

The geometry of singular integral operators

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Big picture

partial differential equations

harmonic analysis

geometric measure theory

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partial differential equations



harmonic analysis

quantitative rectifiability



geometric measure theory

Singular integral operators

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$$Tf(x) := \int_{\mathbb{R}} K(x - y) f(y) dy$$

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Singular integral operators

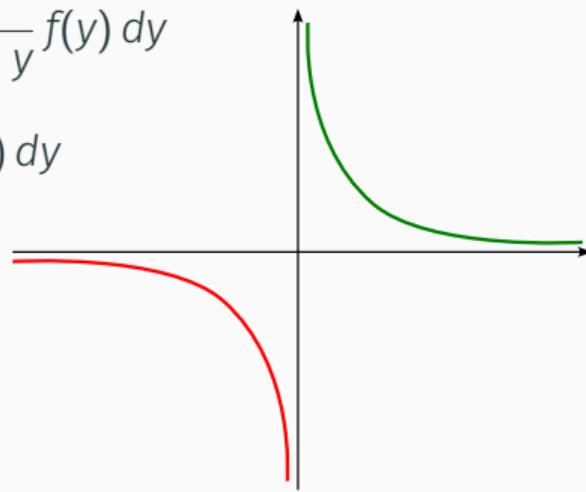
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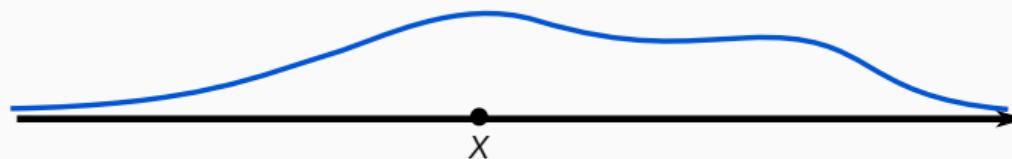
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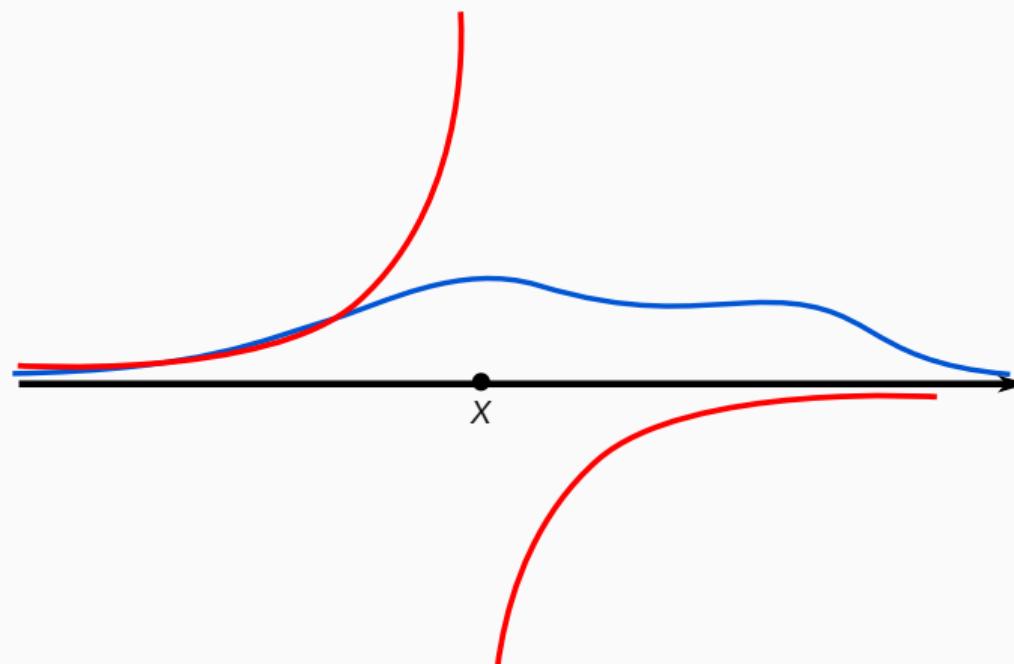
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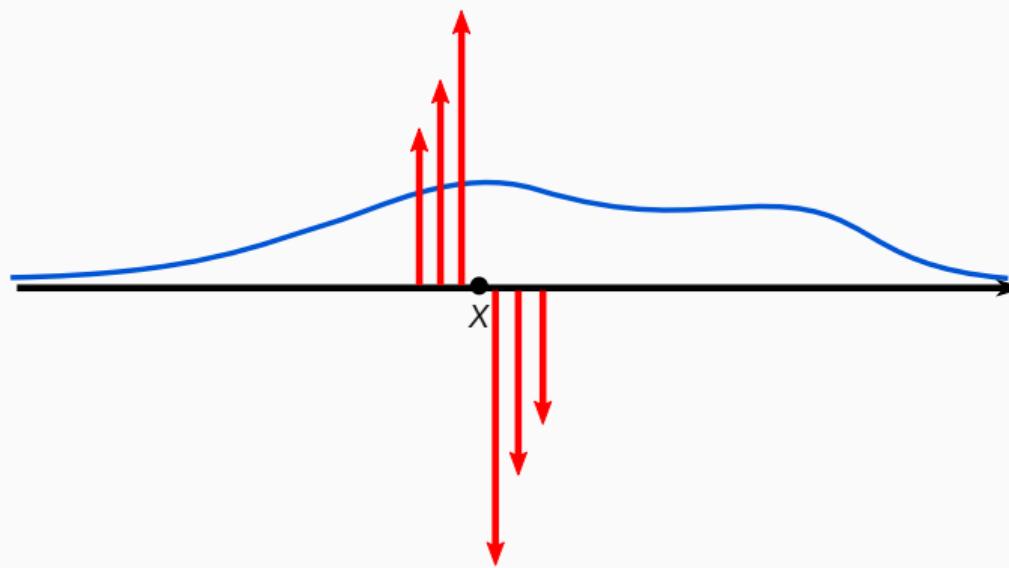
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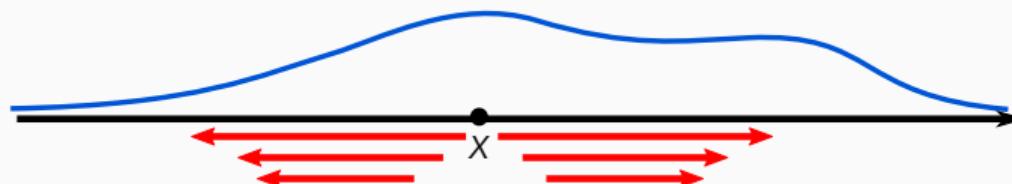
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A little history

Problem

When can we define $\mathcal{H}f$ for $f \in L^p(\mathbb{R})$, $1 < p < \infty$? When is the Hilbert transform bounded on L^p , i.e.

$$\|\mathcal{H}f\|_{L^p} \leq C\|f\|_{L^p}?$$

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[Hilbert 1900s]

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- the Hilbert transform is bounded on $L^p(\mathbb{R})$ for $1 < p < \infty$ [Riesz 1928]

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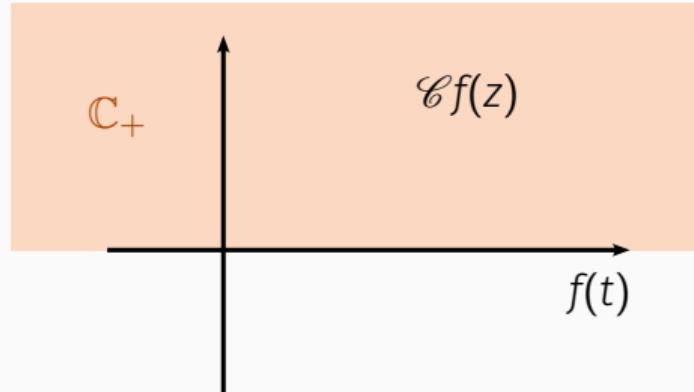
- the Hilbert transform is bounded on $L^2(\mathbb{R})$ [Hilbert 1900s]
- the Hilbert transform is bounded on $L^p(\mathbb{R})$ for $1 < p < \infty$ [Riesz 1928]
- general theory of singular integral operators was developed by Calderón and Zygmund in the 1950s

Motivation: boundary values of analytic functions

Given $f \in C_c^\infty(\mathbb{R})$ consider the Cauchy integral

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$z \in \mathbb{C}_+ = \{z = x + iy : y > 0\}$.

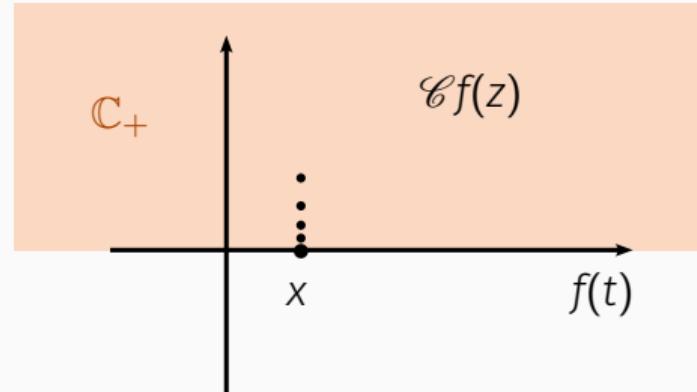


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The function $\mathcal{C}f(z)$ is holomorphic in \mathbb{C}_+ , and

$$\mathcal{C}f(x + iy) \xrightarrow{y \rightarrow 0^+} f(x) + i\mathcal{H}f(x).$$

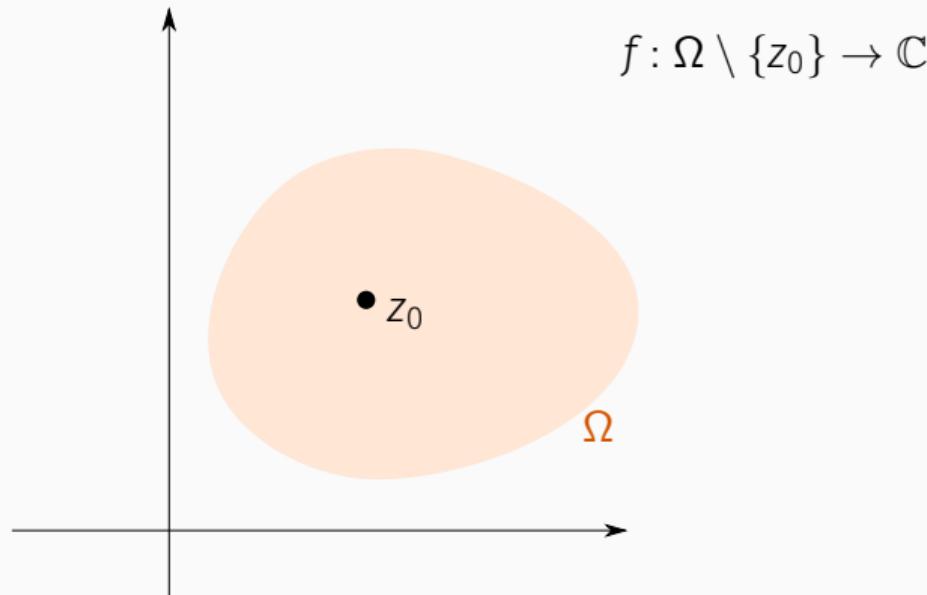
Studying boundary values of $\mathcal{C}f(z)$ for $f \in L^p(\mathbb{R})$ leads to questions on the L^p -boundedness of \mathcal{H} .

Painlevé problem

Riemann's theorem on removable singularities

Theorem (Riemann)

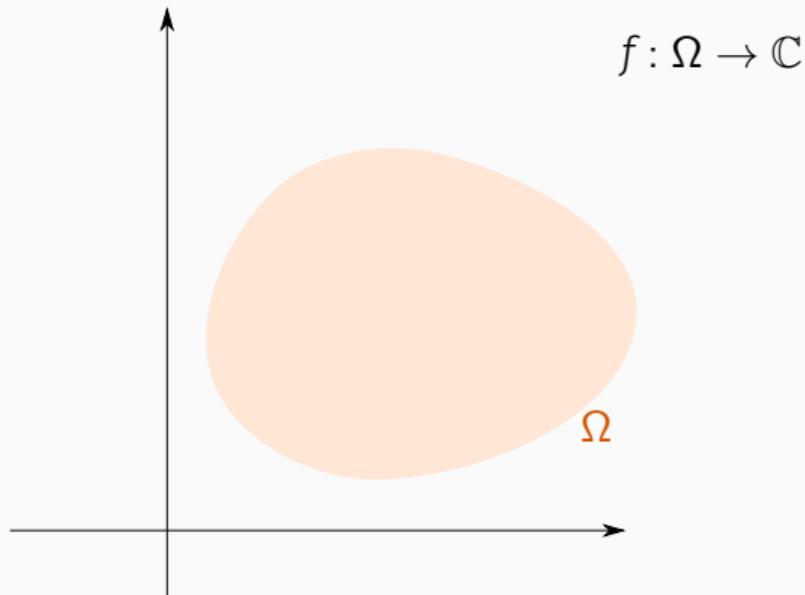
If $z_0 \in \Omega \subset \mathbb{C}$ and $f: \Omega \setminus \{z_0\} \rightarrow \mathbb{C}$ is analytic and bounded, then f can be extended analytically to all of Ω .



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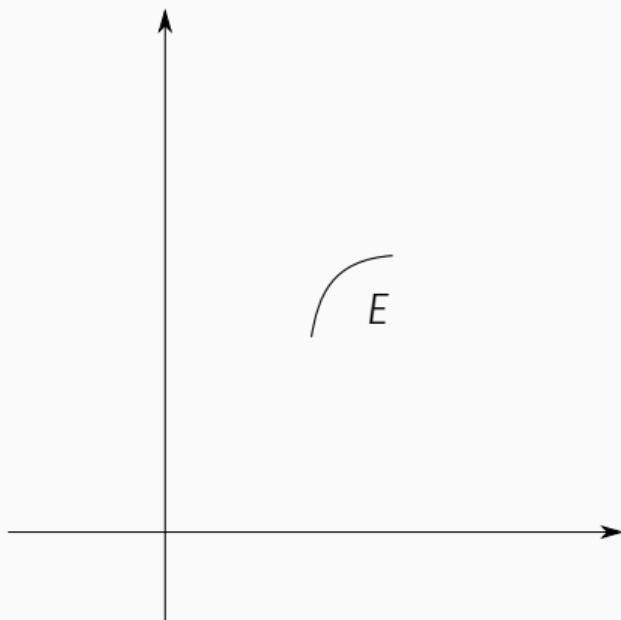
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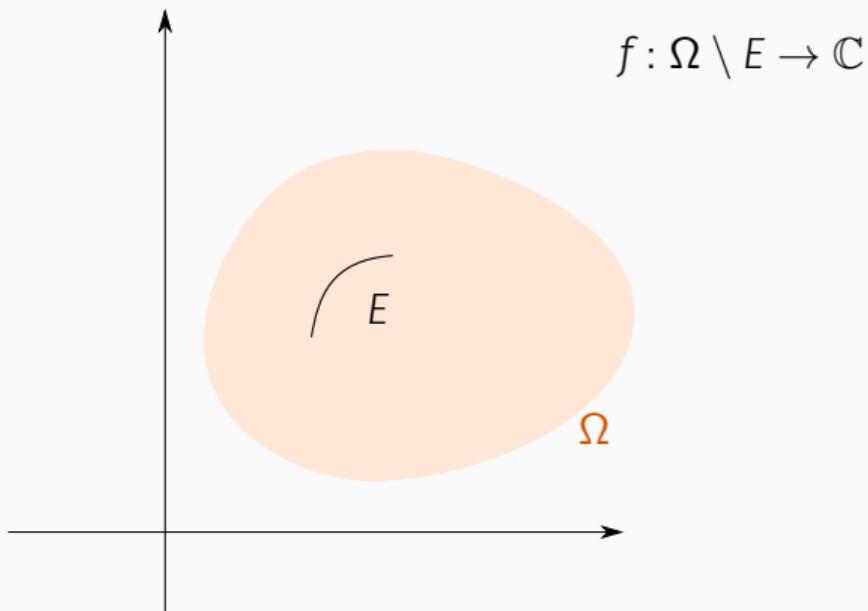
Removable sets

A compact set $E \subset \mathbb{C}$ is **removable for bounded analytic functions** if for any open $\Omega \subset \mathbb{C}$ containing E , each bounded analytic function $f: \Omega \setminus E \rightarrow \mathbb{C}$ has an analytic extension to Ω .



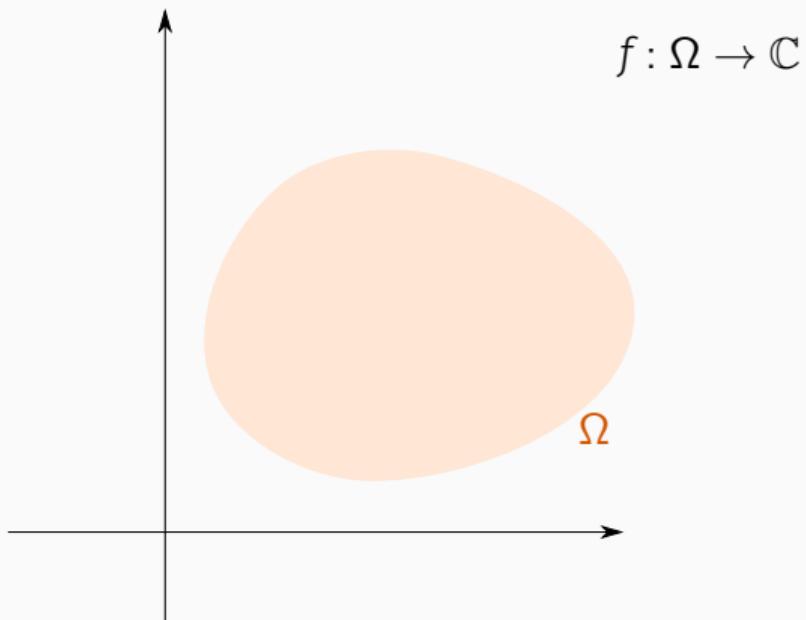
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Examples



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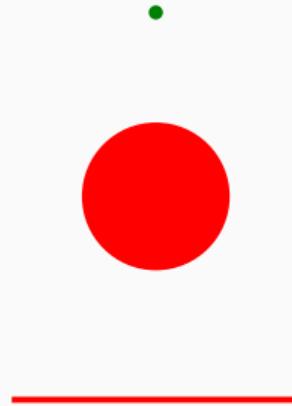
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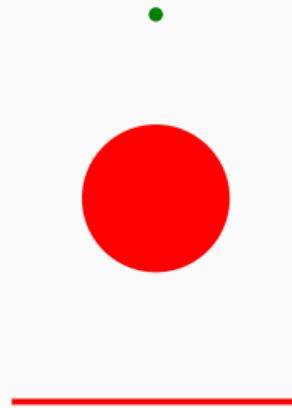
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Painlevé problem

Find a geometric characterization of compact sets removable for bounded analytic functions.

Some classical results

- if $\text{length}(E) = 0$, then E is **removable** (Painlevé 1892)
- if $\dim(E) > 1$, then E is **non-removable**
- if E is connected, then E is **non-removable**

So the Painlevé problem is concerned with 1-dimensional totally disconnected sets of positive length.



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No!

Removable set with positive length

Theorem (Vitushkin, Ivanov, Garnett 60s)

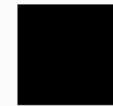
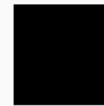
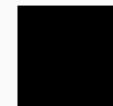
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The example of Ivanov and Garnett is the **4-corners Cantor set**:



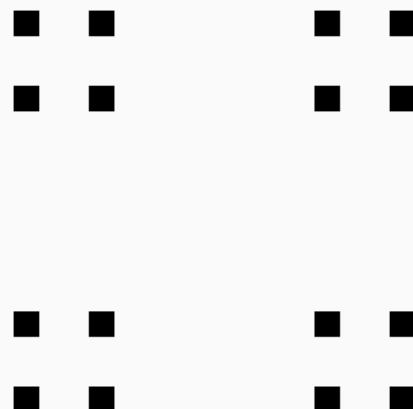
K_1

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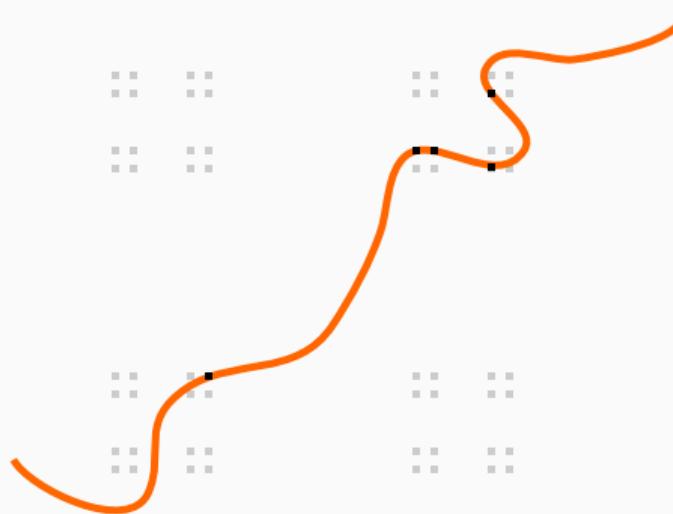
$$K = \bigcap_n K_n$$

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Geometric measure theory

Rectifiable vs purely unrectifiable

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We say that $F \subset \mathbb{R}^2$ is **purely unrectifiable** if for every rectifiable curve Γ

$$\text{length}(F \cap \Gamma) = 0.$$



Conjectures of Denjoy and Vitushkin

Theorem (Denjoy 1909)

If E is rectifiable and $\text{length}(E) > 0$, then E is **non-removable**.



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Theorem (Denjoy 1909) **Denjoy's conjecture**

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Vitushkin's conjecture (1967)

If E is purely unrectifiable and $\text{length}(E) < \infty$, then E is **removable**

Both conjectures are **true**, solving the Painlevé problem for sets of finite length!

$$E \text{ is removable} \Leftrightarrow E \text{ is purely unrectifiable}$$

Key tool: the Cauchy integral

Recall the Cauchy integral we saw before:

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An approach to proving non-removability

Given $E \subset \mathbb{C}$, if we find a measure μ on E such that $\mathcal{C}\mu$ is bounded on $\mathbb{C} \setminus E$, then we get that E is non-removable!

Cauchy transform on a Lipschitz graph

Let $A : \mathbb{R} \rightarrow \mathbb{R}$ be Lipschitz, so that $|A(t) - A(s)| \leq C|t - s|$.

Set $\Gamma = \{t + iA(t) : t \in \mathbb{R}\}$.



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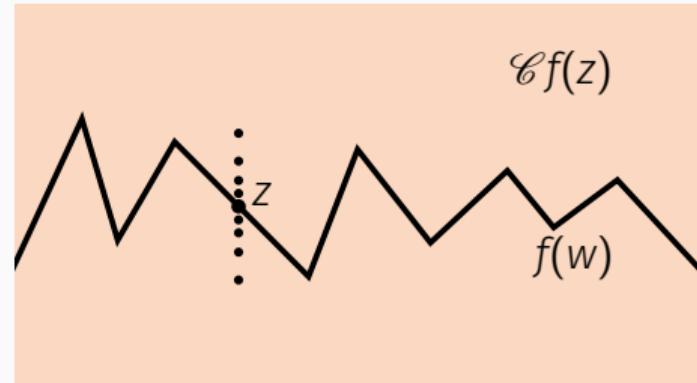
For $z \in \Gamma$

$$\mathcal{C}_\Gamma f(z + i\delta) \xrightarrow{\delta \rightarrow 0^+} f(z) + i\mathcal{C}_\Gamma f(z),$$

$$\mathcal{C}_\Gamma f(z - i\delta) \xrightarrow{\delta \rightarrow 0^+} f(z) - i\mathcal{C}_\Gamma f(z),$$

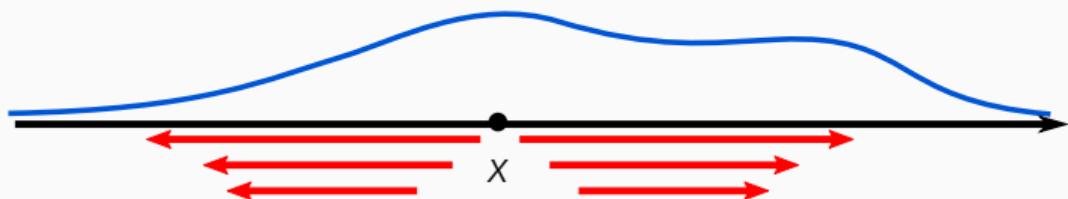
where $\mathcal{C}_\Gamma f(z)$ is **the Cauchy transform of f on Γ**

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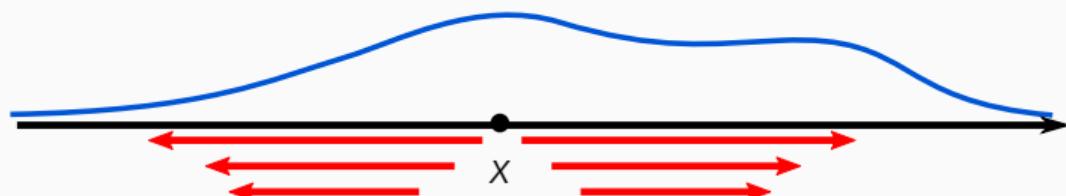
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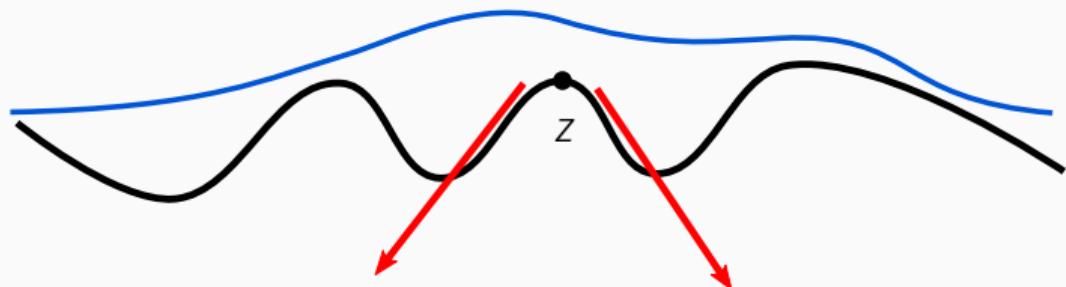


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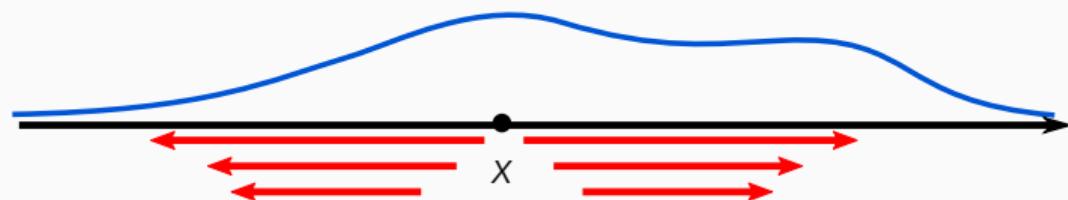


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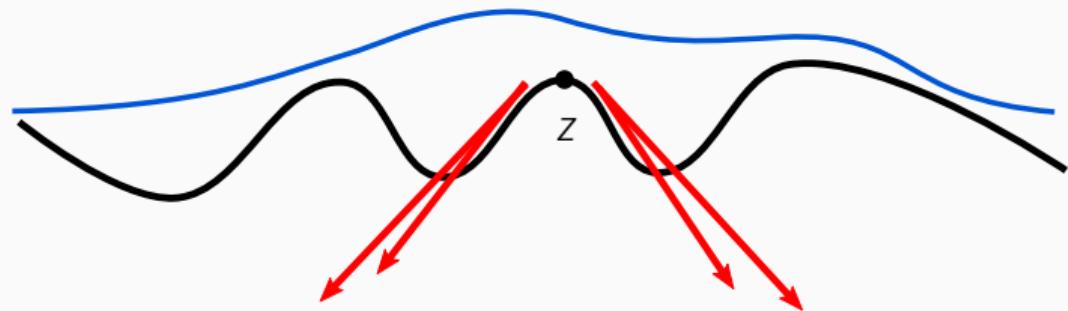


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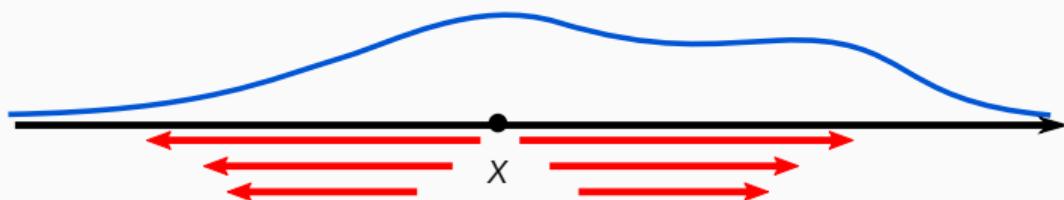


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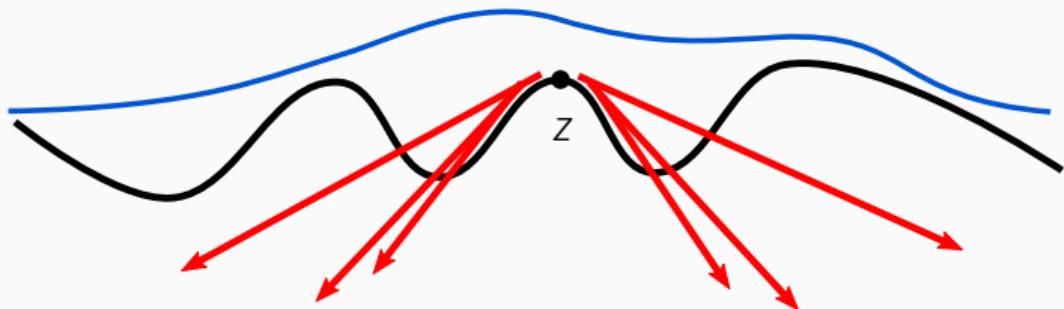


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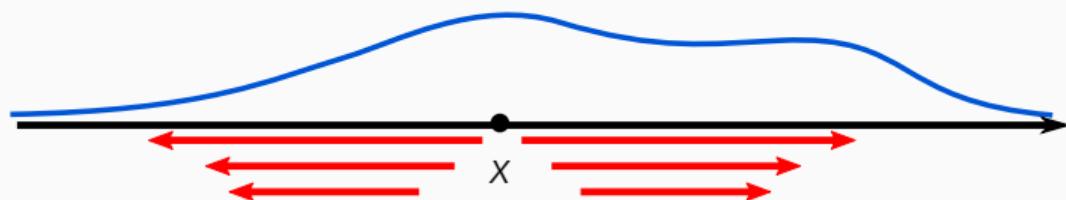


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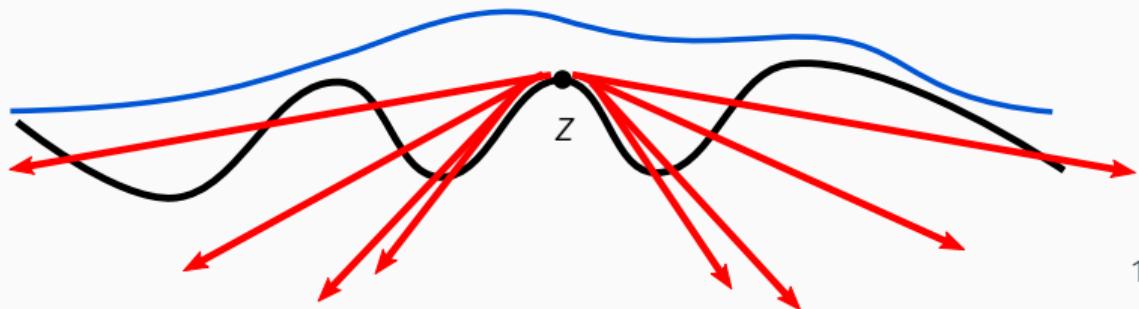


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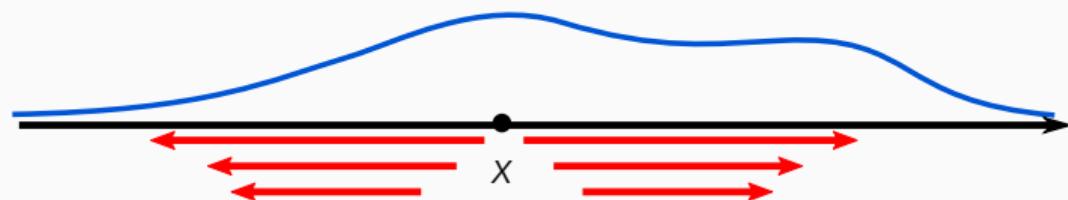


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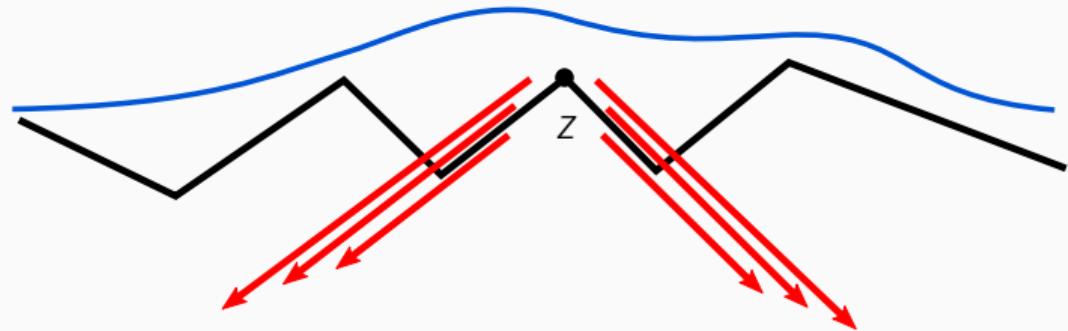


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The more flatness, the more cancellations!

Solution to Denjoy's conjecture

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Corollary (Marshall)

Denjoy's conjecture is true: if E is rectifiable and $\text{length}(E) > 0$, then E is non-removable.

Solution to Denjoy's conjecture

$$\mathcal{C}_\Gamma f(z) = p.v. \int_\Gamma \frac{1}{z-w} f(w) dw, \quad z \in \Gamma.$$

Theorem (Calderón 1977)

If $\text{Lip}(\Gamma) \ll 1$, then

$$\|\mathcal{C}_\Gamma f\|_{L^2(\Gamma)} \leq C \|f\|_{L^2(\Gamma)}.$$

Corollary (Marshall)

Denjoy's conjecture is true: if E is rectifiable and $\text{length}(E) > 0$, then E is non-removable.

Theorem (Coifman-McIntosh-Meyer 1982)

$\text{Lip}(\Gamma) < \infty$ is enough for $\|\mathcal{C}_\Gamma f\|_{L^2(\Gamma)} \leq C \|f\|_{L^2(\Gamma)}$.

Cauchy transform and removability

Given a measure μ on \mathbb{C} and $f \in L^1_{loc}(\mu)$ we may consider **the Cauchy transform defined by μ**

$$\mathcal{C}_\mu f(z) = p.v. \int \frac{1}{z-w} f(w) d\mu(w), \quad z \in \text{supp } \mu.$$

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If E supports a measure μ such that $\mathcal{C}_\mu : L^2(\mu) \rightarrow L^2(\mu)$, then E is non-removable.

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Problem

Which measures define L^2 -bounded Cauchy transform?

Examples

- if μ is “more than 1-dimensional”, then \mathcal{C}_μ is $L^2(\mu)$ -bounded



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- if μ is “less than 1-dimensional”, then \mathcal{C}_μ is not $L^2(\mu)$ -bounded

✓

✗



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- if μ is “less than 1-dimensional”, then \mathcal{C}_μ is not $L^2(\mu)$ -bounded ✗
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Can we characterize boundedness of Cauchy transform using rectifiability?

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Can we characterize boundedness of Cauchy transform using rectifiability? No ✗

- there exist rectifiable sets defining unbounded Cauchy transform

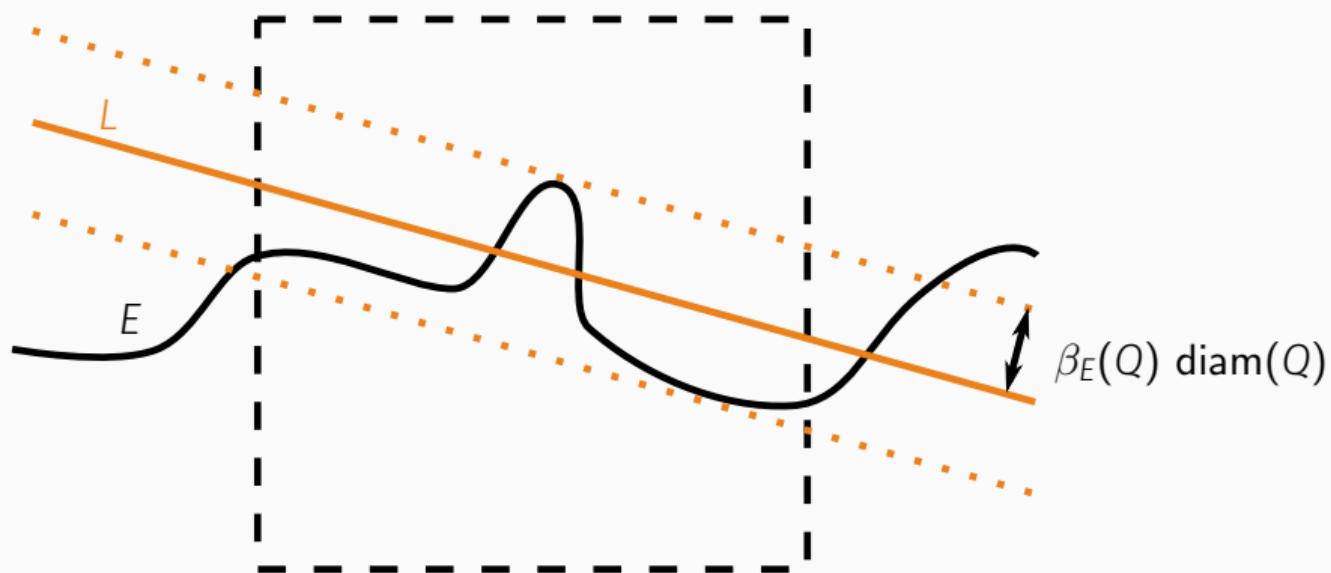


Quantitative rectifiability

β -numbers (Jones 1990)

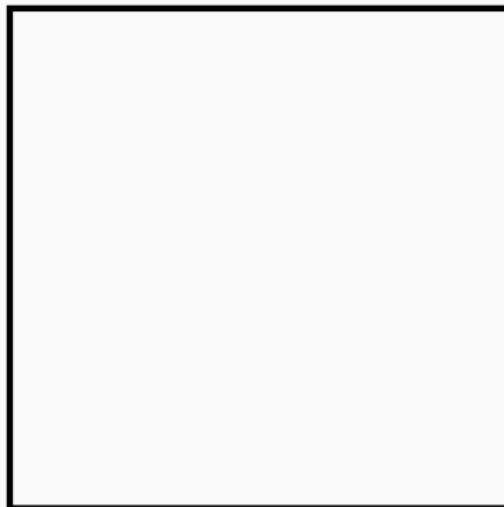
Given $E \subset \mathbb{R}^2$ and a square Q , $E \cap Q \neq \emptyset$, the **β number** of E at Q is

$$\beta_E(Q) = \inf_L \sup_{x \in E \cap Q} \frac{\text{dist}(x, L)}{\text{diam}(Q)}.$$



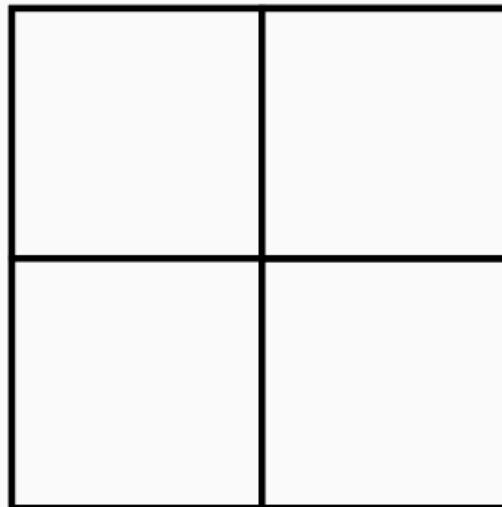
Analyst's traveling salesman theorem

dyadic lattice of squares \mathcal{D} \rightsquigarrow encoding scales and locations



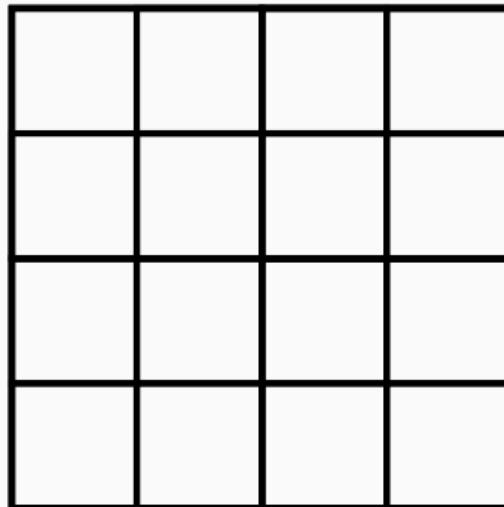
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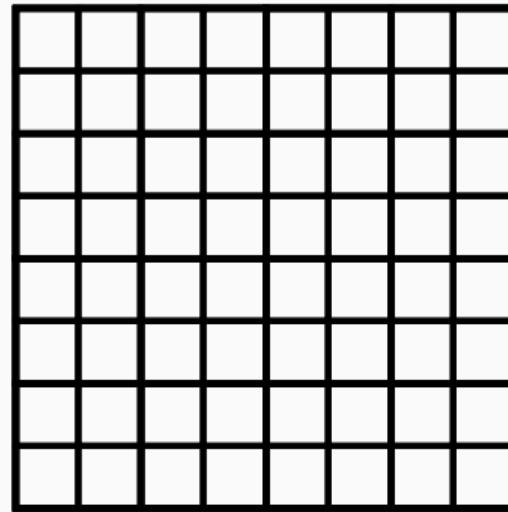
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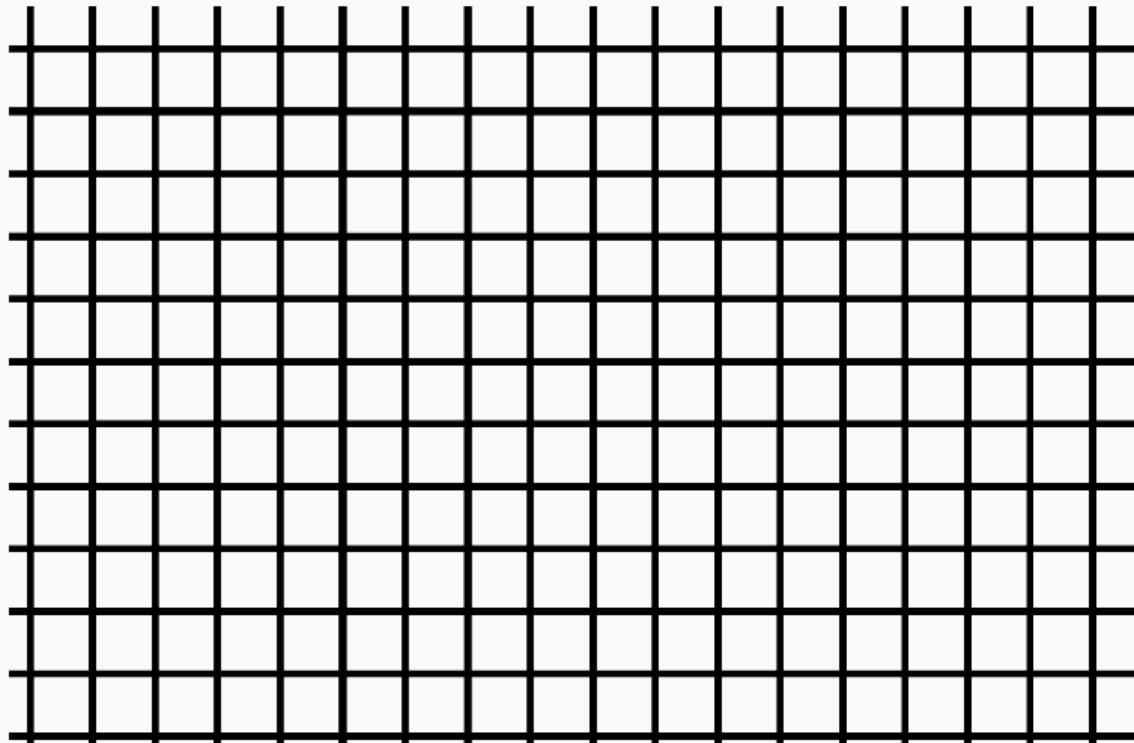
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$$\sum_{Q \in \mathcal{D}} \beta_E(3Q)^2 \operatorname{diam}(Q) < \infty.$$

The length of the shortest such curve Γ satisfies

$$\operatorname{length}(\Gamma) \approx \operatorname{diam}(E) + \sum_{Q \in \mathcal{D}} \beta_E(3Q)^2 \operatorname{diam}(Q).$$



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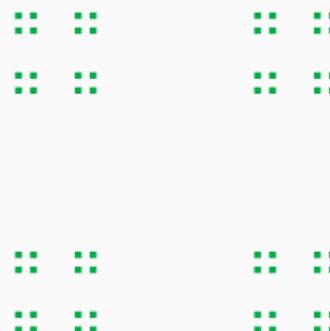
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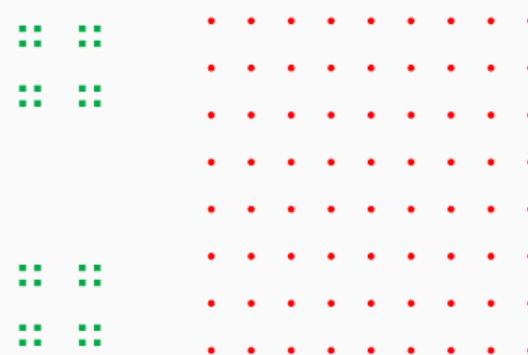
Uniformly rectifiable sets

We say that $E \subset \mathbb{R}^2$ is **Ahlfors regular** if for any $x \in E$, $0 < r < \text{diam}(E)$

$$cr \leq \text{length}(E \cap B(x, r)) \leq Cr.$$



Ahlfors regular



non-Ahlfors regular



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Recall: a set $E \subset \mathbb{R}^2$ is **rectifiable** if there exists a countable number of rectifiable curves Γ_i such that

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A set $E \subset \mathbb{R}^2$ is **uniformly rectifiable** if it is an Ahlfors regular subset of an Ahlfors regular curve.



Theorem (David-Semmes 1991, 1993)

Let $E \subset \mathbb{R}^2$ be Ahlfors regular. The following are equivalent:

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- E can be “well approximated by nice Lipschitz graphs”
- E defines many nice singular integral operators (including the Cauchy transform)

Solution of Vitushkin's conjecture

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If E is Ahlfors regular and defines a bounded Cauchy transform, then it is uniformly rectifiable.

Consequently, Vitushkin's conjecture holds for Ahlfors regular sets.

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Theorem (David 1998)

Vitushkin's conjecture holds for all sets with $\text{length}(E) < \infty$.

Other applications of quantitative rectifiability

- solvability of elliptic equations with L^p -boundary data in domains with rough boundaries
[Azzam, Hofmann, Mayboroda, Martell, Mourgoglou, Tolsa, Volberg]
- estimating size of singular sets for harmonic maps and other variational problems
[Edelen-Naber-Valtorta]

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Projections (2021–now, joint with Chang, Orponen, Villa)

Vitushkin's conjecture for sets of infinite length

Vitushkin's conjecture revisited

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The implication \Leftarrow is false [Mattila '86, Jones-Murai '88], but the other implication is open.

Theorem (D. '24)

If E is Ahlfors regular and has big projections, then E is uniformly rectifiable.

This answered a question of David and Semmes from 1993.

Thank you!