

REMARKS ON A_p -REGULAR LATTICES OF MEASURABLE FUNCTIONS

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ABSTRACT. A Banach lattice X of measurable functions on a space of homogeneous type is said to be A_p -regular if every $f \in X$ admits a majorant $g \geq |f|$ belonging to the Muckenhoupt class A_p with suitable control on the norm and the constant. It is well known that the A_p -regularity of the order dual X' of X implies the boundedness of the Hardy–Littlewood maximal operator on $X^{\frac{1}{p}}$ for $p > 1$ (equivalently, the A_1 -regularity of this lattice), provided that X' is norming for X . This result admits a partial converse and an interesting characterization: the A_1 -regularity of $X^{\frac{1}{p}}(\ell^p)$ implies the A_p -regularity of X' , and for lattices X with the Fatou property these conditions are equivalent to the A_1 -regularity of both $X^{\frac{1}{p}}$ and $(X^{\frac{1}{p}})'$. As an application, an exact form of the self-duality of BMO-regularity is obtained, the A_q -regularity of the lattices $L_\infty(\ell^p)$ for all $1 < p, q < \infty$ is established, and in many cases it is shown that the A_1 -regularity of both Y and Y' yields the A_1 -regularity of $Y(\ell^s)$ for all $1 < s < \infty$, which implies the boundedness of the Calderón–Zygmund operators in $Y(\ell^s)$.

INTRODUCTION

Let a quasimetric space S endowed with a measure ν be a space of homogeneous type, e.g., $S = \mathbb{R}^n$ or $S = \mathbb{T}^n$ with the Lebesgue measure, and let Ω be a σ -finite measurable space with measure μ . The generic point $\omega \in \Omega$ will be regarded as an additional variable. We consider quasinormed lattices X of measurable functions on $S \times \Omega$. For more details on lattices of measurable functions see, e.g., [11]; the definitions of most of the (standard) notions and properties can be found, e.g., in [14].

Let $p \geq 1$. A lattice X is said to be A_p -regular with constants (C, m) if for any $f \in X$ there exists a majorant $g \geq |f|$ such that $\|g\|_X \leq m\|f\|_X$ and $g(\cdot, \omega) \in A_p$ with constant C for almost all $\omega \in \Omega$, where A_p is the Muckenhoupt class (see, e.g., [9, Chapter 5]).

As was demonstrated in [3], the mere existence of majorants of class A_1 already characterizes the natural ambient space $\bigcup_{p>1} L_p(\mathbb{T}^n) = \bigcup_{w \in A_2} L_2(\mathbb{T}^n, w)$; there are also some generalizations of this result to spaces on \mathbb{R}^n and also to the Hardy classes. The A_1 -regularity property, which is equivalent to the boundedness of the Hardy–Littlewood maximal operator M (see, e.g., [14, Proposition 1]), was found to be useful in the study of some properties related to the Calderón–Zygmund operators (see [14, 7, 8, 15, 6]).

The A_p -regularity property was introduced as a refinement of the following notion, which is related to the interpolation of Hardy-type spaces (see, e.g., [2]): a lattice X is said to be BMO-regular with constants (C, m) if for any $f \in X$ there exists a majorant $g \geq |f|$ such that $\|g\|_X \leq m\|f\|_X$ and $\log g(\cdot, \omega) \in \text{BMO}$ with norm of at most C for almost all $\omega \in \Omega$.

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An important feature of BMO-regularity is its *self-duality*: under suitable assumptions a lattice X is BMO-regular if and only if its order dual lattice X' is also BMO-regular. For the first time this property was proved, apparently, in [1] for the case of super-reflexive spaces on the circle (see the remarks in the proof of [1, Theorem 5.12]). Later, it was extended in [10] to the general case of Banach lattices on the circle satisfying the Fatou property, by using real interpolation of Hardy-type spaces with an additional variable, and this generalization yielded the BMO-regularity of the lattices $L_\infty(\ell^q)$ (see also Corollary 6 below). Finally, in [14] an equivalent result on the divisibility of the BMO-regularity property was established by using only the real-variable techniques for lattices with the Fatou property on a space of homogeneous type.

We note that the proofs in both [10] and [14] are rather involved and rely on a fixed-point theorem. In §1 we give a simple and short proof of the self-duality of the BMO-regularity property for lattices on \mathbb{R}^n and \mathbb{T} . This argument is based on well-known results of Rubio de Francia [5]; thus, in this case everything follows from the Hahn–Banach separation theorem and the Grothendieck theorem, without using fixed-point theorems or the divisibility property.

Furthermore, the results presented below yield an exact version for the self-duality of the BMO-regularity property, which can be stated in terms of the A_p -regularity property as follows. Recall that for every $1 < p < \infty$ the BMO-regularity of a lattice X is equivalent to the A_p -regularity of the lattice X^δ for a sufficiently small $\delta > 0$ with suitable estimates (see, e.g., the remarks after [14, Definition 1]).

Theorem 1. *Suppose that X is a Banach lattice of measurable functions on $S \times \Omega$ satisfying the Fatou property, and let $\alpha, \beta > 0$. The following conditions are equivalent:*

1. $X^{\frac{1}{\alpha+1}}$ is $A_{\frac{\alpha+\beta+1}{\alpha+1}}$ -regular;
2. $X'^{\frac{1}{\beta+1}}$ is $A_{\frac{\alpha+\beta+1}{\beta+1}}$ -regular.

We note that, in general, Theorem 1 fails if either α or β is zero; see the paragraph below. Theorem 1 is a natural reformulation of Theorem 14 given in §1 below, which expresses this result rather concisely in terms of an F_β^α -regularity property introduced therein. The proof of Theorem 1 taken in complete detail is quite elementary, and it is based only on the Hahn–Banach separation theorem, without any need for either the Grothendieck theorem or a fixed point theorem.

The main property of the Muckenhoupt weights shows at once that if X' is a norming space for a lattice X (e.g., if X has either the Fatou property or an order continuous norm), then the A_p -regularity of X' implies the A_1 -regularity of $X^{\frac{1}{p}}$ (see, e.g., [14, Proposition 4]). The converse is false generally: for example, if $X = L_\infty$, then $X^{\frac{1}{p}} = L_\infty$ is an A_1 -regular lattice for all $1 \leq p < \infty$, but $X' = L_1$ is not A_p -regular for any p if $S = \mathbb{T}$ or $S = \mathbb{R}^n$ (see, e.g., [14, Proposition 3]). Nevertheless, we establish the following characterization whose proof is given in §2 below.

Theorem 2. *Let X be a normed lattice of measurable functions on $S \times \Omega$ such that X' is a norming space for X . The following conditions are equivalent for all $1 < p < \infty$:*

1. $X^{\frac{1}{p}}(\ell^p) = [X(\ell^1)]^{\frac{1}{p}}$ is A_1 -regular;
2. X' is A_p -regular.

If X has the Fatou property then these conditions are also equivalent to the following.

3. Both $X^{\frac{1}{p}}$ and $(X^{\frac{1}{p}})' = X'^{\frac{1}{p}} L_1^{1-\frac{1}{p}}$ are A_1 -regular.

Thus A_p -regularity of lattices is closely related to the A_1 -regularity of some derived lattices. The A_1 -regularity of both Y and Y' implies (and often characterizes) the boundedness of the Calderón–Zygmund operators in Y and some other interesting properties

(see [14, 7, 8, 15, 6]). In this regard, the following observations should be noted, which follow immediately from the equivalence of conditions 2 and 3 of Theorem 2; we also make use of the fact that the A_∞ -regularity of a lattice is equivalent to its A_p -regularity for sufficiently large values of p .

Corollary 3. *Suppose that a normed lattice Y of measurable functions on $S \times \Omega$ satisfies the Fatou property and is p -convex for some (finite) $p > 1$. The following conditions are equivalent.*

1. Both Y and Y' are A_1 -regular.
2. $(Y^p)'$ is A_p -regular.

Corollary 4. *Let X be a lattice of measurable functions on $S \times \Omega$ with the Fatou property. The following conditions are equivalent.*

1. X' is A_∞ -regular.
2. Both X^δ and $(X^\delta)' = X'^\delta L_1^{1-\delta}$ are A_1 -regular for some $0 < \delta < 1$ (equivalently, for all sufficiently small δ).

As an interesting example, consider the following question: for what weights w , is the lattice $X = L_q(w)$ A_p -regular? We define (as in [14]) a weighted lattice $Z(w)$ to be the set $\{wf \mid f \in Z\}$ endowed with the norm $\|g\|_{Z(w)} = \|gw^{-1}\|_Z$. Thus, the weighted Lebesgue spaces with the “classical” weighted norm $\|f\| = (\int |f|^p w)^{\frac{1}{p}}$ look like $L_p(w^{-\frac{1}{p}})$ in our notation. It is well known that in the case of $p = 1$ the necessary and sufficient condition is $w^{-q} \in A_q$, and such lattices X and X' are A_1 -regular only simultaneously. We have already noted that with $q = 1$ there are no A_p -regularity in the typical cases; see, e.g., [14, Proposition 3]. The equivalence of conditions 1 and 3 in Theorem 2 yields (after a simple computation) the following characterization (see also Proposition 12 below).

Corollary 5. *Suppose that $1 \leq p \leq \infty$, $1 < q \leq \infty$, and w is a weight. Then $X = L_q(w)$ is A_p -regular if and only if $w^{q'} \in A_{q'p}$.*

Theorem 2 allows us to refine the BMO-regularity property of the lattices $L_\infty(\ell^q)$, which was first established, apparently, in [10] in the case of $S = \mathbb{T}$ by using the self-duality of the BMO-regularity.

Corollary 6. *The lattices $L_\infty(\ell^q)$ on a measurable space $S \times \Omega \times \mathbb{Z}$ are A_p -regular for all $1 < p, q < \infty$.*

It suffices to apply implication $3 \Rightarrow 2$ of Theorem 2 to $X = L_1(\ell^{q'})$; the A_1 -regularity of the lattices $X^{\frac{1}{p}} = L_p(\ell^{q'p})$ and $(X^{\frac{1}{p}})' = L_{p'}(\ell^{(q'p)'})$ is well known (see, e.g., [9, Chapter 2, §1.3.1] or Corollary 8 below).

Earlier, in [14, §1, Proposition 10] the A_p -regularity of the lattices $L_\infty(\ell^q)$ was only proved for $q > 1 + \frac{1}{p}$. We mention that (at least for $S = \mathbb{R}^n$ or $S = \mathbb{T}$) the result of Proposition 6 is sharp in the sense of the admissible values of p and q : with $q = 1$ the conclusion of Proposition 6 is false for all p (see [14, §1, Proposition 10]), and its falseness for $p = 1$ and all q follows from the nonboundedness of the maximal operator on $L_\infty(\ell^q)$ (see, e.g., [9, Chapter 2, §5.2]).

Theorem 2 also has some interesting applications concerning the boundedness of operators on lattices with an additional variable. The proof of the following result is given in §2 below.

Theorem 7. *Let Y be a normed lattice of measurable functions on $S \times \Omega$ satisfying the Fatou property. Suppose also that Y is p -convex with some $p > 1$. If both Y and Y' are A_1 -regular, then $Y(\ell^s)$ is also A_1 -regular for all $1 < s \leq \infty$.*

It is unclear whether the p -convexity assumption is indispensable in the statement of Theorem 7; it might already follow from the assumed A_1 -regularity of Y .

Combined with [7, Proposition 5], duality yields the following result. For the generalities concerning the Calderón–Zygmund operators, see, e.g., [9].

Corollary 8. *Let Y be a normed lattice of measurable functions on $S \times \Omega$ satisfying the Fatou property. Suppose also that Y is p -convex and q -concave with some $1 < p, q < \infty$. If both Y and Y' are A_1 -regular, then $Y(\ell^s)$ and $Y'(\ell^{s'})$ are also A_1 -regular for all $1 < s < \infty$, and, thus, any Calderón–Zygmund operator is bounded in $Y(\ell^s)$ for all $1 < s < \infty$.*

The main result of [7] and [8] yields yet another corollary. The definition of a non-degenerate operator can be found in [8]; we only note that the Hilbert transform on the circle and all Riesz transforms on \mathbb{R}^n are nondegenerate.

Corollary 9. *Suppose that Y is a normed lattice of measurable functions on $\mathbb{R}^n \times \Omega$ or $\mathbb{T} \times \Omega$ such that Y is p -convex and q -concave with some $1 < p, q < \infty$ and Y satisfies the Fatou property. Then the boundedness of any nondegenerate Calderón–Zygmund operator T on Y implies the A_1 -regularity of both Y and Y' , and the boundedness of all Calderón–Zygmund operators on $Y(\ell^s)$ for all $1 < s < \infty$.*

It is not clear for what lattices E other than $E = \ell^s$ the results of Theorem 7 and its corollaries hold true. The proof suggests that this class of lattices probably includes all symmetric lattices on \mathbb{Z} that are p -convex and q -concave with some $1 < p, q < \infty$ (because it is well known that such lattices are interpolation spaces for the couple (ℓ^p, ℓ^q)). Is this also true for fairly arbitrary UMD spaces E ?

§1. DUALITY AND FACTORISABLE WEIGHTS

It is well known that the A_p weights are characterized in terms of the P. Jones factorization theorem: $w \in A_p$ if and only if $w = w_0 w_1^{1-p}$ with some weights $w_0, w_1 \in A_1$ and with some estimates for the constants; see, e.g., [9, Chapter 5, §5.3]. It is also well known that $\log w \in \text{BMO}$ is equivalent to $w^\delta \in A_2$ for some $\delta > 0$ with some estimates for the constants (see, e.g., [9, Chapter 5, §6.2]). These observations motivate the following notions, which appear to be quite convenient for studying BMO-regularity.

Definition 10. Let $\alpha, \beta \geq 0$. A weight w on $S \times \Omega$ is said to belong to F_β^α with constant C if there exist weights $\omega_0, \omega_1 \in A_1$ with constant C such that $w = \frac{\omega_0^\alpha}{\omega_1^\beta}$.

Definition 11. Let $\alpha, \beta \geq 0$, and suppose that X is a quasinormed lattice of measurable functions on $S \times \Omega$. X is said to be F_β^α -regular with constants (C, m) if for any $f \in X$ there exists a majorant $w \in X$, $w \geq |f|$, such that $\|w\|_X \leq m\|f\|_X$ and $w \in F_\beta^\alpha$ with constant C .

We note that, like the Muckenhoupt classes A_p , the weights belonging to F_β^α and the F_β^α -regularity condition have quite natural algebraic and order properties, and F_β^α -regularity admits an exact version of the divisibility theorem; see [8, §3].

In the present paper, however, we shall only need the following elementary properties. An application of the Hölder inequality shows that $w \in A_1$ with the constant C implies $w^\delta \in A_1$ with a constant C^δ for all $0 < \delta < 1$, so the classes are monotone in the parameters: $F_{\beta_1}^{\alpha_1} \subset F_\beta^\alpha$ for all $0 \leq \alpha_1 \leq \alpha$ and $0 \leq \beta_1 \leq \beta$ with some estimates for the constants, and the $F_{\beta_1}^{\alpha_1}$ -regularity of a lattice X implies its F_β^α -regularity. An example of the weights $w(t) = \frac{t^\gamma}{(t-1)^\delta}$ on the line (with suitable generalizations for the cases of

\mathbb{R}^n and \mathbb{T}) shows that the classes F_β^α are distinct for distinct values of the parameters α and β .

For all $\alpha, \beta \geq 0$, $\delta > 0$, and weights w , the conditions $w \in F_\beta^\alpha$, $w^\delta \in F_{\delta\beta}^{\delta\alpha}$ and $w^{-\delta} \in F_{\delta\alpha}^{\delta\beta}$ are equivalent. For the latter equivalence we also need to suitably clarify its meaning for the case of weights taking zero values on sets of positive measure; however, for simplicity we shall assume that all weights are nonnegative almost everywhere (we may always assume this in the F_β^α -property when majorizing nonzero functions at the expense of an arbitrarily small increase of the constant m). A lattice X is F_β^α -regular if and only if X^δ is $F_{\delta\beta}^{\delta\alpha}$ -regular with appropriate estimates for the constants. By the factorization theorem already mentioned above, $w \in A_p$ with some $p > 1$ if and only if $w \in F_{p-1}^1$ (in the case where $p = 1$ this equivalence is trivial), and a lattice X is A_p -regular if and only if X is F_{p-1}^1 -regular. Accordingly, $\log w \in \text{BMO}$ if and only if $w \in F_\beta^\alpha$ for some $\alpha, \beta > 0$ with suitable estimates for the constants, and a lattice X is BMO-regular if and only if it is F_β^α -regular for some $\alpha, \beta > 0$.

As a typical example, we consider the F_β^α -regularity property for weighted Lebesgue spaces.

Proposition 12. *Let $\alpha, \beta > 0$ and $1 < q < \infty$ be such that $\alpha q > 1$, and let w be a weight. The space $L_q(w)$ is F_β^α -regular if and only if $w \in F_{\beta+\frac{1}{q}}^{\alpha-\frac{1}{q}}$.*

Indeed, the F_β^α -regularity of $L_q(w)$ is equivalent to the $F_{\frac{\beta}{\alpha}}^1$ -regularity of $[L_q(w)]^{\frac{1}{\alpha}} = L_{\alpha q}(w^{\frac{1}{\alpha}})$, that is, to its $A_{\frac{\beta}{\alpha}+1}$ -regularity, which by Corollary 5 is equivalent to

$$w^{\frac{1}{\alpha}(\alpha q)'} \in A_{(\alpha q)'(\frac{\beta}{\alpha}+1)} = A_{1+\frac{\beta q+1}{\alpha q-1}} = F_{\frac{\beta q+1}{\alpha q-1}}^1.$$

A simple computation shows that the latter is equivalent to $w \in F_{\beta+\frac{1}{q}}^{\alpha-\frac{1}{q}}$.

Following [14, §2, Definition 2], we say that a mapping T is A_p -bounded with constants (C, m) if it is defined on a set Ω_T of measurable functions on $S \times \Omega$ such that the $(\nu \times \mu)$ -closure of Ω_T (i.e., its closure with respect to convergence in measure on all sets of finite measure) contains L_∞ , and for any weight $w \in A_p$ with constant C we have

$$\|T(f)\|_{L_p(w^{-\frac{1}{p}})} \leq m \|f\|_{L_p(w^{-\frac{1}{p}})}$$

for all $f \in \Omega_T$. It is well known that the maximal operator and all Calderón–Zygmund operators are A_p -bounded for all $1 < p < \infty$. It is easy to show that (see, e.g., [14, §2, Proposition 13]) the A_p -regularity of X' implies (under suitable conditions) the boundedness of the A_p -bounded operators in $X^{\frac{1}{p}}$, and, in particular, it implies the A_1 -regularity of $X^{\frac{1}{p}}$. Together with the divisibility property, this was used in [14] in order to verify the self-duality of the BMO-regularity property.

However, a similar result can be established for the lattices XL_p by using the lattice product instead of duality (see also Proposition 18 below).

Proposition 13. *Suppose that Z is a quasi-normed lattice of measurable functions on $S \times \Omega$, $1 < p < \infty$, $\beta = \frac{1}{p}$, and Z is $F_\beta^{1-\beta}$ -regular with constants (C, m) . Then all A_p -bounded operators T are bounded on ZL_p .*

Indeed, due to order continuity, $ZL_p \cap \Omega_T$ is dense in ZL_p . Suppose that $f \in ZL_p \cap \Omega_T$ with norm 1. Then there exist $g \in Z$, $h \in L_p$ such that $f = gh$ and $\|g\|_Z \leq 2$, $\|h\|_{L_p} \leq 1$. For simplicity we may assume (see, e.g., [14, §3, Proposition 14]) that $g > 0$ almost everywhere. The $F_\beta^{1-\beta}$ -regularity of Z implies that there exists a majorant $u \geq |g|$ such

that $\|u\|_Z \leq 2m$ and $u \in F_\beta^{1-\beta}$ with constant C , whence

$$u^{-p} \in F_{p(1-\beta)}^{p\beta} = F_{p-1}^1 = A_p$$

with some constants independent of f . Thus,

$$\begin{aligned} \|Tf\|_{ZL_p} &= \|u \cdot u^{-1}(Tf)\|_{ZL_p} \leq \|u\|_Z \|u^{-1}(Tf)\|_{L_p} \\ &\leq 2m \|Tf\|_{L_p([u^{-p}]^{-\frac{1}{p}})} \leq c \|f\|_{L_p([u^{-p}]^{-\frac{1}{p}})} \\ &= c \|h \cdot gu^{-1}\|_{L_p} \leq c \|h\|_{L_p} \leq c \end{aligned}$$

with a constant c independent of f . We see that T is indeed bounded on ZL_p .

Considering the case where $Z = L_\infty(w)$ and $T = M$ shows that the conditions of Proposition 13 are sharp in the sense that the parameters $1-\beta$ and β cannot be replaced by larger numbers. With the help of Proposition 12 it is easy to check that in the case where $Z = L_q(w)$ (with $\frac{1}{q} + \frac{1}{p} < 1$) and $T = M$ the converse to Proposition 13 is also true. In general, however, the A_1 -regularity of ZL_p is weaker than the $F_\beta^{1-\beta}$ -regularity of Z . For example, should the equivalence be true for $Z = L_\infty(\ell^q)$, this lattice would be $F_{\frac{1}{p}}^{\frac{1}{p'}}$ -regular for all $1 < p < \infty$ and (by raising to the power q) we would have the $F_{\frac{q}{p}}^{\frac{q}{p'}}$ -regularity of $L_\infty(\ell^1)$, which is false for $\frac{q}{p'} \leq 1$ (see [14, §1, Proposition 10]).

Now we are ready to state the main result concerning the self-duality of F_β^α -regularity.

Theorem 14. *Suppose that X is a Banach lattice of measurable functions on $S \times \Omega$ satisfying the Fatou property and $\alpha > 1$, $\beta > 0$. Then X is F_β^α -regular if and only if the lattice X' is $F_{\alpha-1}^{\beta+1}$ -regular.*

As an illustration to Theorem 14, now we deduce Corollary 6 from this result. Indeed, the A_1 -regularity of $L_t(\ell^s)$ for all $1 < t, s < \infty$ (see, e.g., [9, Chapter 2, §1.3.1], or Corollary 8) implies that under the assumptions of Corollary 6 the lattice $X = L_1(\ell^{q'})$ is $F_0^{1+\delta}$ -regular for any $\delta > 0$, which by Theorem 14 yields the F_δ^1 -regularity of $X' = L_\infty(\ell^q)$, i.e., its A_p -regularity for all $p = \delta + 1 > 1$.

The proof of Theorem 14 is given in §2 below. For now we present a relatively simple argument (but with coarser estimates) that proves the self-duality of the BMO-regularity property for lattices X on spaces of homogeneous type S such that $L_2(S)$ admits a linear operator T that is A_s -bounded for all $1 < s < \infty$ and A_2 -nondegenerate (concerning A_2 -nondegeneracy see, e.g., [14, Definition 3]). For example, in the case of $S = \mathbb{T}$ we can take the Hilbert transform $T = H$, and in the case where $S = \mathbb{R}^n$ any Riesz transform R_j will do for T .

We shall need the following known result (for the proof in the given form and some discussion see, e.g., [14, §6]).

Theorem 15. *Suppose that a Banach lattice Y of measurable functions on a measurable space $S \times \Omega$ has order continuous norm. If a linear operator T is bounded in $Y^{\frac{1}{2}}$, then for any $f \in Y'$ there exists a majorant $w \geq |f|$, $\|w\|_{Y'} \leq 2\|f\|_{Y'}$, such that $\|T\|_{L_2(w^{-\frac{1}{2}}) \rightarrow L_2(w^{-\frac{1}{2}})} \leq C$ with a constant C independent of f .*

To verify the self-duality of BMO-regularity, suppose that a Banach lattice X on $S \times \Omega$ satisfies the Fatou property and X is BMO-regular, so that it is F_β^α -regular with some $\alpha, \beta > 0$. We want to apply Theorem 15 to the lattice $Y = X^\delta L_1^{1-\delta}$ and to the operator T with some sufficiently small $0 < \delta < 1$. If the conditions of Theorem 15 are satisfied in this case, then by the assumed A_2 -nondegeneracy of T , the lattice $Y' = X'^\delta$ is A_2 -regular, and so $X' = Y'^{\frac{1}{\delta}}$ is BMO-regular.

Thus, it suffices to prove that T is bounded on

$$Y^{\frac{1}{2}} = (X^\delta L_1^{1-\delta})^{\frac{1}{2}} = X^{\frac{\delta}{2}} L_{\frac{2}{1-\delta}}.$$

For that, in its turn, it suffices to verify that $Z = X^{\frac{\delta}{2}}$ satisfies the conditions of Proposition 13 with $p = \frac{2}{1-\delta}$, i.e., that Z is $F_\beta^{1-\beta}$ -regular with $\beta = \frac{1-\delta}{2}$. The latter is equivalent to the $F_{\frac{2}{\delta}\beta}^{\frac{2}{\delta}(1-\beta)}$ -regularity of $X = Z^{\frac{2}{\delta}}$, which is the same as the $F_{\frac{1}{\delta}-1}^{\frac{1}{\delta}+1}$ -regularity of X . Choosing δ so small that $\frac{1}{\delta}+1 \geq \alpha$ and $\frac{1}{\delta}-1 \geq \beta$, we see that this assumption is satisfied.

The example of $X = L_\infty$ shows that the conclusion of the “only if” part of Theorem 14 is false for $\beta = 0$ and any α , because $X' = L_1$ is not A_p -regular with any $p > 1$ (see, e.g., [14, §1, Proposition 3]). It is not clear, however, whether the F_β^α -regularity of X with $\alpha \leq 1$ provides any additional information about the BMO-regularity of X' .

§2. PROOF OF THE MAIN RESULTS

The implication $2 \Rightarrow 1$ of Theorem 2 is established in the same way as [14, §1, Proposition 4]. To verify the other implications we introduce the following construction.

We fix some sequence $\{x_k\}_{k \in \mathbb{Z}}$ dense in S . For convenience, we enumerate all balls B_j , $j \in \mathbb{Z}$, of S with centers at these points and rational radii. Now we define a linear operator $\mathcal{M} = \{\mathcal{M}_j\}_{j \in \mathbb{Z}}$ on the functions $f = \{f_j\}_{j \in \mathbb{Z}}$ on $S \times \Omega \times \mathbb{Z}$ that are locally integrable in the first variable by

$$\mathcal{M}_j f_j(\cdot, \omega) = \left[\frac{1}{\nu(B_j)} \int_{B_j} f_j(t, \omega) dt \right] \chi_{B_j}(\cdot)$$

for all $j \in \mathbb{Z}$ and almost all $\omega \in \Omega$. \mathcal{M} is a positive linear operator closely related to the Hardy–Littlewood maximal operator M : it is easily seen $\mathcal{M}f \leq \widetilde{M}f \leq c\mathcal{M}f$ with a constant c , where \widetilde{M} is the noncentered Hardy–Littlewood maximal operator, and $\|\mathcal{M}f(x, \omega, \cdot)\|_{1^\infty} = \bigvee_j (\mathcal{M}_j f_j(x, \omega))$ is pointwise equivalent to $Mf(x, \omega)$ for almost all $x \in S$ and $\omega \in \Omega$ provided f is nonnegative.

We shall show that the conditions of Theorem 2 are equivalent to the following auxiliary condition.

4. \mathcal{M} is bounded on $X^{\frac{1}{p}}(\ell^p) = [X(\ell^1)]^{\frac{1}{p}}$.

The implication $1 \Rightarrow 4$ follows at once from the estimate $\mathcal{M}f \leq c\mathcal{M}f$. To establish $4 \Rightarrow 2$, we need the following known generalization [5, §3] of Theorem 15.

Theorem 16. *Suppose that a Banach lattice Y of measurable functions on $(S \times \Omega, \nu \times \mu)$ has order continuous norm, and let $1 < p < \infty$. If a linear operator $T : Y^{\frac{1}{p}} \rightarrow Y^{\frac{1}{p}}$ is bounded (as an operator acting in the first variable) on $Y^{\frac{1}{p}}(\ell^p) = [Y(\ell^1)]^{\frac{1}{p}}$, then for any $f \in Y'$ there exists a majorant $w \geq |f|$, $\|w\|_{Y'} \leq 2\|f\|_{Y'}$, such that*

$$\|T\|_{L_p(w^{-\frac{1}{p}}) \rightarrow L_p(w^{-\frac{1}{p}})} \leq C$$

with a constant C independent of f .

The proof is essentially contained in the proof for the case of $p = 2$ ([14, §2, Theorem 6]), we only need to replace 2 with p in the arguments and make direct use of the assumption that T is bounded on $Y^{\frac{1}{p}}(\ell^p)$ rather than applying the Grothendieck theorem. We omit the details.

Now suppose that \mathcal{M} is bounded on $X^{\frac{1}{p}}(\ell^p)$ under the assumptions of Theorem 2, and let $f \in X'$, $\|f\|_{X'} = 1$; we need to construct a suitable A_p -majorant for f . First, we additionally assume that X has order continuous norm. Let $Y = X(\ell^1)$, which is a lattice of measurable functions on $S \times \Omega \times \mathbb{Z}$. Since \mathcal{M} is a positive operator, \mathcal{M} is bounded on

the lattice $Y^{\frac{1}{p}}(\ell^p)$ of measurable functions on $S \times \Omega \times \mathbb{Z} \times \mathbb{Z}$ as well as on $Y^{\frac{1}{p}}$ (see, e.g., [4, Volume 2, Proposition 1.d.9]). Then, by Theorem 16 applied to \mathcal{M} and Y , for any function $g_k \in X'$ (to be exact, for the sequence $\{g_k\}_{k \in \mathbb{Z}}$; we construct the functions g_k inductively starting with $g_0 = f$), there exists a majorant $G_{k+1} = \{g_{k+1,j}\}_{j \in \mathbb{Z}} \in Y' = X'(\ell^\infty)$, $g_{k+1,j} \geq |g_k|$ for all j , such that $\|\bigvee_j g_{k+1,j}\|_{X'} = \|G_{k+1}\|_{Y'} \leq 2\|g_k\|_{X'}$ and

$$(1) \quad \|\mathcal{M}\|_{L_p(G_{k+1}^{-\frac{1}{p}}) \rightarrow L_p(G_{k+1}^{-\frac{1}{p}})} \leq C.$$

We choose $g_0 = f$ and set inductively

$$g_{k+1} = \bigvee_j g_{k+1,j}.$$

Now let $w = \sum_{k \geq 0} 4^{-k} g_k$. It is easily seen that $w \geq |f|$ and

$$\|w\|_{X'} \leq \sum_{k \geq 0} 2^{-k} = 2.$$

Estimate (1) implies

$$(2) \quad \int |\mathcal{M}h|^p g_k \leq \int |\mathcal{M}h|^p G_{k+1} \leq C \int |h|^p G_{k+1} \leq C \int |h|^p g_{k+1}$$

for any $h \in L_p(w^{-\frac{1}{p}})(\ell^p) \subset L_p(G_{k+1}^{-\frac{1}{p}})$. Multiplying inequalities (2) by 4^{-k} and summing yields

$$(3) \quad \|\mathcal{M}\|_{L_p(w^{-\frac{1}{p}})(\ell^p) \rightarrow L_p(w^{-\frac{1}{p}})(\ell^p)} \leq 4C.$$

Thus, by (3) we have

$$\|\mathcal{M}_j\|_{L_p(w^{-\frac{1}{p}}) \rightarrow L_p(w^{-\frac{1}{p}})} \leq 4C$$

for all $j \in \mathbb{Z}$. This implies that (see the proof of [14, §3, Proposition 19])

$$\|\mathcal{M}_j\|_{L_p(w^{-\frac{1}{p}}(\cdot, \omega)) \rightarrow L_p(w^{-\frac{1}{p}}(\cdot, \omega))} \leq c$$

for all $j \in \mathbb{Z}$ and almost all $\omega \in \Omega$ with a constant c independent of f . Fixing such $\omega \in \Omega$ and applying this norm estimate to the functions $\chi_{B_j} h(\cdot, \omega)$ for arbitrary nonnegative $h \in L_p(w^{-\frac{1}{p}}(\cdot, \omega))$ shows that

$$(4) \quad \left[\frac{1}{\nu(B_j)} \int_{B_j} h(\cdot, \omega) d\nu(\cdot) \right]^p \int_{B_j} w(\cdot, \omega) \leq c^p \int_{B_j} [h(\cdot, \omega)]^p w(\cdot, \omega)$$

for every $j \in \mathbb{Z}$. It is easy to check (using the local integrability of w in the first variable, which follows from the estimates) that (4) implies the same estimate for arbitrary balls B of S , which is equivalent to the fact that $w \in A_p$ with constant c^p (see, e.g., [9, Chapter 5, §1.4]). Thus, w is a suitable A_p -majorant for f , which proves $4 \Rightarrow 2$ under an additional assumption.

Now we lift the assumption that the norm of X is order continuous. Suppose that \mathcal{M} is bounded on $Z = [X(\ell^1)]^{\frac{1}{p}}$ under the assumptions of Theorem 2. The boundedness of \mathcal{M} in L_p implies that \mathcal{M} is also bounded on $L_p(\ell^p) = [L_1(\ell^1)]^{\frac{1}{p}}$. By complex interpolation (see, e.g., [12, Chapter 4, Theorem 1.14]), \mathcal{M} is bounded on $Z^\theta [L_p(\ell^p)]^{1-\theta} = [X_\theta(\ell^1)]^{\frac{1}{p}}$ uniformly in $0 < \theta < 1$, where $X_\theta = X^\theta L_1^{1-\theta}$. The norm of X_θ is order continuous, and by the result already established we see that the lattices $X'_\theta = X'^\theta$ are A_p -regular uniformly in $0 < \theta < 1$. To deduce the A_p -regularity of X' from this, we use the following proposition, which will conclude the proof of the implication $4 \Rightarrow 2$ in Theorem 2.

Proposition 17. *Let X be a quasi-normed lattice of measurable functions on $S \times \Omega$ such that the lattices X^θ are A_p -regular uniformly on $0 < \theta < 1$. Then X is also A_p -regular.*

Indeed, suppose that $f \in X$, $f \geq 0$, and $\|f\|_X = 1$; we need to show that f admits a suitable A_p -majorant. By assumption, for every $0 < \theta < 1$ there exists a majorant $g \geq f^\theta$, $\|g\|_{X^\theta} \leq m$, such that $g \in A_p$ with a constant C for some C and m independent of f . There exists $\rho > 1$ such that $g^\rho \in A_p$ with a constant C_1 independent of f and θ (see, e.g., [9, Chapter 5, §6.1]). Setting $\theta = \frac{1}{\rho}$, we see that the function $h = g^{\frac{1}{\rho}} \in X$, $\|g\|_X \leq m^{\frac{1}{\rho}}$, is a suitable majorant for f .

Now we suppose that, under the assumptions of Theorem 2, the lattice X has the Fatou property. If condition 2 is satisfied, then we have the A_1 -regularity of $X^{\frac{1}{p}}$ by $2 \Rightarrow 1$, and the A_1 -regularity of

$$(X^{\frac{1}{p}})' = X'^{\frac{1}{p}} L_1^{1-\frac{1}{p}} = X'^{\frac{1}{p}} L_{p'}$$

follows from Proposition 13 because the A_p -regularity of X' is equivalent to its F_{p-1}^1 -regularity and the $F_{\beta}^{1-\beta}$ -regularity of $X'^{\frac{1}{p}}$ with $\beta = \frac{1}{p'}$. Thus, the implication $2 \Rightarrow 3$ is verified.

Finally, we establish the implication $3 \Rightarrow 4$. The A_1 -regularity of $X^{\frac{1}{p}}$ and $(X^{\frac{1}{p}})'$ implies at once the A_1 -regularity of the lattices $X^{\frac{1}{p}}(\ell^\infty)$ and $(X^{\frac{1}{p}})'(\ell^\infty)$, and thus the boundedness of \mathcal{M} on these lattices. Since \mathcal{M} is a positive integral operator, its boundedness on an arbitrary lattice Z is equivalent to its boundedness on Z' if Z' is a norming lattice for Z ; this follows at once from the Fubini theorem and the fact that it suffices to verify the boundedness on positive functions. Therefore, \mathcal{M} is also bounded on $[(X^{\frac{1}{p}})'(\ell^\infty)]' = X^{\frac{1}{p}}(\ell^1)$. The Calderón–Lozanovsky products are exact interpolation spaces for positive operators (see, e.g., [13]), so \mathcal{M} is also bounded on

$$X^{\frac{1}{p}}(\ell^p) = [X^{\frac{1}{p}}(\ell^1)]^{\frac{1}{p}} [X^{\frac{1}{p}}(\ell^\infty)]^{1-\frac{1}{p}},$$

which means that condition 4 is satisfied as claimed. The proof of Theorem 2 is complete.

Now we prove Theorem 7. Suppose that a Banach lattice Y satisfies its assumptions: Y is p -convex with some $p > 1$, Y satisfies the Fatou property, and both Y and Y' are A_1 -regular. Then $Y = X^{\frac{1}{p}}$ with a Banach lattice $X = Y^p$. Since X satisfies condition 3 of Theorem 2, it also satisfies condition 1 of the same theorem, i.e., $X^{\frac{1}{p}}(\ell^p) = Y(\ell^p)$ is A_1 -regular for all values of $p > 1$ sufficiently close to 1. Since $Y(\ell^\infty)$ is also A_1 -regular, the logarithmic convexity of the respective sets of A_1 -majorants (or a direct application of the Hölder inequality; see, e.g., [14, §3, Proposition 16]) yields the A_1 -regularity of $[Y(\ell^p)]^\delta [Y(\ell^\infty)]^{1-\delta} = Y(\ell^{\frac{p}{s}})$ for all values of p sufficiently close to 1 and any $0 < \delta < 1$, which implies that the lattices $Y(\ell^s)$ are A_1 -regular for all $1 < s < \infty$, as claimed.

Now it remains to prove Theorem 14. By symmetry, it suffices to verify the direct statement. First, we establish the following simple generalization of Proposition 13.

Proposition 18. *Suppose that Z is a quasinormed lattice of measurable functions on $S \times \Omega$, $1 < p < \infty$, $\beta = \frac{1}{p}$, and Z is $F_\beta^{1-\beta}$ -regular with constants (C, m) . Then $(ZL_p)(\ell^s)$ is A_1 -regular for all $1 < s < \infty$.*

Compared to the proof of Proposition 13, it suffices to observe that, by Corollary 8, the lattices $L_p(w^{-\frac{1}{p}})(\ell^s)$ are A_1 -regular for all $w \in A_p$ and $1 < p < \infty$, $1 < s < \infty$. However, we give a complete proof for clarity.

Let $f \in (ZL_p)(\ell^s) = Z(\ell^\infty)L_p(\ell^s)$ with norm 1. Then there exist $g = \{g_j\}_{j \in \mathbb{Z}} \in Z(\ell^\infty)$ and $h = \{h_j\}_{j \in \mathbb{Z}} \in L_p(\ell^s)$ such that $f = gh$ and $\|\bigvee_j g_j\|_Z = \|g\|_{Z(\ell^\infty)} \leq 2$, $\|h\|_{L_p(\ell^s)} \leq 1$. For simplicity we may assume that $g > 0$ almost everywhere. By replacing g with $\bigvee_j g_j$

and h with $\frac{g}{\sqrt{j}g_j}h$ we may assume that g does not depend on the last variable while retaining all estimates on its norm. By the $F_\beta^{1-\beta}$ -regularity of Z , there exists a majorant $u \geq |g|$ such that $\|u\|_Z \leq 2m$ and $u \in F_\beta^{1-\beta}$ with constant C , and thus

$$u^{-p} \in F_{p(1-\beta)}^{p\beta} = F_{p-1}^1 = A_p$$

with some constants independent of f . Therefore,

$$\begin{aligned} \|Mf\|_{(ZL_p)(\ell^s)} &= \|u \cdot u^{-1}(Mf)\|_{Z(\ell^\infty)L_p(\ell^s)} \\ &\leq \|\{u\}_{j \in \mathbb{Z}}\|_{Z(\ell^\infty)} \|u^{-1}(Mf)\|_{L_p(\ell^s)} = \|u\|_Z \|Mf\|_{L_p([u^{-p}]^{-\frac{1}{p}})(\ell^s)} \\ &\leq c \|f\|_{L_p([u^{-p}]^{-\frac{1}{p}})(\ell^s)} = c \|h \cdot gu^{-1}\|_{L_p(\ell^s)} \leq c \|h\|_{L_p(\ell^s)} \leq c \end{aligned}$$

with a constant c independent of f . Thus, the maximal operator M is bounded on $(ZL_p)(\ell^s)$, and, hence, this lattice is A_1 -regular, as claimed.

Now suppose that X is F_β^α -regular with some $\alpha > 1$ and $\beta > 0$ under the assumptions of Theorem 14. We want to invoke Proposition 18 to establish the A_1 -regularity of $Z = Y^{\frac{1}{p}}(\ell^p)$ with $Y = X^\delta L_1^{1-\delta}$ for some suitable $0 < \delta < 1$ and $1 < p < \infty$. Since $Y^{\frac{1}{p}} = X^{\frac{\delta}{p}} L_1^{\frac{1-\delta}{p}}$, we need to check that $X^{\frac{\delta}{p}}$ is $F_\beta^{1-\beta}$ -regular with $\beta = \frac{1-\delta}{p}$, which is equivalent to the $F_{\frac{p}{1-\delta}}^{\frac{p}{1-\delta} - \frac{1-\delta}{\delta}}$ -regularity of X . Comparing this with the assumptions of the theorem yields the conditions $\alpha = \frac{p}{\delta} - \frac{1-\delta}{\delta}$ and $\beta = \frac{1-\delta}{\delta}$, which are satisfied with $\delta = \frac{1}{1+\beta}$ and $p = \delta(\alpha + \frac{1-\delta}{\delta}) = \frac{\alpha+\beta}{1+\beta}$. Proposition 18 gives the A_1 -regularity of Z , which by implication 1 \Rightarrow 2 of Theorem 2 implies the A_p -regularity of $Y' = X'^\delta$. Thus, Y' is F_{p-1}^1 -regular, and so it is $F_{\frac{\alpha-1}{1+\beta}}^1$ -regular, and $X' = Y'^{\frac{1}{\delta}} = Y'^{1+\beta}$ is $F_{\alpha-1}^{\beta+1}$ -regular, as claimed.

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