NORMS INEQUALITIES FOR SQUARE FUNCTIONS IN SOME MORREY'S SUBSPACES

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ABSTRACT. We prove that the intrinsic square function and the intrinsic Littlewood-Paley g_{λ}^* -function as defined by Wilson, are bounded in a family of weighted subspaces of Morrey spaces. The corresponding commutators generated by bounded mean oscillation functions are also considered.

1. Introduction

Let \mathbb{R}^n be the *n*-dimensional euclidean space equipped with the euclidean norm $|\cdot|$ and the Lebesgue measure dx. For $1 \leq p, q \leq \infty$, the amalgam of $L^q(\mathbb{R}^n)$ and $L^p(\mathbb{R}^n)$ is the space $(L^q, L^p)(\mathbb{R}^n)$ of measurable functions $f: \mathbb{R}^n \to \mathbb{C}$ which are locally in $L^q(\mathbb{R}^n)$ and such that the function $y \mapsto \|f\chi_{B(y,1)}\|_q$ belongs to $L^p(\mathbb{R}^n)$, where for r > 0, $B(y,r) = \{x \in \mathbb{R}^n / |x-y| < r\}$ is the open ball centered at y with radius r, $\chi_{B(y,r)}$ denoting the characteristic function of the ball B(y,r) and $\|\cdot\|_q$ the usual Lebesgue norm in $L^q(\mathbb{R}^n)$.

Amalgams arise naturally in harmonic analysis and were introduced by N. Wiener in 1926. But its systematic study goes back to the work of Holland [9]. We refer the reader to the survey paper of Fournier and Steward [7] for more information about these spaces. We recapitulate some of their properties in the following proposition.

Proposition 1.1. Let $1 \le q, p \le \infty$.

- $(1) (L^q, L^q)(\mathbb{R}^n) = L^q(\mathbb{R}^n)$
- (2) $L^q(\mathbb{R}^n) \cup L^p(\mathbb{R}^n) \subset (L^q, L^q)(\mathbb{R}^n)$ if $q \leq p$,
- (3) $(L^q, L^q)(\mathbb{R}^n) \subset L^q(\mathbb{R}^n) \cap L^p(\mathbb{R}^n)$ if $p \leq q$,
- (4) The map $f \mapsto ||f||_{q,p}$, where

(1.1)
$$||f||_{q,p} := \left(\int_{\mathbb{R}^n} ||f\chi_{B(y,1)}||_q^p \right)^{\frac{1}{p}}$$

 $^{1991\ \}textit{Mathematics Subject Classification}.\ 43A15\ ;\ 42B20\ ;\ 42B25\ ;\ 42B35.$

Key words and phrases. amalgams spaces, Morrey spaces, commutator, g-function of Littlewood-Paley, Lusin area function.

with the usual modification when $p = \infty$, is a norm on $(L^q, L^p)(\mathbb{R}^n)$ (if we identify functions that differ only on null subset of \mathbb{R}^n) under which it is a Banach space.

As we observe in the above proposition, the amalgam spaces $(L^q, L^p)(\mathbb{R}^n)$ are interesting especially when $q \leq p$. This will be a general assumption throughout this work.

In the Lebesgue space $L^q(\mathbb{R}^n)$, it is well known that for r > 0 and $x \in \mathbb{R}^n$, the dilation operator $\delta_r^q : f \mapsto r^{\frac{d}{q}} f(r \cdot)$ and the translation operators $\tau_x : f \mapsto f(\cdot - x)$ are isometries. We use the usual convention that $\frac{1}{\infty} = 0$. When we consider the amalgam space $(L^q, L^p)(\mathbb{R}^n)$, only translation operators conserve this property, which is just a consequence of the one in Lebesgue spaces. But it is easy to see that $f \in (L^q, L^p)$ if and only if we have

for all r > 0 and all $\alpha > 0$. Notice that for r > 0 and $\alpha > 0$, we have

$$(1.3) \|\delta_{r}^{\alpha} f\|_{q,p} = r^{n(\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p})} \left(\int_{\mathbb{R}^{n}} \|f \chi_{B(y,r)}\|_{q}^{p} dy \right)^{\frac{1}{p}} \\ \approx \left[\int_{\mathbb{R}^{n}} \left(|B(y,r)|^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \|f \chi_{B(y,r)}\|_{q} \right)^{p} dy \right]^{\frac{1}{p}},$$

where |B(y,r)| stands for the Lebesgue measure of the ball B(y,r). This bring us to consider the subspace $(L^q, L^p)^{\alpha}(\mathbb{R}^n)$ of $(L^q, L^p)(\mathbb{R}^n)$ that consists in measurable functions f such that $||f||_{q,p,\alpha} < \infty$, where for $1 \le q, p, \alpha \le \infty$,

(1.4)
$$||f||_{q,p,\alpha} := \sup_{r>0} ||\delta_r^{\alpha} f||_{q,p}.$$

Taking into consideration Relation (1.3), we can generalize these spaces in the context of space of homogeneous type in the sense of Coifman and Weiss (see [5]).

As proved by Fofana in [6], where these spaces were first considered, the spaces $(L^q, L^p)^{\alpha}(\mathbb{R}^n)$ are non trivial if and only if $q \leq \alpha \leq p$. In this case it is proved in [6, 1], that for $1 \leq q < \alpha$ fixed and p going from α to ∞ , they form a chain of distinct Banach spaces beginning with Lebesgue spaces $L^{\alpha}(\mathbb{R}^n)$ and ending by the classical Morrey's space $L^{q,d(1-\frac{q}{\alpha})}(\mathbb{R}^n) = (L^q, L^{\infty})^{\alpha}(\mathbb{R}^n)$. It is proved [6] that for $q < \alpha < p < \infty$, the weak Lebesgue space $L^{\alpha,\infty}(\mathbb{R}^n)$ is continuously embedded in the space $(L^q, L^p)^{\alpha}(\mathbb{R}^n)$, i.e., there exists C > 0 such that

(1.5)
$$||f||_{q,p,\alpha} \le C ||f||_{\alpha,\infty}^*, \text{ for all } f \in L^{\alpha,\infty}.$$

¹Hereafter we propose the following abbreviation $\mathbf{A} \approx \mathbf{B}$ for the inequalities $C^{-1}\mathbf{A} \leq \mathbf{B} \leq C\mathbf{A}$, where C is a positive constant independent of the main parameters.

We recall that a measurable function f belongs to the weak-Lebesgue space $L^{p,\infty}$ if

$$||f||_{p,\infty}^* := \sup_{\lambda > 0} \lambda^{\frac{1}{p}} \left| \left\{ x \in \mathbb{R}^d : |f(x)| > \lambda \right\} \right| < \infty.$$

These spaces and many of their properties have been extended in the context of homogeneous groups by the author in his thesis [3] (see also [4]).

In the rest of this work, we will always assume that $1 \le q \le \alpha \le p \le \infty$.

We recall that many classical results established in the context of Lebesgue spaces in Fourier analysis have been extended to the setting of $(L^q, L^p)^{\alpha}(\mathbb{R}^n)$ spaces. For example, Hölder and Young inequalities are just a consequence of their analog in Lebesgue spaces [6]. The Hardy-Littlewood-Sobolev inequality for fractional integrals has been generalized to this case in [1, 2]. In this work, we are interested in the norm inequalities involving some intrinsic functions (see [12]).

For $0 < \eta \le 1$, we denote by \mathcal{C}_{η} the family of function φ defined on \mathbb{R}^n with support in the closed unit ball $\mathbb{B} = \{x \in \mathbb{R}^n : |x| \le 1\}$ and vanishing integral, i.e., $\int_{\mathbb{R}^n} \varphi(x) dx = 0$, and such that for all $x, x' \in \mathbb{R}^n$, $|\varphi(x) - \varphi(x')| \le |x - x'|^{\eta}$. Let $\mathbb{R}^{n+1}_{+} = \mathbb{R}^n \times (0, \infty)$ and $\varphi_t(x) = t^{-n}\varphi(t^{-1}x)$. For all $(y, t) \in \mathbb{R}^{n+1}_{+}$ and $f \in L^1_{loc}(\mathbb{R}^n)$, we set

$$A_{\eta}f(y,t) = \sup_{\varphi \in \mathcal{C}_n} |f * \varphi_t(y)|.$$

The intrinsic square function of f (of order η) is defined by the formula

$$S_{\eta}(f)(x) = \left(\int_{\Gamma(x)} A_{\eta}(f)(y,t)^{2} \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}},$$

where for $x \in \mathbb{R}^n$, $\Gamma(x)$ denote the usual "cone of arperture one",

$$\Gamma(x) = \{(y,t) \in \mathbb{R}^{n+1}_+ : |x-y| < t\}.$$

We also define the intrinsic Littlewood-Paley g-function $g_{\eta}(f)$ and g_{λ}^* -function $g_{\lambda,\eta}^*(f)$ by

$$g_{\eta}(f)(x) = \left(\int_{0}^{\infty} (A_{\eta}(f)(x,t))^{2} \frac{dt}{t}\right)^{\frac{1}{2}},$$

and

$$g_{\lambda,\eta}^{*}(f)(x) = \left(\int_{\mathbb{R}^{n+1}_{+}} \left(\frac{t}{t + |x - y|} \right)^{\lambda n} (A_{\eta}(f)(y, t))^{2} \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}},$$

respectively. Wilson in [13] proved that for $1 < q < \infty$, the operators S_{η} for $0 < \eta \le 1$ are bounded in the weighted Lebesgue space L_w^q , namely the space

consisting in measurable functions f satisfying

$$||f||_{q_w} := \left(\int_{\mathbb{R}^n} |f(x)|^q w(x) dx\right)^{\frac{1}{q}} < \infty,$$

whenever the weight w fulfilled the \mathcal{A}_q condition of Muckenhoupt (see Section 2 for the definition). This result has been extended by Wang (see Theorem 1.1 [11]) to weighted Morrey spaces $L_w^{q,\kappa}(\mathbb{R}^n)$. We recall that for $0 < \kappa < 1$ the space $L_w^{q,\kappa}(\mathbb{R}^n)$ consists of measurable functions f such that $||f||_{L_w^{q,\kappa}} < \infty$, where

$$||f||_{L_w^{q,\kappa}} := \sup_B \left(\frac{1}{w(B)^{\kappa}} \int_B |f(x)|^q w(x) dx \right)^{\frac{1}{q}}.$$

The boundedness of the operators $g_{\lambda,\eta}^*$ in the weighted Morrey space $L_w^{q,\kappa}(\mathbb{R}^n)$ is also proved in Theorem 1.3 of [11], while in Theorem 1.2 and 1.4 the author consider the boundedness of the commutator operators $[b, S_{\eta}]$ and $[b, g_{\lambda,\eta}^*]$ as defined by Relations (2.2) and (2.3).

In this paper we give norm inequalities of these operators in weighted version of the space $(L^q, L^p)^{\alpha}(\mathbb{R}^n)$ say $(L^q_w, L^p)^{\alpha}(\mathbb{R}^n)$, for $1 < q \le \alpha \le p \le \infty$ (see the next section for the definition).

The remaining of this paper is organized as follows:

In the second section, we recall the definition of $(L_w^q, \ell^p)^{\alpha}$ spaces and we state our main results. Section three is devoted to the prove of the main results.

Throughout the paper, the letter C is used for non-negative constants that may change from one occurrence to another. The notation $\mathbf{A} \lesssim \mathbf{B}$ will always mean that the ratio \mathbf{A}/\mathbf{B} is bounded away from zero by a constant independent of the relevant variables in \mathbf{A} and \mathbf{B} . For $\alpha > 0$ and a ball $B \subset \mathbb{R}^n$, we write αB for the ball with same center as B and with radius α times radius of B. We denote by \mathbb{N}^* the set of all positive integers.

2. Definitions and statement of the main results

A weight w on \mathbb{R}^n , i.e., a positive locally integrable function on \mathbb{R}^n , is of class \mathcal{A}_p or belongs to \mathcal{A}_p for 1 if there exists a constant <math>C > 0 such that for all balls $B \subset \mathbb{R}^n$ we have

(2.1)
$$\left(\frac{1}{|B|} \int\limits_{B} w(x) dx\right) \left(\frac{1}{|B|} \int\limits_{B} w^{\frac{-1}{p-1}}(x) dx\right)^{p-1} \le C.$$

We put $[w]_{A_p} = \inf \{ C \in \mathbb{R}^n : (2.1) \text{ holds} \}$. Let w be a weight on \mathbb{R}^n and $1 \le q, p, \alpha \le \infty$. We define the space $(L_w^q, L^p)^\alpha(\mathbb{R}^n)$ as the space of all measurable

functions f satisfying $||f||_{q_w,p,\alpha} < \infty$, where for r > 0, we put

$$_{r} \|f\|_{q_{w},p,\alpha} := \left[\int_{\mathbb{R}^{n}} \left(w(B(y,r))^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \|f\chi_{B(y,r)}\|_{q_{w}} \right)^{p} dy \right]^{\frac{1}{p}},$$

with $w(B(y,r)) = \int_{B(y,r)} w(x) dx$ and the usual modification when $p = \infty$, and

$$||f||_{q_w,p,\alpha} := \sup_{r>0} |_r ||f||_{q_w,p,\alpha}.$$

When $w \equiv 1$, we recover the space $(L^q, L^p)^{\alpha}(\mathbb{R}^n)$, while for $q < \alpha$ and $p = \infty$, the space $(L^q_w, L^{\infty})^{\alpha}(\mathbb{R}^n)$ is noting but the weighted Morrey space $L^{q,\kappa}_w(\mathbb{R}^n)$, with $\kappa = \frac{1}{q} - \frac{1}{\alpha}$. We are now ready to state our main results. The first result giving the boundedness of the operators S_{η} , is an extension of Theorem 1.1 of [11].

Theorem 2.1. Let $1 < q \le \alpha < p \le \infty$ and $w \in \mathcal{A}_q$. The operators S_η are bounded in $(L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$. More precisely,

$$||S_{\eta}(f)||_{q_w,p,\alpha} \lesssim ||f||_{q_w,p,\alpha}.$$

The next result is an extension of Theorem 1.2 of [11] to the space $(L_w^q, \ell^p)^{\alpha}(\mathbb{R}^n)$. We first recall some definitions. The commutator $[b, S_{\eta}]$ of a locally integrable function b and S_{η} is defined by

$$(2.2) \quad [b, S_{\eta}](f)(x) = \left(\int_{\Gamma(x)} \sup_{\varphi \in \mathcal{C}_{\eta}} \left| \int_{\mathbb{R}^n} (b(x) - b(z))\varphi_t(y - z)f(z)dz \right|^2 \frac{dydt}{t^{n+1}} \right)^{\frac{1}{2}}.$$

In [11], it is proved that the commutator $[b, S_{\eta}]$ is bounded in the weighted Morrey space $L_w^{q,\kappa}(\mathbb{R}^n)$ whenever the weight w fulfills the \mathcal{A}_q condition, and b belongs to $BMO(\mathbb{R}^n)$ (bounded mean oscillation functions) space, i.e.,

$$||b||_{BMO(\mathbb{R}^n)} := \sup_{B: \text{ ball }} \frac{1}{|B|} \int_{B} |b(x) - b_B| \, dx < \infty.$$

We have the following result in the case of our spaces.

Theorem 2.2. Let $0 < \eta \le 1$, $1 < q \le \alpha < p \le \infty$ and $w \in \mathcal{A}_q$. Suppose that $b \in BMO(\mathbb{R}^n)$, then there exists a constant C > 0 not depending on f such that

$$\|[b, S_{\eta}](f)\|_{q_w, p, \alpha} \le C \|f\|_{q_w, p, \alpha},$$

for all $f \in (L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$.

When considering the intrinsic g-function of Littlewood-Paley, we have the following extension of Theorem 1.3 of [11].

Theorem 2.3. Let $0 < \eta \le 1$, $1 < q \le \alpha < p \le \infty$ and $w \in A_q$. If $\lambda > \max\{q, 3\}$ then there exists a constant C > 0 such that

$$\left\|g_{\lambda,\eta}^*(f)\right\|_{q_w,p,\alpha} \le C \left\|f\right\|_{q_w,p,\alpha},$$

for all $f \in (L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$.

For any locally integrable function b, the commutator $\left[b, g_{\lambda,\eta}^*\right]$ is the operator defined by (2.3)

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

Using the same argument as in Theorem 2.1 and 2.2, we can prove the following.

Theorem 2.4. Let $0 < \eta \le 1$, $1 < q \le \alpha < p \le \infty$ and $w \in \mathcal{A}_q$. If $b \in BMO(\mathbb{R}^n)$ and $\lambda > \max\{q,3\}$ then there exists a constant C > 0 such that

$$\left\| \left[b, g_{\lambda, \eta}^* \right] (f) \right\|_{q_w, p, \alpha} \le C \left\| f \right\|_{q_w, p, \alpha},$$

for all $f \in (L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$.

This result is an extension of Theorem 1.4 of [11]. Since for any $0 < \eta \le 1$ the functions $S_{\eta}(f)$ and $g_{\eta}(f)$ are pointwise comparable as we can see in [12], as an immediate consequence of Theorem 2.1 and 2.2 we have the following results.

Corollary 2.5. Let $1 < q \le \alpha < p \le \infty$ and $w \in \mathcal{A}_q$. The operator g_{η} is bounded in $(L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$. More precisely,

$$\|g_{\eta}(f)\|_{q_w,p,\alpha} \lesssim \|f\|_{q_w,p,\alpha}.$$

Corollary 2.6. Let $0 < \eta \le 1$, $1 < q \le \alpha < p \le \infty$ and $w \in \mathcal{A}_q$. Suppose that $b \in BMO(\mathbb{R}^n)$, then there exists a constant C > 0 not depending on f such that

$$\left\| \left[b, g_{\eta} \right] (f) \right\|_{q_w, p, \alpha} \le C \left\| f \right\|_{q_w, p, \alpha},$$

for all $f \in (L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$.

3. Proof the main results

Proof of Theorem 2.1. Let $f \in (L_w^q, L^p)^{\alpha}(\mathbb{R}^n)$.

We fix r > 0 and let B = B(y, r) for some $y \in \mathbb{R}^n$. As in [11], we write $f = f_1 + f_2$, with $f_1 = f\chi_{2B}$. Since S_{η} is a sub-additive operator, we have

We are going to estimate each of the terms of the second member of (3.1). For the term in f_1 , we have

$$||S_{\eta}(f_1)\chi_B||_{q_w} \lesssim ||f\chi_{2B}||_{q_w}$$

as an immediate consequence of the boundedness of S_{η} in $L_w^q(\mathbb{R}^n)$. Our attention will be focused now on the second term.

Let $\varphi \in \mathcal{C}_{\eta}$, and t > 0. Since the family \mathcal{C}_{η} is uniformly bounded with respect to the L^{∞} -norm, we have

$$(3.3) |f_2 * \varphi_t(u)| \lesssim t^{-n} \int_{(2B)^c \cap \tilde{B}(u,t)} |f(z)| dz,$$

for all $u \in \mathbb{R}^n$, where $\tilde{B}(u,t) := \{z \in \mathbb{R}^n / |z-u| \le t\}$. Thus for all $x \in \mathbb{R}^n$, we have

$$|S_{\eta}(f_2)(x)| \lesssim \left[\int_{\Gamma(x)} \left(t^{-n} \int_{(2B)^c \cap \tilde{B}(u,t)} |f(z)| \, dz \right)^2 \frac{du dt}{t^{n+1}} \right]^{\frac{1}{2}}$$

$$\lesssim \sum_{k=1}^{\infty} \int_{2^{k+1}B \setminus 2^k B} |f(z)| \left[\int_{0}^{\infty} \left(\int_{B(x,t)} \chi_{\tilde{B}(z,t)}(u) du \right) \frac{dt}{t^{3n+1}} \right]^{\frac{1}{2}} dz$$

where the last control is an application of Minkowski's integral inequality.

We suppose $x \in B(y,r)$. For $k \in \mathbb{N}^*$, $z \in 2^{k+1}B \setminus 2^kB$ and t > 0, $\int_{B(x,t)} \chi_{\tilde{B}(z,t)}(u) du \neq 0$ implies that there exists $u_0 \in B(x,t) \cap B(z,t)$. It follows that

$$(3.4) 2t \ge |x - u_0| + |z - u_0| \ge |x - z| \ge |y - z| - |x - y| \ge 2^{k-1}r.$$

Thus for $x \in B = B(y, r)$,

$$|S_{\eta}(f_{2})(x)| \lesssim \sum_{k=1}^{\infty} \int_{2^{k+1}B\backslash 2^{k}B} |f(z)| \left(\int_{2^{k-2}r}^{\infty} \int_{B(x,t)} du \frac{dt}{t^{3n+1}} \right)^{\frac{1}{2}} dz$$

$$\lesssim \sum_{k=1}^{\infty} \int_{2^{k+1}B\backslash 2^{k}B} |f(z)| \left(\int_{2^{k-2}r}^{\infty} \frac{dt}{t^{2n+1}} \right)^{\frac{1}{2}} dz \lesssim \sum_{k=1}^{\infty} \frac{1}{|2^{k+1}B|} \int_{2^{k+1}B\backslash 2^{k}B} |f(z)| dz.$$

But we have for every $k \in \mathbb{N}^*$

$$(3.5) \qquad \frac{1}{|2^{k+1}B|} \int_{2^{k+1}B} |f(z)| dz \lesssim \|f\chi_{2^{k+1}B}\|_{q_w} w(2^{k+1}B)^{-\frac{1}{q}},$$

since $w \in \mathcal{A}_q$. Hence,

(3.6)
$$\|S_{\eta}(f_2)\chi_{B(y,r)}\|_{q_w} \lesssim \sum_{k=1}^{\infty} \|f\chi_{2^{k+1}B}\|_{q_w} \left(\frac{w(B)}{w(2^{k+1}B)}\right)^{\frac{1}{q}}.$$

The weight w being in \mathcal{A}_q with $1 < q < \infty$, there exists $1 < s < \infty$ such that

(3.7)
$$\frac{w(B(y,r))}{w(B(y,2^{k+1}r))} \lesssim \frac{1}{2^{nk(1-\frac{1}{s})}}.$$

Multiplying both Inequalities (3.2) and (3.6) by $w(B(y,r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}}$ and taking into consideration Relation (3.7), we have (3.8)

$$\frac{1}{w(B(y,r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}}} \|S_{\eta}(f)\chi_{B(y,r)}\|_{q_{w}} \lesssim w(B(y,2r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}}} \|f\chi_{B(y,2r)}\|_{q_{w}} + \sum_{k=1}^{\infty} w(B(y,2^{k+1}r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}}} \|f\chi_{B(y,2^{k+1}r)}\|_{q_{w}} \frac{1}{2^{nk(\frac{1}{s'\alpha}-\frac{1}{s'p})}}.$$

Since (3.8) is true for all $y \in \mathbb{R}^n$, the L^p norm of both sides led to

$$_{r} \|S_{\eta}(f)\|_{q_{w},p,\alpha} \lesssim \|f\|_{q_{w},p,\alpha}, \ r > 0,$$

and the result is obtained by taking the supremum over all r > 0. \square

For the proof of the next result on commutator, we use the following characterization of BMO (see [10]). Let b be a locally integrable function. If $b \in BMO(\mathbb{R}^n)$, then for every 1 , we have

(3.9)
$$||b||_{BMO(\mathbb{R}^n)} \approx \sup_{B: \text{ ball}} \left(\frac{1}{|B|} \int_{B} |b(x) - b_B|^p dx \right)^{\frac{1}{p}}$$

Proof of Theorem 2.2. Fix r > 0 and let B = B(y, r) be a ball in \mathbb{R}^n . As above, we split f into two parts f_1 and f_2 such that $f_1 = f\chi_{2B}$ and $f = f_1 + f_2$. It comes from the sub-additivity of the commutator that

$$(3.10) w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| [b, S_{\eta}](f) \chi_{B} \|_{q_{w}} \le w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| [b, S_{\eta}](f_{1}) \chi_{B} \|_{q_{w}} + w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| [b, S_{\eta}](f_{2}) \chi_{B} \|_{q_{w}}$$

Let us estimate each of the term in the right hand sides of (3.10). For the term in f_1 , we have (3.11)

$$w(B(y,r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}} \left\| [b,S_{\eta}](f_{1})\chi_{B(y,r)} \right\|_{q_{w}} \lesssim w(B(y,2r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}} \left\| f\chi_{B(y,2r)} \right\|_{q_{w}},$$

according to the boundedness of the commutator on $L_w^q(\mathbb{R}^n)$ (Theorem 3.1 [11]) and the doubling character of w. For the second term, we proceed almost as in [11].

Let $x \in \mathbb{R}^n$. For $u \in \mathbb{R}^n$, we have

$$\sup_{\varphi \in \mathcal{C}_{\eta}} \left| \int_{\mathbb{R}^{n}} (b(x) - b(z)) \varphi_{t}(u - z) f_{2}(z) dz \right| \leq |b(x) - b_{B}| \sup_{\varphi \in \mathcal{C}_{\eta}} \left| \int_{\mathbb{R}^{n}} \varphi_{t}(u - z) f_{2}(z) dz \right| + \sup_{\varphi \in \mathcal{C}_{\eta}} \left| \int_{\mathbb{R}^{n}} (b(z) - b_{B}) \varphi_{t}(u - z) f_{2}(z) dz \right|,$$

so that

(3.12)

$$|[b, S_{\eta}] f_{2}(x)| \leq |b(x) - b_{B}| S_{\eta}(f_{2})(x) + \left(\int_{\Gamma(x)} \sup_{\varphi \in \mathcal{C}_{\eta}} \left| \int_{\mathbb{R}^{n}} (b(z) - b_{B}) \varphi_{t}(u - z) f_{2}(z) dz \right|^{2} \frac{dudt}{t^{n+1}} \right)^{\frac{1}{2}}.$$

If $x \in B = B(y, r)$, then

$$|S_{\eta}(f_2)(x)| \lesssim \sum_{k=1}^{\infty} \|f\chi_{2^{k+1}B}\|_{q_w} w(2^{k+1}B)^{-\frac{1}{q}},$$

as we can see in the proof of Theorem 2.1. It follows that

$$w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \||b - b_B| S_{\eta}(f_2) \chi_B\|_{q_w}$$

$$\lesssim \|b\|_{BMO} \sum_{l=1}^{\infty} \left(\frac{1}{2^{nk}}\right)^{\frac{1}{s'}(\frac{1}{\alpha} - \frac{1}{p})} w(2^{k+1}B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \|f\chi_{2^{k+1}B}\|_{q_w},$$

where we use the following estimation

(3.13)
$$\left(\frac{1}{w(B)} \int_{B} |b(x) - b_{B}|^{q} w(x) dx \right)^{\frac{1}{q}} \lesssim ||b||_{BMO},$$

which is satisfied whenever $w \in \mathcal{A}_q$. This comes from the fact that for $w \in \mathcal{A}_q$, with $1 \leq q < \infty$, there exist two reals constants C > 0 and s > 1 depending only on n, q and $[w]_{\mathcal{A}_q}$ such that for all balls B, we have the following Reverse Hölder condition (Theorem 9.2.2 [8])

$$\left(\frac{1}{|B|} \int\limits_{B} w^{s}(z)dz\right)^{\frac{1}{s}} \leq \frac{C}{|B|} \int\limits_{B} w(z)dz,$$

and Relation (3.9). The second term on the right hand sides of Relation (3.12) is controlled by

(3.14)
$$\left[\int_{\Gamma(x)} \left(t^{-n} \int_{(2B)^c \cap \tilde{B}(u,t)} |b(z) - b_{2^{k+1}B}| |f(z)| dz \right)^2 \frac{dudt}{t^{n+1}} \right]^{\frac{1}{2}} + \left[\int_{\Gamma(x)} \left(t^{-n} \int_{(2B)^c \cap \tilde{B}(u,t)} |b_{2^{k+1}B} - b_B| |f(z)| dz \right)^2 \frac{dudt}{t^{n+1}} \right]^{\frac{1}{2}},$$

according to the uniformly bounded property of the family C_{η} . Using once more the Minkowski's inequality for integrals and Inequality (3.4), we have

(3.15)
$$\int_{\Gamma(x)} \left(t^{-n} \int_{(2B)^c \cap \tilde{B}(u,t)} |b(z) - b_{2^{k+1}B}| |f(z)| dz \right)^2 \frac{dudt}{t^{n+1}} ^{\frac{1}{2}}$$

$$\lesssim \sum_{k=1}^{\infty} \frac{1}{|2^{k+1}B|} \int_{2^{k+1}B \setminus 2^k B} |b(z) - b_{2^{k+1}B}| |f(z)| dz,$$

for all $x \in B(y,r)$. But then Hölder inequality allow to write

$$\int_{(2^{k+1}B\setminus 2^kB)} |b(z) - b_{2^{k+1}B}| |f(z)| dz \leq \left(\int_{2^{k+1}B} |b(z) - b_{2^{k+1}B}|^{q'} w(z)^{-\frac{q'}{q}} dz \right)^{\frac{1}{q'}} \times \left(\int_{2^{k+1}B} |f(z)|^q w(z) dz \right)^{\frac{1}{q}},$$

so that using the fact that the weight $v(z) = w(z)^{-\frac{q'}{q}}$ belongs to $\mathcal{A}_{q'}$ whenever $w \in \mathcal{A}_q$ and Relation (3.13), we obtain

$$\int_{(2^{k+1}B\backslash 2^kB)} |b(z) - b_{2^{k+1}B}| |f(z)| dz \lesssim \|f\chi_{2^{k+1}B}\|_{q_w} |2^{k+1}B| w(2^{k+1}B)^{-\frac{1}{q}} \|b\|_{BMO}.$$

Finally, taking (3.16) into (3.15) yield

(3.17)
$$\int_{\Gamma(x)} \left(t^{-n} \int_{(2B)^c \cap \tilde{B}(u,t)} |b(z) - b_{2^{k+1}B}| |f(z)| dz \right)^2 \frac{dudt}{t^{n+1}} ^{\frac{1}{2}}$$

$$\lesssim ||b||_{BMO} \sum_{k=1}^{\infty} ||f\chi_{2^{k+1}B}||_{q_w} w(2^{k+1}B)^{-\frac{1}{q}}.$$

for all $x \in B$. Thus the $L_w^q(B)$ norm of the first term of (3.14) is controlled by

$$||b||_{BMO} \sum_{k=1}^{\infty} ||f\chi_{2^{k+1}B}||_{q_w} \left(\frac{w(B)}{w(2^{k+1}B)}\right)^{\frac{1}{q}}.$$

For the second term of (3.14), we use the fact that

$$|b_{2^{k+1}B} - b_B| \leq (k+1) ||b||_{BMO}$$
.

It follows that for $x \in B$, we have

$$\left[\int_{\Gamma(x)} \left(t^{-n} \int_{(2B)^{c} \cap \tilde{B}(u,t)} |b_{2^{k+1}B} - b_{B}| |f(z)| dz \right)^{2} \frac{dudt}{t^{n+1}} \right]^{\frac{1}{2}} \\
\lesssim \|b\|_{BMO} \left(\sum_{k=1}^{\infty} (k+1) \|f\chi_{2^{k+1}B}\|_{q_{w}} w(2^{k+1}B)^{-\frac{1}{q}} \right),$$

according to Minkowski inequality and Relation (3.5). Thus the $L_w^q(B)$ norm of the second term of (3.14) is majored by an absolute constant times

$$||b||_{BMO} \left(\sum_{k=1}^{\infty} (k+1) ||f\chi_{2^{k+1}B}||_{q_w} \left(\frac{w(B)}{w(2^{k+1}B)} \right)^{\frac{1}{q}} \right).$$

Hence,

$$(3.18) w(B(y,r))^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| [b, S_{\eta}] (f_{2}) \chi_{B(y,r)} \|_{q_{w}}$$

$$\lesssim \|b\|_{BMO} \left(\sum_{k=1}^{\infty} \frac{k+2}{2^{\frac{2nk}{s'}(\frac{1}{\alpha} - \frac{1}{p})}} w(B(y, 2^{k+1}r))^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| f \chi_{B(y, 2^{k+1}r)} \|_{q_{w}} \right)$$

for all $y \in \mathbb{R}^n$. Taking Estimation (3.11) and (3.18) in (3.10) yield, (3.19)

$$\begin{split}
w(B(y,r))^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} & \| [b, S_{\eta}] (f) \chi_{B(y,r)} \|_{q_{w}} \\
& \lesssim \| b \|_{BMO} \left(\sum_{k=1}^{\infty} \frac{k+2}{2^{\frac{2nk}{s'}(\frac{1}{\alpha} - \frac{1}{p})}} w(B(y, 2^{k+1}r))^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| f \chi_{B(y, 2^{k+1}r)} \|_{q_{w}} \right) \\
& + w(B(y, 2r))^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| f \chi_{B(y, 2r)} \|_{q_{w}}
\end{split}$$

for all $y \in \mathbb{R}^n$. Thus taking the L^p -norm of both sides of (3.19), we have

$$_{r} \| [b, S_{\eta}] (f) \|_{q_{w}, p, \alpha} \lesssim (1 + \|b\|_{BMO}) \|f\|_{q_{w}, p, \alpha},$$

for all r > 0, since the series $\sum_{k=1}^{\infty} \frac{k+2}{2^{\frac{2nk}{s'}(\frac{1}{\alpha}-\frac{1}{p})}}$ converges. We end the proof by taking the supremum over all r > 0. \square

For the proof of Theorem 2.3, we will need the following varying-aperture versions of S_{η} . For $0 < \eta \le 1$ and $\beta > 0$, we define $S_{\eta,\beta}(f)$ by

(3.20)
$$S_{\eta,\beta}(f)(x) = \left(\int_{\Gamma_{\beta}(x)} A_{\eta}(f)(y,t)^{2} \frac{dydt}{t^{n+1}}\right)^{\frac{1}{2}},$$

where $\Gamma_{\beta}(x) = \{(x,t) \in \mathbb{R}^{n+1}_+ / |x-y| < \beta t \}.$

Proof of Theorem 2.3. As we can see in the proved of Theorem 1.3 in [11], for all $x \in \mathbb{R}^n$, we have

$$g_{\lambda,\eta}^*(f)(x)^2 \lesssim S_{\eta}(f)(x)^2 + \sum_{j=1}^{\infty} 2^{-j\lambda n} S_{\eta,2^j}(f)(x)^2.$$

Let r > 0. For any ball B = B(y, r) include in \mathbb{R}^n , it comes from the above inequality that (3.21)

$$w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \|g_{\lambda,\eta}^*(f)\chi_B\|_{q_w} \lesssim w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \|S_{\eta}(f)\chi_B\|_{q_w} + \sum_{j=1}^{\infty} 2^{-j\lambda n/2} w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \|S_{\eta,2^j}(f)\chi_B\|_{q_w}.$$

By Theorem 2.1, we have that the L^p norm of the first term of (3.21) is controlled by $||f||_{q_w,p,\alpha}$. For the terms under the summation, we proceed as in Theorem 2.1. Let $j \in \{1,2,\ldots\}$, we write $f = f_1 + f_2$ with $f_1 = f\chi_{2B}$, It follows that

$$(3.22) w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| S_{\eta, 2^{j}}(f) \chi_{B} \|_{q_{w}} \le w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| S_{\eta, 2^{j}}(f_{1}) \chi_{B} \|_{q_{w}} + w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \| S_{\eta, 2^{j}}(f_{2}) \chi_{B} \|_{q_{w}}.$$

Applying Lemma 4.1-4.3 and Theorem A of [11], we obtain that

$$(3.23) \quad w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \left\| S_{\eta, 2^{j}}(f_{1}) \chi_{B} \right\|_{q_{w}} \lesssim (2^{jn} + 2^{jnq/2}) w(2B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \left\| f \chi_{2B} \right\|_{q_{w}}$$

Let us estimate know the term in f_2 . Using estimation (3.3) and (3.5) and proceed as in [11], we obtain that

$$\begin{aligned} \left| S_{\eta,2^{j}}(f)(x) \right| &\lesssim 2^{3jn/2} \sum_{k=1}^{\infty} \frac{1}{\left| 2^{k+1}B \right|} \int_{2^{k+1}B \setminus 2^{k}B} |f(z)| \, dz \\ &\lesssim 2^{3jn/2} \sum_{k=1}^{\infty} \left\| f \chi_{B(y,2^{k+1}r)} \right\|_{q_{w}} w(B(y,2^{k+1}r))^{-\frac{1}{q}}, \end{aligned}$$

for all $x \in B(y, r)$. Thus (3.24)

$$w(B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}} \left\| S_{\eta, 2^{j}}(f_{2}) \chi_{B} \right\|_{q_{w}} \lesssim 2^{3jn/2} \sum_{k=1}^{\infty} \frac{w(2^{k+1}B)^{\frac{1}{\alpha} - \frac{1}{q} - \frac{1}{p}}}{2^{nk(1 - \frac{1}{s})(\frac{1}{\alpha} - \frac{1}{p})}} \left\| f \chi_{2^{k+1}B} \right\|_{q_{w}}.$$

If we take Estimations (3.23) and (3.24) in (3.22), we have

$$w(B(y,r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}} \|S_{\eta,2^{j}}(f)\chi_{B(y,r)}\|_{q_{w}} \lesssim (2^{jn}+2^{jnq/2})w(B(y,2r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}} \|f\chi_{B(y,2r)}\|_{q_{w}} + 2^{3jn/2} \sum_{k=1}^{\infty} \frac{w(B(y,2^{k+1}r))^{\frac{1}{\alpha}-\frac{1}{q}-\frac{1}{p}}}{2^{nk(1-\frac{1}{s})(\frac{1}{\alpha}-\frac{1}{p})}} \|f\chi_{B(y,2^{k+1}r)}\|_{q_{w}}$$

for all $x \in \mathbb{R}^n$, so that taking the L^p -norm of both sides of the above inequality, we obtain

$$(3.25) r \|S_{\eta,2^j}(f)\|_{q_w,p,\alpha} \lesssim (2^{jn} + 2^{jnq/2}) \|f\|_{q_w,p,\alpha} + \|f\|_{q_w,p,\alpha} 2^{3jn/2},$$

Therefore the L^p norm of the (3.21) gives (3.26)

$$||g_{\lambda,\eta}^*(f)||_{q_w,p,\alpha} \lesssim ||f||_{q_w,p,\alpha} \left(1 + \sum_{j=1}^{\infty} 2^{-j\lambda n/2} (2^{jn} + 2^{jnq/2} + 2^{3jn/2})\right) \lesssim ||f||_{q_w,p,\alpha}.$$

where the convergence of the series is due to the fact that $\lambda > \max\{q, 3\}$. By taking the supremum over all r > 0, we conclude the proof. \square

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