TWO-WEIGHTED INEQUALITIES FOR SINGULAR INTEGRALS

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ABSTRACT. We consider operators T of the form $Tf = \{T_jf_j\}$, where $T_jf_j(x) = (p, v) \int_{\mathbb{R}^n} k_j(x - y)f_j(y) dy$. Under appropriate conditions on the k_j , two-weighted estimates for T are obtained, the weights being radial and suitably linked.

In this paper we prove two-weighted inequalities for vector-valued singular integrals. The description of the class of weight functions that provide the validity of a one-weighted inequality for Hilbert transforms was given in [6]. Subsequent generalizations for singular Calderon-Zygmund integrals can be found in [3], [7] and other papers. In [1], [9] similar questions are treated for vector-valued singular integrals.

The solution of a two-weighted problem for singular integrals has turned out to be more difficult. This problem is solved in [4] for the case of monotone weights. The present paper deals with a more general case.

A measurable function $w: R^n \to R^1$ which is positive almost everywhere is called a weight function; w is called radial if it is of the form w(x) = f(|x|) for some f, and in such cases we shall for convenience often write w(|x|) instead of the more correct w(x). By $L^p_w(R^n)$ we denote the space of measurable functions $f: R^n \to R^1$ with finite norm

$$||f||_{L^p_w} = \left(\int_{\mathbb{R}^n} |f(x)|^p w(x) \, dx\right)^{\frac{1}{p}}.$$

Let us recall the definition of the Muckenhoupt class A_p . We say that $w \in A_p(\mathbb{R}^n)$ (1 < $p < \infty$), if

$$\sup \frac{1}{|Q|} \int_{\mathcal{Q}} w(x) dx \left(\frac{1}{|Q|} \int_{\mathcal{Q}} w^{-\frac{1}{p-1}}(x) dx \right)^{p-1} < \infty,$$

where the supremum is taken with respect to all balls Q in \mathbb{R}^n .

Let $\mathbf{M}f$ denote the maximal function of a locally summable function $f: \mathbb{R}^n \to \mathbb{R}^1$ defined by

$$\mathbf{M}f(x) = \sup \frac{1}{|Q|} \int_{Q} |f(y)| \, dy$$

where the supremum is taken with respect to all balls Q containing the point x.

THEOREM A [11]. The operator $\mathbf{M}: f \mapsto \mathbf{M}f$ is continuous in $L_w^p(\mathbb{R}^n)$, $1 , if and only if <math>w \in A_p(\mathbb{R}^n)$.

Further, we shall consider the convolution kernel k(x) satisfying the conditions:

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- i) $|\hat{k}(x)| \leq L, x \in \mathbb{R}^n$;
- ii) $|k(x)| \le L|x|^{-n}, x \in \mathbb{R}^n$;
- iii) $|k(x y) k(x)| \le \omega(\frac{|y|}{|x|})|x|^{-n}$ for $|y| \le \frac{|x|}{2}$.

Here \hat{k} denotes the Fourier transform of k, L is a constant and $\omega(t)$ is a nondecreasing function on $(0, \infty)$ such that $\omega(2t) \leq c\omega(t)$ and

$$\int_0^1 \frac{\omega(t)}{t} dt < \infty.$$

Suppose $\{k_j(x)\}$ is a sequence of convolution kernels satisfying the conditions i), ii), iii) with a uniform constant L and a fixed ω independent of j.

For
$$f = \{f_i\}$$
 let $Tf = \{T_i f_i\}$ where

$$T_j f_j(x) = (p. v) \int_{\mathbb{R}^n} k_j(x - y) f_j(y) \, dy.$$

Next, for θ , $1 < \theta < \infty$, and a vector $\varphi = \{\varphi_j\}$ we put

$$|\varphi|_{\theta} = \left(\sum_{j=1}^{\infty} |\varphi_j(x)|^{\theta}\right)^{1/\theta}.$$

The following vector-valued one-weighted inequality for the operator T was proved in [1].

THEOREM B. Let $p, \theta \in (1, \infty)$, $w \in A_p$. Then there exists a positive constant c such that the inequality

$$\int_{\mathbb{R}^n} |Tf|_{\theta}^p w(x) \, dx \le c \int_{\mathbb{R}^n} |f(x)|_{\theta}^p w(x) \, dx$$

holds for every f for which $|f|_{\theta} \in L_w^p$.

Our further discussion will deal with two-weighted estimates for the operator T with radial weights.

We introduce

DEFINITION 1. Let 1 and let <math>p' = p/(p-1). Denote by $a_p(n)$ the family of all pairs (h_1, h) of nonnegative measurable functions on $(0, \infty)$ which satisfy the condition

$$\sup_{t>0} \left(\int_{t}^{\infty} h_{1}(\tau) \tau^{n-np-1} d\tau \right) \left(\int_{0}^{\frac{t}{2}} h^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1} < \infty;$$

 $b_p(n)$ will denote the family of all pairs of functions (h_1, h) satisfying the condition

$$\sup_{t>0} \left(\int_0^{\frac{t}{2}} h_1(\tau) \tau^{n-1} d\tau \right) \left(\int_t^{\infty} h^{1-p'}(\tau) \tau^{-1-\frac{n}{p-1}} d\tau \right)^{p-1} < \infty.$$

We have

THEOREM 1. Let $p, \theta \in (1, \infty)$, let σ and u be positive monotone functions defined on $(0, \infty)$, and suppose that the radial function $\rho(|x|) \in A_p$. We put $v = \sigma \rho$, $w = u \rho$; that is, $v(|x|) = \sigma(|x|)\rho(|x|)$ and $w(|x|) = u(|x|)\rho(|x|)$. If either σ and u are increasing and $(v, w) \in a_p(n)$, or σ and u are decreasing and $(v, w) \in b_p(n)$, then there exists a constant c > 0 such that the inequality

$$\int_{\mathbb{R}^n} |Tf(x)|_{\theta}^p v(|x|) dx \le c \int_{\mathbb{R}^n} |f(x)|_{\theta}^p w(|x|) dx$$

holds whenever $|f|_{\theta} \in L^p_{w(|x|)}$.

To prove the theorem we shall use the following analogue of the well-known Hardy inequality and some simple lemmas.

THEOREM C. Let $1 \le p \le q < \infty$ and let $\alpha(t)$, $\beta(t)$ be positive functions on $(0, \infty)$. i) The inequality

$$\left(\int_0^\infty \alpha(t) \left| \int_0^t F(\tau) \, d\tau \right|^q \, dt \right)^{q/p} \le c_1 \left(\int_0^\infty |F(t)|^p \beta(t) \, dt \right)^{1/p}$$

with a constant c_1 independent of F holds if and only if the condition

$$\sup_{t>0} \left(\int_t^\infty \alpha(\tau) \, d\tau \right)^{p/q} \left(\int_0^t \beta^{1-p'}(\tau) \, d\tau \right)^{p-1} < \infty$$

is fulfilled.

ii) The inequality

$$\left(\int_0^\infty \alpha(t) \left| \int_t^\infty F(\tau) \, d\tau \right|^q \, dt \right)^{1/q} \le c_2 \left(\int_0^\infty |F(t)|^p \beta(t) \, dt \right)^{1/p}$$

with a constant c_2 independent of F holds if and only if

$$\sup_{t>0} \left(\int_0^t \alpha(\tau) d\tau \right)^{p/q} \left(\int_t^\infty \beta^{1-p'}(\tau) d\tau \right)^{p-1} < \infty.$$

For $1 \le p = q < \infty$ the above proposition is proved in [12], which also contains information on previous work in this direction. For subsequent generalizations see [2], [8], [10].

LEMMA 1. Let $w = u\rho$ where $\rho(|x|) \in A_p$ for some p, 1 , <math>u(t) increases on $(0, \infty)$ and

$$\int_0^t w^{1-p'}(\tau)\tau^{n-1}\ d\tau < \infty$$

for each t > 0. Suppose the kernel k satisfies the conditions i), ii) and iii).

Then the singular integral

$$T\varphi(x) = \int_{\mathbb{R}^n} k(x - y)\varphi(y) \, dy$$

exists almost everywhere in R^n for any $\varphi \in L^p_{w(|x|)}(R^n)$.

PROOF. Fix arbitrarily a number $\alpha > 0$. Suppose $S_{\alpha} = \{x : |x| > \frac{\alpha}{2}\}, \varphi_{1}(x) = \varphi(x) \cdot \chi_{S_{\alpha}}$ and $\varphi_{2}(x) = \varphi(x) - \varphi_{1}(x)$. Since u(t) is increasing on $(0, \infty)$, we have

$$\int_{\mathbb{R}^n} |\varphi_1(x)|^p \rho(|x|) \, dx = \int_{S_n} |\varphi(x)|^p \rho(|x|) \, dx \le c \int_{\mathbb{R}^n} |\varphi(x)|^p w(|x|) \, dx.$$

Since $\rho \in A_p$, by virtue of Theorem B (in the scalar case) we conclude that $T\varphi_1$ exists almost everywhere on R^n . Now we shall show that $T\varphi_2(x)$ converges absolutely for all x provided that $|x| > \alpha$. Note that for $|x| > \alpha$ and $|y| \le \frac{\alpha}{2}$ we have $|x-y| \ge |x| - |y| \ge \frac{\alpha}{2}$. Further, application of Hölder's inequality gives

$$|T\varphi_{2}(x)| \leq c \int_{\mathbb{R}^{n} \setminus S_{\alpha}} \frac{|\varphi(y)|}{|x-y|^{n}} dy \leq \left(\frac{2}{\alpha}\right)^{n} \int_{\mathbb{R}^{n} \setminus S_{\alpha}} \frac{|\varphi(y)| w^{\frac{1}{p}}(|y|)}{w^{\frac{1}{p}}(|y|)} dy$$
$$\leq \left(\frac{2}{\alpha}\right)^{n} \left(\int_{\mathbb{R}^{n}} |\varphi(y)|^{p} w(|y|) dy\right)^{\frac{1}{p}} \left(\int_{\mathbb{R}^{n} \setminus S_{\alpha}} w^{1-p'}(|y|) dy\right)^{\frac{1}{p'}} < \infty.$$

Since α may be chosen arbitrarily small we conclude that $T\varphi_2$ converges absolutely almost everywhere on \mathbb{R}^n .

Therefore $T\varphi$ exists almost everywhere in \mathbb{R}^n .

LEMMA 2. Let the radial function $\rho \in A_p$ for some p, $1 and suppose that <math>0 \le c_1 < c_2 \le c_3 < c_4$. Then we have the inequality

$$\int_{c_3t}^{c_4t} \rho(\tau)\tau^{n-1} d\tau \le c_0 \int_{c_1t}^{c_2t} \rho(\tau)\tau^{n-1} d\tau$$

with some constant c_0 independent of $t \in (0, \infty)$.

PROOF. We introduce the notation:

$$\Gamma = \{x : c_1 t < |x| < c_2 t\},\$$

$$\Gamma_1 = \{x : c_3 t < |x| < c_4 t\}$$

and

$$B = \{x : |x| < c_4 t\}.$$

By virtue of the definition of a maximal function for an arbitrary $x \in \Gamma_1$ and of the function $\varphi \in L^p_\rho$,

(1)
$$\mathbf{M}\varphi(x) > \frac{1}{|B|} \int_{B} |\varphi(y)| \, dy \, \chi_{\Gamma_{1}}(x) \ge \frac{c}{|\Gamma|} \int_{\Gamma} |\varphi(y)| \, dy \, \chi_{\Gamma_{1}}(x).$$

Due to Theorem A we have

$$\int_{\mathbb{R}^n} \left(\mathbf{M} \varphi(x) \right)^p \rho(x) \, dx \le c \int_{\mathbb{R}^n} |\varphi(x)|^p \rho(x) \, dx.$$

Then (1) implies the estimate

$$\int_{\Gamma_1} \left(\frac{1}{|\Gamma|} \int_{\Gamma} |\varphi(y)| \, dy \right)^p \rho(x) \, dx \le c \int_{\mathbb{R}^n} |\varphi(y)|^p \rho(y) \, dy.$$

The choice $\varphi(y) = \chi_{\Gamma}(y)$ in the above inequality shows that

$$\int_{\Gamma_1} \rho(x) \, dx \le c \int_{\Gamma} \rho(x) \, dx,$$

which implies the validity of the desired inequality.

LEMMA 3. Let the pair of radial functions $(v, w) \in a_p(n)$ where $v = \sigma \rho$, $w = u\rho$ and σ and v increase on $(0, \infty)$, $\rho(|x|) \in A_p$, 1 . Then there exists a constant <math>c > 0 such that for all t > 0,

$$\sigma(2t) \leq cu(t)$$
.

PROOF. Obviously, due to the increase of the functions σ and u, we obtain

(2)
$$\int_{t}^{\infty} \sigma(\tau)\rho(\tau)\tau^{n-np-1} d\tau \ge \sigma(t) \int_{t}^{\infty} \rho(\tau)\tau^{n-np-1} d\tau \ge \sigma(t) \int_{t}^{2t} \rho(\tau)\tau^{n-np-1} d\tau$$
 and

(3)
$$\left(\int_0^{\frac{t}{2}} u^{1-p'}(\tau) \rho^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1} \ge \frac{1}{u(\frac{t}{2})} \left(\int_0^{\frac{t}{2}} \rho^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1}.$$

By Hölder's inequality we have

(4)
$$1 \le ct^{-np} \int_t^{2t} \rho(\tau) \tau^{n-1} d\tau \left(\int_t^{2t} \rho^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1}.$$

Further note that the definition of the class A_p shows that $\rho \in A_p$ implies $\rho^{1-p'} \in A_{p'}$. By virtue of (4), Lemma 2, inequalities (2), (3) and the condition $(v, w) \in a_p(n)$ we now conclude that the inequalities

$$\begin{split} \frac{\sigma(t)}{u(\frac{t}{2})} &\leq c \frac{\sigma(t)}{u(\frac{t}{2})} t^{-np} \int_{t}^{2t} \rho(\tau) \tau^{n-1} d\tau \left(\int_{t}^{2t} \rho^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1} \\ &\leq c \frac{\sigma(t)}{u(\frac{t}{2})} \int_{t}^{2t} \rho(\tau) \tau^{n-np-1} d\tau \left(\int_{t}^{2t} \rho^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1} \\ &\leq c \frac{\sigma(t)}{u(\frac{t}{2})} \int_{t}^{2t} \rho(\tau) \tau^{n-np-1} d\tau \left(\int_{0}^{\frac{t}{2}} \rho^{1-p'}(\tau) \tau^{n-1} d\tau \right)^{p-1} \leq c_{1} \end{split}$$

hold.

PROOF OF THEOREM 1. First let σ and u be increasing. Suppose without loss of generality that the function $\sigma(t)$ can be represented as

$$\sigma(t) = \sigma(0) + \int_0^t \varphi(u) \, du,$$

where φ is a positive function. Then we shall have

5)

$$\int_{R^n} |Tf(x)|_{\theta}^p \nu(|x|) \, dx = \sigma(0) \int_{R^n} |Tf(x)|_{\theta}^p \rho(|x|) \, dx + \int_{R^n} |Tf(x)|_{\theta}^p \rho(|x|) \, dx \left(\int_0^{|x|} \varphi(t) \, dt \right) dx$$

$$= I_1 + I_2.$$

If $\sigma(0) = 0$, then $I_1 = 0$. If $\sigma(0) > 0$, then by Theorem B we obtain

(6)
$$\sigma(0) \int_{R^{n}} |Tf(x)|_{\theta}^{p} \rho(|x|) dx \leq c \sigma(0) \int_{R^{n}} |f(x)|_{\theta}^{p} \rho(|x|) dx \\ \leq c_{1} \int_{R^{n}} |f(x)|_{\theta}^{p} \rho(|x|) \sigma(|x|) dx \\ \leq c_{2} \int_{R^{n}} |f(x)|^{p} \rho(|x|) u(|x|) dx.$$

Next, change of the order of integration and use of Minkowski's inequality give

$$I_{2} = \int_{\mathbb{R}^{n}} |Tf(x)|_{\theta}^{p} \rho(|x|) \left(\int_{0}^{|x|} \varphi(t) \, dt \right) dx = \int_{0}^{\infty} \varphi(\tau) \left(\int_{|x| > \tau} |Tf(x)|_{\theta}^{p} \rho(|x|) \, dx \right) d\tau$$

$$(7) \qquad \leq c_{3} \int_{0}^{\infty} \varphi(\tau) \left(\int_{|x| > \tau} \left| \int_{|y| > \frac{\tau}{2}} k_{j}(x - y) f_{j}(y) \, dy \right|_{\theta}^{p} \rho(|x|) \, dx \right) d\tau$$

$$+ c_{3} \int_{0}^{\infty} \varphi(\tau) \left(\int_{|x| > \tau} \left| \int_{|y| < \frac{\tau}{2}} k_{j}(x - y) f_{j}(y) \, dy \right|_{\theta}^{p} \rho(|x|) \, dx \right) d\tau = I_{21} + I_{22}.$$

Again application of Theorem B and Lemma 3 gives

$$I_{21} = \int_{0}^{\infty} \varphi(\tau) \left(\int_{|x| > \tau} \left| \int_{R^{n}} k_{j}(x - y) f_{j}(y) \chi_{\{y: |y| > \tau/2\}}(y) \, dy \right|_{\theta}^{p} \rho(|x|) \, dx \right) d\tau$$

$$\leq c_{\theta} \int_{0}^{\infty} \varphi(\tau) \left(\int_{|y| > \frac{\tau}{2}} |f(y)|_{\theta}^{p} \rho(|y|) \, dy \right) d\tau = c_{\theta} \int_{R^{n}} |f(y)|_{\theta}^{p} \rho(|y|) \left(\int_{0}^{2|y|} \varphi(\tau) \, d\tau \right) dy$$

$$\leq c_{\theta} \int_{R^{n}} |f(y)|_{\theta}^{p} \rho(|y|) \sigma(2|y|) \, dy \leq c_{4} \int_{R^{n}} |f(y)|_{\theta}^{p} \rho(|y|) u(|y|) \, dy.$$

Therefore

(8)
$$I_{21} \le c_4 \int_{\mathbb{R}^n} |f(y)|_{\theta}^p w(|y|) \, dy.$$

Further, the property ii) of the kernels k_i enables us to obtain the estimate

(9)
$$I_{22} \leq c_5 \int_0^\infty \varphi(t) \left(\int_{|x| > \tau} \frac{\rho(|x|)}{|x|^{np}} dx \right) \left(\int_{|y| \leq \frac{\tau}{2}} |f(y)|_{\theta} dy \right)^p d\tau$$
$$= c_5 \int_0^\infty \varphi(2s) \left(\int_{\gamma > 2s} \frac{\rho(\gamma)}{\gamma^{np-n+1}} d\gamma \right) \left(\int_{|y| \leq s} |f(y)|_{\theta} dy \right)^p ds.$$

By the hypotheses of the theorem we have

(10)
$$\left(\int_{t}^{\infty} \frac{\sigma(\tau)\rho(\tau)}{\tau^{1+n(p-1)}} d\tau \right) \left(\int_{0}^{\frac{t}{2}} \frac{\tau^{n-1}}{w^{p'-1}(\tau)} d\tau \right)^{p-1} < c_{6}.$$

After change of order of integration we obtain

$$\int_{2t}^{\infty} \varphi(s) \left(\int_{2s}^{\infty} \frac{\rho(\gamma)}{\gamma^{1+n(p-1)}} d\gamma \right) ds \le c_7 \int_{2t}^{\infty} \varphi(s) \left(\int_{2s}^{\infty} \frac{\rho(\gamma)}{\gamma^{1+n(p-1)}} d\gamma \right) ds$$

$$= c_7 \int_{2t}^{\infty} \frac{\rho(\gamma)}{\gamma^{1+n(p-1)}} \left(\int_{2t}^{\gamma} \varphi(s) ds \right) d\gamma$$

$$\le c_7 \int_{2t}^{\infty} \frac{\rho(\gamma)\sigma(\gamma)}{\gamma^{1+n(p-1)}} d\gamma.$$

Therefore by (10) we have

$$\int_{2t}^{\infty} \varphi(s) \left(\int_{2s}^{\infty} \frac{\rho(\gamma)}{\gamma^{1+n(p-1)}} d\gamma \right) ds \left(\int_{0}^{t} \frac{\tau^{n-1}}{w^{p'-1}(\tau)} d\tau \right)^{p-1} < c_{8}.$$

Now, applying Theorem C to the right-hand side of (9) we find that

(11)
$$I_{22} \le c_9 \int_{\mathbb{R}^n} |f(x)|_{\theta}^p w(|x|) dx.$$

Finally, from (5), (6), (7), (8) and (11) we conclude that the theorem is valid.

When σ and u are decreasing functions, the proof is conducted in a similar manner; one should use only condition ii) of Theorem C.

Let us consider a concrete singular integral, namely the Hilbert transform

$$Hf(x) = \int_{-\infty}^{\infty} \frac{f(y)}{x - y} \, dy.$$

In that case the conditions $a_p(1)$ and $b_p(1)$ are also necessary for the boundedness of the operator H from L^p_w to L^p_v . To be more precise, the following theorem is valid:

THEOREM 2. Let 1 . If the pair <math>(v, w) satisfies the conditions of Theorem 1 for n = 1, then we have the inequality

(12)
$$\int_{-\infty}^{\infty} |Hf(x)|^p v(|x|) dx \le c \int_{-\infty}^{\infty} |f(x)|^p w(|x|) dx, \quad f \in L_w^p.$$

Conversely, if (12) is fulfilled, then $(v, w) \in a_p(1) \cap b_p(1)$.

PROOF. The first part of the theorem is a corollary of Theorem 1. Now let (12) be fulfilled: then by [13], $w^{1-p'} \in L((\alpha,\beta))$ for arbitrary α and β , $0 < \alpha < \beta < \infty$. Fix arbitrarily α and t, $0 < \alpha < \frac{t}{2}$, and in (12) substitute the function

$$f(y) = \begin{cases} w^{1-p'}(y) & \text{for } \alpha < y < \frac{t}{2}, \\ 0 & \text{otherwise.} \end{cases}$$

We obtain

(13)
$$\int_{-\infty}^{\infty} |Hf(x)|^p v(|x|) dx \le c \int_{\alpha}^{\frac{t}{2}} w^{1-p'}(\tau) d\tau,$$

where the constant c does not depend on α and t.

On the other hand,

(14)
$$\int_{-\infty}^{\infty} |Hf(x)|^{p} v(|x|) dx \ge \int_{t}^{\infty} \left| \int_{\alpha}^{\frac{t}{2}} \frac{w^{1-p'}(y)}{x-y} dy \right|^{p} v(|x|) dx \\ \ge \int_{t}^{\infty} \frac{v(x)}{x^{p}} dx \left(\int_{\alpha}^{\frac{t}{2}} w^{1-p'}(y) dy \right)^{p}.$$

Further, from (13) and (14) we obtain

$$\int_t^\infty \frac{v(x)}{x^p} dx \left(\int_\alpha^{\frac{t}{2}} w^{1-p'}(y) dy \right)^{p-1} \le c_1.$$

Making α tend to zero, we conclude that $(v, w) \in a_p(1)$.

Now fix arbitrarily t and β , $0 < t < \frac{\beta}{2}$, and in (12) substitute the function

$$f(y) = \begin{cases} \left(w(y)y \right)^{1-p'} & \text{for } 2t < y < \beta, \\ 0 & \text{otherwise.} \end{cases}$$

Obtaining the estimates in the manner discussed above and making β tend to infinity, we find that $(v, w) \in b_p(1)$.

In what follows given any natural number m, Λ_m will denote the set of all measurable functions f for which

$$\int_{-\infty}^{\infty} |f(x)| (1+|x|)^m \, dx < \infty$$

and

$$\int_{-\infty}^{\infty} f(x)x^k \, dx = 0, \quad k = 0, 1, 2, \dots, m.$$

We have

THEOREM 3. Let 1 . If the pair of functions <math>(v, w) satisfies the condition of Theorem 1, then for arbitrary functions $f \in \Lambda_m$ for which $fP_m \in L^p_{w(|x|)}$ we have the inequality

$$\int_{-\infty}^{\infty} |Hf(x)|^p |P_m(x)|^p \nu(|x|) \, dx \le c \int_{-\infty}^{\infty} |f(x)|^p |P_m(x)|^p w(|x|) \, dx,$$

where $P_m(x)$ is an arbitrary polynomial with complex-valued coefficients of degree m+1 and the positive constant c is independent of f.

PROOF. The proof follows from Theorem 1 and the identity

$$P_m(x)Hf(x) = H(P_mf)(x), \quad f \in \Lambda_m.$$

We illustrate Theorems 1 and 2 by giving examples of distinct weights v and w for which these theorems hold.

EXAMPLE 1. Let $0 < \alpha \le \beta < p-1$; define real-valued functions h_1 and h on $(0, \infty)$ by

$$h_1(t) = \begin{cases} t^{p-1} & \text{if } 0 < t \le 1/2 \\ 2^{\alpha - p+1} t^{\alpha} & \text{if } 1/2 < t < \infty \end{cases}$$

and

$$h(t) = \begin{cases} t^{p-1} \log^p(1/t) & \text{if } 0 < t \le 1/2\\ 2^{\beta - p + 1} t^{\beta} \log^p 2 & \text{if } 1/2 < t < \infty, \end{cases}$$

and define radial weights v, w by $v(|x|) = h_1(|x|)$, w(|x|) = h(|x|). Routine calculations show that the pair (h_1, h) of increasing functions belongs to $a_p(1) \cap b_p(1)$. Thus Theorem 1 and the first part of Theorem 2 hold for the pair (v, w).

EXAMPLE 2. Here we let $0 < \beta \le \alpha < p-1$, define h_1 and h by

$$h_1(t) = \begin{cases} 1/(t \log^p(1/t)) & \text{if } 0 < t \le 1/2\\ (2^{1-\alpha}/\log^p 2)t^{-\alpha} & \text{if } 1/2 < t < \infty, \end{cases}$$

and

$$h(t) = \begin{cases} t^{-1} & \text{if } 0 < t \le 1/2\\ 2^{1-\beta}t^{-\beta} & \text{if } 1/2 < t < \infty, \end{cases}$$

and define the radial weights v, w by $v(|x|) = h_1(|x|)$, w(|x|) = h(|x|). Again it is easy to verify that the pair (h_1, h) of decreasing functions belongs to $a_p(1) \cap b_p(1)$, and that consequently Theorem 1 and the first part of Theorem 2 hold for the pair (v, w).

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