

BOUNDEDNESS OF COMMUTATORS FOR MARCINKIEWICZ INTEGRALS ON WEIGHTED HERZ-TYPE HARDY SPACES

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Abstract. In this paper, the authors study the boundedness of the operator μ_{Ω}^b , the commutator generated by a function $b \in \text{Lip}_{\beta}(\mathbf{R}^n)$ ($0 < \beta < 1$) and the Marcinkiewicz integral μ_{Ω} on weighted Herz-type Hardy spaces.

Key words: Marcinkiewicz integral, commutator, weighted Herz space, Hardy space

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1 Introduction and Main Result

Let S^{n-1} denote the unit sphere of \mathbf{R}^n ($n \geq 2$) with Lebesgue measure $d\sigma = d\sigma(x')$. Let $\Omega \in L^1(S^{n-1})$ be homogeneous of degree zero on \mathbf{R}^n and satisfy the cancelation condition

$$\int_{S^{n-1}} \Omega(x') d\sigma(x') = 0,$$

where $x' = x/|x|$ for any $x \neq 0$. The higher-dimensional Marcinkiewicz integral μ_{Ω} is defined by

$$\mu_{\Omega}(f)(x) = \left(\int_0^{\infty} |F_{\Omega,t}(f)(x)|^2 \frac{dt}{t^3} \right)^{1/2},$$

where

$$F_{\Omega,t}(f)(x) = \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} f(y) dy.$$

The operator μ_Ω is first defined by Stein^[1]. Meanwhile, Stein has proved that if Ω is continuous and satisfies the $\text{Lip}\alpha(S^{n-1})(0 < \alpha \leq 1)$ condition

$$|\Omega(x') - \Omega(y')| \leq C|x' - y'|^\alpha, \quad \forall x', y' \in S^{n-1},$$

then μ_Ω is an operator of strong type $(p, p)(1 < p \leq 2)$ and of weak type $(1, 1)$. In [2], it is proved that if $\Omega \in C^1(S^{n-1})$, then μ_Ω is bounded on $L^p(\mathbf{R}^n)$ for $1 < p < \infty$. The boundedness of μ_Ω have been discussed by many authors(see [3-4] etc).

On the other hand, let $b \in L_{loc}(\mathbf{R}^n)$, the commutator μ_Ω^b is defined by

$$\mu_\Omega^b(f)(x) = \left(\int_0^\infty |F_{\Omega, b, t}(f)(x)|^2 \frac{dt}{t^3} \right)^{1/2},$$

where

$$F_{\Omega, b, t}(f)(x) = \int_{|x-y| \leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) f(y) dy.$$

In this paper $b \in \text{Lip}_\beta(\mathbf{R}^n)(0 < \beta < 1)$, which is the homogeneous Lipschitz space consisting of all functions f such that

$$\|f\|_{\text{Lip}_\beta} = \sup_{x, y \in \mathbf{R}^n, x \neq y} \frac{|f(x) - f(y)|}{|x - y|^\beta} < \infty.$$

Obviously, if $b \in \text{Lip}_\beta(\mathbf{R}^n)(0 < \beta < 1)$, then

$$|b(x) - b(y)| \leq C\|b\|_{\text{Lip}_\beta} |x - y|^\beta \quad (\forall x, y \in \mathbf{R}^n).$$

Recently, Cheng and Shu^[5] considered the commutator μ_Ω^b on Herz-type Hardy spaces, and proved the following theorem.

Theorem A. Suppose that $\Omega \in \text{Lip}\nu(S^{n-1})(0 < \nu \leq 1)$, $b \in \text{Lip}_\beta(\mathbf{R}^n)(0 < \beta < \min\{1/2, \nu\})$, $0 < p < \infty$, $1 < q_1, q_2 < \infty$ and

$$1/q_1 - 1/q_2 = \beta/n, \quad n(1 - 1/q_1) \leq \alpha < n(1 - 1/q_1) + \beta,$$

then μ_Ω^b is bounded from $H\dot{K}_{q_1}^{\alpha, p}(\mathbf{R}^n)$ to $\dot{K}_{q_2}^{\alpha, p}(\mathbf{R}^n)$.

Lu and Yang^[6] introduced the weighted Herz-type Hardy space, and built the atomic decomposition theory. Motivated by [5-6], we consider the weighted boundedness of μ_Ω^b and present our result as follows.

Theorem 1. Suppose that $\Omega \in \text{Lip}\nu(S^{n-1})(0 < \nu \leq 1)$, $b \in \text{Lip}_\beta(\mathbf{R}^n)(0 < \beta < \min\{1/2, \nu\})$, $0 < p_1 \leq p_2 < \infty$, $1 < q_1, q_2 < \infty$ and

$$1/q_1 - 1/q_2 = \beta/n, \quad n(1 - 1/q_1) \leq \alpha < n(1 - 1/q_1) + \beta,$$

and $\omega_1 \in A_1$, $\omega_2^{q_2} \in A_1$, then μ_Ω^b is bounded from $H\dot{K}_{q_1}^{\alpha, p_1}(\omega_1, \omega_2^{q_1})$ to $\dot{K}_{q_2}^{\alpha, p_2}(\omega_1, \omega_2^{q_2})$.

2 Preliminaries

To prove our result, let us recall some definitions. In the following definitions, the function ω is a locally integrable nonnegative function on \mathbf{R}^n . Moreover, $C > 0$, Q denotes a cube in \mathbf{R}^n with sides parallel to the coordinate axes, and $|Q|$ denotes the Lebesgue measure of Q .

Definition 1^[7,8]. (1) A function ω is said to belong to A_p ($1 < p < \infty$) if

$$\sup_Q \left(\frac{1}{|Q|} \int_Q \omega(x) dx \right) \left(\frac{1}{|Q|} \int_Q \omega(x)^{-1/(p-1)} dx \right)^{p-1} \leq C.$$

For the case $p = 1$, $\omega \in A_1$ if

$$\frac{1}{|Q|} \int_Q \omega(x) dx \leq C \operatorname{ess\,inf}_Q \{\omega(x)\}.$$

(2) A function ω is said to belong to $A(p, q)$ ($1 < p, q < \infty$) if

$$\sup_Q \left(\frac{1}{|Q|} \int_Q \omega(x)^q dx \right)^{1/q} \left(\frac{1}{|Q|} \int_Q \omega(x)^{-p'} dx \right)^{1/p'} \leq C,$$

where $p' = p/(p - 1)$.

(3) If there exist $C, \delta > 0$, such that for any $E \subset Q$

$$\frac{\omega(E)}{\omega(Q)} \leq C \left(\frac{|E|}{|Q|} \right)^\delta,$$

then we call $\omega \in A_\infty$.

Elementary properties of A_p (see [7]).

(a) $A_1 \subset A_p \subset A_q$ if $1 < p < q < \infty$.

(b) If $\omega(x) \in A_p$, then for any $0 < \varepsilon < 1$, $\omega(x)^\varepsilon \in A_p$.

(c) If $\omega(x) \in A_p$, then there are $C > 0$ and $\varepsilon > 0$, such that, for any $Q \subset \mathbf{R}^n$,

$$\left(\frac{1}{|Q|} \int_Q \omega(x)^{1+\varepsilon} dx \right)^{1/(1+\varepsilon)} \leq C \left(\frac{1}{|Q|} \int_Q \omega(x) dx \right).$$

The relations between A_p and $A(p, q)$ (see [7]). Suppose that $0 < \alpha < n$, $1 < p < n/\alpha$ and $1/q = 1/p - \alpha/n$. Then we have the following conclusions:

$$\omega(x) \in A(p, q) \iff \omega(x)^q \in A_{q(n-\alpha)/n} \iff \omega(x)^q \in A_{1+q/p'} \iff \omega(x)^{-p'} \in A_{1+p'/q}.$$

The definition of reverse Hölder condition. If there exists $r > 1$ such that

$$\left(\frac{1}{|Q|} \int_Q \omega(x)^r dx \right)^{1/r} \leq C \left(\frac{1}{|Q|} \int_Q \omega(x) dx \right),$$

then ω is said to satisfy the reverse Hölder condition of order r and is written by $\omega \in RH_r$. It follows from Hölder inequality that $\omega \in RH_r$ implies $\omega \in RH_s$ for $s < r$. It is known that if $\omega \in RH_r (r > 1)$ then $\omega \in RH_{r+\varepsilon}$ for some $\varepsilon > 0$.

Set $B_k = \{x \in \mathbf{R}^n : |x| \leq 2^k\}, C_k = B_k \setminus B_{k-1}$ and $\chi_k = \chi_{C_k}$ denotes the characteristic function of C_k for $k \in \mathbf{Z}$. Moreover, for any nonnegative weight function ω and Lebesgue measurable function f , we write

$$\|f\|_{L^q(\omega)} = \left(\int_{\mathbf{R}^n} |f(x)|^q \omega(x) dx \right)^{1/q}$$

Definition 2^[9]. Let $0 < \alpha < \infty, 0 < p < \infty, 1 < q < \infty, \omega_1$ and ω_2 be nonnegative weight functions. The homogeneous weight Herz space $\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)$ is defined by

$$\dot{K}_q^{\alpha,p}(\omega_1, \omega_2) = \{f \in L^q_{loc}(\mathbf{R}^n \setminus \{0\}, \omega_2) : \|f\|_{\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)} < \infty\},$$

where

$$\|f\|_{\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)} = \left(\sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \|f \chi_k\|_{L^q(\omega_2)}^p \right)^{1/p}.$$

Definition 3^[6]. Let $0 < \alpha < \infty, 0 < p < \infty, 1 < q < \infty, \omega_1, \omega_2 \in A_1$. The homogeneous weighted Herz-type Hardy space $H\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)$ is defined by

$$H\dot{K}_q^{\alpha,p}(\omega_1, \omega_2) = \{f \in S'(\mathbf{R}^n) : G(f) \in \dot{K}_q^{\alpha,p}(\omega_1, \omega_2)\},$$

and

$$\|f\|_{H\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)} = \|G(f)\|_{\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)},$$

where $S'(\mathbf{R}^n)$ is the space of tempered distributions on \mathbf{R}^n and $G(f)$ is the grand maximal function of f .

Definition 4^[6]. Let $\omega_1, \omega_2 \in A_1, 1 < q < \infty, n(1 - 1/q) \leq \alpha < \infty$. A function $a(x)$ on \mathbf{R}^n is called a central $(\alpha, q; \omega_1, \omega_2)$ atom if a satisfies

- 1) $\text{Supp } a \subset B(0, r)$ for some $r > 0$;
- 2) $\|a\|_{L^q(\omega_2)} \leq [\omega_1(B(0, r))]^{-\alpha/n}$;
- 3) $\int_{\mathbf{R}^n} a(x) x^s dx = 0$, when $|s| \leq [\alpha - n(1 - 1/q)]$.

To prove our result, we need the following lemmas.

Lemma 1^[6]. Let $\omega_1, \omega_2 \in A_1, 0 < p < \infty, 1 < q < \infty$ and $\alpha \geq n(1 - 1/q)$. A distribution f on \mathbf{R}^n belongs to $H\dot{K}_q^{\alpha,p}(\omega_1, \omega_2)$ if and only if it can be written as $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$ in the

distributional sense, where each a_j is a central $(\alpha, q; \omega_1, \omega_2)$ atom on B_j and

$$\sum_{j=-\infty}^{\infty} |\lambda_j|^p < \infty.$$

Moreover,

$$\|f\|_{HK_q^{\alpha,p}(\omega_1, \omega_2)} \sim \inf\left\{\left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p\right)^{1/p}\right\}$$

with the infimum taken over all the decomposition f as above.

Lemma 2^[10]. Let

$$\Omega \in \text{Lip}_v(S^{n-1})(0 < v \leq 1), b \in \text{Lip}_\beta(\mathbf{R}^n)(0 < \beta < 1).$$

If $1 < p < n/\beta, 1/q = 1/p - \beta/n$ and $\omega \in A(p, q)$, then there is $C > 0$ such that

$$\|\mu_\Omega^b(f)\|_{L^q(\omega^q)} \leq C \|b\|_{\text{Lip}_\beta} \|f\|_{L^p(\omega^p)}.$$

Lemma 3^[11]. $\omega^r \in A_\infty(r > 1)$ if and only if $\omega \in RH_r$.

Lemma 4^[12]. If $\omega \in A_1$, then there are $C > 0$ and $\delta > 0(0 < \delta < 1)$ such that

$$\frac{\omega(B_k)}{\omega(B_j)} \leq C 2^{(k-j)n}, k > j;$$

$$\frac{\omega(B_k)}{\omega(B_j)} \leq C 2^{(k-j)n\delta}, k \leq j$$

3. Proof of Theorem 1

From $p_1 \leq p_2$, it follows that

$$\dot{K}_q^{\alpha,p_1}(\omega_1, \omega_2) \subseteq \dot{K}_q^{\alpha,p_2}(\omega_1, \omega_2), HK_q^{\alpha,p_1}(\omega_1, \omega_2) \subseteq HK_q^{\alpha,p_2}(\omega_1, \omega_2).$$

Hence we only prove Theorem 1 for $p_1 = p_2 = p$.

Let $f \in HK_{q_1}^{\alpha,p}(\omega_1, \omega_2^{q_1})$, applying the atomic decomposition theory (see Lemma 1), we write $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$, where each a_j is a central $(\alpha, q_1; \omega_1, \omega_2^{q_1})$ atom, $\text{supp } a_j \subset B_j = B(0, 2^j)$ and

$$\|a_j\|_{L^{q_1}(\omega_2^{q_1})} \leq [\omega_1(B_j)]^{-\alpha/n}, \sum_{j=-\infty}^{\infty} |\lambda_j|^p < \infty.$$

Then we have

$$\begin{aligned}
\|\mu_{\Omega}^b(f)\|_{\dot{K}_{q_2}^{\alpha,p}(\omega_1,\omega_2^{q_2})}^p &= \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \|\mu_{\Omega}^b(f)\chi_k\|_{L^{q_2}(\omega_2^{q_2})}^p \\
&\leq C \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| \|\mu_{\Omega}^b(a_j)\chi_k\|_{L^{q_2}(\omega_2^{q_2})} \right)^p \\
&\quad + C \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|\mu_{\Omega}^b(a_j)\chi_k\|_{L^{q_2}(\omega_2^{q_2})} \right)^p \\
&= C(I+II).
\end{aligned}$$

For II, since

$$\omega_2^{q_2} \in A_1$$

and

$$1/q_1 - 1/q_2 = \beta/n,$$

then $\omega_2 \in A(q_1, q_2)$. By lemma 2, we know μ_{Ω}^b is bounded from $L^{q_1}(\omega_2^{q_1})$ to $L^{q_2}(\omega_2^{q_2})$, it is easy to verify that

$$II \leq C \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|a_j\|_{L^{q_1}(\omega_2^{q_1})} \right)^p.$$

When $0 < p \leq 1$,

$$\begin{aligned}
II &\leq C \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \sum_{j=k-2}^{\infty} |\lambda_j|^p \|a_j\|_{L^{q_1}(\omega_2^{q_1})}^p \\
&\leq C \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \sum_{j=k-2}^{\infty} |\lambda_j|^p [\omega_1(B_j)]^{-\alpha p/n} \\
&\leq C \sum_{k=-\infty}^{\infty} \sum_{j=k-2}^{\infty} |\lambda_j|^p 2^{(k-j)\alpha p} \\
&\leq C \sum_{j=-\infty}^{\infty} |\lambda_j|^p \left(\sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p} \right) \\
&\leq C \sum_{j=-\infty}^{\infty} |\lambda_j|^p.
\end{aligned}$$

If $p > 1$, by Hölder's inequality, we get

$$\begin{aligned}
 II &\leq C \sum_{k=-\infty}^{\infty} [\omega_1(B_k)]^{\alpha p/n} \left(\sum_{j=k-2}^{\infty} |\lambda_j| [\omega_1(B_j)]^{-\alpha/n} \right)^p \\
 &\leq C \sum_{k=-\infty}^{\infty} \left(\sum_{j=k-2}^{\infty} |\lambda_j| 2^{(k-j)\alpha} \right)^p \\
 &\leq C \sum_{k=-\infty}^{\infty} \left(\sum_{j=k-2}^{\infty} |\lambda_j| 2^{(k-j)\alpha/2} \cdot 2^{(k-j)\alpha/2} \right)^p \\
 &\leq C \sum_{k=-\infty}^{\infty} \left[\left(\sum_{j=k-2}^{\infty} |\lambda_j|^p 2^{(k-j)\alpha p/2} \right) \left(\sum_{j=k-2}^{\infty} 2^{(k-j)\alpha p'/2} \right)^{p/p'} \right] \\
 &\leq C \sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p/2} \\
 &\leq C \sum_{j=-\infty}^{\infty} |\lambda_j|^p.
 \end{aligned}$$

Let us now estimate I . By the definition of μ_{Ω}^b , we have

$$\begin{aligned}
 &\|\mu_{\Omega}^b(a_j)\chi_k\|_{L^{q_2}(\omega_2^{q_2})} = \left(\int_{C_k} |\mu_{\Omega}^b(a_j)(x)|^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &= \left(\int_{C_k} \left| \int_0^{\infty} \left| \int_{|x-y|\leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y)) a_j(y) dy \right|^2 \frac{dt}{t^3} \right|^{q_2/2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &\leq C \left(\int_{C_k} \left| \int_0^{|x|} \left| \int_{|x-y|\leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y)) a_j(y) dy \right|^2 \frac{dt}{t^3} \right|^{q_2/2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &\quad + C \left(\int_{C_k} \left| \int_{|x|}^{\infty} \left| \int_{|x-y|\leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x)-b(y)) a_j(y) dy \right|^2 \frac{dt}{t^3} \right|^{q_2/2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &= C(I_1 + I_2).
 \end{aligned}$$

For I_1 , when $x \in C_k, y \in B_j, j \leq k-3$ we get $|x| \sim |x-y| \approx 2^k$ and

$$\left| \frac{1}{|x|^2} - \frac{1}{|x-y|^2} \right| \leq C \frac{|y|}{|x|^3}.$$

By Minkowski inequality and $\Omega \in \text{Lip}_v(S^{n-1}) \subset L^\infty(S^{n-1})$,

$$\begin{aligned}
 I_1 &\leq C \left(\int_{C_k} \left(\int_{\mathbf{R}^n} \frac{|\Omega(x-y)|}{|x-y|^{n-1}} |b(x)-b(y)| |a_j(y)| \left(\int_{|x-y|}^{|x|} \frac{dt}{t^3} \right)^{1/2} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &\leq C \|\Omega\|_{\infty} \|b\|_{\text{Lip}_\beta} \left(\int_{C_k} \left(\int_{B_j} \frac{|x-y|^\beta}{|x-y|^{n-1}} |a_j(y)| \frac{|y|^{1/2}}{|x|^{3/2}} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &\leq C \|b\|_{\text{Lip}_\beta} 2^{j/2} \left(\int_{C_k} \frac{1}{|x|^{(n+1/2-\beta)q_2}} \left(\int_{B_j} |a_j(y)| dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\
 &\leq C \|b\|_{\text{Lip}_\beta} 2^{j/2} 2^{-k(n+1/2-\beta)} \int_{B_j} |a_j(y)| dy \left(\int_{C_k} \omega_2(x)^{q_2} dx \right)^{1/q_2}.
 \end{aligned} \tag{1}$$

Since $\omega_2^{q_2} \in A_1$, we have $\omega_2^{q_2} \in A_{1+q_2/q_1'} \subset A_\infty$, by Lemma 3, it follows that $\omega_2 \in RH_{q_2}$, i.e.

$$\begin{aligned} \left(\frac{1}{|B_k|} \int_{B_k} \omega_2(x)^{q_2} dx \right)^{1/q_2} &\leq C \left(\frac{1}{|B_k|} \int_{B_k} \omega_2(x) dx \right), \\ \left(\int_{B_k} \omega_2(x)^{q_2} dx \right)^{1/q_2} &\leq C |B_k|^{1/q_2-1} \int_{B_k} \omega_2(x) dx \leq C 2^{kn(1/q_2-1)} \omega_2(B_k). \end{aligned} \quad (2)$$

By $(\omega_2^{q_2})^{1/q_2} = \omega_2 \in A_1$ and the definition of A_1 , we get

$$\frac{1}{|B_j|} \int_{B_j} \omega_2(y) dy \leq C \operatorname{ess\,inf}_{y \in B_j} \{\omega_2(y)\} \leq C \omega_2(y), \quad \text{a. e. } y \in B_j,$$

i.e.

$$\omega_2(B_j) \leq C |B_j| \omega_2(y), \quad \text{a.e. } y \in B_j. \quad (3)$$

By Hölder's inequality and (3), we obtain

$$\begin{aligned} \int_{B_j} |a_j(y)| dy &= \int_{B_j} |a_j(y)| \omega_2(y) \omega_2(y)^{-1} dy \\ &\leq C \frac{|B_j|}{\omega_2(B_j)} \int_{B_j} |a_j(y)| \omega_2(y) dy \\ &\leq C \frac{|B_j|}{\omega_2(B_j)} \left(\int_{B_j} |a_j(y)|^{q_1} \omega_2(y)^{q_1} dy \right)^{1/q_1} \left(\int_{B_j} 1 dy \right)^{1/q_1'} \\ &\leq C \frac{|B_j|}{\omega_2(B_j)} |B_j|^{1/q_1'} \|a_j\|_{L^{q_1}(\omega_2^{q_1})}. \end{aligned}$$

Using (2),(3), $\|a_j\|_{L^{q_1}(\omega_2^{q_1})} \leq [\omega_1(B_j)]^{-\alpha/n}$ and lemma 4, we get

$$\begin{aligned} \int_{B_j} |a_j(y)| dy \left(\int_{C_k} \omega_2(x)^{q_2} dx \right)^{1/q_2} &\leq C 2^{jn(1+1/q_1')} 2^{kn(1/q_2-1)} [\omega_1(B_j)]^{-\alpha/n} \frac{\omega_2(B_k)}{\omega_2(B_j)} \\ &\leq C 2^{jn(1+1/q_1')} 2^{kn(1/q_2-1)} [\omega_1(B_j)]^{-\alpha/n} 2^{(k-j)n} \\ &= C [\omega_1(B_j)]^{-\alpha/n} 2^{jn/q_1'} 2^{kn/q_2}. \end{aligned} \quad (4)$$

Combining (1),(4) with $1/q_1 - 1/q_2 = \beta/n$, we obtain

$$\begin{aligned} I_1 &\leq C \|b\|_{Lip_\beta} 2^{j/2} 2^{-k(n+1/2-\beta)} [\omega_1(B_j)]^{-\alpha/n} 2^{jn/q_1'} 2^{kn/q_2} \\ &\leq C \|b\|_{Lip_\beta} [\omega_1(B_j)]^{-\alpha/n} 2^{-(k-j)(1/2+n(1-1/q_1))}. \end{aligned}$$

For I_2 , applying the vanishing condition of a_j , we obtain

$$\begin{aligned} I_2 &\leq C \left(\int_{C_k} \left| \int_{|x|}^{\infty} \int_{|x-y|\leq t} \frac{\Omega(x-y)}{|x-y|^{n-1}} (b(x) - b(y)) a_j(y) dy \right. \right. \\ &\quad \left. \left. - \int_{|x-y|\leq t} \frac{\Omega(x)}{|x|^{n-1}} (b(x) - b(0)) a_j(y) dy \right|^2 \frac{dt}{t^3} \right)^{q_2/2} \omega_2(x)^{q_2} dx)^{1/q_2} \\ &\leq C \left(\int_{C_k} \left(\int_{\mathbf{R}^n} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right| |b(x) - b(0)| |a_j(y)| \left(\int_{|x|}^{\infty} \frac{dt}{t^3} \right)^{1/2} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\quad + C \left(\int_{C_k} \left(\int_{\mathbf{R}^n} \frac{|\Omega(x-y)|}{|x-y|^{n-1}} |b(y) - b(0)| |a_j(y)| \left(\int_{|x|}^{\infty} \frac{dt}{t^3} \right)^{1/2} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &= C(J_1 + J_2). \end{aligned}$$

Let us estimate J_1 and J_2 respectively. For J_2 , because $\Omega \in \text{Lip}\nu(S^{n-1}) \subset L^\infty(S^{n-1})$, and $|x| \sim |x - y|$, it is easy to see that

$$\begin{aligned} J_2 &\leq C \|\Omega\|_\infty \|b\|_{\text{Lip}\beta} \left(\int_{C_k} \left(\int_{B_j} \frac{|y|^\beta}{|x-y|^{n-1}} |a_j(y)| \frac{1}{|x|} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{\text{Lip}\beta} 2^{j\beta} \left(\int_{C_k} \frac{1}{|x|^{nq_2}} \left(\int_{B_j} |a_j(y)| dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{\text{Lip}\beta} 2^{j\beta} 2^{-kn} \int_{B_j} |a_j(y)| dy \left(\int_{C_k} \omega_2(x)^{q_2} dx \right)^{1/q_2} \end{aligned}$$

Using (4) again,

$$\begin{aligned} J_2 &\leq C \|b\|_{\text{Lip}\beta} 2^{j\beta} 2^{-kn} [\omega_1(B_j)]^{-\alpha/n} 2^{jn/q_1} 2^{kn/q_2} \\ &\leq C \|b\|_{\text{Lip}\beta} [\omega_1(B_j)]^{-\alpha/n} 2^{-(k-j)(\beta+n(1-1/q_1))}. \end{aligned}$$

For J_1 , we have

$$\begin{aligned} J_1 &\leq C \left(\int_{C_k} \left(\int_{\mathbf{R}^n} \left| \frac{\Omega(x-y)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x-y|^{n-1}} + \frac{\Omega(x)}{|x-y|^{n-1}} - \frac{\Omega(x)}{|x|^{n-1}} \right| \right. \right. \\ &\quad \left. \left. \cdot |b(x) - b(0)| |a_j(y)| \frac{1}{|x|} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \left(\int_{C_k} \left(\int_{\mathbf{R}^n} |\Omega(x-y) - \Omega(x)| \frac{1}{|x-y|^{n-1}} |b(x) - b(0)| |a_j(y)| \frac{1}{|x|} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\quad + C \left(\int_{C_k} \left(\int_{\mathbf{R}^n} |\Omega(x)| \left| \frac{1}{|x-y|^{n-1}} - \frac{1}{|x|^{n-1}} \right| |b(x) - b(0)| |a_j(y)| \frac{1}{|x|} dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &= C(J_{11} + J_{12}) \end{aligned}$$

Note that from $C_k = B_k \setminus B_{k-1}$ and $x \in C_k, y \in B_j, j \leq k - 3$, it follows $|x| \sim |x - y| \approx 2^k, |C_k| \approx 2^{kn}$, and

$$|\Omega(x-y) - \Omega(x)| \leq C \left| \frac{x-y}{|x-y|} - \frac{x}{|x|} \right|^\nu \leq C \frac{|y|^\nu}{|x|^\nu},$$

Thus,

$$\begin{aligned} J_{11} &\leq C \|b\|_{Lip\beta} \left(\int_{C_k} \left(\int_{B_j} \frac{|y|^\nu}{|x|^\nu} \frac{1}{|x|^{n-1}} \frac{|x|^\beta}{|x|} |a_j(y)| dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{Lip\beta} 2^{j\nu} \left(\int_{C_k} |x|^{-(n+\nu-\beta)q_2} \left(\int_{B_j} |a_j(y)| dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{Lip\beta} 2^{j\nu} 2^{-k(n+\nu-\beta)} \int_{B_j} |a_j(y)| dy \left(\int_{C_k} \omega_2(x)^{q_2} dx \right)^{1/q_2} \end{aligned}$$

From (4),

$$\begin{aligned} J_{11} &\leq C \|b\|_{Lip\beta} 2^{j\nu} 2^{-k(n+\nu-\beta)} [\omega_1(B_j)]^{-\alpha/n} 2^{jn/q_1} 2^{kn/q_2} \\ &\leq C \|b\|_{Lip\beta} [\omega_1(B_j)]^{-\alpha/n} 2^{-(k-j)(\nu+n(1-1/q_1))}. \end{aligned}$$

For J_{12} , since $|x| \sim |x-y|$ and

$$\left| \frac{1}{|x-y|^{n-1}} - \frac{1}{|x|^{n-1}} \right| \leq C \frac{|y|}{|x|^n},$$

we have

$$\begin{aligned} J_{12} &\leq C \|\Omega\|_\infty \|b\|_{Lip\beta} \left(\int_{C_k} \left(\int_{B_j} \frac{|y|}{|x|^n} \frac{|x|^\beta}{|x|} |a_j(y)| dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{Lip\beta} 2^j \left(\int_{C_k} |x|^{-(n+1-\beta)q_2} \left(\int_{B_j} |a_j(y)| dy \right)^{q_2} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{Lip\beta} 2^j 2^{-k(n+1-\beta)} \int_{B_j} |a_j(y)| dy \left(\int_{C_k} \omega_2(x)^{q_2} dx \right)^{1/q_2} \\ &\leq C \|b\|_{Lip\beta} 2^j 2^{-k(n+1-\beta)} [\omega_1(B_j)]^{-\alpha/n} 2^{jn/q_1} 2^{kn/q_2} \\ &\leq C \|b\|_{Lip\beta} [\omega_1(B_j)]^{-\alpha/n} 2^{-(k-j)(1+n(1-1/q_1))}. \end{aligned}$$

Set $s_1 = 1/2 + n(1 - 1/q_1)$, $s_2 = \beta + n(1 - 1/q_1)$, $s_3 = \nu + n(1 - 1/q_1)$, $s_4 = 1 + n(1 - 1/q_1)$.

By $0 < \beta < \min\{1/2, \nu\}$ and

$$n(1 - 1/q_1) < \alpha < n(1 - 1/q_1) + \beta,$$

we have

$$\begin{aligned} I &\leq \sum_{k=-\infty}^{\infty} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| [\omega_1(B_k)]^{\alpha/n} \|\mu_\Omega^b(a_j)\chi_k\|_{L^{q_2}(\omega_2^{q_2})} \right)^p \\ &\leq C \sum_{k=-\infty}^{\infty} \left\{ \sum_{j=-\infty}^{k-3} |\lambda_j| [\omega_1(B_k)]^{\alpha/n} (I_1 + J_2 + J_{11} + J_{12}) \right\}^p \\ &\leq C \|b\|_{Lip\beta}^p \sum_{k=-\infty}^{\infty} \left\{ \sum_{j=-\infty}^{k-3} |\lambda_j| \left[2^{(k-j)(\alpha-s_1)} + 2^{(k-j)(\alpha-s_2)} + 2^{(k-j)(\alpha-s_3)} + 2^{(k-j)(\alpha-s_4)} \right] \right\}^p. \end{aligned}$$

When $0 < p \leq 1$,

$$\begin{aligned}
 I &\leq C \|b\|_{Lip\beta}^p \sum_{k=-\infty}^{\infty} \left\{ \sum_{j=-\infty}^{k-3} |\lambda_j|^p \left[2^{(k-j)(\alpha-s_1)p} + 2^{(k-j)(\alpha-s_2)p} \right. \right. \\
 &\quad \left. \left. + 2^{(k-j)(\alpha-s_3)p} + 2^{(k-j)(\alpha-s_4)p} \right] \right\} \\
 &\leq C \|b\|_{Lip\beta}^p \sum_{j=-\infty}^{\infty} |\lambda_j|^p \left\{ \sum_{k=j+3}^{\infty} \left[2^{(k-j)(\alpha-s_1)p} + 2^{(k-j)(\alpha-s_2)p} \right. \right. \\
 &\quad \left. \left. + 2^{(k-j)(\alpha-s_3)p} + 2^{(k-j)(\alpha-s_4)p} \right] \right\} \\
 &\leq C \|b\|_{Lip\beta}^p \sum_{j=-\infty}^{\infty} |\lambda_j|^p.
 \end{aligned}$$

If $p > 1$, applying Hölder’s inequality, we obtain

$$\begin{aligned}
 I &\leq C \|b\|_{Lip\beta}^p \sum_{k=-\infty}^{\infty} \left\{ \left[\sum_{j=-\infty}^{k-3} |\lambda_j|^p \left(2^{(k-j)(\alpha-s_1)p/2} + 2^{(k-j)(\alpha-s_2)p/2} + 2^{(k-j)(\alpha-s_3)p/2} \right. \right. \right. \\
 &\quad \left. \left. + 2^{(k-j)(\alpha-s_4)p/2} \right) \right] \cdot \left[\sum_{j=-\infty}^{k-3} \left(2^{(k-j)(\alpha-s_1)p'/2} + 2^{(k-j)(\alpha-s_2)p'/2} + 2^{(k-j)(\alpha-s_3)p'/2} \right. \right. \\
 &\quad \left. \left. + 2^{(k-j)(\alpha-s_4)p'/2} \right) \right]^{p/p'} \right\} \\
 &\leq C \|b\|_{Lip\beta}^p \sum_{j=-\infty}^{\infty} |\lambda_j|^p \left(\sum_{k=j+3}^{\infty} \left(2^{(k-j)(\alpha-s_1)p/2} + 2^{(k-j)(\alpha-s_2)p/2} + 2^{(k-j)(\alpha-s_3)p/2} \right. \right. \\
 &\quad \left. \left. + 2^{(k-j)(\alpha-s_4)p/2} \right) \right) \\
 &\leq C \|b\|_{Lip\beta}^p \sum_{j=-\infty}^{\infty} |\lambda_j|^p.
 \end{aligned}$$

The estimates for I and II lead to

$$\|\mu_{\Omega}^b(f)\|_{\dot{K}_{q_2}^{\alpha,p}(\omega_1, \omega_2^{q_2})} \leq C \|b\|_{Lip\beta} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p}.$$

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