# A Littlewood-type theorem for random weighted Bergman functions and random power series in $\mathcal{L}_{0}^{2, \lambda}$ spaces 

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#### Abstract

The paper obtained some results about Littlewood-Type Theorem for random weighted Bergman functions and studied random power series in $\mathcal{L}_{0}^{2, \lambda}$ spaces based on Cheng, Fang, and Liu's work [4] and $\mathrm{Li}, \mathrm{Wu}$ 's work [11] respectively.


## 1. Introduction

Let $\mathbb{D}$ and $H(\mathbb{D})$ denote the open unit disk and the set of all analytic functions on $\mathbb{D}$ respectively. For $-1<\gamma, 0<p<\infty$, an analytic function $f$ in $\mathbb{D}$ is said to be in the weighted Bergman spaces $A_{\gamma}^{p}$ if

$$
\|f\|_{A_{\gamma}^{p}}=\left(\int_{\mathbb{D}}|f(z)|^{p}\left(1-|z|^{2}\right)^{\gamma} d A(z)\right)^{\frac{1}{p}}<\infty,
$$

where $d A(z)=\frac{1}{\pi} d x d y$ denotes the Lebesgue area measure on $\mathbb{D}$.
For $0<p \leqslant \infty, 0<q<\infty, 0<\alpha<\infty$, the mixed norm spaces $H(p, q, \alpha)$ consists of these analytic functions $f \in H(\mathbb{D})$ satisfying

$$
\|f\|_{H(p, q, \alpha)}=\left(\int_{0}^{1} M_{p}^{q}(r, f)(1-r)^{\alpha q-1} d r\right)^{\frac{1}{q}}<\infty,
$$

where $M_{p}(r, f)=\left(\frac{1}{2 \pi} \int_{0}^{2 \pi}\left|f\left(r e^{i \theta}\right)\right|^{p} d \theta\right)^{\frac{1}{p}}$ and $M_{\infty}(r, f)=\sup _{\theta \in[0,2 \pi)}\left|f\left(r e^{i \theta}\right)\right|$. Moreover,

$$
\|f\|_{H(p, \infty, \alpha)}=\sup _{0<r<1}(1-r)^{\alpha} M_{p}(r, f) .
$$

Clearly, the weighted Bergman norm $\|f\|_{A_{\gamma}^{p}}$ is comparable to $\|f\|_{H\left(p, p, \frac{\gamma+1}{p}\right)}$.
Assume that all random variables $\left\{X_{n}\right\}_{n \geqslant 0}$ are defined on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$ and the expectation denoted by $\mathbb{E}(\cdot)$. We shall consider sequences of random variables $\left\{X_{n}\right\}_{n \geqslant 0}$, where $\left\{X_{n}\right\}_{n \geqslant 0}$ are independent

[^0]identically distributed symmetric random variables. Then, we introduce
$$
\mathcal{R} f(z)=\sum_{n=0}^{\infty} a_{n} X_{n} z^{n}
$$
if $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(\mathbb{D})$.
Let $\mathcal{X}$ be a Banach space of analytic functions over the unit disk. We introduce another analytic function space $(X)_{*}$ by
$$
(\mathcal{X})_{*}=\{f \in H(\mathbb{D}): \mathbb{P}(\mathcal{R} f \in \mathcal{X})=1\} .
$$

This notion has been justified in [4, Lemma 4].
The coefficient multiplier spaces $(\mathcal{X}, \boldsymbol{y})$ are our key tool in our arguments. Given two analytic function spaces $\mathcal{X}$ and $\mathcal{Y}$, the coefficient multiplier space $(\mathcal{X}, \mathcal{Y})$ consists of all complex sequences $\left\{\lambda_{n}\right\}_{n \geqslant 0}$ such that

$$
\sum_{n=0}^{\infty} \lambda_{n} a_{n} z^{n} \in y
$$

holds for all $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in \mathcal{X}$. The coefficient multiplier space $(\mathcal{X}, \mathcal{y})$ has an obvious but useful property:

$$
X \subset \mathcal{Y} \Longleftrightarrow(1,1, \cdots) \in(X, Y)
$$

The sequential version of the mixed norm space $\ell(p, q)$ with $0<p, q<\infty$ consists of complex sequences $\left\{a_{n}\right\}_{n \geqslant 0}$ such that

$$
\left\|\left\{a_{n}\right\}\right\|_{\ell(p, q)}^{q}=\sum_{n=0}^{\infty}\left(\sum_{k \in I_{n}}\left|a_{k}\right|^{p}\right)^{\frac{q}{p}}<\infty .
$$

For $0<p<\infty, q=\infty$, the mixed norm space $\ell(p, \infty)$ contains of these sequences $\left\{a_{n}\right\}_{n \geqslant 0}$ satisfying

$$
\left\|\left\{a_{n}\right\}\right\|_{\ell(p, \infty)}=\sup _{n \geqslant 0}\left(\sum_{k \in I_{n}}\left|a_{k}\right|^{p^{\frac{1}{p}}}\right)^{\frac{1}{p}}<\infty
$$

where we recall that $I_{0}=\{0\}$ and $I_{n}=\left\{k \in \mathbb{N}: 2^{n-1} \leqslant k<2^{n}\right\}$ when $n \geqslant 1$. When $p=q$, we use $\ell^{p}$ for $\ell(p, p)$ for convenience.

Define

$$
D^{t}(f)(z)=\sum_{n=0}^{\infty}(n+1)^{t} a_{n} z^{n}, \quad t \in \mathbb{R}
$$

for $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(\mathbb{D})$. Also, the definition of $D^{\alpha} \ell(p, q)$ is given in the similar method by identifying an analytic function with its Taylor coefficient sequences.

Recall that, a functional $\|\cdot\|: \mathcal{X} \rightarrow[0, \infty)$ is called a $p-$ norm with $0<p<1$, if $\mathcal{X}$ is a complex vector space and for any $f, g \in X$,
(i) $\|f\|>0$ if $f \neq 0$;
(ii) $\|\lambda f\|=\mid \lambda\| \| f \|$ for $\lambda \in \mathbb{C}$;
(iii) $\|f+g\|^{p} \leqslant\|f\|^{p}+\|g\|^{p}$.

If $(X, d)$ with $d(f, g)=\|f-g\|^{p}$ is complete, then it is called a $p$-Banach space. Banach spaces are $p$-Banach spaces for each $0<p<1$. If $p \in(0,1)$ or $q \in(0,1), H(p, q, \alpha)$ is an $s$-Banach space with $s=\min \{p, q\}$ [14, p.83], that is,

$$
\|f+g\|_{H(p, q, \alpha)}^{s} \leqslant\|f\|_{H(p, q, \alpha)}^{s}+\|g\|_{H(p, q, \alpha)}^{s}
$$

In particular, the weighted Bergman space $A_{\gamma}^{p}$ with $-1<\gamma, 0<p<1$ is a $p$-Banach space.
The abbreviation "a.s." means "almost surely" and the symbol " $\Leftrightarrow$ " denotes "if and only if". In addition, $A \simeq B$ stands that there exist positive constants $C_{1}, C_{2}>0$ such that $A C_{1} \leqslant B \leqslant C_{2} A$.
2. Some results about Littlewood-Type Theorem for generalized mixed norm functions by randomization

### 2.1 An improvement of Littlewood's Theorem

First, we need some auxiliary lemmas which will be used in the desired results.
Lemma 2.1. ([15]) Let $0<q \leqslant \infty, \alpha>0$. Then, $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(2, q, \alpha)$ if and only if $\left\{n^{-\alpha} a_{n}\right\}_{n \geqslant 1} \in \ell(2, q)$.
Lemma 2.2. ([7, Theorem 12.3.1, p.253]) Let $0<p \leqslant 1, p \leqslant u \leqslant \infty, 0<q, v \leqslant \infty$ and $0<\alpha, \beta<\infty$. Then

$$
(H(p, q, \alpha), H(u, v, \beta))=\left\{g \in H(\mathbb{D}): D^{\alpha+\frac{1}{p}-1} g \in H(u, q \ominus v, \beta)\right\} .
$$

Here,

$$
\begin{equation*}
a \ominus b=\infty \text { if } a \leqslant b, \quad \text { and } \quad \frac{1}{a \ominus b}=\frac{1}{b}-\frac{1}{a} \text { if } a>b . \tag{1}
\end{equation*}
$$

Lemma 2.3. ([7, Theorem 12.4.2, p.259]) If $2 \leqslant p \leqslant \infty$ and $0<u \leqslant 2$, then

$$
\begin{equation*}
(H(p, q, \alpha), H(u, v, \beta))=D^{\beta-\alpha} \ell(\infty, q \ominus v) \tag{2}
\end{equation*}
$$

Lemma 2 and Lemma 3 are the useful coefficient multiplier results provided by Jevtić, Vukotić, and Arsenović [7].

The classical Littlewood theorem is reformulated as

$$
\left(H^{p}\right)_{*}=H^{2}
$$

for $0<p<\infty$. For $p=\infty$, Marcus and Pisier [13] give a description about $\left(H^{\infty}\right)_{*}$. Recently, Cheng, Fang and Liu [4] provided the following profound lemma, which indicates that the circular $p-$ norm can be transformed into an orthogonal 2-norm and the radial parameter $q$ matters nothing. Also, the randomization $\mathcal{R}(\cdot)$ can be seen as an operation of circular orthogonalization.

If $\mathbb{P}(X=1)=\mathbb{P}(X=-1)=\frac{1}{2}$, the random variable $X$ is called Bernoulli; If it is uniformly distributed on the unit circle, it is called Steinhaus, and denoted by $N(0,1)$, as well as the Gaussian variable law with zero mean and unit variance. A standard sequence is a sequence of independent, identically distributed variables. $\left\{X_{n}\right\}_{n \geqslant 0}$ is said to be a standard random sequence, if it is either a standard Bernoulli, Steinhaus, or Gaussian sequence.

Lemma 2.4. ([4, Theorem 6]) Let $0<p, q, \alpha<\infty$ and $\left\{X_{n}\right\}$ be a standard random sequence. Then $(H(p, q, \alpha))_{*}=$ $H(2, q, \alpha)$.

By Lemma 2.4, the embedding $H(p, q, \alpha)$ into $H(u, v, \beta)$ via $\mathcal{R}$ can be reduced to be the inclusion of $H(p, q, \alpha)$ to $H(2, v, \beta)$, which is characterized in [3].

Lemma 2.5. ([4, Lemma 11]) Let $\left\{e_{n}\right\}_{n \geqslant 1}$ be a sequence of elements in a $p$-Banach space $\mathcal{X}$ and $\left\{X_{n}\right\}_{n \geqslant 0}$ be a standard random sequence. Let $\mathcal{S}=\sum_{n=1}^{\infty} X_{n} e_{n}$ be an a.s. convergent series in $\mathcal{X}$. Then, $S \in L^{q}(\Omega ; \mathcal{X})$ for all $0<q<\infty$, and moreover,

$$
\|\mathcal{S}\|_{L^{q_{1}}(\Omega ; X)} \simeq\|\mathcal{S}\|_{L^{q_{2}}(\Omega ; X)}
$$

for any $0<q_{1}, q_{2}<\infty$, where $\|\mathcal{S}\|_{L^{q}(\Omega ; X)}^{q}=E\left(\|\mathcal{S}\|_{\chi}^{q}\right)$.
Proposition 2.6. Let $0<p, q<\infty,-1<\alpha$, and $\left\{X_{n}\right\}_{n \geqslant 0}$ be a standard random sequence. Then, the following conditions hold:
(i) $\left(A_{\gamma}^{p}\right)_{*}=H\left(2, p, \frac{\gamma+1}{p}\right)$;
(ii) the map $\mathcal{R}: H\left(2, p, \frac{\gamma+1}{p}\right) \rightarrow L^{q}\left(\Omega ; A_{\gamma}^{p}\right)$ is continuous.

Proof. Statement (i) follows from Lemma 2.4. By Lemma 2.5, it is sufficient to prove (ii) with $q=p$. Then, one gets that

$$
\begin{aligned}
\left\|\sum_{k=0}^{\infty} a_{k} X_{k} z^{k}\right\|_{L^{p}\left(\Omega ; A_{\gamma}^{p}\right)} & =\left(\int_{\mathbb{D}} \int_{\Omega}\left|\sum_{k=0}^{\infty} a_{k} X_{k} z^{k}\right|^{p}\left(1-|z|^{2}\right)^{\gamma} d \mathbb{P} d A(z)\right)^{\frac{1}{p}} \\
& \simeq\left(\int_{\mathbb{D}}\left(\int_{\Omega}\left|\sum_{k=0}^{\infty} a_{k} X_{k} z^{k}\right|^{2} d \mathbb{P}\right)^{\frac{p}{2}}\left(1-|z|^{2}\right)^{\gamma} d A(z)\right)^{\frac{1}{p}} \\
& =\left(\int_{0}^{1}\left(\sum_{k=0}^{\infty}\left|a_{k}\right|^{2} r^{2 k}\right)^{\frac{p}{2}}(1-r)^{\gamma} r d r\right)^{\frac{1}{p}} \\
& \leqslant\left(\int_{0}^{1}\left(\sum_{k=0}^{\infty}\left|a_{k}\right|^{2} r^{2 k}\right)^{\frac{p}{2}}(1-r)^{\gamma} d r\right)^{\frac{1}{p}} \\
& =\|f\|_{H\left(2, p, \frac{\gamma+1}{p}\right)^{\prime}}
\end{aligned}
$$

Lemma 2.7. ([5, p.87]) (Hardy-Littlewood) If $0<p<q \leqslant \infty, f \in H^{p}, \lambda \geqslant p, \alpha=\frac{1}{p}-\frac{1}{q}$, then

$$
\int_{0}^{1} M_{q}^{\lambda}(r, f)(1-r)^{\lambda \alpha-1} d r<\infty
$$

The following lemma is a special case of Theorem 11.2.2 in [7, p.240].
Lemma 2.8. Let $0<p<1$. Then, $\left(H^{p}, \ell(u, v)\right)=D^{1-\frac{1}{p}} \ell(u, p \ominus v)$.
The following Hardy-Littlewood in [5] will be used later.
Lemma 2.9. Let $0<p<q \leqslant \infty, \lambda \geqslant p$, and $\alpha=\frac{1}{p}-\frac{1}{q}$, then

$$
\int_{0}^{1}(1-r)^{\lambda \alpha-1} M_{q}^{\lambda}(r, f) d r<\infty
$$

for every $f \in H^{p}$.
Theorem 2.10. Let $0<p, u, v, \beta<\infty$, and $\left\{X_{n}\right\}_{n \geqslant 0}$ be a standard random sequence. Then, $\mathcal{R} f \in H(u, v, \beta)$ a.s. for all $f \in H^{p}$ if and only if $p, \beta$ satisfy one of the following conditions:
(i) $2 \leqslant p<\infty$;
(ii) $0<p<2, \beta-\frac{1}{p}+\frac{1}{2} \geqslant 0$.

Proof. Since $\cap_{p>0} H^{p} \subset H(u, v, \beta)$, the case $2 \leqslant p<\infty$ holds by an application of Lemma 2.9.
Now, we consider $0<p<2$. Employing Proposition 2.6, we have that $\mathcal{R} f \in H(u, v, \beta)$ a.s. for all $f \in H^{p}$ is equivalent to $H^{p} \subset(H(u, v, \beta))_{*}=H(2, v, \beta)$. By Lemma 2.1, $\sum_{n=1}^{\infty} a_{n} z^{n} \in H(2, v, \beta)$ if and only if $\left\{n^{-\beta} a_{n}\right\}_{n \geqslant 1} \in \ell(2, v)$. So, the problem is reduced to characterize the pairs $p, v$ such that

$$
\begin{equation*}
D^{-\beta} H^{p} \subset \ell(2, v) \tag{3}
\end{equation*}
$$

Next, we recast this problem as a coefficient multiplier problem.

Case 1: $0<p<1$. By Lemma 2.8, (3) can be reformulated as to characterizing the pairs $p, v$ such that

$$
\left\{\frac{1}{(n+1)^{\beta-\frac{1}{p}+1}}\right\} \in \ell(2, p \ominus v)
$$

When $v \geqslant p$, then $p \ominus v=\infty$, and

$$
\begin{align*}
\left\|\left\{\frac{1}{(n+1)^{\beta-\frac{1}{p}+1}}\right\}_{n \geqslant 0}\right\|_{\ell(2, \infty)} & =\sup _{n \geqslant 0}\left(\sum_{k \in I_{n}} \frac{1}{(k+1)^{2 \beta-\frac{2}{p}+2}}\right)^{\frac{1}{2}} \\
& \simeq \sup _{n \geqslant 0} \frac{1}{2^{\left(2 \beta-\frac{2}{p}+1\right) \cdot \frac{n}{2}}} . \tag{4}
\end{align*}
$$

If $v<p$, then

$$
\begin{align*}
\left\|\left\{\frac{1}{(n+1)^{\beta-\frac{1}{p}+1}}\right\}_{n \geqslant 0}\right\|_{\ell(2, p \ominus v)}^{p \ominus v} & =\sum_{n=0}^{\infty}\left(\sum_{k \in I_{n}} \frac{1}{(k+1)^{2 \beta-\frac{2}{p}+2}}\right)^{\frac{p \ominus v}{2}} \\
& =\sum_{n=0}^{\infty} \frac{1}{2^{\left(2 \beta-\frac{2}{p}+1\right) \cdot \frac{n(p \rho v)}{2}}} . \tag{5}
\end{align*}
$$

Inequalities (4) and (5) together imply that $\left\{\frac{1}{(n+1)^{\beta-\frac{1}{p}+1}}\right\}_{n \geqslant 0} \in \ell(2, p \ominus v)$ if and only if $\beta-\frac{1}{p}+\frac{1}{2} \geqslant 0$.
Case 2: $1 \leqslant p<2$. The necessity is ensured by [4, Lemma 26, (iii.2), p23].
For sufficiency, by the Hausdorff-Young theorem in [5, Theorem 6.1], the inequality (3) are reduced to find the proper $p, v$ such that

$$
\left\{\frac{1}{(n+1)^{\beta}}\right\}_{n \geqslant 0} \in\left(\ell\left(p^{\prime}, p^{\prime}\right), \ell(2, v)\right) .
$$

Also, $\left(\ell\left(p^{\prime}, p^{\prime}\right), \ell(2, v)\right)=\ell\left(p^{\prime} \ominus 2, \infty\right)$ by [7, Lemma 11.1.1].
For $p^{\prime} \leqslant v$, we have $\ell\left(p^{\prime} \ominus 2, p^{\prime} \ominus v\right)=\ell\left(p^{\prime} \ominus 2, \infty\right)$. So

$$
\begin{align*}
\left\|\left\{\frac{1}{(n+1)^{\beta}}\right\}_{n \geqslant 0}\right\|_{\ell\left(p^{\prime} \ominus 2, \infty\right)} & =\sup _{n \geqslant 0} \sum_{k \in I_{n}} \frac{1}{(k+1)^{\beta\left(p^{\prime} \ominus 2\right)}}<\infty \simeq \sup _{n \geqslant 0} \frac{2^{n}}{2^{\beta\left(p^{\prime} \ominus 2\right) n}}<\infty \\
& \simeq \beta-\frac{1}{p}+\frac{1}{2} \geqslant 0 \tag{6}
\end{align*}
$$

For $p^{\prime}>v$, consider

$$
\begin{align*}
\left\|\left\{\frac{1}{(n+1)^{\beta}}\right\}_{n \geqslant 0}\right\|_{\ell\left(p^{\prime} \ominus 2, p^{\prime} \ominus v\right)}^{p^{\prime} \ominus v} & =\sum_{n=0}^{\infty}\left(\sum_{k \in I_{n}} \frac{1}{(k+1)^{\beta\left(p^{\prime} \ominus 2\right)}}\right)^{\frac{p^{\prime} \ominus v}{p^{\prime} \ominus 2}}<\infty \\
& \simeq \sum_{n=0}^{\infty}\left(\frac{1}{2^{\left(\beta\left(p^{\prime} \ominus 2\right)-1\right)^{n}}}\right)^{\frac{p^{\prime} \ominus v}{p^{\prime} \ominus 2}}<\infty \\
& \simeq \beta-\frac{1}{p}+\frac{1}{2} \geqslant 0 . \tag{7}
\end{align*}
$$

The sufficiency is finished by (6) and (7).

### 2.2 Hadamard lacunary series

A Hadamard lacunary sequence is a subsequence $\left\{n_{k}\right\}_{k \geqslant 1}$ of $\mathbb{N}$ such that

$$
\inf _{k \geqslant 1} \frac{n_{k+1}}{n_{k}}>1
$$

Jevtić, Vukotić, and Arsenović [7, p.192] give the fact that, the Hadamard lacunary series in mixed norm space $H(p, q, \alpha)$ can be characterized by Taylor coefficients.

Lemma 2.11. Let $f(z)=\sum_{k=1}^{\infty} a_{k} z^{n_{k}} \in H(\mathbb{D})$, for which $\left\{n_{k}\right\}_{k \geqslant 1}$ is a Hadamard lacunary sequence. Then the following statements are equivalent:
(i) $f \in H(p, q, \alpha)$;
(ii) $\left\{n_{k}^{-\alpha} a_{k}\right\}_{k \geqslant 1} \in \ell^{q}$.

Theorem 2.12. Suppose $\left\{n_{k}\right\}_{k \geqslant 1}$ is a Hadamard lacunary sequence, $0<p, q, \alpha, u, v, \beta<\infty$, and $\left\{X_{n}\right\}_{n \geqslant 1}$ is a sequence of independent, identically distributed symmetric random variables with $X_{n} \in L^{2}(\Omega)$. Then $\mathcal{R} f \in H(p, q, \alpha)$ a.s. for each Hadamard lacunary series $f(z)=\sum_{k=1}^{\infty} a_{k} z^{n_{k}} \in H(u, v, \beta)$ if and only if $v, q, \alpha, \beta$ satisfy one of the following conditions:
(i) $v>q, \alpha>\beta$;
(ii) $v \leqslant q, \alpha \geqslant \beta$.

Proof. Note that $\left\{n_{k}^{-\alpha} a_{k}\right\}_{k \geqslant 1} \in \ell^{q}$ is independent of $p$, and $M_{p}(r, f)$ is comparable to $M_{2}(r, f)$ for any Hadamard lacunary series by [7, Theorem 6.2.2]. Lemma 9 implies that $\mathcal{R} f \in H(p, q, \alpha)$ a.s. if and only if $\sum_{k=1}^{\infty} \frac{\left|a_{k} X_{k}\right|^{q}}{n_{k}^{n_{k}}}<\infty$ a.s. ,which is equivalent to $\sum_{k=1}^{\infty} \frac{\left|a_{k}\right|^{q}}{n_{k}^{\text {aq }}}<\infty$ by [8, Theorem 5].

By Lemma 9, it follows that $f(z)=\sum_{k=1}^{\infty} a_{k} z^{n_{k}} \in H(u, v, \beta)$ if and only if

$$
\left\{n_{k}^{-\beta} a_{k}\right\}_{k \geqslant 1} \in \ell^{v}
$$

Thus, we need to consider $p, q, \alpha$ satisfying $\left\{n_{k}^{-\alpha+\beta}\right\}_{k \geqslant 1} \in\left(\ell^{v}, \ell^{q}\right)$, which is equal to $\ell^{v \ominus q}$ by [7, Lemma 11.1.1]. If $v>q$, then

$$
\left\|\left\{n_{k}^{-\alpha+\beta}\right\}_{k \geqslant 1}\right\|_{e^{v \ominus q}}^{v \ominus q}=\sum_{k=1}^{\infty} \frac{1}{n_{k}^{(\alpha-\beta) \cdot v \ominus q}}<\infty
$$

holds if and only if $\alpha>\beta$.
If $v \leqslant q, \ell^{v \ominus q}=\ell^{\infty}$, then $\left\{n_{k}^{-\alpha+\beta}\right\}_{k \geqslant 1} \in \ell^{v \ominus q} \ell^{\infty}$ if and only if $\alpha \geqslant \beta$.
In view of Theorem 2.12, there is an interesting corollary.
Corollary 2.13. Let $\left\{n_{k}\right\}_{k \geqslant 1}$ be a Hadamard lacunary sequence. Let $-1<\alpha, \beta, 0<p, q<\infty$, and $\left\{X_{n}\right\}_{n \geqslant 1}$ be a sequence of independent, identically distributed symmetric random variables with $X_{n} \in L^{2}(\Omega)$. Then, $\mathcal{R} f \in A_{\gamma}^{p}$ a.s. for each Hadamard lacunary series $f(z)=\sum_{k=1}^{\infty} \in A_{\beta}^{q}$ if and only if $p \leqslant q$.

### 2.3 Decreasing Taylor coefficients

Theorem 2.14. Let $1<u<\infty, 0<p, q, v, \alpha, \beta<\infty$, and $\left\{X_{n}\right\}_{n \geqslant 0}$ be a standard random sequence. Then $\mathcal{R} f \in H(p, q, \alpha)$ a.s. for each $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(u, v, \beta)$ with $a_{n}$ being a sequence of real numbers decreasing to zero if and only if $p, q, u, v, \alpha, \beta$ satisfy one of the following conditions:
(i) $v \leqslant q, \beta+\frac{1}{u}-\alpha-\frac{1}{2} \geqslant 0$;
(ii) $v>q, \beta+\frac{1}{u}-\alpha-\frac{1}{2}>0$.

Proof. Based on [7, Theorem 8.1.2], $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(u, v, \beta)$ if and only if $\left\{a_{n}\right\}_{n \geqslant 0} \in D^{\beta+\frac{1}{u}-1} \ell(\infty, v)$, and $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(2, q, \alpha)$ if and only if $\left\{a_{n}\right\}_{n \geqslant 0} \in D^{\alpha-\frac{1}{2}} \ell(\infty, q)$.

Then, we only need to consider the embedding problem $D^{\beta+\frac{1}{u}-\alpha-\frac{1}{2}} \ell(\infty, v) \subset \ell(\infty, q)$. By [7, Lemma 11.1.1], we have

$$
(\ell(\infty, v), \ell(\infty, q))=\ell(\infty, v \ominus q)
$$

If $v \leqslant q$, then $\ell(\infty, v \ominus q)=\ell^{\infty}$. Also,

$$
\left\|\left\{\frac{1}{(n+1)^{\beta+\frac{1}{u}-\alpha-\frac{1}{2}}}\right\}_{n \geqslant 0}\right\|_{e^{\infty}}<\infty \text { if and only if } \beta+\frac{1}{u}-\alpha-\frac{1}{2} \geqslant 0
$$

If $v>q$, so

$$
\begin{aligned}
\left\|\left\{\frac{1}{(n+1)^{\beta+\frac{1}{u}-\alpha-\frac{1}{2}}}\right\}_{n \geqslant 0}\right\|_{\ell(\infty, v \ominus q)}^{v \ominus q} & =\sum_{n=0}^{\infty}\left(\sup _{k \in I_{n}} \frac{1}{(k+1)^{\beta+\frac{1}{u}-\alpha-\frac{1}{2}}}\right)^{v \ominus q} \\
& \simeq \sum_{n=0}^{\infty} \frac{1}{2^{n\left(\beta+\frac{1}{u}-\alpha-\frac{1}{2}\right) v \ominus q}}<\infty
\end{aligned}
$$

if and only if $\beta+\frac{1}{u}-\alpha-\frac{1}{2}>0$.
This theorem is completed.

## 3. Random Power Series on $\mathcal{L}_{0}^{2, \lambda}$ Spaces

The Carleson type measure is an useful tool in the process of studying function space theory. Suppose $I$ is an arc on $\mathbb{T}=\partial \mathbb{D}$ and $|I|$ is the normalized length of $I$. Based on $I$, the Carleson box is defined by

$$
S(I)=\left\{z=r e^{i \theta}: 1-|I| \leqslant r<1, e^{i \theta} \in I\right\} .
$$

For $0<s<\infty$, suppose $\mu$ defined on $\mathbb{D}$ is a positive Borel measure, $\mu$ is said to be a bounded $s$-Carleson measure, if there is a $C>0$ satisfying

$$
\mu(S(I)) \leqslant C|I|^{p} .
$$

$\mu$ is called a vanishing $s$-Carleson measure, if the following

$$
\mu(S(I))=o\left(|I|^{p}\right)
$$

holds as $|I| \rightarrow 0$. When $s=1$, we obtain the classical Carleson measure.
Let $f \in H(\mathbb{D})$. It is well-known that $f \in \mathcal{L}^{2, \lambda}$ if and only if $d \mu(z)=\left|f^{\prime}(z)\right|^{2}\left(1-|z|^{2}\right) d x d y$ is a bounded $\lambda$-Carleson measure, and $f \in \mathcal{L}_{0}^{2, \lambda}$ if and only if $d \mu(z)=\left|f^{\prime}(z)\right|^{2}\left(1-|z|^{2}\right) d x d y$ is a vanishing $\lambda$-Carleson measure [12]. Remark that a bounded $\lambda$-Carleson measure is a finite measure; so for $0<\lambda \leqslant 1$, one has

$$
\begin{equation*}
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1}\left(1-r^{2}\right) M_{q}^{2}\left(r, f^{\prime}\right) d r<\infty, 0<q \leqslant 2 \tag{8}
\end{equation*}
$$

On the reverse, if $f \in H(\mathbb{D})$, then the argument

$$
\begin{equation*}
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1}(1-r) M_{\infty}^{2}\left(r, f^{\prime}\right) d r<\infty \tag{9}
\end{equation*}
$$

implies that $f \in \mathcal{L}^{2, \lambda}$ for $0<\lambda<1$, and

$$
\begin{equation*}
\int_{0}^{1}(1-r) M_{\infty}^{2}\left(r, f^{\prime}\right) d r<\infty \tag{10}
\end{equation*}
$$

implies that $f \in B M O A$ [1].
The following lemma generalizes the general case for $0<\lambda<1$ of random power series in $\mathcal{L}^{2, \lambda}$. For $\lambda=1$, it is given by Li and Wu [11].

Lemma 3.1. Let $f(z) \in H(\mathbb{D})$ and $0<\lambda<1$. If

$$
\begin{equation*}
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1}\left(1-r^{2}\right) M_{\infty}^{2}\left(r, f^{\prime}\right) d r<\infty . \tag{11}
\end{equation*}
$$

Then $f \in \mathcal{L}_{0}^{2, \lambda}$.
Proof. For any $I \subset \partial \mathbb{D}$, one has

$$
\int_{I}\left|f^{\prime}\left(r e^{i \theta}\right)\right|^{2} d \theta \leqslant M_{\infty}^{2}\left(r, f^{\prime}\right)|I| .
$$

Let $d \mu(z)=\left|f^{\prime}(z)\right|^{2}\left(1-|z|^{2}\right) d x d y$.
Consider

$$
\begin{aligned}
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \mu(S(I)) & \leqslant \sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{1-|I|}^{1} \int_{I}\left(1-r^{2}\right)\left|f^{\prime}\left(r e^{i \theta}\right)\right|^{2} d \theta d r \\
& \leqslant \sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda}|I| \int_{1-|I|}^{1}\left(1-r^{2}\right) M_{\infty}^{2}\left(r, f^{\prime}\right) d r .
\end{aligned}
$$

As we know, the inequality (11) implies that, for arbitrary $\varepsilon>0$, there exists a $\delta, 0<\delta<1$ such that

$$
\int_{1-\delta}^{1}\left(1-r^{2}\right) M_{\infty}^{2}\left(r, f^{\prime}\right) d r<\varepsilon
$$

Thus,

$$
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \mu(S(I))<|I| \varepsilon<|I|^{\lambda} \varepsilon
$$

holds for any subarc $I$ on $\partial \mathbb{D}$ with $|I|<\delta$.
This indicates that the measure $d \mu(z)=\left|f^{\prime}(z)\right|^{2}\left(1-|z|^{2}\right) d x d y$ is a vanishing $\lambda$-Carleson measure, so we get $f \in \mathcal{L}_{0}^{2, \lambda}$.

When $M_{\infty}^{2}\left(r, f^{\prime}\right)$ was replaced by $M_{q}^{2}\left(r, f^{\prime}\right)$ for $2<q<\infty$, we have the following implication.
Lemma 3.2. Let $0<\lambda<1,2<q<\infty$, and $1-\frac{2}{q} \geqslant \lambda$. For any $f(z) \in H(\mathbb{D})$, if

$$
\begin{equation*}
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1}\left(1-r^{2}\right) M_{q}^{2}\left(r, f^{\prime}\right) d r<\infty, \tag{12}
\end{equation*}
$$

Then $f \in \mathcal{L}_{0}^{2, \lambda}$.
Proof. For any $I \subset \partial \mathbb{D}$, employing Hölder's inequality, it follows that

$$
\begin{aligned}
\int_{I}\left|f^{\prime}\left(r e^{i \theta}\right)\right|^{2} d \theta & \leqslant\left(\int_{I}\left|f^{\prime}\left(r e^{i \theta}\right)\right|^{q} d \theta\right)^{\frac{2}{q}} \cdot\left(\int_{I} d \theta\right)^{1-\frac{2}{q}} \\
& \leqslant M_{q}^{2}\left(r, f^{\prime}\right)|I|^{1-\frac{2}{q}}
\end{aligned}
$$

for $2<q<\infty$.

Let $d \mu(z)=\left|f^{\prime}(z)\right|^{2}\left(1-|z|^{2}\right) d x d y$.

$$
\begin{aligned}
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \mu(S(I)) & \leqslant \sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{1-|I|}^{1} \int_{I}\left(1-r^{2}\right)\left|f^{\prime}\left(r e^{i \theta}\right)\right|^{2} d \theta d r \\
& \leqslant \sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda}|I|^{1-\frac{2}{q}} \int_{1-|I|}^{1}\left(1-r^{2}\right) M_{q}^{2}\left(r, f^{\prime}\right) d r .
\end{aligned}
$$

The inequality (12) holds implies that there exists a positive number $\delta, 0<\delta<1$ satisfying

$$
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{1-\delta}^{1}\left(1-r^{2}\right) M_{q}^{2}\left(r, f^{\prime}\right) d r<\varepsilon .
$$

for any $\varepsilon>0$. Hence, we get

$$
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \mu(S(I))<|I|^{1-\frac{2}{q}} \varepsilon \leqslant|I|^{\lambda} \varepsilon
$$

where $1-\frac{2}{q} \geqslant \lambda$ and the subarc $I$ on $\partial \mathbb{D}$ with $|I|<\delta$ is arbitrary. We proof that the measure $d \mu(z)=$ $\left(1-|z|^{2}\right)\left|f^{\prime}(z)\right|^{2} d x d y$ is a vanishing $\lambda$-Carleson measure, so $f \in \mathcal{L}_{0}^{2, \lambda}$.
remark. We must point out that the proof skills and methods of Propositions 4,6 of [11] are used in Lemmas 10 and 11.

The random power series in $\mathcal{L}_{0}^{2 \lambda}$ for $0<\lambda<1$ are discussed in Theorem 3.1.
Theorem 3.3. Let $0<\lambda<1$. If $\sum_{n=0}^{\infty}\left|a_{n}\right|^{2}<\infty$, then

$$
(\mathcal{R} f)(z)=\sum_{n=0}^{\infty} a_{n} X_{n} z^{n} \in \mathcal{L}_{0}^{2, \lambda} \text { a.s. }
$$

where $f(z)=\sum_{n=0}^{\infty} a_{n} z^{n} \in H(\mathbb{D})$, the standard random sequence $\left\{X_{n}\right\}_{n \geqslant 0}$ is a standard Bernoulli.
Proof. Assume that $\sum_{n=0}^{\infty}\left|a_{n}\right|^{2}<\infty$ for any $2<q<\infty$, using Fubini's theorem, Jensen's inequality and Khintchine's inequality, it follows that

$$
\begin{aligned}
& \mathbb{E}\left(\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1} M_{q}^{2}\left(r,(\mathcal{R} f)^{\prime}\right)\left(1-r^{2}\right) d r\right) \\
& =\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1} \mathbb{E}\left(\int_{0}^{2 \pi}\left|\sum_{n=0}^{\infty} n a_{n} X_{n} r^{n-1} e^{i(n-1) \theta}\right|^{q} \frac{d \theta}{2 \pi}\right)^{\frac{2}{q}}\left(1-r^{2}\right) d r \\
& \leqslant \sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1}\left(\mathbb{E} \int_{0}^{2 \pi}\left|\sum_{n=0}^{\infty} n a_{n} X_{n} r^{n-1} e^{i(n-1) \theta}\right|^{q} \frac{d \theta}{2 \pi}\right)^{\frac{2}{q}}\left(1-r^{2}\right) d r \\
& \lesssim \int_{0}^{1} \sum_{n=0}^{\infty} n^{2}\left|a_{n}\right|^{2} r^{2 n-2}\left(1-r^{2}\right) d r \\
& =\sum_{n=0}^{\infty} n^{2}\left|a_{n}\right|^{2} \int_{0}^{1} r^{2 n-2}\left(1-r^{2}\right) d r .
\end{aligned}
$$

By [11, Lemma 3], one gets

$$
\int_{0}^{1} r^{2 n-2}\left(1-r^{2}\right) d r=\int_{0}^{1} r^{n-1}(1-r) d r \lesssim \frac{1}{n^{2}}
$$

for any $n \geqslant 1$. Thus,

$$
\mathbb{E}\left(\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1} M_{q}^{2}\left(r,(\mathcal{R} f)^{\prime}\right)\left(1-r^{2}\right) d r\right) \lesssim \sum_{n=0}^{\infty}\left|a_{n}\right|^{2}<\infty .
$$

This implies that

$$
\sup _{a \in \mathbb{D}}\left(1-|a|^{2}\right)^{1-\lambda} \int_{0}^{1} M_{q}^{2}\left(r,(\mathcal{R} f)^{\prime}\right)\left(1-r^{2}\right) d r<\infty, \text { a.s. }
$$

By Lemma 3.2, the implication $\mathcal{R} f \in \mathcal{L}_{0}^{2, \lambda}$ a.s. follows for fixed $q \geqslant \frac{2}{1-\lambda}$.

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