

Weak Type Weighted Inequalities for the Commutators of the Multilinear Calderón-Zygmund Operators

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Abstract. For the commutators of multilinear Calderón-Zygmund singular integral operators with *BMO* functions, the weak type weighted norm inequalities with respect to $A_{\vec{p}}$ weights are obtained.

Key Words: Commutator, multilinear Calderón-Zygmund operator, multilinear maximal function, weight.

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1 Introduction

The multilinear Calderón-Zygmund theory originated in the works of Coifman and Meyer [2,3]. Later on the topic was retaken by several authors; including Christ and Journé [1] Kenig and Stein [7], and Grafakos and Torres [5,6]. We first recall the definitions of multilinear Calderón-Zygmund singular integral operators and commutators.

Let T be a multilinear operator initially defined on the m -fold product of Schwartz spaces and taking values into the space of tempered distributions,

$$T: \mathcal{S}(\mathbf{R}^n) \times \cdots \times \mathcal{S}(\mathbf{R}^n) \longrightarrow \mathcal{S}'(\mathbf{R}^n).$$

We say that T is an multilinear Calderón-Zygmund operator if, for some $1 \leq q_j < \infty$, it extends to a bounded multilinear operator from $L^{q_1} \times \cdots \times L^{q_m}$ to L^q , where $1/q = 1/q_1 + \cdots + 1/q_m$.

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$\dots + 1/q_m$, and if there exists a function K , defined off the diagonal $x = y_1 = \dots = y_m$ in $(\mathbb{R}^n)^{m+1}$, for $\vec{f} = (f_1, \dots, f_m)$, satisfying

$$T(\vec{f})(x) = \int_{(\mathbb{R}^n)^m} K(x, y_1, \dots, y_m) f_1(y_1) \dots f_m(y_m) d\vec{y}$$

for all $x \notin \bigcap_{j=1}^m \text{supp} f_j$, where $d\vec{y} = dy_1 \dots dy_m$ and $\vec{y} = (y_1, \dots, y_m)$;

$$|K(y_0, y_1, \dots, y_m)| \leq \frac{A}{(\sum_{k,j=0}^m |y_k - y_j|)^{mn}} \tag{1.1}$$

and

$$|K(y_0, \dots, y_j, \dots, y_m) - K(y_0, \dots, y'_j, \dots, y_m)| \leq \frac{A |y_j - y'_j|^\gamma}{(\sum_{k,j=0}^m |y_k - y_j|)^{mn+\gamma}} \tag{1.2}$$

for some $\gamma > 0$ and all $0 \leq j \leq m$, whenever $|y_j - y'_j| \leq \frac{1}{2} \max_{0 \leq k \leq m} |y_j - y_k|$.

For a vector $\vec{b} = (b_1, \dots, b_m)$ of locally integrable functions, we define the commutator of multilinear singular integral operators

$$T_{\vec{b}} \vec{f}(x) = \sum_{j=1}^m T_{b_j}^j \vec{f}(x) = \sum_{j=1}^m \int_{\mathbb{R}^n} (b_j(x) - b_j(y_j)) K(x, y_1, \dots, y_m) f_1(y_1) \dots f_m(y_m) d\vec{y}.$$

Recently, Lerner, Ombrosi, Pérez and Trujillo-González [8] defined a new multilinear maximal function associated to the m -linear Calderón-Zygmund operator as

$$\mathcal{M}(\vec{f})(x) = \sup_{Q \ni x} \prod_{j=1}^m \frac{1}{|Q|} \int_Q |f_j(y_j)| dy_j,$$

and developed a $A_{\vec{p}}$ weighted theory for the multilinear maximal function and multilinear Calderón-Zygmund operators.

Let $1 \leq p_1, \dots, p_m < \infty$, we will write p for the number given by $1/p = 1/p_1 + \dots + 1/p_m$, and $\vec{p} = (p_1, \dots, p_m)$. Given $\vec{w} = (w_1, \dots, w_m)$, w_j are nonnegative locally integrable functions on \mathbb{R}^n , $j = 1, \dots, m$, set $v_{\vec{w}} = \prod_{j=1}^m w_j^{p/p_j}$. We say that \vec{w} satisfies the $A_{\vec{p}}$ condition if

$$\sup_Q \left(\frac{1}{|Q|} \int_Q v_{\vec{w}} \right)^{1/p} \prod_{j=1}^m \left(\frac{1}{|Q|} \int_Q w_j^{1-p'_j} \right)^{1/p'_j} < \infty.$$

When $p_j = 1$, $(\frac{1}{|Q|} \int_Q w_j^{1-p'_j})^{1/p'_j}$ is understood as $(\inf_Q w_j)^{-1}$. For $m = 1$, $A_{\vec{p}}$ is the Muckenhoupt weight class A_p . We denote $A_\infty = \cup_{p>1} A_p$.

Lerner, Ombrosi, Pérez and Trujillo-González [8] obtained the following weighted inequalities for the commutators of the multilinear singular integral operators.

Theorem 1.1. *Let $1 < p_j < \infty, j = 1, \dots, m, \vec{b} \in BMO^m$ and $\vec{w} \in A_{\vec{p}}$. Then there exists $C > 0$ such that*

$$\|T_{\vec{b}}(\vec{f})\|_{L^p(v_{\vec{w}})} \leq C \prod_{j=1}^m \|f_j\|_{L^{p_j}(w_j)}.$$

Theorem 1.2. *Let $\vec{w} \in A_{(1, \dots, 1)}, \vec{b} \in BMO^m$ and $\Phi(t) = t(1 + \log^+ t), t > 0$. Then there exists $C > 0$ such that*

$$v_{\vec{w}}(\{x \in \mathbb{R}^n : |T_{\vec{b}}(\vec{f})(x)| > t^m\}) \leq C \prod_{j=1}^m \left(\int_{\mathbb{R}^n} \Phi\left(\frac{|f_j(x)|}{t}\right) w_j(x) dx \right)^{1/m}.$$

In this paper, we consider the weak type weighted inequalities for the commutators of the multilinear singular integral operators when $1 \leq p_j < \infty, j = 1, \dots, m$, and at least one of the $p_j = 1$. To state our results, we need some notation.

Let $\Psi(t) : [0, \infty) \rightarrow [0, \infty)$ be a Young function. That is a continuous, convex, increasing function with $\Psi(0) = 0$ and such that $\Psi(t) \rightarrow \infty$ as $t \rightarrow \infty$. The Luxemburg norm of a function f over a cube Q is defined by

$$\|f\|_{\Psi, Q} = \inf \left\{ \lambda > 0 : \frac{1}{|Q|} \int_Q \Psi\left(\frac{|f(x)|}{\lambda}\right) dx \leq 1 \right\}.$$

Especially, for the Young function $\Phi(t) = t(1 + \log^+ t)$, the Luxemburg norm will be denoted by $\|f\|_{L(\log L), Q}$.

For $i = 1, \dots, m$, the multilinear maximal operators associated with Φ are defined as

$$\mathcal{M}_{L(\log L)}^i(\vec{f})(x) = \sup_{Q \ni x} \|f_i\|_{L(\log L), Q} \prod_{j \neq i} \frac{1}{|Q|} \int_Q |f_j(y_j)| dy_j.$$

Our main results can be state as follows.

Theorem 1.3. *Let $1 \leq p_j < \infty, j = 1, \dots, m, \vec{b} \in BMO^m$ and $\vec{w} \in A_{\vec{p}}$. Then there exists a constant $C > 0$ such that*

$$v_{\vec{w}}(\{x \in \mathbb{R}^n : |T_{\vec{b}}(\vec{f})(x)| > t^m\})^{1/p} \leq C \prod_{j=1}^m \left(\int_{\mathbb{R}^n} \Phi\left(\frac{|f_j(x)|}{t}\right)^{p_j} w_j(x) dx \right)^{1/p_j} \tag{1.3}$$

for all \vec{f} bounded with compact support.

The proof of Theorem 1.3 will be based on the following result.

Theorem 1.4. *Let $1 \leq p_j < \infty, j = 1, \dots, m$, and $\vec{w} \in A_{\vec{p}}$. Then there exists a constant $C > 0$ such that*

$$\begin{aligned} & v_{\vec{w}}(\{x \in \mathbb{R}^n : \mathcal{M}_{L \log L}^i(\vec{f})(x) > t^m\})^{1/p} \\ & \leq C \left(\int_{\mathbb{R}^n} \Phi\left(\frac{|f_i(x)|}{t}\right)^{p_i} w_i(x) dx \right)^{1/p_i} \prod_{j \neq i} \left(\int_{\mathbb{R}^n} \left(\frac{|f_j(x)|}{t}\right)^{p_j} w_j(x) dx \right)^{1/p_j} \end{aligned} \tag{1.4}$$

for $i = 1, \dots, m$.

2 Preliminaries

For $\delta > 0$, let M_δ be the maximal function

$$M_\delta f(x) = \sup_{x \in Q} \left(\frac{1}{|Q|} \int_Q |f(y)|^\delta dy \right)^{\frac{1}{\delta}},$$

and M_δ^\sharp be the sharp maximal function of Fefferman and Stein,

$$M_\delta^\sharp f(x) = \sup_{x \in Q} \inf_c \left(\frac{1}{|Q|} \int_Q ||f(y)|^\delta - |c|^\delta| dy \right)^{\frac{1}{\delta}}.$$

If $\delta = 1$, M_1 and M_1^\sharp are the Hardy-Littlewood maximal function and sharp maximal function, write as M and M^\sharp respectively.

We will use the following form of the classical result of Fefferman and Stein [4]: Let $0 < \delta < \infty$ and w be a weight in A_∞ , if $\varphi : (0, \infty) \rightarrow (0, \infty)$ is doubling, then there exists a constant $C > 0$, such that

$$\sup_{\lambda > 0} \varphi(\lambda) w(\{y \in \mathbb{R}^n : M_\delta f(y) > \lambda\}) \leq C \sup_{\lambda > 0} \varphi(\lambda) w(\{y \in \mathbb{R}^n : M_\delta^\sharp f(y) > \lambda\}) \tag{2.1}$$

for every function f such that the left-hand side is finite.

Lemma 2.1 (see [8]). *Let $\vec{w} = (w_1, \dots, w_m)$ and $1 \leq p_1, \dots, p_m < \infty$. Then $\vec{w} \in A_{\vec{p}}$ if and only if $w_j^{1-p'_j} \in A_{mp'_j}$, $j = 1, \dots, m$, and $v_{\vec{w}} \in A_{mp}$, where the condition $w_j^{1-p'_j} \in A_{mp'_j}$ in the case $p_j = 1$ is understood as $w_j^{1/m} \in A_1$.*

Lemma 2.2 (see [8]). *Let $0 < \delta \leq 1/m$. Then there exists a constant $C > 0$ such that*

$$M_\delta^\sharp(T(\vec{f}))(x) \leq CM(\vec{f})(x)$$

for all \vec{f} of bounded measurable functions with compact support.

Lemma 2.3 (see [8]). *Let $\vec{b} \in BMO^m$, $0 < \delta \leq 1/m$, $\delta < \varepsilon$ and $j = 1, \dots, m$, then there exists a constant $C > 0$ such that*

$$M_\delta^\sharp(T_{b_j}^j(\vec{f}))(x) \leq C \|b_j\|_{BMO} (\mathcal{M}_{L(\log L)}^j(\vec{f})(x) + M_\varepsilon(T(\vec{f}))(x)) \tag{2.2}$$

for all \vec{f} of bounded measurable functions with compact support.

Lemma 2.4 (see [8]). *Let $1 < p_1, \dots, p_m < \infty$. Then*

$$\left(\int_{\mathbb{R}^n} \mathcal{M}(\vec{f})(x)^p v_{\vec{w}}(x) dx \right)^{1/p} \leq C \prod_{j=1}^m \left(\int_{\mathbb{R}^n} |f_j(x)|^{p_j} w_j(x) dx \right)^{1/p_j}$$

if and only if $\vec{w} \in A_{\vec{p}}$.

Theorem 2.1. *Let $1 \leq p_j < \infty, j=1, \dots, m, w \in A_\infty$ and $\varphi(t) = \Phi(t)t^{m-1}$. Suppose that $\vec{b} \in BMO^m$. Then there exists a constant $C > 0$, depending on the A_∞ constant of w , such that for $j = 1, \dots, m$,*

$$\begin{aligned} & \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : |T_{b_j}^j(\vec{f})(x)| > t^m\})^{1/p} \\ & \leq C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^j(\vec{f})(x) > t^m\})^{1/p} \end{aligned} \tag{2.3}$$

for all \vec{f} bounded with compact support.

Proof. It is enough to consider $T_b(\vec{f})(x) = b(x)T(f_1, \dots, f_m)(x) - T(bf_1, \dots, bf_m)(x)$ with $b \in BMO$. We can assume that the right-hand side of (2.3) is finite. It is easy to see that $\frac{1}{\varphi(1/t)}$ is doubling. By Lebesgue differentiation theorem, Fefferman-Stein inequality (2.1), Lemma 2.2 and Lemma 2.3 with exponents $0 < \delta < \varepsilon < 1/m$, we have

$$\begin{aligned} & \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)| > t^m\})^{1/p} \\ & \leq \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : M_\delta(T_b(\vec{f}))(x) > t^m\})^{1/p} \\ & \leq C \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : M_\delta^\sharp(T_b(\vec{f}))(x) > t^m\})^{1/p} \\ & \leq C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^1(\vec{f})(x) > t^m\})^{1/p} \\ & \quad + C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : M_\varepsilon(T(\vec{f}))(x) > t^m\})^{1/p} \\ & \leq C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^1(\vec{f})(x) > t^m\})^{1/p} \\ & \quad + C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : M_\varepsilon^\sharp(T(\vec{f}))(x) > t^m\})^{1/p} \\ & \leq C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^1(\vec{f})(x) > t^m\})^{1/p} \\ & \quad + C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}(\vec{f})(x) > t^m\})^{1/p} \\ & \leq C \varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^1(\vec{f})(x) > t^m\})^{1/p}. \end{aligned}$$

We need to verify now that

$$\sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : M_\delta(T_b(\vec{f}))(x) > t^m\})^{1/p} < \infty, \tag{2.4}$$

and

$$\sup_{t>0} \frac{1}{\varphi(1/t)} \omega(\{x \in \mathbb{R}^n : M_\varepsilon(T(\vec{f}))(x) > t^m\})^{1/p} < \infty. \tag{2.5}$$

We will only show (2.4) because the proof of (2.5) is very similar but easier. We may assume that ω is bounded. Note that $\omega_j = \min\{\omega, j\} \rightarrow \omega$ as $j \rightarrow \infty$, a.e. on \mathbb{R}^n , $\omega_j \in L^\infty$ and $[\omega_j]_{A_\infty} \leq 2[\omega]_{A_\infty}$. The result for general ω will follow then by applying the Monotone Convergence Theorem.

Notice that $t^m \varphi(1/t) \geq 1$, $m\delta < 1$ and the fact $M_{m\delta} : L^{mp, \infty}(\mathbb{R}^n) \rightarrow L^{mp, \infty}(\mathbb{R}^n)$, we have

$$\begin{aligned} & \sup_{t>0} \frac{1}{\varphi(1/t)} \omega(\{x \in \mathbb{R}^n : M_\delta(T_b(\vec{f}))(x) > t^m\})^{1/p} \\ & \leq C \sup_{t>0} t^m |\{x \in \mathbb{R}^n : M_{m\delta}(|T_b(\vec{f})|^{1/m})(x) > t\}|^{1/p} \\ & \leq C \sup_{t>0} t^m |\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)|^{1/m} > t\}|^{1/p}. \end{aligned}$$

Recalling that \vec{f} has compact support, we may assume that $\text{supp } \vec{f} \subset B(0, R)$ for some $R > 0$. Then

$$\begin{aligned} & \sup_{t>0} t^m |\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)|^{1/m} > t\}|^{1/p} \\ & \leq C \sup_{t>0} t^m |\{x \in B(0, 2R) : |T_b(\vec{f})(x)|^{1/m} > t\}|^{1/p} \\ & \quad + C \sup_{t>0} t^m |\{x \in \mathbb{R}^n \setminus B(0, 2R) : |T_b(\vec{f})(x)|^{1/m} > t\}|^{1/p} = I + II. \end{aligned}$$

For I , we have

$$I \leq C \int_{B(0, 2R)} |T_b(\vec{f})(x)|^{1/p} dx \leq CR^{(1-1/r)n} \left(\int_{\mathbb{R}^n} |T_b(\vec{f})(x)|^{r/p} dx \right)^{1/r}.$$

This last term is finite by the result in Theorem 1.1 if we choose r sufficiently large.

For II , if we assume that b is bounded, then for $x \in \mathbb{R}^n \setminus B(0, 2R)$,

$$\begin{aligned} |T_b(\vec{f})(x)| & \leq C \int_{(\mathbb{R}^n)^m} \frac{|b(x) - b(y_1)| |f_1(y_1)| \cdots |f_m(y_m)|}{|x - y_1|^n \cdots |x - y_m|^n} d\vec{y} \\ & \leq C \frac{1}{|x|^n} \int_{B(0, |x|)} |f_1(y)| dy \cdots \frac{1}{|x|^n} \int_{B(0, |x|)} |f_m(y)| dy \\ & \leq C \mathcal{M}(\vec{f})(x). \end{aligned}$$

Thus, by Lemma 2.4, we have

$$\begin{aligned} II & \leq C \sup_{t>0} t^m |\{x \in \mathbb{R}^n : \mathcal{M}(\vec{f})(x) > t^m\}|^{1/p} \\ & = C \|\mathcal{M}(\vec{f})\|_{L^{p, \infty}} \leq C \prod_{j=1}^m \|f_j\|_{L^{p_j}} < \infty, \end{aligned}$$

since the family \vec{f} is bounded with compact support.

This proves (2.3) provided b is bounded. To obtain the result for a general b in BMO , we consider the sequence of functions $\{b_j\}$ given by

$$b_j(x) = \begin{cases} j, & b(x) > j, \\ b(x), & |b(x)| \leq j, \\ -j, & b(x) < -j. \end{cases}$$

Note that the sequence converges pointwise to b and $\|b_j\|_{BMO} \leq c\|b\|_{BMO}$. Thus

$$\begin{aligned} & \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)| > t^m\})^{1/p} \\ & \leq C\varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^1(\vec{f})(x) > t^m\})^{1/p}, \end{aligned}$$

in which the constant C depending on the BMO norm of b . Since the family \vec{f} is bounded with compact support and $T: L^{p_1} \times \dots \times L^{p_m} \rightarrow L^{p,\infty}$, we have

$$\|T(b_j f_1, f_2, \dots, f_m) - T(b f_1, f_2, \dots, f_m)\|_{L^{p,\infty}} \rightarrow 0, \quad j \rightarrow \infty.$$

Thus for each compact set, an appropriate subsequence of $\{T_{b_j}(\vec{f})\}$ converges to $T_b(\vec{f})$ in measure. Hence for any $K > 0$,

$$\begin{aligned} & \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in B(0,K) : |T_b(\vec{f})(x)| > t^m\})^{1/p} \\ & \leq C\varphi(\|b\|_{BMO}^{1/m}) \sup_{t>0} \frac{1}{\varphi(1/t)} w(\{x \in \mathbb{R}^n : \mathcal{M}_{L(\log L)}^1(\vec{f})(x) > t^m\})^{1/p}, \end{aligned}$$

in which the constant C is independent of K . Finally taking the supremum over K completes the proof of the theorem. □

3 Proofs of Theorems

Proof of Theorem 1.4. Without loss of generality we may assume $i = 1$. By homogeneity, we can assume that $t = 1$ and $\vec{f} \geq 0$ bounded with compact support and satisfies $0 < \|f_j\|_\infty \leq 1$ for $j = 2, \dots, m$. Define the set

$$\Omega = \{x \in \mathbb{R}^n : \mathcal{M}_{L \log L}^1(\vec{f})(x) > 1\}.$$

It is easy to see that Ω is open and we may assume that it is not empty. to estimate the size of Ω , it is enough to estimate the size of every compact set F contained in Ω . We can cover any such F by a finite family of cubes $\{Q_k\}$ for which

$$1 < \|f_1\|_{\Phi, Q_k} \prod_{j=2}^m (f_j)_{Q_k},$$

where

$$(f_j)_{Q_k} = \frac{1}{|Q_k|} \int_{Q_k} f_j(y) dy.$$

Using Vitali's covering lemma, we can extract a subfamily of disjoint cubes $\{Q_i\}$ such that $F \subset \cup_i 3Q_i$. By homogeneity, we have

$$1 < \|f_1 \prod_{j=2}^m (f_j)_{Q_i}\|_{\Phi, Q_i}.$$

By the properties of the norm $\|\cdot\|_{\Phi, Q_i}$, using that $\Phi(at) \leq a\Phi(t)$ for $0 < a \leq 1$, we have

$$1 < \frac{1}{|Q_i|} \int_{Q_i} \Phi\left(f_1 \prod_{j=2}^m (f_j)_{Q_i}\right) dy \leq \frac{1}{|Q_i|} \int_{Q_i} \Phi(f_1(y)) dy \prod_{j=2}^m \frac{1}{|Q_i|} \int_{Q_i} f_j(y) dy.$$

Finally by the condition on weights and Hölder's inequality, we have

$$\begin{aligned} v_{\bar{w}}(F) &\leq C \sum_i v_{\bar{w}}(Q_i) \leq C \sum_i \int_{Q_i} v_{\bar{w}}(y) dy \left(\frac{1}{|Q_i|} \int_{Q_i} \Phi(f_1(y)) dy \prod_{j=2}^m \frac{1}{|Q_i|} \int_{Q_i} f_j(y) dy\right)^p \\ &\leq C \sum_i \int_{Q_i} v_{\bar{w}}(y) dy \left(\frac{1}{|Q_i|} \int_{Q_i} \Phi(f_1(y))^{p_1} w_1(y) dy\right)^{p/p_1} \left(\frac{1}{|Q_i|} \int_{Q_i} w_1(y)^{1-p'_1} dy\right)^{p/p'_1} \\ &\quad \times \prod_{j=2}^m \left(\frac{1}{|Q_i|} \int_{Q_i} f_j(y)^{p_j} w_j(y) dy\right)^{p/p_j} \left(\frac{1}{|Q_i|} \int_{Q_i} w_j(y)^{1-p'_j} dy\right)^{p/p'_j} \\ &\leq C \sum_i \left(\int_{Q_i} \Phi(f_1(y))^{p_1} w_1(y) dy\right)^{p/p_1} \prod_{j=2}^m \left(\int_{Q_i} f_j(y)^{p_j} w_j(y) dy\right)^{p/p_j} \\ &\leq C \int_{\mathbb{R}^n} \Phi(f_1(y))^{p_1} w_1(y) dy \prod_{j=2}^m \left(\int_{\mathbb{R}^n} f_j(y)^{p_j} w_j(y) dy\right)^{p/p_j}, \end{aligned}$$

where $(\frac{1}{|Q|} \int_Q w_j^{1-p'_j})^{1/p'_j}$ is understood as $(\inf_Q w_j)^{-1}$ if $p_j = 1$. This ends the proof. \square

Proof of Theorem 1.3. By linearity it is enough to consider the operator T_b . By homogeneity it is enough to assume $t = 1$ and to prove

$$\begin{aligned} &v_{\bar{w}}(\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)| > 1\})^{1/p} \\ &\leq C \left(\int_{\mathbb{R}^n} \Phi(|f_1(x)|)^{p_1} w_1(x) dx\right)^{1/p_1} \prod_{j=2}^m \left(\int_{\mathbb{R}^n} |f_j(x)|^{p_j} w_j(x) dx\right)^{1/p_j}. \end{aligned}$$

Since Φ is submultiplicative, by Theorem 2.1 and Theorem 1.4, we have

$$\begin{aligned} &v_{\bar{w}}(\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)| > 1\})^{1/p} \\ &\leq C \sup_{t>0} \frac{t^{m-1}}{\Phi(1/t)} v_{\bar{w}}(\{x \in \mathbb{R}^n : |T_b(\vec{f})(x)| > t^m\})^{1/p} \\ &\leq C \sup_{t>0} \frac{t^{m-1}}{\Phi(1/t)} v_{\bar{w}}(\{x \in \mathbb{R}^n : |\mathcal{M}_{L(\log L)}^1(\vec{f})(x)| > t^m\})^{1/p} \end{aligned}$$

$$\begin{aligned}
&\leq C \sup_{t>0} \frac{t^{m-1}}{\Phi(1/t)} \left(\int_{\mathbb{R}^n} \Phi\left(\frac{|f_1(x)|}{t}\right)^{p_1} w_1(x) dx \right)^{1/p_1} \prod_{j=2}^m \left(\int_{\mathbb{R}^n} \left(\frac{|f_j(x)|}{t}\right)^{p_j} w_j(x) dx \right)^{1/p_j} \\
&\leq C \sup_{t>0} \frac{1}{\Phi(1/t)} \left(\int_{\mathbb{R}^n} \Phi(|f_1(x)|)^{p_1} \Phi(1/t)^{p_1} w_1(x) dx \right)^{1/p_1} \prod_{j=2}^m \left(\int_{\mathbb{R}^n} |f_j(x)|^{p_j} w_j(x) dx \right)^{1/p_j} \\
&\leq C \left(\int_{\mathbb{R}^n} \Phi(|f_1(x)|)^{p_1} w_1(x) dx \right)^{1/p_1} \prod_{j=2}^m \left(\int_{\mathbb{R}^n} |f_j(x)|^{p_j} w_j(x) dx \right)^{1/p_j}.
\end{aligned}$$

This ends the proof of Theorem 1.3.

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