

内蕴平方函数在 Morrey-Adams 空间上的有界性

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摘要

借助 Lebesgue 空间上的有界性, 利用函数分解方法和实变技巧, 证明了内蕴平方函数在 Morrey-Adams 空间上的有界性, 同时也给出了 BMO 交换子的相应结果。

关键词

内蕴平方函数, Morrey-Adams 空间, 交换子

Boundedness of Intrinsic Square Functions on Morrey-Adams Spaces

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Abstract

With the help of the boundedness of the Lebesgue spaces, by applying the decom-

position of function and real variable techniques, the boundedness of intrinsic square functions is obtained on Morrey-Adams spaces. Meanwhile, the corresponding result of its commutator with BMO functions is also given.

Keywords

Intrinsic Square Functions, Morrey-Adams Space, Commutator

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1. 引言及主要结果

记 $\mathbb{R}_+^{n+1} = \mathbb{R} \times (0, \infty)$, $\mu(x, t) = P_t * f(x)$, 其中 $P_t(x) = c_n \frac{t}{(t^2 + |x|^2)^{\frac{n+1}{2}}}$ 表示 \mathbb{R}_+^{n+1} 上的 Poisson 核. 经典平方函数 (Lusin 面积积分) 定义为

$$\mathcal{S}_\beta(f)(x) = \left(\int \int_{\Gamma_\beta(x)} |\nabla \mu(y, t)|^2 t^{1-n} dy dt \right)^{\frac{1}{2}},$$

其中: $|\nabla \mu(y, t)| = \left| \frac{\partial \mu}{\partial t} \right|^2 + \sum_{j=1}^n \left| \frac{\partial \mu}{\partial y_j} \right|^2$; $\Gamma_\beta(x) = \{(y, t) \in \mathbb{R}_+^{n+1} : |x - y| < \beta t\}$, $\beta > 0$. 当 $\beta = 1$, 时, 记 $\mathcal{S}_\beta(f)$ 和 $\Gamma_\beta(x)$ 分别为 $\mathcal{S}(f)$ 和 $\Gamma(x)$. 相应地, Littlewood-Paley g 函数和 g_λ^* 函数分别定义为

$$g(f)(x) = \left(\int_0^\infty |\nabla \mu(y, t)|^2 t dt \right)^{\frac{1}{2}},$$

$$g_\gamma^*(f)(x) = \left[\int \int_{\mathbb{R}_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{\gamma n} |\nabla \mu(y, t)|^2 t^{1-n} dy dt \right]^{\frac{1}{2}}.$$

经典平方函数 [1, 2] 在调和和分析中具有重要作用, 内蕴平方函数的广义函数 [1] 是对经典平方函数的推广. 设 $0 < \alpha \leq 1$, 函数 $\varphi: \mathbb{R}^n \rightarrow \mathbb{R}$ 满足 $\text{supp } \varphi \subset \{x \in \mathbb{R}^n : |x| \leq 1\}$, $\int_{\mathbb{R}^n} \varphi(x) dx = 0$, 并对任意的 $x_1, x_2 \in \mathbb{R}^n$, 有 $|\varphi(x_1) - \varphi(x_2)| \leq |x_1 - x_2|^\alpha$. 满足上述条件的 φ 构成的函数族用 \mathcal{C}_α 表示. 对于 $(y, t) \in \mathbb{R}_+^{n+1}$, $f \in L_{loc}^1(\mathbb{R}^n)$, 记

$$A_\alpha(f)(y, t) = \sup_{\varphi \in \mathcal{C}_\alpha} |f * \varphi_t(y)| = \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} \varphi_t(y - z) f(z) dz \right|,$$

其中 $\varphi_t(x) = t^{-n}\varphi(\frac{x}{t})$. f 的内蕴平方函数定义为

$$\mathcal{S}_\alpha(f)(x) = \left(\int \int_{\Gamma(x)} (A_\alpha(f)(y, t))^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}}. \quad (1)$$

相应地

$$\mathcal{S}_{\alpha,\beta}(f)(x) = \left(\int \int_{\Gamma_\beta(x)} (A_\alpha(f)(y, t))^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}}.$$

内蕴 Littlewood-Paley g 和 g_λ^* 函数分别

$$g_\alpha(f)(x) = \left(\int_0^\infty (A_\alpha(f)(y, t))^2 \frac{dt}{t} \right)^{\frac{1}{2}}, \quad (2)$$

$$g_{\gamma,\alpha}^*(f)(x) = \left[\int \int_{\mathbb{R}^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{\gamma n} (A_\alpha(f)(y, t))^2 \frac{dydt}{t^{n+1}} \right]^{\frac{1}{2}}. \quad (3)$$

设 b 是 \mathbb{R}^n 上局部可积函数, 内蕴平方交换子分别定义为

$$[b, \mathcal{S}_\alpha](f)(x) = \left(\int \int_{\Gamma(x)} \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \varphi_t(y-z) f_2(z) dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}}, \quad (4)$$

$$[b, g_\alpha](f)(x) = \left\{ \int_0^\infty \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(y) - b(z)] \varphi_t(y-z) f_2(z) dz \right|^2 \frac{dt}{t} \right\}^{\frac{1}{2}}, \quad (5)$$

$$[b, g_{\gamma,\alpha}^*](f)(x) = \left\{ \int \int_{\mathbb{R}^{n+1}} \left(\frac{t}{t+|x-y|} \right)^{\gamma n} \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \varphi_t(y-z) f_2(z) dz \right|^2 \frac{dydt}{t^{n+1}} \right\}^{\frac{1}{2}}. \quad (6)$$

定义 1 [3] 设 $0 \leq \lambda \leq n$, $1 \leq p < \infty$, Morrey 空间定义为

$$L^{p,\lambda}(\mathbb{R}^n) = \left\{ f(x) \in L_{loc}^p : \|f\|_{L^{p,\lambda}} = \sup_{x \in \mathbb{R}^n, r > 0} r^{-\frac{\lambda}{p}} \|f\|_{L^p(B(x,r))} < \infty \right\},$$

其中, $B(x, r) = \{y \in \mathbb{R}^n : |x - y| < r\}$.

注意到, 定义 1 中的 Morrey 范数 $\|\cdot\|_{L^{p,\lambda}}$ 可写成如下形式

$$\|f\|_{L^{p,\lambda}} = \sup_{x \in \mathbb{R}^n} \|\cdot\|^{-\frac{\lambda}{p}} \|f\|_{L^p(B(x,\cdot))} \| \cdot \|_{L^\infty(0,\infty)}.$$

1938 年 Morrey 在研究二阶椭圆偏微分方程解的局部特征性质时首次引进了经典的 Morrey 空间 [3], 这类函数空间不仅可视为经典 Lebesgue 空间的推广, 而且在偏微分方程等领域有着重要应用. 1981 年, Adams 在文献 [4] 中用 L^θ 范数 $\|\cdot\|_{L^\theta(0,\infty)}$ 代替 Morrey 范数中的 L^∞ 范数 $\|\cdot\|_{L^\infty(0,\infty)}$, 得到了一种范围更广的 Morrey 空间 $L_\theta^{p,\lambda}(\mathbb{R}^n)$. 近些年, Morrey 型空间上的算子有界性被国内外许多学者广泛关注, 见文献 [5-8]. 最近, Salim 和 Budhi 在文献 [9] 中证明了粗糙核分数次积

分算子在 Morrey-Adams 空间上的有界性. 受上述文献研究结果的启发, 本文主要讨论了内蕴平方函数及其与 BMO 函数生成的交换子在 Morrey-Adams 空间上的有界性. 为此, 我们首先回顾 Morrey-Adams 空间的定义.

定义 2 [9] 设 $1 \leq p < \infty$, $\lambda \in \mathbb{R}$, $1 \leq \theta < \infty$, Morrey-Adams 空间定义为

$$L_{\theta}^{p,\lambda}(\mathbb{R}^n) = \left\{ f(x) \in L_{loc}^p : \|f\|_{L_{\theta}^{p,\lambda}} = \sup_{x \in \mathbb{R}^n} \left(\int_0^{\infty} r^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(x,r))}^{\theta} dr \right)^{\frac{1}{\theta}} < \infty \right\}.$$

如果 $\frac{p}{\theta} < \lambda < n + \frac{p}{\theta}$, 那么 $L_{\theta}^{p,\lambda}$ 空间是非平凡的. 例如, 取 $f(x) = \chi_{B(0,r_0)}$, 则有 $\|\chi_{B(0,r_0)}\|_{L_{\theta}^{p,\lambda}} = c_n r_0^{\frac{n-\lambda}{p} + \frac{1}{\theta}}$, 其中 c_n 是正常数, 从而 $f \in L_{\theta}^{p,\lambda}$, 并且在 $L_{\theta}^{p,\lambda}$ 空间中 λ 可以大于函数值域的维数.

定义 3 [10] BMO 空间定义为

$$\text{BMO}(\mathbb{R}^n) = \left\{ f \in L_{loc}^1(\mathbb{R}^n) : \|f\|_* = \sup_{x \in \mathbb{R}^n, r > 0} \frac{1}{|B(x,r)|} \int_{B(x,r)} |f(y) - f_{B(x,r)}| dy < \infty \right\}.$$

其中 $f_B = \frac{1}{|B|} \int_B f(y) dy$.

本文的主要结果如下.

定理 1 设 $0 < \alpha \leq 1$ 且 $1 < p < \infty$, S_{α} 由(1)式所定义. 如果 $\lambda < n + \frac{p}{\theta}$, 那么存在不依赖于 f 的常数 $C > 0$, 使得

$$\|S_{\alpha}(f)\|_{L_{\theta}^{p,\lambda}} \leq C \|f\|_{L_{\theta}^{p,\lambda}}.$$

定理 2 设 $0 < \alpha \leq 1$, $1 < p < \infty$ 且 $b \in \text{BMO}(\mathbb{R}^n)$, $[b, S_{\alpha}]$ 由(4)式所定义. 如果 $\lambda < n + \frac{p}{\theta}$, 那么存在不依赖于 f 的常数 $C > 0$, 使得

$$\|[b, S_{\alpha}](f)\|_{L_{\theta}^{p,\lambda}} \leq C \|f\|_{L_{\theta}^{p,\lambda}}.$$

定理 3 设 $0 < \alpha \leq 1$ 且 $1 < p < \infty$, $g_{\gamma,\alpha}^*$ 由(3)式所定义. 如果 $\lambda < n + \frac{p}{\theta}$, $\gamma > 3 > \frac{2}{p}$, 那么存在不依赖于 f 的常数 $C > 0$, 使得

$$\|g_{\gamma,\alpha}^*(f)\|_{L_{\theta}^{p,\lambda}} \leq C \|f\|_{L_{\theta}^{p,\lambda}}.$$

定理 4 设 $0 < \alpha \leq 1$, $1 < p < \infty$ 且 $b \in \text{BMO}(\mathbb{R}^n)$, $[b, g_{\gamma,\alpha}^*]$ 由(6)式所定义. 如果 $\lambda < n + \frac{p}{\theta}$, $\gamma > 3$, 那么存在不依赖于 f 的常数 $C > 0$, 使得

$$\|[b, g_{\gamma,\alpha}^*](f)\|_{L_{\theta}^{p,\lambda}} \leq C \|f\|_{L_{\theta}^{p,\lambda}}.$$

在文献[1]中, Wilson 证得对任意 $0 < \alpha \leq 1$ 时, $g_{\alpha}(f)$ 可由 $S_{\alpha}(f)$ 逐点控制, 因此由定理 1 和定理 2 可得下面的推论.

推论 5 设 g_{α} 由(2)式所定义, 在定理 1 的条件下, 存在不依赖于 f 的常数 $C > 0$, 使得

$$\|g_{\alpha}(f)\|_{L_{\theta}^{p,\lambda}} \leq C \|f\|_{L_{\theta}^{p,\lambda}}.$$

推论 6 设 $[b, g_\alpha]$ 由(5)式所定义,在定理 2 的条件下,存在不依赖于 f 的常数 $C > 0$, 使得

$$\| [b, g_\alpha](f) \|_{L_\theta^{p,\lambda}} \leq C \| f \|_{L_\theta^{p,\lambda}} .$$

2. 定理的证明

为证明定理, 我们需要下面引理.

引理 1 [1,2] 设 $0 < \alpha \leq 1, 1 < p < \infty$, 则存在不依赖于 f 的常数 $C > 0$, 使得

$$\| \mathcal{S}_\alpha(f) \|_{L^p} \leq C \| f \|_{L^p} .$$

引理 2 [11] 设 $0 < \alpha \leq 1$, 且 $2 < p < \infty$, 则对任意 $i \in \mathbb{Z}_+$, 存在不依赖于 f 的常数 $C > 0$, 使得

$$\| \mathcal{S}_{\alpha, 2^i}(f) \|_{L^p} \leq C \cdot 2^{\frac{in}{2}} \| \mathcal{S}_\alpha(f) \|_{L^p} .$$

引理 3 [11] 设 $0 < \alpha \leq 1$, 且 $1 \leq p < 2$, 则对任意 $i \in \mathbb{Z}_+$, 存在不依赖于 f 的常数 $C > 0$, 使得

$$\| \mathcal{S}_{\alpha, 2^i}(f) \|_{L^p} \leq C \cdot 2^{\frac{in}{p}} \| \mathcal{S}_\alpha(f) \|_{L^p} .$$

引理 4 [11] 设 $0 < \alpha \leq 1, 1 < p < \infty$, 则当 $\gamma > 3, b \in \text{BMO}(\mathbb{R}^n)$, 时, 交换子 $[b, g_{\gamma, \alpha}^*]$ 和 $[b, g_{\gamma, \alpha}^*]$ 是 $L^p(\mathbb{R}^n)$ 上的有界算子.

引理 5 [12,13] 设 $1 \leq p < \infty$, 则当 $b \in \text{BMO}(\mathbb{R}^n)$ 时, 有

$$\sup_{x \in \mathbb{R}^n, r > 0} \left(\frac{1}{|B(x, r)|} \int_{B(x, r)} |b(x) - b_{B(x, r)}|^p dx \right)^{\frac{1}{p}} \leq C \| b \|_* .$$

定理 1 的证明 设 $B = B(x_0, r)$ 是 \mathbb{R}^n 中的一个以 x_0 为中心, 以 r 为半径的球, 把 f 分解为 $f = f_1 + f_2$, 其中 $f_1 = f \chi_{2B}$, f 的分解依赖于 r . 于是

$$\begin{aligned} & \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \| \mathcal{S}_\alpha(f) \|_{L^p(B(x_0, r))}^\theta dr \right)^{\frac{1}{\theta}} \\ & \leq \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \| \mathcal{S}_\alpha(f_1) \|_{L^p(B(x_0, r))}^\theta dr \right)^{\frac{1}{\theta}} + \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \| \mathcal{S}_\alpha(f_2) \|_{L^p(B(x_0, r))}^\theta dr \right)^{\frac{1}{\theta}} \\ & := I_1 + I_2. \end{aligned}$$

对 I_1 , 由引理 1, 得

$$\begin{aligned} I_1 & \leq C \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |f(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \leq C \| f \|_{L_\theta^{p,\lambda}} . \end{aligned}$$

对 I_2 , 由任意的 $\varphi \in \mathcal{C}_\alpha$, $0 < \alpha \leq 1$, 且 $(y, t) \in \Gamma(x)$, 有

$$\begin{aligned} |f_2 * \varphi_t(y)| &= \left| \int_{(2B)^c} \varphi_t(y-z) f(z) dz \right| \\ &\leq C \cdot t^{-n} \int_{(2B)^c \cap \{z: |y-z| \leq t\}} |f(z)| dz \\ &\leq C \cdot t^{-n} \sum_{j=1}^{\infty} \int_{(2^{j+1}B \setminus 2^jB) \cap \{z: |y-z| \leq t\}} |f(z)| dz. \end{aligned}$$

注意到当 $x \in B$, $(y, t) \in \Gamma(x)$, $z \in (2^{j+1}B \setminus 2^jB) \cap B(y, t)$ 时, 有

$$2^{j-1}r \leq |z - x_0| - |x - x_0| \leq |x - z| \leq |x - y| + |y - z| \leq 2t.$$

因此, 利用上式和 Minkowski 不等式, 得

$$\begin{aligned} |S_\alpha(f_2)(x)| &\leq C \left(\int_{2^{j-2}r_B}^{\infty} \int_{|x-y| < t} \left| t^{-n} \sum_{j=1}^{\infty} \int_{2^{j+1}B \setminus 2^jB} |f(z)| dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\ &\leq C \left(\sum_{j=1}^{\infty} \int_{2^{j+1}B \setminus 2^jB} |f(z)| dz \right) \left(\int_{2^{j-2}r}^{\infty} \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \\ &\leq C \sum_{j=1}^{\infty} \frac{1}{|2^{j+1}B|} \int_{2^{j+1}B} |f(z)| dz. \end{aligned}$$

利用 Hölder 不等式, 得

$$\begin{aligned} \frac{1}{|2^{j+1}B|} \int_{2^{j+1}B} |f(z)| dz &\leq \frac{1}{|2^{j+1}B|} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}} \left(\int_{2^{j+1}B} dz \right)^{\frac{1}{p'}} \\ &\leq \frac{1}{|2^{j+1}B|} \left(\int_{2^{j+1}B} |f(z)|^p \omega(z) dz \right)^{\frac{1}{p}} |2^{j+1}B|^{\frac{1}{p'}} \\ &\leq C(2^j r)^{-\frac{n}{p}} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}}. \end{aligned}$$

由 Minkowski 不等式, 且令 $t = 2^{j+1}r$, 得

$$\begin{aligned} I_2 &\leq \sum_{j=1}^{\infty} 2^{-\frac{jn}{p}} \left(r^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(x_0, 2^{j+1}r))}^\theta dr \right)^{\frac{1}{\theta}} \\ &\leq C \sum_{j=1}^{\infty} 2^{\frac{j(\lambda-n)}{p}} \left(\int_0^{\infty} t^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(x_0, t))}^\theta \frac{dt}{2^j} \right)^{\frac{1}{\theta}} \\ &\leq C \|f\|_{L_\theta^{p, \lambda}} \sum_{j=1}^{\infty} 2^{\frac{j(\lambda-n)}{p} - \frac{j}{\theta}}. \end{aligned}$$

注意到当 $\lambda < n + \frac{p}{\theta}$, 级数 $\sum_{j=1}^{\infty} 2^{\frac{j(\lambda-n)}{p} - \frac{j}{\theta}}$ 收敛. 定理1 证毕.

定理 2 的证明 设 $B = B(x_0, r)$ 是 \mathbb{R}^n 中的一个以 x_0 为中心, 以 r 为半径的球, 把 f 分解为 $f = f_1 + f_2$, 其中 $f_1 = f\chi_{2B}$, f 的分解依赖于 r . 于是

$$\begin{aligned} & \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \|S_{b,\alpha}(f)\|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \\ & \leq \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \|S_{b,\alpha}(f_1)\|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \\ & \quad + \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \|S_{b,\alpha}(f_2)\|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \\ & := T_1 + T_2. \end{aligned}$$

对 T_1 , 由引理 4, 得

$$T_1 \leq C \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |f_1(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \leq C \|f\|_{L_\theta^{p,\lambda}}.$$

对 T_2 , 注意到对任意的 $x \in B$, $(y, t) \in \Gamma(x)$, 有

$$\begin{aligned} & \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \varphi_t(y-z) f_2(z) dz \right| \\ & \leq |b(x) - b_B| \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} \varphi_t(y-z) f_2(z) dz \right| \\ & \quad + \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(z) - b_B] \varphi_t(y-z) f_2(z) dz \right|. \end{aligned}$$

从而,

$$\begin{aligned} & | [b, \mathcal{S}_\alpha(f_2)](x) | \\ & \leq |b(x) - b_B| | \mathcal{S}_\alpha(f_2)(x) | \\ & \quad + \left(\int \int_{\Gamma(x)} \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(z) - b_B] \varphi_t(y-z) f_2(z) dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\ & =: V_1 + V_2. \end{aligned}$$

利用 Hölder 不等式, 有

$$\begin{aligned} V_1 & \leq C |b(x) - b_B| \sum_{j=1}^\infty \frac{1}{|2^{j+1}B|} \int_{2^{j+1}B} |f(z)| dz \\ & \leq C |b(x) - b_B| \frac{1}{|2^{j+1}B|} \left(\int_{2^{j+1}B} |f(z)|^p \omega(z) dz \right)^{\frac{1}{p}} |2^{j+1}B|^{\frac{1}{p'}} \\ & \leq C |b(x) - b_B| (2^j r)^{-\frac{n}{p}} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}}. \end{aligned}$$

令 $t = 2^{j+1}r$, 由引理 5, 得

$$\begin{aligned}
 & \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \|V_1\|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \\
 & \leq C \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\sum_{j=1}^\infty (2^j r)^{-n} \|f\|_{L^p(B(x_0,2^{j+1}r))}^p \int_{B(x_0,r)} |b(x) - b_{B(x,r)}|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\
 & \leq C \sum_{j=1}^\infty 2^{-\frac{jn}{p}} \left(r^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(x_0,2^{j+1}r))}^\theta \left(\frac{1}{|B(x_0,r)|} \int_{B(x_0,r)} |b(x) - b_{B(x,r)}|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\
 & \leq C \|b\|_* \sum_{j=1}^\infty 2^{\frac{j(\lambda-n)}{p}} \left(\int_0^\infty t^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(x_0,t))}^\theta \frac{dt}{2^j} \right)^{\frac{1}{\theta}} \\
 & \leq C \|b\|_* \|f\|_{L_b^{p,\lambda}} \sum_{j=1}^\infty 2^{\frac{j(\lambda-n)}{p} - \frac{j}{\theta}}.
 \end{aligned}$$

下面估计 V_2

$$\begin{aligned}
 V_2 & \leq C \left(\int \int_{\Gamma(x)} \left| t^{-n} \sum_{j=1}^\infty \int_{(2^{j+1}B \setminus 2^jB) \cap \{z:|y-z|\leq t\}} |b(z) - b_B| |f(z)| dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 & \leq C \left(\int \int_{\Gamma(x)} \left| t^{-n} \sum_{j=1}^\infty \int_{(2^{j+1}B \setminus 2^jB) \cap \{z:|y-z|\leq t\}} |b(z) - b_{2^{j+1}B}| |f(z)| dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 & \quad + C \left(\int \int_{\Gamma(x)} \left| t^{-n} \sum_{j=1}^\infty \int_{(2^{j+1}B \setminus 2^jB) \cap \{z:|y-z|\leq t\}} |b_{2^{j+1}B} - b_B| |f(z)| dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 & =: V_3 + V_4.
 \end{aligned}$$

由定理 1 的证明有 $t > 2^{j-2}r$, 再利用 Hölder 不等式, Minkowski 不等式以及引理 5, 得

$$\begin{aligned}
 V_3 & \leq C \left(\int_{2^{j-2}r}^\infty \int_{|x-y|<t} \left| t^{-n} \sum_{j=1}^\infty \int_{2^{j+1}B \setminus 2^jB} |b(z) - b_{2^{j+1}B}| |f(z)| dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 & \leq C \left(\sum_{j=1}^\infty \int_{2^{j+1}B \setminus 2^jB} |b(z) - b_{2^{j+1}B}| |f(z)| dz \right) \left(\int_{2^{j-2}r}^\infty \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \\
 & \leq C \sum_{j=1}^\infty \left(\int_{2^{j+1}B} |b(z) - b_{2^{j+1}B}|^{p'} dz \right)^{\frac{1}{p'}} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}} \left(\int_{2^{j-2}r}^\infty \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \\
 & \leq C \|b\|_* \sum_{j=1}^\infty |2^{j+1}B|^{\frac{1}{p'}} |2^{j+1}B|^{-1} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}} \\
 & = C \|b\|_* \sum_{j=1}^\infty (2^j r)^{-\frac{n}{p}} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}}.
 \end{aligned}$$

对 V_4 , 注意到当 $b \in \text{BMO}(\mathbb{R}^n)$ 时, 有

$$|b_{2^{j+1}B} - b_B| \leq C(j+1) \|b\|_*.$$

利用 Hölder 不等式和 Minkowski 不等式, 得

$$\begin{aligned} V_4 &\leq C \left(\int_{2^{j-2}r}^{\infty} \int_{|x-y|<t} \left| t^{-n} \sum_{j=1}^{\infty} \int_{2^{j+1}B \setminus 2^jB} |b_{2^{j+1}B} - b_B| |f(z)| \, dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \\ &\leq C \|b\|_* \sum_{j=1}^{\infty} (j+1) \left(\int_{2^{j+1}B \setminus 2^jB} |f(z)| \, dz \right) \left(\int_{2^{j-2}r}^{\infty} \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \\ &\leq C \|b\|_* \sum_{j=1}^{\infty} (j+1) \frac{1}{|2^{j+1}B|} \int_{2^{j+1}B} |f(z)| \, dz \\ &\leq C \|b\|_* \sum_{j=1}^{\infty} (j+1) |2^{j+1}B|^{-1} |2^{j+1}B|^{\frac{1}{p'}} \left(\int_{2^{j+1}B} |f(z)|^p \, dz \right)^{\frac{1}{p}} \\ &\leq C \|b\|_* \sum_{j=1}^{\infty} (j+1) (2^j r)^{-\frac{n}{p}} \left(\int_{2^{j+1}B} |f(z)|^p \, dz \right)^{\frac{1}{p}}. \end{aligned}$$

令 $t = 2^{j+1}r$, 由 Markowski 不等式, 得

$$\begin{aligned} &\left(\int_0^{\infty} r^{-\frac{\lambda\theta}{p}} \|J_2\|_{L^p(B(z,r))}^{\theta} \, dr \right)^{\frac{1}{\theta}} \\ &\leq C \|b\|_* \sum_{j=1}^{\infty} (j+1) 2^{-\frac{jn}{p}} \left(r^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(z,2^{j+1}r))}^{\theta} \, dr \right)^{\frac{1}{\theta}} \\ &\leq \|b\|_* \sum_{j=1}^{\infty} (j+1) 2^{\frac{j(\lambda-n)}{p}} \left(\int_0^{\infty} t^{-\frac{\lambda\theta}{p}} \|f\|_{L^p(B(z,t))}^{\theta} \frac{dt}{2^j} \right)^{\frac{1}{\theta}} \\ &\leq \|b\|_* \|f\|_{L_{\theta}^{p,\lambda}} \sum_{j=1}^{\infty} (j+1) 2^{\frac{j(\lambda-n)}{p} - \frac{j}{\theta}}. \end{aligned}$$

注意到当 $\lambda < n + \frac{p}{\theta}$, 级数 $\sum_{j=1}^{\infty} 2^{\frac{j(\lambda-n)}{p} - \frac{j}{\theta}}$ 收敛, 定理 2 得证.

定理 3 的证明 由 $g_{\gamma,\alpha}^*$ 的定义, 得

$$\begin{aligned} g_{\gamma,\alpha}^*(f)(x)^2 &= \int_0^{\infty} \int_{|x-y|<t} \left(\frac{t}{t+|x-y|} \right)^{\gamma n} (A_{\alpha}(f)(y,t))^2 \frac{dydt}{t^{n+1}} \\ &\quad + \sum_{i=1}^{\infty} \int_0^{\infty} \int_{2^{i-1}t \leq |x-y| < 2^i t} \left(\frac{t}{t+|x-y|} \right)^{\gamma n} (A_{\alpha}(f)(y,t))^2 \frac{dydt}{t^{n+1}} \\ &\leq C \left[\mathcal{S}_{\alpha}(f)(x)^2 + \sum_{i=1}^{\infty} 2^{-i\gamma n} \mathcal{S}_{\alpha,2^i}(f)(x)^2 \right]. \end{aligned}$$

设 $B = B(x_0, r)$, 是 \mathbb{R}^n 中的任意一个球, 我们有

$$\begin{aligned} & \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |g_{\gamma, \alpha}^*(f)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \leq \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |\mathcal{S}_\alpha(f)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \quad + \sum_{i=1}^\infty 2^{-\frac{i\gamma n}{2}} \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |\mathcal{S}_{\alpha, 2^i}(f)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & =: M_0 + \sum_{i=1}^\infty 2^{-\frac{i\gamma n}{2}} M_i. \end{aligned}$$

由定理 1, $M_0 \leq C \|f\|_{L_\theta^{p, \lambda}}$, 下面估计 $M_i (i = 1, 2, \dots)$. 设 $f = f_1 + f_2$, 其中 $f_1 = f\chi_{2B}$, 则有

$$\begin{aligned} M_i & \leq \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |\mathcal{S}_{\alpha, 2^i}(f_1)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \quad + \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |\mathcal{S}_{\alpha, 2^i}(f_2)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & =: M_i^{(1)} + M_i^{(2)}. \end{aligned}$$

由引理 2 和引理 3, 得

$$\begin{aligned} M_i^{(1)} & \leq C(2^{\frac{i\gamma n}{2}} + 2^{\frac{i\gamma n}{p}}) \|\mathcal{S}_\alpha(f_1)(x)\|_{L_\theta^{p, \lambda}} \\ & \leq C(2^{\frac{i\gamma n}{2}} + 2^{\frac{i\gamma n}{p}}) \|f\|_{L_\theta^{p, \lambda}}. \end{aligned}$$

最后估计 $M_i^{(2)}$. 注意到当 $x \in B$, $(y, t) \in \Gamma_{2^i}(x)$, $z \in (2^{j+1}B \setminus 2^jB) \cap B(y, t)$ 时, 有

$$2^{j-1}r \leq |z - x_0| - |x - x_0| \leq |x - z| \leq |x - y| + |y - z| \leq t + 2^i t.$$

因此, 利用式和 Markowski 不等式, 得

$$\begin{aligned} |\mathcal{S}_{\alpha, 2^i}(f)(x)| & \leq C \left(\int_{2^{j-2-i}r}^\infty \int_{|x-y| < 2^i t} \left| t^{-n} \sum_{j=1}^\infty \int_{2^{j+1}B \setminus 2^jB} |f(z)| dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\ & \leq C \left(\sum_{j=1}^\infty \int_{2^{j+1}B \setminus 2^jB} |f(z)| dz \right) \left(\int_{2^{j-2-i}r}^\infty 2^{in} \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} \\ & \leq C \cdot 2^{\frac{3in}{2}} \sum_{j=1}^\infty \frac{1}{|2^{j+1}B|} \int_{2^{j+1}B} |f(z)| dz. \end{aligned}$$

与定理 1 的证明过程相似,可得

$$M_i^{(2)} \leq C \cdot 2^{\frac{3in}{2}} \|f\|_{L_\theta^{p,\lambda}} \sum_{j=1}^{\infty} 2^{\frac{j(\lambda-n)}{p} - \frac{j}{\theta}}.$$

注意到 $\gamma > 3 > \frac{2}{p}$, 且 $p > 1$, 因此

$$\begin{aligned} & \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |g_{\gamma,\alpha}^*(f)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \leq C \|f\|_{L_\theta^{p,\lambda}} \left(1 + \sum_{i=1}^{\infty} 2^{-\frac{i\gamma n}{2}} 2^{\frac{3in}{2}} + \sum_{i=1}^{\infty} 2^{-\frac{i\gamma n}{2}} 2^{\frac{in}{p}} \right) \\ & \leq C \|f\|_{L_\theta^{p,\lambda}}. \end{aligned}$$

对所有的 $B = B(x_0, r)$ 取上确界,定理 3 证毕.

定理 4 的证明 设 $B = B(x_0, r)$ 是 \mathbb{R}^n 中的任意一个球,记 $f = f_1 + f_2$, 其中 $f_1 = f\chi_{2B}$, 则有

$$\begin{aligned} & \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |[b, g_{\gamma,\alpha}^*](f)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \leq \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |[b, g_{\gamma,\alpha}^*](f_1)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & \quad + \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |[b, g_{\gamma,\alpha}^*](f_2)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ & =: F_1 + F_2. \end{aligned}$$

由引理 1, 有 $F_1 \leq C \|f\|_{L_\theta^{p,\lambda}}$. 下面估计 F_2 . 由 $[b, g_{\gamma,\alpha}^*]$ 的定义可知,

$$\begin{aligned} & [b, g_{\gamma,\alpha}^*]^2 \\ & = \int_0^\infty \int_{|x-y|<t} \left(\frac{t}{t+|x-y|} \right)^{\gamma n} \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \varphi_t(y-z) f_2(z) dz \right|^2 \frac{dydt}{t^{n+1}} \\ & \quad + \sum_{i=1}^{\infty} \int_0^\infty \int_{2^{i-1}t \leq |x-y| < 2^i t} \left(\frac{t}{t+|x-y|} \right)^{\gamma n} \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \varphi_t(y-z) f_2(z) dz \right|^2 \frac{dydt}{t^{n+1}} \\ & \leq C ([b, \mathcal{S}_\alpha]^2(f_2)(x) + \sum_{i=1}^{\infty} 2^{-i\gamma n} [b, \mathcal{S}_{\alpha,2^i}]^2(f_2)(x)). \end{aligned}$$

因此,

$$\begin{aligned}
 F_2 &\leq \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B | [b, \mathcal{S}_\alpha]^2(f_2)(x) |^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\
 &\quad + \sum_{i=1}^\infty 2^{-\frac{i\gamma n}{2}} \left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B | [b, \mathcal{S}_{\alpha,2^i}]^2(f_2)(x) |^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\
 &=: W_0 + \sum_{i=1}^\infty 2^{-\frac{i\gamma n}{2}} W_i.
 \end{aligned}$$

由定理 2 可知 $W_0 \leq C \| f \|_{L_\theta^{p,\lambda}}$. 下面估计 W_i . 对任意给定的 $x \in B, (y, t) \in \Gamma_{2^i}(x), z \in (2^{j+1}B \setminus 2^jB) \cap B(y, t)$, 有

$$\begin{aligned}
 &\sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(x) - b(z)] \varphi_t(y - z) f_2(z) dz \right| \\
 &\leq |b(x) - b_B| \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} \varphi_t(y - z) f_2(z) dz \right| + \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(z) - b_B] \varphi_t(y - z) f_2(z) dz \right|.
 \end{aligned}$$

因此,

$$\begin{aligned}
 &| [b, \mathcal{S}_{\alpha,2^i}](f_2)(x) | \\
 &\leq |b(x) - b_B| \| \mathcal{S}_{\alpha,2^i}(f_2)(x) \| + \left(\int \int_{\Gamma_{2^i}(x)} \sup_{\varphi \in \mathcal{C}_\alpha} \left| \int_{\mathbb{R}^n} [b(z) - b_B] \varphi_t(y - z) f_2(z) dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 &=: W_i^{(1)} + W_i^{(2)}.
 \end{aligned}$$

由定理 2 和定理 3 的证明可得

$$\left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \| W_i^{(1)} \|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \leq C \| b \|_* \| f \|_{L_\theta^{p,\lambda}} \cdot 2^{\frac{3i\gamma n}{2}}.$$

另一方面,有

$$\begin{aligned}
 W_i^{(2)} &\leq C \left(\int \int_{\Gamma_{2^i}(x)} \left| t^{-n} \sum_{j=1}^\infty \int_{(2^{j+1}B \setminus 2^jB) \cap \{z:|y-z|\leq t\}} |b(z) - b_B| |f(z)| dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 &\leq C \left(\int \int_{\Gamma_{2^i}(x)} \left| t^{-n} \sum_{j=1}^\infty \int_{(2^{j+1}B \setminus 2^jB) \cap \{z:|y-z|\leq t\}} |b(z) - b_{2^{j+1}B}| |f(z)| dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 &\quad + C \left(\int \int_{\Gamma_{2^i}(x)} \left| t^{-n} \sum_{j=1}^\infty \int_{(2^{j+1}B \setminus 2^jB) \cap \{z:|y-z|\leq t\}} |b_{2^{j+1}B} - b_B| |f(z)| dz \right|^2 \frac{dy dt}{t^{n+1}} \right)^{\frac{1}{2}} \\
 &=: W_i^{(21)} + W_i^{(22)}
 \end{aligned}$$

类似定理 2 和定理 3 的证明,有

$$W_i^{(21)} \leq C \|b\|_* \cdot 2^{\frac{3in}{2}} \sum_{j=1}^{\infty} (2^j r)^{-\frac{n}{p}} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}}.$$

从而,有

$$\left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \|W_i^{(21)}\|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \leq C \|b\|_* \|f\|_{L_\theta^{p,\lambda}} \cdot 2^{\frac{3in}{2}}.$$

最后估计 $W_i^{(22)}$, 有

$$\begin{aligned} W_i^{(22)} &\leq C \left(\int_{2^{j-2-i}r}^\infty \int_{|x-y|<2^i t} \left| t^{-n} \sum_{j=1}^{\infty} \int_{2^{j+1}B \setminus 2^j B} |b_{2^{j+1}B} - b_B| |f(z)| dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}} \\ &\leq C \|b\|_* \cdot 2^{\frac{3in}{2}} \sum_{j=1}^{\infty} (j+1)(2^j r)^{-\frac{n}{p}} \left(\int_{2^{j+1}B} |f(z)|^p dz \right)^{\frac{1}{p}}. \end{aligned}$$

从而,有

$$\left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \|W_i^{(22)}\|_{L^p(B(x_0,r))}^\theta dr \right)^{\frac{1}{\theta}} \leq C \|b\|_* \|f\|_{L_\theta^{p,\lambda}} \cdot 2^{\frac{3in}{2}}.$$

由于 $\gamma > 3$, 所以

$$\begin{aligned} &\left(\int_0^\infty r^{-\frac{\lambda\theta}{p}} \left(\int_B |[b, g_{\gamma,\alpha}^*](f)(x)|^p dx \right)^{\frac{\theta}{p}} dr \right)^{\frac{1}{\theta}} \\ &\leq C \|b\|_* \|f\|_{L_\theta^{p,\lambda}} \left(1 + \sum_{i=1}^{\infty} 2^{-\frac{i\gamma n}{2}} 2^{\frac{3in}{2}} + \sum_{i=1}^{\infty} 2^{-\frac{i\gamma n}{2}} 2^{\frac{3in}{2}} + \sum_{i=1}^{\infty} 2^{-\frac{i\gamma n}{2}} 2^{\frac{3in}{2}} \right) \\ &\leq C \|b\|_* \|f\|_{L_\theta^{p,\lambda}}. \end{aligned}$$

定理 4 证毕.

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