

## THE $K$ -FUNCTIONAL FOR $H^p$ AND BMO IN THE POLY-DISK<sup>1</sup>

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ABSTRACT. Peetre's  $K$ -functional for the Hardy space  $H^p$ ,  $0 < p < +\infty$ , and the space BMO of functions of bounded mean oscillation is explicitly characterized in the case of a product of upper half-spaces.

**1. Introduction.** In this note we consider the  $K$ -functional for the Hardy spaces  $H^p$ ,  $0 < p < +\infty$ , and the space BMO of functions of bounded mean oscillation in the case of a product of upper half-spaces. The main result in [J] is a characterization of the  $K$ -functional for  $H^p$  and BMO in  $\mathbf{R}^n$  in terms of a certain truncated square function, and here we prove the analogous result in the product case. Our proof is based on a refinement of some ideas in Chang-Fefferman [C-F] and uses a Calderón-Zygmund type procedure where certain families of open sets play the role of the dyadic cubes in the classical case.

Let us briefly recall some relevant facts and definitions (see [C-F and B-L] for more details):

In what follows we shall, for simplicity, work with the domain  $\mathbf{R}_+^2 \times \mathbf{R}_+^2$  and its distinguished boundary  $\mathbf{R}^2$ . Points in  $\mathbf{R}_+^2 \times \mathbf{R}_+^2$  are denoted by  $(y, t)$  where  $y \in \mathbf{R}^2$  and  $t = (t_1, t_2)$ ,  $t_1, t_2 > 0$ . The notation  $\varphi(u)$  is reserved for an even, real-valued,  $C^\infty(\mathbf{R})$  function with support in  $[-1, 1]$  and such that

$$\int_0^\infty \hat{\varphi}(u)^2 \frac{du}{u} = 1, \quad \left( \frac{d}{du} \right)^m \hat{\varphi}(0) = 0$$

for sufficiently large  $m$  to be specified. Given such a  $\varphi$ , we let  $\Phi_t(y) = \varphi(y_1/t_1)\varphi(y_2/t_2)/t_1t_2$ . If  $f$  is a tempered distribution, we put  $f(y, t) = f * \Phi_t(y)$ , and define the double square function  $Sf$  by

$$Sf(x) = \left( \iint_{\Gamma(x)} |f(y, t)|^2 dy \frac{dt_1 dt_2}{t_1^2 t_2^2} \right)^{1/2},$$

$x = (x_1, x_2) \in \mathbf{R}^2$ . Here  $\Gamma(x)$  denotes the product cone

$$\Gamma(x) = \Gamma(x_1) \times \Gamma(x_2) = \{(y, t) : |x_1 - y_1| < t_1, |x_2 - y_2| < t_2\}.$$

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If  $m \sim (1/p - 1)_+$ , the Hardy space  $H^p(\mathbf{R}_+^2 \times \mathbf{R}_+^2)$ ,  $0 < p < +\infty$ , can be defined (modulo a normalization) as the set of tempered distributions  $f$  such that

$$\|f\|_{H^p} = \|Sf\|_{L^p(\mathbf{R}^2)} < +\infty.$$

Now let  $R_{y,t}$  denote the rectangle centered at  $y$  with dimensions  $t_1 \times t_2$ . With each open set  $\Omega \subset \mathbf{R}^2$  we associate the Carleson region  $C(\Omega) = \{(y, t): R_{y,t} \subset \Omega\}$ . The space  $BMO(\mathbf{R}_+^2 \times \mathbf{R}_+^2)$  of functions of bounded mean oscillation is the set of all tempered distributions  $f$  (modulo a suitable class  $\mathcal{A}$  of distributions with Fourier-transforms supported on the coordinates axes) such that

$$\|f\|_{BMO} = \sup_{\Omega} \left( \frac{1}{|\Omega|} \iint_{C(\Omega)} |f(y, t)|^2 dy \frac{dt_1 dt_2}{t_1 t_2} \right)^{1/2} < +\infty.$$

According to Chang-Fefferman [C-F],  $BMO(\mathbf{R}_+^2 \times \mathbf{R}_+^2)$  can be identified with the dual of  $H^1(\mathbf{R}_+^2 \times \mathbf{R}_+^2)$ . Moreover,

$$(1.1) \quad \|f\|_{(H^1)^*} \approx \|f\|_{BMO}.$$

Finally, we write down the definition of Peetre's  $K$ -functional for the couple  $(H^p, BMO)$ ,  $0 < p < +\infty$ :

$$K(t, f; H^p, BMO) = \inf_{f=f_0+f_1} \max(\|f_0\|_{H^p}, t\|f_1\|_{BMO})$$

defined for  $f \in H^p + BMO$  and  $t > 0$ .

**2. Some auxiliary facts.** A countable family  $\mathcal{O} = \{\Omega_i\}$  of open sets  $\Omega_i \subset \mathbf{R}^2$  of finite measure is called *directed* if either  $|\Omega_i \cap \Omega_j| = 0$ ,  $\Omega_i \subset \Omega_j$  or  $\Omega_j \subset \Omega_i$  whenever  $\Omega_i, \Omega_j \in \mathcal{O}$ . With such a family  $\mathcal{O}$  we associate the maximal operator  $M_{\mathcal{O}}$  defined by

$$M_{\mathcal{O}}f(x) = \sup_{x \in \Omega_i} \frac{1}{|\Omega_i|} \int_{\Omega_i} |f(y)| dy, \quad \Omega_i \in \mathcal{O},$$

whenever  $x \in \cup_i \Omega_i$ ,  $M_{\mathcal{O}}f(x) = 0$  otherwise. In a standard fashion, it follows that  $M_{\mathcal{O}}$  is of weak-type  $(1, 1)$  and bounded on  $L^p$ ,  $1 < p \leq +\infty$ :

$$(2.1) \quad t|\{M_{\mathcal{O}}f > t\}| \leq \|f\|_{L^1},$$

$$(2.2) \quad \|M_{\mathcal{O}}f\|_{L^p} \leq c_p \|f\|_{L^p}, \quad 1 < p \leq +\infty.$$

We also introduce the corresponding "local maximal operators"  $M_{\alpha, \mathcal{O}}$ ,  $0 < \alpha < 1$ , defined by

$$M_{\alpha, \mathcal{O}}f(x) = \sup_{x \in \Omega_i} \inf \left\{ A: |\{y \in \Omega_i: |f(y)| > A\}| < \alpha |\Omega_i| \right\}, \quad \Omega_i \in \mathcal{O},$$

cf. [J-T]. (In particular, when  $\alpha = \frac{1}{2}$ ,  $M_{\alpha, \mathcal{O}}f(x)$  is the supremum of the median-values of  $f$  over the sets  $\Omega_i$  containing  $x$ .) Observing that  $\{M_{\alpha, \mathcal{O}}f > t\} = \{M_{\mathcal{O}}\chi_{|f|>t} \geq \alpha\}$ , (2.1) gives us

LEMMA 2.1. *Let  $0 < \alpha < 1$ . If  $\mathcal{O}$  is a directed family of open sets, then*

$$|\{M_{\alpha, \mathcal{O}}f > t\}| \leq |\{|f| > t\}|/\alpha, \quad t > 0.$$

Let  $\Omega \subset \mathbf{R}^2$  be an open set and let  $\Gamma_\Omega(x)$ ,  $x \in \mathbf{R}^2$ , denote the truncated cone  $\Gamma_\Omega(x) = \left\{ (y, t) \in \mathbf{R}_+^2 \times \mathbf{R}_+^2 : |x_i - y_i| < t_i, i = 1, 2, \text{ and } |R_{y,t} \cap \Omega| > \frac{1}{100} |R_{y,t}| \right\}$ .

Following Chang-Fefferman [C-F], we put

$$S_\Omega f(x) = \left( \iint_{\Gamma_\Omega(x)} |f(y, t)|^2 dy \frac{dt_1 dt_2}{t_1^2 t_2^2} \right)^{1/2}.$$

(Recall that  $f(y, t)$  is a convolution,  $f * \Phi_t(y)$ ; notice, however, that very little of the argument below uses this fact.) If  $\mathcal{O} = \{\Omega_i\}$  is a directed family of open sets, the “local square functions”  $S_{\alpha, \mathcal{O}}$ ,  $0 < \alpha < 1$ , are defined by

$$S_{\alpha, \mathcal{O}} f(x) = \sup_{x \in \Omega_i} \inf \left\{ A : |\{y \in \Omega_i : S_{\Omega_i} f(y) > A\}| < \alpha |\Omega_i| \right\}, \quad \Omega_i \in \mathcal{O}.$$

The particular value of  $\alpha$  is not important; the main reason for introducing it is that it makes it easier to express the subadditivity property

$$(2.3) \quad S_{\alpha, \mathcal{O}}(f + g)(x) \leq 2(S_{\alpha/2, \mathcal{O}} f(x) + S_{\alpha/2, \mathcal{O}} g(x)).$$

Clearly,  $S_{\alpha, \mathcal{O}} f \leq M_{\alpha, \mathcal{O}}(Sf)$ . Hence, by Lemma 2.1 and the definition of  $H^p$ ,

$$(2.4) \quad \|S_{\alpha, \mathcal{O}} f\|_{L^p} \leq c_\alpha \|f\|_{H^p}, \quad 0 < p < +\infty.$$

On the other hand, by Chebyshev’s inequality,

$$\begin{aligned} |\{y \in \Omega_i : S_{\Omega_i} f > A\}| &\leq \int_{\Omega_i} S_{\Omega_i} f(y)^2 dy / A^2 \\ &\leq c \iint_{C(\tilde{\Omega}_i)} |f(z, t)|^2 dz \frac{dt_1 dt_2}{t_1 t_2} / A^2, \end{aligned}$$

where  $\tilde{\Omega}_i = \{M\chi_{\Omega_i} > \frac{1}{100}\}$  and  $M$  is the strong maximal operator. If  $f \in \text{BMO}$ , this is less than

$$c \|f\|_{\text{BMO}|\tilde{\Omega}_i|}^2 / A^2 \leq c \|f\|_{\text{BMO}|\Omega_i|}^2 / A^2$$

by the strong maximal theorem. Hence, when  $A^2 > c \|f\|_{\text{BMO}}^2 / \alpha$  we have  $|\{y \in \Omega_i : S_{\Omega_i} f(y) > A\}| < \alpha |\Omega_i|$ , and consequently,

$$(2.5) \quad \|S_{\alpha, \mathcal{O}} f\|_{L^\infty} \leq c_\alpha \|f\|_{\text{BMO}}.$$

Now select, once and for all, a family  $\{O_k\}_{k \in \mathbf{Z}}$  of open sets  $O_k \subset \mathbf{R}^2$  of finite measure with the following properties:

$$(2.6) \quad \bigcup_k O_k = \mathbf{R}^2, \quad \bigcap_k O_k = \{0\}, \quad \{M\chi_{O_{k+1}} > \frac{1}{4}\} \subset O_k, \quad k \in \mathbf{Z}.$$

Let  $\Omega_k = O_k \setminus \bar{O}_{k+1}$  and let

$$\mathcal{R}_k = \left\{ \text{all dyadic rectangles } R \text{ such that } |R \cap O_k| > \frac{1}{2} |R|, |R \cap O_{k+1}| \leq \frac{1}{2} |R| \right\}, \quad k \in \mathbf{Z}.$$

Observe that each dyadic rectangle belongs to exactly one  $\mathcal{R}_k$ .

We will need the following simple lemma.

LEMMA 2.2. *If  $R \in \mathcal{R}_k$ , then  $|R \cap \Omega_k| \geq \frac{1}{4}|R|$ .*

PROOF. There are two possibilities: either  $|R \cap O_{k+1}| > \frac{1}{4}|R|$  or  $|R \cap O_{k+1}| \leq \frac{1}{4}|R|$ . In the first case,  $R \subset \{M\chi_{O_{k+1}} > \frac{1}{4}\} \subset O_k$  by (2.6). Hence,

$$|R \cap \Omega_k| \geq |R \cap O_k| - |R \cap O_{k+1}| \geq |R| - \frac{1}{2}|R| \geq \frac{1}{4}|R|$$

since  $R \in \mathcal{R}_k$ . Similarly, in the second case,

$$|R \cap \Omega_k| \geq |R \cap O_k| - |R \cap O_{k+1}| \geq \frac{1}{2}|R| - \frac{1}{4}|R| = \frac{1}{4}|R|.$$

This proves the lemma.

3. The main result. We are now ready to state our main result.

THEOREM 3.1. *Let  $0 < p < +\infty$  and  $0 < \alpha < 1$ . For each directed family  $\mathcal{O}$  of open sets*

$$K(t, S_{\alpha, \mathcal{O}}f; L^p, L^\infty) \leq c_\alpha K(t, f; H^p, \text{BMO}), \quad t > 0.$$

Conversely, for each  $f$  there is a directed family  $\mathcal{O} = \mathcal{O}_f$  such that

$$K(t, f; H^p, \text{BMO}) \leq c_{\alpha, p} K(t, S_{\alpha, \mathcal{O}}f; L^p, L^\infty), \quad t > 0.$$

PROOF. The first part follows immediately from (2.3)–(2.5).

Now recall that  $K(t, f; L^p, L^\infty)/t$  is the inverse of the best approximation functional

$$E(t, f; L^p, L^\infty)/t = \inf_{\|f_1\|_{L^\infty} \leq t} \|f - f_1\|_{L^p}/t,$$

and similarly for  $H^p$  and BMO (see [B-L, J-T]). Furthermore, it is easy to see that  $E(t, f; L^p, L^\infty) \approx (\int_{|f|>t} |f|^p)^{1/p}$ . Hence, to prove the second converse part it is enough to show that there is a family  $\mathcal{O} = \mathcal{O}_f$  such that

$$(3.1) \quad E(t, f; H^p, \text{BMO}) \leq c \left( \int_{S_{\alpha, \mathcal{O}}f > t/c} |S_{\alpha, \mathcal{O}}f|^p \right)^{1/p}$$

for some constant  $c$ . By reiteration, it will be enough to do this for  $0 < p < 1$ .

Let us first consider the construction of the directed family  $\mathcal{O}$ . Let  $\{O_k\}$  be the family satisfying (2.6) that we selected earlier.  $\mathcal{O} = \{\Omega_{k,l}\}$ ,  $k \in Z$ ,  $l \in N$ , will be derived from  $\{O_k\}$  by an inductive argument:

We start by fixing  $k \in Z$ . To get the induction started we define  $\Omega_{k,0} = \Omega_k = O_k \setminus \bar{O}_{k+1}$ . Suppose  $\Omega_{k,0}, \dots, \Omega_{k,l-1}$  have been chosen and put

$$A_{k,l-1} = \inf \left\{ A : \left| \left\{ x \in \Omega_{k,l-1} : S_{\Omega_{k,l-1}}f(x) > A \right\} \right| < \alpha |\Omega_{k,l-1}| \right\}.$$

Then

$$\Omega_{kl} = \left\{ x \in \Omega_{k,l-1} : S_{\Omega_{k,l-1}}f(x) > A_{k,l-1} \right\}.$$

We repeat this process for each  $k$ . The sets  $\Omega_{kl}$  obtained in this way satisfy  $\Omega_{kl} \subset \Omega_{k,l-1}$ , and since the sets  $\Omega_k = \Omega_{k,0}$  are pairwise disjoint,  $\mathcal{O} = \{\Omega_{kl}\}$  is a directed family. Also,  $S_{\alpha, \mathcal{O}}f \in L^p + L^\infty$  implies that

$$(3.2) \quad |\Omega_{kl}| \leq \alpha |\Omega_{k,l-1}|.$$

For  $k \in Z, l \in N$  we now define

$$\mathcal{R}_{kl} = \left\{ R \in \mathcal{R}_k : |R \cap \Omega_{kl}| > \frac{1}{10}|R|, |R \cap \Omega_{k,l+1}| \leq \frac{1}{10}|R| \right\}.$$

By Lemma 2.2 it follows that in this way each dyadic rectangle  $R$  belongs to a unique  $\mathcal{R}_{kl}$ . If  $R = I \times J$ , we put  $R^+ = \{(y, t) \in \mathbf{R}_+^2 \times \mathbf{R}_+^2 : y \in R, 2|I| < t_1 < 4|I|, 2|J| < t_2 < 4|J|\}$  and  $B_{kl}^+ = \bigcup_{R \in \mathcal{R}_{kl}} R^+$ .

The almost optimal decomposition of  $f = f_0 + f_1$  required to prove (3.1) is given by

$$f_0 = \sum_k \sum_{l \in L(k)} \iint_{B_{kl}^+} f(y, t) \Phi_t(x - y) dy \frac{dt_1 dt_2}{t_1 t_2} \equiv \sum_k \sum_{l \in L(k)} b_{kl},$$

where  $L(k) = L(k, t) = \{l : \Omega_{kl} \subset \{S_{\alpha, \theta} f > t\}\}$ , and

$$f_1 = \sum_k \sum_{l \notin L(k)} \iint_{B_{kl}^+} f(y, t) \Phi_t(x - y) dy \frac{dt_1 dt_2}{t_1 t_2} \equiv \sum_k \sum_{l \notin L(k)} b_{kl}$$

(with convergence in  $\mathcal{S}'/\alpha$ ). Notice that, for each  $k$ ,  $L(k)$  is either empty or there is a unique  $l(k)$  such that  $\Omega_{kl} \subset \{S_{\alpha, \theta} f > t\}$  if  $l \geq l(k)$ .

By checking Fourier transforms it follows that  $f = f_0 + f_1$  (in  $\mathcal{S}'/\alpha$ ). Hence, to prove (3.1) we need to verify that

$$(3.3) \quad \|f_0\|_{H^p}^p \leq c \int_{S_{\alpha, \theta} f > t} |S_{\alpha, \theta} f|^p$$

and

$$(3.4) \quad \|f_1\|_{BMO} \leq ct.$$

We claim that for each  $k$  and  $l$   $b_{kl}$  is a  $p$ -atom (in the sense of [C-F]) after the appropriate normalization  $cb_{kl}(x)/\sup_{x \in \Omega_{kl} \setminus \Omega_{k,l+1}} S_{\alpha, \theta} f(x) |\Omega_{kl}|^{1/p}$ . This would imply that

$$\begin{aligned} \|f_0\|_{H^p}^p &\leq \sum_k \sum_{l \in L(k)} \|b_{kl}\|_{H^p}^p \\ &\leq c \sum_k \sum_{l \in L(k)} \left( \sup_{x \in \Omega_{kl} \setminus \Omega_{k,l+1}} S_{\alpha, \theta} f(x) \right)^p |\Omega_{kl}|. \end{aligned}$$

By (3.2),

$$|\Omega_{kl}| \leq c |\Omega_{kl} \setminus \Omega_{k,l+1}| = c \left| \Omega_{kl} \setminus \bigcup_{m>l} \Omega_{km} \right|$$

since  $\Omega_{km} \subset \Omega_{k,l+1}$  if  $m > l$ . Also notice that  $S_{\alpha, \theta} f(x)$  is an elementary function which is constant on  $\Omega_{kl} \setminus \Omega_{k,l+1}$ . Hence,

$$\begin{aligned} \|f_0\|_{H^p}^p &\leq c \sum_k \sum_{l \in L(k)} \int_{\Omega_{kl} \setminus \bigcup_{m>l} \Omega_{km}} S_{\alpha, \theta} f(x)^p dx \\ &\leq c \sum_k \int_{\{S_{\alpha, \theta} f > t\} \cap \Omega_k} S_{\alpha, \theta} f(x)^p dx \\ &= c \int_{\{S_{\alpha, \theta} f > t\}} S_{\alpha, \theta} f(x)^p dx, \end{aligned}$$

and this would prove (3.3).

The argument needed to verify our claim is essentially the same as that in [C-F2, J-T2] to which we refer for more details.

The main step is to show that

$$(3.5) \quad \|b_k l_l\|_{L^2} \leq c \sup_{x \in \Omega_k \setminus \Omega_{k,l+1}} S_{\alpha, \theta} f(x) |\Omega_{kl}|^{1/2}.$$

To see this we pick  $g \in L^2(\mathbb{R}^2)$  and put

$$\omega_m = \omega_{klm} = \left\{ M\chi_{\Omega_{kl}} > \frac{1}{100} \right\} \cap \Omega_{km} \setminus \Omega_{k,m+1}.$$

By Cauchy-Schwarz and the fact that

$$\sum_{m \leq l} \left| \left\{ x \in \omega_m : |x_i - y_i| < t_i, i = 1, 2 \right\} \right| / t_1 t_2 \geq c$$

when  $(y, t) \in B_{kl}^+$ , we have

$$\begin{aligned} \int b_{kl}(x) g(x) dx &= \int \int_{B_{kl}^+} b_{kl}(y, t) g(y, t) dy \frac{dt_1 dt_2}{t_1 t_2} \\ &\leq c \sum_{m \leq l} \int_{\omega_m} S_{\Omega_{km}} f(x) S_{\Omega_{km}} g(x) dx. \end{aligned}$$

The way in which the sets  $\Omega_{kl}$  were defined implies that this is less than

$$\begin{aligned} c \int_{\bigcup_{m \leq l} \omega_m} S_{\alpha, \theta} f(x) S g(x) dx &\leq c \sup_{x \in \Omega_k \setminus \Omega_{k,l+1}} S_{\alpha, \theta} f(x) \left| \bigcup_{m \leq l} \omega_m \right|^{1/2} \|Sg\|_{L^2} \\ &\leq c \sup_{x \in \Omega_k \setminus \Omega_{k,l+1}} S_{\alpha, \theta} f(x) \left| \bigcup_{m \leq l} \omega_m \right|^{1/2} \|g\|_{L^2}. \end{aligned}$$

Now (3.5) readily follows since  $\bigcup_{m \leq l} \omega_m \subset \left\{ M\chi_{\Omega_{kl}} > \frac{1}{100} \right\} \cap \Omega_k \setminus \Omega_{k,l+1}$  and, hence, by the strong maximal theorem  $\left| \bigcup_{m \leq l} \omega_m \right|^{1/2} \leq c |\Omega_{kl}|^{1/2}$ .

There remains to prove (3.4). Proceeding as in the proof of (3.5) we find that

$$(3.6) \quad \langle g, f_1 \rangle \leq c \int_{S_{\alpha, \theta} f \leq t} S_{\alpha, \theta} f(x) S g(x) dx \leq ct \|g\|_{H^1},$$

for each Schwartz function  $g$  such that the support of  $\hat{g}$  has a positive distance to the coordinate axes. This means that  $f_1$  defines a linear functional on  $H^1$  and, by (1.1),  $\|f_1\|_{\text{BMO}} \leq ct$ . This completes the proof of (3.4) and the theorem.

Suppose  $f \in \mathcal{S}'/\alpha$  and let  $\mathcal{O} = \mathcal{O}_f$  be the directed family of open sets constructed in the proof above.

**COROLLARY 3.2.** *Let  $0 < \alpha < 1$ . Then*

$$(3.7) \quad \|f\|_{H^p} \approx \|S_{\alpha, \theta} f\|_{L^p}, \quad 0 < p < +\infty,$$

and

$$(3.8) \quad \|f\|_{\text{BMO}} \approx \|S_{\alpha, \theta} f\|_{L^\infty}.$$

**PROOF.** By referring to (2.4) and (2.5) we take care of one way. To show the converse inequalities, we first consider (3.7) in the case  $0 < p \leq 1$ : The proof of (3.3) shows that if  $S_{\alpha, \theta} f \in L^p$ , then  $f$  has an atomic decomposition into  $p$ -atoms. Hence,  $\|f\|_{H^p} \leq c \|S_{\alpha, \theta} f\|_{L^p}$ . Formally this corresponds to  $t = 0$  in (3.3).

The proof of (3.6) on the other hand shows that

$$\langle g, f \rangle \leq c \int S_{\alpha, \theta} f(x) Sg(x) dx \leq c \|S_{\alpha, \theta} f\|_{L^p} \|g\|_{L^p},$$

$1 < p < +\infty$ . This readily gives us (3.7) for  $1 < p < +\infty$ .

The inequality  $\|f\|_{\text{BMO}} \leq c \|S_{\alpha, \theta} f\|_{L^\infty}$  follows in a similar way. At least formally it is obtained by replacing  $f_1$  by  $f$  and by putting  $t = \infty$  in (3.6).

Combining Theorem 3.1 and (3.7) we obtain the following characterization, due to K. C. Lin [L], of the real interpolation spaces between  $H^p$  and BMO:

**COROLLARY 3.3.** *Let  $0 < p_0 < +\infty$  and  $0 < \theta < 1$ . Then  $(H^{p_0}, \text{BMO})_{\theta, p} = H^p / \mathcal{A}$ ,  $1/p = (1 - \theta)/p_0$ , with equivalent (quasi-) norms.*

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