

# Spectral Multipliers for Multidimensional Bessel Operators

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**Abstract** In this paper we prove  $L^p$ -boundedness properties of spectral multipliers associated with multidimensional Bessel operators. In order to do this we estimate the  $L^p$ -norm of the imaginary powers of Bessel operators. We also prove that the Hankel multipliers of Laplace transform type on  $(0, \infty)^n$  are principal value integral operators of weak type  $(1, 1)$ .

**Keywords** Spectral multipliers · Bessel operators · Laplace transform

**Mathematics Subject Classification** 42A45 · 42A50

## 1 Introduction

Our objective is to establish  $L^p$ -boundedness properties of spectral multipliers associated with multidimensional Bessel operators.

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It is suitable to start by specifying some notation that we will use along the paper. This one will allow us to simplify the writing of our results and to make their reading easier. By  $n \geq 1$  we denote the dimension. We consider  $\lambda = (\lambda_1, \dots, \lambda_n) \in (-1/2, \infty)^n$ ,  $\alpha \in (-1/2, \infty)$ , and  $x = (x_1, \dots, x_n) \in (0, \infty)^n$ . Also we reserve  $y$  and  $z$  to denote elements of  $(0, \infty)^n$  and  $u$  and  $v$  of in  $(0, \infty)$ . Suppose that  $(u, v, \alpha) \in (0, \infty)^2 \times (-1/2, \infty) \rightarrow F(u, v, \alpha) \in \mathbb{R}$ . We define, for every  $x, y \in (0, \infty)^n$  and  $\lambda \in (-1/2, \infty)^n$ ,

$$F(x, y, \lambda) = \prod_{j=1}^n F(x_j, y_j, \lambda_j).$$

According to this convention we define, for instance,

$$(x \cdot y)^{-\lambda} = \prod_{j=1}^n (x_j y_j)^{-\lambda_j} \quad \text{and} \quad (x/y)^{-\lambda} = \prod_{j=1}^n (x_j/y_j)^{-\lambda_j},$$

for every  $x, y \in (0, \infty)^n$ . We also introduce the measures  $d\mu_\alpha(u) = u^{2\alpha} du$ , on  $(0, \infty)$ , and  $d\mu_\lambda(x) = \prod_{j=1}^n d\mu_{\lambda_j}(x_j)$ , on  $(0, \infty)^n$ .

We consider the Hankel transformation on  $(0, \infty)^n$  defined by

$$H_\lambda(f)(x) = \int_{(0, \infty)^n} \Phi_\lambda(x, y) f(y) d\mu_\lambda(y), \quad x \in (0, \infty)^n,$$

where  $\Phi_\alpha(u, v) = (uv)^{-\alpha+1/2} J_{\alpha-1/2}(uv)$ ,  $u, v \in (0, \infty)$  and  $\alpha > -1/2$ . Here  $J_v$  denotes the Bessel function of the first kind and order  $v$ .  $H_\lambda$  maps  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^\infty((0, \infty)^n, d\mu_\lambda(x)) (= L^\infty((0, \infty)^n, dx))$  and it can be extended as an isometry to  $L^2((0, \infty)^n, d\mu_\lambda(x))$  being  $H_\lambda^{-1} = H_\lambda$  on  $L^2((0, \infty)^n, d\mu_\lambda(x))$  (see [2]).

If  $m \in L^\infty((0, \infty)^n, dx)$  the multiplier operator  $T_\lambda^m$  associated with the Hankel transformation  $H_\lambda$  is defined by

$$T_\lambda^m(f) = H_\lambda(m H_\lambda(f)), \quad f \in L^2((0, \infty)^n, d\mu_\lambda(x)).$$

It is clear that  $T_\lambda^m$  is bounded from  $L^2((0, \infty)^n, d\mu_\lambda(x))$  into itself.  $L^p$ -boundedness properties for Hankel multipliers have been studied in [1, 3, 8–12, 17] and [21], amongst others.

For every  $\alpha > -1/2$  we denote by  $\Delta_{\alpha,u}$  the Bessel operator

$$\Delta_{\alpha,u} = -u^{-2\alpha} \frac{d}{du} \left( u^{2\alpha} \frac{d}{du} \right) = - \left( \frac{d^2}{du^2} + \frac{2\alpha}{u} \frac{d}{du} \right),$$

and if  $\lambda \in (-1/2, \infty)^n$  we write

$$\Delta_\lambda = \sum_{j=1}^n \Delta_{\lambda_j, x_j}.$$

Since

$$\Delta_{\alpha,u} \Phi_\alpha(u, v) = v^2 \Phi_\alpha(u, v), \quad u, v \in (0, \infty)$$

(see [13, (5.3.7), p. 103]), it follows that, for each  $x, y \in (0, \infty)^n$ ,

$$\Delta_\lambda \Phi_\lambda(x, y) = |y|^2 \Phi_\lambda(x, y), \quad (1)$$

where  $|\cdot|$  represents the Euclidean norm in  $\mathbb{R}^n$ . We denote by  $C_c^\infty((0, \infty)^n)$  the space that consists of all those smooth functions in  $(0, \infty)^n$  that have compact support in  $(0, \infty)^n$ . From (1) we deduce that, for every  $g \in C_c^\infty((0, \infty)^n)$ ,

$$H_\lambda(\Delta_\lambda g)(y) = |y|^2 H_\lambda(g)(y), \quad y \in (0, \infty)^n. \quad (2)$$

According to (2) we define the operator  $\Delta_\lambda$  as follows

$$\Delta_\lambda f = H_\lambda(|y|^2 H_\lambda(f)), \quad f \in D(\Delta_\lambda), \quad (3)$$

where

$$D(\Delta_\lambda) = \{f \in L^2((0, \infty)^n, d\mu_\lambda(x)) : |y|^2 H_\lambda(f) \in L^2((0, \infty)^n, d\mu_\lambda(x))\}.$$

This operator  $\Delta_\lambda$  is closed and selfadjoint in  $L^2((0, \infty)^n, d\mu_\lambda(x))$ . The heat semigroup  $\{W_t^\lambda\}_{t>0}$  generated by  $-\Delta_\lambda$  is defined as follows

$$W_t^\lambda(f)(x) = \int_{(0, \infty)^n} W_t^\lambda(x, y) f(y) d\mu_\lambda(y), \quad x \in (0, \infty)^n \text{ and } t > 0,$$

where ([22, p. 395])

$$\begin{aligned} W_t^\alpha(u, v) &= \int_0^\infty e^{-tz^2} (zu)^{-\alpha+1/2} J_{\alpha-1/2}(zu) (zv)^{-\alpha+1/2} J_{\alpha-1/2}(zv) d\mu_\alpha(z) \\ &= \frac{(uv)^{-\alpha+1/2}}{2t} I_{\alpha-1/2}\left(\frac{uv}{2t}\right) e^{-(u^2+v^2)/4t}, \quad t, u, v \in (0, \infty), \alpha > -1/2, \end{aligned} \quad (4)$$

and  $I_\nu$  denotes the modified Bessel function of the first kind and order  $\nu$  ([22, p. 395]). This semigroup  $\{W_t^\lambda\}_{t>0}$  is a symmetric diffusion semigroup in the sense of Stein ([19, p. 65]).

If  $m \in L^\infty(0, \infty)$ , the spectral multiplier associated with  $\Delta_\lambda$ ,  $m(\Delta_\lambda)$ , defined by  $m$  coincides with the Hankel multiplier  $T_{\lambda}^{\tilde{m}}$ , where  $\tilde{m}(y) = m(|y|^2)$ ,  $y \in (0, \infty)^n$ .

We now establish our main result. Suppose that  $m \in L^\infty(0, \infty)$ . Given  $N \in \mathbb{N}$ , we denote by  $m_N(u, v)$  the function

$$m_N(u, v) = (uv)^N e^{-uv/2} m(v), \quad u, v \in (0, \infty),$$

and by  $M_N(u, w)$  the Mellin transform of  $m_N(u, v)$  with respect to the variable  $v$ , i.e.,

$$M_N(u, w) = \int_0^\infty v^{-iw-1} m_N(u, v) dv, \quad u, w \in (0, \infty).$$

**Theorem 1.1** Let  $1 < p < \infty$ . Assume that  $m \in L^\infty(0, \infty)$  and that for some  $N \in \mathbb{N}$ , the following condition holds

$$\int_{\mathbb{R}} \sup_{u>0} |M_N(u, w)| e^{\pi|w|\frac{1}{2}-\frac{1}{p}} dw < \infty.$$

Then,  $m(\Delta_\lambda)$  extends to a bounded operator on  $L^p((0, \infty)^n, d\mu_\lambda(x))$ .

According to [14, Theorem 1] our Theorem 1.1 will be proved when we see that, for every  $\beta \in \mathbb{R}$ , the imaginary power  $\Delta_\lambda^{i\beta}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself and that

$$\begin{aligned} \|\Delta_\lambda^{i\beta} f\|_{L^p((0, \infty)^n, d\mu_\lambda(x))} &\leq C e^{\pi|\beta|\frac{1}{2}-\frac{1}{p}} \|f\|_{L^p((0, \infty)^n, d\mu_\lambda(x))}, \\ f &\in L^p((0, \infty)^n, d\mu_\lambda(x)), \end{aligned} \quad (5)$$

where  $C > 0$  does not depend on  $\beta$ . Note that the bound in (5) is better than the one obtained in [4, p. 270] and [5, p. 736].

As it is well known the imaginary powers of an operator are special cases of spectral multipliers of Laplace transform type for the operator (see [19, p. 58]). We will study  $L^p$ -boundedness properties of Hankel multipliers of Laplace transform type because, actually, the effort is the same than to treat with the particular case of the imaginary powers  $\Delta_\lambda^{i\beta}$ .

According to (1) we say that  $m$  is of Laplace transform type associated with  $\phi \in L^\infty(0, \infty)$  when

$$m(y) = |y|^2 \int_0^\infty e^{-t|y|^2} \phi(t) dt, \quad y \in (0, \infty)^n$$

([19, p. 121]). By [19, Corollary 3, p. 121] the Hankel multiplier  $T_\lambda^m$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , provided that  $m$  is of Laplace transform type. Note that if  $\beta \in \mathbb{R}$  and  $\phi_\beta(t) = \frac{t^{-i\beta}}{\Gamma(1-i\beta)}$ ,  $t \in (0, \infty)$ , we have that

$$m_\beta(y) = |y|^2 \int_0^\infty e^{-t|y|^2} \phi_\beta(t) dt = |y|^{2\beta i}, \quad y \in (0, \infty)^n,$$

and  $T_\lambda^{m_\beta} = \Delta_\lambda^{i\beta}$  (see (3)).

Our purpose is to estimate the  $L^p$ -norm of the operator  $T_\lambda^m$ . In order to do this, the following pointwise representation of  $T_\lambda^m$  on  $C_c^\infty((0, \infty)^n)$  is crucial.

**Theorem 1.2** Let  $\lambda \in (-1/2, \infty)^n$ . Assume that  $m$  is of Laplace transform type associated with  $\phi \in L^\infty(0, \infty)$  and that  $f \in C_c^\infty((0, \infty)^n)$ . Then

$$\begin{aligned} T_\lambda^m(f)(x) &= -\lim_{\varepsilon \rightarrow 0^+} \left( \Lambda(\varepsilon)f(x) + \int_{(0, \infty)^n, |y-x|>\varepsilon} f(y) K_\lambda^\phi(x, y) d\mu_\lambda(y) \right), \\ \text{a.e. } x &\in (0, \infty)^n, \end{aligned} \quad (6)$$

where

$$K_\lambda^\phi(x, y) = \int_0^\infty \phi(t) \frac{\partial}{\partial t} W_t^\lambda(x, y) dt, \quad x, y \in (0, \infty)^n, \quad x \neq y,$$

and  $\|\Lambda\|_{L^\infty(0, \infty)} \leq C \|\phi\|_{L^\infty(0, \infty)}$ , where  $C > 0$  does not depend on  $\phi$ . Moreover, if there exists the limit  $\phi(0^+) = \lim_{t \rightarrow 0^+} \phi(t)$ , then

$$T_\lambda^m(f)(x) = C\phi(0^+)f(x) - \lim_{\varepsilon \rightarrow 0^+} \left( \int_{(0, \infty)^n, |y-x|>\varepsilon} f(y) K_\lambda^\phi(x, y) d\mu_\lambda(y) \right),$$

a.e.  $x \in (0, \infty)^n$ ,

being  $C$  a positive constant.

The existence of the limit in (6) for every  $f \in L^p((0, \infty)^n, d\mu_\lambda(x))$ ,  $1 \leq p < \infty$ , can be proved by using the following fundamental result where the  $L^p$ -boundedness properties for the maximal operator associated with the principal value in (6) are established. We consider the maximal Fourier multiplier  $T^{m,*}$  defined by

$$T^{m,*}(f)(x) = \sup_{\varepsilon>0} \left| \int_{|x-y|>\varepsilon} f(y) H^\phi(x, y) dy \right|, \quad x \in \mathbb{R}^n,$$

where

$$H^\phi(x, y) = \int_0^\infty \phi(t) \frac{\partial}{\partial t} \mathbb{W}_t(x, y) dt, \quad x, y \in \mathbb{R}^n, \quad x \neq y, \quad (7)$$

and  $\mathbb{W}_t(x, y)$  denotes the classical heat kernel, that is,

$$\mathbb{W}_t(x, y) = \frac{e^{-|x-y|^2/4t}}{(4\pi t)^{n/2}}, \quad x, y \in \mathbb{R}^n \text{ and } t > 0.$$

$T^{m,*}$  is the maximal operator associated with the Fourier multiplier  $T^m$  defined by

$$T^m f = (m \hat{f}) \check{\cdot}, \quad f \in L^2(\mathbb{R}^n, dx),$$

where, as usual, by  $\hat{f}$  we denote the Fourier transform of  $f$  and by  $\check{g}$  the inverse Fourier transform of  $g$ . It is well known that the operator  $T^{m,*}$  is bounded from  $L^p(\mathbb{R}^n, dx)$  into itself, for every  $1 < p < \infty$ , and from  $L^1(\mathbb{R}^n, dx)$  into  $L^{1,\infty}(\mathbb{R}^n, dx)$ . Also,  $T^m$  can be extended from  $L^2(\mathbb{R}^n, dx) \cap L^p(\mathbb{R}^n, dx)$  to  $L^p(\mathbb{R}^n, dx)$  as a bounded operator from  $L^p(\mathbb{R}^n, dx)$  into itself, for every  $1 < p < \infty$ , and from  $L^1(\mathbb{R}^n, dx)$  into  $L^{1,\infty}(\mathbb{R}^n, dx)$ .

**Theorem 1.3** Let  $\lambda \in (-1/2, \infty)^n$ . Suppose that  $m$  is of Laplace transform type associated with  $\phi \in L^\infty(0, \infty)$ . The maximal operator  $T_\lambda^{m,*}$  defined by

$$T_\lambda^{m,*}(f)(x) = \sup_{\varepsilon>0} \left| \int_{(0, \infty)^n, |x-y|>\varepsilon} f(y) K_\lambda^\phi(x, y) d\mu_\lambda(y) \right|, \quad x \in (0, \infty)^n,$$

being  $K_\lambda^\phi$  as in Theorem 1.2, is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ . Moreover, we have, for every  $1 < p < \infty$  and  $f \in L^p((0, \infty)^n, d\mu_\lambda(x))$ ,

$$\begin{aligned} & \|T_\lambda^{m,*}(f)\|_{L^p((0, \infty)^n, d\mu_\lambda(x))} \\ & \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^{m,*}\|_{p \mapsto p}) \|f\|_{L^p((0, \infty)^n, d\mu_\lambda(x))}, \end{aligned}$$

and, for every  $L^1((0, \infty)^n, d\mu_\lambda(x))$ ,

$$\begin{aligned} & \|T_\lambda^{m,*}(f)\|_{L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))} \\ & \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^{m,*}\|_{1 \mapsto (1, \infty)}) \|f\|_{L^1((0, \infty)^n, d\mu_\lambda(x))}, \end{aligned}$$

where  $\|T^{m,*}\|_{p \mapsto p}$ ,  $1 < p < \infty$ , and  $\|T^{m,*}\|_{1 \mapsto (1, \infty)}$  denotes the norm of the operator  $T^{m,*}$  between  $L^p(\mathbb{R}^n, dx)$  into itself,  $1 < p < \infty$ , and  $L^1(\mathbb{R}^n, dx)$  into  $L^{1,\infty}(\mathbb{R}^n, dx)$ , respectively. Here  $C > 0$  is a constant which does not depend on the function  $\phi$ .

From Theorems 1.2 and 1.3 we can deduce the following result.

**Theorem 1.4** Let  $\lambda \in (-1/2, \infty)^n$ . Assume that  $m$  is of Laplace transform type associated with  $\phi \in L^\infty(0, \infty)$ . For every  $f \in L^p((0, \infty)^n, d\mu_\lambda(x))$ ,  $1 \leq p < \infty$ , the limit

$$\lim_{\varepsilon \rightarrow 0^+} \left( \Lambda(\varepsilon)f(x) + \int_{(0, \infty)^n, |x-y|>\varepsilon} f(y) K_\lambda^\phi(x, y) d\mu_\lambda(y) \right),$$

exists, for almost all  $x \in (0, \infty)^n$ . Here  $K_\lambda^\phi$  and  $\Lambda$  are defined as in Theorem 1.2. Moreover, the operator  $\mathbb{T}_\lambda^m$  defined by

$$\begin{aligned} \mathbb{T}_\lambda^m(f)(x) &= -\lim_{\varepsilon \rightarrow 0^+} \left( \Lambda(\varepsilon)f(x) + \int_{(0, \infty)^n, |x-y|>\varepsilon} f(y) K_\lambda^\phi(x, y) d\mu_\lambda(y) \right), \\ \text{a.e. } x &\in (0, \infty)^n, \end{aligned}$$

is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ . Also, we have that, for every  $1 < p < \infty$  and  $f \in L^p((0, \infty)^n, d\mu_\lambda(x))$ ,

$$\|\mathbb{T}_\lambda^m(f)\|_{L^p((0, \infty)^n, d\mu_\lambda(x))} \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^m\|_{p \mapsto p}) \|f\|_{L^p((0, \infty)^n, d\mu_\lambda(x))}, \quad (8)$$

and, for every  $L^1((0, \infty)^n, d\mu_\lambda(x))$ ,

$$\begin{aligned} & \|\mathbb{T}_\lambda^m(f)\|_{L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))} \\ & \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^m\|_{1 \mapsto (1, \infty)}) \|f\|_{L^1((0, \infty)^n, d\mu_\lambda(x))}, \end{aligned} \quad (9)$$

where  $\|T^m\|_{p \mapsto p}$ ,  $1 < p < \infty$ , and  $\|T^m\|_{1 \mapsto (1, \infty)}$  denotes the norm of the operator  $T^m$  between  $L^p(\mathbb{R}^n, dx)$  into itself,  $1 < p < \infty$ , and  $L^1(\mathbb{R}^n, dx)$  into  $L^{1,\infty}(\mathbb{R}^n, dx)$  (defined in the usual way), respectively. Here  $C > 0$  is a constant which does not depend on the function  $\phi$ .

Since  $C_c^\infty((0, \infty)^n)$  is a dense subspace of  $L^p((0, \infty)^n, d\mu_\lambda(x))$ ,  $1 \leq p < \infty$ , it follows that, for every  $f \in L^2((0, \infty)^n, d\mu_\lambda(x))$ ,

$$T_\lambda^m(f)(x) = -\lim_{\varepsilon \rightarrow 0^+} \left( \Lambda(\varepsilon)f(x) + \int_{(0, \infty)^n, |x-y|>\varepsilon} f(y)K_\lambda^\phi(x, y)d\mu_\lambda(y) \right),$$

a.e.  $x \in (0, \infty)^n$ , (10)

where  $\|\Lambda\|_{L^\infty(0, \infty)} \leq C\|\phi\|_{L^\infty(0, \infty)}$ . Moreover, the extension of  $T_\lambda^m$  from  $L^2((0, \infty)^n, d\mu_\lambda(x)) \cap L^p((0, \infty)^n, d\mu_\lambda(x))$  to  $L^p((0, \infty)^n, d\mu_\lambda(x))$  as a bounded operator from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , is given by (10), and  $\|T_\lambda^m\|_{p \mapsto p} \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^m\|_{p \mapsto p})$ . Note that we also deduce that  $T_\lambda^m$  can be extended from  $L^2((0, \infty)^n, d\mu_\lambda(x)) \cap L^1((0, \infty)^n, d\mu_\lambda(x))$  to  $L^1((0, \infty)^n, d\mu_\lambda(x))$  as a bounded operator from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , and  $\|T_\lambda^m\|_{1 \mapsto (1, \infty)} \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^m\|_{1 \mapsto (1, \infty)})$ . Thus, we complete the result in [19, Corollary 3, p. 121] for spectral multipliers of Laplace transform type for the Bessel operator  $\Delta_\lambda$ .

We summarize these results on  $T_\lambda^m$  in the following.

**Corollary 1.1** *Let  $\lambda \in (-1/2, \infty)^n$ . Assume that  $m$  is of Laplace transform type associated with  $\phi \in L^\infty(0, \infty)$ . Then, the Hankel multiplier  $T_\lambda^m$  can be extended from  $L^2((0, \infty)^n, d\mu_\lambda(x)) \cap L^p((0, \infty)^n, d\mu_\lambda(x))$  to  $L^p((0, \infty)^n, d\mu_\lambda(x))$  as a bounded operator from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^2((0, \infty)^n, d\mu_\lambda(x)) \cap L^1((0, \infty)^n, d\mu_\lambda(x))$  to  $L^1((0, \infty)^n, d\mu_\lambda(x))$  as a bounded operator from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ . Moreover, we have, for every  $1 < p < \infty$  and  $f \in L^p((0, \infty)^n, d\mu_\lambda(x))$ ,*

$$\|T_\lambda^m(f)\|_{L^p((0, \infty)^n, d\mu_\lambda(x))} \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^m\|_{p \mapsto p})\|f\|_{L^p((0, \infty)^n, d\mu_\lambda(x))},$$

and, for every  $f \in L^1((0, \infty)^n, d\mu_\lambda(x))$ ,

$$\|T_\lambda^m(f)\|_{L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))} \leq C(\|\phi\|_{L^\infty(0, \infty)} + \|T^m\|_{1 \mapsto (1, \infty)})\|f\|_{L^1((0, \infty)^n, d\mu_\lambda(x))},$$

where  $\|T^m\|_{p \mapsto p}$ ,  $1 < p < \infty$ , and  $\|T^m\|_{1 \mapsto (1, \infty)}$  denotes the norm of the operator  $T^m$  between  $L^p(\mathbb{R}^n, dx)$  into itself,  $1 < p < \infty$ , and  $L^1(\mathbb{R}^n, dx)$  into  $L^{1,\infty}(\mathbb{R}^n, dx)$ , respectively. Here  $C > 0$  is a constant which does not depend on the function  $\phi$ .

This corollary can be seen as an extension to higher dimension of [3, Theorem 1.2]. However, in order to show it we use a different procedure than the one employed in the proof of [3, Theorem 1.2]. In [3] Calderón-Zygmund theory for singular integral operators is applied. Here, we work in a completely different way. We split the region  $(0, \infty)^n \times (0, \infty)^n$  in two parts. The set

$$\Omega = \{(x, y) \in (0, \infty)^n \times (0, \infty)^n : x_j/2 < y_j < 2x_j, j = 1, \dots, n\}$$

is called the local region. In  $\Omega$  the kernel  $K_\lambda^\phi(x, y)$  that defines the Hankel multiplier  $T_\lambda^m$  differs from  $(x \cdot y)^{-\lambda} H^\phi(x, y)$ , where  $H^\phi$  is the kernel associated with the Fourier multiplier  $T^m$ , by a kernel defining a bounded operator in  $L^p((0, \infty)^n, d\mu_\lambda(x))$  for every  $1 < p < \infty$ .

On  $((0, \infty)^n \times (0, \infty)^n) \setminus \Omega$ , called the global region, the kernel  $|K_\lambda^\phi|$  defines a positive bounded operator from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, when  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ .

From Corollary 1.1 we deduce the following result for the imaginary power of  $\Delta_\lambda$ .

**Corollary 1.2** *Let  $\beta \in \mathbb{R}$ . Then, the operator  $\Delta_\lambda^{i\beta}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ . Moreover, for every  $1 < p < \infty$ , we have that*

$$\|\Delta_\lambda^{i\beta}(f)\|_{L^p((0, \infty)^n, d\mu_\lambda(x))} \leq C e^{\pi|\beta||\frac{1}{2} - \frac{1}{p}|} \|f\|_{L^p((0, \infty)^n, d\mu_\lambda(x))},$$

$$f \in L^p((0, \infty)^n, d\mu_\lambda(x)).$$

As it was mentioned earlier Theorem 1.1 follows from Corollary 1.2 by using [14, Theorem 1].

This paper is organized as follows. In Sect. 2 we recall some properties of Bessel functions and we establish some estimates for the heat kernel associated with the Bessel operators that will be very useful in Sect. 3. There we prove the main results of this paper that have been presented in this introduction.

Throughout this paper we will always denote by  $C$  a suitable positive constant that can change from one line to the next. Also, we will use repeatedly without saying it that, for every  $k \geq 0$ ,  $\sup_{z>0} z^k e^{-z} < \infty$ .

## 2 Some Estimates Involving Bessel Functions

In this section we establish some estimates involving Bessel functions that we will need in the following sections.

The following properties of the Bessel function  $J_\nu$ ,  $\nu > -1$ , can be encountered in [13, pp. 104, 122 and 123]:

$$z^{-\nu} J_\nu(z) \sim \frac{1}{2^\nu \Gamma(\nu + 1)}, \quad \text{as } z \rightarrow 0; \quad (11)$$

$$\sqrt{z} J_\nu(z) = \mathcal{O}(1), \quad \text{as } z \rightarrow \infty; \quad (12)$$

and

$$\frac{d}{dz} (z^{-\nu} J_\nu(z)) = -z^{-\nu} J_{\nu+1}(z), \quad z \in (0, \infty). \quad (13)$$

For the modified Bessel function  $I_\nu$ ,  $\nu > -1$ , we have that ([13, pp. 108, 123 and 110]):

$$z^{-\nu} I_\nu(z) \sim \frac{1}{2^\nu \Gamma(\nu + 1)}, \quad \text{as } z \rightarrow 0; \quad (14)$$

$$I_\nu(z) = \frac{e^z}{\sqrt{2\pi z}} \left( 1 - \frac{4\nu^2 - 1}{8z} + \mathcal{O}\left(\frac{1}{z^2}\right) \right), \quad \text{as } z \rightarrow \infty; \quad (15)$$

and

$$\frac{d}{dz}(z^{-\nu} I_\nu(z)) = z^{-\nu} I_{\nu+1}(z), \quad z \in (0, \infty). \quad (16)$$

In the sequel we assume that  $\mathbb{K}$  is a compact subset of  $(0, \infty)$ .

**Lemma 2.1** *Let  $\alpha > -1/2$ . Then*

(a)

$$W_t^\alpha(u, v) \leq C \begin{cases} \frac{e^{-(u^2+v^2)/4t}}{t^{\alpha+1/2}}, & uv \leq t \\ (uv)^{-\alpha} \frac{e^{-(u-v)^2/4t}}{\sqrt{t}}, & uv > t. \end{cases}$$

- (b)  $W_t^\alpha(u, v) \leq Ct^{-\alpha-1/2}e^{-v^2/20t}$ ,  $t > 0$  and  $0 < 2u < v < \infty$ .
- (c)  $|W_t^\alpha(u, v) - \frac{t^{-\alpha-1/2}}{2^{2\alpha}\Gamma(\alpha+1/2)}| \leq Ct^{-\alpha-3/2}$ ,  $u, v \in \mathbb{K}$  and  $t > 1$ .
- (d)  $|W_t^\alpha(u, v) - (uv)^{-\alpha}\mathbb{W}_t(u, v)| \leq C\sqrt{t}(uv)^{-\alpha-1}e^{-(u-v)^2/4t}$ ,  $uv > t > 0$ .

*Proof* (a) and (d) follow immediately from (14) and (15). Suppose now that  $0 < 2u < v < \infty$  and  $t > 0$ . If  $uv \leq t$ , (a) implies (b). Also, if  $uv > t$ , from (a) we deduce that

$$\begin{aligned} W_t^\alpha(u, v) &\leq C(uv)^{-\alpha-1/2} \left( \frac{uv}{t} \right)^{1/2} e^{-v^2/16t} \leq C(uv)^{-\alpha-1/2} \frac{v}{\sqrt{t}} e^{-v^2/16t} \\ &\leq \frac{C}{t^{\alpha+1/2}} e^{-v^2/20t}, \end{aligned}$$

and (b) is shown.

By using (14) and (16) and the mean value theorem we obtain

$$\begin{aligned} &\left| W_t^\alpha(u, v) - \frac{t^{-\alpha-1/2}}{2^{2\alpha}\Gamma(\alpha+1/2)} \right| \\ &\leq \frac{1}{(2t)^{\alpha+1/2}} \left| \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) - \frac{1}{2^{\alpha-1/2}\Gamma(\alpha+1/2)} \right| e^{-\frac{u^2+v^2}{4t}} \\ &\quad + \frac{t^{-\alpha-1/2}}{2^{2\alpha}\Gamma(\alpha+1/2)} |e^{-\frac{u^2+v^2}{4t}} - 1| \\ &\leq \frac{uv}{(2t)^{\alpha+3/2}} e^{-\frac{u^2+v^2}{4t}} \sup_{z \in (0, uv/2t)} \left| \frac{d}{dz} (z^{-\alpha+1/2} I_{\alpha-1/2}(z)) \right| + C \frac{u^2+v^2}{t^{\alpha+3/2}} \\ &\leq C \left( \frac{(uv)^2}{t^{\alpha+5/2}} + \frac{u^2+v^2}{t^{\alpha+3/2}} \right) \\ &\leq Ct^{-\alpha-3/2}, \quad u, v \in \mathbb{K} \text{ and } t > 1. \end{aligned}$$

Thus (c) is proved.  $\square$

**Lemma 2.2** Let  $\alpha > -1/2$ . Then

(a)

$$\left| \frac{\partial}{\partial u} W_t^\alpha(u, v) \right| \leq C \begin{cases} t^{-\alpha-3/2}, & u, v \in \mathbb{K}, t \geq 1 \\ \frac{e^{-(u-v)^2/8t}}{t}, & u, v \in \mathbb{K}, 0 < t < 1. \end{cases}$$

$$(b) \quad \left| \frac{\partial^2}{\partial u^2} W_t^\alpha(u, v) \right| \leq C t^{-\alpha-3/2}, \quad u, v \in \mathbb{K} \text{ and } t \geq 1.$$

$$(c) \quad \left| \frac{\partial^2}{\partial u^2} W_t^\alpha(u, v) - (uv)^{-\alpha} \frac{\partial^2}{\partial u^2} \mathbb{W}_t(u, v) \right| \leq C t^{-1} e^{-(u-v)^2/8t}, \quad u, v \in \mathbb{K} \text{ and } 0 < t < 1.$$

*Proof* According to (16) we get, for every  $u, v, t \in (0, \infty)$ ,

$$\begin{aligned} \frac{\partial}{\partial u} W_t^\alpha(u, v) &= \frac{e^{-(u^2+v^2)/4t}}{(2t)^{\alpha+1/2}} \left[ \frac{v}{2t} \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \right. \\ &\quad \left. - \frac{u}{2t} \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right], \end{aligned} \quad (17)$$

and

$$\begin{aligned} \frac{\partial^2}{\partial u^2} W_t^\alpha(u, v) &= \frac{\partial^2}{\partial u^2} \left[ \frac{\sqrt{2\pi}}{(2t)^\alpha} \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) e^{-uv/2t} \mathbb{W}_t(u, v) \right] \\ &= \frac{\sqrt{2\pi}}{(2t)^\alpha} e^{-uv/2t} \left( \frac{uv}{2t} \right)^{-\alpha} \left\{ \left[ \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+3/2} \left( \frac{uv}{2t} \right) \right. \right. \\ &\quad + \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \frac{2t}{uv} - 2 \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \\ &\quad \left. \left. + \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right] \mathbb{W}_t(u, v) \left( \frac{v}{2t} \right)^2 \right. \\ &\quad + \frac{v}{t} \left[ \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \right. \\ &\quad \left. - \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right] \frac{\partial}{\partial u} \mathbb{W}_t(u, v) \\ &\quad \left. + \left[ \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right] \frac{\partial^2}{\partial u^2} \mathbb{W}_t(u, v) \right\}. \end{aligned} \quad (18)$$

(a) can be deduced from (17) by using (14) and (15). (b) follows from (14) and (18). In order to establish (c) we estimate three different parts on (18) using (15). We

have that, for every  $0 < t \leq 1$  and  $u, v \in \mathbb{K}$ ,

$$\begin{aligned} & \bullet \frac{e^{-uv/2t}}{t^\alpha} \left( \frac{uv}{t} \right)^{-\alpha} \left( \frac{v}{t} \right)^2 \left| \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+3/2} \left( \frac{uv}{2t} \right) + \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \frac{2t}{uv} \right. \\ & \quad \left. - 2 \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) + \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right| \leq C; \\ & \bullet \frac{ve^{-uv/2t}}{t^{\alpha+1}} \left( \frac{uv}{t} \right)^{-\alpha} \left| \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) - \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right| \leq C; \end{aligned}$$

and

$$\bullet (uv)^{-\alpha} \left| \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) e^{-uv/2t} - \frac{1}{\sqrt{2\pi}} \right| \leq Ct.$$

Then, these estimates and (18) allow us to conclude (c).  $\square$

**Lemma 2.3** *Let  $\alpha > -1/2$ . Then*

(a)

$$\left| \frac{\partial}{\partial t} W_t^\alpha(u, v) \right| \leq C \begin{cases} \frac{e^{-(u^2+v^2)/8t}}{t^{\alpha+3/2}}, & uv \leq t \\ (uv)^{-\alpha} \frac{e^{-(u-v)^2/8t}}{t^{3/2}} & uv > t. \end{cases}$$

$$(b) \left| \frac{\partial}{\partial t} W_t^\alpha(u, v) \right| \leq C \frac{e^{-v^2/40t}}{t^{\alpha+3/2}}, t > 0, \text{ and } 0 < 2u < v < \infty.$$

$$(c) \left| \frac{\partial}{\partial t} W_t^\alpha(u, v) - (uv)^{-\alpha} \frac{\partial}{\partial t} \mathbb{W}_t(u, v) \right| \leq C \frac{(uv)^{-\alpha-1}}{\sqrt{t}} e^{-(u-v)^2/16t}, uv > t.$$

*Proof* According to (16) we get

$$\begin{aligned} \frac{\partial}{\partial t} W_t^\alpha(u, v) &= \frac{e^{-(u^2+v^2)/4t}}{2^{\alpha+1/2}} \left\{ -\frac{\alpha+1/2}{t^{\alpha+3/2}} \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right. \\ &\quad - \frac{uv}{2t^{\alpha+5/2}} \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \\ &\quad \left. + \frac{u^2+v^2}{4t^{\alpha+5/2}} \left( \frac{uv}{2t} \right)^{-\alpha+1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right\}, \quad u, v, t \in (0, \infty). \quad (19) \end{aligned}$$

Then, (a) for  $uv \leq t$  is deduced from (14). Moreover, from (15) it follows that

$$\begin{aligned} \left| \frac{\partial}{\partial t} W_t^\alpha(u, v) \right| &\leq C \frac{e^{-(u-v)^2/4t}}{t^{3/2}} (uv)^{-\alpha} \left( \frac{|u-v|^2}{t} + 1 \right) \\ &\leq C \frac{e^{-(u-v)^2/8t}}{t^{3/2}} (uv)^{-\alpha}, \quad uv > t. \end{aligned}$$

Thus (a) is proved.

When  $uv \leq t$  (b) can be inferred immediately from (a). Also, if  $uv > t$ , from (a) we deduce

$$\begin{aligned} \left| \frac{\partial}{\partial t} W_t^\alpha(u, v) \right| &\leq C \frac{e^{-v^2/32t}}{t} \left( \frac{uv}{t} \right)^{1/2} (uv)^{-\alpha-1/2} \\ &\leq C \frac{e^{-v^2/32t}}{t^{\alpha+3/2}} \frac{v}{\sqrt{t}} \\ &\leq C \frac{e^{-v^2/40t}}{t^{\alpha+3/2}}, \quad 0 < 2u < v < \infty. \end{aligned}$$

From (19) by using (15) it follows that

$$\begin{aligned} \frac{\partial}{\partial t} W_t^\alpha(u, v) &= \left\{ -\frac{\alpha + 1/2}{t} \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) - \frac{uv}{2t^2} \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha+1/2} \left( \frac{uv}{2t} \right) \right. \\ &\quad \left. + \frac{u^2 + v^2}{4t^2} \left( \frac{uv}{2t} \right)^{1/2} I_{\alpha-1/2} \left( \frac{uv}{2t} \right) \right\} \frac{(uv)^{-\alpha}}{\sqrt{2t}} e^{-(u^2+v^2)/4t} \\ &= \left\{ -\frac{\alpha + 1/2}{t} \left( 1 + \mathcal{O} \left( \frac{t}{uv} \right) \right) \right. \\ &\quad \left. - \frac{uv}{2t^2} \left( 1 - \frac{4(\alpha + 1/2)^2 - 1}{4} \frac{t}{uv} + \mathcal{O} \left( \left( \frac{t}{uv} \right)^2 \right) \right) \right. \\ &\quad \left. + \frac{u^2 + v^2}{4t^2} \left( 1 - \frac{4(\alpha - 1/2)^2 - 1}{4} \frac{t}{uv} + \mathcal{O} \left( \left( \frac{t}{uv} \right)^2 \right) \right) \right\} \frac{(uv)^{-\alpha}}{\sqrt{4\pi t}} e^{-(u-v)^2/4t} \\ &= (uv)^{-\alpha} \frac{\partial}{\partial t} \mathbb{W}_t(u, v) + \mathcal{O} \left( \frac{(uv)^{-\alpha}}{t^{1/2}} e^{-(u-v)^2/8t} \left( \frac{1}{uv} + \frac{(u-v)^2}{(uv)^2} \right) \right), \quad uv > t. \end{aligned}$$

Since

$$\begin{aligned} \frac{(uv)^{-\alpha}}{t^{1/2}} e^{-(u-v)^2/8t} \left( \frac{1}{uv} + \frac{(u-v)^2}{(uv)^2} \right) \\ \leq C \frac{(uv)^{-\alpha-1}}{t^{1/2}} e^{-(u-v)^2/8t} \left( 1 + \frac{(u-v)^2}{t} \right) \\ \leq C \frac{(uv)^{-\alpha-1}}{t^{1/2}} e^{-(u-v)^2/16t}, \quad uv > t, \end{aligned}$$

(c) is established.  $\square$

### 3 Proofs of the Results

In the sequel we assume that

$$m(x) = |x|^2 \int_0^\infty e^{-t|x|^2} \phi(t) dt, \quad x \in (0, \infty)^n,$$

where  $\phi \in L^\infty(0, \infty)$  is not identically zero.

We fix some notation. If  $x = (x_1, \dots, x_n) \in (0, \infty)^n$ , for every  $i = 1, \dots, n$ ,  $\bar{x}^i = (x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n)$  (being understood in the obvious way when  $i = 0$  and  $i = n$ ). Suppose that  $(u, v, \alpha) \in (0, \infty)^2 \times (-1/2, \infty) \rightarrow F(u, v, \alpha) \in \mathbb{R}$ . We define, for every  $x, y \in (0, \infty)^n$ ,  $\lambda \in (-1/2, \infty)^n$ , and, for every  $i = 1, \dots, n$ ,

$$F(\bar{x}^i, \bar{y}^i, \bar{\lambda}^i) = \prod_{j=1, j \neq i}^n F(x_j, y_j, \lambda_j),$$

and, also, we consider the measure  $d\mu_{\bar{\lambda}^i}(\bar{x}^i) = \prod_{j=1, j \neq i}^n d\mu_{\lambda_j}(x_j)$  on  $(0, \infty)^{n-1}$ .

#### 3.1 Proof of Theorem 1.2

In order to prove this result we need firstly to see the following.

**Lemma 3.1** *Let  $\lambda \in (-1/2, \infty)^n$ . Assume that  $f \in C_c^\infty((0, \infty)^n)$ . Then,*

$$T_\lambda^m(f)(x) = \int_0^\infty \phi(t) H_\lambda(|y|^2 e^{-t|y|^2} H_\lambda(f)(y))(x) dt, \quad \text{a.e. } x \in (0, \infty)^n.$$

*Proof* Let  $g \in C_c^\infty((0, \infty)^n)$ . By using Plancherel equality for Hankel transform we get

$$\begin{aligned} & \int_{(0, \infty)^n} T_\lambda^m(f)(x) g(x) d\mu_\lambda(x) \\ &= \int_{(0, \infty)^n} |y|^2 \int_0^\infty e^{-t|y|^2} \phi(t) dt H_\lambda(f)(y) H_\lambda(g)(y) d\mu_\lambda(y) \\ &= \int_0^\infty \phi(t) \int_{(0, \infty)^n} |y|^2 e^{-t|y|^2} H_\lambda(f)(y) H_\lambda(g)(y) d\mu_\lambda(y) dt. \end{aligned}$$

The interchange of the order of integration is justify by using Hölder inequality and that  $H_\lambda$  is an isometry in  $L^2((0, \infty)^n, d\mu_\lambda(x))$ . Indeed, we can write

$$\begin{aligned} & \int_{(0, \infty)^n} |y|^2 \int_0^\infty |\phi(t)| e^{-t|y|^2} dt |H_\lambda(f)(y)| |H_\lambda(g)(y)| d\mu_\lambda(y) \\ &\leq C \|f\|_{L^2((0, \infty)^n, d\mu_\lambda(x))} \|g\|_{L^2((0, \infty)^n, d\mu_\lambda(x))} < \infty. \end{aligned}$$

Then, by using again Plancherel equality for  $H_\lambda$ , we obtain

$$\int_{(0, \infty)^n} T_\lambda^m(f)(x) g(x) d\mu_\lambda(x)$$

$$= \int_0^\infty \phi(t) \int_{(0,\infty)^n} H_\lambda(|y|^2 e^{-t|y|^2} H_\lambda(f)(y))(x) g(x) d\mu_\lambda(x) dt.$$

According to (11) and (12), for each  $0 \leq r \leq n$ ,

$$\begin{aligned} & \int_0^{1/x_1} \cdots \int_0^{1/x_r} \int_{1/x_{r+1}}^\infty \cdots \int_{1/x_n}^\infty |\Phi_\lambda(x, y)| |y|^2 e^{-t|y|^2} |H_\lambda(f)(y)| d\mu_\lambda(y) \\ & \leq C \int_{(0,\infty)^n} |y|^2 e^{-t|y|^2} |H_\lambda(f)(y)| \prod_{j=r+1}^n (x_j y_j)^{-\lambda_j} d\mu_\lambda(y), \quad x \in (0, \infty)^n. \end{aligned}$$

Then, since  $|y|^l H_\lambda(f)$  is bounded on  $(0, \infty)^n$ , for every  $l \in \mathbb{N}$ , and  $g \in C_c^\infty((0, \infty)^n)$ , we get, for every  $0 \leq r \leq n$ ,

$$\begin{aligned} & \int_0^\infty |\phi(t)| \int_{(0,\infty)^n} \int_0^{1/x_1} \cdots \int_0^{1/x_r} \int_{1/x_{r+1}}^\infty \cdots \int_{1/x_n}^\infty |\Phi_\lambda(x, y)| \\ & \quad \times |y|^2 e^{-t|y|^2} |H_\lambda(f)(y)| d\mu_\lambda(y) |g(x)| d\mu_\lambda(x) dt \\ & \leq C \int_0^\infty \int_{(0,\infty)^n} \int_{(0,\infty)^n} |y|^2 e^{-t|y|^2} |H_\lambda(f)(y)| |g(x)| \\ & \quad \times \prod_{j=r+1}^n (x_j y_j)^{-\lambda_j} d\mu_\lambda(y) d\mu_\lambda(x) dt \\ & \leq C \int_{(0,\infty)^n} |g(x)| \prod_{j=r+1}^n x_j^{-\lambda_j} d\mu_\lambda(x) \\ & \quad \times \int_{(0,\infty)^n} \left( \int_0^\infty |y|^2 e^{-t|y|^2} dt \right) |H_\lambda(f)(y)| \prod_{j=r+1}^n y_j^{-\lambda_j} d\mu_\lambda(y) \\ & \leq C \left( \int_{(0,\infty)^n} |g(x)| \prod_{j=r+1}^n x_j^{-\lambda_j} d\mu_\lambda(x) \right) \\ & \quad \times \left( \int_{(0,\infty)^n} |H_\lambda(f)(y)| \prod_{j=r+1}^n y_j^{-\lambda_j} d\mu_\lambda(y) \right) < \infty. \end{aligned}$$

We conclude that

$$\begin{aligned} & \int_{(0,\infty)^n} T_\lambda^m(f)(x) g(x) d\mu_\lambda(x) \\ & = \int_{(0,\infty)^n} \left\{ \int_0^\infty \phi(t) H_\lambda(|y|^2 e^{-t|y|^2} H_\lambda(f)(y))(x) dt \right\} g(x) d\mu_\lambda(x). \end{aligned}$$

Thus, the proof of this lemma finishes.  $\square$

We now prove Theorem 1.2. The procedure employed to show it is inspired in [7]. Assume that  $n \geq 2$ . When  $n = 1$  we can proceed in a similar way. By Lemma 3.1 and (2) we can write, for a.e.  $x \in (0, \infty)^n$ ,

$$T_\lambda^m(f)(x) = \int_0^\infty \phi(t) H_\lambda(e^{-t|y|^2} H_\lambda(\Delta_\lambda f)(y))(x) dt. \quad (20)$$

Fix  $x \in (0, \infty)^n$  such that (20) holds. According to (11) and (12), for each  $0 \leq r, s \leq n$ , it follows that,

$$\begin{aligned} & \int_0^{1/x_1} \cdots \int_0^{1/x_r} \int_{1/x_{r+1}}^\infty \cdots \int_{1/x_n}^\infty |\Phi_\lambda(x, y)| e^{-t|y|^2} \\ & \quad \times \int_0^{1/y_1} \cdots \int_0^{1/y_s} \int_{1/y_{s+1}}^\infty \cdots \int_{1/y_n}^\infty |\Phi_\lambda(y, z)| |\Delta_\lambda f(z)| d\mu_\lambda(z) d\mu_\lambda(y) \\ & \leq C \prod_{j=r+1}^n x_j^{-\lambda_j} \int_{(0, \infty)^n} e^{-t|y|^2} \prod_{j=r+1}^n y_j^{-\lambda_j} \prod_{j=1}^s y_j^{2\lambda_j} \prod_{j=s+1}^n y_j^{\lambda_j} dy \\ & \quad \times \int_{(0, \infty)^n} |\Delta_\lambda f(z)| \prod_{j=1}^s z_j^{2\lambda_j} \prod_{j=s+1}^n z_j^{\lambda_j} dz < \infty, \quad t > 0. \end{aligned}$$

Then, by interchanging the order of integration and by using (4), we get

$$\begin{aligned} & H_\lambda(e^{-t|y|^2} H_\lambda(\Delta_\lambda f)(y))(x) \\ & = \int_{(0, \infty)^n} \Delta_\lambda f(z) \prod_{j=1}^n \int_0^\infty e^{-ty_j^2} (x_j y_j)^{-\lambda_j + 1/2} J_{\lambda_j - 1/2}(x_j y_j) \\ & \quad \times (y_j z_j)^{-\lambda_j + 1/2} J_{\lambda_j - 1/2}(y_j z_j) d\mu_{\lambda_j}(y_j) d\mu_\lambda(z) \\ & = \int_{(0, \infty)^n} \Delta_\lambda f(z) W_t^\lambda(x, z) d\mu_\lambda(z), \quad t > 0. \end{aligned} \quad (21)$$

We choose  $a > 1$  such that  $\text{supp } f \subset K^n$ , where  $K = [1/a, a]$ . From Lemma 2.1(a) and (c), it follows that

$$\begin{aligned} & \left| W_t^\lambda(x, z) - \frac{t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right| \\ & \leq \sum_{i=1}^n \prod_{j=1}^{i-1} \frac{t^{-(\lambda_j + 1/2)}}{2^{2\lambda_j} \Gamma(\lambda_j + 1/2)} \left| W_t^{\lambda_i}(x_i, z_i) - \frac{t^{-(\lambda_i + 1/2)}}{2^{2\lambda_i} \Gamma(\lambda_i + 1/2)} \right| \prod_{j=i+1}^n W_t^{\lambda_j}(x_j, z_j) \\ & \leq C \frac{1}{t^{\sum_{j=1}^n (\lambda_j + 1/2) + 1}}, \quad t \geq 1 \text{ and } z \in K^n. \end{aligned} \quad (22)$$

On the other hand, by (2) and (11) we have

$$\begin{aligned}
 & \int_{(0,\infty)^n} \Delta_\lambda f(z) d\mu_\lambda(z) \\
 &= \prod_{j=1}^n 2^{\lambda_j - 1/2} \Gamma(\lambda_j + 1/2) \lim_{y \rightarrow 0} \int_{(0,\infty)^n} \Delta_\lambda f(z) \Phi_\lambda(y, z) d\mu_\lambda(z) \\
 &= \prod_{j=1}^n 2^{\lambda_j - 1/2} \Gamma(\lambda_j + 1/2) \lim_{y \rightarrow 0} |y|^2 H_\lambda(f)(y) = 0.
 \end{aligned} \tag{23}$$

According to (20), (21), and (23) (suggested by (22)), we can write

$$\begin{aligned}
 & T_\lambda^m(f)(x) \\
 &= \int_0^\infty \phi(t) \int_{(0,\infty)^n} \Delta_\lambda f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) dt.
 \end{aligned} \tag{24}$$

Our next objective is to make that the Bessel operator  $\Delta_\lambda$  pass from  $f$  to the second factor in the last integral. In order to do this we will apply partial integration carefully. The integral in (24) is absolutely convergent. Indeed, in order to do this we split the integral in the following way

$$\begin{aligned}
 & \int_0^\infty |\phi(t)| \int_{(0,\infty)^n} |\Delta_\lambda f(z)| \left| W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right| d\mu_\lambda(z) dt \\
 &\leq C \left( \int_0^1 + \int_1^\infty \right) \int_{(0,\infty)^n} |\Delta_\lambda f(z)| \\
 &\quad \times \left| W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right| d\mu_\lambda(z) dt \\
 &= I_1(x) + I_2(x).
 \end{aligned}$$

Since by using the inversion formula for Hankel transform and (4) we get

$$\int_0^\infty W_t^\alpha(u, v) v^{2\alpha} dv = 1, \quad t, u \in (0, \infty),$$

when  $\alpha > -1/2$ , it follows that

$$I_1(x) \leq C \int_0^1 \int_{(0,\infty)^n} |\Delta_\lambda f(z)| W_t^\lambda(x, z) d\mu_\lambda(z) dt \leq C.$$

Also, by (22) we obtain

$$I_2(x) \leq C \int_1^\infty \frac{dt}{t^{\sum_{j=1}^n (\lambda_j + 1/2) + 1}} \int_{K^n} |\Delta_\lambda f(z)| d\mu_\lambda(z) \leq C.$$

By (24) we have

$$\begin{aligned} T_\lambda^m(f)(x) &= \lim_{\varepsilon \rightarrow 0^+} \int_0^\infty \phi(t) \int_{(0, \infty)^n, |z-x|>\varepsilon} \Delta_\lambda f(z) \left( W_t^\lambda(x, z) \right. \\ &\quad \left. - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) dt. \end{aligned}$$

Assume that  $\varepsilon$  is small enough, for instance,  $0 < \varepsilon < x_i/2$ ,  $i = 1, \dots, n$ . We now analyze the integral

$$I^\varepsilon(x, t) = \int_{K^n_{|z-x|>\varepsilon}} \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z),$$

$$t > 0.$$

The study of the integral involving  $\Delta_{\lambda_j, z_j}$ ,  $j = 2, \dots, n$ , can be made in a similar way. We can write

$$\begin{aligned} I^\varepsilon(x, t) &= \int_{|\bar{z}^1 - \bar{x}^1| > \varepsilon} \int_0^\infty \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) \\ &\quad + \int_{|\bar{z}^1 - \bar{x}^1| < \varepsilon} \left( \int_0^{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} + \int_{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^\infty \right) \Delta_{\lambda_1, z_1} f(z) \\ &\quad \times \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{\prod_{j=1}^n 2^{2\lambda_j} \Gamma(\lambda_j + 1/2)} \right) d\mu_\lambda(z) \\ &= I_1^\varepsilon(x, t) + I_2^\varepsilon(x, t), \quad t > 0. \end{aligned}$$

By partial integration we obtain

$$\begin{aligned} &\int_0^\infty \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_{\lambda_1}(z_1) \\ &= -z_1^{2\lambda_1} \frac{\partial}{\partial z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) \Big|_0^\infty \\ &\quad + z_1^{2\lambda_1} f(z) \frac{\partial}{\partial z_1} W_t^\lambda(x, z) \\ &\quad + \int_0^\infty f(z) \Delta_{\lambda_1, z_1} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_{\lambda_1}(z_1) \\ &= \int_{1/a}^a f(z) \Delta_{\lambda_1, z_1} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_{\lambda_1}(z_1), \quad t > 0 \text{ and } \bar{z}^1 \in K^{n-1}. \end{aligned}$$

Differentiating in (4), by using (13) and [13, (5.3.6), p. 103], we get  $-\Delta_{\alpha, u} W_t^\alpha(u, v) = \frac{\partial}{\partial t} W_t^\alpha(u, v)$ ,  $u, v, t > 0$ ,  $\alpha > -1/2$ , and it follows that

$$I_1^\varepsilon(x, t)$$

$$\begin{aligned} &= \int_{|\bar{z}^1 - \bar{x}^1| > \varepsilon} \int_0^\infty \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) \\ &= - \int_{|\bar{z}^1 - \bar{x}^1| > \varepsilon} \int_0^\infty f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z), \quad t > 0. \end{aligned} \quad (25)$$

In a similar way we obtain

$$\begin{aligned} &\left( \int_0^{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} + \int_{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^\infty \right) \Delta_{\lambda_1, z_1} f(z) \\ &\times \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_{\lambda_1}(z_1) \\ &= \left( \int_0^{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} + \int_{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^\infty \right) f(z) \Delta_{\lambda_1, z_1} W_t^{\lambda_1}(x_1, z_1) \\ &\times W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_{\lambda_1}(z_1) \\ &- (H_1(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) - H_1(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t)) \\ &+ H_2(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) - H_2(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t), \\ &|\bar{x}^1 - \bar{z}^1| < \varepsilon \text{ and } t > 0, \end{aligned}$$

where

$$\begin{aligned} H_1(x, z, t) &= z_1^{2\lambda_1} \frac{\partial}{\partial z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1, \infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right), \\ t > 0 \text{ and } z \in (0, \infty)^n, \end{aligned}$$

and

$$H_2(x, z, t) = z_1^{2\lambda_1} f(z) \frac{\partial}{\partial z_1} W_t^\lambda(x, z), \quad t > 0 \text{ and } z \in (0, \infty)^n.$$

We have, by (25), that

$$\begin{aligned} &I_1^\varepsilon(x, t) + \int_{|\bar{z}^1 - \bar{x}^1| < \varepsilon} \left( \int_0^{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} + \int_{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^\infty \right) \\ &\times f(z) \Delta_{\lambda_1, z_1} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z) \\ &= - \int_{|z - x| > \varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z), \quad t > 0. \end{aligned}$$

Since  $f \in C_c^\infty((0, \infty)^n)$ , by using mean value Theorem, (22), Lemmas 2.1(a) and 2.2(a), we get

$$\begin{aligned}
& |H_1(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) - H_1(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t)| \\
& \leq \left| (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} \left( \frac{\partial}{\partial z_1} f \right) (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \right. \\
& \quad \left. - (x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} \left( \frac{\partial}{\partial z_1} f \right) (x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \right| \\
& \quad \times \left| W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) - \frac{t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\bar{\lambda}} \Gamma(\bar{\lambda} + 1/2)} \right| \\
& \quad + \left| (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} \left( \frac{\partial}{\partial z_1} f \right) (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \right| \\
& \quad \times \left| W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right. \\
& \quad \left. - W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) \\
& \leq C \frac{\varepsilon}{t^{\sum_{j=1}^n (\lambda_j + 1/2) + 1}}, \quad t \geq 1, \quad \bar{z}^1 \in K^{n-1} \text{ and } |\bar{z}^1 - \bar{x}^1| < \varepsilon. \tag{26}
\end{aligned}$$

Also, from Lemmas 2.1(a), and 2.2(a), we deduce

$$\begin{aligned}
& |H_1(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) - H_1(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t)| \\
& \leq C \left\{ \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2} \frac{(x_1(x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}))^{-\lambda_1}}{\sqrt{t}} \right. \\
& \quad \left. + \left| (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} \left( \frac{\partial}{\partial z_1} f \right) (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \right| \right. \\
& \quad \times \int_{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, z_1) \right| dz_1 \left. \right\} W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) \\
& \leq C \left\{ \frac{\varepsilon}{\sqrt{t}} + \int_{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} \frac{e^{-|x_1 - z_1|^2/8t}}{t} dz_1 \right\} \frac{e^{-|\bar{x}^1 - \bar{z}^1|^2/4t}}{t^{(n-1)/2}}, \\
& 0 < t < 1, \quad \bar{z}^1 \in K^{n-1} \text{ and } |\bar{z}^1 - \bar{x}^1| < \varepsilon. \tag{27}
\end{aligned}$$

By (26), we can write

$$\begin{aligned}
& \int_1^\infty |\phi(t)| \int_{\bar{z}^1 \in K^{n-1}, |\bar{z}^1 - \bar{x}^1| < \varepsilon} |H_1(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) \\
& \quad - H_1(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t)| d\mu_{\bar{\lambda}^1}(\bar{z}^1) dt
\end{aligned}$$

$$\leq C\varepsilon \int_1^\infty \int_{|\bar{z}^1 - \bar{x}^1| < \varepsilon} \frac{1}{t^{\sum_{j=1}^n (\lambda_j + 1/2) + 1}} d\mu_{\bar{\lambda}^1}(\bar{z}^1) dt \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+.$$

By (27) and by using [20, Lemma 1.1], when  $n > 2$  it follows

$$\begin{aligned} & \int_0^1 |\phi(t)| \int_{\bar{z}^1 \in K^{n-1}, |\bar{z}^1 - \bar{x}^1| < \varepsilon} |H_1(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) \\ & \quad - H_1(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t)| d\mu_{\bar{\lambda}^1}(\bar{z}^1) dt \\ & \leq C \left( \varepsilon \int_0^1 \int_{\bar{z}^1 \in K^{n-1}, |\bar{z}^1 - \bar{x}^1| < \varepsilon} \frac{e^{-|\bar{z}^1 - \bar{x}^1|^2/4t}}{t^{n/2}} d\bar{z}^1 dt \right. \\ & \quad \left. + \int_0^1 \int_{\bar{z}^1 \in K^{n-1}, |\bar{z}^1 - \bar{x}^1| < \varepsilon} \int_{x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}}^{x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}} \frac{e^{-|z-x|^2/8t}}{t^{(n+1)/2}} dz dt \right) \\ & \leq C \left( \varepsilon \int_{|\bar{z}^1 - \bar{x}^1| < \varepsilon} \frac{d\bar{z}^1}{|\bar{z}^1 - \bar{x}^1|^{n-2}} + \int_{|z-x| < \varepsilon} \frac{dz}{|z-x|^{n-1}} \right) \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+. \end{aligned}$$

For  $n = 2$  we can proceed analogously.

We now write, for each  $t > 0$ ,  $\bar{z}^1 \in K^{n-1}$  and  $|\bar{z}^1 - \bar{x}^1| < \varepsilon$ ,

$$\begin{aligned} & |H_2(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t) - H_2(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1, t)| \\ & \leq |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}) \\ & \quad - (x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1)| \\ & \quad \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) \\ & \quad + |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1)| \\ & \quad \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| \\ & \quad - \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1). \end{aligned}$$

By Lemmas 2.1(a), and 2.2(a), mean value Theorem lead to

$$\begin{aligned} & |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \\ & \quad - (x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1)| \\ & \quad \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) \end{aligned}$$

$$\leq C \frac{\varepsilon}{t^{\lambda_1+3/2}} \prod_{j=2}^n \frac{1}{t^{\lambda_j+1/2}}, \quad t \geq 1, \bar{z}^1 \in K^{n-1} \text{ and } |\bar{z}^1 - \bar{x}^1| < \varepsilon. \quad (28)$$

On the other hand, Lemmas 2.1(a), and 2.2(b), lead to

$$\begin{aligned} & |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1)| \\ & \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right. \\ & \left. - \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) \\ & \leq C \frac{\varepsilon}{t^{\lambda_1+3/2}} \prod_{j=2}^n \frac{1}{t^{\lambda_j+1/2}}, \quad t \geq 1, \bar{z}^1 \in K^{n-1} \text{ and } |\bar{z}^1 - \bar{x}^1| < \varepsilon. \end{aligned} \quad (29)$$

From (28) and (29) we deduce that

$$\begin{aligned} & \int_1^\infty |\phi(t)| \int_{\bar{z}^1 \in K^{n-1}, |\bar{z}^1 - \bar{x}^1| < \varepsilon} |H_2(x, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}, t) \\ & - H_2(x, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}, t)| d\mu_{\bar{\lambda}^1}(\bar{z}^1) dt \\ & \leq C \varepsilon \int_1^\infty \int_{\bar{z}^1 \in K^{n-1}, |\bar{z}^1 - \bar{x}^1| < \varepsilon} \frac{1}{t^{\sum_{j=1}^n (\lambda_j+1/2)+1}} d\mu_{\bar{\lambda}^1}(\bar{z}^1) dt \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+. \end{aligned}$$

By mean value Theorem and Lemmas 2.1(a), and 2.2(a), it has,

$$\begin{aligned} & |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \\ & - (x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1)| \\ & \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) \\ & \leq C \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2} \frac{1}{t^{(n+1)/2}} (\bar{x}^1, \bar{z}^1)^{-\bar{\lambda}^1} e^{-\frac{|\bar{x}^1 - \bar{z}^1|^2}{4t} - \frac{\varepsilon^2 - |\bar{x}^1 - \bar{z}^1|^2}{8t}} \\ & \leq C \varepsilon \frac{1}{t^{(n+1)/2}} e^{-\frac{\varepsilon^2}{8t}}, \quad 0 < t < 1, \bar{z}^1 \in K^{n-1} \text{ and } |\bar{z}^1 - \bar{x}^1| < \varepsilon. \end{aligned}$$

Then [20, Lemma 1.1] allows us to get

$$\begin{aligned} & \int_0^1 |\phi(t)| \int_{|\bar{x}^1 - \bar{z}^1| < \varepsilon} |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) \\ & - (x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1)| \\ & \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_{\bar{\lambda}^1}(\bar{z}^1) dt \end{aligned}$$

$$\leq C\varepsilon \int_{|\bar{x}^1 - \bar{z}^1| < \varepsilon} \int_0^1 \frac{e^{-\varepsilon^2/8t}}{t^{(n+1)/2}} dt d\bar{z}^1 \\ \leq C\varepsilon \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+.$$

Also, we write, for each  $0 < t < 1$ ,  $\bar{z}^1 \in K^{n-1}$  and  $|\bar{z}^1 - \bar{x}^1| < \varepsilon$ ,

$$\begin{aligned} & (x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}) \\ & \times \left( \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right. \\ & \left. - \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) \\ & = ((x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) - x_1^{2\lambda_1} f(x)) \\ & \times \left( \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right. \\ & \left. - \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) \\ & + x_1^{2\lambda_1} f(x) \left( \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right. \\ & \left. - \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1). \end{aligned}$$

By using Lemmas 2.1(a), and 2.2(a), and proceeding as above we obtain,

$$\begin{aligned} & \int_0^1 |\phi(t)| \int_{\bar{z}^1 \in K^{n-1}, |\bar{x}^1 - \bar{z}^1| < \varepsilon} |(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2})^{2\lambda_1} \\ & \times f(x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}, \bar{z}^1) - x_1^{2\lambda_1} f(x)| \\ & \times \left| \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 - \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right. \\ & \left. - \frac{\partial}{\partial z_1} W_t^{\lambda_1}(x_1, x_1 + \sqrt{\varepsilon^2 - |\bar{z}^1 - \bar{x}^1|^2}) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_{\bar{\lambda}^1}(\bar{z}^1) \\ & \leq C\varepsilon \int_{\bar{z}^1 \in K^{n-1}, |\bar{x}^1 - \bar{z}^1| < \varepsilon} \int_0^1 \frac{e^{-\varepsilon^2/8t}}{t^{(n+1)/2}} dt d\bar{z}^1 \\ & \leq C\varepsilon \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+. \end{aligned}$$

From the above estimates we conclude that

$$\begin{aligned}
& \int_0^\infty \phi(t) \int_{(0,\infty)^n} \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) dt \\
&= - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z) dt \right. \\
&\quad + f(x) x_1^{2\lambda_1} \int_0^1 \phi(t) \int_{|\bar{x}^1 - \bar{z}^1|<\varepsilon} \int_{x_1 - \sqrt{\varepsilon^2 - |\bar{x}^1 - \bar{z}^1|^2}}^{x_1 + \sqrt{\varepsilon^2 - |\bar{x}^1 - \bar{z}^1|^2}} \frac{\partial^2}{\partial z_1^2} W_t^{\lambda_1}(x_1, z_1) \\
&\quad \times W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) dz_1 d\mu_{\bar{\lambda}_1}(\bar{z}^1) dt \Big] \\
&= - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z) dt \right. \\
&\quad + f(x) x_1^{2\lambda_1} \int_0^1 \phi(t) \int_{|x-z|<\varepsilon} \frac{\partial^2}{\partial z_1^2} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_{\bar{\lambda}_1}(\bar{z}^1) dz_1 dt \Big].
\end{aligned}$$

Then, by invoking Lemmas 2.1(a), and 2.2(c), and [20, Lemma 1.1] we have that

$$\begin{aligned}
& \int_0^1 |\phi(t)| \int_{|x-z|<\varepsilon} \left| \frac{\partial^2}{\partial z_1^2} W_t^{\lambda_1}(x_1, z_1) - (x_1 z_1)^{-\lambda_1} \frac{\partial^2}{\partial z_1^2} \mathbb{W}_t(x_1, z_1) \right| \\
&\quad \times W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_{\bar{\lambda}_1}(\bar{z}^1) dz_1 dt \\
&\leq C \int_{|x-z|<\varepsilon} \int_0^1 \frac{e^{-|x-z|^2/8t}}{t^{(n+1)/2}} dt d\mu_{\bar{\lambda}_1}(\bar{z}^1) dz_1 \\
&\leq C \int_{|x-z|<\varepsilon} \frac{dz}{|x-z|^{n-1}} \leq C\varepsilon \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+.
\end{aligned}$$

Also, Lemma 2.1(a) and (d), leads to, for every  $0 < t < 1$ , and  $z \in K^n$ ,

$$\begin{aligned}
& \left| \prod_{j=1}^{i-1} (x_j z_j)^{-\lambda_j} \frac{\partial^2}{\partial z_1^2} \mathbb{W}_t(x_1, z_1) \prod_{j=2}^{i-1} \mathbb{W}_t(x_j, z_j) (W_t^{\lambda_i}(x_i, z_i) - (x_i z_i)^{-\lambda_i} \mathbb{W}_t(x_i, z_i)) \right. \\
&\quad \times \left. \prod_{j=i+1}^n W_t^{\lambda_j}(x_j, z_j) \right| \leq C \frac{e^{-|x-z|^2/8t}}{t^{n/2}}, \quad i = 2, \dots, n.
\end{aligned}$$

We have that for every  $i = 2, \dots, n$ ,

$$\begin{aligned}
& \int_0^1 |\phi(t)| \int_{|x-z|<\varepsilon} \left| \prod_{j=1}^{i-1} (x_j z_j)^{-\lambda_j} \frac{\partial^2}{\partial z_1^2} \mathbb{W}_t(x_1, z_1) \right. \\
& \quad \times \prod_{j=2}^{i-1} \mathbb{W}_t(x_j, z_j) (W_t^{\lambda_i}(x_i, z_i) - (x_i z_i)^{-\lambda_i} W_t(x_i, z_i)) \\
& \quad \times \left. \prod_{j=i+1}^n W_t^{\lambda_j}(x_j, z_j) \right| \prod_{j=2}^n z_j^{2\lambda_j} dz dt \\
& \leq C \int_{|x-z|<\varepsilon} \int_0^1 \frac{e^{-|x-z|^2/8t}}{t^{n/2}} dt dz \\
& \leq C \int_{|x-z|<\varepsilon} \frac{dz}{|x-z|^{n-2}} \longrightarrow 0, \quad \text{as } \varepsilon \rightarrow 0^+,
\end{aligned}$$

provided that  $n > 2$ . When  $n = 2$  we proceed in a similar way.

Hence, we conclude that

$$\begin{aligned}
& \int_0^\infty \phi(t) \int_{(0,\infty)^n} \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) dt \\
& = - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z) dt \right. \\
& \quad \left. + f(x) x_1^{2\lambda_1} \int_0^1 \phi(t) \int_{|x-z|<\varepsilon} (x.z)^{-\lambda} \frac{\partial^2}{\partial z_1^2} \mathbb{W}_t(x_1, z_1) \mathbb{W}_t(\bar{x}^1, \bar{z}^1) z_1^{-2\lambda_1} d\mu_\lambda(z) dt \right].
\end{aligned}$$

On the other hand, the mean value Theorem allows us to write, for every  $\eta \in \mathbb{R}$ , and  $j = 1, \dots, n$ ,

$$|z_j^\eta - x_j^\eta| \left| \frac{\partial^2}{\partial z_1^2} \mathbb{W}_t(x_1, z_1) \mathbb{W}_t(\bar{x}^1, \bar{z}^1) \right| \leq C |z_j - x_j| \frac{e^{-|x-z|^2/8t}}{t^{n/2+1}} \leq C \frac{e^{-|x-z|^2/16t}}{t^{(n+1)/2}},$$

$t > 0$  and  $z \in K^n$ .

Then, by proceeding as above we obtain

$$\begin{aligned}
& \int_0^\infty \phi(t) \int_{(0,\infty)^n} \Delta_{\lambda_1, z_1} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{\prod_{j=1}^n 2^{2\lambda_j} \Gamma(\lambda_j + 1/2)} \right) d\mu_\lambda(z) dt \\
& = - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}_1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z) dt \right. \\
& \quad \left. + f(x) \int_0^1 \phi(t) \int_{|x-z|<\varepsilon} \frac{\partial^2}{\partial z_1^2} \frac{e^{-|x-z|^2/4t}}{(2\sqrt{\pi t})^n} dz dt \right]
\end{aligned}$$

$$\begin{aligned}
&= - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, z_1) W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{z}^1) d\mu_\lambda(z) dt \right. \\
&\quad \left. + f(x) \int_0^1 \phi(t) \int_{|y|<\varepsilon} \frac{\partial^2}{\partial y_1^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy dt \right]. \tag{30}
\end{aligned}$$

Also, we have that, for every  $i = 2, \dots, n$ ,

$$\begin{aligned}
&\int_0^\infty \phi(t) \int_{(0,\infty)^n} \Delta_{\lambda_i, z_i} f(z) \left( W_t^\lambda(x, z) - \frac{\chi_{(1,\infty)}(t) t^{-\sum_{j=1}^n (\lambda_j + 1/2)}}{2^{2\lambda} \Gamma(\lambda + 1/2)} \right) d\mu_\lambda(z) dt \\
&= - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^{\lambda_i}(x_i, z_i) W_t^{\bar{\lambda}^i}(\bar{x}^i, \bar{z}^i) d\mu_\lambda(z) dt \right. \\
&\quad \left. + f(x) \int_0^1 \phi(t) \int_{|y|<\varepsilon} \frac{\partial^2}{\partial y_i^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy dt \right]. \tag{31}
\end{aligned}$$

Then, by (30) and (31), it follows that

$$\begin{aligned}
T_\lambda^m f(x) &= - \lim_{\varepsilon \rightarrow 0^+} \left[ \int_0^\infty \phi(t) \int_{|x-z|>\varepsilon} f(z) \frac{\partial}{\partial t} W_t^\lambda(x, z) d\mu_\lambda(z) dt \right. \\
&\quad \left. + n f(x) \int_0^1 \phi(t) \int_{|y|<\varepsilon} \frac{\partial^2}{\partial y_1^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy dt \right]. \tag{32}
\end{aligned}$$

Next the second term in the last sum is analyzed. We define

$$\Lambda(\varepsilon) = n \int_0^1 \phi(t) \int_{|y|<\varepsilon} \frac{\partial^2}{\partial y_1^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy dt, \quad \varepsilon > 0.$$

We can write

$$\begin{aligned}
\Lambda(\varepsilon) &= n \int_0^1 \phi(t) \int_{|\bar{y}^1|<\varepsilon} \int_{-\sqrt{\varepsilon^2 - |\bar{y}^1|^2}}^{\sqrt{\varepsilon^2 - |\bar{y}^1|^2}} \frac{\partial^2}{\partial y_1^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy_1 d\bar{y}^1 dt \\
&= n \int_0^1 \phi(t) \int_{|\bar{y}^1|<\varepsilon} \left[ \frac{\partial}{\partial y_1} \left( \frac{e^{-(y_1^2 + |\bar{y}^1|^2)/4t}}{(2\sqrt{\pi t})^n} \right) \Big|_{y_1=\sqrt{\varepsilon^2 - |\bar{y}^1|^2}} \right. \\
&\quad \left. - \frac{\partial}{\partial y_1} \left( \frac{e^{-(y_1^2 + |\bar{y}^1|^2)/4t}}{(2\sqrt{\pi t})^n} \right) \Big|_{y_1=-\sqrt{\varepsilon^2 - |\bar{y}^1|^2}} \right] d\bar{y}^1 dt, \quad \varepsilon > 0.
\end{aligned}$$

Hence, [20, Lemma 1.1] leads to

$$|\Lambda(\varepsilon)| \leq C \|\phi\|_{L^\infty(0,\infty)} \int_0^1 \int_{|\bar{y}^1|<\varepsilon} \frac{e^{-\varepsilon^2/8t}}{t^{(n+1)/2}} d\bar{y}^1 dt$$

$$\begin{aligned}
&\leq C \|\phi\|_{L^\infty(0,\infty)} \int_{|\bar{y}^1|<\varepsilon} \int_0^1 \frac{e^{-\varepsilon^2/8t}}{t^{(n+1)/2}} dt d\bar{y}^1 \\
&\leq \frac{C}{\varepsilon^{n-1}} \|\phi\|_{L^\infty(0,\infty)} \int_{|\bar{y}^1|<\varepsilon} d\bar{y}^1 \\
&\leq C \|\phi\|_{L^\infty(0,\infty)}, \quad \varepsilon > 0.
\end{aligned}$$

Suppose now that there exists  $\phi(0^+) = \lim_{t \rightarrow 0^+} \phi(t)$ . Then, we have that

$$\lim_{\varepsilon \rightarrow 0^+} \int_0^1 \phi(t) \int_{|y|<\varepsilon} \frac{\partial^2}{\partial y_1^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy dt = -M\phi(0^+), \quad (33)$$

for a certain  $M > 0$ . Indeed, by making changes of variables we obtain

$$\begin{aligned}
&\int_0^1 \phi(t) \int_{|y|<\varepsilon} \frac{\partial^2}{\partial y_1^2} \frac{e^{-|y|^2/4t}}{(2\sqrt{\pi t})^n} dy dt \\
&= \int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \int_{|z|<1} \frac{\partial^2}{\partial z_1^2} \frac{e^{-|z|^2/4s}}{(2\sqrt{\pi s})^n} dz ds \\
&= \int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \int_{|\bar{z}^1|<1} \frac{\partial}{\partial z_1} \frac{e^{-|z|^2/4s}}{(2\sqrt{\pi s})^n} \Big|_{z_1=\sqrt{1-|\bar{z}^1|^2}}^{z_1=-\sqrt{1-|\bar{z}^1|^2}} d\bar{z}^1 ds \\
&= - \int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \int_{|\bar{z}^1|<1} \frac{z_1}{2s} \frac{e^{-|z|^2/4s}}{(2\sqrt{\pi s})^n} \Big|_{z_1=-\sqrt{1-|\bar{z}^1|^2}}^{z_1=\sqrt{1-|\bar{z}^1|^2}} d\bar{z}^1 ds \\
&= - \int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \int_{|\bar{z}^1|<1} \frac{\sqrt{1-|\bar{z}^1|^2}}{s} \frac{e^{-1/4s}}{(2\sqrt{\pi s})^n} d\bar{z}^1 ds \\
&= -M \int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \frac{e^{-1/4s}}{s^{n/2+1}} ds, \quad \varepsilon > 0,
\end{aligned}$$

where

$$M = \frac{1}{(2\sqrt{\pi})^n} \int_{|\bar{z}^1|<1} \sqrt{1-|\bar{z}^1|^2} d\bar{z}^1.$$

Moreover, denoting by  $\chi_{[0,1]}$  the characteristic function of  $[0, 1]$ , we have that

$$\int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \frac{e^{-1/4s}}{s^{n/2+1}} ds = \int_0^\infty \phi(s\varepsilon^2) \chi_{[0,1]}(s\varepsilon^2) \frac{e^{-1/4s}}{s^{n/2+1}} ds, \quad \varepsilon > 0.$$

Then, by using the dominated convergence theorem, it follows that

$$\lim_{\varepsilon \rightarrow 0^+} \int_0^{1/\varepsilon^2} \phi(s\varepsilon^2) \frac{e^{-1/4s}}{s^{n/2+1}} ds = \phi(0^+) \int_0^\infty \frac{e^{-1/4s}}{s^{n/2+1}} ds.$$

Hence, there exists  $M > 0$  for which (33) holds.

By using Lemmas 2.1 (a), and 2.3 (a), we get, for every  $z \in K^n$ ,

$$\begin{aligned} \left| \frac{\partial}{\partial t} W_t^\lambda(x, z) \right| &\leq \sum_{i=1}^n \left| \frac{\partial}{\partial t} W_t^{\lambda_i}(x_i, z_i) \right| W_t^{\tilde{\lambda}_i}(\bar{x}^i, \bar{z}^i) \\ &\leq C \begin{cases} t^{-\sum_{j=1}^n (\lambda_j + 1/2) + 1}, & t > 1 \\ e^{-|x-z|^2/8t} t^{-(n+2)/2}, & 0 < t \leq 1. \end{cases} \end{aligned}$$

Hence, since  $f \in C_c^\infty((0, \infty)^n)$ , it follows that, for every  $\varepsilon > 0$

$$\int_0^\infty |\phi(t)| \int_{(0, \infty)^n, |x-z|>\varepsilon} |f(z)| \left| \frac{\partial}{\partial t} W_t^\lambda(x, z) \right| d\mu_\lambda(z) dt < \infty.$$

Then, we can interchange the order of integration on the integrals in (32) and by using (33) we conclude that

$$T_\lambda^m f(x) = - \lim_{\varepsilon \rightarrow 0^+} \int_{\substack{(0, \infty)^n \\ |z-x|>\varepsilon}} f(z) \int_0^\infty \phi(t) \frac{\partial}{\partial t} W_t^\lambda(x, z) dt d\mu_\lambda(z) + C\phi(0^+) f(x),$$

for a certain  $C > 0$ .

### 3.2 Proof of Theorem 1.3.

In order to established the  $L^p$ -boundedness properties for the maximal operator  $T_\lambda^{m,*}$  we consider the operator

$$T_{loc, \lambda}^{m,*}(f)(x) = \sup_{\varepsilon > 0} \left| \int_{L(x), |x-y|>\varepsilon} f(y) (x.y)^{-\lambda} H^\phi(x, y) d\mu_\lambda(y) \right|, \quad x \in (0, \infty)^n,$$

where, for every  $x \in (0, \infty)^n$ ,

$$L(x) = \{y \in (0, \infty)^n : x_j/2 < y_j < 2x_j, j = 1, \dots, n\},$$

and  $H^\phi$  is defined in (7).

We have that

$$\begin{aligned} T_\lambda^{m,*}(f)(x) &\leq \left| T_\lambda^{m,*}(f)(x) - T_{loc, \lambda}^{m,*}(f)(x) \right| + T_{loc, \lambda}^{m,*}(f)(x) \\ &\leq \sup_{\varepsilon > 0} \left| \int_{(0, \infty)^n \setminus L(x), |x-y|>\varepsilon} f(y) K_\lambda^\phi(x, y) d\mu_\lambda(y) \right| \\ &\quad + \sup_{\varepsilon > 0} \left| \int_{L(x), |x-y|>\varepsilon} f(y) (K_\lambda^\phi(x, y) - (x.y)^{-\lambda} H^\phi(x, y)) d\mu_\lambda(y) \right| \\ &\quad + T_{loc, \lambda}^{m,*}(f)(x) \\ &\leq \int_{(0, \infty)^n \setminus L(x)} |f(y)| |K_\lambda^\phi(x, y)| d\mu_\lambda(y) \\ &\quad + \int_{L(x)} |f(y)| |K_\lambda^\phi(x, y) - (x.y)^{-\lambda} H^\phi(x, y)| d\mu_\lambda(y) + T_{loc, \lambda}^{m,*}(f)(x) \end{aligned}$$

$$= \mathcal{G}_\lambda(|f|)(x) + \mathcal{L}_\lambda(|f|)(x) + T_{loc,\lambda}^{m,*}(f)(x), \quad x \in (0, \infty)^n. \quad (34)$$

We are going to show the  $L^p$ -boundedness properties for the operators  $\mathcal{G}_\lambda^\phi$ ,  $\mathcal{L}_\lambda$  and  $T_{loc,\lambda}^{m,*}$ . Throughout the remainder of this proof the constant  $C > 0$  does not depend on  $\phi$ .

### 3.2.1 The Operator $T_{loc,\lambda}^{m,*}$

For every  $j = (j_1, \dots, j_n) \in \mathbb{Z}^n$ , the dyadic cube  $Q_j$  is defined by

$$Q_j = \{y \in (0, \infty)^n : 2^{j_i} \leq y_i < 2^{j_i+1}, i = 1, \dots, n\},$$

and the cube  $\tilde{Q}_j$  is given by

$$\tilde{Q}_j = \{y \in (0, \infty)^n : 2^{j_i-1} \leq y_i < 2^{j_i+2}, i = 1, \dots, n\}.$$

It is clear that if  $j \in \mathbb{Z}^n$ ,  $x \in Q_j$  and  $y \in L(x)$ , then  $y \in \tilde{Q}_j$ . We can write

$$\begin{aligned} & \int_{L(x), |x-y|>\varepsilon} f(y)(x.y)^{-\lambda} H^\phi(x, y) d\mu_\lambda(y) \\ &= \int_{\tilde{Q}_j, |x-y|>\varepsilon} f(y) \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) dy \\ & \quad - \int_{\tilde{Q}_j \setminus L(x), |x-y|>\varepsilon} f(y) \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) dy, \quad x \in Q_j, j \in \mathbb{Z}^n \text{ and } \varepsilon > 0. \end{aligned}$$

Let  $j = (j_1, \dots, j_n) \in \mathbb{Z}^n$ . It has  $\tilde{Q}_j \setminus L(x) = \bigcup_{i=1}^n (\tilde{Q}_{j,i}^+ \cup \tilde{Q}_{j,i}^-)$  where

$$\tilde{Q}_{j,i}^+ = \{y \in (0, \infty)^n : 2^{j_{\ell}-1} \leq y_\ell < 2^{j_{\ell}+2}, \ell = 1, \dots, n, \ell \neq i; 2x_i < y_i < 2^{j_i+2}\}$$

and

$$\tilde{Q}_{j,i}^- = \{y \in (0, \infty)^n : 2^{j_{\ell}-1} \leq y_\ell < 2^{j_{\ell}+2}, \ell = 1, \dots, n, \ell \neq i; 2^{j_i-1} < y_i < x_i/2\}$$

for  $i = 1, \dots, n$ .

We have that

$$\begin{aligned} |H^\phi(x, y)| &\leq \int_0^\infty |\phi(t)| \left| \frac{\partial}{\partial t} \frac{e^{-|x-y|^2/4t}}{t^{n/2}} \right| dt \leq C \|\phi\|_{L^\infty(0, \infty)} \int_0^\infty \frac{e^{-|x-y|^2/8t}}{t^{n/2+1}} dt \\ &\leq C \|\phi\|_{L^\infty(0, \infty)} \frac{1}{|x-y|^n} \int_0^\infty \frac{e^{-1/u}}{u^{n/2+1}} du \\ &\leq C \|\phi\|_{L^\infty(0, \infty)} \frac{1}{|x-y|^n}, \quad x, y \in (0, \infty)^n. \end{aligned} \quad (35)$$

By (35), for every  $\varepsilon > 0$ , we get

$$\begin{aligned}
& \left| \int_{\tilde{Q}_j \setminus L(x), |x-y|>\varepsilon} f(y) \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) dy \right| \\
& \leq \int_{\tilde{Q}_j \setminus L(x)} |f(y)| \left(\frac{y}{x}\right)^\lambda |H^\phi(x, y)| dy \\
& \leq \sum_{i=1}^n \left( \int_{\tilde{Q}_{j,i}^+ \cup \tilde{Q}_{j,i}^-} |f(y)| \left(\frac{y}{x}\right)^\lambda |H^\phi(x, y)| dy + |f(y)| \left(\frac{y}{x}\right)^\lambda |H^\phi(x, y)| dy \right) \\
& \leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \int_{\tilde{Q}_{j,i}^+ \cup \tilde{Q}_{j,i}^-} \frac{|f(y)|}{(x_i^2 + |\bar{x}^i - \bar{y}^i|^2)^{n/2}} dy \\
& \leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \int_{\tilde{Q}_{j,i}^+ \cup \tilde{Q}_{j,i}^-} \frac{|f(y)|}{(2^{2j_i} + |\bar{x}^i - \bar{y}^i|^2)^{n/2}} dy, \quad x \in Q_j.
\end{aligned}$$

Then, for each  $x \in Q_j$ ,

$$\begin{aligned}
& \sup_{\varepsilon>0} \left| \int_{\tilde{Q}_j \setminus L(x), |x-y|>\varepsilon} f(y) \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) dy \right| \\
& \leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \int_{\tilde{Q}_{j,i}^+ \cup \tilde{Q}_{j,i}^-} \frac{|f(y)|}{(2^{2j_i} + |\bar{x}^i - \bar{y}^i|^2)^{n/2}} dy. \tag{36}
\end{aligned}$$

For every  $i = 1, \dots, n$ , we define

$$f_{j,i}(\bar{y}^i) = \int_{2^{j_i-1}}^{2^{j_i+2}} |f(y)| dy_i \chi_{\prod_{\ell=1, \ell \neq i}^n [2^{j_\ell-1}, 2^{j_\ell+2}]}(\bar{y}^i), \quad \bar{y}^i \in (0, \infty)^{n-1}.$$

From (36) it follows that

$$\begin{aligned}
& \sup_{\varepsilon>0} \left| \int_{\tilde{Q}_j \setminus L(x), |x-y|>\varepsilon} f(y) \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) dy \right| \\
& \leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \int_{(0, \infty)^{n-1}} \frac{f_{j,i}(\bar{y}^i)}{(2^{2j_i} + |\bar{x}^i - \bar{y}^i|^2)^{n/2}} d\bar{y}^i \\
& \leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \left( \sum_{k=0}^{\infty} \int_{2^{k+j_i} < |\bar{y}^i - \bar{x}^i| < 2^{k+j_i+1}} \frac{f_{j,i}(\bar{y}^i)}{(2^{2j_i} + |\bar{x}^i - \bar{y}^i|^2)^{n/2}} d\bar{y}^i \right. \\
& \quad \left. + \int_{(0, \infty)^{n-1}, |\bar{y}^i - \bar{x}^i| < 2^{j_i}} \frac{f_{j,i}(\bar{y}^i)}{(2^{2j_i} + |\bar{x}^i - \bar{y}^i|^2)^{n/2}} d\bar{y}^i \right)
\end{aligned}$$

$$\begin{aligned}
&\leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \left( \sum_{k=0}^{\infty} \frac{1}{2^{nj_i} (1+2^{2k})^{n/2}} \int_{|\bar{y}^i - \bar{x}^i| < 2^{k+j_i+1}} f_{j,i}(\bar{y}^i) d\bar{y}^i \right. \\
&\quad \left. + \frac{1}{2^{nj_i}} \int_{|\bar{y}^i - \bar{x}^i| < 2^{j_i}} f_{j,i}(\bar{y}^i) d\bar{y}^i \right) \\
&\leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \frac{1}{2^{j_i}} M_{n-1}(f_{j,i})(\bar{x}^i), \quad x \in Q_j.
\end{aligned}$$

Here,  $M_{n-1}$  represents the Hardy-Littlewood maximal function on  $\mathbb{R}^{n-1}$ . We recall that  $M_{n-1}$  is a bounded operator from  $L^p(\mathbb{R}^{n-1}, dx)$  into itself, for every  $1 < p < \infty$ , and from  $L^1(\mathbb{R}^{n-1}, dx)$  into  $L^{1,\infty}(\mathbb{R}^{n-1}, dx)$ .

On the other hand, it is known that the maximal operator  $T^{m,*}$  defined by

$$T^{m,*}(f)(x) = \sup_{\varepsilon > 0} \left| \int_{|x-y|>\varepsilon} f(y) H^\phi(x, y) dy \right|, \quad x \in \mathbb{R}^n,$$

is bounded from  $L^p(\mathbb{R}^n, dx)$  into itself, for every  $1 < p < \infty$ , and from  $L^1(\mathbb{R}^n, dx)$  into  $L^{1,\infty}(\mathbb{R}^n, dx)$ . We denote by  $\|T^{m,*}\|_{p \mapsto p}$ ,  $1 < p < \infty$ , and  $\|T^{m,*}\|_{1 \mapsto (1,\infty)}$  the norm of those operators.

We write, as usual,  $\mu_\lambda(E) = \int_E d\mu_\lambda(x)$ , and, for every  $i = 1, \dots, n$ ,  $\mu_{\tilde{\lambda}^i}(E) = \int_E d\mu_{\tilde{\lambda}^i}(\bar{x}^i)$ , for each Lebesgue measurable set  $E$  in  $(0, \infty)^n$  and in  $(0, \infty)^{n-1}$ , respectively.

Let  $\gamma > 0$ . We have that,

$$\begin{aligned}
&\mu_\lambda(\{x \in (0, \infty)^n : T_{loc,\lambda}^{m,*}(f)(x) > \gamma\}) \\
&= \sum_{j \in \mathbb{Z}^n} \mu_\lambda(\{x \in Q_j : T_{loc,\lambda}^{m,*}(f)(x) > \gamma\}) \\
&\leq \sum_{j \in \mathbb{Z}^n} \left( \mu_\lambda(\{x \in Q_j : T^{m,*}((y/x)^\lambda f \chi_{\tilde{Q}_j})(x) > C\gamma\}) \right. \\
&\quad \left. + \mu_\lambda\left(\left\{x \in Q_j : \sup_{\varepsilon > 0} \left| \int_{\tilde{Q}_j \setminus L(x)} f(y) \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) dy \right| > C\gamma\right\}\right) \right) \\
&\leq \sum_{j \in \mathbb{Z}^n} \left( \frac{C}{\gamma} \|T^{m,*}\|_{1 \mapsto (1,\infty)} 2^{2j\cdot\lambda} \|f \chi_{\tilde{Q}_j}\|_{L^1(\mathbb{R}^n)} \right. \\
&\quad \left. + \sum_{i=1}^n \mu_\lambda(\{x \in \tilde{Q}_j : M_{n-1}(f_{j,i})(\bar{x}^i) > 2^{j_i} C\gamma / \|\phi\|_{L^\infty(0,\infty)}\}) \right)
\end{aligned}$$

$$\begin{aligned}
&\leq \sum_{j \in \mathbb{Z}^n} \left( \frac{C}{\gamma} \|T^{m,*}\|_{1 \mapsto (1,\infty)} \|f \chi_{\tilde{Q}_j}\|_{L^1((0,\infty)^n, d\mu_\lambda(x))} \right. \\
&\quad \left. + \sum_{i=1}^n 2^{(2\lambda_i+1)j_i} \mu_{\tilde{\lambda}^i} \left( \left\{ \bar{x}^i \in \prod_{\ell=1, \ell \neq i}^n [2^{j_\ell}, 2^{j_\ell+1}) : M_{n-1}(f_{j,i})(\bar{x}^i) \right. \right. \right. \\
&\quad \left. \left. > 2^{j_i} C \gamma / \|\phi\|_{L^\infty(0,\infty)} \right\} \right) \right) \\
&\leq \frac{C}{\gamma} \sum_{j \in \mathbb{Z}^n} \left( \|T^{m,*}\|_{1 \mapsto (1,\infty)} \|f \chi_{\tilde{Q}_j}\|_{L^1((0,\infty)^n, d\mu_\lambda(x))} \right. \\
&\quad \left. + \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \|f_{j,i}\|_{L^1(\mathbb{R}^{n-1})} 2^{2j \cdot \lambda} \right) \\
&\leq \frac{C}{\gamma} (\|T^{m,*}\|_{1 \mapsto (1,\infty)} + \|\phi\|_{L^\infty(0,\infty)}) \sum_{j \in \mathbb{Z}^n} \|f \chi_{\tilde{Q}_j}\|_{L^1((0,\infty)^n, d\mu_\lambda(x))} \\
&\leq \frac{C}{\gamma} (\|T^{m,*}\|_{1 \mapsto (1,\infty)} + \|\phi\|_{L^\infty(0,\infty)}) \|f\|_{L^1((0,\infty)^n, d\mu_\lambda(x))}, \\
&f \in L^1((0,\infty)^n, d\mu_\lambda(x)).
\end{aligned}$$

Hence,  $T_{loc,\lambda}^{m,*}$  is bounded from  $L^1((0,\infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0,\infty)^n, d\mu_\lambda(x))$ , and  $\|T_{loc,\lambda}^{m,*}\|_{1 \mapsto (1,\infty)} \leq C(\|\phi\|_{L^\infty(0,\infty)} + \|T^{m,*}\|_{1 \mapsto (1,\infty)})$ . Here,  $\|T_{loc,\lambda}^{m,*}\|_{1 \mapsto (1,\infty)}$  denotes the norm of  $T_{loc,\lambda}^{m,*}$  as a bounded operator from  $L^1((0,\infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0,\infty)^n, d\mu_\lambda(x))$ . Also, if  $1 < p < \infty$ , we have

$$\begin{aligned}
&\|T_{loc,\lambda}^{m,*}(f)\|_{L^p((0,\infty)^n, d\mu_\lambda(x))}^p \\
&\leq \sum_{j \in \mathbb{Z}^n} \|T_{loc,\lambda}^{m,*}(f) \chi_{Q_j}\|_{L^p(\mathbb{R}^n, dx)}^p 2^{2j \cdot \lambda} \\
&\leq C \sum_{j \in \mathbb{Z}^n} \left( \int_{Q_j} |T^{m,*}((y/x)^\lambda f \chi_{\tilde{Q}_j})(x)|^p dx \right. \\
&\quad \left. + \|\phi\|_{L^\infty(0,\infty)}^p \sum_{i=1}^n \frac{1}{2^{j_i p}} \int_{Q_j} |M_{n-1}(f_{j,i})(\bar{x}^i)|^p d\bar{x}^i dx_i \right) 2^{2j \cdot \lambda} \\
&\leq C \sum_{j \in \mathbb{Z}^n} \left( \|T^{m,*}\|_{p \mapsto p}^p \int_{\tilde{Q}_j} |f(x)|^p dx \right. \\
&\quad \left. + \|\phi\|_{L^\infty(0,\infty)}^p \sum_{i=1}^n \frac{1}{2^{j_i p}} \int_{2^{j_i}}^{2^{j_i+1}} \|f_{j,i}\|_{L^p(\mathbb{R}^{n-1})}^p dx_i \right) 2^{2j \cdot \lambda}.
\end{aligned}$$

$$\begin{aligned}
&\leq C \left( \|T^{m,*}\|_{p \mapsto p} + \|\phi\|_{L^\infty(0,\infty)} \right)^p \sum_{j \in \mathbb{Z}^n} \int_{\tilde{Q}_j} |f(x)|^p dx 2^{2j\lambda} \\
&\leq C \left( \|T^{m,*}\|_{p \mapsto p} + \|\phi\|_{L^\infty(0,\infty)} \right)^p \|f\|_{L^p((0,\infty)^n, d\mu_\lambda(x))}^p, \\
&f \in L^p((0,\infty)^n, d\mu_\lambda(x)).
\end{aligned}$$

It is proved that  $T_{loc,\lambda}^{m,*}$  is bounded from  $L^p((0,\infty)^n, d\mu_\lambda(x))$  into itself, and the norm  $\|T_{loc,\lambda}^{m,*}\|_{p \mapsto p}$  of  $T_{loc,\lambda}^{m,*}$  satisfies that  $\|T_{loc,\lambda}^{m,*}\|_{p \mapsto p} \leq C(\|T^{m,*}\|_{p \mapsto p} + \|\phi\|_{L^\infty(0,\infty)})$ , for every  $1 < p < \infty$ .

### 3.2.2 The Operator $\mathcal{L}_\lambda$

We have that

$$\begin{aligned}
\mathcal{L}_\lambda(|f|)(x) &\leq \int_{L(x)} |f(y)| |K_\lambda^\phi(x, y) - (x.y)^{-\lambda} H^\phi(x, y)| d\mu_\lambda(y) \\
&\leq \int_{L(x)} |f(y)| \int_0^\infty |\phi(t)| \left| \frac{\partial}{\partial t} W_t^\lambda(x, y) \right. \\
&\quad \left. - (x.y)^{-\lambda} \frac{\partial}{\partial t} \mathbb{W}_t(x, y) \right| dt d\mu_\lambda(y) \\
&\leq C \|\phi\|_{L^\infty(0,\infty)} \sum_{i=1}^n \int_{L(x)} |f(y)| \int_0^\infty \left| W_t^{\bar{\lambda}^i}(\bar{x}^i, \bar{y}^i) \frac{\partial}{\partial t} W_t^{\lambda_i}(x_i, y_i) \right. \\
&\quad \left. - (x.y)^{-\lambda} \mathbb{W}_t(\bar{x}^i, \bar{y}^i) \frac{\partial}{\partial t} \mathbb{W}_t(x_i, y_i) \right| dt d\mu_\lambda(y), \quad x \in (0, \infty)^n.
\end{aligned} \tag{37}$$

We analyze the operator defined by the first summand. The other ones can be studied similarly. It follows that, for each  $x \in (0, \infty)^n$ ,

$$\begin{aligned}
\mathcal{L}_\lambda^1(f)(x) &= \int_{L(x)} |f(y)| \int_0^\infty \left| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{y}^1) \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, y_1) \right. \\
&\quad \left. - (x.y)^{-\lambda} \mathbb{W}_t(\bar{x}^1, \bar{y}^1) \frac{\partial}{\partial t} \mathbb{W}_t(x_1, y_1) \right| dt d\mu_\lambda(y) \\
&\leq \int_{L(x)} |f(y)| \int_0^\infty \left| \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, y_1) \right. \\
&\quad \left. - (x_1 y_1)^{-\lambda_1} \frac{\partial}{\partial t} \mathbb{W}_t(x_1, y_1) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{y}^1) dt d\mu_\lambda(y) \\
&\quad + \sum_{i=2}^n \int_{L(x)} |f(y)| \int_0^\infty (x_1 y_1)^{-\lambda_1} \left| \frac{\partial}{\partial t} \mathbb{W}_t(x_1, y_1) \right|
\end{aligned}$$

$$\begin{aligned}
& \times \prod_{j=2}^{i-1} \mathbb{W}_t(x_j, y_j) (x_j y_j)^{-\lambda_j} |W_t^{\lambda_i}(x_i, y_i) - (x_i y_i)^{-\lambda_i} \mathbb{W}_t(x_i, y_i)| \\
& \times \prod_{j=i+1}^n W_t^{\lambda_j}(x_j, y_j) dt d\mu_\lambda(y) \\
& = \sum_{i=1}^n \mathcal{L}_\lambda^{1,i}(f)(x).
\end{aligned}$$

We now use Lemmas 2.1(a), and 2.3(a) and (c), to obtain the following

$$\begin{aligned}
\mathcal{L}_\lambda^{1,1}(f)(x) &= \int_{L(x)} |f(y)| \int_0^\infty \left| \frac{\partial}{\partial t} W_t^{\lambda_1}(x_1, y_1) \right. \\
&\quad \left. - (x_1 y_1)^{-\lambda_1} \frac{\partial}{\partial t} \mathbb{W}_t(x_1, y_1) \right| W_t^{\bar{\lambda}^1}(\bar{x}^1, \bar{y}^1) dt d\mu_\lambda(y) \\
&\leq \int_{L(x)} |f(y)| \left\{ \int_0^{x_1 y_1} \frac{(x_1 y_1)^{-\lambda_1-1}}{t^{1/2}} e^{-\frac{(x_1-y_1)^2}{16t}} \right. \\
&\quad \times \prod_{j=2}^n \left( \frac{1}{x_j^{2\lambda_j+1}} + (x_j y_j)^{-\lambda_j} \frac{e^{-\frac{(x_j-y_j)^2}{4t}}}{\sqrt{t}} \right) dt \\
&\quad + \int_{x_1 y_1}^\infty \left( \frac{1}{t^{\lambda_1+\frac{3}{2}}} + (x_1 y_1)^{-\lambda_1} \frac{1}{t^{\frac{3}{2}}} \right) \\
&\quad \times \prod_{j=2}^n \left( \frac{1}{x_j^{2\lambda_j+1}} + (x_j y_j)^{-\lambda_j} \frac{e^{-\frac{(x_j-y_j)^2}{4t}}}{\sqrt{t}} \right) dt \left. \right\} d\mu_\lambda(y), \quad (38)
\end{aligned}$$

for every  $x \in (0, \infty)^n$ .

Then, the operator  $\mathcal{L}_\lambda^{1,1}$  is controlled by operators of the following type:

$$\begin{aligned}
\Lambda_\lambda^\ell(g)(x) &= \sup_{t>0} \left| \int_{\frac{x_{\ell+1}}{2}}^{2x_{\ell+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \prod_{j=\ell+1}^n x_j^{-2\lambda_j-1} \right. \\
&\quad \times \left. \int_{\frac{x_1}{2}}^{2x_1} \cdots \int_{\frac{x_\ell}{2}}^{2x_\ell} \prod_{j=1}^\ell (x_j y_j)^{-\lambda_j} \frac{e^{-\frac{(x_j-y_j)^2}{16t}}}{\sqrt{t}} g(y) d\mu_\lambda(y) \right|,
\end{aligned}$$

where  $0 \leq \ell \leq n$ ,  $\ell \in \mathbb{N}$ . For each  $0 \leq \ell \leq n$ ,  $\ell \in \mathbb{N}$ ,  $\Lambda_\lambda^\ell$  is bounded operator from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ . Indeed, let  $k \in \mathbb{N}$ . We consider the maximal

operators

$$\Omega_\beta(g)(x) = \sup_{t>0} \left| \int_{\frac{x_1}{2}}^{2x_1} \cdots \int_{\frac{x_k}{2}}^{2x_k} \prod_{j=1}^k (x_j y_j)^{-\beta_j} \frac{e^{-\frac{(x_j - y_j)^2}{16t}}}{\sqrt{t}} g(y) d\mu_\beta^k(y) \right|, \quad x \in (0, \infty)^k,$$

where  $\beta = (\beta_1, \dots, \beta_k) \in \mathbb{R}^k$ ,  $d\mu_\beta^k(y) = \prod_{j=1}^k y_j^{2\beta_j} dy$ . We denote by  $\mu_\beta^k$  the measure defined by  $\mu_\beta^k(E) = \int_E d\mu_\beta^k(y)$ , for every Lebesgue measurable set  $E \subset (0, \infty)^k$ . We also consider the maximal operator  $\mathcal{M}_k$  given by

$$\mathcal{M}_k(g)(x) = \sup_{t>0} \left| \int_{(0, \infty)^k} \frac{e^{-|x-y|^2/16t}}{t^{k/2}} g(y) dy \right|, \quad x \in (0, \infty)^k.$$

For every  $j = (j_1, \dots, j_k) \in \mathbb{Z}^k$  we define

$$Q_j^k = \{y = (y_1, \dots, y_k) \in (0, \infty)^k : 2^{j_i} \leq y_i < 2^{j_i+1}, i = 1, \dots, k\},$$

and

$$\tilde{Q}_j^k = \{y = (y_1, \dots, y_k) \in (0, \infty)^k : 2^{j_i-1} \leq y_i < 2^{j_i+2}, i = 1, \dots, k\}.$$

Assume that  $\gamma > 0$ . Since, as it well known, the operator  $\mathcal{M}_k$  is bounded from  $L^1((0, \infty)^k, dx)$  into  $L^{1,\infty}((0, \infty)^k, dx)$ , we have

$$\begin{aligned} \mu_\beta^k(\{x \in (0, \infty)^k : \Omega_\beta(g)(x) > \gamma\}) \\ = \sum_{j \in \mathbb{Z}^k} \mu_\beta^k(\{x \in Q_j^k : \Omega_\beta(g)(x) > \gamma\}) \\ \leq \sum_{j \in \mathbb{Z}^k} 2^{2\beta \cdot j} \mu_0^k(\{x \in (0, \infty)^k : \mathcal{M}_k(|g| \chi_{\tilde{Q}_j^k})(x) > C\gamma\}) \\ \leq \frac{C}{\gamma} \sum_{j \in \mathbb{Z}^k} 2^{2\beta \cdot j} \int_{\tilde{Q}_j^k} |g(y)| dy \\ \leq \frac{C}{\gamma} \int_{(0, \infty)^k} |g(y)| d\mu_\beta^k(y), \quad g \in L^1((0, \infty)^k, d\mu_\beta^k(x)). \end{aligned}$$

Also,  $\mathcal{M}_k$  is bounded from  $L^p((0, \infty)^k, dx)$  into itself, for every  $1 < p < \infty$ , and it has

$$\begin{aligned} & \int_{(0, \infty)^k} |\Omega_\beta(g)(x)|^p d\mu_\beta^k(x) \\ & \leq C 2^{2\beta \cdot j} \sum_{j \in \mathbb{Z}^k} \int_{Q_j^k} |\Omega_\beta(g)(x)|^p dx \\ & \leq C \sum_{j \in \mathbb{Z}^k} 2^{2\beta \cdot j} \int_{(0, \infty)^k} |\mathcal{M}_k(|g| \chi_{\tilde{Q}_j^k})(x)|^p dx \end{aligned}$$

$$\begin{aligned} &\leq C \sum_{j \in \mathbb{Z}^k} 2^{2\beta_j j} \int_{\tilde{\mathcal{Q}}_j^k} |g(y)|^p dy \\ &\leq C \int_{(0,\infty)^k} |g(y)|^p d\mu_\beta^k(y), \quad g \in L^p((0,\infty)^k, d\mu_\beta^k(x)), \end{aligned}$$

and  $\Omega_\beta$  is bounded from  $L^p((0,\infty)^k, d\mu_\beta^k(x))$  into itself, for every  $1 < p < \infty$ .

On the other hand, it is not hard to see that, for every  $k \in \mathbb{N}$  and  $\beta = (\beta_1, \dots, \beta_k) \in \mathbb{R}^k$ , the operator  $Z_\beta$  defined by

$$Z_\beta(g)(x) = \prod_{j=1}^k x_j^{-2\beta_j - 1} \int_{x_1/2}^{2x_1} \dots \int_{x_k/2}^{2x_k} g(y) d\mu_\beta^k(y), \quad x \in (0,\infty)^k,$$

is bounded from  $L^p((0,\infty)^k, d\mu_\beta^k(x))$  into itself, for every  $1 \leq p < \infty$ .

Then, the  $L^p$ -boundedness properties of operators  $\Omega_\beta$  and  $Z_\beta$ ,  $\beta = (\beta_1, \dots, \beta_k) \in (-1/2, \infty)^k$ ,  $k \in \mathbb{N}$ , allow us, by using [6, Proposition 1], to conclude that, for every  $\ell \in \mathbb{N}$ ,  $0 \leq \ell \leq n$ , the operator  $\Lambda_\lambda^\ell$  is bounded from  $L^p((0,\infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0,\infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0,\infty)^n, d\mu_\lambda(x))$ . Hence, the operator  $\mathcal{L}_\lambda^{1,i}$  is bounded from  $L^p((0,\infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0,\infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0,\infty)^n, d\mu_\lambda(x))$ .

For every  $i = 2, \dots, n$ , by using Lemma 2.1(a) and (d), we have

$$\begin{aligned} \mathcal{L}_\lambda^{1,i}(f)(x) &= \int_{L(x)} |f(y)| \int_0^\infty (x_1 y_1)^{-\lambda_1} \left| \frac{\partial}{\partial t} \mathbb{W}_t(x_1, y_1) \right| \\ &\quad \times \prod_{j=2}^{i-1} \mathbb{W}_t(x_j, y_j) (x_j y_j)^{-\lambda_j} \left| W_t^{\lambda_i}(x_i, y_i) - (x_i y_i)^{-\lambda_i} \mathbb{W}_t(x_i, y_i) \right| \\ &\quad \times \prod_{j=i+1}^n W_t^{\lambda_j}(x_j, y_j) dt d\mu_\lambda(y) \\ &\leq C \int_{L(x)} |f(y)| \left\{ \int_0^{x_i y_i} \frac{e^{-\sum_{j=1}^{i-1} \frac{(x_j - y_j)^2}{4t}}}{t^{\frac{i+1}{2}}} \right. \\ &\quad \times \prod_{j=1}^{i-1} (x_j y_j)^{-\lambda_j} (x_i y_i)^{-\lambda_i - 1} \sqrt{t} e^{-\frac{(x_i - y_i)^2}{4t}} \\ &\quad \times \left. \prod_{j=i+1}^n \left( \frac{1}{x_j^{2\lambda_j + 1}} + (x_j y_j)^{-\lambda_j} \frac{e^{-\frac{(x_j - y_j)^2}{4t}}}{\sqrt{t}} \right) dt \right\} \end{aligned}$$

$$\begin{aligned}
& + \int_{x_i y_i}^{\infty} \prod_{j=1}^{i-1} (x_j y_j)^{-\lambda_j} e^{-\sum_{j=1}^{i-1} \frac{(x_j - y_j)^2}{4t}} t^{\frac{i+1}{2}} \left( \frac{1}{t^{\lambda_i + \frac{1}{2}}} + (x_i y_i)^{-\lambda_i} \frac{e^{-\frac{(x_i - y_i)^2}{4t}}}{\sqrt{t}} \right) \\
& \times \prod_{j=i+1}^n \left( \frac{1}{x_j^{2\lambda_j + 1}} + (x_j y_j)^{-\lambda_j} \frac{e^{-\frac{(x_j - y_j)^2}{4t}}}{\sqrt{t}} \right) dt \Bigg\} d\mu_{\lambda}(y), \quad x \in (0, \infty)^n.
\end{aligned} \tag{39}$$

Then, the operator  $\mathcal{L}_{\lambda}^{1,i}$ ,  $i = 1, \dots, n$ , can be controlled by operator of type  $\Lambda_{\lambda}^{\ell}$ ,  $0 \leq \ell \leq n$ . Thus, we conclude that  $\mathcal{L}_{\lambda}^{1,i}$ ,  $i = 1, \dots, n$ , is bounded from  $L^p((0, \infty)^n, d\mu_{\lambda}(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_{\lambda}(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_{\lambda}(x))$ .

From the assertions proved in (38) and (39),  $i = 2, \dots, n$ , we deduce that the operator  $\mathcal{L}_{\lambda}^1$  is bounded from  $L^p((0, \infty)^n, d\mu_{\lambda}(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_{\lambda}(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_{\lambda}(x))$ .

Thus, from (37), we conclude that the operator  $\mathcal{L}_{\lambda}$  is bounded from  $L^p((0, \infty)^n, d\mu_{\lambda}(x))$  into itself, and  $\|\mathcal{L}_{\lambda}\|_{p \mapsto p} \leq C\|\phi\|_{L^{\infty}(0, \infty)}$ , for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_{\lambda}(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_{\lambda}(x))$ , and  $\|\mathcal{L}_{\lambda}\|_{1 \mapsto (1, \infty)} \leq C\|\phi\|_{L^{\infty}(0, \infty)}$ .

### 3.2.3 The Operator $\mathcal{G}_{\lambda}$

It is clear that  $\mathcal{G}_{\lambda}$  can be decomposed in a sum of operators like the following one

$$\begin{aligned}
S_{\lambda}^{k,\ell}(g)(x) &= \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_{\ell}}{2}}^{2x_{\ell}} \int_{2x_{\ell+1}}^{\infty} \cdots \int_{2x_n}^{\infty} |g(y)| |K_{\lambda}^{\phi}(x, y)| d\mu_{\lambda}(y) \\
&= \sum_{i=1}^n \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_{\ell}}{2}}^{2x_{\ell}} \int_{2x_{\ell+1}}^{\infty} \cdots \int_{2x_n}^{\infty} |g(y)| |K_{\lambda}^{\phi,i}(x, y)| d\mu_{\lambda}(y) \\
&= \sum_{i=1}^n S_{\lambda}^{k,\ell,i}(g)(x), \quad x \in (0, \infty)^n,
\end{aligned} \tag{40}$$

where  $0 \leq k \leq \ell \leq n$ ,  $k \neq 0$  or  $\ell \neq n$ , and

$$K_{\lambda}^{\phi,i}(x, y) = \int_0^{\infty} W_t^{\bar{x}^i}(\bar{x}^i, \bar{y}^i) \frac{\partial}{\partial t} W_t^{\lambda,i}(x_i, y_i) \phi(t) dt, \quad x, y \in (0, \infty)^n,$$

for every  $i = 1, \dots, n$ .

We now study the operators  $S_{\lambda}^{k,\ell,i}$ . According to Lemmas 2.1(b), and 2.3(b), we infer

$$|S_{\lambda}^{0,0,i}(g)(x)| \leq C\|\phi\|_{L^{\infty}(0, \infty)} \int_{2x_1}^{\infty} \cdots \int_{2x_n}^{\infty} |g(y)| \int_0^{\infty} \frac{e^{-|y|^2/40t}}{t^{\sum_{j=1}^n (\lambda_j + 1/2) + 1}} dt d\mu_{\lambda}(y)$$

$$\begin{aligned} &\leq C \|\phi\|_{L^\infty(0,\infty)} \int_{2x_1}^\infty \cdots \int_{2x_n}^\infty |g(y)| \frac{1}{(\sum_{j=1}^n y_j^2)^{\sum_{j=1}^n (\beta_j + 1/2)}} d\mu_\lambda(y) \\ &\leq C \|\phi\|_{L^\infty(0,\infty)} \int_{2x_1}^\infty \cdots \int_{2x_n}^\infty |g(y)| \frac{1}{y_1 \cdots y_n} dy, \end{aligned}$$

$x \in (0, \infty)^n$  and  $i = 1, \dots, n$ .

It is not hard to see that, for every  $k \in \mathbb{N}$  the operator

$$\mathcal{S}_k(g)(x) = \int_{2x_1}^\infty \cdots \int_{2x_k}^\infty |g(y)| \frac{1}{y_1 \cdots y_k} dy, \quad x \in (0, \infty)^k,$$

is bounded from  $L^p((0, \infty)^k, d\mu_\beta^k(x))$  into itself, for every  $1 \leq p < \infty$  and  $\beta = (\beta_1, \dots, \beta_k) \in (-1/2, \infty)^k$ .

Hence the operator  $S_\lambda^{0,0,i}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$ , and  $\|S_\lambda^{0,0,i}\|_{p \mapsto p} \leq C \|\phi\|_{L^\infty(0,\infty)}$ , for every  $1 \leq p < \infty$  and  $i = 1, \dots, n$ .

Let  $\ell, k \in \mathbb{N}$ ,  $1 \leq \ell \leq k$ , and  $\beta = (\beta_1, \dots, \beta_k) \in (-1/2, \infty)^k$ . We define the operator  $\mathcal{H}_\beta^\ell$  by

$$\begin{aligned} \mathcal{H}_\beta^\ell(g)(x) &= \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} |g(y)| \left| \int_0^\infty \prod_{j=1}^{\ell-1} W_t^{\beta_j}(x_j, y_j) \left| \frac{\partial}{\partial t} W_t^{\beta_\ell}(x_\ell, y_\ell) \right| \right. \\ &\quad \times \left. \prod_{j=\ell+1}^k W_t^{\beta_j}(x_j, y_j) dt d\mu_\beta^k(y), \quad x \in (0, \infty)^k. \right. \end{aligned}$$

By taking into account symmetries, Lemmas 2.1(b), and 2.3(b), we get that

$$\begin{aligned} |\mathcal{H}_\beta^\ell(g)(x)| &\leq C \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} |g(y)| \int_0^\infty \frac{e^{-|x|^2/40t}}{t^{\sum_{j=1}^k (\beta_j + 1/2) + 1}} dt d\mu_\beta^k(y) \\ &\leq \frac{C}{(\sum_{j=1}^k x_j^2)^{\sum_{j=1}^k (\beta_j + 1/2)}} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} |g(y)| d\mu_\beta^k(y), \\ &\quad x \in (0, \infty)^k. \end{aligned} \tag{41}$$

The operator  $\mathbb{H}_\beta$  given by

$$\mathbb{H}_\beta(g)(x) = \frac{1}{(\sum_{j=1}^k x_j^2)^{\sum_{j=1}^k (\beta_j + 1/2)}} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} g(y) d\mu_\beta^k(y), \quad x \in (0, \infty)^k$$

is bounded from  $L^p((0, \infty)^k, d\mu_\beta^k(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^k, d\mu_\beta^k(x))$  into  $L^{1,\infty}((0, \infty)^k, d\mu_\beta^k(x))$ . Indeed, assume that  $\gamma > 0$ . We have

$$\begin{aligned}
& \mu_\beta^k(\{x \in (0, \infty)^k : |\mathbb{H}_\beta(g)(x)| > \gamma\}) \\
& \leq \mu_\beta^k\left(\left\{x \in (0, \infty)^k : \sum_{j=1}^k x_j^2 \leq \left(\frac{1}{\gamma} \|g\|_{L^1((0, \infty)^k, d\mu_\beta^k(x))}\right)^{\frac{1}{\sum_{j=1}^k (\beta_j + 1/2)}}\right\}\right) \\
& \leq \mu_\beta^k\left(\left\{x \in (0, \infty)^k : 0 \leq x_j \leq \left(\frac{1}{\gamma} \|g\|_{L^1((0, \infty)^k, d\mu_\beta^k(x))}\right)^{\frac{1}{\sum_{j=1}^k (2\beta_j + 1)}},\right.\right. \\
& \quad \left.\left.j = 1, \dots, k\right\}\right) \\
& \leq \frac{C}{\gamma} \|g\|_{L^1((0, \infty)^k, d\mu_\beta^k(x))}, \quad g \in L^1((0, \infty)^k, d\mu_\beta^k(x)).
\end{aligned}$$

Hence,  $\mathbb{H}_\beta$  is bounded from  $L^1((0, \infty)^k, d\mu_\beta^k(x))$  into  $L^{1,\infty}((0, \infty)^k, d\mu_\beta^k(x))$ .

On the other hand, we can write

$$\mathbb{H}_\beta(g)(x) \leq \frac{1}{x_1^{2\beta_1+1}} \int_0^{x_1} \frac{1}{x_2^{2\beta_2+1}} \int_0^{x_2} \cdots \frac{1}{x_k^{2\beta_k+1}} \int_0^{x_k} |g(y)| d\mu_\beta^k(y), \quad x \in (0, \infty)^k.$$

Since, as it is well known, the Hardy type operator  $\mathbb{H}_\alpha$  given by, for every  $\alpha > -1/2$ ,

$$\mathbb{H}_\alpha(g)(u) = \frac{1}{u^{2\alpha+1}} \int_0^u g(v) v^{2\alpha} dv, \quad u \in (0, \infty),$$

is bounded from  $L^p((0, \infty), u^{2\alpha} du)$  into itself, for every  $1 < p < \infty$  (see [15]), we deduce that  $\mathbb{H}_\beta$  is a bounded operator from  $L^p((0, \infty)^k, d\mu_\beta^k(x))$  into itself, for every  $1 < p < \infty$ .

Then, from (41) we infer that the operator  $\mathcal{H}_\beta^\ell$  is bounded from  $L^p((0, \infty)^k, d\mu_\beta^k(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^k, d\mu_\beta^k(x))$  into  $L^{1,\infty}((0, \infty)^k, d\mu_\beta^k(x))$ . Since  $|S_\lambda^{n,n,i}(g)| \leq \|\phi\|_{L^\infty(0,\infty)} \mathcal{H}_{\lambda_1, \dots, \lambda_n}^i(|g|)$ , it follows that  $S_\lambda^{n,n,i}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself and  $\|S_\lambda^{n,n,i}\|_{p \mapsto p} \leq C \|\phi\|_{L^\infty(0,\infty)}$ , for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , and  $\|S_\lambda^{n,n,i}\|_{1 \mapsto (1,\infty)} \leq C \|\phi\|_{L^\infty(0,\infty)}$ , for every  $i = 1, \dots, n$ .

Assume that  $1 \leq i \leq k < n$ . By using Lemmas 2.1(b), and 2.3(b), we have that

$$\begin{aligned}
|S_\lambda^{k,k,i}(g)(x)| & \leq C \|\phi\|_{L^\infty(0,\infty)} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{2x_{k+1}}^\infty \cdots \int_{2x_n}^\infty \\
& \quad \times \int_0^\infty \frac{e^{-(\sum_{j=1}^k x_j^2 + \sum_{j=k+1}^n y_j^2)/40t}}{t^{\sum_{j=1}^n (\lambda_j + 1/2) + 1}} dt |g(y)| d\mu_\lambda(y) \\
& \leq C \|\phi\|_{L^\infty(0,\infty)} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \\
& \quad \times \int_0^\infty \frac{e^{-\sum_{j=1}^k x_j^2/40t}}{t^{\sum_{j=1}^k (\lambda_j + 1/2) + 1}} dt \int_{2x_{k+1}}^\infty \cdots \int_{2x_n}^\infty \frac{|g(y)|}{\prod_{j=k+1}^n y_j^{2\lambda_j + 1}} d\mu_\lambda(y)
\end{aligned}$$

$$\leq C \|\phi\|_{L^\infty(0,\infty)} \frac{1}{(\sum_{j=1}^k x_j^2)^{\sum_{j=1}^k (\lambda_j + 1/2)}} \\ \times \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \left( \int_{2x_{k+1}}^\infty \cdots \int_{2x_n}^\infty \frac{|g(y)|}{y_{k+1} \cdots y_n} dy_n \cdots dy_{k+1} \right) d\mu_\lambda^k(y),$$

for every  $x \in (0, \infty)^n$ .

According to [6, Proposition 1] and by taken into account the  $L^p$ -boundedness properties of the operator  $\mathbb{H}_{\lambda_1, \dots, \lambda_k}$  and  $S_{n-k}$  we conclude that the operator  $S_\lambda^{k,k,i}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, and  $\|S_\lambda^{k,k,i}\|_{p \mapsto p} \leq C \|\phi\|_{L^\infty(0,\infty)}$ , for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , and  $\|S_\lambda^{k,k,i}\|_{1 \mapsto (1,\infty)} \leq C \|\phi\|_{L^\infty(0,\infty)}$ . In a similar way we can see that if  $0 < k < i \leq n$  the operator  $S_\lambda^{k,k,i}$  satisfies the same  $L^p$ -boundedness properties.

Let  $1 \leq i \leq k < n$ . By using Lemmas 2.1(a) and (b), and 2.3(b), we get

$$|S_\lambda^{k,n,i}(g)(x)| \leq C \|\phi\|_{L^\infty(0,\infty)} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \int_0^\infty \frac{e^{-\sum_{j=1}^k x_j^2/40t}}{t^{\sum_{j=1}^k (\lambda_j + 1/2) + 1}} \\ \times \prod_{j=k+1}^n \left( \frac{1}{x_j^{2\lambda_j + 1}} + (x_j y_j)^{-\lambda_j} \frac{e^{-(x_j - y_j)^2/4t}}{\sqrt{t}} \right) dt |g(y)| d\mu_\lambda(y),$$

$x \in (0, \infty)^n.$  (42)

Suppose that  $k < \ell \leq n$ ,  $\ell \in \mathbb{N}$ , and define

$$\mathbb{S}_\lambda^{k,\ell}(g)(x) = \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \int_0^\infty \frac{e^{-(\sum_{j=1}^k x_j^2 + \sum_{j=k+1}^\ell (x_j - y_j)^2)/40t}}{t^{\sum_{j=1}^k (\lambda_j + 1/2) + 1 + (\ell - k)/2}} dt \\ \times \prod_{j=k+1}^\ell (x_j y_j)^{-\lambda_j} \prod_{j=\ell+1}^n \frac{1}{x_j^{2\lambda_j + 1}} g(y) d\mu_\lambda(y), \quad x \in (0, \infty)^n.$$

Note that the operator in the right hand side of (42) is controlled by a linear combination of operators like  $\mathbb{S}_\lambda^{k,\ell}$ . We have that, for each  $x \in (0, \infty)^n$ ,

$$|\mathbb{S}_\lambda^{k,\ell}(g)(x)| \\ \leq C \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_\ell}{2}}^{2x_\ell} \\ \times \frac{\prod_{j=k+1}^\ell (x_j y_j)^{-\lambda_j}}{(\sum_{j=1}^k x_j^2 + \sum_{j=k+1}^\ell (x_j - y_j)^2)^{\sum_{j=1}^k (\lambda_j + 1/2) + (\ell - k)/2}} \\ \times \left( \frac{1}{\prod_{j=\ell+1}^n x_j^{2\lambda_j + 1}} \int_{\frac{x_{\ell+1}}{2}}^{2x_{\ell+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} |g(y)| \prod_{j=\ell+1}^n y_j^{2\lambda_j} dy_n \cdots dy_{\ell+1} \right) \\ \times \prod_{j=1}^\ell y_j^{2\lambda_j} dy_\ell \cdots dy_1. \quad (43)$$

Assume that  $r, s \in \mathbb{N}$ ,  $0 < s < r$ , and  $\beta = (\beta_1, \dots, \beta_r) \in (-1/2, \infty)^r$ . We consider the operator

$$\begin{aligned} Y_\beta^s(g)(x) &= \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_s}{2}} \int_{\frac{x_{s+1}}{2}}^{2x_{s+1}} \cdots \int_{\frac{x_r}{2}}^{2x_r} \\ &\quad \times \frac{\prod_{j=s+1}^r (x_j y_j)^{-\beta_j}}{(\sum_{j=1}^s x_j^2 + \sum_{j=s+1}^r (x_j - y_j)^2)^{\sum_{j=1}^s (\beta_j + 1/2) + (r-s)/2}} \\ &\quad \times g(y) d\mu_\beta^r(y), \quad x \in (0, \infty)^r. \end{aligned}$$

By proceeding as in the proof of Case 3 in [16] we can see that the operator  $Y_{\beta_1, \dots, \beta_r}^s$  is bounded from  $L^1((0, \infty)^r, d\mu_\beta^r(x))$  into  $L^{1,\infty}((0, \infty)^r, d\mu_\beta^r(x))$ . Since the operator  $Z_{\lambda_{\ell+1}, \dots, \lambda_n}$  is bounded from  $L^1((0, \infty)^{n-\ell}, \prod_{j=\ell+1}^n x_j^{2\lambda_j} dx)$  into itself, when  $n > \ell$ , by [6, Proposition 1], we deduce from (43) that the operator  $\mathbb{S}_\lambda^{k,\ell}$  is bounded from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ .

On the other hand we also have that

$$\begin{aligned} |\mathbb{S}_\lambda^{k,\ell}(g)(x)| &\leq C \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_0^\infty \frac{e^{-\sum_{j=1}^k x_j^2/4t}}{t^{\sum_{j=1}^k (\lambda_j + 1/2) + 1}} dt \\ &\quad \times \left\{ \frac{1}{\prod_{j=\ell+1}^n x_j^{2\lambda_j + 1}} \int_{\frac{x_{\ell+1}}{2}}^{2x_{\ell+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \right. \\ &\quad \times \left( \sup_{t>0} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_\ell}{2}}^{2x_\ell} \prod_{j=k+1}^\ell (x_j y_j)^{-\lambda_j} \frac{e^{-(x_j - y_j)^2/4t}}{\sqrt{t}} |g(y)| \right. \\ &\quad \times \left. \prod_{j=k+1}^\ell y_j^{2\lambda_j} dy_\ell \cdots dy_{k+1} \right) \prod_{j=\ell+1}^n y_j^{2\lambda_j} dy_n \cdots dy_{\ell+1} \left. \right\} \prod_{j=1}^k y_j^{2\lambda_j} dy_1 \cdots dy_k \\ &\leq C \frac{1}{\prod_{j=1}^k x_j^{2\lambda_j + 1}} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \left\{ \frac{1}{\prod_{j=\ell+1}^n x_j^{2\lambda_j + 1}} \int_{\frac{x_{\ell+1}}{2}}^{2x_{\ell+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \right. \\ &\quad \times \left( \sup_{t>0} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_\ell}{2}}^{2x_\ell} \prod_{j=k+1}^n (x_j y_j)^{-\lambda_j} \frac{e^{-(x_j - y_j)^2/4t}}{\sqrt{t}} |g(y)| \right. \\ &\quad \times \left. \prod_{j=k+1}^\ell y_j^{2\lambda_j} dy_\ell \cdots dy_{k+1} \right) \prod_{j=\ell+1}^n y_j^{2\lambda_j} dy_n \cdots dy_{\ell+1} \left. \right\} \\ &\quad \times \prod_{j=1}^k y_j^{2\lambda_j} dy_1 \cdots dy_k, \quad x \in (0, \infty)^n. \end{aligned}$$

According to the  $L^p$ -boundedness properties of the operators  $\Omega_\beta$ ,  $Z_\beta$ , and  $\mathbb{H}_\beta$ ,  $\beta = (\beta_1, \dots, \beta_r) \in (-1/2, \infty)^r$ ,  $r \in \mathbb{N}$ , by using [6, Proposition 1], we obtain that  $\mathbb{S}_\lambda^{k,\ell}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ .

We conclude that  $S_\lambda^{k,n,i}$  is bounded  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, and  $\|S_\lambda^{k,n,i}\|_{p \mapsto p} \leq C\|\phi\|_{L^\infty(0,\infty)}$ , for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , and  $\|S_\lambda^{k,n,i}\|_{1 \mapsto (1,\infty)} \leq C\|\phi\|_{L^\infty(0,\infty)}$ , provided that  $1 \leq i \leq k < n$ .

Suppose now that  $1 \leq k < i \leq n$ . By using Lemmas 2.1(b), and 2.3(a), we obtain

$$\begin{aligned} |S_\lambda^{k,n,i}(g)(x)| &\leq C\|\phi\|_{L^\infty(0,\infty)} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \int_0^\infty \frac{e^{-\sum_{j=1}^k x_j^2/20t}}{t^{\sum_{j=1}^k (\lambda_j + 1/2)}} \\ &\quad \times \prod_{j=k+1, j \neq i}^n \left( \frac{1}{x_j^{2\lambda_j+1}} + (x_j y_j)^{-\lambda_j} \frac{e^{(x_j - y_j)^2/10t}}{\sqrt{t}} \right) \\ &\quad \times \left( (x_i y_i)^{-\lambda_i} \frac{e^{-(x_i - y_i)^2/10t}}{t^{3/2}} + \frac{e^{-(x_i^2 + y_i^2)/4t}}{t^{\lambda_i + 3/2}} \right) dt |g(y)| d\mu_\lambda(y) \\ &\leq C\|\phi\|_{L^\infty(0,\infty)} \int_0^{\frac{x_1}{2}} \cdots \int_0^{\frac{x_k}{2}} \int_{\frac{x_{k+1}}{2}}^{2x_{k+1}} \cdots \int_{\frac{x_n}{2}}^{2x_n} \int_0^\infty \frac{e^{-\sum_{j=1}^k x_j^2/20t}}{t^{\sum_{j=1}^k (\lambda_j + 1/2) + 1}} \\ &\quad \times \prod_{j=k+1}^n \left( \frac{1}{x_j^{2\lambda_j+1}} + (x_j y_j)^{-\lambda_j} \frac{e^{(x_j - y_j)^2/10t}}{\sqrt{t}} \right) dt |g(y)| d\mu_\lambda(y), \end{aligned}$$

$$x \in (0, \infty)^n.$$

Then, as above,  $S_\lambda^{k,n,i}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , when  $1 \leq k < i \leq n$ .

By proceeding in a similar way we can see that the operator  $S_\lambda^{k,\ell,i}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , when  $0 \leq k < \ell < n$ , and  $i = 1, \dots, n$ .

By (40) we conclude that  $S_\lambda^{k,\ell}$ ,  $0 \leq k \leq \ell \leq n$ ,  $k \neq 0$  or  $\ell \neq n$ , is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ . Then, the operator  $\mathcal{G}_\lambda$  has the same  $L^p$ -boundedness properties.

In all the above cases the norm of operators is controlled by  $C\|\phi\|_{L^\infty(0,\infty)}$ .

From (34) it follows that the maximal operator  $T_\lambda^{m,*}$  is bounded from  $L^p((0, \infty)^n, d\mu_\lambda(x))$  into itself, and  $\|T_\lambda^{m,*}\|_{p \mapsto p} \leq C(\|\phi\|_{L^\infty(0,\infty)} + \|T^{m,*}\|_{p \mapsto p})$ , for every  $1 < p < \infty$ , and from  $L^1((0, \infty)^n, d\mu_\lambda(x))$  into  $L^{1,\infty}((0, \infty)^n, d\mu_\lambda(x))$ , and  $\|T_\lambda^{m,*}\|_{1 \mapsto (1,\infty)} \leq C(\|\phi\|_{L^\infty(0,\infty)} + \|T^{m,*}\|_{1 \mapsto (1,\infty)})$ .

Thus the proof of this theorem is completed.

### 3.3 Proof of Theorem 1.4

The existence of the limit that defines the operator  $\mathbb{T}_\lambda^m$  and the  $L^p$ -boundedness properties of  $\mathbb{T}_\lambda^m$  can be proved by taking into account Theorems 1.2 and 1.3 and using standard procedures.

Now we are going to show (8) and (9). We know that the Fourier multiplier  $T^m$  takes the pointwise representation

$$T^m(f)(x) = - \lim_{\varepsilon \rightarrow 0^+} \left( \tilde{\Lambda}(\varepsilon) f(x) + \int_{|x-y|>\varepsilon} f(y) H^\phi(x, y) dy \right), \quad \text{a.e. } x \in \mathbb{R}^n,$$

for every  $f \in L^p(\mathbb{R}^n)$ ,  $1 \leq p < \infty$ . Here  $H^\phi$  is the function given by (7) and  $\tilde{\Lambda}$  represents a measurable bounded function on  $(0, \infty)^n$  such that  $\|\tilde{\Lambda}\|_{L^\infty(0,\infty)} \leq C\|\phi\|_{L^\infty(0,\infty)}$ , where  $C > 0$  does not depend on  $\phi$ .

For every  $x \in (0, \infty)^n$ , we define the local region  $L(x)$  as in the proof of Theorem 1.3 and the operator

$$\begin{aligned} T_{loc, \lambda}^m(f)(x) &= - \lim_{\varepsilon \rightarrow 0^+} \left( \tilde{\Lambda}(\varepsilon) f(x) + \int_{L(x), |x-y|>\varepsilon} (x \cdot y)^{-\lambda} H^\phi(x, y) f(y) d\mu_\lambda(y) \right), \\ f &\in C_c^\infty((0, \infty)^n). \end{aligned}$$

We can write

$$\begin{aligned} \mathbb{T}_\lambda^m(f) &= (\mathbb{T}_\lambda^m(f) - T_{loc, \lambda}^m(f)) + T_{loc, \lambda}^m(f), \\ f &\in C_c^\infty((0, \infty)^n). \end{aligned}$$

If  $\mathcal{G}_\lambda$  and  $\mathcal{L}_\lambda$  denote the operators defined in (34) we have that

$$\begin{aligned} |\mathbb{T}_\lambda^m(f)(x)| &\leq (\|\Lambda\|_{L^\infty(0,\infty)} + \|\tilde{\Lambda}\|_{L^\infty(0,\infty)}) |f(x)| \\ &\quad + \mathcal{G}_\lambda(|f|)(x) + \mathcal{L}_\lambda(|f|)(x) + |T_{loc, \lambda}^m(f)(x)|, \end{aligned} \quad (44)$$

for every  $x \in (0, \infty)^n$ . We consider cubes  $Q_j$  and  $\tilde{Q}_j$ ,  $j \in \mathbb{Z}^n$ , as in Sect. 3.2.1. It follows that

$$\begin{aligned} T_{loc, \lambda}^m(f)(x) &= - \lim_{\varepsilon \rightarrow 0^+} \left( \tilde{\Lambda}(\varepsilon) f(x) + \int_{L(x), |x-y|>\varepsilon} \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) f(y) \chi_{\tilde{Q}_j}(y) dy \right. \\ &\quad \left. - \int_{\tilde{Q}_j \setminus L(x), |x-y|>\varepsilon} \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) f(y) dy \right), \\ \text{a.e. } x &\in Q_j, \quad j \in \mathbb{Z}^n. \end{aligned}$$

Then, for every  $j \in \mathbb{Z}^n$ ,

$$\begin{aligned} |T_{loc, \lambda}^m(f)(x)| &\leq \left| T^m \left( \left(\frac{y}{x}\right)^\lambda f \chi_{\tilde{Q}_j} \right)(x) \right| \\ &\quad + \sup_{\varepsilon>0} \left| \int_{\tilde{Q}_j \setminus L(x), |x-y|>\varepsilon} \left(\frac{y}{x}\right)^\lambda H^\phi(x, y) f(y) dy \right|, \quad \text{a.e. } x \in Q_j. \end{aligned}$$

By proceeding as in Sect. 3.2.1 we conclude that

$$\|T_{loc,\lambda}^m\|_{p \rightarrow p} \leq C(\|\phi\|_{L^\infty(0,\infty)} + \|T^m\|_{p \rightarrow p}), \quad 1 < p < \infty,$$

and

$$\|T_{loc,\lambda}^m\|_{1 \rightarrow (1,\infty)} \leq C(\|\phi\|_{L^\infty(0,\infty)} + \|T^m\|_{1 \rightarrow (1,\infty)}).$$

Moreover, according to the properties established in Sects. 3.2.2 and 3.2.3 we have that

$$\|\mathcal{N}\|_{p \rightarrow p} \leq C\|\phi\|_{L^\infty(0,\infty)}, \quad 1 < p < \infty,$$

and

$$\|\mathcal{N}\|_{1 \rightarrow (1,\infty)} \leq C\|\phi\|_{L^\infty(0,\infty)},$$

where  $\mathcal{N}$  represents the operators  $\mathcal{G}_\lambda$  and  $\mathcal{L}_\lambda$ .

Hence, by combining the above estimates with (44) we obtain (8) and (9). Thus the proof is completed.

### 3.4 Proof of Corollary 1.2

Let  $\beta \in \mathbb{R}$ . We define  $\phi_\beta(t) = t^{-i\beta}/\Gamma(1 - i\beta)$ ,  $t \in (0, \infty)$ , and  $m_\beta(y) = |y|^2 \int_0^\infty e^{-t|y|^2} \phi_\beta(t) dt$ ,  $y \in (0, \infty)^n$ . As it was mentioned  $\Delta_\lambda^{i\beta} = T_\lambda^{m_\beta}$ . Also,  $\Delta^{i\beta} = T^{m_\beta}$ . From Corollary 1.1 we deduce the  $L^p$ -boundedness properties for  $\Delta_\lambda^{i\beta}$ . Moreover, we have that

$$\|\Delta_\lambda^{i\beta}\|_{1 \rightarrow (1,\infty)} \leq C(\|\phi_\beta\|_{L^\infty(0,\infty)} + \|\Delta^{i\beta}\|_{1 \rightarrow (1,\infty)}).$$

According to [18],  $\|\Delta^{i\beta}\|_{1 \rightarrow (1,\infty)} \leq C(1 + |\beta|)^{n/2}$ . Moreover, by [13, p. 14], we get

$$\|\phi_\beta\|_{L^\infty(0,\infty)} \leq Ce^{|\beta|\pi/2}.$$

Then, we deduce that

$$\|\Delta_\lambda^{i\beta}\|_{1 \rightarrow (1,\infty)} \leq Ce^{|\beta|\pi/2}.$$

On the other hand, since  $\|m_\beta\|_{L^\infty(0,\infty)} = 1$  and  $H_\lambda$  is an isometry in  $L^2((0, \infty)^n, d\mu_\lambda(x))$ , we have that  $\|T_\lambda^{m_\beta}\|_{2 \rightarrow 2} = 1$ . By using now the classical Marcinkiewicz interpolation theorem and standard duality arguments we conclude that, for every  $1 < p < \infty$ ,

$$\|\Delta_\lambda^{i\beta}\|_{p \rightarrow p} \leq Ce^{|\beta|\pi|\frac{1}{2} - \frac{1}{p}|}.$$

Here,  $C > 0$  is always a constant which does not depend on  $\beta$ .

Thus we complete the proof of this corollary.

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