

A CLASS OF MARCINKIEWICZ INTEGRAL OPERATORS ON PRODUCT DOMAINS*

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Abstract: In this paper, the author proves that the L^p -boundedness of the Marcinkiewicz integral μ_Ω on product domains $R^n \times R^m$; for $\Omega \in (1) \cap (5)$ improves the result of Chen et al. (2000).

Key words: Marcinkiewicz integral operator, rough kernel, product domains, square functions

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INTRODUCTION

For $n \geq 2, m \geq 2$, let S^{n-1} and S^{m-1} be the unit sphere in R^n and R^m respectively, equipped with the normalized lebesgue measure. Let Ω be a function defined on $S^{n-1} \times S^{m-1}$ satisfying $\Omega \in L^1(S^{n-1} \times S^{m-1})$ and

$$\int_{S^{n-1}} \Omega(u, v) du = 0, (\forall v \in S^{m-1})$$

$$\int_{S^{m-1}} \Omega(u, v) dv = 0, (\forall u \in S^{n-1}) \quad (1)$$

The corresponding Marcinkiewicz integral operator on product domain $R^n \times R^m$ is given by

$$\mu(f)(x, y) = \left(\int_0^{+\infty} \int_0^{+\infty} |F_{t,s}(x, y)|^2 \frac{dt ds}{t^3 s^3} \right)^{\frac{1}{2}} \quad (2)$$

$$F_{t,s}(x, y) = \iint_{\substack{|u| \leq t \\ |v| \leq s}} \Omega(u, v) |u|^{1-n} |v|^{1-m} \cdot f(x-u, y-v) du dv \quad (3)$$

Recently, Chen et al. (2000) proved that for $\Omega \in L^q(S^{n-1} \times S^{m-1}) (q > 1)$, μ is L^p -bounded for $1 < p < +\infty$. On the other hand, the related Calderon-Zygmund singular integral operator, which is defined by

$$T(f)(x, y) = p \cdot v \cdot \iint_{R^n \times R^m} \frac{\Omega(u', v')}{|u|^n |v|^m} \cdot$$

$$f(x-u, y-v) du dv \quad (4)$$

where $x' = \frac{x}{|x|}$ for $x \neq 0$, is known to be bounded on L^p under weaker conditions on Ω . One of such conditions, for $\Omega \in L^q(S^{n-1} \times S^{m-1}) (q > 1)$ was shown by Duoandikoetxea (1986) to imply the L^p -boundedness of $T(f)$ for all $p \in (1, +\infty)$. We defined another condition of this kind similar to the condition introduced by Grafakos and Stefanove (1998) and got the following results (Ying, 1999).

Theorem A Let $\alpha > 0$ and $\Omega \in (1)$, if Ω also satisfies

$$\sup_{\zeta \in S^{n-1}, \eta \in S^{m-1}} \int_{S^{n-1} \times S^{m-1}} |\Omega(u', v')| \cdot \left\{ \log \frac{1}{|u'\zeta|} + \log \frac{1}{|v'\eta|} + \log \frac{1}{|u'\zeta|} \log \frac{1}{|v'\eta|} \right\}^{\alpha+1} du' dv' < \infty \quad (5)$$

then we have

(i) For $\alpha > 1$, the singular integral operator T is L^p -bounded for $p \in (\frac{2\alpha}{2\alpha-1}, 2\alpha)$.

(ii) For $\alpha > \frac{1}{2}$, the Marciniewicz integral operator μ is L^2 -bounded.

We also showed that there are functions Ω that satisfy condition Eq. (5) for $\alpha > 1$ but are

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notcontained in the space $L(\log^+ L)(S^{n-1} \times S^{m-1})$; and that every function that lies in $L^q(S^{n-1} \times S^{m-1})$ for any $q > 1$ satisfies condition Eq.(5) for all $\alpha > 1$.

Hence we ask naturally whether the corresponding Marcinkiewicz integral operator $\mu(f)$ is bounded in L^p spaces under the condition Eq.(5). Inspired by the work (Chen et al. 2001), instead of dealing with the operator $\mu(f)$, we deal with the equivalent form $\mu_\Omega(f)$ defined by

$$\mu_\Omega(f) = \left(\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} |F_{t,s}^\Omega(x, y)|^2 \frac{dt ds}{2^{2t} 2^{2s}} \right)^{\frac{1}{2}} \tag{6}$$

$$F_{t,s}^\Omega(x, y) = \iint_{\substack{|u| \leq 2^t \\ |v| \leq 2^s}} \Omega(u, v) |u|^{1-n} |v|^{1-m} f(x-u, y-v) dudv \tag{7}$$

Now let us state the main result of the paper.

Theorem 1 Let $\alpha > 1$ and $\Omega \in (1) \cap (5)$; the operator μ_Ω is bounded in $L^p(R^n \times R^m)$ for $p \in (\frac{2\alpha}{2\alpha-1}, 2\alpha)$.

For non-product case, a similar result was presented by (Chen et al. 2001).

Corollary 2 If $\Omega \in L^q(S^{n-1} \times S^{m-1})$ where $q > 1$, the Marcinkiewicz operator μ_Ω is bounded in $L^p(R^n \times R^m)$ for all $p \in (1, +\infty)$.

SOME LEMMAS

For $t, s \in R$, we define measures $\{\sigma_{t,s}\}$, $\{\lambda_{t,s}\}$ by

$$\hat{\sigma}_{t,s}(\zeta_1, \zeta_2) = \iint_{\substack{|u| \leq 2^t \\ |v| \leq 2^s}} \Omega(u, v) |u|^{1-n} \cdot |v|^{1-m} e^{-iu \cdot \zeta_1 - iv \cdot \zeta_2} dudv / 2^{t+s}$$

$$\hat{\lambda}_{t,s}(\zeta_1, \zeta_2) = \iint_{\substack{|u| \leq 2^t \\ |v| \leq 2^s}} \Omega(u, v) |u|^{1-n} \cdot |v|^{1-m} e^{-iu \cdot \zeta_1 - iv \cdot \zeta_2} dudv$$

and denote the maximal operator $\sigma^*(f)$ by

$$\sigma^*(f)(x, y) = \sup_{t,s \in R} |2^{-(t+s)} \lambda_{t,s} * f(x, y)|$$

Then it is easy to see that

$$2^{-t-s} F_{t,s}^\Omega(x, y) = \sigma_{t,s} * f(x, y) \tag{8}$$

Lemma 1

$$\iint_{\substack{|u| \leq 2^t \\ |v| \leq 2^s}} |u|^{1-n} |v|^{1-m} |\Omega(u, v)| dudv / 2^{t+s} \leq c \|\Omega\|_1 \tag{9}$$

$$\|\sigma^*(f)\|_p \leq c \|\Omega\|_1 \|f\|_p \tag{10}$$

where c is indepent of $t, s \in R$.

Proof Eq. (10) can be easily obtained by the well-known method of rotation while (9) is proved obviously.

Lemma 2 Let $t, s \in R$ and Ω satisfies Eqs. (1), (5). Then

- (a) $|\hat{\sigma}_{t,s}(\zeta_1, \zeta_2)| \leq C_\alpha |2^t \zeta_1| |2^s \zeta_2|$, for $|2^t \zeta_1| \leq 2$, and $|2^s \zeta_2| \leq 2$
- (b) $|\hat{\sigma}_{t,s}(\zeta_1, \zeta_2)| \leq C_\alpha [\log |2^t \zeta_1|]^{-\alpha} |2^s \zeta_2|$, for $|2^t \zeta_1| \geq 2$, and $|2^s \zeta_2| \leq 2$
- (c) $|\hat{\sigma}_{t,s}(\zeta_1, \zeta_2)| \leq C_\alpha [\log |2^s \zeta_2|]^{-\alpha} |2^t \zeta_1|$, for $|2^t \zeta_1| \leq 2$, and $|2^s \zeta_2| \geq 2$
- (d) $|\hat{\sigma}_{t,s}(\zeta_1, \zeta_2)| \leq C_\alpha [\log |2^s \zeta_2|]^{-\alpha} [\log |2^t \zeta_1|]^{-\alpha}$, for $|2^t \zeta_1| \geq 2$, and $|2^s \zeta_2| \geq 2$

Proof The proof is exactly similar to the estimate in the paper (Ying, 1999), we omit it here.

Take $\Phi_1 \in C_0^\infty(R^n); \Phi_2 \in C_0^\infty(R^m)$, radial, $\text{supp}(\Phi_i) \subset \{\frac{1}{2} \leq |x_i| \leq 1\}$ and $\Phi_i \geq 0$,

$$\int_0^{+\infty} \Phi_i(t) \frac{dt}{t} = 1 \text{ where } i = 1, 2. \text{ let } \tilde{\Psi}_{t,s}$$

$(\zeta_1, \zeta_2) = \Phi_1(2^t \zeta_1) \Phi_2(2^s \zeta_2)$ and $\tilde{\Psi}_{t,s}(\zeta_1, \zeta_2) = \Phi_1(t \zeta_1) \Phi_2(s \zeta_2)$. Now we have the following lemma known as Calderon reproducing formula:

$$f(x, y) = \int_0^{+\infty} \int_0^{+\infty} \tilde{\Psi}_{t,s} * f(x, y) \frac{dt ds}{ts} \tag{11}$$

As references, the reader can consult Chen et al.(2001) and Frazier(1991) for more detail.

For Ψ defined as above, we define the corresponding square g -function on the product domain $R^n \times R^m$,

$$g_\Psi(f)(x, y) = \left(\int_0^{+\infty} \int_0^{+\infty} |\Psi_{t,s} * f(x, y)|^2 dt ds \right)^{\frac{1}{2}}$$

Then we can immediately prove the following lemma, once we make a slight modification on the paper (Fefferman, 1982).

Lemma 3 For Ψ defined as above, Eq. (13) below holds

$$\|g_{\Psi}(f)\|_p \leq c \|f\|_p \tag{12}$$

where C is independent of the function $f \in L^p(\mathbb{R}^n \times \mathbb{R}^m)$.

According to Eq. (8), we have, for $f \in S(\mathbb{R}^n \times \mathbb{R}^m)$

$$\begin{aligned} \mu_{\Omega}(f)(x, y) &= \left(\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} |\sigma_{t,s} * f(x, y)|^2 dt ds \right)^{\frac{1}{2}} = \\ & \left(\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \left| \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \sigma_{t,s} * \Psi_{t+t_1, s+s_1} * f(x, y) dt_1 ds_1 \right|^2 dt ds \right)^{\frac{1}{2}} \leq \\ & \left(\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \left[\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} |\sigma_{t,s} * \Psi_{t+t_1, s+s_1} * f(x, y)|^2 dt ds \right]^{\frac{1}{2}} dt_1 ds_1 \right) = \\ & \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} I_{t_1, s_1}(f)(x, y) dt_1 ds_1 \end{aligned} \tag{13}$$

where the second equality follows from lemma 3, and the third inequality from Minkowski's inequality.

Lemma 4 For Ψ , $\{\sigma_{t,s}\}$ and $I_{t_1, s_1}(f)$ defined as above, then we have

$$\begin{aligned} \|I_{t_1, s_1}(f)\|_{p_0} &\leq C_{n, p_0} \|f\|_{p_0} \quad \forall p_0 \in (1, +\infty) \\ &\text{and } f \in L^{p_0}(\mathbb{R}^n \times \mathbb{R}^m) \end{aligned} \tag{14}$$

Proof Without loss of generality, suppose $p_0 > 2$ while the case $1 < p_0 < 2$ can be obtained by a way similar to that in the paper (Duoandikotxea, 1986).

It is easy to see that there exists a nonnegative function g satisfying $\|g\|_{(\frac{p_0}{2})} = 1$ such that

$$\begin{aligned} \|I_{t_1, s_1}(f)\|_{p_0}^2 &= \iint_{\mathbb{R}^n \times \mathbb{R}^m} \iint_{(\mathbb{R}^2)^2} |\sigma_{t,s} * \Psi_{t+t_1, s+s_1} * f(x, y)|^2 \cdot \\ & g(x, y) dt ds dx dy \leq \\ & c \iint_{(\mathbb{R}^2)^2} \iint_{\mathbb{R}^n \times \mathbb{R}^m} |\Psi_{t+t_1, s+s_1} * f|^2 * |\sigma_{t,s}|(x, y) \cdot \\ & g(x, y) dt ds dx dy \leq \end{aligned}$$

$$\begin{aligned} & c \left[\iint_{(\mathbb{R}^2)^2} \left(\iint_{\mathbb{R}^n \times \mathbb{R}^m} |\Psi_{t+t_1, s+s_1} * f|^2 dt ds \right)^{\frac{p_0}{2}} \cdot \right. \\ & \left. dx dy \right]^{\frac{2}{p_0}} \leq c \|f\|_{p_0} \end{aligned}$$

where the second to the last inequality follows from Holder inequality and lemma 1, and the last one from lemma 3.

On the other hand, when $p_0 = 2$, Eq. (14) can be directly obtained from Plancherel's theorem and lemma 2.

PROOF OF THEOREM1

According to Eq.(13), i.e. $\mu_{\Omega}(f)(x, y) \leq \int_0^{+\infty} \int_0^{+\infty} \|I_{t_1, s_1}(f)(x, y)\|_p dt_1 ds_1$. By Minkowski's inequality, we have $\forall p \in (1, +\infty)$,

$$\begin{aligned} \| \mu_{\Omega}(f) \|_p &\leq \int_0^{+\infty} \int_0^{+\infty} \| I_{t_1, s_1}(f) \|_p dt_1 ds_1 \leq \\ & \left(\int_{-1}^1 ds_1 \int_{-\infty}^{-1} + \int_{-1}^1 ds_1 \int_1^{-\infty} + \right. \\ & \left. \int_{-1}^1 ds_1 \int_{-1}^1 + \int_{-\infty}^{-1} ds_1 \int_{-\infty}^{-1} + \right. \\ & \left. \int_{-\infty}^{-1} ds_1 \int_1^{+\infty} + \int_{-\infty}^{-1} ds_1 \int_{-1}^1 + \right. \\ & \left. \int_1^{-\infty} ds_1 \int_{-\infty}^{-1} + \int_1^{+\infty} ds_1 \int_1^{+\infty} + \right. \\ & \left. \int_1^{-\infty} ds_1 \int_{-1}^1 \right) \| I_{t_1, s_1}(f) \|_p dt_1 \end{aligned}$$

By lemma 4, we immediately get

$$\int_{-1}^1 \int_{-1}^1 \| I_{t_1, s_1}(f) \|_p dt_1 ds_1 \leq c \|f\|_p$$

For simplicity, we only discuss the following four cases and the others can be treated similarly.

(1) for $s_1 \geq 1, t_1 \geq 1$, then

$$\begin{aligned} \| I_{t_1, s_1}(f) \|_2^2 &\leq \iint_{(\mathbb{R}^2)^2} \iint_{\mathbb{R}^n \times \mathbb{R}^m} |\hat{f}(\zeta_1, \zeta_2)|^2 \cdot \\ & |\hat{\Phi}_1(2^{t+t_1} \zeta_1) \hat{\Phi}_2(2^{s+s_1} \zeta_2)|^2 \cdot \\ & |\hat{\sigma}(\zeta_1, \zeta_2)|^2 d\zeta_1 d\zeta_2 dt ds \\ &\leq c \iint_{(\mathbb{R}^2)^2} \iint_{E_{t,s}} |\hat{f}(\zeta_1, \zeta_2)|^2 \cdot \\ & |2^t \zeta_1|^2 d\zeta_1 d\zeta_2 dt ds \end{aligned}$$

where $E_{t,s} = \{(\zeta_1, \zeta_2) \in \mathbb{R}^n \times \mathbb{R}^m : 2^{-1-t_1} \leq |\zeta_1 2^t| \leq 2^{-t_1}, 2^{-1-s_1} \leq |\zeta_2 2^s| \leq 2^{-s_1}\}$. Hence

$$\begin{aligned} & \| I_{t_1, s_1}(f) \|_2^2 \leq \\ & c 2^{-2t_1} 2^{2s_1} \iint_{(R)^2} \iint_{E_{t_1, s_1}} | \hat{f}(\zeta_1, \zeta_2) |^2 d\zeta_1 d\zeta_2 dt ds \leq \\ & c 2^{-2t_1} 2^{-2s_1} \| f \|_2^2 \end{aligned} \tag{15}$$

Interpolating between Eq. (14) and Eq. (15), we can easily have

$$\int_1^{+\infty} \int_1^{+\infty} \| I_{t_1, s_1}(f) \|_p dt_1 ds_1 \leq c \| f \|_p \quad \forall p \in (1, \infty)$$

(2) For $s_1 \geq 1, -1 \leq t_1 \leq 1$ then

$$\begin{aligned} \| I_{t_1, s_1}(f) \|_2^2 & \leq c \iint_{(R)^2} \iint_{E_{t_1, s_1}} | \hat{f}(\zeta_1, \zeta_2) |^2 \cdot \\ & | 2^t \zeta_2 |^2 d\zeta_1 d\zeta_2 dt ds \leq \\ & c 2^{-2s_1} \| f \|_2^2 \end{aligned} \tag{16}$$

Interpolating between and Eqs (14) and (16), we get

$$\int_1^{+\infty} ds_1 \int_{-1}^1 \| I_{t_1, s_1}(f) \|_p dt_1 ds_1 \leq c \| f \|_p \quad \forall p \in (1, \infty)$$

(3) For $s_1 \geq 1, t_1 < -1$, we have

$$\begin{aligned} \| I_{t_1, s_1}(f) \|_2^2 & \leq c \iint_{(R)^2} \iint_{E_{t_1, s_1}} | \hat{f}(\zeta_1, \zeta_2) |^2 \cdot \\ & | 2^s \zeta_2 |^2 [\log | 2^t \zeta_1 |]^{-2\alpha} \cdot \\ & d\zeta_1 d\zeta_2 dt ds \leq \\ & c 2^{-2s_1} \| t_1 \|^{2\alpha} \| f \|_2^2 \end{aligned}$$

Then $\forall p \in (\frac{2\alpha}{2\alpha-1}, 2\alpha)$ exist $\theta_p > 1$ and $\varepsilon_p > 0$ such that

$$\| I_{t_1, s_1}(f) \|_2^2 \leq c | t_1 |^{-\theta_p} 2^{-\varepsilon_p s_1} \| f \|_2^2$$

Hence for $p \in (\frac{2\alpha}{2\alpha-1}, 2\alpha)$

$$\int_1^{+\infty} ds_1 \int_{-\infty}^{-1} \| I_{t_1, s_1}(f) \|_p dt_1 \leq C_{p, \alpha} \| f \|_p$$

(4) For $s_1 < -1$ and $t_1 < -1$; then we have

$$\begin{aligned} \| I_{t_1, s_1}(f) \|_2^2 & \leq c \iint_{(R)^2} \iint_{E_{t_1, s_1}} | \hat{f}(\zeta_1, \zeta_2) |^2 \cdot \\ & [\log | 2^s \zeta_2 |]^{-2\alpha} [\log | 2^t \zeta_1 |]^{-2\alpha} \cdot \end{aligned}$$

$$\begin{aligned} d\zeta_1 d\zeta_2 dt ds & \leq c | s_1 |^{-2\alpha} \cdot \\ | t_1 |^{-2\alpha} \| f \|_2^2 \end{aligned} \tag{17}$$

Interpolating again between Eq. (14) and Eq.(17), we see for $p \in (\frac{2\alpha}{2\alpha-1}, 2\alpha)$, there exists $\theta_p > 1$ such that

$$\| I_{t_1, s_1}(f) \|_2^2 \leq c | t_1 |^{-\theta_p} | s_1 |^{-\theta_p} \| f \|_2^2$$

Therefore, for $p \in (\frac{2\alpha}{2\alpha-1}, 2\alpha)$

$$\int_{-\infty}^{-1} \int_{-\infty}^{-1} \| I_{t_1, s_1}(f) \|_p dt_1 ds_1 \leq C_{p, \alpha} \| f \|_p$$

which completes the proof of Theorem1.

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