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EXACT ASYMPTOTIC BEHAVIOR OF SINGULAR VALUES
OF A CLASS OF INTEGRAL OPERATORS

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Abstract. We find an exact asymptotic formula for the singular values of the integral operator of the form $\int_{\Omega} T(x, y)k(x-y) \cdot dy: L^2(\Omega) \rightarrow L^2(\Omega)$ ($\Omega \subset \mathbb{R}^m$, a Jordan measurable set) where $k(t) = k_0((t_1^2 + t_2^2 + \dots + t_m^2)^{\frac{m}{2}})$, $k_0(x) = x^{\alpha-1}L(\frac{1}{x})$, $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$ and L is slowly varying function with some additional properties. The formula is an explicit expression in terms of L and T .

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0. INTRODUCTION

The asymptotic properties of the spectrum of operators with a convolution kernel have been considered in many papers [1]–[6], [8]–[11], [14], [15]. The exact asymptotics have been obtained under the assumption that the Fourier transform of the kernel satisfies some conditions concerning the rate of growth.

M. Kac [5] obtained the exact asymptotic of the eigenvalues of the operators with the kernel $\varrho(y)|x-y|^{\alpha-1}$ ($0 < \alpha < 1$, $\varrho \in C[a, b]$, $\varrho > 0$ on $[a, b]$). He used a probabilistic method and Karamata's Tauberian theorem.

M. Š. Birman and M. Z. Solomjak [1], G. P. Kostometov [6] and S. Y. Rotfeld [11] considered the asymptotics of the spectrum of operators with a kernel of the form

$$(*) \quad T(x, y)k(x, y).$$

They assumed that k is a homogeneous function from the class $C^\infty(\mathbb{R} \setminus \{0\})$ and that T is a function which is smooth of some order.

F. Cobos and T. Kühn [2] treated the problem of estimating the singular values of operators with a kernel of the form (*) where

$$k(x) = \frac{(1 + \ln \|x\|)^\gamma}{\|x\|^{m(1-\alpha)}}, \quad \gamma \in \mathbb{R}, \quad x \in \mathbb{R}^m, \quad 0 < \alpha \leq \frac{1}{2}.$$

They found an upper bound for singular values of such operators and proved its optimality (in the sense of growth order) in the case $m = 1$, $\Omega = [-\frac{1}{2}, \frac{1}{2}]$ and

$$T(x, y) = \begin{cases} |x - y|^{\alpha-1}(1 - \ln|x - y|)^\gamma; & |x - y| \leq \frac{1}{2}, \\ 0; & |x - y| > \frac{1}{2}. \end{cases}$$

In [3] we have proved a statement concerning the asymptotic order of singular values of the operator $\int_0^x k(x - y) \cdot dy: L^2(0, 1) \rightarrow L^2(0, 1)$ in the case when $k(x) = x^{\alpha-1}L(\frac{1}{x})$, $0 < \alpha < \frac{1}{2}$.

In this paper we give an exact asymptotic formula for singular values of integral with a kernel of the form

$$T(x, y)k(x, y)$$

acting on $L^2(\Omega)$ (Ω -a Jordan measurable set in \mathbb{R}^m). Here $k(x) = k_0((x_1^2 + \dots + x_m^2)^{\frac{m}{2}})$, $k_0(t) = t^{\alpha-1}L(\frac{1}{t})$ ($t \in \mathbb{R}$), $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$, L is a slowly varying function satisfying some additional conditions and $T \in L^\infty(\Omega \times \Omega)$.

The asymptotic formula gives a direct expression in terms of the functions L and T .

1. PRELIMINARIES

Suppose \mathcal{H} is a complex Hilbert space and T is a compact operator on \mathcal{H} . The singular values of T ($s_n(T)$) are the eigenvalues of $(T^*T)^{1/2}$ (or $(TT^*)^{1/2}$).

The eigenvalues of $(T^*T)^{1/2}$ arranged in the decreasing order and repeated according to their multiplicity, form a sequence s_1, s_2, s_3, \dots tending to zero.

Denote the set of compact operators on \mathcal{H} by C_∞ .

An operator T is a Hilbert Schmidt operator ($T \in C_2$) if

$$\left(\sum_{n \geq 1} s_n^2(T) \right)^{1/2} = |T|_2 < \infty.$$

If $T \in C_2$ is an integral operator on $L^2(\Omega)$ defined by

$$Tf(x) = \int_\Omega M(x, y)f(y) dy$$

then

$$|T|_2^2 = \int_{\Omega} \int_{\Omega} |M(x, y)|^2 dx dy.$$

Denote by $\int_{\Omega} K(x, y) \cdot dy$ the integral operator on $L^2(\Omega)$ with a kernel $K(x, y)$.

By $a_n \sim b_n$ ($f(x) \sim g(x)$, $x \rightarrow x_0$) we denote the fact that

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = 1 \quad \left(\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = 1 \right).$$

Let $\mathcal{N}_t(T)$ be the singular value distribution function

$$\mathcal{N}_t(T) = \sum_{s_n(T) \geq t} 1 \quad (t > 0).$$

A positive function L is a slowly varying function on $[a, +\infty)$ if it is measurable and for each $\lambda > 0$ the equality

$$\lim_{x \rightarrow +\infty} \frac{L(\lambda x)}{L(x)} = 1$$

holds. It is well known [13] that for every $\gamma > 0$ we have

$$\begin{aligned} \lim_{x \rightarrow +\infty} x^{\gamma} L(x) &= +\infty, \\ \lim_{x \rightarrow +\infty} x^{-\gamma} L(x) &= 0. \end{aligned}$$

Denote by $|\Omega|$ the Lebesgue measure of the set $\Omega \subset \mathbb{R}^m$. In what follows we need some lemmas.

Lemma 1. *Let $\alpha > 0$ and suppose L is a slowly varying function such that $\varphi(x) = x^{-\alpha} L(x)$ and $\psi(x) = x^{\alpha} L(x)$ are monotone for $x \geq x_0$ and*

$$(0) \quad \lim_{x \rightarrow +\infty} \frac{L(x(L(x))^{\pm 1/\alpha})}{L(x)} = 1.$$

Then

$$\begin{aligned} \varphi^{-1}(y) &\sim \left(\frac{L(y^{-1/\alpha})}{y} \right)^{1/\alpha}, \quad y \rightarrow 0+, \\ \psi^{-1}(y) &\sim \left(\frac{y}{L(y^{1/\alpha})} \right)^{1/\alpha}, \quad y \rightarrow +\infty \end{aligned}$$

where φ^{-1}, ψ^{-1} are the inverses of φ and ψ .

P r o o f. Follows directly from (0) by substitution. □

Observe that the functions $L(x) = \prod_{i=1}^s (\ln_{m_i} x)^{\alpha_i}$ ($\ln_m x = \underbrace{\ln \ln \dots \ln x}_m$) satisfy the conditions of Lemma 1.

Lemma 2. *Suppose the operator $H \in C_\infty$ is such that for every $\varepsilon > 0$ there exists a decomposition $H = H'_\varepsilon + H''_\varepsilon$ ($H'_\varepsilon, H''_\varepsilon \in C_\infty$) with the following properties:*

1° *there exists $\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(H'_\varepsilon) = c(H'_\varepsilon)$ ($c(H'_\varepsilon)$ is a bounded function in a neighborhood of the point $\varepsilon = 0$),*

2°

$$\overline{\lim}_{n \rightarrow \infty} \frac{n^\alpha}{L(n)} s_n(H''_\varepsilon) < \varepsilon.$$

Then there exists $\lim_{\varepsilon \rightarrow 0} c(H'_\varepsilon) = c(H)$ and

$$\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(H) = c(H)$$

(L is a slowly varying function satisfying the conditions of Lemma 1).

Lemma 3. *Let $H', H'' \in C_\infty$ and $H = H' + H''$. If*

$$\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(H') = c(H')$$

and

$$s_n(H'') = o\left(\frac{L(n)}{n^\alpha}\right)$$

then

$$\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(H) = c(H')$$

Proof. Lemmas 2 and 3 can be proved by a slight modification of the proof of the Ky-Fan theorem [1], [4]. □

2. MAIN RESULT

Suppose $\Omega \subset \mathbb{R}^m$ is a bounded Jordan measurable set with a diameter d . Let L be a (positive, nondecreasing) slowly varying function, $L \in C^1[\frac{1}{d}, +\infty)$ such that $x \mapsto x \frac{L'(x)}{L(x)}$ is a decreasing function for x large enough and $\lim_{x \rightarrow +\infty} x \frac{L'(x)}{L(x)} = 0$.

Consider integral operators

$$\begin{aligned} A: L^2(\Omega) &\rightarrow L^2(\Omega), \\ B: L^2(\Omega) &\rightarrow L^2(\Omega) \end{aligned}$$

define by

$$\begin{aligned} Af(x) &= \int_{\Omega} k(x-y)f(y) \, dy, \\ Bf(x) &= \int_{\Omega} T(x,y)k(x-y)f(y) \, dy \end{aligned}$$

where

$$\begin{aligned} k(t) &= k_0((t_1^2 + t_2^2 + \dots + t_m^2)^{\frac{m}{2}}), \quad t \in \mathbb{R}^m, \\ k_0(x) &= k^{\alpha-1}L\left(\frac{1}{x}\right), \quad \alpha > 0, \quad x \in \mathbb{R}, \quad T \in L^\infty(\Omega \times \Omega). \end{aligned}$$

Let

$$d(m, \alpha) \stackrel{\text{def}}{=} \pi^{\frac{m}{2}(1-\alpha)} \frac{\Gamma(\frac{m\alpha}{2})}{\Gamma(\frac{m(1-\alpha)}{2})} \cdot \frac{1}{(\Gamma(1 + \frac{m}{2}))^\alpha}.$$

Theorem 1. *If $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$ ($m \geq 2$) and the function L satisfies the conditions of Lemma 1, then*

$$(1) \quad s_n(A) \sim d(m, \alpha) |\Omega|^\alpha \cdot \frac{L(n)}{n^\alpha}.$$

Theorem 2. *If $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$ ($m \geq 2$) and the function $T \in L^\infty(\Omega \times \Omega)$ is such that it is continuous in a neighbourhood of the diagonal $y = x$, $T(x, x) > 0$ on Ω and L satisfies the conditions of Lemma 1, then*

$$(2) \quad s_n(B) \sim d(m, \alpha) \left(\int_{\Omega} (T(x, x))^{1/\alpha} \, dx \right)^\alpha \cdot \frac{L(n)}{n^\alpha}.$$

Observe that in [2] a special case of Theorem 2 is considered, namely $L(x) = (1 + \frac{1}{m} |\ln |x||)^\gamma$.

PROOFS

Before proving Theorems 1 and 2 we prove a number of lemmas.

Lemma 4. [2] *For an integral operator $\int_{\Omega} T(x, y)q(\|x - y\|^m) \cdot dy$ ($x, y \in \Omega \subset \mathbb{R}^m$, Ω a bounded domain) where $T \in L^{\infty}(\Omega \times \Omega)$, $q \in L^1(0, \infty)$, $q \geq 0$ and $q \in L^2(a, \infty)$ for every $a > 0$, the following estimate holds:*

$$s_n \left(\int_{\Omega} T(x, y)q(\|x - y\|^m) \cdot dy \right) \leq C \|T\|_{\infty} \left[\int_0^a q(t) dt + n^{-1/2} \left(\int_a^{\infty} q^2(t) dt \right)^{1/2} \right].$$

(The constant C depends only on Ω).

From the proof in [2] it can be concluded that one can take $C = \sigma_m + \sqrt{\sigma_m \cdot \text{Vol } \Omega}$ where σ_m is the volume of the unit m -dimensional ball.

If we put $q(x) = x^{\alpha-1}L(\frac{1}{x})$ ($\equiv k_0(x)$), $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$ and $a = \frac{1}{n}$ in the previous lemma (L being positive, nondecreasing slowly varying function) we obtain

$$(3) \quad \begin{aligned} & s_n \left(\int_{\Omega} T(x, y)k_0(\|x - y\|^m) \cdot dy \right) \\ & \leq C \|T\|_{\infty} \left(\int_0^{1/n} t^{\alpha-1}L\left(\frac{1}{t}\right) dt + n^{-1/2} \left(\int_{1/n}^{\infty} t^{2\alpha-2}L^2\left(\frac{1}{t}\right) dt \right) \right). \end{aligned}$$

Having in mind

$$\begin{aligned} \int_0^{1/n} t^{\alpha-1}L\left(\frac{1}{t}\right) dt &= \int_n^{\infty} \frac{L(x)}{x^{\alpha+1}} dx \sim \frac{1}{\alpha} \frac{L(n)}{n^{\alpha}}, \\ \int_{1/n}^{+\infty} t^{2\alpha-2}L^2\left(\frac{1}{t}\right) dt &= \int_0^n \frac{L^2(x)}{x^{2\alpha}} dx \sim \frac{1}{1-2\alpha} \frac{L^2(n)}{n^{2\alpha-1}} \quad (n \rightarrow +\infty) \end{aligned}$$

from (3) we get

$$(4) \quad s_n \left(\int_{\Omega} T(x, y)k_0(\|x - y\|^m) \cdot dy \right) \leq C_1 \|T\|_{\infty} \frac{L(n)}{n^{\alpha}} \quad (n \rightarrow \infty)$$

(C_1 is a constant depending only on Ω).

Let $\xi \in \mathbb{R}^m$ and

$$K(\xi) \stackrel{\text{def}}{=} \int_{\mathbb{R}^m} e^{it \cdot \xi} k(t) dt = \int_{\mathbb{R}^m} e^{it \cdot \xi} k_0(\|t\|^m) dt$$

= (according to [12], p. 358) =

$$\frac{(2\pi)^{\frac{m}{2}}}{\|\xi\|^{\frac{m-2}{2}}} \int_0^\infty k_0(\varrho^m) \cdot \varrho^{\frac{m}{2}} J_{\frac{m}{2}-1}(\varrho\|\xi\|) d\varrho$$

(J_ν is the Bessel function with the index ν).

Let

$$\mathcal{K}(\lambda) \stackrel{\text{def}}{=} \frac{(2\pi)^{\frac{m}{2}}}{\lambda^{\frac{m-2}{2}}} \int_0^\infty k_0(\varrho^m) \varrho^{\frac{m}{2}} J_{\frac{m}{2}-1}(\lambda\varrho) d\varrho, \quad \lambda > 0.$$

Then

$$K(\xi) = \mathcal{K}(\|\xi\|) \quad \xi = (\xi_1, \xi_2, \dots, \xi_m), \quad \|\xi\|^2 = \xi_1^2 + \xi_2^2 + \dots + \xi_m^2.$$

Lemma 5. *If $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$ then the asymptotic formula*

$$(5) \quad K(\lambda) \sim \pi^{\frac{m}{2}} 2^{m\alpha} \frac{\Gamma(\frac{m\alpha}{2})}{\Gamma(\frac{m(1-\alpha)}{2})} \frac{L(\lambda^m)}{\lambda^{m\alpha}}, \quad \lambda \rightarrow +\infty$$

holds.

Proof. Substituting $\lambda\varrho = \frac{1}{x}$ in the integral defining \mathcal{K} , after a simplification we get $\mathcal{K}(\lambda) = (2\pi)^{\frac{m}{2}} \lambda^{-m\alpha} \int_0^\infty x^{\frac{m}{2}-m\alpha-2} L((\lambda x)^m) J_{\frac{m}{2}-1}(\frac{1}{x}) dx$.

Put

$$\mathcal{K}(\lambda) = (2\pi)^{\frac{m}{2}} \lambda^{-m\alpha} (\mathcal{K}_1(\lambda) + \mathcal{K}_2(\lambda))$$

where

$$\begin{aligned} \mathcal{K}_1(\lambda) &= \int_0^{x_1} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) L(\lambda^m x^m) dx, \\ \mathcal{K}_2(\lambda) &= \int_{x_1}^{+\infty} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) L(\lambda^m x^m) dx \end{aligned}$$

where x_1 is the reciprocal value of the smallest positive zero of the function $J_{\frac{m}{2}-2}$.

(It is known that for every $m \in \mathbb{N}$ the smallest positive zero of $J_{\frac{m}{2}-2}$ is greater than 1; so $0 < x_1 < 1$).

Since

$$(6) \quad \frac{d}{dx} x^\lambda J_\lambda\left(\frac{1}{x}\right) = x^{\lambda-2} J_{\lambda+1}\left(\frac{1}{x}\right)$$

we obtain (for $\lambda = \frac{m}{2} - 2$)

$$\mathcal{K}_1(\lambda) = \int_0^{x_1} x^{2-m\alpha} L(\lambda^m x^m) \frac{d}{dx} \left(x^{\frac{m}{2}-2} J_{\frac{m}{2}-2}\left(\frac{1}{x}\right) \right).$$

Applying partial integration and having in mind that

$$\lim_{x \rightarrow 0} x^{\frac{m}{2}-m\alpha} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) = 0 \quad (0 < \alpha < 1/2)$$

and

$$J_{\frac{m}{2}-2} \left(\frac{1}{x_1} \right) = 0$$

we obtain

$$\mathcal{K}_1(\lambda) = - \int_0^{x_1} x^{\frac{m}{2}-2} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) (x^{2-m\alpha} L(\lambda^m x^m))' dx.$$

So

$$\begin{aligned} \mathcal{K}_1(\lambda) &= (m\alpha - 2) \int_0^{x_1} x^{\frac{m}{2}-2} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) x^{1-m\alpha} L(\lambda^m x^m) dx \\ &\quad - \int_0^{x_1} x^{\frac{m}{2}-2} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) m\lambda^m x^{1+m-m\alpha} L'(\lambda^m x^m) dx \end{aligned}$$

and therefore

$$(7) \quad \begin{aligned} \frac{\mathcal{K}_1(\lambda)}{L(\lambda^m)} &= (m\alpha - 2) \int_0^{x_1} x^{\frac{m}{2}-m\alpha-1} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) \frac{L(\lambda^m x^m)}{L(\lambda^m)} dx \\ &\quad - m \int_0^{x_1} x^{\frac{m}{2}-m\alpha-1} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) \frac{(\lambda x)^m L'((\lambda x)^m)}{L(\lambda^m x^m)} \cdot \frac{L(\lambda^m x^m)}{L(\lambda^m)}. \end{aligned}$$

By the asymptotic formula

$$J_\lambda(z) = \sqrt{\frac{2}{\pi z}} \left(\cos \left(z - \frac{\pi\lambda}{2} - \frac{\pi}{4} \right) + O\left(\frac{1}{z}\right) \right) \quad [12]$$

we get

$$\int_0^{x_1} x^{\frac{m}{2}-m\alpha-1} \left| J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) \right| dx < \infty$$

and from (7), the Lebesgue Dominated Convergence Theorem, the fact that $x \frac{L'(x)}{L(x)} \downarrow 0$ and $0 < x_1 < 1$ it follows that

$$(8) \quad \mathcal{K}_1(\lambda) = L(\lambda^m) \left((m\alpha - 2) \int_0^{x_1} x^{\frac{m}{2}-m\alpha-1} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) dx + o(1) \right), \quad \lambda \rightarrow +\infty.$$

Applying (6) once more we obtain

$$(m\alpha - 2) \int_0^{x_1} x^{\frac{m}{2}-m\alpha-1} J_{\frac{m}{2}-2} \left(\frac{1}{x} \right) dx = \int_0^{x_1} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1} \left(\frac{1}{x} \right) dx$$

and from (8) we conclude

$$(9) \quad \mathcal{K}_1(\lambda) = L(\lambda^m) \left[\int_0^{x_1} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1} \left(\frac{1}{x} \right) dx + o(1) \right], \quad \lambda \rightarrow +\infty.$$

Let us now estimate the asymptotic behavior of the function \mathcal{K}_2 . Since

$$J_{\frac{m}{2}-1} \left(\frac{1}{x} \right) = \sum_{k=0}^{\infty} \frac{(-1)^k}{k! \Gamma(k + \frac{m}{2})} 2^{1-\frac{m}{2}-2k} x^{1-\frac{m}{2}-2k},$$

we obtain $\int_{x_1}^{\infty} x^{\frac{m}{2}-m\alpha-2} |J_{\frac{m}{2}-1}(\frac{1}{x})| dx < \infty$ provided

$$\int_{x_1}^{\infty} x^{\frac{m}{2}-m\alpha-2} x^{1-\frac{1}{2}-0} dx < \infty.$$

But this is true, because we have supposed that $\alpha > \frac{1}{2} - \frac{1}{2m}$.

Since

$$\frac{\mathcal{K}_2(\lambda)}{L(\lambda^m)} = \int_{x_1}^{\infty} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1} \left(\frac{1}{x} \right) \cdot \frac{L(\lambda^m x^m)}{L(\lambda^m)},$$

Theorem 2.6 [13] yields

$$(10) \quad \mathcal{K}_2(\lambda) = L(\lambda^m) \left[\int_{x_1}^{\infty} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1} \left(\frac{1}{x} \right) dx + o(1) \right], \quad \lambda \rightarrow \infty.$$

From (9) and (10) we obtain (after a simplification)

$$(11) \quad \mathcal{K}(\lambda) = (2\pi)^{\frac{m}{2}} \lambda^{-m\alpha} L(\lambda^m) \left(\int_0^{\infty} x^{-\frac{m}{2}+m\alpha} J_{\frac{m}{2}-1} \left(\frac{1}{x} \right) dx + o(1) \right), \quad \lambda \rightarrow +\infty.$$

Since

$$\int_0^{\infty} \varrho^{\beta} J_{\nu}(\varrho) d\varrho = 2^{\beta} \Gamma\left(\frac{\nu + \beta + 1}{2}\right) / \Gamma\left(\frac{\nu - \beta + 1}{2}\right) \quad (\text{Veber integral})$$

we get

$$\int_0^{\infty} x^{-\frac{m}{2}+m\alpha} J_{\frac{m}{2}-1}(x) dx = 2^{m\alpha-\frac{m}{2}} \frac{\Gamma(\frac{m\alpha}{2})}{\Gamma(\frac{m(1-\alpha)}{2})}$$

and (11) yields

$$\mathcal{K}(\lambda) = 2^{m\alpha} \pi^{\frac{m}{2}} \Gamma\left(\frac{m\alpha}{2}\right) / \Gamma\left(\frac{m(1-\alpha)}{2}\right) \cdot \frac{L(\lambda^m)}{\lambda^{m\alpha}} \cdot (1 + o(1)) \quad \lambda \rightarrow +\infty.$$

□

Lemma 6. *If L is a slowly varying nondecreasing function, $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$, $\varepsilon > 0$ and $m \geq 2$ then*

$$S = \int_{[0, \varepsilon]^m \times [0, \varepsilon]^m} \int \left| \frac{L\left(\frac{1}{(x_1 \pm y_1)^2 + \dots + (x_m \pm y_m)^2}\right)^{m/2}}{\left((x_1 \pm y_1)^2 + \dots + (x_m \pm y_m)^2\right)^{\frac{m}{2}(1-\alpha)}} \right|^2 dx dy < \infty,$$

$$x = (x_1, x_2, \dots, x_m),$$

$$y = (y_1, y_2, \dots, y_m)$$

where all combinations of $+$ and $-$ are possible, except the one with all $-$.

Proof. It is enough to prove the statement in the case $\varepsilon = 2$. As L is a nondecreasing, the expression under the integral sign is largest when one sign is $+$ and all the other signs are $-$. To be specific, let the sign $+$ be in the last term. We have

$$S = \int_0^2 \int_0^2 dx_m dy_m \int_0^2 \dots \int_0^2 dx_1 \dots dx_{m-1} \int_0^2 \dots \int_0^2 \left| \frac{L\left(\frac{1}{(x_1 - y_1)^2 + \dots + (x_m + y_m)^2}\right)^{m/2}}{\left((x_1 - y_1)^2 + \dots + (x_m + y_m)^2\right)^{\frac{m}{2}(1-\alpha)}} \right|^2 dy_1 \dots dy_{m-1}.$$

Let

$$u_i - x_i = t_i, \quad i = 1, 2, \dots, m-1,$$

$$u = x_m + y_m$$

and let

$$S_1(u) = \int_0^2 \dots \int_0^2 dx_1 \dots dx_{m-1} \int_{\prod_{i=1}^{m-1} (-x_i, 2-x_i)} \left| \frac{L\left(\frac{1}{t_1^2 + \dots + t_{m-1}^2 + u^2}\right)^{\frac{m}{2}}}{\left(t_1^2 + \dots + t_{m-1}^2 + u^2\right)^{\frac{m}{2}(1-\alpha)}} \right|^2 dt_1 \dots dt_{m-1}.$$

It is enough to prove that

$$\int_0^2 \int_0^2 S_1(x_m + y_m) dx_m dy_m < \infty$$

and therefore it is enough to prove that

$$(12) \quad \int_0^2 \int_0^2 h(x_m + y_m) dx_m dy_m < \infty$$

where

$$h(u) = \int_0^2 \dots \int_0^2 dx_1 \dots dx_{m-1} \int_{\prod_{i=1}^{m-1} (0, x_i)} \left| \frac{L\left(\left(\frac{1}{t_1^2 + \dots + t_{m-1}^2 + u^2}\right)^{\frac{m}{2}}\right)}{(t_1^2 + \dots + t_{m-1}^2 + u^2)^{\frac{m}{2}(1-\alpha)}} \right|^2 dt_1 \dots dt_{m-1}.$$

Since

$$\prod_{i=1}^{m-1} (0, x_i) \subset \left\{ t \in \mathbb{R}^{m-1} : \sum_{i=1}^{m-1} t_i^2 \leq \sum_{i=1}^{m-1} x_i^2 = R^2 \leq 4(m-1) \right\}$$

we get

$$h(u) \leq \int_0^2 \dots \int_0^2 dx_1 \dots dx_{m-1} \int_{|t| \leq R} \left| \frac{L\left(\left(\frac{1}{t_1^2 + \dots + t_{m-1}^2 + u^2}\right)^{m/2}\right)}{(t_1^2 + \dots + t_{m-1}^2 + u^2)^{\frac{m}{2}(1-\alpha)}} \right|^2 dt_1 \dots dt_{m-1}.$$

Let

$$\varphi_0(t) = \left| \frac{L\left(\frac{1}{(t^2 + u^2)^{m/2}}\right)}{(t^2 + u^2)^{\frac{m}{2}(1-\alpha)}} \right|^2.$$

Then

$$h(u) \leq \int_0^2 \dots \int_0^2 dx_1 \dots dx_{m-1} \int_{\sum_{i=1}^{m-1} t_i^2 \leq \sum_{i=1}^{m-1} x_i^2 = R^2} \varphi_0(\|t\|) dt.$$

According to the formula

$$\begin{aligned} & \int_{\sum_{i=1}^{m-1} t_i^2 \leq \sum_{i=1}^{m-1} x_i^2 = R^2} \varphi_0(\|t\|) dt \\ &= \frac{2\pi^{\frac{m-1}{2}}}{\Gamma\left(\frac{m-1}{2}\right)} \int_0^{\sqrt{\sum_{i=1}^{m-1} x_i^2}} \varrho^{m-2} \left| \frac{L\left(\frac{1}{(\varrho^2 + u^2)^{m/2}}\right)}{(\varrho^2 + u^2)^{\frac{m}{2}(1-\alpha)}} \right|^2 d\varrho \end{aligned}$$

[12] we obtain

$$h(u) \leq \int_0^2 \dots \int_0^2 dx_1 \dots dx_{m-1} \frac{2\pi^{\frac{m-1}{2}}}{\Gamma\left(\frac{m-1}{2}\right)} \int_0^{\sqrt{\sum_{i=1}^{m-1} x_i^2}} \varrho^{m-2} \left| \frac{L\left(\frac{1}{(\varrho^2 + u^2)^{m/2}}\right)}{(\varrho^2 + u^2)^{\frac{m}{2}(1-\alpha)}} \right|^2 d\varrho.$$

Since $\sum_{i=1}^{m-1} x_i^2 \leq 4(m-1) \leq 4m$ we conclude that

$$h(u) \leq 2^m \frac{\pi^{\frac{m-1}{2}}}{\Gamma\left(\frac{m-1}{2}\right)} \int_0^{2\sqrt{m}} \varrho^{m-2} \left| \frac{L\left(\frac{1}{(\varrho^2 + u^2)^{m/2}}\right)}{(\varrho^2 + u^2)^{\frac{m}{2}(1-\alpha)}} \right|^2 d\varrho.$$

After the substitution $\varrho = uv$, $v \in (0, \frac{2\sqrt{m}}{u})$ we obtain

$$(13) \quad h(u) \leq 2^m \frac{\pi^{\frac{m-1}{2}}}{\Gamma(\frac{m-1}{2})} \int_0^{\frac{2\sqrt{m}}{u}} u^{-m-1+2m\alpha} \cdot v^{m-2} \frac{L^2(\frac{1}{(u^2(1+v^2))^{m/2}})}{(1+v^2)^{m(1-\alpha)}} dv.$$

Since the function L is nondecreasing and $\int_0^\infty v^{m-2}(1+v^2)^{-m(1-\alpha)} dv < \infty$, we obtain for $m \geq 2$ and $\alpha < 1/2$ from (13) the inequality

$$h(u) \leq \text{const } u^{2m\alpha-m-1} \left(L\left(\frac{1}{u^m}\right) \right)^2$$

where const. does not depend on u .

To prove (12) it is enough to prove (by virtue of the previous inequality) that

$$\int_0^2 \int_0^2 \frac{L^2(\frac{1}{(x+y)^m})}{(x+y)^{m+1-2m\alpha}} dx dy < \infty$$

($\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$, L is a slowly varying function).

By direct calculation we get that this integral is finite provided

$$(14) \quad \int_0^2 \frac{L^2(\frac{1}{y^m})}{y^{m-2m\alpha}} dy < \infty.$$

Since

$$\int_0^2 \frac{L^2(\frac{1}{y^m})}{y^{m-2m\alpha}} dy = \frac{1}{m} \int_{2^{-m}}^\infty \frac{L^2(x)}{x^{2\alpha+\frac{1}{m}}} dx,$$

the integral (14) is finite if $2\alpha + \frac{1}{m} > 1$, i.e. $\alpha > \frac{1}{2} - \frac{1}{2m}$, which is true by the assumption. \square

Now, we perform a modification of the function L . Let

$$L_a(x) = \begin{cases} L(x); & x \geq a \quad (a > \frac{1}{a}), \\ L'(a)(x-a) + L(a); & 0 < x \leq a \end{cases}$$

and $k_a(x) = x^{\alpha-1}L_a(x)$, $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$.

We introduce an operator

$$A_a: L^2(\Omega) \rightarrow L^2(\Omega)$$

(Ω being a bounded, Jordan measurable set in \mathbb{R}^m), defined by

$$A_a f(x) = \int_\Omega k_a(\|x-y\|^m) f(y) dy.$$

Let

$$K_a(\xi) = \int_{\mathbb{R}^m} e^{it \cdot \xi} k_a(t) dt \quad (\xi, t \in \mathbb{R}^m)$$

and

$$\mathcal{K}_a(\lambda) = \frac{(2\pi)^{\frac{m}{2}}}{\lambda^{\frac{m-2}{2}}} \int_0^\infty k_a(\varrho^m) \varrho^{\frac{m}{2}} J_{\frac{m}{2}-1}(\lambda \varrho) d\varrho.$$

Clearly $K_a(\xi) = \mathcal{K}_a(\|\xi\|)$, $\xi \in \mathbb{R}^m$ and so Lemma 5 implies $\mathcal{K}_a(\lambda) \sim \lambda^{-m\alpha} L(\lambda^m) \pi^{\frac{m}{2}} \cdot 2^{m\alpha} \cdot \Gamma(\frac{\alpha m}{2}) / \Gamma(\frac{m(1-\alpha)}{2})$.

Lemma 7. *If a is a fixed number large enough, then the function $\mathcal{K}_a(\lambda)$ is monotonically decreasing for λ large enough.*

Proof. Differentiating the function \mathcal{K}_a by λ , after a simplification we obtain

$$\begin{aligned} \mathcal{K}'_a(\lambda) = (2\pi)^{\frac{m}{2}} \lambda^{-m\alpha} L(\lambda^m) & \left[-m\alpha \int_0^\infty x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) dx \right. \\ & \left. + m \int_0^\infty x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) \cdot \frac{(\lambda x)^m L'_a((\lambda x)^m)}{L_a(\lambda^m)} dx \right]. \end{aligned}$$

Since

$$\int_0^\infty x^{\frac{m}{2}-m\alpha} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) dx = 2^{m\alpha-\frac{m}{2}} \Gamma\left(\frac{m\alpha}{2}\right) / \Gamma\left(\frac{m(1-\alpha)}{2}\right),$$

it is enough to prove that if a is a fixed number large enough and λ is large enough then

$$(15) \quad \left| \int_0^\infty x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) \cdot \frac{(\lambda x)^m L'_a((\lambda x)^m)}{L_a(\lambda^m)} dx \right| \leq \alpha 2^{m\alpha-\frac{m}{2}} \frac{\Gamma\left(\frac{m\alpha}{2}\right)}{\Gamma\left(\frac{m(1-\alpha)}{2}\right)}.$$

Since (for $x \geq 1$)

$$\lim_{\lambda \rightarrow \infty} \frac{(\lambda x)^m L'_a((\lambda x)^m)}{L_a((\lambda x)^m)} = 0,$$

it follows from Theorem 2.6 [13] that

$$(16) \quad \lim_{\lambda \rightarrow \infty} \int_1^\infty x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a((\lambda x)^m)} dx = 0.$$

Now, consider the integral $\int_0^1 x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) \cdot (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a((\lambda x)^m)} dx$. If we suppose $\lambda > \sqrt[m]{a}$ then the integral can be splitted in the following way:

$$\int_0^1 = \int_0^{\sqrt[m]{a}/\lambda} + \int_{\sqrt[m]{a}/\lambda}^1.$$

Since $\lambda^m > a$ and $x \leq \frac{\sqrt[m]{a}}{\lambda} < 1$, we have $\lambda^m x^m < a$ and $L'_a((\lambda x)^m) = L'(a)$ and hence

$$\begin{aligned} & \int_0^{\frac{\sqrt[m]{a}}{\lambda}} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) \cdot (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a(\lambda^m)} dx \\ &= \frac{L'(a)}{L(\lambda^m)} \int_0^{\frac{\sqrt[m]{a}}{\lambda}} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) (\lambda x)^m dx. \end{aligned}$$

Therefore

$$\begin{aligned} & \left| \int_0^{\frac{\sqrt[m]{a}}{\lambda}} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-2}\left(\frac{1}{x}\right) (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a(\lambda^m)} dx \right| \\ & \leq \frac{L'(a)}{L(a)} \left| \int_0^{\frac{\sqrt[m]{a}}{\lambda}} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) (\lambda x)^m dx \right|. \end{aligned}$$

From the asymptotic behavior of the function $J_{\frac{m}{2}-1}(t)$ ($t \rightarrow \infty$), having in mind that $\lambda^m > a$ and $\alpha < \frac{1}{2}$, we obtain by direct calculation

$$\left| \int_0^{\frac{\sqrt[m]{a}}{\lambda}} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) (\lambda x)^m dx \right| \leq \text{const} \cdot a$$

where const. does not depend on λ and a .

So

$$(17) \quad \left| \int_0^{\frac{\sqrt[m]{a}}{\lambda}} x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) \cdot (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a(\lambda^m)} dx \right| \leq \text{const} \cdot \frac{aL'(a)}{L(a)}.$$

Since the function $a \mapsto \frac{aL'(a)}{L(a)}$ tends to zero when $a \rightarrow +\infty$, the integral on the left hand side of (17) can be made arbitrary small for a large enough.

Now we estimate

$$R \stackrel{\text{def}}{=} \int_{\frac{\sqrt[m]{a}}{\lambda}}^1 x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a(\lambda^m x^m)} \cdot \frac{L(\lambda^m x^m)}{L(\lambda^m)} dx.$$

Applying the Bonnet Mean Value Theorem to the monotone increasing function $L_a((\lambda x)^m)$ we obtain

$$R = \frac{L_a(\lambda^m)}{L_a(\lambda^m)} \int_{\xi_1}^1 x^{\frac{m}{2}-m\alpha-2} J_{\frac{m}{2}-1}\left(\frac{1}{x}\right) (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a((\lambda x)^m)} dx$$

where $\frac{\sqrt[m]{a}}{\lambda} \leq \xi_1 < 1$.

Applying once more the Bonnet Mean Value Theorem to the nonincreasing function $x \mapsto (\lambda x)^m \frac{L'_a((\lambda x)^m)}{L_a((\lambda x)^m)}$ we obtain

$$R = (\lambda \xi_1)^m \frac{L'_a((\lambda \xi_1)^m)}{L_a((\lambda \xi_1)^m)} \int_{\xi_1}^{\xi_2} x^{\frac{m}{2} - m\alpha - 2} J_{\frac{m}{2} - 1} \left(\frac{1}{x} \right) dx$$

where $\xi_1 \leq \xi_2 \leq 1$.

Since $(\lambda \xi_1)^m \geq a$ and the function $x \mapsto x^m \frac{L'_a(x^m)}{L_a(x^m)}$ is nonincreasing we get

$$|R| \leq a \frac{L'_a(a)}{L_a(a)} \cdot \left| \int_{\xi_1}^{\xi_2} x^{\frac{m}{2} - m\alpha - 2} J_{\frac{m}{2} - 1} \left(\frac{1}{x} \right) dx \right|.$$

Having in mind that $L'_a(a) = L'(a)$, $L_a(a) = L(a)$ and the fact that the integral $\int_0^\infty x^{\frac{m}{2} - m\alpha - 2} J_{\frac{m}{2} - 1} \left(\frac{1}{x} \right) dx$ is convergent we conclude that

$$(18) \quad |R| \leq \text{const.} \cdot a \frac{L'(a)}{L(a)}$$

where const. does not depend on a .

Since the function $a \mapsto a \frac{L'(a)}{L(a)}$ tends to zero (when $a \rightarrow +\infty$), R can be forced to be arbitrary small by choosing a large enough and $\lambda > \sqrt[m]{a}$.

The statement of Lemma 7 follows from (15), (16), (17) and (18). □

Lemma 8. Consider all numbers $\sum_{k=1}^m n_k^2$, where $n_k \in \mathbb{N} \cup \{0\}$, $k = 1, 2, \dots, m$. If we arrange these numbers in the nondecreasing order $\lambda'_1 \leq \lambda'_2 \leq \lambda'_3 \leq \dots$ then $\lambda'_n \sim C_m^{-2/m} \cdot n^{\frac{2}{m}}$ where

$$C_m = \pi^{\frac{m}{2}} / 2^m \Gamma \left(1 + \frac{m}{2} \right).$$

Proof. This is easily deduced from [7], p. 330. □

Let us now consider a special case of the domain Ω . Namely, we assume $\Omega = I^m$ where $I = (-1, 1)$. Then

$$A: L^2(I^m) \rightarrow L^2(I^m),$$

$$Af(x) = \int_{I^m} k_0(\|x - y\|^m) f(y) dy \quad \left(= \int_{I^m} k(x - y) f(y) dy \right).$$

Lemma 9. If $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$, $m \geq 2$ then

$$s_n \left(\int_{I^m} k_0(\|x - y\|^m) \cdot dy \right) \sim c(\alpha, m) \frac{L(n)}{n^\alpha} \quad (n \rightarrow \infty)$$

where $c(\alpha, m) = 2^{m\alpha} \pi^{\frac{m}{2}(1-\alpha)} \Gamma(\frac{\alpha m}{2}) / \Gamma(\frac{m(1-\alpha)}{2}) \cdot (\Gamma(1 + \frac{m}{2}))^\alpha$.

P r o o f. As we do not know in advance whether the function $\mathcal{K}(\lambda)$ is monotone for λ large enough, we consider instead of A the asymptotics $s_n(A_a)$ where

$$\begin{aligned} A_a &: L^2(I^m) \rightarrow L^2(I^m), \\ A_a f(x) &= \int_{I^m} k_a(\|x - y\|^m) f(y) \, dy. \end{aligned}$$

We shall show that

$$s_n(A_a) \sim c(\alpha, m) \frac{L(n)}{n^\alpha}$$

and

$$\lim_{n \rightarrow \infty} \frac{s_n(\int_{I^m} k_0(\|x - y\|^m) \cdot dy)}{s_n(A_a)} = 1$$

for a fixed and large enough.

Let $h_a(t) = k_a(\|t\|^m)$, $t \in \mathbb{R}^m$.

Introduce functions $h_{a,1}, h_{a,2}, \dots, h_{a,m-1}$, H_a is the following way:

$$\begin{aligned} &h_{a,1}(t_1, \dots, t_{m-1}) \\ &= \sum_{n_m \in \mathbb{Z}} [h_a(t_1, \dots, t_{m-1}, x_m - y_m + 4n_m) - h_a(t_1, \dots, t_{m-1}, x_m + y_m + 4n_m + 2)], \\ &h_{a,2}(t_1, \dots, t_{m-2}) \\ &= \sum_{n_{m-1} \in \mathbb{Z}} [h_{a,1}(t_1, \dots, t_{m-2}, x_{m-1} - y_{m-1} + 4n_{m-1}) \\ &\quad - h_{a,1}(t_1, \dots, t_{m-2}, x_{m-1} + y_{m-1} + 4n_{m-1} + 2)], \\ &\quad \vdots \\ &h_{a,m-1}(t_1) \\ &= \sum_{n_2 \in \mathbb{Z}} [h_{a,m-2}(t_1, x_2 - y_2 + 4n_2) - h_{a,m-2}(t_1, x_2 + y_2 + 4n_2 + 2)], \\ &H_a(x, y) \\ &= \sum_{n_1 \in \mathbb{Z}} [h_{a,m-1}(x_1 - y_1 + 4n_1) - h_{a,m-1}(x_1 + y_1 + 4n_1 + 2)]. \end{aligned}$$

By direct calculation we obtain

$$\int_{I^m} H_a(x, y) \varphi_{n_1 n_2 \dots n_m}(y) \, dy = K_a \left(\frac{n_1 \pi}{2}, \frac{n_2 \pi}{2}, \dots, \frac{n_m \pi}{2} \right) \varphi_{n_1 n_2 \dots n_m}(x)$$

where $\varphi_{n_1 n_2 \dots n_m}(x) = \prod_{i=1}^m \sin \frac{n_i \pi (1+x_i)}{2}$ is an orthonormal base of $L^2(I^m)$. According to Lemma 6 the operator

$$\int_{I^m} (H_a(x, y) - k_a(\|x - y\|^m)) \cdot dy: L^2(I^m) \rightarrow L^2(I^m)$$

is a Hilbert Schmidt operator; hence

$$(19) \quad s_n \left(\int_{I^m} (H_a(x, y) - k_a(\|x - y\|^m)) \cdot dy \right) = o(n^{-1/2}) \\ = o\left(\frac{L(n)}{n^\alpha}\right) \quad \left(0 < \alpha < \frac{1}{2}\right).$$

The singular values of the operator $\int_{I^m} H_a(x, y) \cdot dy$ are

$$s_{n_1 n_2 \dots n_m} = K_a \left(\frac{n_1 \pi}{2}, \frac{n_2 \pi}{2}, \dots, \frac{n_m \pi}{2} \right) = K_a \left(\frac{\pi}{2} \sqrt{n_1^2 + \dots + n_m^2} \right).$$

Arrange the sequence $s_{n_1 n_2 \dots n_m}$ to the nonincreasing sequence $s'_1 \geq s'_2 \geq \dots$

According to Lemma 7 the function $\mathcal{K}_a(\lambda)$ is decreasing for a fixed and large enough and for λ large enough. Hence

$$\left(\frac{2}{\pi} \mathcal{K}_a^{-1}(s_{n_1 n_2 \dots n_m}) \right)^2 = n_1^2 + n_2^2 + \dots + n_m^2$$

(\mathcal{K}_a^{-1} is inverse function of \mathcal{K}_a), i.e. $\left(\frac{2}{\pi} \mathcal{K}_a^{-1}(s'_n) \right)^2 = n_1^2 + \dots + n_m^2$ (for $n_1 \dots n_m, n$ large enough).

By Lemma 8 we obtain $\left(\frac{2}{\pi} \mathcal{K}_a^{-1}(s'_n) \right)^2 \sim C_m^{-2/m} n^{2/m}$ and therefore

$$\mathcal{K}_a^{-1}(s'_n) \sim \frac{\pi}{2} C_m^{-1/m} \cdot n^{\frac{1}{m}}.$$

The function \mathcal{K}_a behaves (when $\lambda \rightarrow +\infty$) as a regularly varying function (Lemma 7) and so

$$s'_n \sim K_a \left(\frac{\pi}{2} C_m^{-1/m} \cdot n^{\frac{1}{m}} \right).$$

Having in mind the asymptotic behavior of $\mathcal{K}_a(\lambda)$ when $\lambda \rightarrow +\infty$ we get from this asymptotic relation

$$s'_n \sim c(\alpha, m) \frac{L(n)}{n^\alpha}$$

and

$$(20) \quad s_n \left(\int_{I^m} H_a(x, y) \cdot dy \right) \sim c(\alpha, m) \cdot \frac{L(n)}{n^\alpha}.$$

From (19), (20) and the Ky-Fan Theorem [4] we obtain

$$s_n(A_a) \sim c(\alpha, m) \frac{L(n)}{n^\alpha}.$$

Let $S_a = \{x: \|x\| < \frac{1}{2^{\frac{1}{m\sqrt{a}}}}\}$, $\varrho: L^2(I^m) \rightarrow L^2(I^m)$, $Pf(x) = \chi_{S_a}f(x)$, $Q = J - P$ (J —the identical operator).

Then

$$A_a = (P + Q)A_a(P + Q) = PA_aP + QA_aP + PA_aQ + QA_aQ$$

and similarly

$$A = (P + Q)A(P + Q) = PAP + QAP + PAQ + QAQ.$$

Since $PA_aP = PAP$, we have

$$(21) \quad A = A_a + Q(A - A_a)P + P(A - A_a)Q + Q(A - A_a)Q.$$

Having in mind that $A - A_a \in C_2$ (Hilbert Schmidt) we get

$$(22) \quad s_n(Q(A - A_a)P + P(A - A_a)Q + Q(A - A_a)Q) = o(n^{-1/2}) = o\left(\frac{L(n)}{n^\alpha}\right) \left(\alpha < \frac{1}{2}\right).$$

Since $s_n(A_a) \sim c(\alpha, m) \frac{L(n)}{n^\alpha}$, the statement of Lemma 9 follows from (21), (22) and the Ky-Fan Theorem [4]. \square

Remark. From the previous lemma (by substituting) we get the following result:

If Δ is a cube with edges parallel to the coordinate axes, then

$$(23) \quad s_n\left(\int_{\Delta} k(x - y) \cdot dy\right) \sim |\Delta|^\alpha d(m, \alpha) \frac{L(n)}{n^\alpha} \quad \left(\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}\right).$$

Lemma 10. Suppose Δ_1 and Δ_2 are two cubes of the same size in \mathbb{R}^m having no common internal points and with the edges parallel to the coordinate axes. Then for $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$

$$\int_{\Delta_1} \int_{\Delta_2} |k(x - y)|^2 dx dy < \infty$$

holds.

Proof. If Δ_1 and Δ_2 have no common boundary points, then $\inf_{(x,y) \in \Delta_1 \times \Delta_2} \|x - y\| > 0$ and the statement is trivial.

If Δ_1 and Δ_2 have some common boundary points, then repeating the procedure as in Lemma 6, the statement of Lemma 10 is obtained under the condition $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$. \square

Let $\Omega_1, \Omega_2 \subset \mathbb{R}^m$ be bounded measurable sets and let $\Omega_1 \subset \Omega_i$. Let $F_i: L^2(\Omega_i) \rightarrow L^2(\Omega_i)$, $i = 1, 2$ be compact operators defined by

$$F_i f(x) = \int_{\Omega_i} M(x, y) f(y) dy.$$

Lemma 11. *The singular value distribution functions of the operators F_i ($i = 1, 2$) satisfy the inequality*

$$\mathcal{N}_t(F_1) \leq \mathcal{N}_t(F_2) \quad (t > 0).$$

Proof. Let $P: L^2(\Omega_2) \rightarrow L^2(\Omega_1)$ be the orthoprojector ($Pf(x) = \chi_{\Omega_1}(x)f(x)$). Since $F_1 = PF_2P$, we have

$$s_n(F_1) \leq s_n(F_2)$$

and hence

$$\mathcal{N}_t(F_1) \leq \mathcal{N}_t(F_2).$$

□

Lemma 12. *Let $\Omega = \bigcup_{i=1}^s Q_i$ where Q_i are cubes such that $Q_i^0 \cap Q_j^0 = \emptyset$, $i \neq j$ (V^0 -the interior of the set V) and with the edges parallel to the coordinate axes. Then*

$$s_n \left(\int_{\Omega} k(x-y) \cdot dy \right) \sim d(m, \alpha) |\Omega|^\alpha \frac{L(n)}{n^\alpha} \quad \left(\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2} \right).$$

Proof. $A = \int_{\Omega} k(x-y) \cdot dy: L^2(\Omega) \rightarrow L^2(\Omega)$,

$$P_i: L^2(\Omega) \rightarrow L^2(\Omega_i); P_i f(x) = \chi_{Q_i}(x) f(x), \quad i = 1, 2, \dots, s.$$

Hence

$$A = \left(\sum_{i=1}^s P_i \right) A \left(\sum_{i=1}^s P_i \right) = \sum_{i=1}^s P_i A P_i + \sum_{i \neq j}^s P_i A P_j.$$

Since, according to Lemma 10, $P_i A P_j \in C_2$ for $i \neq j$, we have $\sum_{i \neq j} P_i A P_j \in C_2$ and hence

$$(24) \quad s_n \left(\sum_{i \neq j}^s P_i A P_j \right) = o(n^{-1/2}) = o\left(\frac{L(n)}{n^\alpha} \right) \quad \left(\alpha < \frac{1}{2} \right).$$

By (23) we have

$$s_n(P_iAP_i) \sim |Q_i|^\alpha d(m, \alpha) \frac{L(n)}{n^\alpha} \quad (n \rightarrow \infty)$$

and hence

$$\mathcal{N}_t(P_iAP_i) \sim \left(\frac{L(t^{-1/\alpha})}{t} \right)^{1/\alpha} |Q_i| (d(m, \alpha))^{1/\alpha}, \quad t \rightarrow 0+.$$

Having in mind $\mathcal{N}_t\left(\sum_{i=1}^s P_iAP_i\right) = \sum_{i=1}^s \mathcal{N}_t(P_iAP_i)$, we obtain

$$(25) \quad \lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t\left(\sum_{i=1}^s P_iAP_i\right) = (d(m, \alpha))^{1/\alpha} |\Omega|.$$

From (24), (25) and Lemma 3 we obtain

$$\lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(A) = (d(m, \alpha))^{1/\alpha} |\Omega|.$$

Putting $t = s_n(A)$ and $\mu_n \stackrel{\text{def}}{=} (s_n(A))^{-1/\alpha}$ in the previous equality, after a simplification we get

$$\mu_n^\alpha L(\mu_n) \sim \frac{n^\alpha}{d(m, \alpha) |\Omega|^\alpha} \quad (n \rightarrow \infty).$$

Applying Lemma 1 to this asymptotic relation we conclude that

$$\mu_n^\alpha \sim \frac{1}{d(m, \alpha) |\Omega|^\alpha} \cdot \frac{n^\alpha}{L(n)} \quad (n \rightarrow \infty),$$

i.e.

$$s_n(A) \sim d(m, \alpha) |\Omega|^\alpha \frac{L(n)}{n^\alpha}.$$

□

Proof of Theorem 1. Let Ω be a bounded Jordan measurable set. Let $\underline{\Omega}_N \subset \Omega \subset \overline{\Omega}_N$ where the sets $\underline{\Omega}_N$ and $\overline{\Omega}_N$ are the unions of equal cubes (with disjoint interiors) such that

$$\begin{aligned} m(\underline{\Omega}_N) &\rightarrow m(\Omega) = |\Omega|, \\ m(\overline{\Omega}_N) &\rightarrow m(\Omega) = |\Omega|, \quad N \rightarrow +\infty \quad (m \text{ is the Lebesgue measure}). \end{aligned}$$

Let \underline{A}_N and \overline{A}_N be linear operators acting on $L^2(\underline{\Omega}_N)$ and $L^2(\overline{\Omega}_N)$ defined by

$$\begin{aligned}\underline{A}_N f(x) &= \int_{\underline{\Omega}_N} k(x-y)f(y) \, dy, \\ \overline{A}_N f(x) &= \int_{\overline{\Omega}_N} k(x-y)f(y) \, dy,\end{aligned}$$

respectively.

According to Lemma 11 we get

$$\mathcal{N}_t(\underline{A}_N) \leq \mathcal{N}_t(A) \leq \mathcal{N}_t(\overline{A}_N)$$

and

$$\left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\underline{A}_N) \leq \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(A) \leq \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\overline{A}_N), \quad t > 0.$$

Next, we get

$$\begin{aligned}\liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\underline{A}_N) &\leq \liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(A) \\ &\leq \overline{\lim}_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(A) \\ &\leq \overline{\lim}_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\overline{A}_N).\end{aligned}$$

Since there exist $\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\underline{A}_N)$ and $\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\overline{A}_N)$ and as they are equal (according to Lemma 12) to $(d(m, \alpha))^{1/\alpha} |\underline{\Omega}_N|$ and $(d(m, \alpha))^{1/\alpha} |\overline{\Omega}_N|$, respectively, (26) implies

$$\begin{aligned}(d(m, \alpha))^{1/\alpha} |\underline{\Omega}_N| &\leq \liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(A) \\ &\leq \overline{\lim}_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(A) \\ &\leq (d(m, \alpha))^{1/\alpha} |\overline{\Omega}_N|.\end{aligned}$$

If $N \rightarrow +\infty$ then we obtain

$$\lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(A) = (d(m, \alpha))^{1/\alpha} |\Omega|.$$

Putting here $t = s_n(A)$, by Lemma 1 we obtain

$$s_n(A) \sim d(m, \alpha) \cdot |\Omega|^\alpha \frac{L(n)}{n^\alpha},$$

which proves (1). □

Lemma 13. Let $\Omega = \bigcup_{i=1}^s Q_i$ where Q_i are equal cubes in \mathbb{R}^m such that $Q_i^0 \cap Q_j^0 = \emptyset$ ($i \neq j$) and with the edges parallel to the coordinate axes. Let a function $T \in L^\infty(\Omega \times \Omega)$ be continuous in a neighborhood of the diagonal $y = x$ and let $T(x, x) > 0$ on Ω . If a function L satisfies the condition (0), then for the operator B defined on $L^2(\Omega)$ by

$$Bf(x) = \int_{\Omega} T(x, y)k(x - y)f(y) \, dy$$

the asymptotic formula

$$s_n(B) \sim d(m, \alpha) \left(\int_{\Omega} (T(x, x))^{1/\alpha} \, dx \right)^{\alpha} \frac{L(n)}{n^{\alpha}} \quad \left(\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2} \right)$$

holds.

Proof. Divide the cubes Q_i ($1 \leq i \leq s$) in equal smaller cubes so that their number in Ω is N . Denote these cubes by Δ_i ($1 \leq i \leq N$) and denote by x_i the midpoint of Δ_i . Let operators

$$\begin{aligned} A_i^N: L^2(\Omega) &\rightarrow L^2(\Omega), & i = 1, 2, \dots, N, \\ A_{ij}: L^2(\Omega) &\rightarrow L^2(\Omega), & i, j = 1, 2, \dots, N \end{aligned}$$

be defined by

$$\begin{aligned} A_i^N f(x) &= \int_{\Omega} k(x - y)\chi_{\Delta_i}(x)\chi_{\Delta_i}(y)T(x_i, x_i)f(y) \, dy, \\ A_{ij} f(x) &= \int_{\Omega} k(x - y)\chi_{\Delta_i}(x)\chi_{\Delta_j}(y)T(x, y)f(y) \, dy, \quad i \neq j. \end{aligned}$$

Let

$$A_N = \sum_{i=1}^N A_i^N.$$

Then

$$B = A_N + \sum_{i \neq j} A_{ij} + B_N,$$

where B_N is the operator defined by

$$B_N f(x) = \int_{\Omega} k(x - y)G_N(x, y)f(y) \, dy.$$

Here

$$G_N(x, y) = \sum_{i=1}^N \chi_{\Delta_i}(x)\chi_{\Delta_i}(y)(T(x, y) - T(x_i, x_i)).$$

It follows from the continuity of the function T in a neighborhood of the diagonal $y = x$ that for an arbitrary $\varepsilon > 0$ and for N large enough we have $|T(x, y) - T(x_i, x_i)| < \varepsilon$ for $(x, y) \in \Delta_i \times \Delta_i, i = 1, 2, \dots, N$.

Hence for $(x, y) \in \Omega \times \Omega$ we have

$$|G_N(x, y)| < \varepsilon.$$

This inequality and Remark after Lemma 4 give

$$(27) \quad s_n(B_N) < C_1 \cdot \varepsilon \cdot \frac{L(n)}{n^\alpha}$$

where the constant C_1 does not depend on n and ε . Since for $i \neq j, A_{ij} \in C_2$ (by Lemma 10 in the case $\frac{1}{2} - \frac{1}{2\alpha} < \alpha < \frac{1}{2}$), we have

$$\sum_{i \neq j}^N A_{ij} \in C_2$$

and

$$\lim_{n \rightarrow \infty} n^{1/2} s_n \left(\sum_{i \neq j}^N A_{ij} \right) = 0.$$

Combining this with (27) and using the properties of the singular values of the sum of two operators we obtain that for every $\varepsilon > 0$ there exists a positive integer N such that

$$(28) \quad \overline{\lim}_{t \rightarrow 0+} \frac{n^\alpha}{L(n)} s_n \left(\sum_{i \neq j}^N A_{ij} + B_N \right) < \varepsilon.$$

Since the operator A_N is the direct sum of the operators A_i^N we obtain

$$(29) \quad \mathcal{N}_t(A_N) = \sum_{i=1}^N \mathcal{N}_t(A_i^N).$$

Theorem 1 implies

$$\lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(A_i^N) = (T(x_i, x_i))^{1/\alpha} (d(m, \alpha))^{1/\alpha} |\Delta_i|$$

and (29) gives

$$(30) \quad \lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(A_N) = (d(m, \alpha))^{1/\alpha} \sum_{i=1}^N (T(x_i, x_i))^{1/\alpha} |\Delta_i|.$$

From (28), (30) and Lemma 2 we conclude

$$\begin{aligned} \lim_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(B) &= \lim_{N \rightarrow \infty} (d(m, \alpha))^{1/\alpha} \sum_{i=1}^N (T(x_i, x_i))^{1/\alpha} |\Delta_i| \\ &= (d(m, \alpha))^{1/\alpha} \cdot \left(\int_{\Omega} (T(x, x))^{1/\alpha} dx \right). \end{aligned}$$

Putting here $t = s_n(B)$ and $(s_n(B))^{-1/\alpha} = \mu_n$, after a simplification we obtain

$$(31) \quad \mu_n^\alpha L(\mu_n) \sim \frac{n^\alpha}{\ell_0} \quad \text{where} \quad \ell_0 = d(m, \alpha) \left(\int_{\Omega} (T(x, x))^{1/\alpha} dx \right)^\alpha.$$

Applying Lemma 1 to (31) we conclude

$$\mu_n^\alpha \sim \frac{n^\alpha}{\ell_0 L(n)} \quad \text{and} \quad s_n(B) \sim d(m, \alpha) \left(\int_{\Omega} (T(x, x))^{1/\alpha} dx \right)^\alpha \cdot \frac{L(n)}{n^\alpha}.$$

□

Proof of Theorem 2. Let us extend the function T to a bounded function \tilde{T} in some neighborhood $\Omega \times \Omega$ so that it is continuous in a neighborhood of the diagonal $y = x$.

Let Ω be a bounded Jordan measurable set in \mathbb{R}^m .

Let $\underline{\Omega}_N \subset \Omega \subset \overline{\Omega}_N$ where the sets $\underline{\Omega}_N$ and $\overline{\Omega}_N$ are the unions of equal cubes (with disjoint interiors) such that

$$\begin{aligned} m(\underline{\Omega}_N) &\rightarrow |\Omega|, \\ m(\overline{\Omega}_N) &\rightarrow |\Omega|, \quad N \rightarrow \infty. \end{aligned}$$

Let \underline{B}_N and \overline{B}_N be operators acting on $L^2(\underline{\Omega}_N)$ and $L^2(\overline{\Omega}_N)$ defined by

$$\begin{aligned} \underline{B}_N f(x) &= \int_{\underline{\Omega}_N} T(x, y) k(x - y) f(y) dy, \\ \overline{B}_N f(x) &= \int_{\overline{\Omega}_N} \tilde{T}(x, y) k(x - y) f(y) dy, \end{aligned}$$

respectively.

It follows from Lemma 11 that $\mathcal{N}_t(\underline{B}_N) \leq \mathcal{N}_t(B) \leq \mathcal{N}_t(\overline{B}_N)$ and $(\frac{t}{L(t^{-1/\alpha})})^{1/\alpha} \mathcal{N}_t(\underline{B}_N) \leq (\frac{t}{L(t^{-1/\alpha})})^{1/\alpha} \mathcal{N}_t(B) \leq (\frac{t}{L(t^{-1/\alpha})})^{1/\alpha} \mathcal{N}_t(\overline{B}_N)$, $t > 0$ and therefore

$$(32) \quad \begin{aligned} \liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(\underline{B}_N) &\leq \liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(B) \\ &\leq \liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(B) \\ &\leq \liminf_{t \rightarrow 0^+} \left(\frac{t}{L(t^{-1/\alpha})} \right)^{1/\alpha} \mathcal{N}_t(\overline{B}_N). \end{aligned}$$

Since $\lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\underline{B}_N)$ and $\lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(\overline{B}_N)$ exist and as they are equal (according to Lemma 13) to

$$(d(m, \alpha))^{1/\alpha} \int_{\underline{\Omega}_N} (T(x, x))^{1/\alpha} dx \quad \text{and} \quad (d(m, \alpha))^{1/\alpha} \int_{\overline{\Omega}_N} (\tilde{T}(x, x))^{1/\alpha} dx,$$

respectively, (32) implies

$$\begin{aligned} (d(m, \alpha))^{1/\alpha} \int_{\underline{\Omega}_N} (T(x, x))^{1/\alpha} &\leq \underline{\lim}_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(B) \\ &\leq \overline{\lim}_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(B) \\ &\leq (d(m, \alpha))^{1/\alpha} \int_{\overline{\Omega}_N} (\tilde{T}(x, x))^{1/\alpha} dx. \end{aligned}$$

Letting $N \rightarrow +\infty$ we get

$$\lim_{t \rightarrow 0+} \left(\frac{t}{L(t^{-1/\alpha})}\right)^{1/\alpha} \mathcal{N}_t(B) = (d(m, \alpha))^{1/\alpha} \int_{\Omega} (T(x, x))^{1/\alpha} dx.$$

Putting here $t = s_n(B)$, it follows by Lemma 1 that

$$s_n(B) \sim d(m, \alpha) \left(\int_{\Omega} (T(x, x))^{1/\alpha} dx \right)^{\alpha} \frac{L(n)}{n^{\alpha}},$$

which proves (2). □

Remark. The condition $\frac{1}{2} - \frac{1}{2m} < \alpha < \frac{1}{2}$ is used indirectly in the proof of Lemma 13. It is an open problem whether Theorems 1 and 2 hold in the case $0 < \alpha < 1/2$. But if $m = 1$ it appears that Theorem 1 and 2 are also true, i.e. they hold in the case $0 < \alpha < 1/2$ (their proofs have to be slightly modified).

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