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PROPERTIES OF MULTIPLICATIVE INTEGRALS III*

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ABSTRACT: *In this paper we present some properties of special kind of multiplicative integrals playing an essential role in obtaining of the asymptotics of nondissipative curves, generated by unbounded nondissipative operators A with different domains of A and its adjoint A^* in a Hilbert space.*

KEYWORDS: *Nonselfadjoint operator, unbounded operator, dissipative operator, operator colligation, triangular model, coupling, multiplicative integral*

1 Introduction

In this paper we continue the presentation of some properties of special kind of multiplicative integrals and this paper is a continuation of the papres [2], [3]. These properties of multiplcative integrals play an important role in the further development of the investigations of nonselfadjoint unbounded operators (with finite dimensional imaginary parts) based on the theory of the characteristic operator functions and the triangular models of M.S. Livšic. The presented properties are inequalities concerning the multiplicative integrals which are so-called limit values of multiplicative integrals connected with nonselfadjoint unbounded K^r- operators A in a Hilbert space H with differen domains of A and its adjoint A^* and presented as a regular coupling of dissipative and antidissipative operators with real absolutely continuous spectra. The triangular model of the regular couplings of this class of nonselfadjoint operators has been introduced and investigated by K.P. Kirchev and G.S. Borisova in [6, 7, 8]. In the course of investigations of these operators A (the characteristic operator functions, the resolvent of A, the asymptotic behaviour of the corresponding continuous curves) we use the properties of the multiplicative integrals from the form

(1.1) $$\overset{\curvearrowright}{\int_a^b} e^{-i\frac{1+\lambda\alpha(v)}{\alpha(v)-\lambda}T(v)dv},$$

($\lambda \in \mathbb{C}$, $\lambda \neq \alpha(v)$ for $v \in [a,b]$), where $\alpha(v)$ is a nondecreasing real function in $[a,b]$, $T(v)$ is a measurable nonnegative $m \times m$ matrix function, satisfying the conditions

(1.2) $$\int_a^b trT(v)dv < +\infty; \qquad \int_a^b ||T(v)||dv < +\infty.$$

The integral (1.1) is the multiplicative Stieltjes integral, defined as

(1.3) $$\overset{\rightarrow}{\int_a^b} e^{f(t)G(t)dt} = \lim_{\max\triangle\theta_k\to 0} \overset{\rightarrow}{\prod_{k=1}^{n}} e^{f(\tau_k)(E(\theta_k)-E(\theta_{k-1}))} = \\ = e^{f(\tau_1)(E(\theta_1)-E(\theta_0))}e^{f(\tau_2)(E(\theta_2)-E(\theta_1))}\dots e^{f(\tau_n)(E(\theta_n)-E(\theta_{n-1}))},$$

where $E(\theta) = \int_a^\theta G(t)dt$ and the limit in (1.3) is taken over all the partitions $a = \theta_0 < \theta_1 < \ldots < \theta_n = b$ of the interval $[a,b]$ and all the choices of intermediate points τ_k such that $\theta_{k-1} \leq \tau_k \leq \theta_k$ ($k = 1,2,\ldots,n$), $G(\theta)$ is integrable matrix function on $[a,b]$ and $||E(\theta') - E(\theta'')|| \leq |\theta' - \theta''|$.

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The limits of the multiplicative integrals from the form (in the sense of a strong limit)

$$s-\lim_{\delta\to 0}\overset{\overset{b}{\to}}{\int_a} e^{\frac{-iT(v)}{v-(x\pm i\delta)}dv} = \tag{1.4}$$
$$= s-\lim_{\delta\to 0}\overset{\overset{x-\delta}{\to}}{\int_a} e^{\frac{-iT(v)}{v-x}dv} e^{\pm\pi T(x)} \overset{\overset{b}{\to}}{\int_{x+\delta}} e^{\frac{-iT(v)}{v-x}dv}$$

are used essentially in the case of bounded dissipative operators [10], the case of bounded nonselfadjoint operators, presented as a coupling of dissipative and antidisipative operators [5], the case of unbounded nonselfadjoint operators, presented as a coupling of dissipative and antidissipative operators and with equal domains of the operator and its adjoint [7]. The equality (1.4) is proved by L.A. Sakhnovich in [10] and it is an analogue for the multiplicative integrals of the well-known Privalov's theorem [9] for the limit values for the integral

$$f(\lambda) = \int_a^b \frac{p(t)}{t-\lambda}dt$$

in the scalar case.

The limits from the form (1.4) have been used for obtaining of the asymptotics of the so-called continuous curves (or the processes) $e^{itA}f$ as $t\to\pm\infty$, where A is a nonselfadjoint operator in a Hilbert space H, $f\in H$. For a dissipative operator A (i.e. the imaginary part of the operator A is nonnegative operator) immediately follows that there exists the limit $\lim_{t\to+\infty}(e^{itA}f, e^{itA}f)$ $(f\in H)$. The explicit form of these limitis and the strong limits $s-\lim_{t\to+\infty} e^{-itA^*}e^{itA}$ has been obtained (with the help of the limits (1.4)) in [5], [4], [7] in the the case of a dissipative bounded operator A, in the case of bounded nonselfadjoint operators A, presented as a coupling of dissipative and antidisipative operators [5], in the case of unbounded nonselfadjoint operators A, presented as a coupling of dissipative and antidissipative operators and with equal domains of the operator and its adjoint.

In the case of considered unbounded K^r- operators in the course of obtaining the asymptotics of the corresponding nondissipative curves we essentially use the existence and the form of the limit values of the multiplicative integrals (in the sense of a strong limit) for almost all $x\in[a,b]$

$$s-\lim_{\delta\to 0}\overset{\overset{b}{\to}}{\int_a} e^{-i\frac{1+(x\pm i\delta)v}{v-(x\pm i\delta)}T(v)dv},\quad \delta>0. \tag{1.5}$$

2 Preliminary results

At first we will remind a proposition, obtained in [10], and the form of the limit (1.5), obtained and presented in [1], [7], [8], which we will use in this paper.

Theorem 2.1. *([10]) Let $m\times m$ matrix functions ($m\le\infty$) $T_1(t)$ and $T_2(t)$ are integrable in $[a,b]$ and for almost all t in $[a,b]$ satisfy the inequalities*

$$\frac{T_k(t)-T_k^*(t)}{i}\le 0,\qquad k=1,2.$$

Then

$$\left\| \overset{\curvearrowright}{\int_a^b} e^{-iT_1(t)dt} - \overset{\curvearrowright}{\int_a^b} e^{-iT_2(t)dt} \right\| \le \int_a^b ||T_1(t) - T_2(t)||dt.$$

Theorem 2.2. *([1], [7], [8]) Let the matrix function $T(x)$ is integrable and nonnegative in $[a,b]$. Then for almost all $x \in \mathbb{R}$ there exist the limits (1.5) and they have the form*

(2.1)
$$s - \lim_{\delta \to 0} \overset{\curvearrowright}{\int_a^b} e^{-i\frac{1+(x\pm i\delta)v}{v-(x\pm i\delta)}T(v)dv} =$$
$$= s - \lim_{\varepsilon \to 0} \overset{\curvearrowright}{\int_a^{x-\varepsilon}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{\pm\pi(1+x^2)T(x)} \overset{\curvearrowright}{\int_{x+\varepsilon}^{b}} e^{-i\frac{1+vx}{v-x}T(v)dv}$$

($\delta > 0$, $\varepsilon > 0$).

Let now $\alpha(x)$ be a nondecreasing unbounded real function, defined in (a,b) $(-\infty \le a < b \le +\infty)$. Let $\Pi(x)$ be a measurable $n \times m$ $(1 \le n \le m, r \le m)$ matrix function whose rows are linearly independent on each point of a set with a positive measure and satisfying the conditions

$$\int_a^b tr\, B(x)dx < +\infty, \quad \int_a^b ||\Pi(x)||^2 dx < +\infty, \tag{2.2}$$

where $B(x) = \Pi^*(x)\Pi(x)$.

Let $L : \mathbb{C}^m \longrightarrow \mathbb{C}^m$, $L^* = L$, $\det L \neq 0$. Without loss of generality we can suppose that L has the representation

$$L = J_1 - J_2 + S + S^*, \tag{2.3}$$

where $J_1, J_2, S, S^* : \mathbb{C}^m \longrightarrow \mathbb{C}^m$,

$$J_1 = \begin{pmatrix} I_{r_1} & 0 \\ 0 & 0 \end{pmatrix}, J_2 = \begin{pmatrix} 0 & 0 \\ 0 & I_{m-r_1} \end{pmatrix}, S = \begin{pmatrix} 0 & 0 \\ \widehat{S} & 0 \end{pmatrix}, \tag{2.4}$$

I_k is the identity matrix in $\mathbb{C}^k$ $(k = r_1, m - r_1)$, $\widehat{S}$ is a $(m - r_1) \times r_1$ matrix, r_1 is the number of the positive eigenvalues and $m - r_1$ is the number of the negative eigenvalues of the matrix L.

Let the matrix function $B(x)$ satisfy also the conditions

$$B(x)J_1 = J_1 B(x)$$

and $\alpha(x)B(x)J_2$ be an integrable matrix function on (a,b) $(-\infty \le a < b \le +\infty)$. Let us consider a Hilbert space $\mathbf{L}^2(a,b;\mathbb{C}^n)$, whose elements are vector functions $f(x)$ from the form

$$f(x) = (f_1(x), f_2(x), \ldots, f_n(x)), \quad (f_k \in \mathbf{L}^2(a,b)).$$

The scalar product in $\mathbf{L}^2(a,b;\mathbb{C}^n)$ is defined by the formula

$$(f,g) = \int_a^b f(x)g^*(x)dx.$$

We will denote by $\|\ \|$ the norm of an operator function in $\mathbb{C}^n$ and by $\|\ \|_{\mathbf{L}^2}$- the norm in $\mathbf{L}^2(a,b;\mathbb{C}^n)$.

Let $Q(x)$ be a measurable matrix function on (a,b) satisfying the condition

$$\Pi(x)Q(x) = I \tag{2.5}$$

for almost all $x \in (a,b)$. Then the operators P_1 and P_2, defined by the equalities

$$P_1 f(x) = f(x)\Pi(x)J_1 Q(x), \quad P_2 f(x) = f(x)\Pi(x)J_2 Q(x)$$

onto $\mathbf{L}^2(a,b;\mathbb{C}^n)$, are orthogonal projectors in $\mathbf{L}^2(a,b;\mathbb{C}^n)$.

The model A, describing the class of K^r-operators presented as a coupling of dissipative and antidissipative operators with real absolutely continuous spectra and with different domains of A and A^* has been introduced in [6] and has the form

$$\begin{aligned} Af(x) = AGg(x) = \alpha(x)g(x) + \\ +i\int_a^x g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_1 \overset{\rightarrow}{\int_\xi^x} e^{i\alpha(v)B_1(v)dv} J_1\Pi^*(x)(\alpha(x)-i)d\xi - \\ -i\int_a^x g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_2 \overset{\rightarrow}{\int_\xi^x} e^{-i\alpha(v)B_2(v)dv} J_2\Pi^*(x)(\alpha(x)-i)d\xi + \\ +\int_a^b g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_2 \overset{\rightarrow}{\int_\xi^b} e^{-i\alpha(v)B_2(v)dv} d\xi S \overset{\rightarrow}{\int_a^x} e^{B_1(v)dv} J_1\Pi^*(x), \end{aligned} \tag{2.6}$$

where G is an invertible operator in $\mathbf{L}^2(\mathbb{R};\mathbb{C}^n)$ and

$$G = I + P_1 K P_2, \tag{2.7}$$

$$\begin{aligned} KP_2 g(x) = \\ = -i\int_a^b g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_2 \overset{\rightarrow}{\int_\xi^b} e^{-i\alpha(v)B_2(v)dv} d\xi S \overset{\rightarrow}{\int_a^x} e^{B_1(v)dv} J_1\Pi^*(x), \end{aligned} \tag{2.8}$$

$B_1(x) = B(x)J_1$, $B_2(x) = B(x)J_2$, for each $f(x) = Gg(x) \in \mathbf{L}^2(\mathbb{R};\mathbb{C}^n)$ such that $Af \in \mathbf{L}^2(\mathbb{R};\mathbb{C}^n)$. Using the form of the projectors P_1, P_2 the model A, defined by (2.6), takes the the form

$$Af(x) = AGg(x) = P_1AP_1g(x) + P_2AP_2g(x) + iKP_2g(x), \tag{2.9}$$

where K is defined by (2.8) and

$$\begin{aligned} P_1AP_1g(x) = \alpha(x)g(x)\Pi(x)J_1Q(x) + \\ +i\int_a^x g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_1 \overset{\rightarrow}{\int_\xi^x} e^{i\alpha(v)B_1(v)dv} J_1\Pi^*(x)(\alpha(x)-i)d\xi, \\ P_2AP_2g(x) = \alpha(x)g(x)\Pi(x)J_2Q(x) - \\ -i\int_a^x g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_2 \overset{\rightarrow}{\int_\xi^x} e^{-i\alpha(v)B_2(v)dv} J_2\Pi^*(x)(\alpha(x)-i)d\xi, \\ P_1AP_2g(x) = \\ = \int_a^b g(\xi)(\alpha(\xi)+i)\Pi(\xi)J_2 \overset{\rightarrow}{\int_\xi^b} e^{-i\alpha(v)B_2(v)dv} d\xi S \overset{\rightarrow}{\int_a^x} e^{B_1(v)dv} J_1\Pi^*(x), \\ P_2AP_1g(x) = 0 \end{aligned} \tag{2.10}$$

and $D_A = G(D_{A_1} \oplus D_{A_2}) \subset \mathbf{L}^2(\mathbb{R};\mathbb{C}^n)$. The representation (2.10) and straightforward calculations show that $A_1 = P_1 A$ is a dissipative operator onto $P_1 G^{-1} D_A$ and $A_2 = P_2 A$ is an antidissipative operator onto $P_2 G^{-1} D_A = P_2 D_A = D_{A_2}$. In other words

$$\begin{array}{l} Im\,(A_1 P_1 G^{-1} f(x), P_1 G^{-1} f(x)) \geq 0, \quad (f \in D_A), \\ Im\,(A_2 P_2 G^{-1} f(x), P_2 G^{-1} f(x)) \leq 0, \quad (f \in D_A). \end{array}$$

The representation (2.9) implies that A is a regular coupling of a dissipative operator and an antidissipative one, i.e.

$$A = A_1 P_1 G^{-1} + A_2 P_2 + iKP_2$$

and $A = A_1 \vee A_2$.

The model A, defined by (2.6), is a closed densely defined operator as a coupling of a dissipative operator and an antidissipative one with real spectra.

For our further considerations we need the resolvent of the coupling of the model A, defined by (2.6). It turns out that for each $\lambda : Im\,\lambda \neq 0$ the operator $A - \lambda I$ is invertible and the explicit form of the resolvent can be obtained. In the case $\alpha(x) = x$ when $\lambda \neq i$ the resolvent $(A - \lambda I)^{-1}$ is given by the next theorem.

Theorem 2.3. *([8]) The model A, defined by (2.6), has the resolvent*

$$\begin{array}{c} (A - \lambda I)^{-1} f(x) = \frac{f(x)}{\alpha(x) - \lambda} - \\ -i \int\limits_{-\infty}^{x} \frac{\alpha(\xi)+i}{\alpha(\xi)-\lambda} f(\xi) \Pi(\xi) J_1 \overset{\rightarrow}{\int\limits_{\xi}^{x}} e^{-i\frac{1+\lambda\alpha(v)}{\alpha(v)-\lambda} B_1(v) dv} d\xi J_1 \Pi^*(x) \frac{\alpha(x)-i}{\alpha(x)-\lambda} + \\ +i \int\limits_{-\infty}^{x} \frac{\alpha(\xi)+i}{\alpha(\xi)-\lambda} f(\xi) \Pi(\xi) J_2 \overset{\rightarrow}{\int\limits_{\xi}^{x}} e^{i\frac{1+\lambda\alpha(v)}{\alpha(v)-\lambda} B_2(v) dv} d\xi J_2 \Pi^*(x) \frac{\alpha(x)-i}{\alpha(x)-\lambda} - \\ -\frac{i}{\lambda - i} \int\limits_{-\infty}^{+\infty} \frac{\alpha(\xi)+i}{\alpha(\xi)-\lambda} f(\xi) \Pi(\xi) J_2 \overset{\rightarrow}{\int\limits_{\xi}^{+\infty}} e^{i\frac{1+\lambda\alpha(v)}{\alpha(v)-\lambda} B_2(v) dv} d\xi S. \\ . \overset{\rightarrow}{\int\limits_{-\infty}^{x}} e^{-i\frac{1+\lambda\alpha(v)}{\alpha(v)-\lambda} B_1(v) dv} J_1 \Pi^*(x) \frac{\alpha(x)-i}{\alpha(x)-\lambda} \end{array} \tag{2.11}$$

for each $\lambda : Im\,\lambda \neq 0$, $\lambda \neq i$, for each $f \in \mathbf{L}^2(\mathbb{R};\mathbb{C}^n)$ and the resolvent is a bounded operator in $\mathbf{L}^2(\mathbb{R};\mathbb{C}^n)$.

The model (2.6) generates semigroups of operators $\{T_t\}_{t \leq 0}$ and $\{T_t\}_{t \geq 0}$ from the class (C_0) with generators iA (see [8], [7]), defined by the equality

$$\begin{array}{c} T_t f(x) = -\frac{1}{2\pi i} \int\limits_{-\infty}^{+\infty} e^{it(\xi - i\delta)} (A - (\xi - i\delta) I)^{-1} f(x) d\xi + \\ + \frac{1}{2\pi i} \int\limits_{-\infty}^{+\infty} e^{it(\xi + i\delta)} (A - (\xi + i\delta) I)^{-1} f(x) d\xi \end{array} \tag{2.12}$$

in the sense of a principal value where $f = (A - \lambda_0 I)^{-1} g$ for all $g \in D_1$, λ_0 is an arbitrary fixed number with $Im\,\lambda_0 > 0$, δ is an arbitrary number with $0 < \delta < Im\,\lambda_0$ when $t > 0$ and $Im\,\lambda_0 < 0$, $0 < \delta < -Im\,\lambda_0$ when $t < 0$.

The explicit obtaining of the asymptotics of the corresponding nondissipative processes $T_t f$ as $t \to \pm\infty$ allows to construct the scattering theory (as in the bounded case of the model A in [5]) for the couple (A^*, A): in other words to obtain the wave operators $W_\pm(A^*, A)$, the scattering operator and the similarity of A and the operator $\mathscr{Q}$ of multiplication by the independent variable. All results are obtained explicitly in [6], [7]), [8] using the multiplicative integrals, their properties and matrix generalization of the classical gamma-function, introduced in [5].

3 Main results

The presented properties of the multiplicative integrals in this paper and in [2], [3] play an important role for obtaining the asymptotics of the corresponding nondissipative processes $T_t f$ as $t \to \pm\infty$.

Let $m \times m$ matrix function $T(x)$, defined on $\mathbb{R}$, satisfy the conditions:

(i) $||T(x)|| \le C$, $||xT(x)|| \le C \ \forall x \in \mathbb{R}$;

(ii) $T(x) \in C_{\alpha_1}(\mathbb{R})$, $xT(x) \in C_{\alpha_2}(\mathbb{R})$ $(0 < \alpha_1 \le 1, 0 < \alpha_2 \le 1)$ (i.e. $||T(x_1) - T(x_2)|| \le C|x_1 - x_2|^{\alpha_1}$, $||x_1 T(x_1) - x_2 T(x_2)|| \le C|x_1 - x_2|^{\alpha_2} \ \forall x_1, x_2 \in \mathbb{R}$).

Here C is a constant and we denote by $||\ ||$ the norm in $\mathbb{C}^m$. Let now $\alpha = \min\{\alpha_1, \alpha_2\}$.

Further we will introduce some appropriate denotations. Let us denote the next operators using the multiplicative integrals and the limit values from the form (2.1):

$$\widetilde{T}(x) = (1 + x^2) T(x), \tag{3.1}$$

$$\mathscr{U}_{2w}(x) = s - \lim_{\delta \to 0} \overset{\curvearrowright}{\int_w^{x-\delta}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} e^{-iT(x)x(x-\delta-w)}, \tag{3.2}$$

for all w, u, x such that $-\infty \le w < x < u \le +\infty$.

Then the next theorem is true.

Theorem 3.1. *Let the nonnegative or nonpositive matrix function $T(x)$ be integrable matrix function on $\mathbb{R}$ and satisfy the conditions **(i)** and **(ii)**. Then*

$$||\mathscr{U}_{2w}(x) - \mathscr{U}_{2w}(\xi)|| \le \widetilde{C}(1 + |x|)\left(\frac{x - \xi}{\xi - w}\right)^{\alpha'} \tag{3.3}$$

for some constant $\widetilde{C} > 0$, for all $w, \xi, x : w < \xi < x$, $0 < x - w < 1$ and $\alpha' = \alpha/(1+\alpha)$.

Proof. From the form (3.2) of the operator function $\mathscr{U}_{2w}(x)$ we have

$$||\mathscr{U}_{2w}(x) - \mathscr{U}_{2w}(\xi)|| = \Bigg\| \overset{\curvearrowright}{\int_w^{x-\delta}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} e^{-iT(x)x(x-\delta-w)} -$$
$$- \overset{\curvearrowright}{\int_w^{\xi-\delta}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} e^{-iT(\xi)\xi(\xi-\delta-w)} \Bigg\| \le$$

$$\le \Bigg\| \overset{\curvearrowright}{\int_w^{x-\delta}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\curvearrowright}{\int_w^{\xi-\delta}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \Bigg\|.$$

$$(3.4)\qquad .\left\|e^{-iT(x)x(x-\delta-w)}\right\|+$$

$$+\left\|\overset{\xi-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int\limits_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv}\right\|.\left\|e^{-iT(x)x(x-\delta-w)}-e^{-iT(\xi)\xi(\xi-\delta-w)}\right\|\leq$$

$$\leq\left\|\overset{x-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int\limits_w^{x-\delta}\frac{1+vx}{v-x}dv}-\overset{\xi-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int\limits_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv}\right\|+$$

$$+\left\|e^{-iT(x)x(x-\delta-w)}-e^{-iT(\xi)\xi(\xi-\delta-w)}\right\|.$$

In the last inequality in (3.4) we have used that the matrix function $T(v)$ is selfadjoint on $\mathbb{R}$. Now we consider the second addend in the right hand side of the last inequality in (3.4) and we obtain that

$$\left\|e^{-iT(x)x(x-\delta-w)}-e^{-iT(\xi)\xi(\xi-\delta-w)}\right\|=$$
$$=\left\|e^{-iT(x)x(x-\delta-w)}\int\limits_1^e\frac{1}{v}dv-e^{-iT(\xi)\xi(\xi-\delta-w)}\int\limits_1^e\frac{1}{v}dv\right\|\leq$$
$$\leq\int\limits_1^e\frac{||T(x)x(x-\delta-w)-T(\xi)\xi(\xi-\delta-w)||}{v}dv\leq||T(x)x(x-\delta-w)-T(\xi)\xi(\xi-\delta-w)||=$$
$$=||T(x)x(x-\delta-w)-T(\xi)\xi(z-\delta-w)+T(\xi)\xi(x-\delta-w)-T(\xi)\xi(\xi-\delta-w)||\leq$$
$$\leq||T(x)x-T(\xi)\xi||.|x-\delta-w|+||T(\xi)\xi||.|(x-\delta-w)-(\xi-\delta-w)|\leq$$
$$\leq C(x-\xi)^{\alpha_1}+C(x-\xi)=C(x-\xi)^{\alpha_1}+C(x-\xi)^{\alpha_1}(x-\xi)^{1-\alpha_1}\leq$$
$$\leq C_1(x-\xi)^{\alpha_1}\leq C_1(x-\xi)^{\alpha}\leq C_1(x-\xi)^{\alpha'}$$

(for some appropriate constant $C_1>0$, for all $\alpha':0<\alpha'<\alpha<1$), where we have used Theorem 2.1. Consequently we have obtained the inequality

$$(3.5)\qquad \left\|e^{-iT(x)x(x-\delta-w)}-e^{-iT(\xi)\xi(\xi-\delta-w)}\right\|\leq C_1(x-\xi)^{\alpha'}\qquad(\forall\alpha':0<\alpha'<\alpha<1).$$

On the other side in the case, when $\frac{x-\xi}{\xi-w}\geq 1$, we have

$$(3.6)\qquad \left\|e^{-iT(x)x(x-\delta-w)}-e^{-iT(\xi)\xi(\xi-\delta-w)}\right\|\leq 2\leq 2\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}.$$

In the case when $\frac{x-\xi}{\xi-w}<1$, using (3.5), we obtain

$$(3.7)\qquad \begin{gathered}\left\|e^{-iT(x)x(x-\delta-w)}-e^{-iT(\xi)\xi(\xi-\delta-w)}\right\|\leq\\ \leq C_1(x-\xi)^{\alpha'}=C_1\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}(\xi-w)^{1-\alpha'}\leq C_1\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}\end{gathered}$$

for some constant $C_1>0$ and $\forall\alpha':0<\alpha'\leq\alpha<1$.

Now we consider the first addend in the right hand side of the last inequality in (3.4). Then

$$\left\| \overset{x-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| \leq$$

$$(3.8)\qquad \leq \left\| \overset{x-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} \right\| +$$

$$+ \left\| \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\|.$$

Next we obtain that

$$\left\| \overset{x-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} \right\| \leq$$

$$\leq \left\| \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} \right\| . \left\| \overset{x-\delta}{\underset{\xi-\delta}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} - e^{-iT(x)\int_{\xi-\delta}^{x-\delta}\frac{1+vx}{v-x}dv} \right\| . \left\| e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} \right\| \leq$$

$$\leq \left\| \overset{x-\delta}{\underset{\xi-\delta}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} - e^{-iT(x)\int_{\xi-\delta}^{x-\delta}\frac{1+vx}{v-x}dv} \right\| \leq \int_{\xi-\delta}^{x-\delta} \left\| \frac{1+vx}{v-x}T(v) - \frac{1+vx}{v-x}T(x) \right\| dv =$$

$$= \int_{\xi-\delta}^{x-\delta} \left| \frac{1+vx}{v-x} \right| ||t(v)-T(x)||dv \leq$$

$$\leq \int_{\xi-\delta}^{x-\delta} \frac{||T(v)-T(x)||}{|v-x|}dv + \int_{\xi-\delta}^{x-\delta} \frac{||xvT(x)-vxT(v)||}{|v-x|}dv \leq$$

$$\leq C\int_{\xi-\delta}^{x-\delta} \frac{(x-v)^{\alpha_1}}{x-v}dv + \int_{\xi-\delta}^{x-\delta} \frac{||xvT(x)-x^2T(x)+x^2T(x)-vxT(v)||}{|v-x|}dv \leq$$

$$\leq C\int_{\xi-\delta}^{x-\delta} \frac{(x-v)^{\alpha}}{x-v}dv + \int_{\xi-\delta}^{x-\delta} \frac{|v-x|.||xT(x)||+|x|.||xT(x)-vT(v)||}{|v-x|}dv \leq$$

$$\leq C\int_{\xi-\delta}^{x-\delta} (x-v)^{\alpha-1}dv + C\int_{\xi-\delta}^{x-\delta} dv + C|x|\int_{\xi-\delta}^{x-\delta} \frac{(x-v)^{\alpha_2}}{v-x}dv \leq$$

$$\leq C(1+|x|)\int_{\xi-\delta}^{x-\delta} (x-v)^{\alpha-1}dv + C(x-\xi) \leq C_2(x-\xi)^{\alpha} \leq$$

$$\leq C_2(1+|x|)\left(\frac{x-\xi}{\xi-w}\right)^{\alpha} \leq C_2(1+|x|)\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}$$

for some appropriate constant $C_2 > 0$ and $\forall \alpha' : 0 < \alpha' \leq \alpha < 1$. Consequently for the first addend in the right hand side of the inequality (3.8) we have

$$(3.9)\qquad \left\| \overset{x-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} \right\| \leq$$

$$\leq C_2(1+|x|)\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}$$

for some appropriate constant $C_2 > 0$ and $\forall \alpha' : 0 < \alpha' \leq \alpha < 1$.

Let us choose the number γ such that $0 < \gamma < 1$ and $(x-\xi)^{\gamma} > \delta$ (i.e. $\xi - (x-\xi)^{\gamma} < x - \delta$) for an arbitrary sufficiently small fixed number $\delta > 0$. Now we consider the second addend in the right hand side of the inequality (3.8):

(3.10)

$$\left\| \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| \leq$$

$$\leq \left\| \overset{\xi-(x-\xi)^{\gamma}}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} - \overset{\xi-(x-\xi)^{\gamma}}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} \right\| . \left\| \overset{\xi-\delta}{\underset{\xi-(x-\xi)^{\gamma}}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} \right\| . \left\| e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} \right\| +$$

$$+ \left\| \overset{\xi-(x-\xi)^{\gamma}}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} \right\| . \left\| \overset{\xi-\delta}{\underset{\xi-(x-\xi)^{\gamma}}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} - \overset{\xi-\delta}{\underset{\xi-(x-\xi)^{\gamma}}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(x)dv} \right\| . \left\| e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} \right\| +$$

$$+ \left\| \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} \right\| . \left\| \overset{\xi-\delta}{\underset{\xi-(x-\xi)^{\gamma}}{\overleftarrow{\int}}} e^{i\frac{1+v\xi}{v-\xi}T(v)dv} - e^{iT(\xi)\int_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| . \left\| e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} \right\| +$$

$$+ \left\| \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} \right\| . \left\| e^{iT(\xi)\int_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| . \left\| e^{iT(x)\int_w^{\xi-(x-\xi)^{\gamma}}\frac{1+vx}{v-x}dv} - e^{iT(\xi)\int_w^{\xi-(x-\xi)^{\gamma}}\frac{1+vx}{v-x}dv} \right\| \leq$$

$$\leq \int_w^{\xi-(x-\xi)^{\gamma}} \left\| \left(\frac{1+vx}{v-x} - \frac{1+v\xi}{v-\xi} \right) T(v) \right\| dv + \int_w^{\xi-(x-\xi)^{\gamma}} \left| \frac{1+vx}{v-x} \right| . ||T(v) - T(\xi)|| dv +$$

$$+ \int_w^{\xi-(x-\xi)^{\gamma}} \left| \frac{1+v\xi}{v-\xi} \right| . ||T(v) - T(\xi)|| dv + \int_w^{\xi-(x-\xi)^{\gamma}} \left\| \frac{1+vx}{v-x} T(x) - \frac{1+v\xi}{v-\xi} T(\xi) \right\| dv.$$

Using the following denotations the relations (3.10) can be written in the form

$$\left\| \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overrightarrow{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| \leq$$

$$\leq \int_w^{\xi-(x-\xi)^{\gamma}} \left\| \left(\frac{1+vx}{v-x} - \frac{1+v\xi}{v-\xi} \right) T(v) \right\| dv + \int_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \left| \frac{1+vx}{v-x} \right| . ||T(v) - T(\xi)|| dv + \tag{3.11}$$

$$+ \int_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \left| \frac{1+v\xi}{v-\xi} \right| . ||T(v) - T(\xi)|| dv + \int_w^{\xi-(x-\xi)^{\gamma}} \left\| \frac{1+vx}{v-x} T(x) - \frac{1+v\xi}{v-\xi} T(\xi) \right\| dv =$$

$$= I_1 + I_2 + I_3 + I_4.$$

At first we consider the right hand side of (3.11) in the case, when

$$\frac{x-\xi}{\xi-w} \leq 1.$$

Then for I_1 in (3.11) we obtain

$$I_1 = \int\limits_{w}^{\xi-(x-\xi)^{\gamma}} \left\| \left(\tfrac{1+vx}{v-x} - \tfrac{1+v\xi}{v-\xi} \right) T(v) \right\| dv \leq$$
$$\leq \int\limits_{w}^{\xi-(x-\xi)^{\gamma}} ||T(v)|| \tfrac{x-\xi}{(x-v)(\xi-v)} dv + \int\limits_{w}^{\xi-(x-\xi)^{\gamma}} \tfrac{|vx-v\xi|}{|v-x|.|v-\xi|} ||vT(v)|| dv \leq$$
$$\leq C(x-\xi) \tfrac{1}{(x-\xi)^{\gamma}} \int\limits_{w}^{\xi-(x-\xi)^{\gamma}} \tfrac{1}{x-v} dv + C(1+|x|)(x-\xi) \int\limits_{w}^{\xi-(x-\xi)^{\gamma}} \tfrac{(x-v)^{\alpha_1}}{(x-v)(\xi-v)} dv +$$
$$+ C(1+|x|)(x-\xi) \int\limits_{w}^{\xi-(x-\xi)^{\gamma}} \tfrac{||xT(x)||}{(x-v)(\xi-v)} dv \leq$$
$$\leq C_3(1+|x|)(x-\xi)^{1-\gamma}(-\gamma \ln(x-\xi) + (x-\xi)^{\alpha\gamma} + 1) \leq$$
$$\leq C_4(1+|x|)(x-\xi)^{1-\gamma}(|\ln(x-\xi)| + (x-\xi)^{\alpha\gamma} + 1),$$

where C_3 and C_4 are appropriate constants. The last inequalities imply that

$$I_1 \leq C_4(1+|x|)(x-\xi)^{1-\gamma}(|\ln(x-\xi)| + (x-\xi)^{\alpha\gamma} + 1). \tag{3.12}$$

Next for I_2 from (3.11) it follows that

$$I_2 = \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \left| \tfrac{1+vx}{v-x} \right| . ||T(v) - T(\xi)|| dv \leq$$
$$\leq \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{||T(v)-T(x)||}{x-v} dv + \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{|x|.||vT(v)-vT(x)||}{x-v} dv \leq$$
$$\leq C \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (x-v)^{\alpha-1} dv + |x| \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{||vT(v)-xT(x)||}{x-v} dv + |x| \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{(x-v)T(x)}{x-v} dv \leq$$
$$\leq C \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (x-v)^{\alpha-1} dv + C|x| \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (x-v)^{\alpha-1} dv + C|x| \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (x-v)^{\alpha-1} dv \leq$$
$$\leq C_5(1+|x|) \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (x-v)^{\alpha-1} dv \leq C_6(1+|x|)(x-\xi)^{\alpha\gamma}$$

for appropriate constants C_5 and C_6. Consequetly

$$I_2 \leq C_6(1+|x|)(x-\xi)^{\alpha\gamma}. \tag{3.13}$$

Now for I_3 from (3.11) we obtain

$$I_3 = \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \left| \tfrac{1+v\xi}{v-\xi} \right| . ||T(v) - T(\xi)|| dv \leq$$
$$\leq \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{||T(v)-T(\xi)||}{\xi-v} dv + |\xi| \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{||vT(v)-\xi T(\xi)+\xi T(\xi)-vT(\xi)||}{\xi-v} dv \leq$$
$$\leq C \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (\xi-v)^{\alpha_1-1} dv + (|\xi-x|+|x|) \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} \tfrac{C(\xi-v)^{\alpha_2}+(\xi-v)||T(\xi||}{\xi-v} dv \leq$$
$$\leq C \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (\xi-v)^{\alpha-1} dv + 2C(1+|x|) \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (\xi-v)^{\alpha-1} dv \leq$$
$$\leq C_7(1+|x|) \int\limits_{\xi-(x-\xi)^{\gamma}}^{\xi-\delta} (\xi-v)^{\alpha-1} dv = C_8(1+|x|)^{\alpha\gamma},$$

i.e.

$$I_3 \le C_8(1+|x|)^{\alpha\gamma} \tag{3.14}$$

for some constants $C_7, C_8 > 0$.

For I_4 in the inequality (3.11) after straightforward calculations we obtain

$$I_4 = \int_w^{\xi-(x-\xi)^\gamma} \left\| \frac{1+vx}{v-x}T(x) - \frac{1+v\xi}{v-\xi}T(\xi) \right\| dv \le$$

$$\le \int_w^{\xi-(x-\xi)^\gamma} \left(\frac{||T(x)-T(\xi)||}{|v-\xi|} + ||T(\xi)|| \left| \frac{1}{v-x} - \frac{1}{v-\xi} \right| + \frac{|v|||xT(x)-\xi T(\xi)||}{|v-\xi|} + ||v\xi T(\xi)|| \left| \frac{1}{v-x} - \frac{1}{v-\xi} \right| \right) dv \le$$

$$\le C(x-\xi)^{\alpha_1} \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{x-v} dv + C(x-\xi) \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{(x-v)(\xi-v)} dv +$$

$$+ C(x-\xi)^{\alpha_2} \int_w^{\xi-(x-\xi)^\gamma} \frac{|v-x|+|x|}{x-v} dv + C(x-\xi) \int_w^{\xi-(x-\xi)^\gamma} \frac{|v-x|+|x|}{(x-v)(\xi-v)} dv \le$$

$$\le C(x-\xi)^{\alpha} \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{x-v} dv + C(x-\xi)^{1-\gamma} \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{x-v} dv +$$

$$+ C(x-\xi)^{\alpha}(1+|x|) \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{x-v} dv + C(x-\xi)^{1-\gamma}(1+|x|) \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{x-v} dv \le$$

$$\le C_9(1+|x|)((x-\xi)^\alpha + (x-\xi)^{1-\gamma}) \int_w^{\xi-(x-\xi)^\gamma} \frac{1}{x-v} dv =$$

$$= C_9(1+|x|)((x-\xi)^\alpha + (x-\xi)^{1-\gamma}) \left(\gamma|\ln(x-\xi)| + \ln(\xi-w) + \ln\left(1+\frac{x-\xi}{\xi-w}\right) \right) \le$$

$$\le C_{10}(1+|x|)((x-\xi)^\alpha + (x-\xi)^{1-\gamma}) \left(|\ln(x-\xi)| + \frac{x-\xi}{\xi-w} \right)$$

for some constants C_9, C_{10}. Hence

$$I_4 \le C_{10}(1+|x|)((x-\xi)^\alpha + (x-\xi)^{1-\gamma}) \left(|\ln(x-\xi)| + \frac{x-\xi}{\xi-w} \right). \tag{3.15}$$

Let us choose $\alpha' = \min\{\alpha\gamma, 1-\gamma\}$. For example, if $\gamma = \frac{1}{1+\alpha}$, then $\alpha' = \frac{\alpha}{1+\alpha}$. The inequalities (3.10) and (3.11) together with (3.12), (3.13), (3.14), (3.15) and the choice $\alpha' = \frac{\alpha}{1+\alpha}$ imply that

$$\left\| \overset{\xi-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{\xi-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| \le \tag{3.16}$$

$$\le C_{11}(1+|x|)\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}.$$

($C_{11} > 0$ is an appropriate constant). In the course of proving the inequality (3.16) we have used the inequality

$$|\ln y| \le \frac{1}{\beta e} y^{-\beta} \quad for\ \ \beta > 0,\ \ 0 < y < 1.$$

Now in the case when $\frac{x-\xi}{\xi-w} < 1$ from the relations (3.4), (3.6) and (3.16) for $\alpha' = \frac{\alpha}{1+\alpha}$ it follows that

$$\left\| \overset{x-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_w^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_w^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| \le \tag{3.17}$$

$$\le \widehat{C}(1+|x|)\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}.$$

In the case $\frac{x-\xi}{\xi-w} \geq 1$ from the properties of the multiplicative integrals when $T(x)$ is selfadjoint matrix fnction it follows that

$$(3.18) \qquad \left\| \overset{x-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+vx}{v-x}T(v)dv} e^{iT(x)\int_{w}^{x-\delta}\frac{1+vx}{v-x}dv} - \overset{\xi-\delta}{\underset{w}{\overset{\rightarrow}{\int}}} e^{-i\frac{1+v\xi}{v-\xi}T(v)dv} e^{iT(\xi)\int_{w}^{\xi-\delta}\frac{1+v\xi}{v-\xi}dv} \right\| \leq 2 \leq 2\left(\frac{x-\xi}{\xi-w}\right)^{\alpha'}.$$

The inequalities (3.17) and (3.18) imply that there exists a constant $\widetilde{C} > 0$ such that the inequality (3.3) is true for $\alpha' = \frac{\alpha}{1+\alpha}$, $w < \xi < x$, $x - w < 1$. The theorem is proved. □

The inequality (3.3) together with other similar nequalities, presented in [2], [3], play an essential role in the process of obtaining the asymptotics of nondissipative curves generated by unbounded operators from the class K^r with different domains of the operator and its adjoint and presented as couplings of dissipative and antidissipative operators with real absolutely continuous spectra.

Finally, it has to be mentioned that (3.3) and all presented inequalities in [2] and [3] are satisfied when $T(x)$ is nonnegative or nonpositive operator function in infinite dimensional space.

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