ON WEIGHTED SOBOLEV INTERPOLATION INEQUALITIES

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ABSTRACT. We obtain some weighted Sobolev interpolation inequalities on $\mathbb{R}^n$ and domains satisfying the Boman chain condition for doubling weights satisfying a weighted Poincaré inequality.

1. INTRODUCTION

Recently, there has been a significant number of papers on weighted Sobolev interpolation inequalities, for example, Brown and Hilton [3–5], Gutierrez and Wheeden [18], and Chua [9]. In this paper, we will study weighted Sobolev interpolation inequalities with weights satisfying the following inequality:

$$(1.1) \quad \|f - f_Q\|_{L^q_w(Q)} \leq A(Q) \|\nabla f\|_{L^p(Q)}$$

as in [18] where $f_Q = \int_Q f dx / |Q|$. Let us note that some sufficient conditions have been obtained for (1.1); see [27], [26], or [7].

Definition 1.1 [19]. An open set $\mathcal{D}$ in $\mathbb{R}^n$ is said to be a member of $\mathcal{F}(\sigma, N)$, $\sigma \geq 1$, $N \geq 1$, if there exists a covering W of $\mathcal{D}$ consisting of cubes such that:

(i)

$$\sum_{Q \in W} \chi_{\sigma Q}(x) \leq N \chi_{\mathcal{D}}(x) \quad \forall x \in \mathbb{R}^n.$$

(ii) There is a ‘central cube’ $Q_0 \in W$ that can be connected with every cube $Q \in W$ by a finite chain of cubes $Q_0, Q_1, \dots, Q_{k(Q)} = Q$ from W such that $Q \subset NQ_j$ for $j = 0, 1, \dots, k(Q)$. Moreover, $Q_j \cap Q_{j+1}$ contains a cube R_j such that $Q_j \cup Q_{j+1} \subset NR_j$.

We say that $\mathcal{D}$ satisfies the Boman chain condition if $\mathcal{D} \in \mathcal{F}(\sigma, N)$ for some $N, \sigma \geq 1$. There are many types of domains that satisfy the Boman chain condition, for example, balls, cubes, and John domains (see [19]). Moreover, it is easy to check that bounded (ε, ∞) domains (see [20] or [9] for the definition) satisfy the Boman chain condition. Hence, so do bounded Lipschitz domains. In what follows, Q is always a cube and $l(Q)$ will be its edglength. If $1 < p <$

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∞ , p' will denote $p/(p-1)$. By a weight w , we mean a nonnegative locally integrable function on $\mathbb{R}^n$. By abusing notation, we will also write w for the measure induced by w . Sometimes we write dw to denote $w dx$. We say that w is doubling if $w(2Q) \leq Cw(Q)$ for every cube Q , where $2Q$ denotes the cube with the same center as Q and twice its edglength. By $w \in A_p$, we mean w satisfies the Muckenhoupt A_p condition, i.e.,

$$\frac{1}{|Q|} \left(\int_Q w dx \right)^{1/p} \left(\int_Q w^{-1/(p-1)} dx \right)^{1/p'} \leq C \quad \text{when } 1 < p < \infty,$$

and

$$\frac{1}{|Q|} \int_Q w(x) dx \leq C \operatorname{ess\,inf}_{x \in Q} w(x) \quad \text{when } p = 1,$$

for all cubes Q in $\mathbb{R}^n$. Note that w is doubling when it is in A_p .

Let $\mathcal{D}$ be an open set in $\mathbb{R}^n$. If α is a multi-index, $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n) \in \mathbb{Z}_+^n$, we will denote $\sum_{j=1}^n \alpha_j$ by $|\alpha|$ and $D^\alpha = (\partial/\partial x_1)^{\alpha_1} \dots (\partial/\partial x_n)^{\alpha_n}$. We denote by ∇ the vector $(\partial/\partial x_1, \partial/\partial x_2, \dots, \partial/\partial x_n)$ and by ∇^m the vector of all possible m th-order derivatives for $m \in \mathbb{N}$. A locally integrable function f on $\mathcal{D}$ (we will write $f \in L_{\text{loc}}^1(\mathcal{D})$) has a weak derivative of order α if there is a locally integrable function (denoted by $D^\alpha f$) such that

$$\int_{\mathcal{D}} f(D^\alpha \varphi) dx = (-1)^{|\alpha|} \int_{\mathcal{D}} (D^\alpha f) \varphi dx$$

for all C^∞ functions φ with compact support in $\mathcal{D}$ (we will write $\varphi \in C_0^\infty(\mathcal{D})$).

For $1 \leq p < \infty$, $k \in \mathbb{N}$, and any weight w , $L_{w,k}^p(\mathcal{D})$ and $E_{w,k}^p(\mathcal{D})$ are the spaces of functions having weak derivatives of all orders α , $|\alpha| \leq k$, and satisfying

$$\|f\|_{L_{w,k}^p(\mathcal{D})} = \sum_{0 \leq |\alpha| \leq k} \|D^\alpha f\|_{L_w^p(\mathcal{D})} = \sum_{0 \leq |\alpha| \leq k} \left(\int_{\mathcal{D}} |D^\alpha f|^p dw \right)^{1/p} < \infty$$

and

$$\|f\|_{E_{w,k}^p(\mathcal{D})} = \sum_{|\alpha|=k} \|D^\alpha f\|_{L_w^p(\mathcal{D})} < \infty,$$

respectively. Moreover, in the case when $w \equiv 1$, we will denote $L_{w,k}^p(\mathcal{D})$ and $E_{w,k}^p(\mathcal{D})$ by $L_k^p(\mathcal{D})$ and $E_k^p(\mathcal{D})$, respectively. Finally, let $\Lambda^k(\mathcal{D})$ be the collection of all functions f on $\mathcal{D}$ such that all its weak derivatives of order $\leq k$ exist.

We will prove that

Theorem 1.2. *Let $\mathcal{D} \in \mathcal{F}(\sigma, N)$, and let W be a covering of $\mathcal{D}$ satisfying the Boman chain condition. Let $1 \leq p \leq q < \infty$. If v is a weight and w is a doubling weight such that (1.1) holds for all $Q \in W$ and $f \in \Lambda^1(\mathcal{D})$, then*

$$\begin{aligned} \|\nabla f\|_{L_w^q(\mathcal{D})} &\leq Cw(Q_0)^{1/q} l(Q_0)^{-n} (l(Q_0)^{-1} \|f\|_{L^1(Q_0)} + l(Q_0) \|\nabla^2 f\|_{L^1(Q_0)}) \\ &\quad + CA_0 \|\nabla^2 f\|_{L_v^p(\mathcal{D})} \end{aligned}$$

for all $f \in \Lambda^2(\mathcal{D})$ where $A_0 = \sup_{Q \in W} A(Q)$, Q_0 is the ‘central’ cube in W , and C is independent of f and v .

Theorem 1.3. *Let $1 \leq p \leq q < \infty$. Suppose that v is a weight and w is a doubling weight such that*

$$(1.2) \quad \|f - f_Q\|_{L_w^q(Q)} \leq C_0 w(Q)^{1/q} v'(Q)^{1/p'} l(Q)^{-n+1} \|\nabla f\|_{L_v^p(Q)}$$

for all cubes Q and $f \in \Lambda^1(\mathbb{R}^n)$ where $v' = v^{-1/(p-1)}$ ($v'(Q)^{1/p'} = \text{ess sup}_{x \in Q} v^{-1}(x)$ when $p = 1$). Then

$$\begin{aligned} \|\nabla^k f\|_{L_w^q(Q)} &\leq C w(Q)^{1/q} l(Q)^{-n-k} \|f\|_{L^1(Q)} \\ &\quad + C w(Q)^{1/q} v'(Q)^{1/p'} l(Q)^{-n+1} \|\nabla^{k+1} f\|_{L_v^p(Q)} \end{aligned}$$

for all cubes Q and $f \in \Lambda^{k+1}(\mathbb{R}^n)$ where C is independent of f .

Moreover, if $\|\nabla^{k+1} f\|_{L_v^p(\mathbb{R}^n)} \neq 0$ and there exist $a < 1$, $b > (1-k)/2$, $1 \leq p_0 \leq q$, and weight v_0 such that

$$(1.3) \quad l(Q)^{(2b-1-n)} w(Q)^{1/q} v_0'(Q)^{1/p_0'} + l(Q)^{(2a-1-n)} w(Q)^{1/q} v'(Q)^{1/p'} \leq C$$

for all cubes Q , then

$$\|\nabla^k f\|_{L_w^q(\mathbb{R}^n)} \leq C \|f\|_{L_{v_0}^{p_0}(\mathbb{R}^n)}^{1-(2b+k-1)/(1+k+2(b-a))} \|\nabla^{k+1} f\|_{L_v^p(\mathbb{R}^n)}^{(2b+k-1)/(1+k+2(b-a))}.$$

In particular, under the assumptions stated above, we have

$$\|\nabla^k f\|_{L_w^q(\mathbb{R}^n)} \leq C \|f\|_{L_v^p(\mathbb{R}^n)}^{1-(2a+k-1)/(1+k)} \|\nabla^{k+1} f\|_{L_v^p(\mathbb{R}^n)}^{(2a+k-1)/(1+k)}.$$

These theorems have some interesting corollaries.

Corollary 1.4. *Let $1 \leq p \leq q < \infty$, and let $\mathcal{D}$, W , v , and w be as in Theorem 1.2 such that*

$$\|f - f_Q\|_{L_w^q(Q)} \leq A \|\nabla f\|_{L_v^p(Q)}$$

for all $Q \in W$ and $f \in \Lambda^1(\mathcal{D})$. Then $E_{v,k+1}^p(\mathcal{D}) \subset E_{w,k}^q(\mathcal{D})$ for all $k \in \mathbb{N}$.

Corollary 1.5. *Let $\mathcal{D}$ and W be as in Theorem 1.2. Suppose $1 \leq p \leq q < \infty$ and w is a doubling weight such that*

$$\|f - f_Q\|_{L_w^p(Q)} \leq A \|\nabla f\|_{L_v^p(Q)}$$

for all $Q \in W$ and $f \in \Lambda^1(\mathcal{D})$. Then $f \in E_{w,k}^p(\mathcal{D})$ if and only if $f \in L_{w,k}^p(\mathcal{D})$.

Note that when $w \in A_p$ and $\mathcal{D}$ is a bounded (ε, ∞) domain, it has been obtained in [9] that $E_{w,k}^p(\mathcal{D}) = L_{w,k}^p(\mathcal{D})$.

Corollary 1.6. *Let $1 \leq p \leq q < \infty$, $v \in A_p$, and w be a doubling weight such that (1.2) holds. Let $i, k \in \mathbb{N}$, $1 \leq i < k$, and $-i < a' < k-i$. Then*

$$\|\nabla^i f\|_{L_w^q(\mathbb{R}^n)} \leq C \|f\|_{L_v^p(\mathbb{R}^n)}^{1-(a'+i)/k} \|\nabla^k f\|_{L_v^p(\mathbb{R}^n)}^{(a'+i)/k}$$

for all $f \in \Lambda^k(\mathbb{R}^n)$ and $\|\nabla^k f\|_{L_v^p(\mathbb{R}^n)} \neq 0$ if and only if

$$(1.4) \quad l(Q)^{a'} w(Q)^{1/q} \leq C v(Q)^{1/p}$$

for all cubes Q .

Note that when $p > 1$, $i = 1$, and $k = 2$, Corollary 1.6 is first obtained by Gutierrez and Wheeden [18].

Finally, similar to Theorems 1.8 and 1.9 in [9], we could apply the extension theorems in [9] to get the following two corollaries.

Corollary 1.7. Let $1 \leq p \leq q < \infty$, $v \in A_p$, and let $\mathcal{D}$ be a bounded (ε, ∞) domain. Let $i, k \in \mathbb{N}$ such that $1 \leq i < k$. Let w be a doubling weight such that (1.2) and (1.4) hold for $-i < a' < k - i$. If $f \in L_{v,k}^p(\mathcal{D})$ and there exists a cube Q in $\mathcal{D}$ such that $f = 0$ on Q and $\nabla^k f \neq 0$ a.e. on $\mathcal{D}$, then

$$(1.5) \quad \|\nabla^i f\|_{L_w^q(\mathcal{D})} \leq C \|f\|_{L_v^p(\mathcal{D})}^{(k-a'-i)/k} \|\nabla^k f\|_{L_v^p(\mathcal{D})}^{(a'+i)/k}$$

where C depends only on $\mathcal{D}$, w , v , k , n , p , q , and Q .

Corollary 1.8. Let $\mathcal{D}$ be an unbounded (ε, ∞) domain, and let v, w, p, q, i , and k be as in the preceding corollary. If $f \in L_{v,k}^p(\mathcal{D})$ and $\nabla^k f \neq 0$ a.e. on $\mathcal{D}$, then

$$\|\nabla^i f\|_{L_w^q(\mathcal{D})} \leq C \|f\|_{L_v^p(\mathcal{D})}^{(k-a'-i)/k} \|\nabla^k f\|_{L_v^p(\mathcal{D})}^{(a'+i)/k}$$

where C depends only on $\varepsilon, p, q, v, w, k$, and n .

Remark 1.9. (a) Let $\mathcal{D} \subset \mathcal{F}(\sigma, N)$ for some $\sigma, N \geq 1$ and $M \subset \partial\mathcal{D}$ (the boundary of $\mathcal{D}$). Suppose $w(x) = \text{dist}(x, M) = \inf_{y \in M} |x - y|$. Let W be a covering of $\mathcal{D}$ that satisfies the chain condition. Let $\alpha \in \mathbb{R}$. Then it is clear that if $1 \leq p \leq q < \infty$, then

$$(1.6) \quad \|f - f_Q\|_{L_{w^\alpha}^q(Q)} \leq Cl(Q) \|\nabla f\|_{L_{w^\alpha}^q(Q)},$$

and indeed, when $1 - (\frac{n}{p} - \frac{n}{q}) \geq 0$,

$$(1.7) \quad \|f - f_Q\|_{L_{w^\alpha}^q(Q)} \leq Cl(Q)^{1-(n/p-n/q)} \text{dist}(Q, M)^{\alpha/q-\beta/p} \|\nabla f\|_{L_{w^\beta}^p(Q)}$$

for $f \in \Lambda^1(\mathbb{R}^n)$ and $Q \in W$ with C depending only on $\sigma, N, n, p, \alpha, \beta$, and q . These estimates can easily be obtained by the fact that w is comparable to $\text{dist}(Q, M)$ on Q and the unweighted Poincaré type estimate.

We can now apply Theorem 1.2 to conclude that when w^α is doubling,

$$(1.8) \quad \|\nabla^k f\|_{L_{w^\alpha}^q(\mathcal{D})} \leq C \|f\|_{L^1(Q_0)} + C \|\nabla^{k+1} f\|_{L^1(Q_0)} + C \|\nabla^{k+1} f\|_{L_{w^\beta}^p(\mathcal{D})}$$

provided $1 - (\frac{1}{p} - \frac{1}{q})n + \frac{\alpha}{q} - \frac{\beta}{p} \geq 0$ and $1 - (\frac{n}{p} - \frac{n}{q}) \geq 0$ with C depending only on $\sigma, N, n, p, \alpha, \beta$, and q . Hence, for all $k \in \mathbb{N}$, $E_{w^\beta, k+1}^p(\mathcal{D}) \subset E_{w^\alpha, k}^p(\mathcal{D})$ for such p, q, α , and β . Moreover, if $p = q$ and $\alpha = \beta$, we have $E_{w^\alpha, k}^p(\mathcal{D}) = L_{w^\alpha, k}^p(\mathcal{D})$.

(b) Furthermore, if $w(x) = s(\text{dist}(x, M))$ where s is a positive and continuous function on the positive real numbers that satisfies certain properties described in Kufner [21], a similar conclusion can be obtained by Theorem 1.2 if we know that w is doubling.

(c) We do not know exactly when the weights w defined as above are doubling. However, in the case that M is just a finite subset of $\partial\mathcal{D}$, it is easy to see that $\text{dist}(x, M)^\alpha$ is doubling if and only if $\alpha > -n$.

2. PRELIMINARIES

In what follows, C denotes various positive constants. They may differ even in the same string of estimates. Moreover, sometimes, we will use $C(\alpha, \beta, \dots)$ instead of C to emphasize that the constant is depending on $\alpha, \beta, \dots$.

Since one of our main tools will be a projection of functions into polynomials, first let us state an inequality on polynomials.

Theorem 2.1. *Let F, Q be cubes such that $F \subset Q$ and $|F| > \gamma|Q|$. If w is a doubling weight, $1 \leq q < \infty$, and p is a polynomial of degree m , then*

$$\|p\|_{L_w^q(E)} \leq C(\gamma, m, n, w) \left(\frac{w(E)}{w(F)} \right)^{1/q} \|p\|_{L_w^q(F)}$$

for all measurable sets $E \subset Q$.

This theorem is just a consequence of the following two lemmas.

Lemma 2.2 [29, Chapter 3, Lemma 7]. *If w is a doubling measure and m is a positive integer, then there exists $s_0(n, m, w)$ such that if $s < s_0$, then for all cubes Q , $\lambda > 0$ such that*

$$w(\{x \in Q: |p(x)| > \lambda\}) \leq sw(Q)$$

we have $\sup_{x \in Q} |p(x)| \leq C\lambda$, where p is any polynomial of degree m and C is a constant independent of λ, Q , and p .

It follows from Chebyshev's inequality and this lemma that given m and a polynomial p of degree m ,

$$\|p\|_{L^\infty(Q)} \leq \frac{C}{w(Q)} \|p\|_{L_w^1(Q)}$$

with C independent of Q and p .

Lemma 2.3 [9, Theorem 2.2]. *Let Q be a cube, and let E be a measurable set in Q with $|E| > \gamma|Q|$. If p is a polynomial of degree m , then*

$$\|p\|_{L^\infty(E)} \geq C(\gamma, m) \|p\|_{L^\infty(Q)}.$$

Next, let us state Markov's inequality; see, for example, [1].

Theorem 2.4. *Let p be any polynomial of order less than k . Then there exists a constant C depending only on k and the dimension n such that*

$$\|\nabla p\|_{L^\infty(Q)} \leq Cl(Q)^{-1} \|p\|_{L^\infty(Q)} \quad \text{for all cubes } Q \text{ in } \mathbb{R}^n.$$

Finally, the following is now a consequence of Markov's inequality and Lemma 2.2.

Theorem 2.5. *Let p be a polynomial of order less than k and $1 \leq q \leq \infty$. If w is doubling, then*

$$\|\nabla p\|_{L_w^q(Q)} \leq Cl(Q)^{-1} \|p\|_{L_w^q(Q)}$$

for all cubes Q in $\mathbb{R}^n$, where C depends only on k, w, q , and n .

Now let us state a theorem from [12].

Theorem 2.6. *Let $\sigma, N \geq 1$, $1 \leq p \leq q < \infty$, $k \in \mathbb{N}$, and $\mathcal{D} \in \mathcal{F}(\sigma, N)$, and let f, g be measurable functions defined on $\mathcal{D}$. Also, let v be a weight, and let w be a doubling weight. Suppose that for each cube Q with $\sigma Q \subset \mathcal{D}$, there exists a polynomial $P(f, Q)$ of degree k such that*

$$(2.1) \quad \|f - P(f, Q)\|_{L_w^q(Q)} \leq A \|g\|_{L_v^p(\sigma Q)}$$

with A independent of Q . Then there exists a polynomial $P(f, \mathcal{D})$ of degree k such that

$$(2.2) \quad \|f - P(f, \mathcal{D})\|_{L_w^q(\mathcal{D})} \leq CA \|g\|_{L_v^p(\mathcal{D})}$$

where C depends only on n, q, w, σ, k , and N . Moreover, we can take $P(f, \mathcal{D}) = P(f, Q_0)$ where Q_0 is the 'central' cube in $\mathcal{D}$.

Let $\mathcal{P}_k$ be the collection of all polynomials with degree $< k$ on $\mathbb{R}^n$. Now, let us state a theorem concerning the projection of function into polynomials.

Theorem 2.7. *Let $\mathcal{D}$ be an open set. For each $k \in \mathbb{N}$ and cubes $Q \subset \mathcal{D}$, there exists a projection $\pi_k(Q): \Lambda^k(\mathcal{D}) \rightarrow \mathcal{P}_k$ such that*

$$\operatorname{ess\,sup}_{x \in Q} |\pi_k(Q)f(x)| \leq Cl(Q)^{-n} \|f\|_{L^1(Q)}$$

with C independent of f and Q . Moreover, $\pi_k(Q)$ is linear and $\pi_k(Q)p = p$ for all $p \in \mathcal{P}_k$.

For the proof, please refer to [9] or [10].

Finally, let us state the weighted Poincaré inequality for A_p weights. For the proof, see [9].

Theorem 2.8. *If $1 \leq p < \infty$, and $v \in A_p$, then*

$$\|f - f_Q\|_{L_v^p(Q)} \leq Cl(Q) \|\nabla f\|_{L_v^p(Q)}$$

for all cubes Q and $f \in \Lambda^1(\mathbb{R}^n)$ where C depends only on p, v , and n .

3. PROOF OF MAIN RESULTS

Proof of Theorem 1.2. First let us fix $f \in \Lambda^2(\mathcal{D})$ such that $|\nabla^2 f| \in L_v^p(\mathcal{D})$. Next, we let $P_{Q_0}f$ be the polynomial of degree 1 such that $\int_{Q_0} D^\alpha (f - P_{Q_0}f) dx = 0$ for all $|\alpha| \leq 1$. Now, by Theorem 2.6,

$$\|\nabla(f - P_{Q_0}f)\|_{L_w^q(\mathcal{D})} \leq CA_2 \|\nabla^2 f\|_{L_v^p(\mathcal{D})},$$

where $A_2 = \sup_{Q \in \mathcal{W}} A(Q)$. Next, let us note that

$$\begin{aligned} \|\nabla P_{Q_0}f\|_{L_w^q(\mathcal{D})} &\leq C \|\nabla P_{Q_0}f\|_{L_w^q(Q_0)} \quad (\text{by Theorem 2.1}) \\ &\leq C \|\nabla(P_{Q_0}f - \pi_2(Q_0)f)\|_{L_w^q(Q_0)} + \|\nabla \pi_2(Q_0)f\|_{L_w^q(Q_0)} \\ &\leq Cl(Q_0)^{-1} \|P_{Q_0}f - \pi_2(Q_0)f\|_{L_w^q(Q_0)} \\ &\quad + Cl(Q_0)^{-1} \|\pi_2(Q_0)f\|_{L_w^q(Q_0)} \quad (\text{by Theorem 2.5}) \\ &\leq Cl(Q_0)^{-1-n} w(Q_0)^{1/q} \|f - P_{Q_0}f\|_{L^1(Q_0)} \\ &\quad + Cl(Q_0)^{-1-n} w(Q_0)^{1/q} \|f\|_{L^1(Q_0)} \quad (\text{by Theorem 2.7}) \\ &\leq Cl(Q_0)^{-1-n} w(Q_0)^{1/q} \|\nabla^2 f\|_{L^1(Q_0)} + Cl(Q_0)^{-1-n} w(Q_0)^{1/q} \|f\|_{L^1(Q_0)} \end{aligned}$$

by the nonweighted Poincaré inequality. Hence

$$\begin{aligned} \|\nabla f\|_{L_w^q(\mathcal{D})} &\leq C \|\nabla P_{Q_0}f\|_{L_w^q(\mathcal{D})} + CA_2 \|\nabla^2 f\|_{L_v^p(\mathcal{D})} \\ &\leq Cl(Q_0)^{-1-n} w(Q_0)^{1/q} \|\nabla^2 f\|_{L^1(Q_0)} \\ &\quad + Cl(Q_0)^{-1-n} w(Q_0)^{1/q} \|f\|_{L^1(Q_0)} + CA_2 \|\nabla^2 f\|_{L_v^p(\mathcal{D})}. \end{aligned}$$

Proof of Theorem 1.3. Similar to the proof as above, for any cube Q , we have

$$\begin{aligned} \|\nabla^k f\|_{L_w^q(Q)} &\leq Cw(Q)^{1/q}l(Q)^{-k-n}\|f\|_{L^1(Q)} + Cw(Q)^{1/q}l(Q)^{1-n}\|\nabla^{k+1}f\|_{L^1(Q)} \\ &\quad + Cw(Q)^{1/q}v'(Q)^{1/p'}l(Q)^{-n+1}\|\nabla^{k+1}f\|_{L_v^p(Q)} \\ &\leq Cw(Q)^{1/q}l(Q)^{-k-n}v'_0(Q)^{1/p'_0}\|f\|_{L_{v'_0}^{p'_0}(Q)} \\ &\quad + Cw(Q)^{1/q}v'(Q)^{1/p'}l(Q)^{-n+1}\|\nabla^{k+1}f\|_{L_v^p(Q)} \end{aligned}$$

by Hölder's inequality. Next, if (1.3) holds, then for all cubes Q we have

$$\|\nabla^k f\|_{L_w^q(Q)} \leq Cl(Q)^{-2b-k+1}\|f\|_{L_{v'_0}^{p'_0}(Q)} + Cl(Q)^{2-2a}\|\nabla^{k+1}f\|_{L_v^p(Q)}.$$

Now, for all $\varepsilon > 0$, we will cover $\mathbb{R}^n$ by cubes of length ε . Let W' be any nonoverlapping cover of cubes with length ε . Summing up the cubes, we have

$$\|\nabla f\|_{L_w^q(\mathbb{R}^n)}^q \leq C\varepsilon^{(-2b-k+1)q} \sum_{Q \in W'} \|f\|_{L_{v'_0}^{p'_0}(Q)}^q + C\varepsilon^{(2-2a)q} \sum_{Q \in W'} \|\nabla^{k+1}f\|_{L_v^p(Q)}^q.$$

Thus

$$\begin{aligned} \|\nabla^k f\|_{L_w^q(\mathbb{R}^n)} &\leq C\varepsilon^{-2b-k+1} \left(\sum_{Q \in W'} \|f\|_{L_{v'_0}^{p'_0}(Q)}^{p_0} \right)^{1/p_0} \\ &\quad + C\varepsilon^{(2-2a)} \left(\sum_{Q \in W'} \|\nabla^{k+1}f\|_{L_v^p(Q)}^p \right)^{1/p} \end{aligned}$$

since $q \geq p_0, p$. Hence,

$$\|\nabla f\|_{L_w^q(\mathbb{R}^n)} \leq C\varepsilon^{-2b-k+1}\|f\|_{L_{v'_0}^{p'_0}(\mathbb{R}^n)} + C\varepsilon^{(2-2a)}\|\nabla^{k+1}f\|_{L_v^p(\mathbb{R}^n)}.$$

To complete the proof just choose $\varepsilon = (\|f\|_{L_{v'_0}^{p'_0}(\mathbb{R}^n)} / \|\nabla^{k+1}f\|_{L_v^p(\mathbb{R}^n)})^{1/(1+k+2(b-a))}$.

Next, let us note that Corollaries 1.4 and 1.5 are just immediate consequences of Theorem 1.2.

Proof of Corollary 1.6. First note that by similar arguments as above, for any cube Q and $f \in L_{v,k}^p(\mathbb{R}^n)$, let $P_Q f$ be the unique polynomial of degree $< k$ such that $\int_Q D^\alpha(f - P_Q f) dx = 0$ for all $|\alpha| < k$, we have

$$\begin{aligned} \|\nabla^i P_Q f\|_{L_w^q(Q)} &\leq Cw(Q)^{1/q}l(Q)^{-i-n}\|f\|_{L^1(Q)} + Cw(Q)^{1/q}l(Q)^{-n+k-i}\|\nabla^k f\|_{L^1(Q)} \\ &\leq Cw(Q)^{1/q}l(Q)^{-i}v(Q)^{-1/p}\|f\|_{L_v^p(Q)} \\ &\quad + Cw(Q)^{1/q}v(Q)^{-1/p}l(Q)^{k-i}\|\nabla^k f\|_{L_v^p(Q)} \end{aligned}$$

since $v \in A_p$. Also,

$$\begin{aligned} \|\nabla^i(f - P_Q f)\|_{L_w^q(Q)} &\leq Cl(Q)w(Q)^{1/q}v(Q)^{-1/p}\|\nabla^{i+1}(f - P_Q f)\|_{L_v^p(Q)} \quad (\text{by (1.2)}) \\ &\leq Cl(Q)^{k-i}w(Q)^{1/q}v(Q)^{-1/p}\|\nabla^k f\|_{L_v^p(Q)} \end{aligned}$$

by Theorem 2.8. Hence by the triangle inequality and (1.4),

$$\begin{aligned} \|\nabla^i f\|_{L_w^q(Q)} &\leq \|\nabla^i(f - P_Q f)\|_{L_w^q(Q)} + \|\nabla^i P_Q f\|_{L_w^q(Q)} \\ &\leq Cl(Q)^{-a'-i}\|f\|_{L_{v'_0}^{p'_0}(Q)} + Cl(Q)^{-a'+k-i}\|\nabla^k f\|_{L_v^p(Q)}. \end{aligned}$$

We can now just follow as before to show

$$\|\nabla^i f\|_{L_w^q(\mathbb{R}^n)} \leq C \|f\|_{L_v^p(\mathbb{R}^n)}^{1-(a'+i)/k} \|\nabla^k f\|_{L_v^p(\mathbb{R}^n)}^{(a'+i)/k}$$

for all $f \in L_{v,k}^p(\mathbb{R}^n)$ with $\|\nabla^k f\|_{L_v^p(\mathbb{R}^n)} \neq 0$. Finally, the reader can refer to the proof of Theorem 5 in Gutierrez and Wheeden [18] for the converse.

Finally, let us note that the proof of Corollaries 1.7 and 1.8 are almost identical to the proof of Theorems 1.8 and 1.9 in [9] with the help of Corollary 1.6.

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