

ON THE COMMUTATORS OF SINGULAR INTEGRALS RELATED TO BLOCK SPACES

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Abstract. In this paper, the commutators of singular integrals with rough kernels are considered. By the method of block decomposition for kernel function and Fourier transform estimates, some new results about the $L^p(\mathbb{R}^n)$ boundedness for these commutators are obtained.

§1. Introduction

Let \mathbb{R}^n , $n \geq 2$, be the n -dimensional Euclidean space and S^{n-1} be the unit sphere in \mathbb{R}^n equipped with the normalized Lebesgue measure $d\sigma = d\sigma(x')$. Let $\Omega(x)$ be a homogeneous function of degree zero and have mean value zero on S^{n-1} . Suppose that $h(t) \in L^\infty(0, \infty)$. Define the singular integral operator T by

$$(1.1) \quad Tf(x) = p.v. \int_{\mathbb{R}^n} \frac{\Omega(x-y)}{|x-y|^n} h(|x-y|) f(y) dy.$$

For a positive integer k and $a(x) \in BMO(\mathbb{R}^n)$, define the k -th order commutator $T_{a,k}$ generated by T and a

$$(1.2) \quad T_{a,k}f(x) = T((a(x) - a(\cdot))^k f)(x), \quad f \in C_0^\infty(\mathbb{R}^n).$$

It was proved by Coifman, Rochberg and Weiss [4] that if $\Omega \in \text{Lip}_\alpha(S^{n-1})$ ($0 < \alpha \leq 1$) and $h \equiv 1$, then $T_{a,1}$ is bounded on $L^p(\mathbb{R}^n)$ with bound $C\|a\|_{BMO(\mathbb{R}^n)}$ for $1 < p < \infty$. Afterwards, by a well-known result of Duoandikoetxea [6] and the boundedness criterion of Alvarez-Bagby-Kurtz-Pérez for the commutators of linear operator (see [2]), we have obtained the following theorem (see also [10]):

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THEOREM A. ([6, 2, 10]) *Let Ω, a, k be as above and $h \equiv 1, 1 < p < \infty$. If $\Omega \in \cup_{q>1} L^q(S^{n-1})$, then $T_{a,k}$ is bounded on $L^p(\mathbb{R}^n)$.*

Recently, to weaken the condition imposed on Ω , Hu Guoen et al. employed the method of Littlewood-Paley theory and Fourier transform estimates from [7] to obtain the following results.

THEOREM B. *Let Ω, a, k be as above. Then $T_{a,k}$ is bounded on $L^p(\mathbb{R}^n)$ with bound $C\|a\|_{BMO(\mathbb{R}^n)}^k$, if one of the following conditions holds.*

- (i) (see [12]). $p = 2, h \equiv 1, \Omega \in L(\log^+ L)^{k+1}(S^{n-1})$.
- (ii) (see [9]). $p = 2, h \equiv 1$ and for some $\alpha > k + 1, \Omega$ satisfies

$$(1.3) \quad \sup_{\xi \in S^{n-1}} \int_{S^{n-1}} |\Omega(\theta)| \left(\log \frac{1}{|\theta \cdot \xi|} \right)^\alpha d\theta.$$

- (iii) (see [13] or [9]). *For some $\alpha > k + 1, \Omega \in L(\log^+ L)^\alpha(S^{n-1})$ and for some $s > 1, h$ satisfies $\sup_{R>0} \int_R^{2R} |h(r)|^s r^{-1} dr < \infty, 2\alpha / (2\alpha - (k + 1)) < p < 2\alpha / (k + 1)$ or $p = 2$.*

Theorem B certainly improve Theorem A since both the condition $\Omega \in L(\log^+ L)^\alpha(S^{n-1})$ ($\alpha > k + 1$) and the size condition (1.3) are properly weaker than the condition $\Omega \in \cup_{q>1} L^q(S^{n-1})$. Unfortunately, the condition on Ω in Theorem B greatly depends on the order k of $T_{a,k}$. It is natural to ask whether there exists a weaker size condition on Ω , which is independent of k , such that $T_{a,k}$ is bounded on $L^p(\mathbb{R}^n), 1 < p < \infty$. The main purpose of this paper is to give a positive answer to this problem. Inspired by [1], we shall show that $T_{a,k}$ is bounded on $L^p(\mathbb{R}^n)$ for $1 < p < \infty$, if $\Omega \in B_q^{0,0}(S^{n-1})$ for some $q > 1$. Here $B_q^{0,0}(S^{n-1})$ denotes certain block spaces introduced by Jiang and Lu(see [15]). We remark that some ideas in the proof of our main results are taken from [7] and [11]. Before stating the main results, we briefly review some pertinent concepts.

DEFINITION 1. ([15]) A q -block on S^{n-1} is an $L^q(1 < q \leq \infty)$ function $b(\cdot)$ that satisfies

- (i) $\text{supp}(b) \subseteq Q,$
- (ii) $\|b\|_{L^q(S^{n-1})} \leq |Q|^{\frac{1}{q}-1},$

where $Q = S^{n-1} \cap \{y \in \mathbb{R}^n : |y - \varsigma| < \rho \text{ for some } \varsigma \in S^{n-1} \text{ and } \rho \in (0, 1]\}$.

DEFINITION 2. ([15]) The block spaces $B_q^{0,0}$ on S^{n-1} are defined by

$$B_q^{0,0}(S^{n-1}) = \{ \Omega \in L^1(S^{n-1}) : \Omega(y') = \sum_s C_s b_s(y'), M_q^{0,0}(\{C_s\}) < \infty \},$$

where each C_s is a complex number, each b_s is a q -block supported in Q_s , and

$$M_q^{0,0}(\{C_s\}) = \sum_s |C_s| \left\{ 1 + \log^+ \frac{1}{|Q_s|} \right\}.$$

It should be pointed out that the method of block decomposition for functions was invented by Taibleson and Weiss [17] in the study of the convergence of the Fourier series. Later on, many application of the block decomposition to harmonic analysis were discovered (see [1], [14]–[16] etc.). For further background and information about the theory of spaces generated by blocks and its applications to harmonic analysis, one can consult the book [15]. In [14], Keitoku and Sato showed that for any $q > 1$,

$$\bigcup_{r>1} L^r(S^{n-1}) \subset B_q^{0,0}(S^{n-1}),$$

which is a proper inclusion. And from [14], we easily see that $B_q^{0,0}(S^{n-1})$ is not contained in $L(\log^+ L)^{1+\varepsilon}(S^{n-1})$ for any $\varepsilon > 0$ although the relationship between $B_q^{0,0}(S^{n-1})$ and $L \log^+ L(S^{n-1})$ remains open.

DEFINITION 3. ([3]) A locally integrable function $a(x)$ will be said to belong to $BLO(\mathbb{R}^n)$, if there is a constant C such that for any cube Q

$$m_Q(a) - \inf_{x \in Q} a(x) \leq C,$$

where $m_Q(a) = |Q|^{-1} \int_Q a(x) dx$.

If $a \in BLO(\mathbb{R}^n)$, then we denote $\|a\|_{BLO(\mathbb{R}^n)} = \sup_Q \{m_Q(a) - \inf_{x \in Q} a(x)\}$.

Obviously, $L^\infty(\mathbb{R}^n) \subset BLO(\mathbb{R}^n) \subset BMO(\mathbb{R}^n)$ and if $a \in BLO(\mathbb{R}^n)$, then

$$(1.4) \quad \|a\|_{BMO(\mathbb{R}^n)} \leq 2\|a\|_{BLO(\mathbb{R}^n)}.$$

Now let us formulate our main results.

THEOREM 1. *Let Ω be homogeneous of degree zero and have mean value zero, k be a positive integer and $a \in BMO(\mathbb{R}^n)$. If $h(t) \in L^\infty(0, \infty)$ and $\Omega \in B_q^{0,0}(S^{n-1})$ for $q > 1$, then the commutator $T_{a,k}$ is bounded on $L^2(\mathbb{R}^n)$ with bound $C\|a\|_{BMO(\mathbb{R}^n)}^k$.*

For the case of $p \neq 2, 1 < p < \infty$, we need to impose some restrictions on BMO functions $a(x)$ as follows.

THEOREM 2. *Let Ω, h, k be as in Theorem 1, $1 < p < \infty$. If $a \in BLO(\mathbb{R}^n)$ and $a(x)$ is subharmonic, then $T_{a,k}$ is bounded on $L^p(\mathbb{R}^n)$ with bound $C\|a\|_{BLO(\mathbb{R}^n)}^k$.*

Remark 1. It is worth pointing out that a BMO function $a(x)$ satisfying the restrictive conditions in Theorem 2 exists. A typical example is $\log|x|$.

Remark 2. $\bigcup_{r>1} L^r(S^{n-1})$ is properly contained in $B_q^{0,0}(S^{n-1})$ for any $q > 1$, and $B_q^{0,0}(S^{n-1})$ is independent of the order of $T_{a,k}$ and is not contained in $L(\log^+ L)^\alpha(S^{n-1})$ ($\alpha > 1$). Therefore our theorems are an essential improvement on Theorem A and an great extension of the result in Theorem B.

In proving Theorem 2, we shall use the following L^p -boundedness of $M_{a,k}^\Omega$, a maximal operator related to higher order commutators, defined by

$$M_{a,k}^\Omega f(x) = \sup_{r>0} \frac{1}{r^n} \int_{|x-y|<r} |a(x) - a(y)|^k |h(|x - y|)\Omega(x - y)f(y)| dy.$$

THEOREM 3. *Under the same hypothesis as in Theorem 2, the operator $M_{a,k}^\Omega$ satisfies*

$$\|M_{a,k}^\Omega f\|_p \leq C\|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p.$$

Throughout this paper, C always denotes positive constants that are independent of the essential variables but whose value may vary at each occurrence.

§2. Proof of Theorem 1

Let us begin with some preliminary lemmas.

LEMMA 1. ([11]) *Let $\phi \in C^\infty(\mathbb{R}^n)$ be a radial function such that $\text{supp } \phi \subset \{1/4 \leq |\xi| \leq 4\}$ and*

$$\sum_{l \in \mathbb{Z}} \phi^3(2^{-l}\xi) = 1, \quad |\xi| \neq 0.$$

Denote by S_l the multiplier operator

$$\widehat{S_l f}(\xi) = \phi(2^{-l}\xi)\hat{f}(\xi),$$

and $S_l^2 f(x) = S_l(S_l f)(x)$. For any positive integer k and $a \in BMO(\mathbb{R}^n)$, consider the k -th order commutator of S_l and S_l^2 , respectively, defined by

$$S_{l;a,k} f(x) = S_l((a(x) - a(\cdot))^k f)(x), \quad f \in C_0^\infty(\mathbb{R}^n)$$

and

$$S_{l;a,k}^2 f(x) = S_l^2((a(x) - a(\cdot))^k f)(x), \quad f \in C_0^\infty(\mathbb{R}^n).$$

Then for all $1 < p < \infty$,

- (a) $\left\| \left(\sum_{l \in \mathbb{Z}} |S_{l;a,k} f|^2 \right)^{\frac{1}{2}} \right\|_p \leq C \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_p;$
- (b) $\left\| \left(\sum_{l \in \mathbb{Z}} |S_{l;a,k}^2 f|^2 \right)^{\frac{1}{2}} \right\|_p \leq C \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_p;$
- (c) $\left\| \sum_{l \in \mathbb{Z}} S_{l;a,k} f_l \right\|_p \leq C(n, k, p) \|a\|_{BMO(\mathbb{R}^n)}^k \left\| \left(\sum_{l \in \mathbb{Z}} |f_l|^2 \right)^{\frac{1}{2}} \right\|_p,$
 $f_l \in C_0^\infty(\mathbb{R}^n) (l \in \mathbb{Z}).$

LEMMA 2. ([11]) *Let $0 < \delta < \infty$, and take a function $m_\delta \in C_0^\infty(\mathbb{R}^n)$ with support contained in $\{\xi \in \mathbb{R}^n : |\xi| \leq \delta\}$. Suppose that for some positive constant α ,*

$$\|m_\delta\|_\infty \leq C \min\{\delta^\alpha, \delta^{-\alpha}\}, \quad \|\nabla m_\delta\|_\infty \leq C.$$

Let T_δ be the multiplier operator defined by

$$\widehat{T_\delta f}(\xi) = m_\delta(\xi)\hat{f}(\xi).$$

For a positive integer k and $a \in BMO(\mathbb{R}^n)$, let $T_{\delta;a,k}$ be the k -th order commutator of T_δ . Then for any fixed $0 < v < 1$, there exists a positive constant $C = C(n, k, v)$ such that

$$\|T_{\delta;a,k}f\|_2 \leq C \min\{\delta^{\alpha v}, \delta^{-\alpha v}\} \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_2.$$

LEMMA 3. Let $\Omega(x') = \sum_s C_s b_s(x')$, $h(t)$ be as in Theorem 1. For $j \in \mathbb{Z}$, set

$$K_j(x) = \frac{\Omega(x)}{|x|^n} h(|x|) \chi_{\{2^j \leq |x| < 2^{j+1}\}}(x),$$

$$K_{j,s}(x) = \frac{b_s(x)}{|x|^n} h(|x|) \chi_{\{2^j \leq |x| < 2^{j+1}\}}(x),$$

and $m_j(\xi) = \widehat{K_j}(\xi)$, $m_{j,s}(\xi) = \widehat{K_{j,s}}(\xi)$. Then we have

- (i) $|m_j(\xi)| \leq C|2^j \xi|$;
- (ii) $|m_{j,s}(\xi)| \leq |2^j \xi|^{\frac{1}{2 \log |Q_s|}}$, if $|Q_s| < e^{\frac{q}{1-q}}$;
- (iii) $|m_{j,s}(\xi)| \leq C|2^j \xi|^{-\omega}$, if $|Q_s| \geq e^{\frac{q}{1-q}}$.

Here C and ω are positive constants independent of j, s, ξ and b_s .

Proof. By the mean zero property and the integrability of Ω on S^{n-1} , we have

$$\begin{aligned} |m_j(\xi)| &= \left| \int_{2^j \leq |y| < 2^{j+1}} h(|y|) |y|^{-n} \Omega(y') e^{-2\pi i y' \cdot \xi} dy \right| \\ &= \left| \int_{2^j}^{2^{j+1}} h(t) t^{-1} \int_{S^{n-1}} \Omega(y') e^{-2\pi i t y' \cdot \xi} d\sigma(y') dt \right| \\ &\leq C \int_{2^j}^{2^{j+1}} t^{-1} \left| \int_{S^{n-1}} \Omega(y') (e^{-2\pi i t y' \cdot \xi} - 1) d\sigma(y') \right| dt \\ &\leq C \int_{2^j}^{2^{j+1}} t^{-1} \int_{S^{n-1}} |\Omega(y')| |2\pi t y' \cdot \xi| d\sigma(y') dt \\ &\leq C \|\Omega\|_{L^1(S^{n-1})} |\xi| \int_{2^j}^{2^{j+1}} dt \leq C|2^j \xi|. \end{aligned}$$

Thus, (i) is proved. (ii) and (iii) are the special cases of (ii) and (iii) Lemma 2.2 in [1]. The proof of Lemma 3 is complete. □

Proof of Theorem 1. For $j \in \mathbb{Z}$, let $K_j(\xi)$, $m_j(\xi)$ be as in Lemma 3 and ϕ be as in Lemma 1. Define the multiplier operator S_l by

$$\widehat{S_l f}(\xi) = \phi(2^{-l}\xi)\hat{f}(\xi).$$

Set $m_j^l(\xi) = m_j(\xi)\phi(2^{j-l}\xi)$ and $\widehat{T_j^l f}(\xi) = m_j^l(\xi)\hat{f}(\xi)$. Let

$$U_l f(x) = \sum_{j \in \mathbb{Z}} \left((S_{l-j} T_j^l S_{l-j})_{a,k} f \right) (x).$$

We know from [11] that for $f, g \in C_0^\infty(\mathbb{R}^n)$,

$$\int_{\mathbb{R}^n} g(x) T_{a,k} f(x) dx = \int_{\mathbb{R}^n} g(x) \sum_{l \in \mathbb{Z}} U_l f(x) dx.$$

Hence

$$(2.1) \quad \|T_{a,k} f\|_2 \leq \sum_{l \in \mathbb{Z}} \|U_l f\|_2.$$

With the aid of the formula

$$(a(x) - a(y))^k = \sum_{m=0}^k C_k^m (a(x) - a(z))^m (a(z) - a(y))^{k-m}, \quad x, y, z \in \mathbb{R}^n,$$

we get

$$\begin{aligned} & \int_{\mathbb{R}^n} g(x) U_l f(x) dx \\ &= \sum_{m=0}^k C_k^m \int_{\mathbb{R}^n} g(x) \sum_{j \in \mathbb{Z}} S_{l-j; a, k-m} \left((T_j^l S_{j-l})_{a,m} f \right) (x) dx, \end{aligned}$$

for $f, g \in C_0^\infty(\mathbb{R}^n)$ by a straightforward computation.

By Lemma 1(c), we get

$$(2.2) \quad \begin{aligned} \|U_l f\|_2 &\leq C \sum_{m=0}^k \left\| \sum_{j \in \mathbb{Z}} S_{j-l; a, k-m} \left((T_j^l S_{j-l})_{a,m} f \right) \right\|_2 \\ &\leq C \sum_{m=0}^k \|a\|_{BOM(\mathbb{R}^n)}^{k-m} \left\| \left(\sum_{j \in \mathbb{Z}} \left| (T_j^l S_{j-l})_{a,m} f \right|^2 \right)^{\frac{1}{2}} \right\|_2. \end{aligned}$$

Case 1. We first consider the L^2 -boundedness of U_l for $l \leq 0$. Let \tilde{T}_j^l be the operator defined by

$$\widehat{\tilde{T}_j^l f}(\xi) = m_j^l(2^{-j}\xi)\hat{f}(\xi).$$

By the vanishing moment and the integrability of Ω , we have

$$|\widehat{K}_j(\xi)| \leq C|2^j\xi|, \quad \|\nabla\widehat{K}_j\|_\infty \leq C2^j.$$

Thus

$$\|m_j^l(2^{-j}\cdot)\|_\infty \leq C2^l, \quad \|\nabla m_j^l(2^{-j}\cdot)\|_\infty \leq C.$$

Using this and Lemma 2, we obtain that for any fixed $0 < v < 1$ and positive integer i ,

$$\|\tilde{T}_{j;a,i}^l f\|_2 \leq C2^{vl}\|a\|_{BMO(\mathbb{R}^n)}^i\|f\|_2,$$

which by dilation-invariance implies

$$(2.3) \quad \|T_{j;a,i}^l f\|_2 \leq C2^{vl}\|a\|_{BMO(\mathbb{R}^n)}^i\|f\|_2.$$

On the other hand, the Plancherel theorem tells us that

$$(2.4) \quad \|T_j^l f\|_2 \leq C2^l\|f\|_2.$$

Observe that for $f, g \in C_0^\infty(\mathbb{R}^n)$,

$$\int_{\mathbb{R}^n} g(x) \left(T_j^l S_{l-j}\right)_{a,m} f(x) dx = \sum_{i=0}^m C_m^i \int_{\mathbb{R}^n} g(x) T_{j;a,i}^l (S_{l-j;a,m-i} f)(x) dx.$$

It follows from (2.3), (2.4) and Lemma 1(a) that

$$\begin{aligned} & \left\| \left(\sum_{j \in \mathbb{Z}} \left| (T_j^l S_{l-j})_{a,m} f \right|^2 \right)^{\frac{1}{2}} \right\|_2^2 \\ (2.5) \quad & \leq C \sum_{i=0}^m \left\| \left(\sum_{j \in \mathbb{Z}} \left| T_{j;a,i}^l (S_{l-j;a,m-i} f) \right|^2 \right)^{\frac{1}{2}} \right\|_2^2 \\ & \leq C2^{2vl} \sum_{i=0}^m \|a\|_{BMO(\mathbb{R}^n)}^{2i} \sum_{j \in \mathbb{Z}} \|S_{l-j;a,m-i} f\|_2^2 \\ & \leq C2^{2vl} \|a\|_{BMO(\mathbb{R}^n)}^{2m} \|f\|_2^2, \quad f \in C_0^\infty(\mathbb{R}^n). \end{aligned}$$

Therefore

$$(2.6) \quad \|U_l f\|_2 \leq C 2^{vl} \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_2.$$

Case 2. Next we consider the L^2 -estimate of U_l for $l > 0$.

Let $K_{j,s}, m_{j,s}$ be as in Lemma 3. Then $K_j(\xi) = \sum_s C_s K_{j,s}(\xi)$. Define the operator $T_j^{l,s}$ by

$$\widehat{T_j^{l,s} f}(\xi) = \widehat{K_{j,s}}(\xi) \phi(2^{j-l}\xi) \hat{f}(\xi).$$

Then

$$T_j^l f(\xi) = \sum_s C_s T_j^{l,s} f(\xi),$$

$$(T_j^l S_{l-j})_{a,m} f(x) = \sum_s C_s (T_j^{l,s} S_{l-j})_{a,m} f(x).$$

And

$$U_l f(x) = \sum_s C_s U_l^s f(x),$$

where

$$U_l^s f(x) = \sum_{j \in \mathbb{Z}} (S_{l-j} T_j^{l,s} S_{l-j})_{a,k} f(x).$$

So

$$(2.7) \quad \|U_l f\|_2 \leq \sum_s |C_s| \|U_l^s f\|_2.$$

Similarly to (2.2), we have

$$(2.8) \quad \|U_l^s f\|_2 \leq C \sum_{m=0}^k \|a\|_{BMO(\mathbb{R}^n)}^{k-m} \left\| \left(\sum_{j \in \mathbb{Z}} \left| (T_j^{l,s} S_{l-j})_{a,m} f \right|^2 \right)^{\frac{1}{2}} \right\|_2.$$

In what follows, we estimate $\|U_l^s f\|_2$ for each s . Set

$$m_j^{l,s}(\xi) = \widehat{K_{j,s}}(\xi) \phi(2^{j-l}\xi) = m_{j,s}(\xi) \phi(2^{j-l}\xi).$$

And let $\bar{T}_j^{l,s}$ be the operator defined by

$$\widehat{\bar{T}_j^{l,s} f}(\xi) = m_j^{l,s}(2^{-j}\xi) \hat{f}(\xi).$$

By (ii) and (iii) of Lemma 3, we may assume, without loss of generality, that the support Q_s of b_s are uniformly small such that $|Q_s| < e^{\frac{q}{1-q}}$. Thus

$$|m_{j,s}(\xi)| = |\widehat{K_{j,s}}(\xi)| \leq C|2^j \xi|^{\frac{1}{2 \log |Q_s|}}.$$

By a straightforward computation, we get

$$|\nabla m_{j,s}(\xi)| = |\nabla \widehat{K_{j,s}}(\xi)| \leq C2^j.$$

So

$$|m_j^{l,s}(2^{-j}\xi)| = |m_{j,s}(2^{-j}\xi)\phi(2^{-l}\xi)| \leq C2^{\frac{l}{2 \log |Q_s|}}$$

and

$$|\nabla m_j^{l,s}(2^{-j}\xi)| = |\nabla(m_{j,s}(2^{-j}\xi)\phi(2^{-l}\xi))| \leq C.$$

By Lemma 2 again, there exists some constant $0 < \theta < 1$ such that

$$\left\| \bar{T}_{j;a,m}^{l,s} f \right\|_2 \leq C2^{\frac{\theta l}{2 \log |Q_s|}} \|a\|_{BMO(\mathbb{R}^n)}^m \|f\|_2,$$

which by dilation-invariance implies

$$\left\| T_{j;a,m}^{l,s} f \right\|_2 \leq C2^{\frac{\theta l}{2 \log |Q_s|}} \|a\|_{BMO(\mathbb{R}^n)}^m \|f\|_2.$$

From this and Lemma 1(a), we obtain

$$\begin{aligned} & \left\| \left(\sum_{j \in \mathbb{Z}} \left| \left(T_j^{l,s} S_{l-j} \right)_{a,m} f \right|^2 \right)^{\frac{1}{2}} \right\|_2^2 \\ & \leq C \sum_{i=0}^m \left\| \left(\sum_{j \in \mathbb{Z}} \left| T_{j;a,i}^{l,s} (S_{l-j;a,m-i} f) \right|^2 \right)^{\frac{1}{2}} \right\|_2^2 \\ & \leq C \sum_{i=0}^m \|a\|_{BMO(\mathbb{R}^n)}^{2i} 2^{\frac{\theta l}{2 \log |Q_s|}} \sum_j \|S_{l-j;a,m-i} f\|_2^2 \\ & \leq C2^{\frac{\theta l}{2 \log |Q_s|}} \|a\|_{BMO(\mathbb{R}^n)}^{2m} \|f\|_2^2. \end{aligned}$$

Thus

$$(2.9) \quad \|U_l^s f\|_2 \leq C2^{\frac{\theta l}{2 \log |Q_s|}} \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_2.$$

This shows that

$$\begin{aligned}
 \sum_{l>0} \|U_l f\|_2 &\leq \sum_s |C_s| \sum_{l>0} \|U_l^s f\|_2 \\
 (2.10) \qquad &\leq C \sum_s |C_s| \sum_{l>0} 2^{\frac{\theta l}{2 \log |Q_s|}} \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_2 \\
 &\leq C \sum_s |C_s| \left(\log \frac{1}{|Q_s|} \right) \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_2.
 \end{aligned}$$

Therefore, it follows from (2.6) and (2.10) that

$$\|T_{a,k} f\|_2 \leq \sum_{l \leq 0} \|U_l f\|_2 + \sum_{l > 0} \|U_l f\|_2 \leq C \|a\|_{BMO(\mathbb{R}^n)}^k \|f\|_2.$$

This completes the proof of Theorem 1. □

§3. Proof of Theorem 3

The proof of Theorem 3 is based on the following two lemmas.

LEMMA 4. *Let m be a positive number, $1 < p < \infty$. If $a \in BLO(\mathbb{R}^n)$ and $a(x)$ is a subharmonic function, then the operator $M_{a,m}$ defined by*

$$M_{a,m} f(x) = \sup_{r>0} \frac{1}{r^n} \int_{|x-y| \leq r} |a(x) - a(y)|^m |f(y)| dy$$

satisfies

$$\|M_{a,m} f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p.$$

Note that for any cube Q , $|Q|^{-1} \int_Q |a(x) - a_Q|^m dx \leq \|a\|_{BLO(\mathbb{R}^n)}^m$. Since a is a subharmonic function, this lemma follows from the same argument as in the proof of Theorems 2.3 and 2.4 in [8]. We omit the details.

LEMMA 5. *Let Ω_0 be homogeneous of degree zero on \mathbb{R}^n , $1 < p < \infty$, a and h be as in Theorem 2. If $\Omega_0 \in L^\lambda(S^{n-1})$, for $\lambda > 1$, then the operator*

$$M_{a,\tilde{m}}^{\Omega_0} f(x) = \sup_{r>0} \frac{1}{r^n} \int_{|x-y| \leq r} |a(x) - a(y)|^{\tilde{m}} |h(|x-y|)\Omega_0(x-y)f(y)| dy$$

satisfies

$$\|M_{a,\tilde{m}}^{\Omega_0} f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^{\tilde{m}} \|\Omega_0\|_{L^\lambda(S^{n-1})} \|f\|_p,$$

for all integer $\tilde{m} \geq 0$. Here C is independent of λ .

Proof. For $\tilde{m} = 0$, Lemma 5 was proved by Calderón and Zygmund [5]. Next, we consider the case, $\tilde{m} > 0$. For any $\lambda > 1$, write $\lambda' = \frac{\lambda}{\lambda-1}$. Then by a double application of Hölder’s inequality, we have

$$\begin{aligned} \|M_{a,\tilde{m}}^{\Omega_0} f\|_p^p &\leq \|h\|_\infty^p \int_{\mathbb{R}^n} (M_{a,\lambda'\tilde{m}} f(x))^{\frac{p}{\lambda'}} \left(M_{\Omega_0^\lambda} f(x)\right)^{\frac{p}{\lambda}} dx \\ &\leq C \|M_{a,\lambda'\tilde{m}} f\|_{\frac{p}{\lambda'}}^{\frac{p}{\lambda'}} \|M_{\Omega_0^\lambda} f\|_{\frac{p}{\lambda}}^{\frac{p}{\lambda}}, \end{aligned}$$

where

$$M_{\Omega_0^\lambda} f(x) = \sup_{r>0} \frac{1}{r^n} \int_{|x-y|\leq r} |\Omega_0^\lambda(x-y)f(y)| dy.$$

It follows from Lemma 4 that

$$\|M_{a,\lambda'\tilde{m}} f\|_{\frac{p}{\lambda'}}^{\frac{p}{\lambda'}} \leq C \|a\|_{BLO(\mathbb{R}^n)}^{\tilde{m}p} \|f\|_{\frac{p}{\lambda'}}^{\frac{p}{\lambda'}}.$$

By the method of rotation of Calderón-Zygmund [5], it yields that

$$\|M_{\Omega_0^\lambda} f\|_{\frac{p}{\lambda}}^{\frac{p}{\lambda}} \leq C \|\Omega_0\|_{L^\lambda(S^{n-1})}^p \|f\|_{\frac{p}{\lambda}}^{\frac{p}{\lambda}}.$$

Combining these estimates above, we complete the proof Lemma 5. □

Proof of Theorem 3. By Definitions 1 and 2, we write $\Omega(y') = \sum_s C_s b_s(y')$, where each b_s is a q -block supported in Q_s . Thus

$$\begin{aligned} M_{a,m}^\Omega f(x) &\leq \sum_s |C_s| \sup_{r>0} \int_{|x-y|\leq r} |a(x) - a(y)|^m |h(|x-y|) b_s(x-y) f(y)| dy \\ &:= \sum_s |C_s| M_{a,m}^{b_s} f(x). \end{aligned}$$

Consequently,

$$\|M_{a,m}^\Omega f\|_p \leq \sum_s |C_s| \|M_{a,m}^{b_s} f\|_p.$$

We now estimate $\|M_{a,m}^{b_s} f\|_p$ for each b_s . It follows from Lemma 5 that for any $\lambda > 1$,

$$\|M_{a,m}^{b_s} f\|_p \leq C \|b_s\|_{L^\lambda(S^{n-1})} \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p.$$

Notice that $\text{supp}(b_s) \subseteq Q_s$ and $\|b_s\|_{L^q(S^{n-1})} \leq |Q_s|^{\frac{1}{q}-1}$. If $|Q_s| \geq e^{\frac{q}{1-q}}$, we let $\lambda = q$, to get

$$\begin{aligned} \|M_{a,m}^{b_s} f\|_p &\leq C \|b_s\|_{L^q(S^{n-1})} \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p \\ &\leq C |Q_s|^{\frac{1}{q}-1} \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p. \end{aligned}$$

If $|Q_s| < e^{\frac{q}{1-q}}$, let $\lambda = \log |Q_s| / (1 + \log |Q_s|)$, so that $1 < \lambda < q$ and $\lambda' = -\log |Q_s|$. By Hölder's inequality, we have

$$\begin{aligned} \|M_{a,m}^{b_s} f\|_p &\leq C \|b_s\|_{L^q(S^{n-1})} |Q_s|^{\frac{1}{\lambda} - \frac{1}{q}} \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p \\ &\leq C |Q_s|^{-\frac{1}{\lambda'}} \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p. \end{aligned}$$

So, we obtain

$$\|M_{a,m}^\Omega f\|_p \leq C \sum_s |C_s| \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^m \|f\|_p$$

and complete the proof of Theorem 3. □

§4. Proof of Theorem 2

To prove Theorem 2, we still need the following auxiliary result.

Let h, a, k and $\Omega(y') = \sum_s C_s b_s(y')$ be as in Theorem 2, $j \in \mathbb{Z}$. Define the following operators:

$$\begin{aligned} \sigma_{j;a,k} f(x) &= \int_{2^j < |x-y| \leq 2^{j+1}} [a(x) - a(y)]^k \frac{\Omega(x-y)}{|x-y|^n} h(|x-y|) f(y) dy, \\ \sigma_{j;a,k}^s f(x) &= \int_{2^j < |x-y| \leq 2^{j+1}} [a(x) - a(y)]^k \frac{b_s(x-y)}{|x-y|^n} h(|x-y|) f(y) dy, \\ \mu_{j;a,k} f(x) &= \int_{2^j < |x-y| \leq 2^{j+1}} |a(x) - a(y)|^k \frac{|\Omega(x-y)|}{|x-y|^n} |h(|x-y|)| |f(y)| dy, \\ \mu_{j;a,k}^s f(x) &= \int_{2^j < |x-y| \leq 2^{j+1}} |a(x) - a(y)|^k \frac{|b_s(x-y)|}{|x-y|^n} |h(|x-y|)| |f(y)| dy, \\ \mu_{a,k}^* f(x) &= \sup_{j \in \mathbb{Z}} |\mu_{j;a,k} f(x)| \quad \text{and} \quad \mu_{a,k}^{s*} f(x) = \sup_{j \in \mathbb{Z}} |\mu_{j;a,k}^s f(x)|. \end{aligned}$$

Clearly, we have

$$\mu_{a,k}^* f(x) \leq C M_{a,k}^\Omega f(x) \quad \text{and} \quad \mu_{a,k}^{s*} f(x) \leq C M_{a,k}^{b_s} f(x).$$

By Lemma 5 and Theorem 3, it is easy to see that for all $1 < p < \infty$,

$$(4.1) \quad \|\mu_{a,k}^* f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p$$

and

$$(4.2) \quad \|\mu_{a,k}^{s*} f\|_p \leq C \|b_s\|_{L^\lambda(S^{n-1})} \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p,$$

and the bounds are independent of b_s .

By applying (4.1) and (4.2), we can obtain the following lemma.

LEMMA 6. *Under the same assumptions as in Theorem 2, for arbitrary functions f_j ,*

$$(4.3) \quad \left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,k} f_j|^2 \right)^{\frac{1}{2}} \right\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^k \left\| \left(\sum_{j \in \mathbb{Z}} |f_j|^2 \right)^{\frac{1}{2}} \right\|_p$$

and

$$(4.4) \quad \left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,k}^s f_j|^2 \right)^{\frac{1}{2}} \right\|_p \leq C \|b_s\|_{L^\lambda(S^{n-1})} \|a\|_{BLO(\mathbb{R}^n)}^k \left\| \left(\sum_{j \in \mathbb{Z}} |f_j|^2 \right)^{\frac{1}{2}} \right\|_p$$

for all $1 < p < \infty$ and for any $\lambda > 1$.

Proof. We prove only (4.3) because the other is essentially similar. The ideas in our proof are taken from those in Lemma of [7] and Lemma 2 of [11]. In fact, it suffices to consider the case $p > 2$ so that $q = (\frac{p}{2})'$, and there exists $g \in L^q_+$ of unit norm such that

$$\left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,k} f_j|^2 \right)^{\frac{1}{2}} \right\|_p^2 = \int_{\mathbb{R}^n} \sum_{j \in \mathbb{Z}} |\sigma_{j;a,k} f_j(x)|^2 g(x) dx.$$

Also, by Hölder’s inequality and a simple computation, we have

$$|\sigma_{j;a,k} f(x)|^2 \leq C \mu_{j;a,2k}(|f|^2)(x)$$

and

$$\int_{\mathbb{R}^n} \mu_{j;a,k}(|f|^2)(x) g(x) dx = \int_{\mathbb{R}^n} f^2(x) \mu_{j;\tilde{a},2k} \tilde{g}(-x) dx,$$

where $\tilde{a}(x) = a(-x)$ and $\tilde{g}(x) = g(-x)$. Therefore

$$\begin{aligned} \left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,k} f_j|^2 \right)^{\frac{1}{2}} \right\|_p^2 &\leq C \int_{\mathbb{R}^n} \sum_{j \in \mathbb{Z}} \mu_{j;a,2k} (|f_j|^2)(x) g(x) dx \\ &= C \int_{\mathbb{R}^n} \sum_{j \in \mathbb{Z}} f_j^2(x) \mu_{j;\tilde{a},2k} \tilde{g}(-x) dx \\ &\leq C \int_{\mathbb{R}^n} \sup_{j \in \mathbb{Z}} |\mu_{j;\tilde{a},2k} \tilde{g}(-x)| \sum_{j \in \mathbb{Z}} f_j^2(x) dx \\ &\leq C \left\| \mu_{\tilde{a},2k}^* \tilde{g} \right\|_q \left\| \sum_{j \in \mathbb{Z}} |f_j|^2 \right\|_{\frac{p}{2}}. \end{aligned}$$

By (4.1), we obtain

$$\begin{aligned} \left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,k} f_j|^2 \right)^{\frac{1}{2}} \right\|_p^2 &\leq C \|a\|_{BLO(\mathbb{R}^n)}^{2k} \|g\|_q \left\| \left(\sum_{j \in \mathbb{Z}} |f_j|^2 \right)^{\frac{1}{2}} \right\|_p^2 \\ &= C \|a\|_{BLO(\mathbb{R}^n)}^{2k} \left\| \left(\sum_{j \in \mathbb{Z}} |f_j|^2 \right)^{\frac{1}{2}} \right\|_p^2, \end{aligned}$$

which proves Lemma 6. □

Proof of Theorem 2. Let U_l, T_j^l, S_{l-j} be the same as that in the proof of Theorem 1. Then for $1 < p < \infty$, similarly to (2.1) and (2.2), we have

$$(4.5) \quad \|T_{a,k} f\|_p \leq \sum_{l \in \mathbb{Z}} \|U_l f\|_p$$

and

$$(4.6) \quad \|U_l f\|_p \leq C \sum_{m=0}^k \|a\|_{BLO(\mathbb{R}^n)}^{k-m} \left\| \left(\sum_{j \in \mathbb{Z}} \left| (T_j^l S_{l-j})_{a,m} f \right|^2 \right)^{\frac{1}{2}} \right\|_p.$$

Now we estimate $\|U_l f\|_p$ in two cases as follows:

Case 1. First we show the L^p -boundedness of U_l for $l \leq 0$. For $p = 2$, by the same arguments as to (2.6), we obtain

$$(4.7) \quad \|U_l f\|_2 \leq C 2^{vl} \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_2.$$

Next we turn to estimate L^p -boundedness of $U_l f$. Write

$$\left(T_j^l S_{l-j}\right)_{a,m} f(x) = \sum_{i=0}^m C_m^i \sigma_{j;a,i} \left(S_{l-j;a,m-i}^2 f\right)(x).$$

We know from Lemma 6 and Lemma 1(b) that for all $1 < p < \infty$,

$$(4.8) \quad \begin{aligned} \|U_l f\|_p &\leq C \sum_{m=0}^k \|a\|_{BLO(\mathbb{R}^n)}^{k-m} \sum_{i=0}^m \left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,i} \left(S_{l-j;a,m-i}^2 f\right)|^2 \right)^{\frac{1}{2}} \right\|_p \\ &\leq C \sum_{m=0}^k \sum_{i=0}^m C_m^i \|a\|_{BLO(\mathbb{R}^n)}^{k-m+i} \left\| \left(\sum_{j \in \mathbb{Z}} |S_{l-j;a,m-i}^2 f|^2 \right)^{\frac{1}{2}} \right\|_p \\ &\leq C \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p. \end{aligned}$$

Using interpolation between (4.7) and (4.8), we obtain

$$(4.9) \quad \sum_{l \leq 0} \|U_l f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p.$$

Case 2. We next consider the L^p -estimate of U_l for $l > 0$.

Let $T_{j,s}^l, S_{l-j}, U_l^s$ be as that in the proof of Theorem 1. Similarly to (2.7) and (2.8), we have for $1 < p < \infty$,

$$(4.10) \quad \|U_l f\|_p \leq \sum_s |C_s| \|U_l^s f\|_p,$$

and

$$(4.11) \quad \|U_l^s f\|_p \leq C \sum_{m=0}^k \|a\|_{BLO(\mathbb{R}^n)}^{k-m} \left\| \left(\sum_{j \in \mathbb{Z}} \left| \left(T_j^{l,s} S_{l-j}\right)_{a,m} f \right|^2 \right)^{\frac{1}{2}} \right\|_p.$$

For each b_s , without loss of generality, we may assume that the support Q_s of b_s are uniformly small such that $|Q_s| < e^{\frac{q}{1-q}}$. Similarly to (2.9), we can get that for some $0 < \theta < 1$,

$$(4.12) \quad \|U_l^s f\|_2 \leq C 2^{\frac{\theta l}{2 \log |Q_s|}} \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_2.$$

For $1 < p < \infty$, noting that

$$(T_j^{l,s} S_{l-j})_{a,m} f(x) = \sum_{i=0}^m C_m^i \sigma_{j;a,i}^s (S_{l-j;a,m-i}^2 f)(x)$$

and invoking (4.4) and Lemma 1(b) with $\lambda = \frac{\log |Q_s|}{1 + \log |Q_s|}$, we have

$$(4.13) \quad \begin{aligned} \|U_l^s f\|_p &\leq C \sum_{m=0}^k \|a\|_{BLO(\mathbb{R}^n)}^{k-m} \sum_{i=0}^m \left\| \left(\sum_{j \in \mathbb{Z}} |\sigma_{j;a,i}^s (S_{l-j;a,m-i}^2 f)|^2 \right)^{\frac{1}{2}} \right\|_p \\ &\leq C \|b_s\|_{L^\lambda(S^{n-1})} \sum_{m=0}^k \sum_{i=0}^m \|a\|_{BLO(\mathbb{R}^n)}^{k-m+i} \left\| \left(\sum_{j \in \mathbb{Z}} |S_{l-j;a,m-i}^2 f|^2 \right)^{\frac{1}{2}} \right\|_p \\ &\leq C \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p. \end{aligned}$$

Using interpolation between (4.12) and (4.13) again, we obtain

$$(4.14) \quad \|U_l^s f\|_p \leq C 2^{\frac{\theta_1 \theta l}{2 \log |Q_s|}} \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p,$$

for some $0 < \theta_1 \leq 1$. This shows that

$$(4.15) \quad \begin{aligned} \sum_{l>0} \|U_l f\|_p &\leq \sum_s |C_s| \sum_{l>0} \|U_l^s f\|_p \\ &\leq C \sum_s |C_s| \sum_{l>0} 2^{\frac{\theta_1 \theta l}{2 \log |Q_s|}} \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p \\ &\leq C \sum_s |C_s| \left(\log \frac{1}{|Q_s|} \right) \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p. \end{aligned}$$

Therefore, (4.9) and (4.15) now imply

$$\|T_{a,k} f\|_p \leq \sum_{l \leq 0} \|U_l f\|_p + \sum_{l > 0} \|U_l f\|_p \leq C \|a\|_{BLO(\mathbb{R}^n)}^k \|f\|_p,$$

which completes the proof of Theorem 2. □

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