

**CONTINUITY FOR COMMUTATORS
OF LITTLEWOOD-PALEY OPERATORS
ON CERTAIN HARDY SPACES**

LIU LANZHE

ABSTRACT. In this paper, the continuity for the commutators of Littlewood-Paley operators on certain Hardy and Herz-Hardy spaces are obtained.

1. Introduction and definitions

Let $b \in BMO(\mathbb{R}^n)$ and T be the Calderon-Zygmund operator. The commutator $[b, T]$ generated by b and T is defined by

$$[b, T]f(x) = b(x)Tf(x) - T(bf)(x).$$

A classical result of Coifman, Rochberg and Weiss [3] proved that the commutator $[b, T]$ is bounded on $L^p(\mathbb{R}^n)$ ($1 < p < \infty$). However, it was observed that $[b, T]$ is not bounded, in general, from $H^p(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$ and from $L^1(\mathbb{R}^n)$ to $L^{1,\infty}(\mathbb{R}^n)$ and from $H^{p,\infty}(\mathbb{R}^n)$ to $L^{p,\infty}(\mathbb{R}^n)$ for $p \leq 1$. But, if $H^p(\mathbb{R}^n)$ is replaced by a suitable atomic space $H_b^p(\mathbb{R}^n)$ and $H^{p,\infty}(\mathbb{R}^n)$ by $H_b^{p,\infty}(\mathbb{R}^n)$ (see [1], [12]), then $[b, T]$ maps continuously $H_b^p(\mathbb{R}^n)$ into $L^p(\mathbb{R}^n)$ and $H_b^{p,\infty}(\mathbb{R}^n)$ into $L^{p,\infty}(\mathbb{R}^n)$ for $p \in (n/(n+1), 1]$. In addition, we easily know that $H_b^p(\mathbb{R}^n) \subset H^p(\mathbb{R}^n)$ and $H_b^{p,\infty}(\mathbb{R}^n) \subset H^{p,\infty}(\mathbb{R}^n)$. The main purpose of this paper is to consider the continuity of the commutators related to the Littlewood-Paley operators and $BMO(\mathbb{R}^n)$ functions on certain Hardy and Herz-Hardy spaces. Let us first introduce some definitions (see [1], [4], [5], [6], [8], [9], [10], [11], [15]).

Received October 25, 2001. Revised April 10, 2002.

2000 Mathematics Subject Classification: 42B25, 42B20.

Key words and phrases: Littlewood-Paley operator, commutator, $BMO(\mathbb{R}^n)$, Hardy space, Herz-Hardy space.

DEFINITION 1. Let b be a locally integrable function and $0 < p \leq 1$. A bounded measurable function a on \mathbb{R}^n is said to be a (p, b) atom if

- i) $\text{supp } a \subset B = B(x_0, r)$,
- ii) $\|a\|_{L^\infty} \leq |B|^{-1/p}$,
- iii) $\int a(y)dy = \int a(y)b(y)dy = 0$.

A temperate distribution f is said to belong to $H_b^p(\mathbb{R}^n)$, if, in the Schwartz distributional sense, it can be written as

$$f(x) = \sum_{j=1}^{\infty} \lambda_j a_j(x),$$

where a_j 's are (p, b) atoms, $\lambda_j \in \mathbb{C}$ and $\sum_{j=0}^{\infty} |\lambda_j|^p < \infty$. Moreover, we define

$$\|f\|_{H_b^p(\mathbb{R}^n)} = \inf \left(\sum_{j=1}^{\infty} |\lambda_j|^p \right)^{1/p},$$

where the infimum is taken over all the decompositions of f as above.

DEFINITION 2. Let b be a locally integrable function and $0 < p \leq 1$. A temperate distribution f is said to belong to the space $H_b^{p,\infty}(\mathbb{R}^n)$ if there exists a sequence of functions $\{f_k\}_{k=-\infty}^{\infty} \subset L^\infty(\mathbb{R}^n)$ such that

- a) $f(x) = \sum_{k=-\infty}^{\infty} f_k(x)$ in the Schwartz distribution sense;
- b) Each f_k can be decomposed into $f_k = \sum_{j=1}^{\infty} b_j^k$ in $L^\infty(\mathbb{R}^n) \cap H^p(\mathbb{R}^n)$, where b_j^k satisfies the following properties:
 - b)1 $\text{Supp } b_j^k \subset B_j^k$, B_j^k 's are the balls with

$$\sup_k \sum_{j=1}^{\infty} \chi_{B_j^k}(x) < \infty, \quad \sup_k 2^{kp} \sum_{j=1}^{\infty} |B_j^k| < \infty,$$

where, and in what follows, χ_E denotes the characteristic function of the set E ,

- b)2 there exists a constant $C = C(n, p) > 0$ such that

$$\|b_j^k\|_{L^\infty} \leq C2^k \quad \text{for every } k, j,$$

- b)3 $\int_{\mathbb{R}^n} b_j^k(x)dx = \int_{\mathbb{R}^n} b_j^k(x)b(x)dx = 0$.

The quasi-norm on the space $H_b^{p,\infty}(\mathbb{R}^n)$ is defined by

$$\|f\|_{H_b^{p,\infty}(\mathbb{R}^n)}^p = \inf_{\sum_{k=-\infty}^{\infty} \sum_{j=1}^{\infty} b_j^k = f} \sup_{k \in \mathbb{Z}} 2^{kp} \sum_{j=1}^{\infty} |B_j^k|,$$

where the infimum is taken over all the decompositions of f as above.

Let $B_k = \{x \in \mathbb{R}^n : |x| \leq 2^k\}$, $A_k = B_k \setminus B_{k-1}$ and $\chi_k = \chi_{A_k}$, $k \in \mathbb{Z}$.

DEFINITION 3. Let $0 < p, q < \infty$, $\alpha \in \mathbb{R}$

(1) The homogeneous Herz space is defined by

$$\dot{K}_q^{\alpha,p} = \{f \in L_{loc}^q(\mathbb{R}^n \setminus \{0\}) : \|f\|_{\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} < \infty\},$$

where

$$\|f\|_{\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} = \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \|f\chi_k\|_{L^q}^p \right]^{1/p};$$

(2) The nonhomogeneous Herz space is defined by

$$K_q^{\alpha,p}(\mathbb{R}^n) = \{f \in L_{loc}^q(\mathbb{R}^n) : \|f\|_{K_q^{\alpha,p}(\mathbb{R}^n)} < \infty\},$$

where

$$\|f\|_{K_q^{\alpha,p}(\mathbb{R}^n)} = \left[\sum_{k=1}^{\infty} 2^{k\alpha p} \|f\chi_k\|_{L^q}^p + \|f\chi_{B_0}\|_{L^q}^p \right]^{1/p}.$$

DEFINITION 4. Let $0 < p, q < \infty$, $\alpha \in \mathbb{R}$. For $k \in \mathbb{Z}$ and measurable function f on \mathbb{R}^n , let $m_k(\lambda, f) = |\{x \in A_k : |f(x)| > \lambda\}|$; for $k \in \mathbb{N}$, let $\tilde{m}_k(\lambda, f) = m_k(\lambda, f)$ and $\tilde{m}_0(\lambda, f) = |\{x \in B_0 : |f(x)| > \lambda\}|$.

(1) The homogeneous weak Herz space is defined by

$$W\dot{K}_q^{\alpha,p} = \{f \in L_{loc}^q(\mathbb{R}^n) : \|f\|_{W\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} < \infty\},$$

where

$$\|f\|_{W\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} = \sup_{\lambda > 0} \lambda \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} m_k(\lambda, f)^{p/q} \right]^{1/p}.$$

(2) The nonhomogeneous weak Herz space is defined by

$$WK_q^{\alpha,p}(\mathbb{R}^n) = \{f \in L_{loc}^q(\mathbb{R}^n) : \|f\|_{WK_q^{\alpha,p}(\mathbb{R}^n)} < \infty\},$$

where

$$\|f\|_{WK_q^{\alpha,p}(\mathbb{R}^n)} = \sup_{\lambda > 0} \lambda \left[\sum_{k=0}^{\infty} 2^{k\alpha p} \tilde{m}_k(\lambda, f)^{p/q} \right]^{1/p}.$$

DEFINITION 5. Let $\alpha \in \mathbb{R}$, $1 < q \leq \infty$, $b \in L_{loc}(\mathbb{R}^n)$. A function $a(x)$ on \mathbb{R}^n is called a central (α, q, b) -atom (or a central (α, q, b) -atom of restrict type), if

- 1) $\text{Supp } a \subset B(0, r)$ for some $r > 0$ (or for some $r \geq 1$),
- 2) $\|a\|_{L^q} \leq |B(0, r)|^{-\alpha/n}$,
- 3) $\int a(x)dx = \int a(x)b(x)dx = 0$.

A temperate distribution f is said to belong to $HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$ (or $HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$), if it can be written as $f = \sum_{j=-\infty}^{\infty} \lambda_j a_j$ (or $f = \sum_{j=0}^{\infty} \lambda_j a_j$) in the $S'(\mathbb{R}^n)$ sense, where a_j is a central (α, q, b) -atom (or a central (α, q, b) -atom of restrict type) supported on $B(0, 2^j)$ and $\sum_{j=-\infty}^{\infty} |\lambda_j|^p < \infty$ (or $\sum_{j=0}^{\infty} |\lambda_j|^p < \infty$). Moreover

$$\|f\|_{HK_{q,b}^{\alpha,p}} \text{ (or } \|f\|_{HK_{q,b}^{\alpha,p}}) = \inf \left(\sum_j |\lambda_j|^p \right)^{1/p},$$

where the infimum is taken over all the decompositions of f as above.

DEFINITION 6. Let $\varepsilon > 0$ and fix a function ψ satisfying the following properties:

- (1) $\int \psi(x)dx = 0$,
- (2) $|\psi(x)| \leq C(1 + |x|)^{-(n+\varepsilon)}$,
- (3) $|\psi(x+y) - \psi(x)| \leq C|y|^\varepsilon(1 + |x|)^{-(n+1+\varepsilon)}$ when $2|y| < |x|$.

Let b be a locally integrable function and $\Gamma(x) = \{(y, t) \in \mathbb{R}_+^{n+1} : |x-y| < t\}$. The commutator of the Littlewood-Paley operator is defined by

$$S_{\psi,b}(f)(x) = \left[\int_{\Gamma(x)} |F_{b,t}(f)(x, y)|^2 \frac{dydt}{t^{n+1}} \right]^{1/2},$$

where

$$F_{b,t}(f)(x, y) = \int_{\mathbb{R}^n} \psi_t(y-z)f(z)(b(x) - b(z))dz,$$

and $\psi_t(x) = t^{-n}\psi(x/t)$ for $t > 0$. We also define that

$$S_\psi(f)(x) = \left(\int_{\Gamma(x)} |f * \psi_t(y)|^2 \frac{dydt}{t^{n+1}} \right)^{1/2},$$

which is the Littlewood-Paley operator (see [15]).

2. Theorems and proofs

THEOREM 1. *Let $b \in BMO(\mathbb{R}^n)$ and $1 \geq p > n/(n + \varepsilon)$. Then the commutator $S_{\psi,b}$ is bounded from $H_b^p(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$.*

Proof. It suffices to show that there exists a constant $C > 0$ such that for every (p, b) atom a ,

$$\|S_{\psi,b}(a)\|_{L^p} \leq C.$$

Let a be a (p, b) atom supported on a ball $B = B(x_0, r)$. We write

$$\begin{aligned} & \int_{\mathbb{R}^n} [S_{\psi,b}(a)(x)]^p dx \\ &= \int_{|x-x_0| \leq 2r} [S_{\psi,b}(a)(x)]^p dx + \int_{|x-x_0| > 2r} [S_{\psi,b}(a)(x)]^p dx \\ &\equiv I + II. \end{aligned}$$

For I, taking $q > 1$, by Hölder's inequality and the L^q -boundedness of $S_{\psi,b}$ (see [2]), we see that

$$\begin{aligned} I &\leq C \|S_{\psi,b}(a)\|_{L^q}^p \cdot |B(x_0, 2r)|^{1-p/q} \\ &\leq C \|a\|_{L^q}^p |B|^{1-p/q} \leq C. \end{aligned}$$

For II, by Hölder's inequality, we have

$$\begin{aligned} II &\leq C \sum_{k=1}^{\infty} \int_{2^{k+1}r \geq |x-x_0| > 2^k r} [S_{\psi,b}(a)(x)]^p dx \\ &\leq C \sum_{k=0}^{\infty} |B(x_0, 2^{k+1}r)|^{1-p} \left[\int_{2^{k+1}r \geq |x-x_0| > 2^k r} S_{\psi,b}(a)(x) dx \right]^p. \end{aligned}$$

Since, by Definition 6(3) and the vanishing moment of a ,

$$\begin{aligned} & S_{\psi,b}(a)(x) \\ &\leq \left[\int_{\Gamma(x)} \left(\int_B |\psi_t(y-z) - \psi_t(y-x_0)| |a(z)| |b(x) - b(z)| dz \right)^2 \frac{dy dt}{t^{n+1}} \right]^{1/2} \end{aligned}$$

$$\begin{aligned}
&\leq C \left[\int_{\Gamma(x)} \left(\int_B t^{-n} |a(z)| |b(x) - b(z)| \frac{(|x_0 - z|/t)^\varepsilon}{(1 + |x_0 - y|/t)^{n+1+\varepsilon}} dz \right)^2 \frac{dydt}{t^{n+1}} \right]^{1/2} \\
&= C \left[\int_{\Gamma(x)} \left(\int_B \frac{|B|^{\varepsilon/n} |B|^{-1/p} t}{(t + |x_0 - y|)^{n+1+\varepsilon}} |b(x) - b(z)| dz \right)^2 \frac{dt}{t^{n+1}} \right]^{1/2} \\
&\leq C |B|^{\varepsilon/n-1/p} \\
&\quad \times \left[\int_{\Gamma(x)} \left(\frac{t^{1-n} 2^{2(n+1+\varepsilon)}}{(2t + 2|x_0 - y|)^{2(n+1+\varepsilon)}} \int_B |b(x) - b(z)| dz \right)^2 dydt \right]^{1/2}.
\end{aligned}$$

Let $b_0 = |B(x_0, r)|^{-1} \int_{B(x_0, r)} b(y) dy$. Notice that $2t + |x_0 - y| > 2t + |x_0 - x| - |x - y| > t + |x_0 - x|$ when $|x - y| < t$, and

$$\int_0^\infty \frac{tdt}{(t + |x - x_0|)^{2(n+1+\varepsilon)}} = C |x - x_0|^{-2(n+\varepsilon)},$$

then, we deduce

$$\begin{aligned}
S_{\psi, b}(a)(x) &\leq C |B|^{\varepsilon/n-1/p+1} \\
&\quad \left[\int_{\Gamma(x)} \frac{t^{1-n}}{(2t + |x_0 - y|)^{2(n+1+\varepsilon)}} \right. \\
&\quad \quad \left. \times (|B|^{-1} \int_B (|b(x) - b_0| + |b_0 - b(z)|) dz)^2 \right] dydt^{1/2} \\
&\leq C |B|^{\varepsilon/n-1/p+1} \\
&\quad \times \left[\int_{\Gamma(x)} \left(\int_B \frac{t^{1-n}}{(t + |x_0 - x|)^{2(n+1+\varepsilon)}} (|b(x) - b_0| + \|b\|_{BMO})^2 \right) dydt \right]^{1/2} \\
&\leq C |B|^{\varepsilon/n-1/p+1} (|b(x) - b_0| + \|b\|_{BMO}) \\
&\quad \times \left(\int_0^\infty \frac{tdt}{(t + |x - x_0|)^{2(n+1+\varepsilon)}} \right)^{1/2} \\
&= C |B|^{\varepsilon/n-1/p+1} (|b(x) - b_0| + \|b\|_{BMO}) |x - x_0|^{-(n+\varepsilon)}.
\end{aligned}$$

Thus

$$\begin{aligned}
II &\leq C \sum_{k=0}^{\infty} |B(x_0, 2^{k+1}r)|^{1-p} |B|^{(\varepsilon/n-1/p+1)p} \|b\|_{BMO}^p \\
&\quad \left[\int_{2^{k+1}r \geq |x-x_0| > 2^k r} |x-x_0|^{-(n+\varepsilon)} dx \right]^p \\
&\quad + C \sum_{k=0}^{\infty} |B(x_0, 2^{k+1}r)|^{1-p} |B|^{(\varepsilon/n-1/p+1)p} \\
&\quad \left[\int_{2^{k+1}r \geq |x-x_0| > 2^k r} |x-x_0|^{-(n+\varepsilon)} |b(x) - b_0| dx \right]^p \\
&\equiv II_1 + II_2.
\end{aligned}$$

For II_2 , using the properties of $BMO(\mathbb{R}^n)$ (see [13]), we obtain

$$\begin{aligned}
II_2 &\leq C \sum_{k=0}^{\infty} |B(x_0, 2^{k+1}r)|^{1-\frac{n+\varepsilon}{n}pk} \|b\|_{BMO}^p |B|^{(1+\varepsilon/n-1/p)p} \\
&\leq C \|b\|_{BMO}^p \sum_{k=0}^{\infty} k^p 2^{kn(1-(n+\varepsilon)p/n)} \\
&\leq C \|b\|_{BMO}^p.
\end{aligned}$$

For II_1 , similar to the estimate of II_2 , we obtain $II_1 \leq C \|b\|_{BMO}^p$. Combining the estimates of II_1 with II_2 , we gain

$$II \leq C \|b\|_{BMO}^p \leq C.$$

This finishes the proof of Theorem 1. \square

THEOREM 2. *Let $b \in L^\infty(\mathbb{R}^n)$ and $p = n/(n + \varepsilon)$. Then $S_{\psi, b}$ is bounded from $H_b^p(\mathbb{R}^n)$ to $L^{p, \infty}(\mathbb{R}^n)$. To prove the theorem, we recall the following lemma (see [14]):*

LEMMA. *Let $\{f_k\}$ be a sequence of measurable functions and $p \in (0, 1)$, and assume that*

$$|\{x \in \mathbb{R}^n : |f_k(x)| > \lambda\}| \leq c\lambda^{-p} \text{ for any } k \text{ and } \lambda > 0.$$

Then, for every p -summable numerical sequence $\{C_k\}$ we have

$$\left| \left\{ x \in \mathbb{R}^n : \left| \sum_k C_k f_k(x) \right| > \lambda \right\} \right| \leq \frac{2-p}{1-p} \frac{C}{\lambda^p} \sum_k |C_k|^p.$$

Proof of Theorem 2. It suffices to show that there exists a constant $C > 0$ such that for each (p, b) atom a and any $\lambda > 0$, we have

$$\lambda^p |\{x \in \mathbb{R}^n : S_{\psi, b}(a)(x) > \lambda\}| \leq c \|b\|_{L^\infty}^p.$$

We write

$$\begin{aligned} & \lambda^p |\{x \in \mathbb{R}^n : S_{\psi, b}(a)(x) > \lambda\}| \\ & \leq \lambda^p |\{x \in \mathbb{R}^n : |b(x)| S_\psi(a)(x) > \lambda/2\}| + \lambda^p |\{x \in \mathbb{R}^n : S_\psi(ab)(x) > \lambda/2\}| \\ & \equiv I + II. \end{aligned}$$

For I, by $a \in H^p(\mathbb{R}^n)$ and the boundedness of S_ψ from $H^p(\mathbb{R}^n)$ to $L^p(\mathbb{R}^n)$ ($0 < p \leq 1$), we have

$$\begin{aligned} I & \leq C \lambda^p |\{x \in \mathbb{R}^n : S_\psi(a)(x) > \lambda/(2\|b\|_{L^\infty})\}| \\ & \leq C \|b\|_{L^\infty}^p. \end{aligned}$$

For II, noting that $ab/\|b\|_{L^\infty}$ is also a (p, ∞) atom in the space $H^p(\mathbb{R}^n)$, thus, we gain

$$II \leq \lambda^p |\{x \in \mathbb{R}^n : S_\psi(ab/\|b\|_{L^\infty})(x) > \lambda/(2\|b\|_{L^\infty})\}| \leq C \|b\|_{L^\infty}^p.$$

This finishes the proof of Theorem 2. \square

THEOREM 3. Let $b \in BMO(\mathbb{R}^n)$ and $1 \geq p > n/(n + \varepsilon)$. Then $S_{\psi, b}$ is bounded from $H_b^{p, \infty}(\mathbb{R}^n)$ to $L^{p, \infty}(\mathbb{R}^n)$.

Proof. Given $f \in H_b^{p, \infty}(\mathbb{R}^n)$, let $f = \sum_{k=-\infty}^{\infty} f_k = \sum_{k=-\infty}^{\infty} \sum_{j=1}^{\infty} b_j^k$ be an atomic decomposition of f as in Definition 2. By a limiting argument, it suffices to show that

$$\sup_{\lambda > 0} \lambda^p |\{x \in \mathbb{R}^n : S_{\psi, b} \left(\sum_{k=-N}^N f_k \right) (x) > \lambda\}| \leq CC_1$$

for every $N = 0, 1, 2, \dots$, where $C_1 = \sup_{k \in \mathbb{Z}} 2^{kp} \sum_{j=1}^{\infty} |B_j^k|$. Given $\lambda > 0$, we take $k_0 \in \mathbb{Z}$ such that $2^{k_0} \leq \lambda < 2^{k_0+1}$. Let

$$\sum_{k=-N}^N f_k = \sum_{k=-N}^{k_0} f_k + \sum_{k=k_0+1}^N f_k \equiv F_1 + F_2.$$

Note that

$$\begin{aligned} |F_1(x)| &\leq C \sum_{k=-N}^{k_0} 2^k \sum_{j=1}^{\infty} |b_j^k(x)| \leq C \sum_{k=-N}^{k_0} 2^k \sum_{j=1}^{\infty} \chi_{B_j^k}(x) \\ &\leq C \sum_{k=-N}^{k_0} 2^k \chi_{\cup_{j=1}^{\infty} B_j^k}(x), \end{aligned}$$

thus

$$\begin{aligned} \|F_1\|_{L^q} &\leq C \sum_{k=-N}^{k_0} 2^k \left| \bigcup_{j=1}^{\infty} B_j^k \right|^{1/q} \leq C \sum_{k=-N}^{k_0} 2^k \left(\sum_{j=1}^{\infty} |B_j^k| \right)^{1/q} \\ &\leq CC_1^{1/q} \sum_{k=-N}^{k_0} 2^{k-kp/q} \leq CC_1^{1/q} 2^{k_0-k_0p/q} \\ &\leq CC_1^{1/q} \lambda^{1-p/q} \text{ for any } 1 < q < \infty. \end{aligned}$$

Since $S_{\psi,b}$ is bounded on $L^q(\mathbb{R}^n)$ for $1 < q < \infty$ (see [2]), we have

$$\lambda^p |\{x \in \mathbb{R}^n : S_{\psi,b}(F_1)(x) > \lambda/2\}| \leq C \lambda^{p-q} \|F_1\|_{L^q}^q \leq CC_1.$$

For F_2 , let $A_k B_j^k$ be the ball with the same center as B_j^k and A_k times the radius of B_j^k , where $A_k \geq 2^{n+1}$ is a positive number to be determined later. For brevity, let

$$B_{k_0,N} = \bigcup_{k_0+1 \leq k \leq N, j \geq 1} A_k B_j^k.$$

We write

$$\begin{aligned} &\lambda^p |\{x \in \mathbb{R}^n : S_{\psi,b}(F_2)(x) > \lambda/2\}| \\ &= \lambda^p |\{x \in B_{k_0,N} : S_{\psi,b}(F_2)(x) > \lambda\}| + \lambda^p |\{x \notin B_{k_0,N} : S_{\psi,b}(F_2)(x) > \lambda\}| \\ &\equiv I + II. \end{aligned}$$

Let $C_j^k = |B_j^k|^{-1} \int_{B_j^k} b(y) dy$; first, we have

$$\begin{aligned} II &\leq \lambda^p |\{x \notin B_{k_0,N} : |b(x) - C_j^k| S_{\psi}(F_2)(x) > \lambda/2\}| \\ &\quad + \lambda^p |\{x \notin B_{k_0,N} : S_{\psi}((b - C_j^k)F_2)(x) > \lambda/2\}| \\ &\equiv II_1 + II_2 \end{aligned}$$

and

$$\begin{aligned} II_1 &\leq C \int_{(B_{k_0, N})^c} |b(x) - C_j^k|^p (S_\psi(F_2)(x))^p dx \\ &\leq C \sum_{k=k_0+1}^N \sum_{j=1}^{\infty} \int_{(A_k B_j^k)^c} |b(x) - C_j^k| (S_\psi(b_j^k)(x))^p dx. \end{aligned}$$

Let us now fix j and k . Then

$$\begin{aligned} &\int_{(A_k B_j^k)^c} |b(x) - C_j^k| (S_\psi(b_j^k)(x))^p dx \\ &= \sum_{l=0}^{\infty} \int_{2^{l+1} A_k B_j^k \setminus 2^l A_k B_j^k} |b(x) - C_j^k|^p (S_\psi(b_j^k)(x))^p dx \\ &\leq \sum_{l=0}^{\infty} \left(\int_{2^{l+1} A_k B_j^k \setminus 2^l A_k B_j^k} (S_\psi(b_j^k)(x))^{p/(1-p)} dx \right)^{1-p} \\ &\quad \times \left(\int_{2^{l+1} A_k B_j^k \setminus 2^l A_k B_j^k} |b(x) - C_j^k|^p dx \right)^p \\ &\quad \text{(where usual modification is made when } p = 1) \\ &\equiv L; \end{aligned}$$

let $B_l = |2^{l+1} A_k B_j^k|^{-1} \int_{2^{l+1} A_k B_j^k} |b(x) - C_j^k| dx$, then

$$L \leq \sum_{l=0}^{\infty} B_l^p |2^{l+1} A_k B_j^k|^p \left(\int_{2^{l+1} A_k B_j^k \setminus 2^l A_k B_j^k} (S_\psi(b_j^k)(x))^{p/(1-p)} dx \right)^{1-p}$$

Similar to the proof of Theorem 1, we have

$$S_\psi(b_j^k)(x) \leq C |x|^{-(n+\varepsilon)} \int_{B_j^k} |y|^\varepsilon |b_j^k(y)| dy \leq C 2^k |x|^{-(n+\varepsilon)} |B_j^k|^{1+\varepsilon/n}.$$

Thus

$$\begin{aligned} L &\leq C \sum_{l=0}^{\infty} B_l^p |2^{l+1} A_k B_j^k|^p 2^{2kp} |B_j^k|^{(1+\varepsilon/n)p} |2^{l+1} A_k B_j^k|^{1-p(n+\varepsilon)/n-p} \\ &= C 2^{kp} A_k^{n(1-(n+\varepsilon)p/n)} |B_j^k| \sum_{l=0}^{\infty} B_l^p 2^{(l+1)(n-(n+\varepsilon)p)} \\ &\leq C \|b\|_{BMO}^p 2^{kp} A_k^{n-p(n+\varepsilon)} |B_j^k|. \end{aligned}$$

Now we take $A_k = A2^{(k-k_0)/(n+\varepsilon)}$, where A is fixed and large enough; then

$$\begin{aligned} II_1 &\leq C \|b\|_{BMO}^p \sum_{j=1}^{\infty} \sum_{k=k_0+1}^N 2^{kp} |B_j^k| A_k^{n-p(n+\varepsilon)} \\ &\leq CC_1 \sum_{k=k_0+1}^N A_k^{n-p(n+\varepsilon)} \\ &\leq CC_1, \text{ since } p > n/(n+\varepsilon). \end{aligned}$$

Now, let us estimate II_2 . By the estimate of S_ψ , similar to above, we deduce

$$\begin{aligned} II_2 &\leq \lambda^p \left| \left\{ x \notin B_{k_0, N} : \sum_{k=k_0+1}^N \sum_{j=1}^{\infty} S_\psi((b - C_j^k) b_j^k)(x) > \lambda/2 \right\} \right| \\ &\leq \lambda^p \left| \left\{ x \notin B_{k_0, N} : \sum_{k=k_0+1}^N \sum_{j=1}^{\infty} C |x|^{-(n+\varepsilon)} 2^k |B_j^k|^{1+\varepsilon/n} \right. \right. \\ &\quad \left. \left. \times \left(|B_j^k|^{-1} \int_{B_j^k} |b(y) - c_j^k| dy \right) > \lambda/2 \right\} \right| \\ &\leq C \lambda^p \sum_{k=k_0+1}^N \sum_{j=1}^{\infty} \left[2^k |B_j^k|^{1+\varepsilon/k} \|b\|_{BMO} \right]^{n/(n+\varepsilon)} \lambda^{-n/(n+\varepsilon)} \\ &\leq C \lambda^{p-n/(n+\varepsilon)} \|b\|_{BMO}^{n/(n+\varepsilon)} \cdot C_1 \sum_{k=k_0+1}^N 2^{k(n/(n+\varepsilon)-p)} \\ &\leq CC_1 \lambda^{p-n/(n+\varepsilon)} 2^{k_0(n/(n+\varepsilon)-p)} \\ &\leq CC_1, \text{ since } \lambda \leq 2^{k_0+1}. \end{aligned}$$

Combining the estimates of II_1 with II_2 , we obtain

$$II \leq CC_1.$$

Finally, let us estimate I. We have

$$\begin{aligned} I &\leq \lambda^p \sum_{k=k_0+1}^N \sum_{j=1}^{\infty} A_k^n |B_j^k| \leq C \lambda^p C_1 \sum_{k=k_0+1}^N 2^{n(k-k_0)/(n+\varepsilon)} 2^{-kp} \\ &\leq CC_1 \lambda^p 2^{-k_0 p} \sum_{k=k_0+1}^N 2^{(k-k_0)(n/(n+\varepsilon)-p)} \leq CC_1. \end{aligned}$$

Now, let us combine the estimates of I with II , and let $N \rightarrow \infty$, then, we have obtained the conclusion of Theorem 3. \square

THEOREM 4. Let $0 < p < \infty$, $1 < q < \infty$, $n(1 - 1/q) \leq \alpha < n(1 - 1/q) + \varepsilon$ and $b \in BMO(\mathbb{R}^n)$. Then $S_{\psi,b}$ is bounded from $HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$ to $\dot{K}_q^{\alpha,p}(\mathbb{R}^n)$.

Proof. Let $f \in HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$ and $f(x) = \sum_{j=-\infty}^{\infty} \lambda_j a_j(x)$ be the atomic decomposition for f as in Definition 5. We write

$$\begin{aligned} \|S_{\psi,b}(f)\|_{\dot{K}_q^{\alpha,p}(\mathbb{R}^n)} &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| \|S_{\psi,b}(a_j)\chi_k\|_{L^q} \right)^p \right]^{1/p} \\ &+ C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|S_{\psi,b}(a_j)\chi_k\|_{L^q} \right)^p \right]^{1/p} \\ &\equiv I + II. \end{aligned}$$

For II , by the boundedness of $S_{\psi,b}$ on $L^q(\mathbb{R}^n)$ (see [2]), we have

$$\begin{aligned} II &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| \|a_j\|_{L^q} \right)^p \right]^{1/p} \\ &\leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j| 2^{-j\alpha} \right)^p \right]^{1/p} \\ &\leq C \begin{cases} \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \sum_{j=k-2}^{\infty} |\lambda_j|^p 2^{-j\alpha p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=k-2}^{\infty} |\lambda_j|^p 2^{-j\alpha p/2} \right) \right. \\ \quad \left. \times \left(\sum_{j=k-2}^{\infty} 2^{-j\alpha p'/2} \right)^{p/p'} \right]^{1/p}, & p > 1 \end{cases} \\ &\leq C \begin{cases} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \left(\sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p} \right) |\lambda_j|^p 2^{-j\alpha p} \right]^{1/p}, & 0 < p \leq 1 \\ \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \left(\sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p/2} \right) \right]^{1/p}, & p > 1 \end{cases} \\ &\leq C \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \leq C \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}. \end{aligned}$$

For I, let $b_j = |B_j|^{-1} \int_{B_j} b(x) dx$; by the vanishing moment of a_j and the properties of $BMO(\mathbb{R}^n)$ (see [13]), similar to the proof of Theorem 1, we have, for $x \in A_k$, $j \leq k-3$,

$$\begin{aligned} & S_{\psi,b}(a_j)(x) \\ & \leq \left[\int_{\Gamma(x)} \left(\int_{B_j} |\psi_t(y-z) - \psi_t(y-x_0)| |a_j(z)| |b(x) - b(z)| dz \right)^2 \frac{dy dt}{t^{n+1}} \right]^{1/2} \\ & \leq C 2^{-k(n+\varepsilon)} [|b(x) - b_j| 2^{j(\varepsilon+n(1-1/q)-\alpha)} + 2^{j(\varepsilon-\alpha)} \left(\int_{B_j} |b(y) - b_j|^{q'} dy \right)^{1/q'}] \\ & \leq C 2^{-k(n+\varepsilon)} [2^{j(\varepsilon+n(1-1/q)-\alpha)} + (k-j) 2^{j(\varepsilon+n(1-1/q)-\alpha)}] \|b\|_{BMO}. \end{aligned}$$

Thus

$$\begin{aligned} I & \leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| 2^{-k(n+\varepsilon)+j(\varepsilon+n(1-1/q)-\alpha)} \right. \right. \\ & \quad \left. \left. \times \left(\int_{B_k} |b(x) - b_k|^q dx \right)^{1/q} \right)^p \right]^{1/p} \\ & \quad + C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \left(\sum_{j=-\infty}^{k-3} |\lambda_j| (k-j) 2^{-k(n+\varepsilon)+j(\varepsilon+n(1-1/q)-\alpha)} \right. \right. \\ & \quad \left. \left. \times 2^{kn/q} \|b\|_{BMO} \right)^p \right]^{1/p} \equiv I_1 + I_2. \end{aligned}$$

To estimate I_1 and I_2 , we consider two cases.

Case 1. $0 < p \leq 1$. In this case, we have

$$\begin{aligned} I_1 & \leq C \left[\sum_{k=-\infty}^{\infty} 2^{k\alpha p} \right. \\ & \quad \left. \times \left(\sum_{j=-\infty}^{k-3} |\lambda_j|^p 2^{[-k(n+\varepsilon)+j(\varepsilon+n(1-1/q)-\alpha)]p} 2^{kn p/q} \|b\|_{BMO} \right)^p \right]^{1/p} \\ & \leq C \|b\|_{BMO} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} 2^{(j-k)(\varepsilon+n(1-1/q)-\alpha)p} \right]^{1/p} \end{aligned}$$

$$\begin{aligned} &\leq C \|b\|_{BMO} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\ &\leq C \|f\|_{\dot{H}K_{q,b}^{\alpha,p}(\mathbb{R}^n)} \end{aligned}$$

and

$$\begin{aligned} I_2 &\leq C \|b\|_{BMO} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} (k-j)^p 2^{(j-k)(\varepsilon+n(1-1/q)-\alpha)p} \right]^{1/p} \\ &\leq C \|b\|_{BMO} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\ &\leq C \|f\|_{\dot{H}K_{q,b}^{\alpha,p}(\mathbb{R}^n)}. \end{aligned}$$

Case 2. $p > 1$. By Hölder's inequality, we deduce that

$$\begin{aligned} I_1 &\leq C \|b\|_{BMO} \left[\sum_{j=-\infty}^{\infty} \left(\sum_{j=-\infty}^{k-3} |\lambda_j|^p 2^{(j-k)p(\varepsilon+n(1-1/q)-\alpha)/2} \right) \right. \\ &\quad \left. \times \left(\sum_{j=-\infty}^{k-3} 2^{(j-k)p'(\varepsilon+n(1-1/q)-\alpha)/2} \right)^{p/p'} \right]^{1/p} \\ &\leq C \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\ &\leq C \|f\|_{\dot{H}K_{q,b}^{\alpha,p}(\mathbb{R}^n)} \end{aligned}$$

and

$$\begin{aligned} I_2 &\leq C \|b\|_{BMO} \left[\sum_{j=-\infty}^{\infty} \left(\sum_{j=-\infty}^{k-3} |\lambda_j|^p (k-j)^p 2^{(j-k)p(\varepsilon+n(1-1/q)-\alpha)/2} \right) \right. \\ &\quad \left. \times \left(\sum_{j=-\infty}^{k-3} 2^{(j-k)p'(\varepsilon+n(1-1/q)-\alpha)/2} \right)^{p/p'} \right]^{1/p} \end{aligned}$$

$$\begin{aligned}
&\leq C \|b\|_{BMO} \left[\sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=j+3}^{\infty} (k-j)^p 2^{(j-k)p(\varepsilon+n(1-1/q)-\alpha)/2} \right]^{1/p} \\
&\leq C \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p} \\
&\leq C \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}.
\end{aligned}$$

This finishes the proof of Theorem 4. \square

THEOREM 5. *Let $0 < p \leq 1 \leq q < \infty$, $\alpha = n(1 - 1/q) + \varepsilon$ and $b \in BMO(\mathbb{R}^n)$. Then, for any $\lambda > 0$ and $f \in HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$, we have*

$$\begin{aligned}
&\left[\sum_{k=0}^{\infty} 2^{k\alpha p} \tilde{m}_k(\lambda, S_{\psi,b}(f))^{p/q} \right]^{1/p} \\
&\leq C \lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)} \left(1 + \log^+(\lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}) \right).
\end{aligned}$$

Proof. Let $f \in HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$ and $f(x) = \sum_{j=0}^{\infty} \lambda_j a_j(x)$ be the atomic decomposition for f as in Definition 5. We write

$$\begin{aligned}
&\left[\sum_{k=0}^{\infty} 2^{k\alpha p} \tilde{m}_k(\lambda, S_{\psi,b}(f))^{p/q} \right]^{1/p} \\
&\leq C \left[\sum_{k=0}^3 2^{k\alpha p} \tilde{m}_k(\lambda, S_{\psi,b}(f))^{p/q} \right]^{1/p} \\
&\quad + C \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \tilde{m}_k \left(\lambda/2, \sum_{j=0}^{k-3} |\lambda_j| S_{\psi,b}(a_j) \right)^{p/q} \right]^{1/p} \\
&\quad + C \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \tilde{m}_k \left(\lambda/2, S_{\psi,b} \left(\sum_{j=k-2}^{\infty} \lambda_j a_j \right) \right)^{p/q} \right]^{1/p} \\
&\equiv I_1 + I_2 + I_3.
\end{aligned}$$

For I_1 and I_3 , by the weak (q, q) type boundedness of $S_{\psi,b}$ (see [2]) and

$0 < p \leq 1$, we have

$$\begin{aligned}
I_1 &\leq C\lambda^{-1} \left[\sum_{k=0}^3 2^{k\alpha p} \|f\|_{L^q}^p \right]^{1/p} \leq C\lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p \|a_j\|_{L^q}^p \right)^{1/p} \\
&\leq C\lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p 2^{-j\alpha p} \right)^{1/p} \leq C\lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p \right)^{1/p} \\
&\leq C\lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}
\end{aligned}$$

and

$$\begin{aligned}
I_3 &\leq C\lambda^{-1} \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \left\| \sum_{j=k-2}^{\infty} \lambda_j a_j \right\|_{L^q}^p \right]^{1/p} \\
&\leq C\lambda^{-1} \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \sum_{j=k-2}^{\infty} |\lambda_j|^p 2^{-j\alpha p} \right]^{1/p} \\
&\leq C\lambda^{-1} \left[\sum_{j=0}^{\infty} |\lambda_j|^p \sum_{k=0}^{j+2} 2^{(k-j)\alpha p} \right]^{1/p} \\
&\leq C\lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p \right)^{1/p} \\
&\leq C\lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}.
\end{aligned}$$

For I_2 , by the same argument as that of Theorems 1 and 4,

$$S_{\psi,b}(a_j)(x) \leq C2^{-k(n+\varepsilon)}(|b(x) - b_k| + k\|b\|_{BMO});$$

therefore

$$\begin{aligned}
I_2 &\leq C \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \tilde{m}_k \left(\lambda/4, C2^{-k(n+\varepsilon)}|b(x) - b_k| \sum_{j=0}^{\infty} |\lambda_j| \right)^{p/q} \right]^{1/p} \\
&\quad + C \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \tilde{m}_k \left(\lambda/4, C2^{-k(n+\varepsilon)}k\|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j| \right)^{p/q} \right]^{1/p} \\
&\equiv I_2^{(1)} + I_2^{(2)}.
\end{aligned}$$

For $I_2^{(1)}$, by using John-Nirenberg inequality (see [15]), we gain

$$\begin{aligned}
I_2^{(1)} &\leq C \left[\sum_{k=4}^{\infty} 2^{k\alpha p} \left(\exp \left(-\frac{C2^{k(n+\varepsilon)}\lambda}{\|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j|} \right) 2^{kn} \right)^{p/q} \right]^{1/p} \\
&\leq C \left[\sum_{k=0}^{\infty} 2^{k(n+\varepsilon)p} \exp \left(-\frac{C\lambda 2^{k(n+\varepsilon)}}{\|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j|} \right) \right]^{1/p} \\
&\leq C \left[\int_0^{\infty} x^{p-1} \exp \left(-\frac{c\lambda x}{\|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j|} \right) dx \right]^{1/p} \\
&\leq C\lambda^{-1} \|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j| \left(\int_0^{\infty} t^{p-1} e^{-t} dt \right)^{1/p} \\
&\leq C\lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p \right)^{1/p} \\
&\leq C\lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}.
\end{aligned}$$

For $I_2^{(2)}$, by using the following fact: If there exists $u > 1$ such that $2^x/x \leq u$ for $x \geq 3$, then $2^x \leq cu \log^+ u$. We have, if $\left\{ x \in A_k : C2^{-k(n+\varepsilon)}k\|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j| > \lambda/4 \right\} \neq \emptyset$, then

$$1 < 2^{k(n+\varepsilon)} < C\lambda^{-1} \|b\|_{BMO} \sum_{j=0}^{\infty} |\lambda_j|;$$

thus

$$2^{k(n+\varepsilon)} \leq C\lambda^{-1} \sum_{j=0}^{\infty} |\lambda_j| \log^+ \left(\lambda^{-1} \sum_{j=0}^{\infty} |\lambda_j| \right).$$

Let K_λ be the maximal integer k which satisfies the above inequality;

then

$$\begin{aligned}
I_2^{(2)} &\leq C \left(\sum_{k=4}^{K_\lambda} 2^{k\alpha p} 2^{kn p/q} \right)^{1/p} \leq C 2^{K_\lambda(n+\varepsilon)} \\
&\leq C \lambda^{-1} \sum_{j=0}^{\infty} |\lambda_j| \log^+ \left(\lambda^{-1} \sum_{j=0}^{\infty} |\lambda_j| \right) \\
&\leq C \lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p \right)^{1/p} \log^+ \left(\lambda^{-1} \left(\sum_{j=0}^{\infty} |\lambda_j|^p \right)^{1/p} \right) \\
&\leq C \lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)} \log^+ \left(\lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)} \right).
\end{aligned}$$

Now, summing up the above estimates, we have

$$\begin{aligned}
\left(\sum_{k=0}^{\infty} 2^{k\alpha p} \tilde{m}_k(\lambda, S_{\psi,b}(f))^{p/q} \right)^{1/p} &\leq C \lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)} \\
&\quad \times \left(1 + \log^+ (\lambda^{-1} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}) \right).
\end{aligned}$$

This completes the proof of Theorem 5. \square

In Theorem 5, if we relax the condition of b , then we get the following conclusion.

THEOREM 6. Let $0 < p \leq 1 \leq q < \infty$, $\alpha = n(1 - 1/q) + \varepsilon$ and $b \in L^\infty(\mathbb{R}^n)$. Then $S_{\psi,b}$ is bounded from $HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$ to $WK_q^{\alpha,p}(\mathbb{R}^n)$.

Proof. Let $f \in HK_{q,b}^{\alpha,p}(\mathbb{R}^n)$ and $f(x) = \sum_{j=-\infty}^{\infty} \lambda_j a_j(x)$ be the atomic decomposition for f as in Definition 5. Write

$$\begin{aligned}
&\sum_{k=-\infty}^{\infty} 2^{k\alpha p} m_k(\lambda, S_{\psi,b}(f))^{p/q} \\
&\leq \sum_{k=-\infty}^{\infty} 2^{k\alpha p} m_k \left(\lambda/2, \sum_{j=-\infty}^{k-3} |\lambda_j| S_{\psi,b}(a_j) \right)^{p/q} \\
&\quad + \sum_{k=-\infty}^{\infty} 2^{k\alpha p} m_k \left(\lambda/2, S_{\psi,b} \left(\sum_{j=k-2}^{\infty} \lambda_j a_j \right) \right)^{p/q} \\
&\equiv I + II.
\end{aligned}$$

For II , by the weak (q, q) type boundedness of $S_{\psi, b}$ and $0 < p \leq 1$, we have

$$\begin{aligned} II &\leq C\lambda^{-p} \sum_{k=-\infty}^{\infty} 2^{k\alpha p} \sum_{j=k-2}^{\infty} |\lambda_j|^p \|a_j\|_{L^q}^p \\ &\leq C\lambda^{-p} \sum_{j=-\infty}^{\infty} |\lambda_j|^p \sum_{k=-\infty}^{j+2} 2^{(k-j)\alpha p} \\ &\leq C\lambda^{-p} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}^p. \end{aligned}$$

For I , since, similar to the proof of Theorems 1 and 4,

$$S_{\psi, b}(a_j)(x) \leq C2^{-k(n+\varepsilon)} \|b\|_{L^\infty},$$

if $|x \in A_k : C2^{-k(n+\varepsilon)} \|b\|_{L^\infty} \sum_{j=-\infty}^{k-3} |\lambda_j| > \lambda/2 \neq 0$, then

$$2^{k(n+\varepsilon)} \leq C\lambda^{-1} \|b\|_{L^\infty} \sum_{j=-\infty}^{\infty} |\lambda_j| \leq C\lambda^{-1} \left(\sum_{j=-\infty}^{\infty} |\lambda_j|^p \right)^{1/p}.$$

Let K_λ be the maximal integer k which satisfies the above inequality; then

$$\begin{aligned} I &\leq C \sum_{k=-\infty}^{K_\lambda} 2^{k\alpha p} 2^{knp/q} \leq C2^{K_\lambda(n+\varepsilon)p} \\ &\leq C\lambda^{-p} \sum_{j=-\infty}^{\infty} |\lambda_j|^p \leq C\lambda^{-p} \|f\|_{HK_{q,b}^{\alpha,p}(\mathbb{R}^n)}^p. \end{aligned}$$

This completes the proof of Theorem 6. \square

REMARK. Theorems 4 and 6 also hold for nonhomogeneous Herz-type spaces; we omit the details.

ACKNOWLEDGEMENT. The author would like to express his deep gratitude to the referee for his very valuable comments and suggestions.

References

- [1] J. Alvarez, *Continuity properties for linear commutators of Calderon-Zygmund operators*, Collect. Math. **49** (1998), 17–31.

- [2] J. Alvarez, R. J. Babgy, D. S. Kurtz and C. Perez, *Weighted estimates for commutators of linear operators*, Studia Math. **104** (1993), 195–209.
- [3] R. Coifman, R. Rochberg and G. Weiss, *Factorization theorem for Hardy spaces in several variables*, Ann. of Math. **103** (1976), 611–635.
- [4] J. Garcia-Cuerva and M. J. L. Herrero, *A theory of Hardy spaces associated to Herz spaces*, Proc. London Math. Soc. **69** (1994), 605–628.
- [5] G. Hu, S. Lu and D. Yang, *The weak Herz spaces*, J. of Beijing Normal University (Natural Sci.) **31** (1997), 27–36.
- [6] ———, *The applications of weak Herz spaces*, Adv. Math. (China) **26** (1997), 417–428.
- [7] H. Liu, *The weak H^p spaces on homogeneous groups*, Lecture Notes in Math. **1494**, Springer, Berlin, 1991, 113–118.
- [8] S. Lu and D. Yang, *The local versions of $H^p(\mathbb{R}^n)$ spaces at the origin*, Studia Math. **116** (1995), 103–131.
- [9] ———, *The decomposition of the weighted Herz spaces and its applications*, Sci. China Ser. A **38** (1995), 147–158.
- [10] ———, *The weighted Herz spaces type Hardy spaces and its applications*, Sci. China Ser. A **38** (1995), 662–673.
- [11] ———, *The continuity of commutators on Herz type spaces*, Michigan Math. J. **44** (1997), 255–281.
- [12] C. Perez, *Endpoint estimates for commutators of singular integral operators*, J. Funct. Anal. **128** (1995), 163–185.
- [13] E. M. Stein, *Harmonic Analysis: real variable methods orthogonality and oscillation integrals*, Princeton Mathematical Series, **43**, Princeton University Press, Princeton, NJ, 1993.
- [14] E. M. Stein, M. Taibleson and G. Weiss, *Weak type estimates for maximal operators on certain H^p spaces*, Rend. Circ. Mat. Palermo, suppl. **1** (1981), 81–97.
- [15] A. Torchinsky, *The real variable methods in harmonic analysis*, Pure and Applied Math. **123**, Academic Press, New York, 1986.

Department of Applied Mathematics
Hunan University
Changsha, 410082, P. R. China
E-mail: lanzhelu@263.net