n s^m}{n! m!} = (2t-x)(2s-x) \exp(2tx + 2sx - t^2 - s^2 - x^2).$$

Integrating term by term according to  $x$  we have

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \langle \varphi'_n, \varphi'_m \rangle \frac{t^n s^m}{n! m!} &= \int_{-\infty}^{\infty} (2t-x)(2s-x) \exp(2tx + 2sx - t^2 - s^2 - x^2) dx \\ &= e^{2ts} [\Gamma(3/2) - (t-s)^2 \Gamma(1/2)] \\ &= \sqrt{\pi} \sum_{n=0}^{\infty} \frac{2^n t^n s^n}{n!} \left(\frac{1}{2} - t^2 - s^2 + 2ts\right). \end{aligned}$$

This implies that

$$\begin{aligned} \|\varphi'_0\|^2 &= \frac{\sqrt{\pi}}{2} \\ \|\varphi'_n\|^2 &= 2^{n-1}(n+2)n! \sqrt{\pi} \quad \text{for } n > 0, \\ \langle \varphi'_n, \varphi'_{n+2} \rangle &= \langle \varphi'_{n+2}, \varphi'_n \rangle = -2^n(n+2)! \sqrt{\pi} \\ \langle \varphi'_n, \varphi'_m \rangle &= 0 \quad \text{if } |n-m|=1 \quad \text{or} \quad |n-m| > 2, \end{aligned}$$

and we obtain the following theorem.

**Theorem 1.** *The following systems of Hermite functions are orthogonal in the Sobolev space  $H_{(1)}(\mathbf{R})$ :*

- (i)  $\{\varphi_0, \varphi_1, \varphi_4, \dots, \varphi_{3k+1}, \dots\}$ ;
- (ii)  $\{\varphi_1, \varphi_2, \varphi_5, \dots, \varphi_{3k+2}, \dots\}$ ;
- (iii)  $\{\varphi_0, \varphi_3, \varphi_6, \dots, \varphi_{3k}, \dots\}$ .

Next we define the Hilbert transform and the real Hardy space  $\mathcal{H}^1(\mathbf{R})$ . The Hilbert transform  $Hf := \tilde{f}$  of a function  $f \in L^p(\mathbf{R})$  ( $p \in [1, \infty)$ ) is defined by the formula

$$Hf(x) = \tilde{f}(x) = \frac{1}{\pi} (\text{p.v.}) \int_{-\infty}^{\infty} \frac{f(t)}{x-t} dt.$$

It is well-known that

$$\widehat{Hf}(\xi) = -i \operatorname{sign}(\xi) \hat{f}(\xi), \quad H(Hf) = -f,$$

and

$$\langle f, \tilde{g} \rangle = -\langle \tilde{f}, g \rangle \quad \text{for } f \in L^p(\mathbf{R}) \quad \text{and } g \in L^q(\mathbf{R}), \quad \frac{1}{p} + \frac{1}{q} = 1, \quad 1 < p < \infty.$$

Therefore, the Hilbert transform is a *unitary operator* in both Hilbert spaces  $L^2(\mathbf{R})$  and  $H_{(1)}(\mathbf{R})$ . The Hilbert transform of the characteristic function  $\chi_{(a,b)}$  of the interval  $(a, b)$  is

$$\tilde{\chi}_{(a,b)}(x) = \frac{1}{\pi} \ln \left| \frac{x-a}{x-b} \right|,$$

so we have

$$(6) \quad \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \ln \left| \frac{x-a}{x-b} \right| dx = - \int_a^b \tilde{f}(x) dx.$$

The *real Hardy space*  $\mathcal{H}^1(\mathbf{R})$  is the set of all functions  $f \in L^1(\mathbf{R})$  such that  $\tilde{f} \in L^1(\mathbf{R})$ . Functions in the real Hardy space are called *Hardy functions*. From [1] we have  $\varphi_n \in \mathcal{H}^1(\mathbf{R})$  for every odd  $n$ . It is a well-known fact that the dual space of  $\mathcal{H}^1(\mathbf{R})$  is  $BMO(\mathbf{R})$  and the logarithmic function  $\ln x$  is in  $BMO$ . So we can define the *logarithmic integral*

$$F(b) := \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \ln \frac{1}{|x-b|} dx$$

for all function  $f \in \mathcal{H}^1(\mathbf{R})$ . But by (6) we have

$$F(b) - F(a) = - \int_a^b \tilde{f}(x) dx;$$

so the function  $F$  is absolutely continuous on the real line and  $F'(b) = -\tilde{f}(b)$  for almost all  $b \in \mathbf{R}$ . Take the Fourier transform of  $F'$  in the distributional sense we have  $it\hat{F}(t) = i \operatorname{sign}(t) \hat{f}(t)$ . This implies

$$\hat{F}(t) = \frac{\hat{f}(t)}{|t|} \in L^1(\mathbf{R}) \quad (\text{by Hardy inequality}).$$

Hence

$$F(b) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(t) \frac{e^{ibt}}{|t|} dt$$

and

$$\tilde{F}(b) = -\frac{i}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(t) \frac{e^{ibt}}{t} dt.$$

Consequently,

$$\lim_{|a| \rightarrow \infty} F(a) = \lim_{|a| \rightarrow \infty} \tilde{F}(a) = 0.$$

Thus we have the following result.

**Theorem 2.** *The logarithmic integral  $F$  of a Hardy function  $f$  is absolutely continuous and it can be rewritten in the form*

$$F(b) = - \int_{-\infty}^b \tilde{f}(x) dx.$$

In [3] it is proved (in a complicated manner) that the logarithmic integral  $F$  is of bounded variation if the Hardy function  $f$  is of compact support. Our result is much stronger. Note that if  $\varphi$  is a function in  $L^2(\mathbf{R})$  then

$$H(\varphi^2 - \tilde{\varphi}^2) = 2\varphi\tilde{\varphi};$$

so the function  $f := \varphi^2 - \tilde{\varphi}^2$  is a Hardy function. This is the most important example for Hardy functions. For example, if

$$\varphi(x) = \frac{1}{x^2 + 1}$$

then, according to [1],

$$\tilde{\varphi}(x) = \frac{x}{x^2 + 1}.$$

Thus

$$f(x) = \frac{1 - x^2}{(x^2 + 1)^2}$$

is a Hardy function and we have

$$\tilde{f}(x) = \frac{2x}{(x^2 + 1)^2} = -\varphi'(x).$$

Apply Theorem 2 we obtain the following interesting formula

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{1 - x^2}{(x^2 + 1)^2} \ln \frac{1}{|x - b|} dx = \varphi(b) = \frac{1}{b^2 + 1}.$$

Next we compute the Hilbert transforms of the Hermite functions  $\varphi_n$ . To this end, note that (2) implies

$$\sum_{n=0}^{\infty} \varphi_n(x) \frac{t^n}{n!} = \exp\left(2tx - t^2 - \frac{x^2}{2}\right) = e^{t^2} \varphi_0(x - 2t).$$

Take the Hilbert transform of both sides according to the variable  $x$  we have

$$\sum_{n=0}^{\infty} \tilde{\varphi}_n(x) \frac{t^n}{n!} = e^{t^2} \tilde{\varphi}_0(x - 2t).$$

Therefore

$$\tilde{\varphi}_n(x) = \frac{d^n}{dt^n} \left\{ e^{t^2} \tilde{\varphi}_0(x - 2t) \right\}_{t=0}.$$

So we should compute the Hilbert transform of  $\varphi_0$  first. Using the Inversion Theorem we have

$$\begin{aligned} \tilde{\varphi}_0(x) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \widehat{H\varphi_0}(t) e^{ixt} dt \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (-i) \operatorname{sign}(t) e^{-t^2/2} (\cos xt + i \sin xt) dt \\ &= \frac{2}{\sqrt{2\pi}} \int_0^{\infty} e^{-t^2/2} \sin xt dt \\ &= \frac{2}{\sqrt{2\pi}} \int_0^{\infty} e^{-t^2/2} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!} t^{2k+1} dt \\ &= \frac{2}{\sqrt{2\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!} \int_0^{\infty} e^{-t^2/2} t^{2k+1} dt \\ &= \frac{2}{\sqrt{2\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!} \int_0^{\infty} e^{-\tau} (2\tau)^k d\tau \\ &= \frac{2}{\sqrt{2\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!} 2^k \Gamma(k+1) \\ &= \frac{2}{\sqrt{2\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!!}. \end{aligned}$$

Next we construct the recurrence relationship for Hermite functions and their Hilbert transforms. To this end, we derivate (2) according to  $t$  to obtain

$$\begin{aligned} \sum_{n=0}^{\infty} \varphi_{n+1}(x) \frac{t^n}{n!} &= (2x - 2t) \exp\left(2tx - t^2 - \frac{x^2}{2}\right) \\ &= (2x - 2t) \sum_{n=0}^{\infty} \varphi_n(x) \frac{t^n}{n!} \\ &= \sum_{n=0}^{\infty} (2x\varphi_n(x) - 2n\varphi_{n-1}(x)) \frac{t^n}{n!} \end{aligned}$$

or, equivalently,

$$\varphi_{n+1}(x) = 2x\varphi_n(x) - 2n\varphi_{n-1}(x).$$

Let  $\Phi_n$  denote the logarithmic integral of the Hermite function  $\varphi_n$ . For even  $n$  we have

$$\hat{\Phi}_{n+1}(t) = \frac{\hat{\varphi}_{n+1}(t)}{|t|} = \frac{(-i)^{n+1}\varphi_{n+1}(t)}{|t|}.$$

This implies that

$$\hat{\Phi}_{n+1}(t) - 2n\hat{\Phi}_{n-1}(t) = 2(-i)^{n+1}\varphi_n(t) \operatorname{sign}(t) = 2\widehat{H}\varphi_n(t),$$

and consequently,

$$\Phi_{n+1} - 2n\Phi_{n-1} = 2\tilde{\varphi}_n.$$

Derivate both sides term by term we have

$$\tilde{\varphi}_{n+1} - 2n\tilde{\varphi}_{n-1} = -2\tilde{\varphi}'_n \quad \text{for even } n.$$

On the other hand, for odd  $n$ ,

$$\|\Phi_n\|^2 = \int_{-\infty}^{\infty} \left| \frac{\varphi_n(x)}{x} \right|^2 dx < \infty,$$

so we have

**Theorem 3.** For odd  $n$  the logarithmic integral  $\Phi_n$  of the Hermite function  $\varphi_n$  belongs to the Sobolev space  $H_{(1)}(\mathbf{R})$  and

$$\|\Phi_n\|_{(1)}^2 = \int_{-\infty}^{\infty} \left| \frac{\varphi_n(x)}{x} \right|^2 dx + \|\varphi_n\|^2.$$

## 2. RADON TRANSFORM IN THE PLANE

For a Schwartz function  $f(x, y)$  we define the Radon transform  $\mathcal{R}f(r, \theta) = \mathcal{R}(f, r, \theta)$  of  $f$  as follows

$$\mathcal{R}f(r, \theta) = \int_{x \cos \theta + y \sin \theta = r} f(x, y) d\ell,$$

here  $d\ell$  is the Lebesgue measure in the line  $x \cos \theta + y \sin \theta = r$ . If  $u(x, y) = \phi(\sqrt{x^2 + y^2})$  is a radial function, the Radon transform of  $f$  is the same, i.e.,

$$\mathcal{R}u(r, \theta) = \int_{-\infty}^{\infty} u(r, y) dy = 2 \int_0^{\infty} u(r, y) dy = 2 \int_{|r|}^{\infty} \phi(t) \frac{tdt}{\sqrt{t^2 - r^2}}.$$

For example, if  $u(x, y) = \exp(-(x^2 + y^2))$  then we have

$$\mathcal{R}u(r, \theta) = \int_{-\infty}^{\infty} e^{-(r^2 + y^2)} dy = \sqrt{\pi} e^{-r^2}.$$

Now let  $f(x, y) = u(x - t, y - s) = \exp\{-[(x - t)^2 + (y - s)^2]\}$ , where  $s$  and  $t$  are fixed. Then

$$\begin{aligned} \mathcal{R}f(r, \theta) &= \int_{x \cos \theta + y \sin \theta = r} u(x - t, y - s) d\ell \\ &= \int_{x \cos \theta + y \sin \theta = r - t \cos \theta - s \sin \theta} u(x, y) d\ell \\ &= \sqrt{\pi} \exp\left(-(r - t \cos \theta - s \sin \theta)^2\right). \end{aligned}$$

Put

$$\psi_n(x) = H_n(x) e^{-x^2}.$$

Then from (1) we have

$$(7) \quad \sum_{n=0}^{\infty} \psi_n(x) \frac{t^n}{n!} = \exp[-(x - t)^2].$$

Replace  $t$  by  $t + s$  we have

$$(8) \quad \begin{aligned} \exp[-(x - t - s)^2] &= \sum_{n=0}^{\infty} \psi_n(x) \frac{(t + s)^n}{n!} \\ &= \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \psi_{n+m}(x) \frac{t^n s^m}{n! m!}. \end{aligned}$$



Replace  $x$  by  $y$  and  $t$  by  $s$  in (7) then multiple it with itself we obtain

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \psi_n(x)\psi_m(y) \frac{t^n s^m}{n!m!} = \exp\{ -[(x-t)^2 + (y-s)^2] \} =: f(x, y).$$

Now take the Radon transform in variables  $x$  and  $y$  in both sides term by term, we have

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \mathcal{R}(\psi_n \otimes \psi_m, r, \theta) \frac{t^n s^m}{n!m!} &= \sqrt{\pi} \exp\{ -(r - t \cos \theta - s \sin \theta)^2 \} \\ &= \sqrt{\pi} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \psi_{n+m}(r) \cos^n \theta \sin^m \theta \frac{t^n s^m}{n!m!} \quad (\text{by (8)}). \end{aligned}$$

Therefore

$$\mathcal{R}(\psi_n \otimes \psi_m, r, \theta) = \sqrt{\pi} \psi_{n+m}(r) \cos^n \theta \sin^m \theta.$$

The inversion formula (for a Schwartz function  $f$ ) from [2] reads as follows

$$f(x, y) = \frac{1}{4\pi^2} \int_0^{2\pi} d\theta \int_{-\infty}^{\infty} \frac{\partial}{\partial r} \mathcal{R}f(r, \theta) \frac{dr}{x \cos \theta + y \sin \theta - r}.$$

Apply this formula for functions  $\psi_n \otimes \psi_m$  we have

$$\psi_n(x)\psi_m(y) = \frac{\sqrt{\pi}}{4\pi^2} \int_0^{2\pi} \tilde{\psi}'_{n+m}(x \cos \theta + y \sin \theta) \cos^n \theta \sin^m \theta d\theta.$$

To compute the norm of  $\psi_n$  note that

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \psi_n(x)\psi_m(x) \frac{t^n s^m}{n!m!} = \exp[-(x-t)^2 - (x-s)^2].$$

Integrating side by side we have

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \int_{-\infty}^{\infty} \psi_n(x)\psi_m(x) dx \frac{t^n s^m}{n!m!} &= \int_{-\infty}^{\infty} \exp[-(x-t)^2 - (x-s)^2] dx \\ &= \sqrt{\frac{\pi}{2}} \varphi_0(t-s). \end{aligned}$$

Therefore

$$\begin{aligned} \int_{-\infty}^{\infty} \psi_n(x)\psi_m(x)dx &= \sqrt{\frac{\pi}{2}} \frac{\partial^{n+m}}{\partial t^n \partial s^m} \varphi_0(t-s) \Big|_{t=s=0} \\ &= \sqrt{\frac{\pi}{2}} (-1)^n \varphi_0^{(n+m)}(0) \\ &= 0 \quad \text{if } n+m \text{ is odd,} \\ &= \sqrt{\frac{\pi}{2}} (-1)^{|n-m|/2} (n+m-1)!! \quad \text{if } n+m \text{ is even.} \end{aligned}$$

Thus

$$\|\psi_n\|^2 = \sqrt{\frac{\pi}{2}} (2n-1)!!.$$

To compute the Hilbert transform of  $\psi_n$  we observe that (7) implies

$$\sum_{n=0}^{\infty} \psi_n(x) \frac{t^n}{n!} = \exp[-(x-t)^2] = \psi_0(x-t).$$

Therefore

$$\psi_n(x) = (-1)^n \frac{d^n}{dx^n} \psi_0(x)$$

and

$$\tilde{\psi}_n(x) = (-1)^n \frac{d^n}{dx^n} \tilde{\psi}_0(x).$$

Consequently,

$$\psi_{n+1}(x) = -\psi'_n(x), \quad \tilde{\psi}_{n+1}(x) = -\tilde{\psi}'_n(x),$$

and

$$\|\psi_n\|_{(1)}^2 = \|\psi_n\|^2 + \|\psi_{n+1}\|^2 = \sqrt{2\pi} (2n-1)!! (n+1).$$

On the other hand, we have  $\psi_0(x) = \varphi_0(\sqrt{2}x)$ , so

$$\tilde{\psi}_0(x) = \tilde{\varphi}_0(x\sqrt{2}) = \frac{1}{\sqrt{\pi}} \sum_{k=0}^{\infty} \frac{(-1)^k 2^{k+1} x^{2k+1}}{(2k+1)!}.$$

Let  $\Psi_n$  be the logarithmic integral of  $\psi_n$  (this function is a Hardy function for odd  $n$ ). Then

$$\begin{aligned} \Psi_n(x) &= \frac{1}{\pi} \int_{-\infty}^{\infty} \psi_n(t) \ln \frac{1}{|x-t|} dt \\ &= - \int_0^x \tilde{\psi}_n(t) dt = \int_0^x \tilde{\psi}'_{n-1}(t) dt \\ &= \tilde{\psi}_{n-1}(x) \\ &= \frac{1}{\pi} (\text{p.v.}) \int_{-\infty}^{\infty} \psi_{n-1}(t) \frac{dt}{x-t}. \end{aligned}$$

Therefore we have

**Theorem 4.** *For odd  $n$  the logarithmic integral  $\Psi_n$  of the function*

$$\psi_n(x) = H_n(x) \exp(-x^2)$$

*belongs to the Sobolev space  $H_{(1)}(\mathbf{R})$  with the norm*

$$\|\Psi_n\|_{(1)}^2 = \|\psi_{n-1}\|_{(1)}^2 = \|\psi_{n-1}\|^2 + \|\psi_n\|^2 = \sqrt{2\pi n}(2n-3)!!.$$

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