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Infinitesimal Carleson property for weighted measures induced by analytic self-maps of the unit disk

Daniel Li, Hervé Queffélec, Luis Rodríguez-Piazza

June 6, 2012

Abstract. We prove that, for every $\alpha > -1$, the pull-back measure $\varphi(\mathcal{A}_{\alpha})$ of the measure $d\mathcal{A}_{\alpha}(z) = (\alpha+1)(1-|z|^2)^{\alpha} d\mathcal{A}(z)$, where \mathcal{A} is the normalized area measure on the unit disk \mathbb{D} , by every analytic self-map $\varphi \colon \mathbb{D} \to \mathbb{D}$ is not only an $(\alpha+2)$ -Carleson measure, but that the measure of the Carleson windows of size εh is controlled by $\varepsilon^{\alpha+2}$ times the measure of the corresponding window of size h. This means that the property of being an $(\alpha+2)$ -Carleson measure is true at all infinitesimal scales. We give an application by characterizing the compactness of composition operators on weighted Bergman-Orlicz spaces.

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1 Introduction and notation

It is well-known that every analytic self-map $\varphi \colon \mathbb{D} \to \mathbb{D}$ induces a bounded composition operator $f \mapsto C_{\varphi}(f) = f \circ \varphi$ from the Bergman space \mathfrak{B}^2 into itself. By Hastings's version of the Carleson inclusion theorem ([4]), that means that the pull-back measure \mathcal{A}_{φ} of the normalized area measure \mathcal{A} by φ is a 2-Carleson measure, that is, for some constant C > 0,

$$\mathcal{A}(\{z \in \mathbb{D}; \ \varphi(z) \in W(\xi, \varepsilon)\}) \le C \varepsilon^2$$

for every $\varepsilon \in (0,1)$ and every $\xi \in \mathbb{T}$, where $W(\xi,\varepsilon)$ is the Carleson window centered at ξ and of size ε . It was proved in [6], Theorem 3.1, that one actually

has an infinitesimal version of this property, namely, for some constant C>0:

$$(1.1) \quad \mathcal{A}(\lbrace z \in \mathbb{D}; \ \varphi(z) \in W(\xi, \varepsilon h)\rbrace) \leq C \,\mathcal{A}(\lbrace z \in \mathbb{D}; \ \varphi(z) \in W(\xi, h)\rbrace) \,\varepsilon^2,$$

for every $\varepsilon \in (0,1)$ and h > 0 small enough.

Now, consider, for $\alpha > -1$, the weighted Bergman space \mathfrak{B}^2_{α} . By Littlewood's subordination principle, every analytic self-map φ of $\mathbb D$ induces a bounded composition operator C_{φ} from \mathfrak{B}^2_{α} into itself (see [8], Proposition 3.4). By Stegenga's version of the Carleson theorem ([9], Theorem 1.2), that means that the pullback measure of \mathcal{A}_{α} (see (1.3) below) by φ is an $(\alpha + 2)$ -Carleson measure. Our goal in this paper is to show the analog of (1.1) in the following form.

Theorem 1.1 For each $\alpha > -1$, there exists a constant $C_{\alpha} > 0$ such that, for every analytic self-map of the unit disk $\varphi \colon \mathbb{D} \to \mathbb{D}$, every $\varepsilon \in (0,1)$ and every h > 0 small enough, one has, for every $\xi \in \mathbb{T}$:

(1.2)
$$\mathcal{A}_{\alpha}(\{z \in \mathbb{D} ; \varphi(z) \in W(\xi, \varepsilon h)\}) \leq C_{\alpha} \varepsilon^{\alpha+2} \mathcal{A}_{\alpha}(\{z \in \mathbb{D} ; \varphi(z) \in W(\xi, h)\}).$$

It should be stressed that the heart of the proof given in [6] in the case $\alpha = 0$ cannot be directly used for the other $\alpha > -1$, and we have to change it, justifying the current paper. Moreover, the present proof is simpler than that of [6]. We also pointed out that the result holds in the limiting case $\alpha = -1$, corresponding to the Hardy space H^2 ([5], Theorem 4.19), but the proof is different, due to the fact that one uses the normalized Lebesgue measure on $\mathbb T$ and the boundary values of φ instead of measures on $\mathbb D$ and the function φ itself.

We end the paper by an application to the compactness of composition operators on weighted Bergman-Orlicz spaces.

Another application of Theorem 1.1 is given in [7].

Notation. In this paper, $\mathbb{D}=\{z\in\mathbb{C}\,;\;|z|<1\}$ denotes the open unit disk of the complex plane \mathbb{C} , and $\mathbb{T}=\partial\mathbb{D}$ is the unit circle. The normalized area measure $\frac{dx\,dy}{\pi}$ is denoted by \mathcal{A} .

For $\alpha > -1$, the weighted Bergman space \mathfrak{B}^2_{α} is the space of all analytic functions $f(z) = \sum_{n=0}^{\infty} a_n z^n$ on \mathbb{D} such that

$$||f||_{\alpha}^2 := \int_{\mathbb{D}} |f(z)|^2 d\mathcal{A}_{\alpha}(z) < +\infty,$$

where \mathcal{A}_{α} is the weighted measure

$$(1.3) d\mathcal{A}_{\alpha}(z) = (\alpha + 1)(1 - |z|^2)^{\alpha} d\mathcal{A}(z).$$

The Carleson window centered at $\xi \in \mathbb{T}$ and of size h, 0 < h < 1, is the set

$$W(\xi, h) = \{ z \in \mathbb{D} ; |z| \ge 1 - h \text{ and } |\arg(z\overline{\xi})| \le h \}.$$

A measure μ on \mathbb{D} is called an α -Carleson measure ($\alpha \geq -1$) if

$$\sup_{|\xi|=1} \mu[W(\xi, h)] = O_{h \to 0} (h^{\alpha}).$$

Actually, instead of the Carleson window $W(\xi, h)$, we shall merely use the sets

$$S(\xi, h) = \{ z \in \mathbb{D} ; |z - \xi| \le h \},$$

which have essentially the same size, so μ is an α -Carleson measure if and only if $\sup_{|\xi|=1} \mu[S(\xi,h)] = O_{h\to 0}(h^{\alpha})$.

We denote by Π^+ the right-half plane

(1.4)
$$\Pi^{+} = \{ z \in \mathbb{C} : \Re z > 0 \}.$$

To avoid any misunderstanding, we denote by A the area measure on Π^+ , and not this measure divided by π .

Let $T: \mathbb{D} \to \Pi^+$ be the conformal map defined by:

(1.5)
$$T(z) = \frac{1-z}{1+z};$$

we denote by $\tau_{\alpha} = T(\mathcal{A}_{\alpha})$ the pull-back measure defined by:

(1.6)
$$\tau_{\alpha}(B) = \mathcal{A}_{\alpha}[T^{-1}(B)]$$

for every Borel set B of Π^+ . This is a probability measure on Π^+ .

We also need another measure μ_{α} on Π^+ , defined by:

$$(1.7) d\mu_{\alpha} = x^{\alpha} dx dy.$$

Given two measures μ and ν , we shall write $\mu \sim \nu$ when the Radon-Nikodým derivative $\frac{d\mu}{d\nu}$ is bounded from above and from below.

The pseudo-hyperbolic distance ρ' on \mathbb{D} is given by

(1.8)
$$\rho'(z,w) = \left| \frac{z - w}{1 - \bar{z}w} \right|, \qquad z, w \in \mathbb{D}.$$

For every $z \in \mathbb{D}$ and $r \in (0,1)$,

$$\Delta'(z,r) = \{ w \in \mathbb{D} \; ; \; \rho'(w,z) < r \}$$

is called the *pseudo-hyperbolic disk* with center z and radius r. It is (see [1], [3], or [10], for example) the image of the Euclidean disk D(0,r) by the automorphism

$$\varphi_z(\zeta) = \frac{z - \zeta}{1 - \bar{z}\zeta} \, \cdot$$

The pseudo-hyperbolic distance ρ on Π^+ is deduced by transferring the pseudo-hyperbolic distance ρ' on \mathbb{D} with the conformal map T:

(1.9)
$$\rho(a,b) = \rho'(T^{-1}a, T^{-1}b) = \left| \frac{a-b}{\bar{a}+b} \right|,$$

and, for every $w \in \Pi^+$ and $r \in (0,1)$,

$$\Delta(w,r) = \{z \in \Pi^+ \; ; \; \rho(z,w) < r\}$$

is the pseudo-hyperbolic disk of Π^+ with center w and radius r.

Finally, we shall use the following notation:

(1.10)
$$\Omega = (0,2) \times (-1,1).$$

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2 Transfer to the right half plane

As in [6], we only have to give the proof for $\xi = 1$ and, by considering $g = h/(1-\varphi)$, we are boiled down to prove:

Theorem 2.1 Let $\alpha > -1$. There exist constants $K_0 > 0$, $c_0 > 0$ and $\lambda_0 > 1$ such that every analytic function $g: \mathbb{D} \to \Pi^+$ with $|g(0)| \leq c_0$ satisfies, for every $\lambda \geq \lambda_0$:

$$\mathcal{A}_{\alpha}(\{|g| > \lambda\}) \leq \frac{K_0}{\lambda \alpha + 2} \, \mathcal{A}_{\alpha}(\{|g| > 1\}) \,.$$

As said in the Introduction, this result is an infinitesimal version of the fact that the pull-back measure $\mathcal{A}_{\alpha,\varphi}$ of \mathcal{A}_{α} by any analytic self-map φ of \mathbb{D} is an $(\alpha+2)$ -Carleson measure. In fact, one has the following result.

Proposition 2.2 There is some constant $C = C_{\alpha} > 0$ such that

(2.1)
$$\mathcal{A}_{\alpha}(\{|g| > \lambda\}) \le \frac{C}{\lambda^{\alpha+2}} |g(0)|^{\alpha+2}$$

for every analytic function $g: \mathbb{D} \to \Pi^+$ and every $\lambda > 0$.

The goal is hence to replace in the right-hand side the quantity $|g(0)|^{\alpha+2}$ by $\mathcal{A}_{\alpha}(\{|g|>1\})$.

Proof of Proposition 2.2. We may assume that |g(0)| = 1. Hence we may assume that $\lambda > 2$, taking $C \ge 2^{\alpha+2}$, because $\mathcal{A}_{\alpha}(\{|g| > \lambda\}) \le 1$.

Set
$$\varphi(z) = [g(z) - g(0)]/[g(z) + \overline{g(0)}]$$
. Then $|g(z)| > \lambda$ implies that

$$|\varphi(z) - 1| = 2 |\Re g(0)|/|g(z) + \overline{g(0)}| \le 2/(\lambda - 1) \le 4/\lambda$$
.

But φ maps \mathbb{D} into itself, so the measure $\mathcal{A}_{\alpha,\varphi}$ is an $(\alpha + 2)$ -Carleson measure and (see the proof of [9], Theorem 1.2)

$$\mathcal{A}_{\alpha}(\{|g| > \lambda\}) \leq \mathcal{A}_{\alpha,\varphi}[S(1,4/\lambda)] \leq C_{\alpha}' \|C_{\varphi}\|^2 / (\lambda/4)^{\alpha+2},$$

where $\|C_{\varphi}\|$ is the norm of the composition operator $C_{\varphi} \colon \mathfrak{B}^{2}_{\alpha} \to \mathfrak{B}^{2}_{\alpha}$. But $\varphi(0) = 0$ and hence $\|C_{\varphi}\| = 1$, by using Littlewood's subordination principle and integrating.

For technical reasons, that we shall explain after Lemma 3.4, we need to work with functions defined on Π^+ . Proposition 2.2 becomes:

Proposition 2.3 There exists a constant $C = C_{\alpha} > 0$ such that, for every analytic function $f: \Pi^+ \to \Pi^+$, one has:

(2.2)
$$\tau_{\alpha}(\{|f| > \lambda\}) \le \frac{C}{\lambda^{\alpha+2}} |f(1)|^{\alpha+2}.$$

Proof. Set $E_f(\lambda) = \{|f| > \lambda\}$ and define similarly $E_g(\lambda) = \{|g| > \lambda\}$ where $g = f \circ T \colon \mathbb{D} \to \Pi^+$. We have g(0) = f(1) as well as the simple but useful equation:

(2.3)
$$T^{-1}[E_f(\lambda)] = E_g(\lambda).$$

So that, by Proposition 2.2:

$$\tau_{\alpha}[E_f(\lambda)] = \mathcal{A}_{\alpha}[T^{-1}(E_f(\lambda))] = \mathcal{A}_{\alpha}[E_g(\lambda)]$$

$$\leq \frac{C}{\lambda^{\alpha+2}}|g(0)|^{\alpha+2} = \frac{C}{\lambda^{\alpha+2}}|f(1)|^{\alpha+2},$$

and Proposition 2.3 is proved.

Now, to prove Theorem 2.1, it suffices to prove that, when one localizes f on Ω , one may replace the quantity |f(1)| in the right-hand side of (2.2) by $\tau_{\alpha}(\{|f|>1\}\cap\Omega)$. This is what is claimed in the next result.

Theorem 2.4 There exist constants $K = K_{\alpha} > 0$, $c_1 > 0$ and $\lambda_1 > 1$ such that every analytic function $f: \Pi^+ \to \Pi^+$ such that $|f(1)| \le c_1$ satisfies, for every $\lambda \ge \lambda_1$:

$$\tau_{\alpha}(\{|f| > \lambda\} \cap \Omega) \le \frac{K}{\lambda^{\alpha+2}} \tau_{\alpha}(\{|f| > 1\} \cap \Omega).$$

We shall prove Theorem 2.4 in the next section, but before, let us see why it gives Theorem 2.1 and hence our main result, Theorem 1.1.

Proof of Theorem 2.1. Let $E \colon \Pi^+ \to \mathbb{D}$ be the exponential map defined by

$$(2.4) E(z) = e^{-\pi z},$$

which (up to a radius) maps bijectively Ω onto the annulus

(2.5)
$$U = \{ z \in \mathbb{D} ; |z| > e^{-2\pi} \}.$$

For every $g: \mathbb{D} \to \Pi^+$ with $|g(0)| \le (1-\beta)/(1+\beta)$ and $0 < \beta < 1$, one has, by Schwarz's lemma (see [6], eq. (3.9)):

$$|g(z)| > 1 \implies |z| > \beta$$
.

Therefore we only have to work on the annulus U, taking $c_0 \leq \tanh \pi$ in Theorem 2.1.

Let $L = E^{-1}$ be the inverse map of the restriction of E to Ω , and

(2.6)
$$\sigma_{\alpha} = L(\mathcal{A}_{\alpha})$$

be the pull-back measure of \mathcal{A}_{α} by L. This measure is carried by Ω and we have:

Lemma 2.5 On Ω , one has: $\sigma_{\alpha} \sim \mu_{\alpha} \sim \tau_{\alpha}$.

Taking this lemma for granted for a while, let us finish the proof of Theorem 2.1 (the measure μ_{α} does not come into play here). Let $g\colon \mathbb{D} \to \Pi^+$ be an analytic function and $f=g\circ E\colon \Pi^+\to \Pi^+$ (so that $g=f\circ L$ on $E(\Omega)$). We have $|f(1)|\leq c_1$ if $|g(0)|\leq c_0$, with $c_0>0$ small enough. In fact, the analytic function $h=T\circ g$ maps \mathbb{D} into itself and hence, by the Schwarz-Pick inequality, h is a contraction for the pseudo-hyperbolic distance on \mathbb{D} (see [1], eq. (3.3), page 18, for example); hence $\rho'[h(e^{-\pi}),h(0)]\leq \rho'(e^{-\pi},0)=e^{-\pi}$, that is $\left|\frac{g(e^{-\pi})-g(0)}{g(e^{-\pi})+g(0)}\right|\leq e^{-\pi}$. It follows that $|g(e^{-\pi})|-|g(0)|\leq e^{-\pi}\left[|g(e^{-\pi})|+|g(0)|\right]$, i.e. $|g(e^{-\pi})|\leq \frac{1}{\tanh\pi}|g(0)|$. Therefore $|f(1)|=|g(e^{-\pi})|\leq c_1$ if $|g(0)|\leq c_0$ with $c_0\leq c_1$ tanh π .

Set:

$$E_g(\lambda) = \{|g| > \lambda\} \cap U$$
 and $E_f(\lambda) = \{|f| > \lambda\} \cap \Omega$.

Observe that, as in (2.3),

$$L^{-1}[E_f(\lambda)] = E_g(\lambda)$$
 and $E^{-1}[E_g(1)] = E_f(1)$.

Hence, in view of Theorem 2.4 and Lemma 2.5:

$$\mathcal{A}_{\alpha}[E_{g}(\lambda)] = \mathcal{A}_{\alpha}(L^{-1}[E_{f}(\lambda)]) = \sigma_{\alpha}[E_{f}(\lambda)]$$

$$\leq \frac{K'_{\alpha}}{\lambda^{\alpha+2}} \sigma_{\alpha}[E_{f}(1)] = \frac{K'_{\alpha}}{\lambda^{\alpha+2}} \sigma_{\alpha}(E^{-1}[E_{g}(1)])$$

$$= \frac{K'_{\alpha}}{\lambda^{\alpha+2}} (E\sigma_{\alpha})[E_{g}(1)] = \frac{K'_{\alpha}}{\lambda^{\alpha+2}} \mathcal{A}_{\alpha}[E_{g}(1)],$$

which is exactly what we wanted to prove.

Proof of Lemma 2.5. Let us compute σ_{α} with the change of variable $w = E^{-1}(z)$. One has z = E(w) and

$$dA(z) = |E'(w)|^2 \frac{dA(w)}{\pi} = \frac{1}{\pi} e^{-2\pi \Re w} dA(w).$$

We get:

$$\int_{\Omega} h(w) d\sigma_{\alpha}(w) = \int_{U} h(Lz) d\mathcal{A}_{\alpha}(z) = (\alpha + 1) \int_{U} h(E^{-1}z) (1 - |z|^{2})^{\alpha} d\mathcal{A}(z)$$
$$= \frac{\alpha + 1}{\pi} \int_{\Omega} h(w) e^{-2\pi \Re w} (1 - e^{-2\pi \Re w})^{\alpha} dA(w),$$

so that

(2.7)
$$d\sigma_{\alpha}(w) = \frac{\alpha+1}{\pi} e^{-2\pi \Re e w} (1 - e^{-2\pi \Re e w})^{\alpha} \mathbb{I}_{\Omega}(w) dA(w).$$

Thus, on Ω , we have $\sigma_{\alpha} \sim \mu_{\alpha}$. Indeed, the factor $e^{-2\Re e w}$ is bounded from below and from above, and $(1 - e^{-2\Re e w})^{\alpha} \sim (\Re e w)^{\alpha}$ as $\Re e w$ goes to 0. This proves the first equivalence of Lemma 2.5.

To prove the second equivalence, we use the change of variable formula z=Tw in

$$\int_{\Omega} h(u) d\tau_{\alpha}(u) = \int_{U} h(Tz) d\mathcal{A}_{\alpha}(z);$$

it gives $d\tau_{\alpha}(w) = |T'(w)|^2 (1 - |T(w)|^2)^{\alpha} (\alpha + 1) dA(w) / \pi$, i.e.:

(2.8)
$$d\tau_{\alpha}(w) = \frac{4^{\alpha+1}(\alpha+1)}{\pi} \frac{(\Re e \, w)^{\alpha}}{|1+w|^{2(\alpha+2)}} \, \mathbb{I}_{\Omega}(w) \, dA(w),$$

showing that $\mu_{\alpha} \sim \tau_{\alpha}$ on Ω .

3 Proof of Theorem 2.4

Let us split, up to a set of measure 0, the square Ω into dyadic sub-squares

(3.1)
$$Q_l = \left(\frac{2j}{2^n}, \frac{2(j+1)}{2^n}\right) \times \left(\frac{2k}{2^n} - 1, \frac{2(k+1)}{2^n} - 1\right)$$

of center

(3.2)
$$c_l = \frac{2j+1}{2^n} + i\left(\frac{2k+1}{2^n} - 1\right),$$

with $n \ge 0$, $0 \le j, k \le 2^n - 1$ and where l = (n, j, k).

Note that $\Omega = Q_{(0,0,0)}$. We are going to use the special form of the measure τ_{α} , taken in (2.8), to get a localized version of Proposition 2.3 as follows.

Proposition 3.1 There is a constant $C_{\alpha} > 0$ such that, for any analytic function $f: \Pi^+ \to \Pi^+$ and any dyadic sub-square Q_l of Ω , one has, for any $\lambda > 0$:

(3.3)
$$\tau_{\alpha}(\{|f| > \lambda\} \cap Q_l) \le \frac{C_{\alpha}}{\lambda^{\alpha+2}} \tau_{\alpha}(Q_l) |f(c_l)|^{\alpha+2}.$$

Proof. Using Lemma 2.5, we may replace the measure τ_{α} by $d\mu_{\alpha} = x^{\alpha} dx dy$. This measure is no longer a probability measure, but it has the advantage of being invariant under vertical translations, and, especially, to react to a dilation of positive ratio λ by multiplying the result by the factor $\lambda^{\alpha+2}$.

We first need a simple lemma.

Lemma 3.2 For every $0 \le s < 1$, there exists a constant $M_s > 0$ such that, for any analytic function $f: \Pi^+ \to \Pi^+$ and any pseudo-hyperbolic disk $\Delta(c, s)$ in Π^+ , we have, for every $z \in \Delta(c, s)$:

(3.4)
$$1/M_s \le |f(z)|/|f(c)| \le M_s.$$

Proof. By the classical Schwarz-Pick inequality, any analytic map $f: \Pi^+ \to \Pi^+$ contracts the pseudo-hyperbolic distance ρ of Π^+ (see [1], Section 6), so that if $z \in \Delta(c, s)$, one has:

$$|u| := \left| \frac{f(z) - f(c)}{f(z) + \overline{f(c)}} \right| \le \left| \frac{z - c}{z + \overline{c}} \right| \le s.$$

Inverting that relation, we get $f(z) = \frac{u\overline{f(c)} + f(c)}{1-u}$, whence

$$|f(z)| \le |f(c)| \frac{1+|u|}{1-|u|} \le |f(c)| \frac{1+s}{1-s}$$

and, similarly, $|f(z)| \geq |f(c)| \frac{1-s}{1+s}$. The lemma follows, with $M_s = \frac{1+s}{1-s}$ · \Box

Let us now continue the proof of Proposition 3.1.

Lemma 3.3 Inequality (3.3) holds when the square Q_l , of the n-th generation, does not touch the boundary of Π^+ , namely when l = (n, j, k) with $j \ge 1$. More precisely, we have $Q_l \subseteq \Delta(c_l, s)$ where s < 1 is a numerical constant.

Proof. Recall that c_l is the center of Q_l . We claim that we can find some numerical s < 1 such that $Q_l \subset \Delta(c_l, s)$. To show that claim, let l = (n, j, k) and $z, w \in Q_l$. We have:

$$1 - \rho(z, w)^2 = 1 - \left| \frac{z - w}{z + \bar{w}} \right|^2 = 4 \frac{\Re e \, z \, \Re e \, w}{|z + \bar{w}|^2} \, \cdot$$

But one has $2j/2^n \le \Re e \, z$, $\Re e \, w \le 2(j+1)/2^n$ whereas $|\Im m \, (z+\bar w)| \le 2^{-n+1}$; hence $\Re e \, z \, \Re e \, w \ge 4j^24^{-n}$ and $|z+\bar w|^2 = (\Re e \, z + \Re e \, w)^2 + [\Im m \, (z+\bar w)]^2 \le 16(j+1)^24^{-n} + 4.4^{-n} \le 80j^24^{-n}$, because $j \ge 1$. Therefore

$$1 - \rho(z, w)^2 \ge 4 \frac{4j^2 4^{-n}}{80j^2 4^{-n}} = \frac{1}{5},$$

so that $\rho(z,w) \leq s = \sqrt{4/5}$. In particular, we have $Q_l \subseteq \Delta(c_l,s)$.

Now, to prove (3.3), we may assume, by homogeneity (replace f by $f/|f(c_l)|$ and λ by $\lambda/|f(c_l)|$), that $|f(c_l)|=1$. We then have, by Lemma 3.2, $|f(z)|\leq M_s|f(c_l)|=M_s$ for every $z\in Q_l$. Hence (3.3) trivially holds when $\lambda>M_s$, since then the set in the left-hand side is empty. So we assume $\lambda\leq M_s$. In that case, setting $C_\alpha=M_s^{\alpha+2}$, we have :

$$\tau_{\alpha}(\{|f| > \lambda\} \cap Q_l) \le \tau_{\alpha}(Q_l) \le \frac{C_{\alpha}}{\lambda^{\alpha+2}} \tau_{\alpha}(Q_l).$$

This is the desired inequality, since we have supposed that $|f(c_l)| = 1$.

Lemma 3.4 Inequality (3.3) holds when the square Q_l , of the n-th generation, touches the boundary of Π^+ , namely when l = (n, j, k) with j = 0.

Proof. This case uses the specific properties of the measure μ_{α} . In view of Lemma 2.5, we have to prove that:

(3.5)
$$\mu_{\alpha}(\{|f| > \lambda\} \cap Q_l) \leq \frac{C_{\alpha}}{\lambda^{\alpha+2}} \,\mu_{\alpha}(Q_l) \,|f(c_l)|^{\alpha+2},$$

when the square $Q_l \subseteq \Omega$ is supported by the imaginary axis. We may again assume that $|f(c_l)| = 1$, and we proceed in three steps.

- 1) First, (3.5) holds if $Q_l = Q_{(0,0,0)} = \Omega$: this is just what we have proved in Proposition 2.3 with (2.2).
- 2) For h > 0, (3.5) holds when $Q_l = h\Omega = (0, 2h) \times (-h, h)$ is a square meeting the imaginary axis in an interval (-h, h) centered at 0. Indeed, setting $E_f(\lambda) = \{|f| > \lambda\}$ as well as $f_h(z) = f(hz)$, we easily check that

$$(3.6) E_f(\lambda) \cap h \Omega = h \left[E_{f_h}(\lambda) \cap \Omega \right].$$

For example, if $v \in E_{f_h}(\lambda) \cap \Omega$, one has $|f(hv)| > \lambda$ and hence $w = hv \in E_f(\lambda) \cap h\Omega$, giving one inclusion in (3.6); the other is proved similarly. Using the already mentioned $(\alpha+2)$ -homogeneity of the measure μ_{α} , we obtain, using (2.2) for f_h :

$$\mu_{\alpha}[E_{f}(\lambda) \cap h\Omega] = \mu_{\alpha}[h(E_{f_{h}}(\lambda) \cap \Omega)] = h^{\alpha+2}\mu_{\alpha}[E_{f_{h}}(\lambda) \cap \Omega]$$

$$\leq h^{\alpha+2}\frac{C_{\alpha}}{\lambda^{\alpha+2}}|f_{h}(1)|^{\alpha+2} = \mu_{\alpha}(Q_{l})\frac{C'_{\alpha}}{\lambda^{\alpha+2}}|f(c_{l})|^{\alpha+2},$$

with $C'_{\alpha} = 4^{-(\alpha+2)}(\alpha+1)C_{\alpha}$, since the center c_l of $Q_l = h\Omega$ is $c_l = h$.

3) Finally, (3.5) holds if Q_l is any square supported by the imaginary axis. Indeed, this Q_l is a vertical translate of the second case, and the measure μ_{α} is invariant under vertical translations, which exchange centers.

This ends the proof of the crucial Lemma 3.4 and thereby that of Proposition 3.1. $\hfill\Box$

Remark. We see here why it is better to work with functions $f \colon \Pi^+ \to \Pi^+$ instead of functions $g \colon \mathbb{D} \to \Pi^+$; if the invariance of μ_{α} under vertical translations corresponds to the rotation invariance of \mathcal{A}_{α} , the homogeneity of μ_{α} , used in part 2) of the proof, corresponds to an invariance by the automorphisms φ_a of \mathbb{D} , with real $a \in \mathbb{D}$, which is not shared by \mathcal{A}_{α} , and writing a measure equivalent to \mathcal{A}_{α} having these properties is not so simple.

In order to exploit this proposition, we need the following precisions.

Lemma 3.5 There exist constants c > 0 and $\delta_0 > 0$, depending only on α , such that for every l, there exists $R_l \subseteq Q_l$ with $\tau_{\alpha}(R_l) \geq c \tau_{\alpha}(Q_l)$ and, for every analytic map $f \colon \Pi^+ \to \Pi^+$,

$$(3.7) |f(z)| > \delta_0 |f(c_l)| for every z \in R_l.$$

Proof. By Lemma 2.5, it suffices to prove this lemma with μ_{α} instead of τ_{α} . Let us consider two cases.

- 1) If l=(n,j,k) with $j\geq 1$, we can simply take $R_l=Q_l$, in view of Lemma 3.2 and Lemma 3.3.
- 2) If l=(n,j,k) with j=0, we may assume that $Q_l=\Omega=(0,2)\times(-1,1)$, since either vertical translations or dilations of positive ratio are isometries for the pseudo-hyperbolic distance on Π^+ and, on the other hand, multiply the μ_{α} -measure by 1 or $h^{\alpha+2}$ respectively. It follows that $c_l=1$. We are going to check that $\Delta(1,1/4)\subseteq\Omega=Q_l$, so that we can take $R_l=\Delta(c_l,1/4)$. Indeed, set t=1/4; if $|u|:=\left|\frac{z-1}{z+1}\right|\leq t$, we have $z=\frac{1+u}{1-u}$ and

$$\begin{split} 0 &< \Re \mathrm{e}\, z = \frac{1 - |u|^2}{|1 - u|^2} \le \frac{1 + t}{1 - t} < 2\,; \\ |\Im \mathrm{m}\, z| &= \frac{2\,|\Im \mathrm{m}\, u|}{|1 - u|^2} \le \frac{2t}{(1 - t)^2} = \frac{8}{9} < 1. \end{split}$$

Moreover, in view of Lemma 3.2, (3.7) holds with $\delta_0 = M_t^{-1} = 3/5$.

Finally, the claim on the measures holds with $c = \mu_{\alpha}[\Delta(1, 1/4)]/\mu_{\alpha}(\Omega)$. \square

Now, we want to control mean values of f on some of the Q_l 's. In order to get that, we have to do a Calderón-Zygmund decomposition.

To that end, we need to know that the mean of |f| on Ω is small, namely less than 1, if |f(1)| is small enough. This is the aim of the next proposition.

Proposition 3.6 There exists a constant C > 0 such that, for every analytic function $f: \Pi^+ \to \Pi^+$, one has:

(3.8)
$$|f(1)| \le \iint_{\Omega} |f(x+iy)| \, \frac{dxdy}{\pi} \le C |f(1)|.$$

Moreover, if c is the center of an open square Q contained in Π^+ , then:

$$\frac{\pi}{4} |f(c)| \le \frac{1}{A(Q)} \int_{Q} |f(z)| \, dA(z) \le C \, \frac{\pi}{4} |f(c)| \, .$$

Proof. Let us see first that (3.9) follows from (3.8). Let c = a + ib (a > 0 and $b \in \mathbb{R}$) be the center of the square $Q = (a - h, a + h) \times (b - h, b + h)$, with $0 < h \le a$. Consider the function f_1 defined by:

$$f_1(z) = f[\phi(z)]$$
, where $\phi(z) = hz - h + a + ib$.

Observe that $\phi \colon \Pi^+ \to \Pi^+$ is an affine transformation sending 1 onto c and that $\phi(\Omega) = Q$. Applying (3.8) to f_1 gives:

$$\frac{\pi}{4} |f_1(1)| \le \frac{1}{A(\Omega)} \int_{\Omega} |f_1(z)| dA(z) \le C \frac{\pi}{4} |f_1(1)|.$$

This yields (3.9) using an obvious change of variable and $f_1(1) = f(c)$.

The left-hand side inequality in (3.8) is due to subharmonicity: consider the open disk D of center 1 and radius 1; then $D \subseteq \Omega$ and, |f| being subharmonic, we have:

$$|f(1)| \le \frac{1}{\pi} \iint_D |f(x+iy)| \, dx dy \le \frac{1}{\pi} \iint_\Omega |f(x+iy)| \, dx dy.$$

We now prove the right-hand side inequality. Using Lemma 2.3 and the fact that $\mu_0 \sim \tau_0$ on Ω (note that μ_0 is just the area measure A on Π^+), we have the existence of a constant $\kappa > 0$ such that, for all $\lambda > 0$:

(3.10)
$$\mu_0(\{|f| > \lambda\} \cap \Omega) \le \frac{\kappa}{\lambda^2} |f(1)|^2.$$

From this estimate (3.10), we can control the integral of |f| over Ω (recall that $\mu_0(\Omega) = 4$):

$$\int_{\Omega} |f| \, d\mu_0 = \int_0^{+\infty} \mu_0(\{|f| > \lambda\} \cap \Omega) \, d\lambda$$

$$\leq 4 \, |f(1)| + \int_{|f(1)|}^{+\infty} \frac{\kappa \, |f(1)|^2}{\lambda^2} \, d\lambda = (4 + \kappa) \, |f(1)|.$$

The proposition follows.

Remark. We do not know if the constant $\pi/4$ in the left-hand side of (3.9) can be replaced by a better constant; however, it is not possible to replace this factor $\pi/4$ by 1. Let us see an example.

Let us define $f(z) = \exp((Tz)^4)$ where Tz = (1-z)/(1+z). Recall that T sends Π^+ to the unit disk \mathbb{D} , and therefore $f(z) \in \Pi^+$, for every $z \in \Pi^+$ because $|\arg(\exp w)| < 1 < \pi/2$, for all $w \in \mathbb{D}$.

Now let Q be the unit square $Q = (-1,1) \times (-1,1)$. For $0 < t \le 1/2$, let Q_t be the square, centered in 1, $Q_t = (1-t,1+t) \times (-t,t)$, which is contained in Π^+ , and define

$$\sigma(t) = \frac{1}{A(Q_t)} \int_{Q_t} |f(z)| \, dA(z) = \frac{1}{4t^2} \int_{-t}^t \left[\int_{1-t}^{1+t} |f(x+iy)| \, dx \right] dy \, .$$

Using a change of variable we have:

$$\sigma(t) = \frac{1}{4} \iint_{O} |f(1+tx+ity)| dx dy.$$

We are going to prove that there exists t such that $\sigma(t) < 1 = |f(1)|$ and the average of |f| in the cube Q_t is smaller than |f(1)|. Now observe that

$$f(z) = \frac{1}{16}(z-1)^4 + O((z-1)^5), \qquad z \to 1.$$

Consequently, there exists a constant C > 0 such that, for $z \in Q_{1/2}$,

$$\Re (f(z)) \le \frac{1}{16} \Re ((z-1)^4) + C|z-1|^5$$

and then, there exists $C_1 > 0$, such that for every $x + iy \in Q$ and $t \in (0, 1/2)$,

$$|f(1+tx+ity)| \le \exp\left[\frac{1}{16}\Re\left(t^4(x+iy)^4\right) + C_1t^5\right]$$
$$= \exp\left[\frac{t^4}{16}\left(x^4 + y^4 - 6x^2y^2\right) + C_1t^5\right].$$

Integrating over Q, putting:

$$\tau(s) = \frac{1}{4} \int_{-1}^{1} \int_{-1}^{1} \exp((s/16)(x^4 + y^4 - 6x^2y^2) + C_1 s^{5/4}) dx dy,$$

we get that $\sigma(t) \leq \tau(t^4)$, for $t \in (0, 1/2]$. We just need to prove that, for s > 0 close enough to 0, we have $\tau(s) < 1$. But this is easy because $\tau(0) = 1$, and

$$\tau'(0) = \frac{1}{4} \int_{-1}^{1} \int_{-1}^{1} \frac{1}{16} (x^4 + y^4 - 6x^2y^2) dx dy = \frac{1}{64} \left(\frac{4}{5} + \frac{4}{5} - \frac{8}{3} \right) = -\frac{1}{60} < 0.$$

Return now to the proof of Theorem 2.4.

Consider, for every $n \geq 0$, the conditional expectation of the restriction to Ω of |f| with respect to the algebra \mathcal{Q}_n generated by the squares $Q_{(n,j,k)}$, $0 \leq j,k \leq 2^n-1$ (note that $\mathcal{Q}_n \subseteq \mathcal{Q}_{n+1}$):

$$(3.11) \qquad (\mathbb{E}_n|f|)(z) = \sum_{j,k=0}^{2^n-1} \left(\frac{1}{A(Q_{(n,j,k)})} \int_{Q_{(n,j,k)}} |f| \, dA \right) \mathbb{I}_{Q_{(n,j,k)}}(z) \,,$$

and the maximal function Mf is defined by:

(3.12)
$$Mf(z) = \sup_{n} \left(\mathbb{E}_n |f| \right) (z).$$

One has

(3.13)
$$M(f)(z) = \sup_{z \in Q_{(n,j,k)}} \frac{1}{A(Q_{(n,j,k)})} \int_{Q_{(n,j,k)}} |f| dA.$$

Since f is continuous on Ω , one has $\lim_{n\to\infty} \mathbb{E}_n|f|(z) = |f(z)|$ for every $z\in\Omega$, and it follows that:

$$(3.14) {|f| > 1} \subset {Mf > 1}.$$

Now, the set $\{Mf > 1\} \cap \Omega$ can be split into a disjoint union

$$\{Mf>1\}\cap\Omega=\bigsqcup_{n\geq 1}Z_n\,,$$

where

$$Z_n = \{z \in \Omega ; (\mathbb{E}_n|f|)(z) > 1 \text{ and } (\mathbb{E}_j|f|)(z) \le 1 \text{ if } j < n \}.$$

(note that, by Proposition 3.6, $\mathbb{E}_0|f| \leq 1$ if |f(1)| is small enough).

Since $\mathbb{E}_n|f|$ is constant on the sets $Q \in \mathcal{Q}_n$, each Z_n can be in its turn decomposed, up to a set of measure 0, into a disjoint union $E_n = \bigsqcup_{(j,k) \in J_n} Q_{(n,j,k)}$.

By definition, for $z \in \mathbb{Z}_n$, one has $(\mathbb{E}_n|f|)(z) \geq 1$ and hence, for $(j,k) \in \mathbb{J}_n$,

$$\frac{1}{A(Q_{(n,j,k)})} \int_{Q_{(n,j,k)}} |f| \, dA \ge 1 \qquad \text{for } z \in Q_{(n,j,k)} \, .$$

But, on the other hand, $(\mathbb{E}_{n-1}|f|)(z) \leq 1$ for $z \in \mathbb{Z}_n$, and we have, if $z \in Q_{(n,j,k)}$:

$$(\mathbb{E}_{n}|f|)(z) = \frac{1}{A(Q_{(n,j,k)})} \int_{Q_{(n,j,k)}} |f| dA \le \frac{1}{A(Q_{(n,j,k)})} \int_{Q_{(n-1,j',k')}} |f| dA$$

$$\le 4 \frac{1}{A(Q_{(n-1,j',k')})} \int_{Q_{(n-1,j',k')}} |f| dA \le 4,$$

where $Q_{(n-1,j',k')}$ is the square of rank (n-1) containing $Q_{(n,j,k)}$.

Finally, we can write $\{Mf>1\}\cap\Omega$ as a disjoint union, up to a set of measure 0,

$$\{Mf > 1\} \cap \Omega = \bigsqcup_{l \in L} Q_l,$$

where L is a subset of all the indices (n, j, k), for which:

(3.16)
$$1 \le \frac{1}{A(Q_l)} \int_{Q_l} |f| \, dA \le 4.$$

Equations (3.14), (3.15) and (3.16) define the Calderón-Zygmund decomposition of the function f.

We are now ready to end the proof of Theorem 2.4.

For $\lambda \geq 1$, set $E_{\lambda} = \{|f| > \lambda\}$; one has, by (3.15), Proposition 3.1 and (3.9):

$$\begin{split} \tau_{\alpha}(E_{\lambda} \cap \Omega) &= \tau_{\alpha}(E_{\lambda} \cap \{Mf > 1\} \cap \Omega) = \sum_{l \in L} \tau_{\alpha}(E_{\lambda} \cap Q_{l}) \\ &\leq \frac{K_{\alpha}}{\lambda^{\alpha+2}} \sum_{l \in L} \tau_{\alpha}(Q_{l}) |f(c_{l})|^{\alpha+2} \\ &\leq \frac{K_{\alpha}}{\lambda^{\alpha+2}} \sum_{l \in L} \tau_{\alpha}(Q_{l}) \left(\frac{16}{\pi}\right)^{\alpha+2} = \frac{C_{\alpha}}{\lambda^{\alpha+2}} \sum_{l \in L} \tau_{\alpha}(Q_{l}) \\ &= \frac{C_{\alpha}}{\lambda^{\alpha+2}} \tau_{\alpha}(\{Mf > 1\} \cap \Omega). \end{split}$$

But, on the other hand, the sets R_l of Lemma 3.5 are disjoint, since $R_l \subseteq Q_l$ and we have $|f| > \delta_0 |f(c_l)| > (4/\pi C) \delta_0 := \delta_1$ on R_l , in view of Lemma 3.5 and Proposition 3.6. Therefore:

$$\tau_{\alpha}(|f| > \delta_{1}) \ge \tau_{\alpha}\left(\bigsqcup_{l} R_{l}\right) = \sum_{l \in L} \tau_{\alpha}(R_{l}) \ge c \sum_{l \in L} \tau_{\alpha}(Q_{l}) = c \,\tau_{\alpha}\left(\bigsqcup_{l \in L} Q_{l}\right)$$
$$= c \,\tau_{\alpha}(\{Mf > 1\} \cap \Omega).$$

We get hence $\tau_{\alpha}(E_{\lambda} \cap \Omega) \leq \frac{C'_{\alpha}}{\lambda^{\alpha+2}} \tau_{\alpha}(\{|f| > \delta_{1}\})$ for $\lambda \geq 1$, with $C'_{\alpha} = C_{\alpha}/c$. Applying this to f/δ_{1} instead of f, we get:

$$\tau_{\alpha}(\{|f|>\lambda\}\cap\Omega)\leq \frac{C''_{\alpha}}{\lambda^{\alpha+2}}\,\tau_{\alpha}(\{|f|>1\})$$

for $\lambda > \lambda_1 := 1/\delta_1$, and that finishes the proof of Theorem 2.4.

An application to composition operators

In this section, we give an application of our main result to composition operators on weighted Bergman-Orlicz spaces.

Recall that an Orlicz function $\Psi \colon [0,\infty) \to \mathbb{R}_+$ is a non-decreasing convex function such that $\Psi(0) = 0$ and $\Psi(x)/x \to \infty$ as x goes to ∞ . The weighted Bergman-Orlicz space $\mathfrak{B}^{\Psi}_{\alpha}$ is the space of all analytic functions $f: \mathbb{D} \to \mathbb{C}$ such that

$$\int_{\mathbb{D}} \Psi(|f|/C) \, d\mathcal{A}_{\alpha} < +\infty$$

for some constant C>0. The norm of f in $\mathfrak{B}^{\Psi}_{\alpha}$ is the infimum of the constants C for which the above integral is ≤ 1 . With this norm, $\mathfrak{B}^{\Psi}_{\alpha}$ is a Banach space. Now, every analytic self-map $\varphi\colon \mathbb{D}\to \mathbb{D}$ defines a bounded linear operator $C_{\varphi}\colon \mathfrak{B}^{\Psi}_{\alpha}\to \mathfrak{B}^{\Psi}_{\alpha}$ by $C_{\varphi}(f)=f\circ \varphi$, called the *composition operator of symbol* φ . This is a consequence of the classical Littlewood's subordination principle, using the facts that the measure \mathcal{A}_{α} is radial and the function $\Psi(|f|/C)$ is subharmonic for every analytic function $f: \mathbb{D} \to \mathbb{C}$. Such an operator may be seen as

a Carleson embedding $J_{\mu} \colon \mathfrak{B}_{\alpha}^{\Psi} \to L^{\Psi}(\mu)$ for the pull-back measure $\mu = \varphi(\mathcal{A}_{\alpha})$. S. Charpentier ([2]), following [6], has characterized the compactness of such embeddings (actually in the more general setting of the unit ball \mathbb{B}_{N} of \mathbb{C}^{N} instead of the unit disk \mathbb{D} of \mathbb{C}):

Theorem 4.1 (S. Charpentier) For every finite positive measure μ on \mathbb{D} and for every $\alpha > -1$, one has:

1) If $\mathfrak{B}^{\Psi}_{\alpha}$ is compactly contained in $L^{\Psi}(\mu)$, then

(4.1)
$$\lim_{h \to 0} \frac{\Psi^{-1}(1/h^{\alpha+2})}{\Psi^{-1}(1/\rho_{\mu}(h))} = 0.$$

2) Conversely, if

(4.2)
$$\lim_{h \to 0} \frac{\Psi^{-1}(1/h^{\alpha+2})}{\Psi^{-1}(1/h^{\alpha+2}K_{\mu}(h))} = 0,$$

then $\mathfrak{B}^{\Psi}_{\alpha}$ is compactly contained in $L^{\Psi}(\mu)$.

Here ρ_{μ} is the Carleson function of μ , defined as:

(4.3)
$$\rho_{\mu}(h) = \sup_{|\xi|=1} \mu[W(\xi, h)]$$

and

(4.4)
$$K_{\mu}(h) = \sup_{0 < t < h} \frac{\rho_{\mu}(t)}{t^{\alpha + 2}}.$$

When $\mu = \varphi(\mathcal{A}_{\alpha})$ is the pull-back measure of \mathcal{A}_{α} by an analytic self-map $\varphi \colon \mathbb{D} \to \mathbb{D}$, we denote them by $\rho_{\varphi,\alpha+2}$ and $K_{\varphi,\alpha+2}$ respectively.

We gave in [6], in the non-weighted case, examples showing that conditions (4.1) and (4.2) are not equivalent for general measures μ . However, Theorem 1.1 implies that $K_{\varphi,\alpha+2}(h) \lesssim \rho_{\varphi,\alpha+2}(h)/h^{\alpha+2}$ and so conditions (4.1) and (4.2) are equivalent in this case. Therefore, we get:

Theorem 4.2 For every $\alpha > -1$, every Orlicz function Ψ , and every analytic self-map $\varphi \colon \mathbb{D} \to \mathbb{D}$, the composition operator $C_{\varphi} \colon \mathfrak{B}_{\alpha}^{\Psi} \to \mathfrak{B}_{\alpha}^{\Psi}$ is compact if and only if:

(4.5)
$$\lim_{h \to 0} \frac{\Psi^{-1}(1/h^{\alpha+2})}{\Psi^{-1}(1/\rho_{\varphi,\alpha+2}(h))} = 0.$$

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