

BOUNDEDNESS FOR MULTILINEAR MARCINKIEWICZ OPERATORS ON TRIEBEL-LIZORKIN SPACES

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Abstract: In this paper we establish the boundedness in the context of Triebel-Lizorkin spaces for multilinear Marcinkiewicz operators.

Keywords: Marcinkiewicz integral operator; Multilinear Operators; Triebel-Lizorkin space; Lipschitz space.

1. Introduction and results

Throughout this paper, $M(f)$ will denote the Hardy-Littlewood maximal function of f , Q will denote a cube in R^n with side parallel to the axes, and for a cube Q , let $f_Q = |Q|^{-1} \int_Q f(x)dx$ and $f^\#(x) = \sup_{x \in Q} |Q|^{-1} \int_Q |f(y) - f_Q|dy$. For $\beta > 0$ and $p > 1$, let $\dot{F}_p^{\beta, \infty}$ be the homogeneous Triebel-Lizorkin space. The Lipschitz space $\dot{\Lambda}_\beta$ is the space of functions f such that

$$\|f\|_{\dot{\Lambda}_\beta} = \sup_{\substack{x, h \in R^n \\ h \neq 0}} \left| \Delta_h^{[\beta]+1} f(x) \right| / |h|^\beta < \infty,$$

where Δ_h^k denotes the k -th difference operator (see [13]).

Fix $\lambda > 1$, $\delta > 0$ and $0 < \gamma \leq 1$. Suppose that S^{n-1} is the unit sphere of R^n ($n \geq 2$) equipped with normalized Lebesgue measure $d\sigma = d\sigma(x')$. Let Ω be homogeneous of degree zero and satisfy the following two conditions:

(i) $\Omega(x)$ is continuous on S^{n-1} and satisfies the Lip_γ condition on S^{n-1} ($0 < \gamma \leq 1$), i.e.

$$|\Omega(x') - \Omega(y')| \leq M|x' - y'|^\gamma, \quad x', y' \in S^{n-1};$$

$$(ii) \quad \int_{S^{n-1}} \Omega(x') dx' = 0.$$

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We denote $\Gamma(x) = \{(y, t) \in R_+^{n+1} : |x - y| < t\}$ and the characteristic function of $\Gamma(x)$ by $\chi_{\Gamma(x)}$. Let m be a positive integer and A be a function on R^n . The multilinear Marcinkiewicz integral operator is defined by

$$\mu_\lambda^A(f)(x) = \left[\iint_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} |F_t^A(f)(x, y)|^2 \frac{dy dt}{t^{n+3}} \right]^{1/2},$$

where

$$F_t^A(f)(x, y) = \int_{|y-z|\leq t} \frac{\Omega(y-z)}{|y-z|^{n-\delta-1}} \frac{R_{m+1}(A; x, z)}{|x-z|^m} f(z) dz$$

and

$$R_{m+1}(A; x, y) = A(x) - \sum_{|\alpha| \leq m} \frac{1}{\alpha!} D^\alpha A(y)(x-y)^\alpha.$$

Set

$$F_t(f)(y) = \int_{|y-z|\leq t} \frac{\Omega(y-z)}{|y-z|^{n-\delta-1}} f(z) dz.$$

We also define that

$$\mu_\lambda(f)(x) = \left(\iint_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} |F_t(f)(y)|^2 \frac{dy dt}{t^{n+3}} \right)^{1/2},$$

which is the Marcinkiewicz integral operator (see [15]).

Let H be the Hilbert space $H = \left\{ h : \|h\| = \left(\iint_{R_+^{n+1}} |h(t)|^2 dy dt / t^{n+3} \right)^{1/2} < \infty \right\}$.

Then for each fixed $x \in R^n$, $F_t^A(f)(x, y)$ may be viewed as a mapping from $(0, +\infty)$ to H , and it is clear that

$$\begin{aligned} \mu_\lambda^A(f)(x) &= \left\| \left(\frac{t}{t + |x - y|} \right)^{n\lambda/2} F_t^A(f)(x, y) \right\|, \\ \mu_\lambda(f)(x) &= \left\| \left(\frac{t}{t + |x - y|} \right)^{n\lambda/2} F_t(f)(y) \right\|. \end{aligned}$$

Note that when $m = 0$, μ_λ^A is just the commutator of Marcinkiewicz integral operator (see [15]). It is well known that multilinear operators are of great interest in harmonic analysis and have been widely studied by many authors (see [2-5][8][12]). In [10][13], Janson and Paluszynski obtain the boundedness of commutators generated by the Calderón-Zygmund operator or fractional integral operator and Lipschitz functions on Triebel-Lizorkin spaces. The main purpose of this paper is to discuss the boundedness properties of the multilinear Marcinkiewicz operators in the context of Triebel-Lizorkin spaces. We shall prove the following theorems in Section 3.

Theorem 1. Let $0 \leq \delta < n$, $0 < \beta < 1/2$, $1 < p < n/\delta$, $1/p - 1/q = \delta/n$ and $D^\alpha A \in \dot{\Lambda}_\beta$ for $|\alpha| = m$. Then μ_λ^A maps $L^p(R^n)$ continuously into $\dot{F}_q^{\beta,\infty}(R^n)$.

Theorem 2. Let $0 \leq \delta < n$, $0 < \beta < 1/2$, $1 < p < n/(\delta + \beta)$, $1/p - 1/q = (\delta + \beta)/n$ and $D^\alpha A \in \dot{\Lambda}_\beta$ for $|\alpha| = m$. Then μ_λ^A maps $L^p(R^n)$ continuously into $L^q(R^n)$.

Theorem 3. Let $0 \leq \delta < n$, $0 < \beta < 1/2$, $\delta + \beta < n$ and $D^\alpha A \in \dot{\Lambda}_\beta$ for $|\alpha| = m$. Then for any $\eta > 0$,

$$|\{x \in R^n : \mu_\lambda^A(f)(x) > \eta\}| \leq C \left(\sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \|f\|_{L^1} / \eta \right)^{n/(n-\delta-\beta)}.$$

2. Some Lemmas

We begin with some preliminary lemmas.

Lemma 1. (see [13, Lemma 1.5]) Let $0 < \beta < 1$, $1 < p < \infty$, then

$$\begin{aligned} \|f\|_{\dot{F}_p^{\beta,\infty}} &\approx \left\| \sup_{Q \in \mathcal{Q}} \frac{1}{|Q|^{1+\beta/n}} \int_Q |f(x) - f_Q| dx \right\|_{L^p} \\ &\approx \left\| \sup_{Q \in \mathcal{Q}} \inf_c \frac{1}{|Q|^{1+\beta/n}} \int_Q |f(x) - c| dx \right\|_{L^p}. \end{aligned}$$

Lemma 2.. (see [13, Lemma 1.5]) Let $0 < \beta < 1$, $1 \leq p \leq \infty$, then

$$\|f\|_{\dot{\Lambda}_\beta} \approx \sup_Q \frac{1}{|Q|^{1+\beta/n}} \int_Q |f(x) - f_Q| dx \approx \sup_Q \frac{1}{|Q|^{\beta/n}} \left(\frac{1}{|Q|} \int_Q |f(x) - f_Q|^p dx \right)^{1/p}.$$

Lemma 3. (see [1, Lemma 2]) Let $1 \leq r < \infty$, $\delta > 0$ and

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

Suppose $r < p < n/\delta$ and $1/q = 1/p - \delta/n$. Then $\|M_{\delta,r}(f)\|_{L^q} \leq C \|f\|_{L^p}$.

Lemma 4. (see [7, p.14]) Let $Q_1 \subset Q_2$. Then

$$|f_{Q_1} - f_{Q_2}| \leq C \|f\|_{\dot{\Lambda}_\beta} |Q_2|^{\beta/n}.$$

Lemma 5.. (see [5, Lemma]) Let A be a function on R^n such that $D^\alpha A \in L^q(R^n)$ for $|\alpha| = m$ and some $q > n$. Then

$$|R_m(A; x, y)| \leq C|x - y|^m \sum_{|\alpha|=m} \left(\frac{1}{|\tilde{Q}(x, y)|} \int_{\tilde{Q}(x, y)} |D^\alpha A(z)|^q dz \right)^{1/q},$$

where $\tilde{Q}(x, y)$ is the cube centered at x and with side length $5\sqrt{n}|x - y|$.

Lemma 6. (see [2, Theorem 2.3]) Let T_A be the multilinear operator defined by

$$T_A(f)(x) = \int_{R^n} \frac{|R_{m+1}(A; x, z)|}{|x - z|^{m+n-\delta}} f(y) dy.$$

If $0 < \beta < 1$, $0 \leq \delta < n$, $1 < p < n/(\beta + \delta)$, $1/q = 1/p - (\beta + \delta)/n$ and $D^\alpha A \in \dot{\Lambda}_\beta$ for $|\alpha| = m$. Then T_A is bounded from $L^p(R^n)$ to $L^q(R^n)$, that is

$$\|T_A(f)\|_{L^q} \leq C \|f\|_{L^p}.$$

Lemma 7. Let $0 < \beta < 1$, $0 \leq \delta < n$, $1 < p < n/(\beta + \delta)$, $1/q = 1/p - (\beta + \delta)/n$ and $D^\alpha A \in \dot{\Lambda}_\beta$ for $|\alpha| = m$. Then μ_λ^A maps $L^p(R^n)$ continuously into $L^q(R^n)$, that is

$$\|\mu_\lambda^A(f)\|_{L^q} \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \|f\|_{L^p}.$$

Proof. Note that $|x - z| \leq 2t$, $|y - z| \geq |x - z| - t \geq |x - z| - 3t$ and $|x - z| \leq t(1 + 2^{k+1}) \leq 2^{k+2}t$, $|y - z| \geq |x - z| - 2^{k+3}t$ when $|x - y| \leq t$, $|y - z| \leq t$, $|x - y| \leq 2^{k+1}t$ and $|y - z| \leq t$. By the Minkowski inequality, we get

$$\begin{aligned} & \mu_\lambda^A(f)(x) \\ & \leq \int_{R^n} \left[\int_{R_+^{n+1}} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \left(\frac{|\Omega(y - z)| |R_{m+1}(A; x, z)| |f(z)|}{|y - z|^{n-\delta-1} |x - z|^m} \right)^2 \chi_{\Gamma(z)}(y, t) \frac{dy dt}{t^{n+3}} \right]^{\frac{1}{2}} dz \\ & \leq C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^m} \left[\int_0^\infty \int_{|x-y| \leq t} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \frac{\chi_{\Gamma(z)}(y, t)}{(|x - z| - 3t)^{2n-2\delta-2}} \frac{dy dt}{t^{n+3}} \right]^{\frac{1}{2}} dz \\ & \quad + C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^m} \\ & \quad \times \left[\int_0^\infty \sum_{k=0}^\infty \int_{2^k t < |x-y| \leq 2^{k+1}t} \left(\frac{t}{t + |x - y|} \right)^{n\lambda} \frac{\chi_{\Gamma(z)}(y, t) t^{-n-3} dy dt}{(|x - z| - 2^{k+3}t)^{2n-2\delta-2}} \right]^{\frac{1}{2}} dz \\ & \leq C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^{m+1/2}} \left[\int_{|x-z|/2}^\infty \frac{dt}{(|x - z| - 3t)^{2n-2\delta}} \right]^{\frac{1}{2}} dz \\ & \quad + C \int_{R^n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^{m+1/2}} \left[\sum_{k=0}^\infty \int_{2^{-2-k}|x-z|}^\infty 2^{-kn\lambda} (2^k t)^n t^{-n} \frac{2^k dt}{(|x - z| - 2^{k+3}t)^{2n-2\delta}} \right]^{\frac{1}{2}} dz \end{aligned}$$

$$\begin{aligned}
&\leq C \int_{R_n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^{m+n-\delta}} dz + C \int_{R_n} \frac{|R_{m+1}(A; x, z)| |f(z)|}{|x - z|^{m+n-\delta}} dz \left[\sum_{k=0}^{\infty} 2^{kn(1-\lambda)} \right]^{\frac{1}{2}} \\
&= C \int_{R_n} \frac{|R_{m+1}(A; x, z)|}{|x - z|^{m+n-\delta}} |f(z)| dz,
\end{aligned}$$

thus, the lemma follows from Lemma 6.

3. Proofs of theorems

Proof of Theorem 1. Fix a cube $Q = Q(x_0, l)$ and $\tilde{x} \in Q$. Let $\tilde{Q} = 5\sqrt{n}Q$ and $\tilde{A}(x) = A(x) - \sum_{|\alpha|=m} \frac{1}{\alpha!} (D^\alpha A)_{\tilde{Q}} x^\alpha$, then $R_m(A; x, y) = R_m(\tilde{A}; x, y)$ and $D^\alpha \tilde{A} = D^\alpha A - (D^\alpha A)_{\tilde{Q}}$ for $|\alpha| = m$. We write, for $f_1 = f \chi_{\tilde{Q}}$ and $f_2 = f \chi_{R^n \setminus \tilde{Q}}$,

$$\begin{aligned}
&F_t^A(f)(x, y) \\
&= \int_{|y-z| \leq t} \frac{\Omega(y-z)}{|y-z|^{n-\delta-1}} \frac{R_{m+1}(\tilde{A}; x, z)}{|x-z|^m} f_2(z) dz + \int_{|y-z| \leq t} \frac{\Omega(y-z)}{|y-z|^{n-\delta-1}} \frac{R_m(\tilde{A}; x, z)}{|x-z|^m} f_1(z) dz \\
&\quad - \sum_{|\alpha|=m} \frac{1}{\alpha!} \int_{|y-z| \leq t} \frac{\Omega(y-z)}{|y-z|^{n-\delta-1}} \frac{(x-z)^\alpha}{|x-z|^m} D^\alpha \tilde{A}(z) f_1(z) dz,
\end{aligned}$$

then

$$\begin{aligned}
&\left| \mu_\lambda^A(f)(x) - \mu_\lambda^{\tilde{A}}(f_2)(x_0) \right| \\
&= \left| \left\| \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} F_t^A(f)(x, y) \right\| - \left\| \left(\frac{t}{t+|x_0-y|} \right)^{n\lambda/2} F_t^{\tilde{A}}(f_2)(x_0, y) \right\| \right| \\
&\leq \left\| \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} F_t \left(\frac{R_m(\tilde{A}; x, \cdot)}{|x-\cdot|^m} f_1 \right) (y) \right\| \\
&\quad + \sum_{|\alpha|=m} \frac{1}{\alpha!} \left\| \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} F_t \left(\frac{(x-\cdot)^\alpha}{|x-\cdot|^m} D^\alpha \tilde{A} f_1 \right) (y) \right\| \\
&\quad + \left\| \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} F_t^{\tilde{A}}(f_2)(x, y) - \left(\frac{t}{t+|x_0-y|} \right)^{n\lambda/2} F_t^{\tilde{A}}(f_2)(x_0, y) \right\| \\
&= I(x) + II(x) + III(x),
\end{aligned}$$

thus

$$\begin{aligned}
& \frac{1}{|Q|^{1+\beta/n}} \int_Q \left| \mu_\lambda^A(f)(x) - \mu_\lambda^{\tilde{A}}(f_2)(x_0) \right| dx \\
& \leq \frac{1}{|Q|^{1+\beta/n}} \int_Q I(x) dx + \frac{1}{|Q|^{1+\beta/n}} \int_Q II(x) dx + \frac{1}{|Q|^{1+\beta/n}} \int_Q III(x) dx \\
& := I + II + III.
\end{aligned}$$

Now, let us estimate I , II and III , respectively. First, for $x \in Q$ and $z \in \tilde{Q}$, using Lemma 2 and Lemma 5, we get

$$\begin{aligned}
|R_m(\tilde{A}; x, z)| & \leq C|x - z|^m \sum_{|\alpha|=m} \sup_{x \in \tilde{Q}} |D^\alpha A(x) - (D^\alpha A)_{\tilde{Q}}| \\
& \leq C|x - z|^m |Q|^{\beta/n} \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta},
\end{aligned}$$

thus, taking r, s such that $1 \leq r < p$ and $1/s = 1/r - \delta/n$, by (L^r, L^s) boundedness of μ_λ (see Lemma 7) and the Hölder inequality, we obtain

$$\begin{aligned}
I & \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \frac{1}{|Q|} \int_Q |\mu_\lambda(f_1)(x)| dx \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \|\mu_\lambda(f_1)\|_{L^s} |Q|^{-1/s} \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \|f_1\|_{L^r} |Q|^{-1/s} \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \left(\frac{1}{|\tilde{Q}|^{1-r\delta/n}} \int_{\tilde{Q}} |f(y)|^r dy \right)^{1/r} \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} M_{\delta,r}(f)(\tilde{x}).
\end{aligned}$$

Secondly, using the following inequality (see [13])

$$\|(D^\alpha A - (D^\alpha A)_{\tilde{Q}})f\chi_{\tilde{Q}}\|_{L^r} \leq C|Q|^{1/s+\beta/n} \|D^\alpha A\|_{\dot{\Lambda}_\beta} M_{\delta,r}(f),$$

we gain similarly to the proof of I , that

$$\begin{aligned}
II & \leq \frac{C}{|Q|^{1+\beta/n}} \sum_{|\alpha|=m} \|\mu_\lambda((D^\alpha A - (D^\alpha A)_{\tilde{Q}})f_1)\|_{L^s} |Q|^{1-1/s} \\
& \leq C|Q|^{-\beta/n-1/r} \sum_{|\alpha|=m} \|(D^\alpha A - (D^\alpha A)_{\tilde{Q}})f_1\|_{L^r} \\
& \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} M_{\delta,r}(f)(\tilde{x}).
\end{aligned}$$

For III , we write

$$\begin{aligned}
 & \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} F_t^{\tilde{A}}(f_2)(x, y) - \left(\frac{t}{t+|x_0-y|} \right)^{n\lambda/2} F_t^{\tilde{A}}(f_2)(x_0, y) \\
 &= \int_{|y-z|\leq t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} \left[\frac{1}{|x-z|^m} - \frac{1}{|x_0-z|^m} \right] \frac{\Omega(y-z)R_m(\tilde{A}; x, z)f_2(z)}{|y-z|^{n-\delta-1}} dz \\
 &+ \int_{|y-z|\leq t} \left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} \frac{\Omega(y-z)f_2(z)}{|y-z|^{n-\delta-1}|x_0-z|^m} [R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x_0, z)] dz \\
 &+ \int_{|y-z|\leq t} \left[\left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} - \left(\frac{t}{t+|x_0-y|} \right)^{n\lambda/2} \right] \frac{\Omega(y-z)R_m(\tilde{A}; x_0, z)f_2(z)}{|y-z|^{n-\delta-1}|x_0-z|^m} dz \\
 &- \sum_{|\alpha|=m} \frac{1}{\alpha!} \int_{|y-z|\leq t} \left[\left(\frac{t}{t+|x-y|} \right)^{n\lambda/2} \frac{(x-z)^\alpha}{|x-z|^m} \left(\frac{t}{t+|x_0-y|} \right)^{n\lambda/2} \frac{(x_0-z)^\alpha}{|x_0-z|^m} \right] \\
 &\quad \times \frac{\Omega(y-z)D^\alpha \tilde{A}(z)f_2(z)}{|y-z|^{n-\delta-1}} dz \\
 &:= III_1 + III_2 + III_3 + III_4.
 \end{aligned}$$

Note that $|x-z| \sim |x_0-z|$ for $x \in \tilde{Q}$ and $z \in R^n \setminus \tilde{Q}$. By the condition of Ω and similar to the proof of Lemma 7, we obtain

$$\begin{aligned}
 & \frac{1}{|Q|^{1+\beta/n}} \int_Q ||III_1|| dx \\
 &\leq \frac{C}{|Q|^{1+\beta/n}} \int_Q \left(\int_{R^n \setminus \tilde{Q}} \frac{|x-x_0|}{|x_0-z|^{m+n+1-\delta}} |R_m(\tilde{A}; x, z)| |f(z)| dz \right) dx \\
 &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^{k+1}\tilde{Q}} \frac{|x-x_0|}{|x_0-z|^{n+1-\delta}} |f(z)| dz \\
 &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=1}^{\infty} 2^{-k} \frac{1}{|2^k \tilde{Q}|^{1-\delta/n}} \int_{2^k \tilde{Q}} |f(z)| dz \\
 &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=1}^{\infty} 2^{-k} M_{\delta,1}(f)(\tilde{x}) \\
 &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} M_{\delta,1}(f)(\tilde{x}).
 \end{aligned}$$

For III_2 , by the formula (see [5])

$$R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x_0, z) = \sum_{|\eta| < m} \frac{1}{\eta!} R_{m-|\eta|}(D^\eta \tilde{A}; x, x_0)(x - z)^\eta$$

and Lemma 5, we get

$$|R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x_0, z)| \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} |Q|^{\beta/n} |x - x_0| |x_0 - z|^{m-1}.$$

Thus

$$\begin{aligned} & \frac{1}{|Q|^{1+\beta/n}} \int_Q |III_2| dx \\ & \leq C \frac{1}{|Q|^{1+\beta/n}} \int_Q \int_{R^n \setminus \tilde{Q}} \frac{|R_m(\tilde{A}; x, z) - R_m(\tilde{A}; x_0, z)|}{|x_0 - z|^{m+n-\delta}} |f(z)| dz dx \\ & \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=0}^{\infty} \int_{2^{k+1}\tilde{Q} \setminus 2^k\tilde{Q}} \frac{|x - x_0|}{|x_0 - y|^{n+1-\delta}} |f(z)| dz \\ & \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} |Q|^{\beta/n} M_{\delta,1}(f)(\tilde{x}). \end{aligned}$$

For III_3 , by inequality $a^{1/2} - b^{1/2} \leq (a - b)^{1/2}$ if $a \geq b > 0$, we gain

$$\begin{aligned} & \frac{1}{|Q|^{1+\beta/n}} \int_Q |III_3| dx \\ & \leq \frac{C}{|Q|^{1+\beta/n}} \int_Q \int_{R^n} \left(\int_{R_+^{n+1}} \left[\frac{t^{n\lambda/2} |x - x_0|^{1/2} \chi_{\Gamma(z)}(y, t) |f_2(z)|}{(t + |x - y|)^{(n\lambda+1)/2} |y - z|^{n-1-\delta}} \frac{|R_m(\tilde{A}; x_0, z)|}{|x_0 - z|^m} \right]^2 \frac{dy dt}{t^{n+3}} \right)^{\frac{1}{2}} dz dx \\ & \leq \frac{C}{|Q|^{1+\beta/n}} \int_Q \int_{R^n} \frac{|R_m(\tilde{A}; x_0, z)| |f_2(z)| |x - x_0|^{1/2}}{|x_0 - z|^{m+n+1/2-\delta}} dz dx \\ & \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=1}^{\infty} 2^{-k/2} M_{\delta,1}(f)(\tilde{x}) \\ & \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} M_{\delta,1}(f)(\tilde{x}). \end{aligned}$$

For III_4 , by Lemma 4, we get

$$|D^\alpha A(z) - (D^\alpha A)_{\tilde{Q}}| \leq \|D^\alpha A\|_{\dot{\Lambda}_\beta} |x_0 - z|^\beta.$$

Thus, similarly to the proof of III_1 and III_3 , we obtain

$$\begin{aligned} & \frac{1}{|Q|^{1+\beta/n}} \int_Q ||III_4|| dx \\ & \leq \frac{C}{|Q|^{1+\beta/n}} \int_Q \sum_{|\alpha|=m} \int_{R^n} \left(\frac{|x-x_0|}{|x_0-z|^{n+1-\delta}} + \frac{|x-x_0|^{1/2}}{|x_0-z|^{n+1/2-\delta}} \right) |f_2(z)| |D^\alpha \tilde{A}(z)| dz dx \\ & \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} \sum_{k=1}^{\infty} (2^{k(\beta-1)} + 2^{k(\beta-1/2)}) M_{\delta,1}(f)(\tilde{x}) \\ & \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} M_{\delta,1}(f)(\tilde{x}). \end{aligned}$$

Thus

$$III \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} M_{\delta,1}(f)(\tilde{x}).$$

We now put these estimates together, and taking the supremum over all Q such that $\tilde{x} \in Q$, and using Lemma 1 with Lemma 3, we obtain

$$||\mu_\lambda^A(f)||_{\dot{F}_q^{\beta,\infty}} \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} ||f||_{L^p}.$$

This completes the proof of Theorem 1.

Proof of Theorem 2. By the same argument as in the proof of Theorem 1, we have, for $1 \leq s < p$ and $1/r = 1/s - \delta/n$,

$$\frac{1}{|Q|} \int_Q |\mu_\lambda^A(f)(x) - \mu_\lambda^{\tilde{A}}(f_2)(x_0)| dx \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} (M_{\beta+\delta,r}(f) + M_{\beta+\delta,1}(f)),$$

thus

$$(\mu_\lambda^A(f))^\# \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} (M_{\beta+\delta,r}(f) + M_{\beta+\delta,1}(f)).$$

Now, using Lemma 3, we gain

$$\begin{aligned} & ||\mu_\lambda^A(f)||_{L^q} \leq C ||(\mu_\lambda^A(f))^\#||_{L^q} \\ & \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} (||M_{\beta+\delta,r}(f)||_{L^q} + ||M_{\beta+\delta,1}(f)||_{L^q}) \leq C ||f||_{L^p}. \end{aligned}$$

This completes the proof of Theorem 2.

Proof of Theorem 3. First we prove the following estimate

$$|\mu_\lambda^A(f)(x)| \leq C \sum_{|\alpha|=m} ||D^\alpha A||_{\dot{\Lambda}_\beta} (\eta_1^{\delta+\beta} Mf(x) + \eta_1^{\delta+\beta-n/r'} ||f||_{L^1}^{1/r'} (Mf(x))^{1/r}),$$

for any $\eta_1 > 0$ and $n/(n - \delta - \beta) < r$. In fact, for the fixed the cube $Q = Q(x, \lambda_1)$, similarly to the proof of Lemma 6, we have

$$\begin{aligned} |\mu_\lambda^A(f)(x)| &\leq C \int_{R^n} \frac{|f(z)||R_{m+1}(A; x, z)|}{|x - z|^{m+n-\delta}} dz \\ &= C \left(\int_Q + \int_{Q^c} \right) \frac{|f(z)||R_{m+1}(A; x, z)|}{|x - z|^{m+n-\delta}} dz = I_1 + I_2. \end{aligned}$$

For $k > 0$ we put

$$\tilde{A}_k(y) = A(y) - \sum_{|\alpha|=m} \frac{1}{\alpha!} (D^\alpha A)_{2^{-k}Q} y^\alpha.$$

Then, by Lemma 5, for $z \in 2^{-k}Q$,

$$|R_{m+1}(\tilde{A}_k; x, z)| \leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} (2^{-k}\eta_1)^\beta |x - z|^m.$$

Thus, by Lemma 5 and Lemma 6

$$\begin{aligned} I_1 &\leq C \sum_{k=0}^{\infty} \int_{2^{-k}Q \setminus 2^{-k-1}Q} \frac{|f(z)||R_{m+1}(\tilde{A}_k; x, z)|}{|x - z|^{m+n-\delta}} dz \\ &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=0}^{\infty} (2^{-k}\eta_1)^\beta \int_{2^{-k}Q \setminus 2^{-k-1}Q} \frac{|f(z)|}{|x - z|^{n-\delta}} dz \\ &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \sum_{k=0}^{\infty} (2^{-k}\eta_1)^{\beta+\delta-n} \int_{2^{-k}Q \setminus 2^{-k-1}Q} |f(z)| dz \\ &\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{\beta+\delta} M(f)(x). \end{aligned}$$

For I_2 , taking $\varepsilon > 0$ such that $(n + \varepsilon)/(n - \delta - \beta) < r$, we write $n - \delta = (n + \varepsilon)/r + n/r' - \varepsilon/r - \delta$, then, by Hölder's inequality,

$$\begin{aligned}
I_2 &\leq C \left(\int_{Q^c} \frac{|f(z)| dz}{|x-z|^{n+\varepsilon}} \right)^{1/r} \left(\int_{Q^c} \frac{|f(z)|}{|x-z|^{n-(\delta+\varepsilon/r)r'}} \left(\frac{|R_{m+1}(A; x, z)|}{|x-z|^m} \right)^{r'} dz \right)^{1/r'} \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \left(\sum_{k=0}^{\infty} (2^k \lambda_1)^{-\varepsilon-n} \int_{|x-z|<2^k \lambda_1} |f(z)| dz \right)^{1/r} \\
&\quad \times \left(\sum_{k=0}^{\infty} (2^k \lambda_1)^{\beta r'} \int_{2^{-k} Q \setminus 2^{-k-1} Q} \frac{|f(z)| dz}{|x-z|^{n-(\delta+\varepsilon/r)r'}} \right)^{1/r'} \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \left(\sum_{k=0}^{\infty} 2^{-k\varepsilon} \eta_1^{-\varepsilon} M(f)(x) \right)^{1/r} \eta_1^{\delta+\beta-n/r'+\varepsilon/r} \\
&\quad \times \left(\sum_{k=0}^{\infty} 2^{k(\delta+\beta-n/r'+\varepsilon/r)r'} \int_{2^{-k} Q \setminus 2^{-k-1} Q} |f(z)| dz \right)^{1/r'} \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{-\varepsilon/r} (M(f)(x))^{1/r} \eta_1^{\delta+\beta-n/r'+\varepsilon/r} \|f\|_{L^1}^{1/r'} \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{\delta+\beta-n/r'} \|f\|_{L^1}^{1/r'} (M(f)(x))^{1/r}.
\end{aligned}$$

Thus, the desired estimate holds. Now we can prove Theorem 3. For any $\eta > 0$ and $f \in L^1(R^n)$, taking $\eta_1 = (\sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \|f\|_{L^1} \eta^{-1})^{1/(n-\delta-\beta)}$ in above estimate, we gain, by the weak type boundedness of M ,

$$\begin{aligned}
&|\{x \in R^n : \mu_\lambda^A(f)(x) > \eta\}| \\
&\leq \left| \left\{ x \in R^n : Mf(x) > \frac{\eta}{2C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{\delta+\beta}} \right\} \right| \\
&\quad + \left| \left\{ x \in R^n : Mf(x) > \left(\frac{\eta}{2C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{\delta+\beta-n/r'} \|f\|_{L^1}^{1/r}} \right)^r \right\} \right| \\
&\leq C \sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{\delta+\beta} \|f\|_{L^1} / \eta + C \left(\sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \eta_1^{\delta+\beta-n/r'} \|f\|_{L^1}^{1/r} / \eta \right)^r \\
&\leq C \left(\sum_{|\alpha|=m} \|D^\alpha A\|_{\dot{\Lambda}_\beta} \|f\|_{L^1} / \eta \right)^{n/(n-\delta-\beta)}.
\end{aligned}$$

This completes the proof of Theorem 3.

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