

SOME WEIGHTED NORM INEQUALITIES FOR A ONE-SIDED VERSION OF g_λ^*

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ABSTRACT.

In this paper, we study the boundedness of the one-sided operator $g_{\lambda,\varphi}^+$ between the weighted spaces $L^p(M^-w)$ and $L^p(w)$ for every weight w . If $\lambda = 2/p$ whenever $1 < p < 2$, and in the case $p = 1$ for $\lambda > 2$, we proved the weak-type of $g_{\lambda,\varphi}^+$. For every $\lambda > 1$ and $p = 2$, or $\lambda > 2/p$ and $1 < p < 2$, the boundedness of this operator is obtained. For the case when $p > 2$ and $\lambda > 1$, we obtained the boundedness of $g_{\lambda,\varphi}^+$ from $L^p((M^-)^{[p/2]+1}w)$ to $L^p(w)$, where $(M^-)^{[p/2]+1}$ denotes the operator M^- iterated $[p/2] + 1$ times.

1. NOTATIONS AND DEFINITIONS

As usual, \mathcal{S} denotes the class of all those C^∞ -functions defined on \mathbb{R} such that

$$\sup_{x \in \mathbb{R}} |x^m (D^n \varphi)(x)| < \infty,$$

for all non-negative integers m and n . We also consider the space C_0^∞ of all C^∞ -functions defined on \mathbb{R} with compact support.

If $E \subset \mathbb{R}$ is a Lebesgue measurable set, we denote its Lebesgue measure by $|E|$, and the characteristic function of E by $\chi_E(x)$.

Let f be a measurable function defined on \mathbb{R} , the one-sided Hardy-Littlewood maximal functions M^-f and M^+f are given by

$$M^-f(x) = \sup_{h>0} \frac{1}{h} \int_{x-h}^x |f(t)| dt \quad \text{and} \quad M^+f(x) = \sup_{h>0} \frac{1}{h} \int_x^{x+h} |f(t)| dt.$$

A weight w is a measurable and non-negative function defined on \mathbb{R} . If $E \subset \mathbb{R}$ is a measurable set, we denote its w -measure by $w(E) = \int_E w(t)dt$. Given $p \geq 1$, $L^p(w)$ is the space of all measurable functions f such that

$$\|f\|_{L^p(w)} = \left(\int_{-\infty}^{\infty} |f(x)|^p w(x) dx \right)^{1/p} < \infty.$$

If $w = 1$, we simply write L^p and $\|f\|_{L^p}$.

We shall say that a function $B : [0, \infty) \rightarrow [0, \infty)$ is a Young function, if it is continuous, convex, increasing and satisfies $\lim_{t \rightarrow \infty} B(t) = \infty$. The Luxemburg norm of a function f is given by

$$\|f\|_B = \inf \left\{ \lambda > 0 : \int B \left(\frac{|f|}{\lambda} \right) \leq 1 \right\},$$

and the average over an interval I is:

$$\|f\|_{B,I} = \inf \left\{ \lambda > 0 : \frac{1}{|I|} \int_I B \left(\frac{|f|}{\lambda} \right) \leq 1 \right\}.$$

The one-sided maximal operators associated to B are defined as

$$M_B^+(f)(x) = \sup_{h>0} \|f\|_{B,[x,x+h]} \quad \text{and} \quad M_B^-(f)(x) = \sup_{h>0} \|f\|_{B,[x-h,x]}.$$

Let φ belong to \mathcal{S} , supported on $(-\infty, 0]$ with $\int \varphi(x)dx = 0$. For every $\lambda > 1$, the one-sided operator $g_{\lambda,\varphi}^+$ was defined in [RoSe], as

$$g_{\lambda,\varphi}^+(f)(x) = \left(\int_0^\infty \int_x^\infty \left(\frac{t}{t+y-x} \right)^\lambda |f * \varphi_t(y)|^2 \frac{dydt}{t^2} \right)^{1/2}.$$

Throughout this paper the letter C will always mean a positive constant not necessarily the same at each occurrence. If $1 < p < \infty$ then p' denotes its conjugate exponent: $p + p' = pp'$.

2. STATEMENT OF THE RESULTS

In [CW], S. Chanillo and R. Wheeden obtained the boundedness of the Area Integral between the spaces $L^p(Mw)$ and $L^p(w)$ when $1 < p \leq 2$. For $p = 2$ and $\lambda > 1$, if the support of φ is compact, they showed in Lemma (1.1) that the operator $g_{\lambda,\varphi}^*$ maps $L^2(Mw)$ into $L^2(w)$. We shall give, in Theorem A, a one sided-version of this result without the restriction about support of φ . For $1 < p < 2$ and $\lambda = 2/p$, in order to prove Theorem B, we partially borrow some arguments due to C. Fefferman (see [F]). As a consequence of Theorem A and Theorem B, for $1 < p \leq 2$ and $\lambda > 2/p$, we shall obtain, in Theorem C, the boundedness of $g_{\lambda,\varphi}^+$ between $L^p(M^-w)$ and $L^p(w)$. For $p > 2$, known techniques (see [P]), allow us to prove Theorem D.

Next, we state the already mentioned Theorems A, B, C and D.

Theorem A. *Let φ belong to \mathcal{S} , supported on $(-\infty, 0]$, and $\int \varphi(x)dx = 0$. Then, for every $\lambda > 1$,*

$$\left(\int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^2 w(x) dx \right)^{1/2} \leq C_{\lambda, \varphi} \left(\int_{-\infty}^{\infty} |f(x)|^2 M^- w(x) dx \right)^{1/2},$$

with a constant $C_{\lambda, \varphi}$ not depending on f .

Theorem B. *Let φ belong to \mathcal{S} , supported on $(-\infty, 0]$, and $\int \varphi(x)dx = 0$. Let $\lambda > 2$ if $p = 1$, and $\lambda = \frac{2}{p}$ whenever $1 < p < 2$. Then, there exists a constant $C_{p, \lambda, w, \varphi}$ such that*

$$w \left(\{x : g_{\lambda, \varphi}^+(f)(x) > \mu\} \right) \leq \frac{C_{p, \lambda, w, \varphi}}{\mu^p} \int_{-\infty}^{\infty} |f(x)|^p M^- w(x) dx,$$

holds for every function f , and $\mu > 0$.

Theorem C. *Let φ belong to \mathcal{S} , supported on $(-\infty, 0]$, and $\int \varphi(x)dx = 0$. Let $1 < p \leq 2$. If $\lambda > 2/p$, then there exists a constant $C_{p, \lambda, w, \varphi}$ such that*

$$\int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^p w(x) dx \leq C_{p, \lambda, w, \varphi} \int_{-\infty}^{\infty} |f(x)|^p M^- w(x) dx,$$

for every function f .

Theorem D. *Let φ belong to \mathcal{S} , supported on $(-\infty, 0]$, and $\int \varphi(x)dx = 0$. Let $\lambda > 1$ and $p > 2$. Then, there exists a constant $C_{p, \lambda, w, \varphi}$ such that*

$$\int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^p w(x) dx \leq C_{p, \lambda, w, \varphi} \int_{-\infty}^{\infty} |f(x)|^p (M^-)^{[p/2]+1}(w)(x) dx.$$

3. PROOF OF THE RESULTS

The following lemma and remark will be used in the proof of Theorem A.

Lemma 1. *Let φ belong to C_0^∞ , supported on the interval $[-2^s, 0]$, $s \geq 0$, and $\int \varphi(x)dx = 0$. Then,*

with a constant C_λ depending neither on f nor φ .

Proof. By Fubini's Theorem, we have that

$$\begin{aligned} \int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^2 w(x) dx &= \int_{-\infty}^{\infty} \int_0^{\infty} \int_x^{\infty} \left(\frac{t}{t+y-x} \right)^\lambda |f * \varphi_t(y)|^2 \frac{dy dt}{t^2} w(x) dx \\ &= \int_0^{\infty} \int_{-\infty}^{\infty} |f * \varphi_t(y)|^2 \left(\frac{1}{t} \int_{-\infty}^y \left(\frac{t}{t+y-x} \right)^\lambda w(x) dx \right) \frac{dy dt}{t}. \end{aligned}$$

For each integer k , we consider the set

$$A_k = \left\{ (y, t) : 2^{k-1} < \frac{1}{t} \int_{-\infty}^y \left(\frac{t}{t+y-x} \right)^\lambda w(x) dx \leq 2^k \right\}.$$

Then,

$$(2) \quad \int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^2 w(x) dx \leq \sum_{k \in \mathbb{Z}} 2^k \int_0^{\infty} \int_{-\infty}^{\infty} |f * \varphi_t(y)|^2 \chi_{A_k}(y, t) \frac{dy dt}{t}.$$

For every (y, t) belonging to A_k and $y \leq z \leq y + 2^s t$, we have

$$\frac{1}{t} \int_{-\infty}^z \left(\frac{t}{t+z-x} \right)^\lambda w(x) dx \geq \frac{1}{2^{(s+1)\lambda}} \frac{1}{t} \int_{-\infty}^y \left(\frac{t}{t+y-x} \right)^\lambda w(x) dx > \frac{2^{k-1}}{2^{(s+1)\lambda}}.$$

On the other hand, since $\lambda > 1$, there exists a constant C_λ such that for every z ,

$$\frac{1}{t} \int_{-\infty}^z \left(\frac{t}{t+z-x} \right)^\lambda w(x) dx \leq C_\lambda M^- w(z).$$

Therefore, if $(y, t) \in A_k$ and $y \leq z \leq y + 2^s t$ then z belongs to $E_k = \{z : M^- w(z) \geq \frac{C_\lambda}{2^{(s+1)\lambda}} 2^{k-1}\}$. Taking into account that $\text{support}(\varphi) \subset [-2^s, 0]$, we get

$$f * \varphi_t(y) = \int f(z) \chi_{E_k}(z) \varphi_t(y-z) dz = (f \chi_{E_k} * \varphi_t)(y).$$

Then, by Plancherel's and Fubini's Theorems, we have that (2) is majorized by

$$\sum_{k \in \mathbb{Z}} 2^k \int_0^{\infty} \int_{-\infty}^{\infty} |f \chi_{E_k} * \varphi_t(y)|^2 \frac{dy dt}{t} = \sum_{k \in \mathbb{Z}} 2^k \int_{-\infty}^{\infty} |\widehat{f \chi_{E_k}}(y)|^2 \int_0^{\infty} |\widehat{\varphi}(ty)|^2 \frac{dt}{t} dy.$$

The inner integral is bounded by $C_\varphi = \int_{-\infty}^{\infty} |\widehat{\varphi}(t)|^2 \frac{dt}{|t|}$. Thus, applying Plancherel's Theorem again, we get

$$\int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^2 w(x) dx \leq C_\varphi \int_{-\infty}^{\infty} |f(y)|^2 \sum_{k \in \mathbb{Z}} 2^k \chi_{E_k}(y) dy.$$

Finally, we observe that by definition of E_k ,

$$\sum_{k \in \mathbb{Z}} 2^k \chi_{E_k}(y) \leq C_\lambda 2^{s\lambda} M^- w(y),$$

for almost every y , ending the proof of the lemma. \square

Remark. We observe that if φ belongs to \mathcal{S} and $\int \varphi(x)dx = 0$, then

$$(3) \quad \int_{-\infty}^{\infty} |\widehat{\varphi}(s)|^2 \frac{ds}{|s|} \leq 4\pi^2 \left(\int_{-\infty}^{\infty} |s| |\varphi(s)| ds \right)^2 + \int_{-\infty}^{\infty} |\varphi(s)|^2 ds.$$

In fact, since $\int \varphi(x)dx = 0$, we have,

$$|\widehat{\varphi}(s)| = \left| \int_{-\infty}^{\infty} \varphi(t)(e^{-2\pi i s t} - 1) dt \right| \leq 2\pi |s| \int_{-\infty}^{\infty} |t| |\varphi(t)| dt.$$

In consequence,

$$\int_{|s| \leq 1} |\widehat{\varphi}(s)|^2 \frac{ds}{|s|} \leq 4\pi^2 \left(\int_{-\infty}^{\infty} |s| |\varphi(s)| ds \right)^2.$$

On the other hand, in virtue of Plancherel's Theorem

$$\int_{|s| \geq 1} |\widehat{\varphi}(s)|^2 \frac{ds}{|s|} \leq \int_{-\infty}^{\infty} |\widehat{\varphi}(s)|^2 ds \leq \int_{-\infty}^{\infty} |\varphi(s)|^2 ds,$$

which shows that (3) holds.

Let η be a non-negative and C_0^∞ -function with support contained in $[-2, -1]$ and $\int \eta(x)dx = 1$. For every non-negative integer k , let $\eta_k(x) = 2^{-k} \eta(2^{-k}x)$. We define

$$\theta(x) = \int_{\frac{|x|}{2} \leq |t| \leq |x|} \eta(t) dt.$$

The function θ belongs to C_0^∞ and its support is contained in $[-4, -1] \cup [1, 4]$. For every positive integer k , let

$$\theta_k(x) = \theta(2^{-k+1}x),$$

and for $k = 0$, let

$$\theta_0(x) = 1 - \int_{|y| \leq |x|} \eta(y) dy.$$

Then, $\sum_{k=0}^{\infty} \theta_k(x) = 1$ for every x . Given a function φ belonging to \mathcal{S} , supported on $(-\infty, 0]$ and $\int \varphi(x)dx = 0$, we define

$$a_k = \int \sum_{h=0}^k \theta_h(y) \varphi(y) dy, \quad k \geq 0$$

and $a_{-1} = 0$. For every non-negative integer k , let ρ_k be given by

It is easy to check that $\text{support}(\rho_k) \subset [-2^{k+1}, -2^{k-1}]$ for $k \geq 1$, and $\text{support}(\rho_0) \subset [-2, 0]$. Besides, $\int \rho_k(x) dx = 0$ for every $k \geq 0$, and $\sum_{k=0}^{\infty} \rho_k = \varphi$. We shall show that for every $N > 2$,

$$(5) \quad C_{\rho_k} = \int_{-\infty}^{\infty} |\widehat{\varphi_k}(s)|^2 \frac{ds}{|s|} \leq C_{N,\varphi} 2^{-2k(N-2)},$$

holds. By definition of ρ_k ,

$$(6) \quad \left(\int_{-\infty}^{\infty} |\rho_k(x)|^2 dx \right)^{1/2} \leq \left(\int_{-\infty}^{\infty} |\theta_k(x) \varphi(x)|^2 dx \right)^{1/2} + |a_{k-1}| \left(\int_{-\infty}^{\infty} |\eta_{k-1}(x)|^2 dx \right)^{1/2} + |a_k| \left(\int_{-\infty}^{\infty} |\eta_k(x)|^2 dx \right)^{1/2}.$$

Since $0 \leq \theta_k(x) \leq 1$, $\text{support}(\theta_k \varphi) \subset [-2^{k+1}, -2^{k-1}]$ for $k \geq 1$, and $\text{support}(\theta_0 \varphi) \subset [-2, 0]$, we have that

$$(7) \quad \left(\int_{-\infty}^{\infty} |\theta_k(x) \varphi(x)|^2 dx \right)^{1/2} \leq \left(\int_{\text{supp}(\theta_k \varphi)} \frac{C_{N,\varphi}}{(1+|x|)^{2N}} dx \right)^{1/2} \leq C_{N,\varphi} 2^{-k(N-1/2)}.$$

By definition of a_k , and taking into account that $\int \varphi(x) dx = 0$, we get

$$\begin{aligned} |a_k| &= \left| - \int \sum_{h=k+1}^{\infty} \theta_h(y) \varphi(y) dy \right| \leq \int_{|y| \geq 2^k} |\varphi(y)| dy \\ &\leq C_{N,\varphi} \int_{|y| \geq 2^k} \frac{dy}{(1+|y|)^N} \leq C_{N,\varphi} 2^{-k(N-1)}. \end{aligned}$$

Thus,

$$(8) \quad |a_k| \left(\int_{-\infty}^{\infty} |\eta_k(x)|^2 dx \right)^{1/2} = \frac{|a_k|}{2^{k/2}} \left(\int_{-\infty}^{\infty} |\eta(x)|^2 dx \right)^{1/2} \leq C_{N,\varphi} 2^{-k(N-1/2)}.$$

Then, by (6), (7) and (8),

$$\int_{-\infty}^{\infty} |\rho_k(x)|^2 dx \leq C_{N,\varphi} 2^{-2k(N-1/2)}.$$

Simple calculations shows that

Now, using (3) we obtain (5).

Proof of Theorem A. We consider the sequence of functions $\{\rho_k, k \geq 0\}$ defined in (4). Since $\sum_{k=0}^{\infty} \rho_k = \varphi$ and $\sum_{k=0}^{\infty} \chi_{\text{supp}(\rho_k)}(x) \leq 3$, we have that

$$f * \varphi_t(y) = \sum_{k=0}^{\infty} f * (\varphi_k)_t(y),$$

for every y . Then,

$$\begin{aligned} (9) \quad & \left(\int_{-\infty}^{\infty} g_{\lambda, \varphi}^+(f)(x)^2 w(x) dx \right)^{1/2} \\ & \leq \sum_{k=0}^{\infty} \left(\int_{-\infty}^{\infty} \int_0^{\infty} \int_x^{\infty} \left(\frac{t}{t+y-x} \right)^{\lambda} |f * (\rho_k)_t(y)|^2 \frac{dy dt}{t^2} w(x) dx \right)^{1/2} \\ & = \sum_{k=0}^{\infty} \left(\int_{-\infty}^{\infty} g_{\lambda, \rho_k}^+(f)(x)^2 w(x) dx \right)^{1/2}. \end{aligned}$$

Keeping in mind that $\text{support}(\rho_k) \subset [-2^{k+1}, 0]$ and $\int \rho_k(x) dx = 0$, we can apply Lemma 1. Then, by the estimation (5) with $N > \lambda + 2$, we get that (9) is bounded by a constant times

$$\begin{aligned} & \sum_{k=0}^{\infty} 2^{(k+1)\lambda/2} \left(\int_{-\infty}^{\infty} |\widehat{\rho_k}(t)|^2 \frac{dt}{|t|} \right)^{1/2} \left(\int_{-\infty}^{\infty} |f(x)|^2 M^- w(x) dx \right)^{1/2} \\ & \leq C_{\lambda, \varphi} \left(\int_{-\infty}^{\infty} |f(x)|^2 M^- w(x) dx \right)^{1/2}. \quad \square \end{aligned}$$

In order to prove Theorem B, we shall need the following one-sided version of Fefferman-Stein type inequality and Lemma 11.

Lemma 10. *There exists a positive constant C , such that*

$$w(\{x : M^+(f)(x) > \mu\}) \leq \frac{C}{\mu} \int_{-\infty}^{\infty} |f(x)| M^- w(x) dx,$$

for every function f , and $\mu > 0$.

Proof. The proof of this lemma is similar to the proof of Theorem 1 in [M] page 693, and shall not be given. \square

Lemma 11. *Let $I = (\alpha, \beta)$ a bounded interval, $1 < \lambda < 2$, and $k \geq 4$. Then, there exists a constant $C_{\lambda,k}$ such that for every $x < \alpha - 2|I|$, we have*

$$\int_0^\infty \int_x^{\alpha-2|I|} \left(\frac{t}{t+y-x} \right)^\lambda \left(\frac{t}{t+\alpha-y} \right)^k \frac{dydt}{t^4} \leq C_{\lambda,k} \frac{|I|^{\lambda-2}}{(\alpha-x)^\lambda}.$$

Proof. Changing the variables (y, t) by $z = \frac{\alpha-y}{t}$ and $u = \frac{\alpha-x}{t}$, we obtain that

$$\begin{aligned} & \int_0^\infty \int_{\alpha-x \geq \alpha-y \geq 2|I|} \left(\frac{1}{1 + \frac{y-x}{t}} \right)^\lambda \left(\frac{1}{1 + \frac{\alpha-y}{t}} \right)^k \frac{dydt}{t^4} \\ &= \frac{1}{(\alpha-x)^2} \int_0^\infty \int_{u \geq z \geq \frac{2|I|u}{\alpha-x}} \frac{1}{(1+u-z)^\lambda} \frac{1}{(1+z)^k} u du dz. \end{aligned}$$

We denote $A = \frac{2|I|}{\alpha-x}$. Applying Fubini's Theorem, it is enough to show that

$$\int_0^\infty \frac{1}{(1+z)^k} \int_{z \leq u \leq \frac{1}{A}z} \frac{u}{(1+u-z)^\lambda} du dz \leq C_{\lambda,k} A^{\lambda-2}.$$

Recalling that $1 < \lambda < 2$, we have

$$\begin{aligned} & \int_0^\infty \frac{1}{(1+z)^k} \int_{z \leq u \leq \frac{1}{A}z, u-z > u/2} \frac{u}{(1+u-z)^\lambda} du dz \\ & \leq \int_0^\infty \frac{1}{(1+z)^k} \int_0^{\frac{1}{A}z} \left(\frac{2}{u} \right)^\lambda u du dz \\ & = C_\lambda \int_0^\infty \frac{1}{(1+z)^k} \left(\frac{z}{A} \right)^{2-\lambda} dz = A^{\lambda-2}. \end{aligned}$$

Since $k \geq 4$, $A < 1$ and $\lambda < 2$, it follows that

$$\begin{aligned} & \int_0^\infty \frac{1}{(1+z)^k} \int_{z \leq u \leq \frac{1}{A}z, u-z \leq u/2} \frac{u}{(1+u-z)^\lambda} du dz \leq \int_0^\infty \frac{1}{(1+z)^k} \int_0^{2z} u du dz \\ & = 2 \int_0^\infty \frac{z^2}{(1+z)^k} dz \leq C_k A^{\lambda-2}, \end{aligned}$$

which ends the proof of this lemma. \square

Proof of Theorem B. By an argument of density it is enough to consider f belonging to both $L^p(M^-u)$ and L^p . It is well known that the set $\Omega = \{x :$

$f \in L^p$, each I_j is a bounded interval, and it is well known (see [HSt], pp. 421-424), that

$$(12) \quad \frac{1}{|I_j|} \int_{I_j} |f(x)|^p dx = \mu^p.$$

Given $I_j = (\alpha_j, \beta_j)$, we denote $I_j^- = (\alpha_j - 4|I_j|, \alpha_j)$. By (12), we have that

$$w(I_j^-) = \frac{1}{\mu^p} \int_{I_j^-} |f(x)|^p \frac{w(I_j^-)}{|I_j|} dx \leq \frac{5}{\mu^p} \int_{I_j} |f(x)|^p M^- w(x) dx.$$

Therefore, if we denote $\tilde{\Omega} = \cup_{j \geq 1} I_j \cup I_j^-$, applying Lemma 10 we obtain that

$$\begin{aligned} w(\tilde{\Omega}) &\leq w(\Omega) + \sum_{j \geq 1} w(I_j^-) \\ &\leq \frac{C}{\mu^p} \int_{-\infty}^{\infty} |f(x)|^p M^- w(x) dx + \frac{5}{\mu^p} \sum_{j \geq 1} \int_{I_j} |f(x)|^p M^- w(x) dx \\ &\leq \frac{C}{\mu^p} \int_{-\infty}^{\infty} |f(x)|^p M^- w(x) dx. \end{aligned}$$

In consequence, it is enough to prove that

$$(13) \quad w\left(\{x \notin \tilde{\Omega} : g_{\lambda, \varphi}^+(f)(x) > \mu\}\right) \leq \frac{C}{\mu^p} \int_{-\infty}^{\infty} |f(x)|^p M^- w(x) dx.$$

We define $g(x) = f(x)\chi_{\Omega^c}(x) + \sum_{j \geq 1} \left(\frac{1}{|I_j|} \int_{I_j} f\right) \chi_{I_j}(x)$, and

$$b_j(x) = \left(f(x) - \frac{1}{|I_j|} \int_{I_j} f\right) \chi_{I_j}(x)$$

for every $j \geq 1$. Then, $f = g + b$ where $b = \sum_{j \geq 1} b_j$.

By Chebyshev's inequality and applying Theorem A, we get

$$\begin{aligned} w\left(\{x \notin \tilde{\Omega} : g_{\lambda, \varphi}^+(f)(x) > \mu\}\right) &\leq \frac{1}{\mu^2} \int_{\tilde{\Omega}^c} g_{\lambda, \varphi}^+(g)(x)^2 w(x) dx \\ (14) \quad &\leq \frac{C}{\mu^2} \int_{-\infty}^{\infty} |g(x)|^2 M^-(w\chi_{\tilde{\Omega}^c})(x) dx \\ &= \frac{C}{\mu^2} \int_{-\infty}^{\infty} |g(x)|^{2-p} |g(x)|^p M^-(w\chi_{\tilde{\Omega}^c})(x) dx. \end{aligned}$$

We observe that $|g(x)| \leq \mu$ almost everywhere. Then, by the definition of g and Hölder's inequality, (14) is bounded by,

$$C \left[\int_{-\infty}^{\infty} |f(x)|^p M^-(w\chi_{\tilde{\Omega}^c})(x) dx + \sum_{j \geq 1} \int_{I_j} \left(\frac{1}{|I_j|} \int_{I_j} |f(x)|^p dx \right) M^-(w\chi_{\tilde{\Omega}^c})(x) dx \right]$$

It is easy to see that $M^-(w\chi_{\tilde{\Omega}^c})(x) \leq CM^-(w)(z)$ for every $x, z \in I_j$. Thus,

$$(15) \quad w\left(\{x \notin \tilde{\Omega} : g_{\lambda, \varphi}^+(g)(x) > \mu\}\right) \leq \frac{C}{\mu^p} \int_{-\infty}^{\infty} |f(x)|^p M^-w(x) dx.$$

We denote $I_j^* = (\alpha_j - 2|I_j|, \beta_j)$ for every $j \geq 1$. We can write

$$(16) \quad g_{\lambda, \varphi}^+(b)(x) \leq g^1(x) + g^2(x),$$

where

$$g^1(x) = \left(\int_0^\infty \int_x^\infty \left(\frac{t}{t+y-x} \right)^\lambda \left| \sum_{i: y \notin I_i^*} b_i * \varphi_t(y) \right|^2 \frac{dy dt}{t^2} \right)^{1/2},$$

and

$$g^2(x) = \left(\int_0^\infty \int_x^\infty \left(\frac{t}{t+y-x} \right)^\lambda \left| \sum_{i: y \in I_i^*} b_i * \varphi_t(y) \right|^2 \frac{dy dt}{t^2} \right)^{1/2}.$$

Let us consider $g^1(x)$. Taking into account that $b_i * \varphi_t(y) = 0$ if $y > \beta_i$, and $\int |b_i(z)| dz \leq 2|I_i|\mu$, it follows that

$$\left| \sum_{i: y \notin I_i^*} b_i * \varphi_t(y) \right| \leq \frac{2\mu}{t} \sum_{i: y \notin I_i^*, y < \beta_i} |I_i| \sup_{z \in I_i} \left| \varphi\left(\frac{y-z}{t}\right) \right|.$$

Since $\varphi \in \mathcal{S}$, and $\text{support}(\varphi) \subset (-\infty, 0]$, we have that $|\varphi(\frac{y-z}{t})| \leq \frac{C}{(1+\frac{w-y}{t})^2}$ for $y \notin I_i^*$ and $z, w \in I_i$. Then,

$$\left| \sum_{i: y \notin I_i^*} b_i * \varphi_t(y) \right| \leq \frac{C\mu}{t} \sum_{i: y \notin I_i^*, y < \beta_i} \int_{I_i} \frac{dw}{(1+\frac{w-y}{t})^2} \leq c\mu.$$

Therefore,

$$\begin{aligned} g^1(x)^2 &\leq C\mu \int_0^\infty \int_x^\infty \left(\frac{t}{t+y-x} \right)^\lambda \left| \sum_{i: y \notin I_i^*} b_i * \varphi_t(y) \right|^2 \frac{dy dt}{t^2} \\ &= C\mu F(x), \end{aligned}$$

and, by Chebyshev's inequality we get

Since $\int b_i(z)dz = 0$, applying Mean Value Theorem for every $y \leq \alpha_i - 2|I_i|$, we obtain the estimation

$$\begin{aligned} |b_i * \varphi_t(y)| &\leq \frac{1}{t} \int |b_i(z)| \left| \varphi\left(\frac{y-z}{t}\right) - \varphi\left(\frac{y-\alpha_i}{t}\right) \right| dz \\ &\leq \frac{C}{t} \int_{I_i} |b_i(z)| \left| \frac{z-\alpha_i}{t} \right| \left(\frac{t}{t+\alpha_i-y} \right)^4 dz \\ &\leq C|I_i| \frac{t^2}{(t+\alpha_i-y)^4} \int_{I_i} |f(z)| dz. \end{aligned}$$

Then, by definition of $F(x)$, (17) is majorized by

$$(18) \quad \frac{C}{\mu} \sum_{i \geq 1} \int_{I_i} |f(z)| dz \int_{\tilde{\Omega}^c} |I_i| \int_0^\infty \int_{x < y < \beta_i, y \notin I_i^*} \left(\frac{t}{t+y-x} \right)^{\lambda'} \frac{1}{(t+\alpha_i-y)^4} dy dt w(x) dx,$$

where $1 < \lambda' < \inf(\lambda, 2)$. Now, applying Lemma 11 with $k = 4$, we have that (18) is bounded by

$$\frac{C}{\mu} \sum_{i \geq 1} \int_{I_i} |f(z)| dz \int_{-\infty}^{\alpha_i - 4|I_i|} \frac{|I_i|^{\lambda'-1}}{(\alpha_i - x)^{\lambda'}} w(x) \chi_{\tilde{\Omega}^c}(x) dx.$$

The inner integral is bounded by $CM^-(w\chi_{\tilde{\Omega}^c})(\alpha_i)$. It is easy to verify that, by Hölder's inequality and (12),

$$\frac{1}{\mu} \int_{I_i} |f| \leq \frac{1}{\mu^p} \int_{I_i} |f|^p.$$

Thus, we obtain that

$$\begin{aligned} (19) \quad w\left(\{x \notin \tilde{\Omega} : g^1(x) > \mu\}\right) &\leq \frac{C}{\mu^p} \sum_i \int_{I_i} |f(z)|^p dz M^-(w\chi_{\tilde{\Omega}^c})(\alpha_i) \\ &\leq \frac{C}{\mu^p} \int_{-\infty}^\infty |f(z)|^p M^-w(z) dz. \end{aligned}$$

Now, let us consider $g^2(x)$. By (12), there exists an integer k_0 such that $|I_j| \leq \|f\|_p^p \mu^{-p} \leq 2^{k_0}$ for every $j \geq 1$. Let $A_k = \{j : 2^{k-1} < |I_j| \leq 2^k\}$, $k \leq k_0$. We can write

$$\cup_{j \geq 1} I_j^* = \cup_{k \leq k_0} \cup_{j \in A_k} E_j^*,$$

where $E_j^* = I_j^* \setminus \cup_{l > k} \cup_{s \in A_l} I_s^*$, for each $j \in A_k$. We observe that if $I_i^* \cap E_j^*$ is not empty then, $I_i^* \subset I_j'$, where I_j' is the interval with the same center of I_j and its measure is equal to $20|I_j|$. For each $x \notin \tilde{\Omega}$, we have that

$$2^{2(k_0-k)} \sum_{i \in A_k} \sum_{j \in A_l} \int_0^\infty \int \left(\frac{t}{t+y-x} \right)^{\lambda'} \left| \sum_{s \in A_l} b_s(z) \right|^2 dy dt$$

We observe that if $x \notin \tilde{\Omega}^c$, $x < y$ and $y \in E_j^*$ then $x < \alpha_j - 4|I_j|$ and $t + y - x \geq (\alpha_j - x) - (\alpha_j - y) \geq \frac{\alpha_j - x}{2}$. Then,

$$(20) \quad g^2(x)^2 \leq C \sum_{k \leq k_0} \sum_{j \in A_k, x < \alpha_j} \frac{1}{(\alpha_j - x)^\lambda} \int_0^\infty \int_{x < y, y \in E_j^*} t^{\lambda-2} \left| \sum_{i: y \in I_i^*} b_i * \varphi_t(y) \right|^2 dy dt.$$

If we denote $D_j = \cup_{i: E_j^* \cap I_i^* \neq \emptyset} I_i$, and $b^j(x) = |b(x)|\chi_{D_j}(x)$ then, for every $y \in E_j^*$, we obtain

$$\begin{aligned} \left| \sum_{i: y \in I_i^*} b_i * \varphi_t(y) \right| &\leq \sum_{i: y \in I_i^*} \int_{I_i} |b(z)| |\varphi_t(y - z)| dz \\ &\leq \int_{\cup_{i: E_j^* \cap I_i^* \neq \emptyset} I_i} |b(z)| |\varphi_t(y - z)| dz \\ &\leq \int_{D_j} |b(z)| |\varphi_t(y - z)| dz = (b^j * |\varphi|_t)(y). \end{aligned}$$

In consequence, by (20), we have

$$(21) \quad g^2(x)^2 \leq C \sum_{k \leq k_0} \sum_{j \in A_k, x < \alpha_j} \frac{1}{(\alpha_j - x)^\lambda} \int_0^\infty \int_{x < y, y \in E_j^*} t^{\lambda-2} |(b^j * |\varphi|_t)(y)|^2 dy dt.$$

We claim that

$$(22) \quad \int_0^\infty \int_{E_j^*} t^{\lambda-2} |(b^j * |\varphi|_t)(y)|^2 dy dt \leq C |E_j^*|^{\lambda - \frac{2}{p}} \|b^j\|_p^2.$$

In fact, by Fubini's Theorem, we have

$$\begin{aligned} &\int_0^\infty t^{\lambda-2} |(b^j * |\varphi|_t)(y)|^2 dt \\ &= \int_y^\infty b^j(z) \int_y^\infty b^j(w) \int_0^\infty t^{\lambda-4} |\varphi\left(\frac{y-z}{t}\right)| |\varphi\left(\frac{y-w}{t}\right)| dt dw dz. \end{aligned}$$

Since $\varphi \in \mathcal{S}$, and $\lambda < 3$,

$$\int_0^\infty t^{\lambda-4} |\varphi\left(\frac{y-z}{t}\right)| |\varphi\left(\frac{y-w}{t}\right)| dt \leq C \int_0^\infty t^{\lambda-4} \frac{1}{\left(1 + \frac{z-y}{t}\right)^2} \frac{1}{\left(1 + \frac{w-y}{t}\right)^2} dt$$

Then, the left hand side of (22) is bounded by

$$\begin{aligned}
& C \int_{E_j^*} \int_y^\infty b^j(z) \int_y^\infty b^j(w) \frac{1}{(z+w-2y)^{3-\lambda}} dw dz dy \\
& \leq C' \int_{E_j^*} \int_y^\infty \frac{b^j(z)}{(z-y)^{\frac{3-\lambda}{2}}} dz \int_y^\infty \frac{b^j(w)}{(w-y)^{\frac{3-\lambda}{2}}} dw dy \\
& \leq C' \int_{E_j^*} |I_{\frac{\lambda-1}{2}}^+(b^j)(y)|^2 dy,
\end{aligned}$$

where $I_{\frac{\lambda-1}{2}}^+$ denotes the one-sided fractional integral operator of order $\frac{\lambda-1}{2}$. In the case $1 < p < 2$ and $\lambda = \frac{2}{p}$ since, as it is well known, $I_{\frac{\lambda-1}{2}}^+$ is a bounded operator from L^p to L^2 then it follows that (22) holds. For $2 < \lambda < 3$, the operator $I_{\frac{\lambda-1}{2}}^+$ maps L^1 into weak- $L^{\frac{2}{3-\lambda}}$. Then, by Kolmogorov's condition (see [GRu], page 485), we obtain (22).

On the other hand, since $\int |b_i(y)|^p dy \leq (2\mu)^p |I_i|$, we have that

$$\|b^j\|_p \leq \left(\sum_{i: E_j^* \cap I_i^* \neq \emptyset} (2\mu)^p |I_i| \right)^{1/p} \leq 2\mu |I_j'|^{1/p} = C\mu |I_j|^{1/p}.$$

Therefore, by (21) and (22) we get

$$g^2(x)^2 \leq C' \mu^2 \sum_{k \leq k_0} \sum_{j \in A_k, x < \alpha_j} \frac{|I_j|^\lambda}{(\alpha_j - x)^\lambda}.$$

In consequence,

$$\begin{aligned}
(23) \quad w \left(\{x \notin \tilde{\Omega} : g^2(x) > \mu\} \right) & \leq C \sum_j |I_j|^\lambda \int_{-\infty}^{\alpha_j - 4|I_j|} \frac{w(x) \chi_{\tilde{\Omega}^c}(x)}{(\alpha_j - x)^\lambda} dx \\
& \leq \frac{C}{\mu^p} \sum_j \int_{I_j} |f(z)|^p dz M^-(w \chi_{\tilde{\Omega}^c})(\alpha_j) \\
& \leq \frac{C}{\mu^p} \int_{-\infty}^{\infty} |f(z)|^p M^- w(z) dz.
\end{aligned}$$

From (15), (16), (19) and (23) we obtain that (13) holds for $\lambda = 2/p$ if $1 < p < 2$ and $2 < \lambda < 3$ if $p = 1$. Taking into account that if $\lambda_1 \leq \lambda_2$ then, $g_{\lambda_2, \varphi}^+(f)(x) \leq g_{\lambda_1, \varphi}^+(f)(x)$, the proof of the theorem is complete. \square

Proof of Theorem C. The case $p = 2$ and $\lambda > 1$ was considered in Theorem A. Let $1 < p < 2$ and $2/p < \lambda < 2$. We have that $\lambda = 2/q$ with $1 < q < p$. Then, by Theorem B, $g_{\lambda,\varphi}^+$ maps $L^q(M^-w)$ into weak- $L^q(w)$. Since $g_{\lambda,\varphi}^+$ from $L^2(M^-w)$ to $L^2(w)$ is bounded, then by interpolation, we get this corollary for $\lambda < 2$. Now, by simple arguments we obtain the case $\lambda \geq 2$. \square

The following remark shall show that for $\lambda = 2$ and $p = 1$, a weak type inequality as in Theorem B, can not be valid.

Remark. Let $\varphi \neq 0$ belong to \mathcal{S} , supported on the interval $[-1, 0]$ and $\int \varphi(x)dx = 0$. There exists $f \in L^1$ such that $g_{2,\varphi}^+(f)(x) = \infty$ for every x belonging to an unbounded set.

In fact, we consider $f(t) = \left(\frac{1}{|t|(\ln 1/|t|)^{3/2}} - c \right) \chi_{[-1/2, 0]}(t)$, where c is the unique constant that satisfies $\int f(t)dt = 0$. For every $x < -4$, we have that

$$(24) \quad g_{2,\varphi}^+(f)(x)^2 \geq \frac{1}{(1-x)^2} \int_0^1 \int_{-2}^0 |f * \varphi_t(y)|^2 dy dt.$$

The support of $f * \varphi_t$ is contained in $(-\infty, 0]$ and the fractional integral $I_{1/2}(f) \notin L^2$ (see [Z], page 232). Then, applying Plancherel's Theorem, it follows that

$$\begin{aligned} A &= \int_0^\infty \int_{-\infty}^0 |f * \varphi_t(y)|^2 dy dt = \int_0^\infty \int_{-\infty}^\infty |\widehat{\varphi}(ty)|^2 |\widehat{f}(y)|^2 dy dt \\ &\geq C_\varphi \int_{-\infty}^\infty \frac{|\widehat{f}(y)|^2}{|y|} dy \\ &= C_\varphi \int_{-\infty}^\infty |I_{1/2}(f)(y)|^2 dy = \infty. \end{aligned}$$

Applying Mean Value Theorem, we obtain for every $y \leq -2$ the estimation

$$\begin{aligned} |f * \varphi_t(y)| &\leq \frac{1}{t} \int_{-1/2}^0 |f(z)| \left| \varphi\left(\frac{y-z}{t}\right) - \varphi\left(\frac{y}{t}\right) \right| dz \\ &\leq \frac{1}{t} \int_{-1/2}^0 |f(z)| \frac{|z|}{t} C_\varphi \left(\frac{t}{t+|y|} \right)^2 dz \\ &\leq C \frac{1}{(t+|y|)^2}. \end{aligned}$$

Using these inequalities we get

Since $|f * \varphi_t(y)| \leq \frac{1}{t} \|\varphi\|_\infty \|f\|_1$, we have that

$$A_2 = \int_1^\infty \int_{-2}^0 |f * \varphi_t(y)|^2 dy dt \leq C \int_1^\infty \int_{-2}^0 \frac{1}{t^2} dy dt < \infty.$$

By (24) and the estimations obtained for A , A_1 , and A_2 it follows that $g_{2,\varphi}^+(f)(x) = \infty$ for every $x < -4$.

We shall give a proof of Theorem D, proceeding as in Theorem 1.10 in [P], page 150.

Proof of Theorem D. More generally, we shall prove that

$$\int_{-\infty}^\infty g_{\lambda,\varphi}^+(f)(x)^p w(x) dx \leq C \int_{-\infty}^\infty |f(x)|^p M_B^-(w^{2/p})(x)^{p/2} dx,$$

where B is a Young function that satisfies

$$(25) \quad \int_c^\infty \left(\frac{t^{p/2}}{B(t)} \right)^{(p/2)'-1} \frac{dt}{t} < \infty.$$

In the case $B(t) \approx t^{p/2}(1 + \ln^+ t)^{[p/2]}$, we get Theorem D.

Let $r = p/2$. We have that

$$\begin{aligned} I &= \|g_{\lambda,\varphi}^+(f)\|_{L^p(w)}^2 = \|g_{\lambda,\varphi}^+(f)^2 w^{1/r}\|_{L^r} \\ &= \int_{-\infty}^\infty g_{\lambda,\varphi}^+(f)(x)^2 w(x)^{1/r} g(x) dx, \end{aligned}$$

for some $g \in L^{r'}$ with unit norm. We recall that

$$M^-(g_1 g_2)(x) \leq M_B^-(g_1)(x) M_{\overline{B}}^-(g_2)(x),$$

where \overline{B} is the complementary function associated to B . Then, applying Theorem A, and Holder's inequality

$$\begin{aligned} I &\leq C \int_{-\infty}^\infty |f(x)|^2 M^-(w^{1/r} g)(x) dx \\ &\leq C \int_{-\infty}^\infty |f(x)|^2 M_B^-(w^{1/r})(x) M_{\overline{B}}^-(g)(x) dx \\ &\leq C \left(\int_{-\infty}^\infty |f(x)|^p M_B^-(w^{1/r})(x)^{p/2} dx \right)^{2/p} \left(\int_{-\infty}^\infty M_{\overline{B}}^-(g)(x)^{r'} dx \right)^{1/r'} \end{aligned}$$

where $v = M_B^-(w^{1/r})(x)^r$. By Theorem 2.6 in [RiRoT], if B satisfies (25), then

$$I \leq C \|f\|_{L^p(v)}^2 \|g\|_{L^{r'}} \leq C \|f\|_{L^p(v)}^2.$$

It is easy to check that $M_B^-(w^{1/r})(x)^r = M_{\tilde{B}}^-(w)(x)$, where $\tilde{B}(t) = B(t^{1/r})$. If $\tilde{B}(t) = t(1 + \ln^+ t)^{[r]}$ then, B satisfies (25), and by Proposition 2.15 in [RiRoT] there exist two constants C_1 and C_2 such that

$$C_1 M_{\tilde{B}}^-(w)(x) \leq (M^-)^{[r]+1} w(x) \leq C_2 M_{\tilde{B}}^-(w)(x),$$

which completes the proof. \square

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