

Multi-Dimensional Generalized Integral Transform in the Weighted Spaces of Summable Functions

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Abstract—In this paper, we study a multi-dimensional generalized integral transformation. The functional and compositional properties of the integral transformation in spaces of summable functions are investigated. The scheme of study is similar to the process of constructing the theory of the H-transformation, in which the central place is given to the questions of bounded and one-to-one action of the corresponding integral operator in spaces of integrable functions with weight concentrated at zero and at infinity. Theory of the considered integral transformation in weighted spaces of summable functions is constructed.

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1. INTRODUCTION

First introduce general multi-dimensional integral transform

$$(Kf)(\mathbf{x}) = \bar{h}\mathbf{x}^{1-(\bar{\lambda}+1)/\bar{h}} \frac{d}{d\mathbf{x}} \mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^\infty k[\mathbf{x}\mathbf{t}]f(\mathbf{t})d\mathbf{t} \quad (\mathbf{x} > 0); \quad (1)$$

here (see [1], Section 28.4; [2], Ch. 1; [3]) $\mathbf{x} = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$; $\mathbf{t} = (t_1, t_2, \dots, t_n) \in \mathbb{R}^n$, \mathbb{R}^n be the n -dimensional Euclidean space; $\mathbf{x} \cdot \mathbf{t} = \sum_{n=1}^n x_n t_n$ denotes their scalar product; in particular, $\mathbf{x} \cdot \mathbf{1} = \sum_{n=1}^n x_n$ for $\mathbf{1} = (1, 1, \dots, 1)$. The expression $\mathbf{x} > \mathbf{t}$ means that $x_1 > t_1, x_2 > t_2, \dots, x_n > t_n$, the nonstrict inequality \geq has similar meaning; $\int_0^\infty = \int_0^\infty \int_0^\infty \dots \int_0^\infty$; by $\mathbb{N} = \{1, 2, \dots\}$ we denote the set of positive integers, $\mathbb{N}_0 = \mathbb{N} \cup \{0\}$, $\mathbb{N}_0^n = \mathbb{N}_0 \times \mathbb{N}_0 \times \dots \times \mathbb{N}_0$; $\mathbf{k} = (k_1, k_2, \dots, k_n) \in \mathbb{N}_0^n = \mathbb{N}_0 \times \dots \times \mathbb{N}_0$ ($k_i \in \mathbb{N}_0, i = 1, 2, \dots, n$) is a multi-index with $\mathbf{k}! = k_1! \cdot \dots \cdot k_n!$ and $|\mathbf{k}| = k_1 + k_2 + \dots + k_n$;

$$\mathbb{R}_+^n = \{\mathbf{x} \in \mathbb{R}^n, \mathbf{x} > 0\}; \text{ for } l = (l_1, l_2, \dots, l_n) \in \mathbb{R}_+^n \quad \mathbf{D}^l = \frac{\partial^{|\mathbf{l}|}}{(\partial x_1)^{l_1} \dots (\partial x_n)^{l_n}}; \quad d\mathbf{t} = dt_1 \cdot dt_2 \cdot \dots \cdot dt_n;$$

$\mathbf{t}^l = t^{l_1} t^{l_2} \dots t^{l_n}$; $f(\mathbf{t}) = f(t_1, t_2, \dots, t_n)$. Let C^n ($n \in \mathbb{N}$) be the n -dimensional space of n complex numbers $z = (z_1, z_2, \dots, z_n)$ ($z_j \in \mathbb{C}, j = 1, 2, \dots, n$); $\bar{\lambda} = (\lambda_1, \lambda_2, \dots, \lambda_n) \in C^n$; $\bar{h} = (h_1, h_2, \dots, h_n)$, $h_j \in \mathbb{R} \setminus \{0\}, j = 1, 2, \dots, n$; $\frac{d}{d\mathbf{x}} = \frac{d}{dx_1 \cdot dx_2 \cdot \dots \cdot dx_n}$. We introduce the function in the kernel $k[\mathbf{x}\mathbf{t}] = k[x_1 t_1] \cdot k[x_2 t_2] \cdot \dots \cdot k[x_n t_n]$, which is the product of some one type special functions.

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Our paper is devoted to the study of transform (1) Kf in the weighted spaces $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ summable functions $f(\mathbf{x}) = f(x_1, x_2, \dots, x_n)$ on \mathbb{R}_+^n , such that

$$\|f\|_{\bar{\nu}, \bar{2}} = \left\{ \int_{\mathbb{R}_+^1} x_n^{\nu_n \cdot 2-1} \left\{ \dots \left\{ \int_{\mathbb{R}_+^1} x_2^{\nu_2 \cdot 2-1} \left[\int_{\mathbb{R}_+^1} x_1^{\nu_1 \cdot 2-1} |f(x_1, \dots, x_n)|^2 dx_1 \right] dx_2 \right\} \dots \right\} dx_n \right\}^{1/2} < \infty$$

($\bar{2} = (2, 2, \dots, 2)$, $\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n$, $\nu_1 = \nu_2 = \dots = \nu_n$).

In this work, to study transformations of type (1), we use the technique of the multidimensional Mellin transformation

$$(\mathfrak{M}f)(\mathbf{s}) = \int_0^\infty f(\mathbf{t}) \mathbf{t}^{\mathbf{s}-1} d\mathbf{t}.$$

Note that a very important class of transforms under consideration is a class of Buschman–Erdélyi operators, they have many important properties and applications, cf. [3–8]. And topic of this paper is also in a very tight connection with transmutation theory, cf. [9–13].

For transformations of type (1) there is an analogue of the multidimensional Parseval equality in the form

$$\int_0^\infty k[\mathbf{x}\mathbf{t}] f(\mathbf{t}) d\mathbf{t} = \frac{1}{(2\pi i)^n} \int_{c_1-i\infty}^{c_1+i\infty} \int_{c_2-i\infty}^{c_2+i\infty} \dots \int_{c_n-i\infty}^{c_n+i\infty} (\mathfrak{M}k)(\mathbf{s})(\mathfrak{M}f)(1-\mathbf{s}) \mathbf{x}^{-\mathbf{s}} d\mathbf{s}, \tag{2}$$

where infinite integration contours $(c_k - i\infty, c_k + i\infty)$ ($k = 1, 2, \dots, n$) start at points $c_k - i\infty$ ($k = 1, 2, \dots, n$) and end at points $c_k + i\infty$ ($k = 1, 2, \dots, n$), respectively, with some real $c_k \in \mathbb{R}$ ($k = 1, 2, \dots, n$). The Mellin transform of kernels of hypergeometric type is the ratio of the products of the Euler gamma functions $\Gamma(z)$, the asymptotics of which, in accordance with the Stirling formula, has a power-exponential character. This allows us to study the given class of integral transformations in the weighted spaces of summable functions and obtain inversion formulas directly from equality (2) and the convolution structure of the class of transformations (1) [14, 15].

The results obtained generalize those obtained earlier for the corresponding one-dimensional transformation (see [16], Ch. 3).

2. PRELIMINARIES

Denote by $[X, Y]$ a set of bounded linear operators acting from a Banach space X into a Banach space Y . For $\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n$, $\bar{r} = (r_1, r_2, \dots, r_n) \in \mathbb{R}^n$ ($1 < \bar{r} < \infty$) by $\mathfrak{L}_{\bar{\nu}, \bar{r}}$ denote the weighted space of integrable functions $f(\mathbf{x}) = f(x_1, x_2, \dots, x_n)$ on \mathbb{R}_+^n , for which

$$\|f\|_{\bar{\nu}, \bar{r}} = \left\{ \int_{\mathbb{R}_+^1} x_n^{\nu_n \cdot r_n-1} \left\{ \dots \left\{ \int_{\mathbb{R}_+^1} x_2^{\nu_2 \cdot r_2-1} \right. \right. \right. \\ \left. \left. \left. \times \left[\int_{\mathbb{R}_+^1} x_1^{\nu_1 \cdot r_1-1} |f(x_1, \dots, x_n)|^{r_1} dx_1 \right]^{r_2/r_1} dx_2 \right\}^{r_3/r_2} \dots \right\}^{r_n/r_{n-1}} dx_n \right\}^{1/r_n} < \infty.$$

For $f(\mathbf{x}) = f(x_1, x_2, \dots, x_n) \in \mathfrak{L}_{\bar{\nu}, \bar{r}}$ ($\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n$, $\nu_1 = \nu_2 = \dots = \nu_n$, $1 < \bar{r} < 2$) the n -dimensional Mellin transform $(\mathfrak{M}f)(\mathbf{s})$ is defined by

$$(\mathfrak{M}f)(\mathbf{s}) = \int_{\mathbb{R}^n} f(e^\tau) e^{s\tau} d\tau, \tag{3}$$

$\mathbf{s} = \bar{\nu} + i\mathbf{t}, \bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n), \mathbf{t} = (t_1, t_2, \dots, t_n) \in \mathbb{R}^n$.

If $f \in \mathfrak{L}_{\bar{\nu}, \bar{\tau}} \cap \mathfrak{L}_{\bar{\nu}, 1}$ then (3) coincides with the classical multidimensional Mellin transform of the function $f(\mathbf{x}) = f(x_1, x_2, \dots, x_n)$ ($\mathbf{x} = (x_1, x_2, \dots, x_n) \in \mathbb{R}_+^n$) defined by the formula ([2], formula 1.4.42):

$$(\mathfrak{M}f)(\mathbf{s}) = \int_0^\infty f(\mathbf{t})\mathbf{t}^{\mathbf{s}-1}d\mathbf{t}, \quad Re(\mathbf{s}) = \bar{\nu},$$

$\mathbf{s} = (s_1, s_2, \dots, s_n), s_j \in \mathbb{C}^n (j = 1, 2, \dots, n)$.

The inverse Mellin transform is given for $\mathbf{x} \in \mathbb{R}_+^n$ by the formula ([2], formula 1.4.43)

$$(\mathfrak{M}^{-1}g)(\mathbf{x}) = \mathfrak{M}^{-1}[g(\mathbf{s})](\mathbf{x}) = \frac{1}{(2\pi i)^n} \int_{\gamma_1-i\infty}^{\gamma_1+i\infty} \int_{\gamma_2-i\infty}^{\gamma_2+i\infty} \dots \int_{\gamma_n-i\infty}^{\gamma_n+i\infty} \mathbf{x}^{-\mathbf{s}}g(\mathbf{s})d\mathbf{s},$$

with $\gamma_j = Re(s_j) (j = 1, \dots, n)$. The theory for these multidimensional Mellin transforms appears in the book by Brychkov [17], see also ([2], Ch. 1).

We need the following spaces. By $L_{\bar{p}}(\mathbb{R}^n)$, as usual, we denote the space of functions $f(\mathbf{x}) = f(x_1, x_2, \dots, x_n)$, for which

$$\|f\|_{\bar{p}} = \left\{ \int_{\mathbb{R}^n} |f(\mathbf{x})|^{\bar{p}}d\mathbf{x} \right\}^{1/\bar{p}} < \infty, \quad \bar{p} = (p_1, p_2, \dots, p_n), \quad 1 \leq \bar{p} < \infty.$$

For $\bar{p} = \infty$, the space $L_\infty(\mathbb{R}^n)$ is introduced as the collection of all measurable functions with a finite norm

$$\|f\|_{L_\infty(\mathbb{R}^n)} = \text{esssup}|f(\mathbf{x})|, \tag{4}$$

where $\text{esssup}|f(\mathbf{x})|$ is the essential supremum of the function $|f(\mathbf{x})|$ [18].

Based on Statement 3.1 (see [16]) directly verify the validity of the following properties of the Mellin transform (3).

Lemma 1. *The following properties of the Mellin transform (3) are valid:*

(a) Transformation (3) is a unitary mapping of the space $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ ($\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n, \nu_1 = \nu_2 = \dots = \nu_n$) onto the space $L_{\bar{2}}(\mathbb{R}^n)$.

(b) For $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ ($\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n, \nu_1 = \nu_2 = \dots = \nu_n$), there holds

$$f(\mathbf{x}) = \frac{1}{(2\pi i)^n} \lim_{R \rightarrow \infty} \int_{\nu_1-iR}^{\nu_1+iR} \int_{\nu_2-iR}^{\nu_2+iR} \dots \int_{\nu_n-iR}^{\nu_n+iR} (\mathfrak{M}f)(\mathbf{s})\mathbf{x}^{-\mathbf{s}}d\mathbf{s},$$

where the limit is taken in the topology of the space $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ ($\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n, \nu_1 = \nu_2 = \dots = \nu_n$) and where, if $F(\bar{\nu} + i\mathbf{t}) = F_1(\nu_1 + it_1) \dots F_n(\nu_n + it_n), F_j(\nu_j + it_j) \in L_1(-R, R), j = 1, \dots, n$, then

$$\int_{\nu_1-iR}^{\nu_1+iR} \int_{\nu_2-iR}^{\nu_2+iR} \dots \int_{\nu_n-iR}^{\nu_n+iR} F(\mathbf{s})d\mathbf{s} = i^n \int_{-R}^R \int_{-R}^R \dots \int_{-R}^R F(\bar{\nu} + i\mathbf{t})d\mathbf{t}.$$

(c) For functions $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ and $g \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$ ($\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n, \nu_1 = \nu_2 = \dots = \nu_n$) the following equality holds

$$\int_0^\infty f(\mathbf{x})g(\mathbf{x})d\mathbf{x} = \frac{1}{(2\pi i)^n} \int_{\bar{\nu}-i\infty}^{\bar{\nu}+i\infty} (\mathfrak{M}f)(\mathbf{s})(\mathfrak{M}g)(1-\mathbf{s})\mathbf{x}^{-\mathbf{s}}d\mathbf{s}. \tag{5}$$

Let \mathbf{W}_δ (see, for example, [2], formula (1.3.6); [16], formula (3.3.12)) be elementary operator

$$(\mathbf{W}_\delta f)(\mathbf{x}) = f\left(\frac{\mathbf{x}}{\delta}\right), \quad \mathbf{x} \in \mathbb{R}^n, \quad \delta = (\delta_1, \delta_2, \dots, \delta_n) \in \mathbb{R}_+^n. \tag{6}$$

It is known that the Mellin transform (3) of the transformation \mathbf{W}_δ is equal ([2], formula (1.4.47))

$$(\mathfrak{M}\mathbf{W}_\delta f)(\mathbf{s}) = \delta^{\mathbf{s}}(\mathfrak{M}f)(\mathbf{s}) \quad (\operatorname{Re}(\mathbf{s}) = \bar{\nu}). \tag{7}$$

Taking into account Lemma 3.1 [16], equality (7), Lemma 2.1 [19–21], it is directly verified that the operator \mathbf{W}_δ has the following properties.

Lemma 2. *Let $\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n$ ($\nu_1 = \nu_2 = \dots = \nu_n$) and $1 \leq \bar{\nu} < \infty$. \mathbf{W}_δ is bounded isomorphism of $\mathfrak{L}_{\bar{\nu}, \bar{\nu}}$ onto itself, and if $f \in \mathfrak{L}_{\bar{\nu}, \bar{\nu}}$ ($1 \leq \bar{\nu} \leq 2$), then*

$$(\mathfrak{M}\mathbf{W}_\delta f)(\mathbf{s}) = \delta^{\mathbf{s}}(\mathfrak{M}f)(\mathbf{s}) \quad (\operatorname{Re}(\mathbf{s}) = \bar{\nu}).$$

3. $\mathfrak{L}_{\bar{\nu}, 2}$ -THEORY FOR THE MULTI-DIMENSIONAL K-TRANSFORM

In this section we consider multi-dimensional generalized integral transform (1):

$$(Kf)(\mathbf{x}) = \bar{h}\mathbf{x}^{1-(\bar{\lambda}+1)/\bar{h}} \frac{d}{d\mathbf{x}} \mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^\infty k[\mathbf{x}\mathbf{t}]f(\mathbf{t})d\mathbf{t} \quad (\mathbf{x} > 0),$$

where kernel $k \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, $\bar{\lambda} = (\lambda_1, \lambda_2, \dots, \lambda_n) \in \mathbb{C}^n$ and $\bar{h} = (h_1, h_2, \dots, h_n)$, $h_j \in \mathbb{R} \setminus \{0\}$, $j = 1, 2, \dots, n$.

Theorem 1. (a) *Let the transformation operator (1) satisfy the condition $K \in [\mathfrak{L}_{\bar{\nu}, \bar{2}}, \mathfrak{L}_{1-\bar{\nu}, \bar{2}}]$, then the kernel on the right side of (1) $k \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$. If we set for $\nu_1 \neq 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1$, $\nu_2 \neq 1 - (\operatorname{Re}(\lambda_2) + 1)/h_2, \dots, \nu_n \neq 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \nu_2 = \dots = \nu_n$)*

$$(\mathfrak{M}k)(1 - \bar{\nu} + i\mathbf{t}) = \frac{\theta(\mathbf{t})}{\bar{\lambda} + 1 - (1 - \bar{\nu} + i\mathbf{t})\bar{h}} \tag{8}$$

almost everywhere, then function $\theta \in L_\infty(\mathbb{R}^n)$, and for $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ there holds the relation

$$(\mathfrak{M}Kf)(1 - \bar{\nu} + i\mathbf{t}) = \theta(\mathbf{t})(\mathfrak{M}f)(\bar{\nu} - i\mathbf{t}) \tag{9}$$

almost everywhere.

(b) *Conversely, for given function $\theta \in L_\infty(\mathbb{R}^n)$, $\bar{\nu} = (\nu_1, \nu_2, \dots, \nu_n) \in \mathbb{R}^n$ ($\nu_1 = \nu_2 = \dots = \nu_n$), $\bar{h} = (h_1, h_2, \dots, h_n) \in \mathbb{R}_+^n$, there is a transform $K \in [\mathfrak{L}_{\bar{\nu}, \bar{2}}, \mathfrak{L}_{1-\bar{\nu}, \bar{2}}]$ so that the equality (9) holds for $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$. Moreover, if $\nu_1 \neq 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1$, $\nu_2 \neq 1 - (\operatorname{Re}(\lambda_2) + 1)/h_2, \dots, \nu_n \neq 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \nu_2 = \dots = \nu_n$), then transformation Kf is representable in the form (1) with the kernel k definite by (8).*

(c) *Under the hypotheses of (a) or (b) with $\theta \neq 0$, K is one-to-one transformation from the space $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ into the space $\mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, and if in addition $1/\theta \in L_\infty(\mathbb{R}^n)$, then K maps $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ onto $\mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, and for functions $f, g \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ the relation*

$$\int_0^\infty f(\mathbf{x})(Kg)(\mathbf{x})d\mathbf{x} = \int_0^\infty (Kf)(\mathbf{x})g(\mathbf{x})d\mathbf{x}$$

is valid.

Proof. (a) Let K is given by (1) and $K \in [\mathfrak{L}_{\bar{\nu}, \bar{2}}, \mathfrak{L}_{1-\bar{\nu}, \bar{2}}]$, $\nu_1 \neq 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n \neq 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$).

First we consider the case $\nu_1 > 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n > 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$). For $a = (a_1, a_2, \dots, a_n)$, where $a_j > 0$ ($j = 1, 2, \dots, n$) are real numbers, will determining the function

$$g_a(\mathbf{t}) = \begin{cases} \mathbf{t}^{(\bar{\lambda}+1)/\bar{h}-1}, & 0 < \mathbf{t} < a; \\ 0, & \mathbf{t} > a; \end{cases}$$

$$= \begin{cases} t_1^{(\lambda_1+1)/h_1-1} \dots t_n^{(\lambda_n+1)/h_n-1}, & 0 < t_j < a_j \quad (j = 1, 2, \dots, n); \\ 0, & t_j > a_j \quad (j = 1, 2, \dots, n). \end{cases} \tag{10}$$

Then

$$\begin{aligned} \|g_a\|_{\bar{\nu}, \bar{2}} &= \left\{ \int_0^{a_n} t_n^{v_n \cdot 2-1} \dots \left\{ \int_0^{a_2} t_2^{v_2 \cdot 2-1} \right. \right. \\ &\times \left. \left. \int_0^{a_1} t_1^{v_1 \cdot 2-1} \left| t_1^{(\operatorname{Re}(\lambda_1)+1)/h_1-1} t_2^{(\operatorname{Re}(\lambda_2)+1)/h_2-1} \dots t_n^{(\operatorname{Re}(\lambda_n)+1)/h_n-1} \right|^2 dt_1 \right\} dt_2 \dots \right\}^{1/2} \\ &= \left\{ \int_0^{a_n} t_n^{2((\operatorname{Re}(\lambda_n)+1)/h_n+v_n-1)-1} dt_n \dots \int_0^{a_1} t_1^{2((\operatorname{Re}(\lambda_1)+1)/h_1+v_1-1)-1} dt_1 \right\}^{1/2} \\ &= \left\{ \int_0^a t^{2((\operatorname{Re}(\bar{\lambda})+1)/\bar{h}+\bar{\nu}-1)-1} dt \right\}^{1/2} < \infty, \end{aligned}$$

which means $g_a \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$. From here we get

$$\begin{aligned} (Kg_1)(\mathbf{x}) &= \bar{h} \mathbf{x}^{1-(\bar{\lambda}+1)/\bar{h}} \frac{d}{d\mathbf{x}} \mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^1 \int_0^1 \dots \int_0^1 k[\mathbf{x}\mathbf{t}] t^{(\bar{\lambda}+1)/\bar{h}-1} dt \\ &= h_1 h_2 \dots h_n x_1^{1-(\lambda_1+1)/h_1} x_2^{1-(\lambda_2+1)/h_2} \dots x_n^{1-(\lambda_n+1)/h_n} \frac{d}{d\mathbf{x}} x_1^{(\lambda_1+1)/h_1} x_2^{(\lambda_2+1)/h_2} \dots x_n^{(\lambda_n+1)/h_n} \\ &\times \int_0^1 \int_0^1 \dots \int_0^1 k[x_1 t_1] k[x_2 t_2] \dots k[x_n t_n] t_1^{(\lambda_1+1)/h_1-1} t_2^{(\lambda_2+1)/h_2-1} \dots t_n^{(\lambda_n+1)/h_n-1} dt_1 dt_2 \dots dt_n \\ &= [x_j t_j = \tau_j \quad (j = 1, 2, \dots, n)] \\ &= \bar{h} \mathbf{x}^{1-(\bar{\lambda}+1)/\bar{h}} \frac{d}{d\mathbf{x}} \int_0^{x_n} \int_0^{x_{n-1}} \dots \int_0^{x_1} k[\tau_1] k[\tau_2] \dots k[\tau_n] \tau_1^{(\lambda_1+1)/h_1-1} \tau_2^{(\lambda_2+1)/h_2-1} \times \dots \\ &\times \tau_n^{(\lambda_n+1)/h_n-1} d\tau_1 d\tau_2 \dots d\tau_n = \bar{h} \mathbf{x}^{1-(\bar{\lambda}+1)/\bar{h}} \frac{d}{d\mathbf{x}} \int_0^{\mathbf{x}} \tau^{(\bar{\lambda}+1)/\bar{h}-1} k[\tau] d\tau = \bar{h} k(\mathbf{x}) \end{aligned}$$

almost everywhere. Thus, $Kg_1 = \bar{h}k$. Therefore since $K \in [\mathfrak{L}_{\bar{\nu}, \bar{2}}, \mathfrak{L}_{1-\bar{\nu}, \bar{2}}]$, then we have $k \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$.

Since $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ and $k \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, by using the Cauchy–Bunyakovsky inequality [22]

$$\left| \int_a^b f(\mathbf{x})g(\mathbf{x})d\mathbf{x} \right| \leq \left(\int_a^b |f(\mathbf{x})|^2 d\mathbf{x} \right)^{1/2} \left(\int_a^b |g(\mathbf{x})|^2 d\mathbf{x} \right)^{1/2} \quad (-\infty \leq \mathbf{a} < \mathbf{b} \leq \infty),$$

we have

$$\begin{aligned} \left| \mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^\infty k(\mathbf{x}\mathbf{t})f(\mathbf{t})d\mathbf{t} \right| &= \left| \mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^\infty \left\{ \mathbf{t}^{1/2-\bar{\nu}} k(\mathbf{x}\mathbf{t}) \right\} \left\{ \mathbf{t}^{-1/2+\bar{\nu}} f(\mathbf{t}) \right\} d\mathbf{t} \right| \\ &\leq \mathbf{x}^{(\operatorname{Re}(\bar{\lambda})+1)/\bar{h}} \left\{ \int_0^\infty \mathbf{t}^{2(1-\bar{\nu})-1} |k(\mathbf{x}\mathbf{t})|^2 d\mathbf{t} \right\}^{1/2} \|f\|_{\bar{\nu}, \bar{2}} = \mathbf{x}^{\bar{\nu}-1+(\operatorname{Re}(\bar{\lambda})+1)/\bar{h}} \|k\|_{1-\bar{\nu}, \bar{2}} \|f\|_{\bar{\nu}, \bar{2}} = o(1) \end{aligned}$$

as $x_1 \rightarrow +0, \dots, x_n \rightarrow +0$. Integrating both sides of the equality (1), we obtain

$$\int_0^{\mathbf{x}} \mathbf{t}^{(\bar{\lambda}+1)/\bar{h}-1} (\mathbb{K}f)(\mathbf{t}) d\mathbf{t} = \bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^{\infty} k(\mathbf{x}t)f(\mathbf{t}) d\mathbf{t} \quad (\mathbf{x} > 0). \tag{11}$$

For $\mathbf{x} > 0$ and we $\text{Re}(\mathbf{s}) + (\text{Re}(\bar{\lambda}) + 1)/\bar{h} > 1$ we obtain for $g_{\mathbf{x}}(\mathbf{t})$

$$(\mathfrak{M}g_{\mathbf{x}})(\mathbf{s}) = \frac{\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}+\mathbf{s}-1}}{\bar{\lambda} + 1 - \bar{h}(1 - \mathbf{s})}. \tag{12}$$

Since $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ and $g_{\mathbf{x}} \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$, from (5) we have

$$\begin{aligned} & \int_0^{\mathbf{x}} \mathbf{t}^{(\bar{\lambda}+1)/\bar{h}-1} (\mathbb{K}f)(\mathbf{t}) d\mathbf{t} = \int_0^{\mathbf{x}} g_{\mathbf{x}}(\mathbf{t})(\mathbb{K}f)(\mathbf{t}) d\mathbf{t} \\ &= \frac{1}{(2\pi i)^n} \int_{\bar{\nu}-i\infty}^{\bar{\nu}+i\infty} (\mathfrak{M}g_{\mathbf{x}})(\mathbf{s})(\mathfrak{M}\mathbb{K}f)(1 - \mathbf{s}) d\mathbf{s} = \frac{\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}}}{(2\pi i)^n} \int_{1-\bar{\nu}-i\infty}^{1-\bar{\nu}+i\infty} \mathbf{x}^{-\mathbf{s}} \frac{(\mathfrak{M}\mathbb{K}f)(\mathbf{s})}{\bar{\lambda} + 1 - \mathbf{s}\bar{h}} d\mathbf{s} \\ &= \frac{\bar{h}\mathbf{x}^{\bar{\nu}-1+(\bar{\lambda}+1)/\bar{h}}}{(2\pi)^n} \int_{-\infty}^{+\infty} \mathbf{x}^{-it} \frac{(\mathfrak{M}\mathbb{K}f)(1 - \bar{\nu} + it)}{\bar{\lambda} + 1 - (1 - \bar{\nu} + it)\bar{h}} dt. \end{aligned} \tag{13}$$

Similarly, from (5) and (7) we find

$$\begin{aligned} & \bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^{\infty} k(\mathbf{x}t)f(\mathbf{t}) d\mathbf{t} = \bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}} \int_0^{\infty} (\mathbb{W}_{1/\mathbf{x}}k)(\mathbf{t})f(\mathbf{t}) d\mathbf{t} \\ &= \frac{\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}}}{(2\pi i)^n} \int_{1-\bar{\nu}-i\infty}^{1-\bar{\nu}+i\infty} \mathbf{x}^{-\mathbf{s}} (\mathfrak{M}k)(\mathbf{s})(\mathfrak{M}f)(1 - \mathbf{s}) d\mathbf{s} \\ &= \frac{\bar{h}\mathbf{x}^{\bar{\nu}-1+(\bar{\lambda}+1)/\bar{h}}}{(2\pi)^n} \int_{-\infty}^{+\infty} \mathbf{x}^{-it} (\mathfrak{M}k)(1 - \bar{\nu} + it)(\mathfrak{M}f)(\bar{\nu} - it) dt. \end{aligned} \tag{14}$$

Now we substitute (13) and (14) into (11), and denote by

$$F(\mathbf{t}) = \frac{(\mathfrak{M}\mathbb{K}f)(1 - \bar{\nu} + it)}{\bar{\lambda} + 1 - (1 - \bar{\nu} + it)\bar{h}} - (\mathfrak{M}k)(1 - \bar{\nu} + it)(\mathfrak{M}f)(\bar{\nu} - it). \tag{15}$$

Let $\mathbf{x} = e^{\mathbf{y}}$, then we obtain

$$\int_{-\infty}^{+\infty} e^{-i\mathbf{y}\mathbf{t}} F(\mathbf{t}) d\mathbf{t} = 0, \mathbf{y} \in \mathbb{R}^n.$$

According to property (a) of the multidimensional Mellin transform in Lemma 1, $\mathfrak{M} \in [\mathfrak{L}_{\sigma, \bar{2}}, L_{\bar{2}}(\mathbb{R}^n)]$, ($\sigma = (\sigma_1, \sigma_2, \dots, \sigma_n) \in \mathbb{R}^n, \sigma_1 = \sigma_2 = \dots = \sigma_n$). We obtain, that multidimensional Mellin transforms

$$\begin{aligned} & (\mathfrak{M}\mathbb{K}f)(1 - \bar{\nu} + it), (\mathfrak{M}g_1)(\bar{\nu} - it) = \frac{\bar{h}}{\bar{\lambda} + 1 - (1 - \bar{\nu} + it)\bar{h}}, \\ & (\mathfrak{M}k)(1 - \bar{\nu} + it), (\mathfrak{M}f)(\bar{\nu} - it) \end{aligned}$$

belong to the space $L_{\bar{2}}(\mathbb{R}^n)$ ($\bar{2} = (2, \dots, 2)$). From that follows $F(\mathbf{t})$ in (15) belongs to the space $L_{\bar{2}}(\mathbb{R}^n)$ too. Hence, the expression on the left side of (15) also belongs to the space $L_{\bar{2}}(\mathbb{R}^n)$. Determining θ through (8), taking into account (15), we obtain (9).

Show that $\theta \in L_\infty(\mathbb{R}^n)$. From (9) it follows that if $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$, then $\theta(\mathbf{t})(\mathfrak{M}f)(\bar{\nu} - i\mathbf{t}) \in L_{\bar{2}}(\mathbb{R}^n)$. According to property (a) of Lemma 1, the Mellin transform (3) maps space $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ ($\nu_1 = \nu_2 = \dots = \nu_n$) onto space $L_{\bar{2}}(\mathbb{R}^n)$ and, thus, $\theta(\mathbf{t})\vartheta(\mathbf{t}) \in L_{\bar{2}}(\mathbb{R}^n)$ for any function $\vartheta(\mathbf{t}) \in L_{\bar{2}}(\mathbb{R}^n)$. Therefore $\theta \in L_\infty(\mathbb{R}^n)$. This completes the proof of (a) for the case $\nu_1 > 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n > 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$).

The case, when $\nu_1 < 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n < 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$), is proved similarly after replacing the function $g_a(\mathbf{t})$ in (10) by the function $h_a(\mathbf{t})$ defined for $a = (a_1, a_2, \dots, a_n)$, $a_j > 0$ ($j = 1, 2, \dots, n$), by the formula

$$h_a(\mathbf{t}) = \begin{cases} 0, & 0 < \mathbf{t} < a; \\ \mathbf{t}^{(\bar{\lambda}+1)/\bar{h}-1}, & \mathbf{t} > a. \end{cases} \tag{16}$$

Let us prove the case (b). We suppose that $\theta \in L_\infty(\mathbb{R}^n)$ and $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$. From Lemma 1 the Mellin transform maps space $\mathfrak{L}_{1-\bar{\nu}, \bar{2}}$ onto space $L_2(\mathbb{R}^n)$ unitarily, so there is a unique function $g \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$ such that

$$(\mathfrak{M}g)(1 - \bar{\nu} + i\mathbf{t}) = \theta(\mathbf{t})(\mathfrak{M}f)(\bar{\nu} - i\mathbf{t}).$$

We define K by $Kf = g$. Then (9) is satisfied. K is also a linear operator, namely, if $f_1 \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$, $f_2 \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ ($\nu_1 = \nu_2 = \dots = \nu_n$) and $\mathbf{c}_1 \in \mathbb{R}^n$, $\mathbf{c}_2 \in \mathbb{R}^n$, then

$$\begin{aligned} (\mathfrak{M}K(\mathbf{c}_1 f_1 + \mathbf{c}_2 f_2))(1 - \bar{\nu} + i\mathbf{t}) &= \theta(\mathbf{t})(\mathfrak{M}(\mathbf{c}_1 f_1 + \mathbf{c}_2 f_2))(\bar{\nu} - i\mathbf{t}) \\ &= \mathbf{c}_1 \theta(\mathbf{t})(\mathfrak{M}f_1)(\bar{\nu} - i\mathbf{t}) + \mathbf{c}_2 \theta(\mathbf{t})(\mathfrak{M}f_2)(\bar{\nu} - i\mathbf{t}) \\ &= \mathbf{c}_1 (\mathfrak{M}f_1)(1 - \bar{\nu} + i\mathbf{t}) + \mathbf{c}_2 (\mathfrak{M}f_2)(1 - \bar{\nu} + i\mathbf{t}) = (\mathfrak{M}(\mathbf{c}_1 K f_1 + \mathbf{c}_2 K f_2))(1 - \bar{\nu} + i\mathbf{t}), \end{aligned}$$

hence follows $K(\mathbf{c}_1 f_1 + \mathbf{c}_2 f_2) = \mathbf{c}_1 K f_1 + \mathbf{c}_2 K f_2$.

Further, from Lemma 1 it follows that taking as $\theta^*(\mathbf{t}) = \theta(-\mathbf{t})$, we obtain

$$\|Kf\|_{1-\bar{\nu}, \bar{2}} = \|\mathfrak{M}Kf\|_{\bar{2}} = \|\theta^* \mathfrak{M}f\|_{\bar{2}} \leq \|\theta^*\|_\infty \|\mathfrak{M}f\|_{\bar{2}} = \|\theta\|_\infty \|f\|_{\bar{\nu}, \bar{2}},$$

where $\|\theta\|_\infty$ is the norm of θ in the space (4). This means that $K \in [\mathfrak{L}_{\bar{\nu}, \bar{2}}, \mathfrak{L}_{1-\bar{\nu}, \bar{2}}]$.

Let $\nu_1 \neq 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n \neq 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$) and let the function $k(\mathbf{t})$ be defined by (8). Then, based on property (c) of the Lemma 1, we obtain that $k \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, since $\frac{1}{(\bar{u}+i\mathbf{t})} \in L_\infty(\mathbb{R}^n)$ for a constant vector $\bar{u} = (u_1, \dots, u_1)$ ($u_1 \neq 0, \dots, u_n \neq 0$). If $\nu_1 < 1 - (\operatorname{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n < 1 - (\operatorname{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$) and the function $h_a(\mathbf{t})$ is given by (16), then

$$(\mathfrak{M}h_{\mathbf{x}})(\mathbf{s}) = \frac{-\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}+\mathbf{s}-1}}{\bar{\lambda} + 1 - \bar{h}(1 - \mathbf{s})}. \tag{17}$$

From (16), (5), (17), (9), (8), and (6), if $\mathbf{x} > 0$, similarly to (13), we obtain

$$\begin{aligned} \int_{\mathbf{x}}^{\infty} \mathbf{t}^{(\bar{\lambda}+1)/\bar{h}-1} (Kf)(\mathbf{t}) d\mathbf{t} &= \int_0^{\infty} h_{\mathbf{x}}(\mathbf{t})(Kf)(\mathbf{t}) d\mathbf{t} = \frac{1}{(2\pi i)^n} \int_{\bar{\nu}-i\infty}^{\bar{\nu}+i\infty} (\mathfrak{M}h_{\mathbf{x}})(\mathbf{s})(\mathfrak{M}Kf)(1 - \mathbf{s}) d\mathbf{s} \\ &= \frac{1}{(2\pi)^n} \int_{-\infty}^{+\infty} \frac{-\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}+\bar{\nu}+i\mathbf{t}-1} (\mathfrak{M}Kf)(1 - \bar{\nu} - i\mathbf{t})}{\bar{\lambda} + 1 - (1 - \bar{\nu} - i\mathbf{t})\bar{h}} d\mathbf{t} \\ &= \frac{-\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}+\bar{\nu}-1}}{(2\pi)^n} \int_{-\infty}^{+\infty} \mathbf{x}^{i\mathbf{t}} \frac{\theta^*(\mathbf{t})(\mathfrak{M}f)(\bar{\nu} + i\mathbf{t})}{\bar{\lambda} + 1 - (1 - \bar{\nu} - i\mathbf{t})\bar{h}} d\mathbf{t} \\ &= \frac{-\bar{h}\mathbf{x}^{(\bar{\lambda}+1)/\bar{h}+\bar{\nu}-1}}{(2\pi)^n} \int_{-\infty}^{+\infty} \mathbf{x}^{i\mathbf{t}} (\mathfrak{M}k)(1 - \bar{\nu} - i\mathbf{t})(\mathfrak{M}f)(\bar{\nu} + i\mathbf{t}) d\mathbf{t} \end{aligned}$$

$$\begin{aligned}
 &= \frac{-\bar{h}_{\mathbf{x}}^{(\bar{\lambda}+1)/\bar{h}+\bar{\nu}-1}}{(2\pi i)^n} \int_{1-\bar{\nu}-i\infty}^{1-\bar{\nu}+i\infty} \mathbf{x}^{1-\bar{\nu}-\mathbf{s}} (\mathfrak{M}k)(\mathbf{s})(\mathfrak{M}f)(1-\mathbf{s}) d\mathbf{s} \\
 &= \frac{-\bar{h}_{\mathbf{x}}^{(\bar{\lambda}+1)/\bar{h}}}{(2\pi i)^n} \int_{1-\bar{\nu}-i\infty}^{1-\bar{\nu}+i\infty} (\mathfrak{M}\mathbf{W}_{1/\mathbf{x}}k)(\mathbf{s})(\mathfrak{M}f)(1-\mathbf{s}) d\mathbf{s} \\
 &= \frac{-\bar{h}_{\mathbf{x}}^{(\bar{\lambda}+1)/\bar{h}}}{(2\pi i)^n} \int_{1-\bar{\nu}-i\infty}^{1-\bar{\nu}+i\infty} (\mathfrak{M}k(\mathbf{x}t))(\mathbf{s})(\mathfrak{M}f)(1-\mathbf{s}) d\mathbf{s} = -\bar{h}_{\mathbf{x}}^{(\bar{\lambda}+1)/\bar{h}} \int_0^\infty k(\mathbf{x}t)f(t) dt.
 \end{aligned}$$

Differentiating the left and right sides of the last equality, we obtain (1). Similarly, for the case $\nu_1 > 1 - (\text{Re}(\lambda_1) + 1)/h_1, \dots, \nu_n > 1 - (\text{Re}(\lambda_n) + 1)/h_n$ ($\nu_1 = \dots = \nu_n$) formula (12) for the function $g_a(\mathbf{t})$ in (10) is used.

Prove (c). Let $\theta \neq 0$ almost everywhere. Then if $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ and $Kf = 0$, it follows from (9) that $\theta(\mathbf{t})(\mathfrak{M}f)(\bar{\nu} - i\mathbf{t}) = 0$ almost everywhere, hence $(\mathfrak{M}f)(\bar{\nu} - i\mathbf{t}) = 0$ almost everywhere. This implies that $f(\mathbf{t}) = 0$ almost everywhere, which means that transformation Kf is one-to-one. We suppose that $1/\theta \in L_\infty(\mathbb{R}^n)$. Based on statement (b) of the Theorem 1, there is a transformation $T \in [\mathfrak{L}_{1-\bar{\nu}, \bar{2}}, \mathfrak{L}_{\bar{\nu}, \bar{2}}]$ such that if $g \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, then

$$(\mathfrak{M}Tg)(\bar{\nu} + i\mathbf{t}) = \frac{1}{\theta(-\mathbf{t})} (\mathfrak{M}g)(1 - \bar{\nu} - i\mathbf{t})$$

almost everywhere. Based on (9), we have

$$(\mathfrak{M}KTg)(1 - \bar{\nu} + i\mathbf{t}) = \theta(\mathbf{t})(\mathfrak{M}Tg)(\bar{\nu} - i\mathbf{t}) = (\mathfrak{M}g)(1 - \bar{\nu} - i\mathbf{t}).$$

Thus, for any function $g \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, the identity $KTg = g$ holds, and therefore K maps the space $\mathfrak{L}_{\bar{\nu}, \bar{2}}$ onto space $\mathfrak{L}_{1-\bar{\nu}, \bar{2}}$.

Further, if the functions $f \in \mathfrak{L}_{\bar{\nu}, \bar{2}}$ and $g \in \mathfrak{L}_{1-\bar{\nu}, \bar{2}}$, then from (5) and (9) we finally obtain

$$\begin{aligned}
 \int_0^\infty f(\mathbf{x})(Kg)(\mathbf{x}) d\mathbf{x} &= \frac{1}{(2\pi i)^n} \int_{\bar{\nu}-i\infty}^{\bar{\nu}+i\infty} (\mathfrak{M}f)(\mathbf{s})(\mathfrak{M}Kg)(1-\mathbf{s}) d\mathbf{s} \\
 &= \frac{1}{(2\pi)^n} \int_{-\infty}^{+\infty} (\mathfrak{M}f)(\bar{\nu} + i\mathbf{t})(\mathfrak{M}Kg)(1 - \bar{\nu} - i\mathbf{t}) dt \\
 &= \frac{1}{(2\pi)^n} \int_{-\infty}^{+\infty} (\mathfrak{M}f)(\bar{\nu} + i\mathbf{t})\theta(-\mathbf{t})(\mathfrak{M}g)(\bar{\nu} + i\mathbf{t}) dt \\
 &= \frac{1}{(2\pi)^n} \int_{-\infty}^{+\infty} (\mathfrak{M}f)(\bar{\nu} - i\mathbf{t})\theta(\mathbf{t})(\mathfrak{M}g)(\bar{\nu} - i\mathbf{t}) dt \\
 &= \frac{1}{(2\pi)^n} \int_{-\infty}^{+\infty} (\mathfrak{M}Kf)(1 - \bar{\nu} + i\mathbf{t})(\mathfrak{M}g)(1 - (1 - \bar{\nu} + i\mathbf{t})) dt \\
 &= \frac{1}{(2\pi i)^n} \int_{1-\bar{\nu}-i\infty}^{1-\bar{\nu}+i\infty} (\mathfrak{M}Kf)(\mathbf{s})(\mathfrak{M}g)(1-\mathbf{s}) d\mathbf{s} = \int_0^\infty (Kf)(\mathbf{x})g(\mathbf{x}) d\mathbf{x}.
 \end{aligned}$$

This proves Theorem 1.

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