WEIGHTED NORM INEQUALITIES FOR THE HARDY-LITTLEWOOD MAXIMAL OPERATOR ON SPACES OF HOMOGENEOUS TYPE

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ABSTRACT. The purpose of this note is to give an adequate Calderón-Zygmund type lemma in order to extend to the general setting of spaces of homogeneous type the A_p weighted L^p boundedness for the Hardy-Littlewood maximal operator given by M. Christ and R. Fefferman.

Recently Michael Christ and Robert Fefferman gave in [1] a remarkable proof of the weighted norm inequality for the Hardy-Littlewood maximal function operator in \mathbb{R}^n , $||Mf||_{L^p(w)} \leq C_p ||f||_{L^p(w)}$ when the weight belongs to Muckenhoupt A_p classes and p > 1. In [2], A. P. Calderón proved this boundedness property for spaces such that the measure of balls is continuous as a function of the radius. In [3], R. Macías and C. Segovia extended this result to general spaces of homogeneous type (defined below) constructing an adequate quasi-distance. In both cases, the reverse Hölder inequality must be extended to this general setting, while the proof given in [1] does not make use of this property and only depends on an adequate Calderón-Zygmund type lemma, the proof of which for cubes in \mathbb{R}^n is very simple. The purpose of this note is to obtain a decomposition lemma which allows us to extend the proof of Christ and Fefferman to spaces of homogeneous type.

We now introduce some notation and definitions. Let X be a set, a nonnegative symmetric function on $X \times X$ shall be called a quasi-distance if there exists a constant K such that $d(x, y) \leq K(d(x, z) + d(z, y))$ for every x, y, $z \in X$, and d(x, y) = 0 if and only if x = y. Let μ be a positive measure defined on a σ -algebra of subsets of X which contains the d-balls and satisfies the following: there exists a constant C such that $0 < \mu(B(x, 2r)) \leq C\mu(B(x, r)) < \infty$ holds for every $x \in X$ and r > 0. We shall say that (X, d, μ) is a space of homogeneous type if X is a set endowed with a quasi-distance and a measure satisfying these conditions. If B = B(x, r) is a d-ball in X, we write \tilde{B} for $B(x, 5K^2r)$ and \hat{B} for $B(x, 15K^5r)$. Let A be such that $\mu(\hat{B}) \leq A\mu(B)$ for every B. If f is a positive measurable function defined on X and E a measurable set, f(E) means $\int_E f d\mu$, $m_E f = \mu(E)^{-1} \cdot f(E)$ and $Mf(x) = \sup m_B |f|$, where the supremum is taken over all balls B containing x. By modifying slightly the proof of Theorem (1.2) in Chapter III of [4], we get the following covering lemma.

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LEMMA 1. Let E be a bounded subset of X and assume that for each $x \in E$ there exist $y(x) \in X$ and r(x) > 0 such that $x \in B(y(x), r(x))$. Then, there exists a sequence of disjoint balls $\{B(y(x_i), r(x_i))\}$ such that $E \subset \bigcup_{i=1}^{\infty} B(y(x_i), 5K^2r(x_i))$.

LEMMA 2. Suppose $\mu(X) = \infty$. For any nonnegative integrable function f with bounded support, $b \ge 2A^3 > 1$ and any $k \in \mathbb{Z}$ such that $\Omega_k = \{y \in X: b^{k+1} \ge Mf(y)\}$ $> b^k$ $\neq \emptyset$, there exists a sequence of balls $\{B_i^k\}_{i \in \mathbb{N}}$ satisfying

(2.1) $\Omega_k \subset \bigcup_{i=1}^{\infty} \tilde{B}_i^k$. (2.2) $B_i^k \cap B_i^k = \emptyset$ if $i \neq j$,

(2.3) For every B_i^k , there exists $x_i^k \in B_i^k$ such that if r_i^k is the radius of B_i^k , $r \ge 5K^2r_i^k$, and $x_i^k \in B(y, r) = B$, then $b^{k+1} \ge Mf(x_i^k) \ge m_{B_i^k}f > b^k \ge m_B f$.

(2.4) If $x \notin \bigcup_{j=k}^{\infty} \bigcup_{i=1}^{\infty} \tilde{B}_{i}^{j}$ and $Mf(x) < \infty$, then $Mf(x) \leq b^{k}$. (2.5) Let $I_{j}^{k} = \{(l, n) \in \mathbb{Z} \times \mathbb{N}: l \geq k+2, \quad \tilde{B}_{n}^{l} \cap \tilde{B}_{j}^{k} \neq \emptyset\}$ and let $A_{j}^{k} =$

 $\bigcup_{\substack{(l,n)\in I_j^k \\ (2.6)}} \tilde{B}_n^l, \text{ then } 2\mu(A_j^k) \leq \mu(B_j^k).$ $(2.6) \quad Let \quad E_j^k = \tilde{B}_j^k - A_j^k, \text{ then } 2\mu(E_j^k) \geq \mu(\tilde{B}_j^k) \text{ and } \mu(X - \bigcup_{k,j} E_j^k) = 0. \quad If$ $x \in E_j^k \text{ and } Mf(x) < \infty, \text{ then } Mf(x) \leq b^{k+2}.$ $(2.7) \quad If \quad F_j^k = B_j^k - A_j^k, \text{ then } \mu(F_j^k) \geq \mu(\tilde{B}_j^k)/2A \text{ and } \sum_{k=-\infty}^{\infty} \sum_{j=1}^{\infty} \chi_{F_j^k}(x) \leq 3,$

where χ_E denotes the characteristic function of the set E.

PROOF. If $x \in \Omega_k$, the integrability of f implies that the set $R_k(x) = \{r > 0:$ $m_B f > b^k$, $x \in B = B(y, r)$ is bounded. We can choose $r(x) \in R_k(x)$ in such a way that if $r \ge 5K^2 r(x)$, then $r \notin R_k(x)$. Thus, there is a point $y(x) \in X$ such that

$$b^{k+1} \ge Mf(x) \ge m_{B(y(x),r(x))}f > b^k \ge m_{B(y,r)}f,$$

whenever $r \ge 5K^2 r(x)$ and $x \in B(y, r)$. The boundedness of the support of f implies that of Ω_k , therefore Lemma 1 can be applied to obtain a sequence $\{B_i^k\}$ satisfying (2.1)–(2.4). In order to get (2.5), let us first show that if $l \ge k + 2$, $n \in \mathbb{N}$ and $\tilde{B}_n^l \cap \tilde{B}_i^k \neq \emptyset$, then

(2.8)
$$\tilde{B}_n^l \subset \hat{B}_i^k$$

even more $r_n^l \leq r_j^k$. Indeed, if we suppose that $r_n^l > r_j^k$, then $\tilde{B}_j^k \subset \hat{B}_n^l$. The last inequality in (2.3) applied to $B(y, r) = \hat{B}_n^{\prime}$ gives

$$b^k \geq m_{\hat{B}_n^l} f \geq \mu \left(B_n^l \right) \mu \left(\hat{B}_n^l \right)^{-1} m_{B_n^l} f \geq A^{-1} m_{B_n^l} f,$$

by the third inequality in (2.3) applied to the pair (l, n), we have $A^{-1}m_{B'_n}f > A^{-1}b' \ge$ $A^{-1}b^{k+2}$, which is a contradiction. Now (2.3), (2.2) and (2.8) yield (2.5) in the following way:

$$\mu(A_{j}^{k}) \leq \sum_{I_{j}^{k}} \mu(\tilde{B}_{n}^{l}) \leq A \sum_{I_{j}^{k}} b^{-l} \int_{B_{n}^{l}} f \, d\mu \leq A \left(\sum_{l=k+2}^{\infty} b^{-l} \right) \int_{\hat{B}_{j}^{k}} f \, d\mu$$
$$\leq A^{2} b^{-k-1} (b-1)^{-1} \mu(B_{j}^{k}) m_{\hat{B}_{j}^{k}} f \leq \mu(B_{j}^{k}) / 2.$$

In order to prove (2.6), let x be a point such that $Mf(x) < \infty$; then $x \in \Omega_k$ for some $k \in \mathbb{Z}$. By (2.1), $x \in \tilde{B}_i^k$ for some $j \in \mathbb{N}$. Assume that $x \in A_i^k$, then there exists $(l, n) \in I_i^k$ such that $x \in \tilde{B}_n^l$, and from (2.3) we obtain

$$Mf(x) \ge m_{\tilde{B}_{u}^{l}} f \ge A^{-1} m_{B_{u}^{l}} f \ge A^{-1} b^{k+2} > b^{k+1},$$

which is a contradiction. Thus, the sequence $\{E_j^k\}$ is a covering of $\{x: Mf(x) < \infty\}$. On the other hand, on account of the weak type (1,1) boundedness of the Hardy-Littlewood maximal function operator, the set $\{x: Mf(x) = \infty\}$ is of measure zero and therefore (2.6) is proved. From (2.2) we see that

$$\sum_{j=1}^{\infty} \chi_{F_j^k}(x) = \chi_{\cup_{j=1}^{\infty} F_j^k}(x) \leq \chi_{\cup_{j=1}^{\infty} E_j^k}(x),$$

for any $k \in \mathbb{Z}$. By definition of E_j^k it follows readily that no point of X belongs to more than three of the sets $\bigcup_{i=1}^{\infty} E_i^k$. Then

$$\sum_{k=-\infty}^{\infty} \sum_{j=1}^{\infty} \chi_{F_j^k}(x) \leq \sum_{k=-\infty}^{\infty} \chi_{\cup_{j=1}^{\infty} E_j^k}(x) \leq 3,$$

which is (2.7). This finishes the proof of the lemma.

With this result the argument given in [1] can be adapted to our purposes and we shall check the details. Let w be a weight function satisfying the A_p condition

$$\sup_{B} m_{B} w \left[m_{B} w^{1/(1-p)} \right]^{p-1} < \infty.$$

As in the euclidean case, the weight $\sigma = w^{1/(1-p)}$ satisfies A_q where q + p = qp; then both w and σ satisfy the A_{∞} condition, that is

$$\mu(E)\mu(B)^{-1} \leq Cw(E)^{\delta}w(B)^{-\delta},$$

for all $E \subset B$, with C and δ positive and independent of E and B. Suppose $\mu(X) = \infty$ and f as in Lemma 2. Then (2.6) and (2.3) yield

$$\begin{split} \int_{X} (Mf)^{p} w \, d\mu &\leq b^{2p} \sum_{k, j} \left(m_{B_{j}^{k}} f \right)^{p} w \Big(E_{j}^{k} \Big) \\ &\leq b^{2p} \sum_{k, j} \left[\frac{1}{\sigma \Big(B_{j}^{k} \Big)} \int_{B_{j}^{k}} (f\sigma^{-1}) \sigma \, d\mu \right]^{p} \\ &\times \sigma \Big(E_{j}^{k} \Big) \frac{\sigma \Big(\tilde{B}_{j}^{k} \Big)}{\sigma \Big(E_{j}^{k} \Big)} \left\{ \left[\frac{\sigma \Big(B_{j}^{k} \Big)}{\mu \Big(B_{j}^{k} \Big)} \right]^{p-1} \cdot \frac{w \Big(\tilde{B}_{j}^{k} \Big)}{\mu \Big(B_{j}^{k} \Big)} \right\} \end{split}$$

Applying the A_{∞} condition on w and σ and the A_p condition on w, the $L^p(w d\mu)$ norm of Mf is bounded by

$$C\left\{\sum_{k,j}\left[\frac{1}{\sigma(B_{j}^{k})}\int_{B_{j}^{k}}(f\sigma^{-1})\sigma\,d\mu\right]^{p}\sigma(E_{j}^{k})\right\}^{1/p}$$

Applying (2.7) and the A_{∞} condition on σ , this is bounded by

$$C\left\{\sum_{k,j}\left[\frac{1}{\sigma(B_j^k)}\int_{B_j^k}(f\sigma^{-1})\sigma\,d\mu\right]^p\int_{F_j^k}\sigma\,d\mu\right\}^{1/p} \leq C\left\{\int_X\left[M_\sigma(f\sigma^{-1})\right]^p\sigma\,d\mu\right\}^{1/p},$$

where M_{σ} is the Hardy-Littlewood maximal function operator on the space of homogeneous type (X, d, $\sigma d\mu$). Then, we have

$$\|Mf\|_{L^{p}(wd\mu)} \leq C \left\{ \int_{X} f^{p} \sigma^{-p+1} d\mu \right\}^{1/p} = C \|f\|_{L^{p}(wd\mu)}.$$

This completes the proof for the case $\mu(X) = \infty$. If $\mu(X) < \infty$, let Y be $X \times \mathbf{R}$, δ : $Y \times Y \to \mathbf{R}^+ \cup \{0\}$ defined by $\delta((x_1, t_1), (x_2, t_2)) = \max\{d(x_1, x_2), |t_1 - t_2|\}$ and $\nu = \mu \times \lambda$, where λ is the Lebesgue measure on \mathbf{R} ; then (Y, d, ν) is a space of homogeneous type with $\nu(Y) = \infty$. Given a weight w satisfying A_p on X, then W(x, t) = w(x) satisfies A_p on Y. If f is a measurable function on X, define $F(x, t) = f(x)\chi_{(-2R,2R)}(t)$ on Y, where R is such that B(x, R) = X for every $x \in X$. With these definitions it is clear that $Mf(x) \leq M_Y F(x, t)$ for all $t \in (-R, R)$, where M_Y is the Hardy-Littlewood maximal function operator on Y. By these remarks, the result just proved applied to M_Y , F and W_j implies the desired inequality.

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