WEIGHTED INEQUALITIES THROUGH FACTORIZATION

EUGENIO HERNÁNDEZ

1. Introduction and results

In [4] P. Jones solved the question posed by B. Muckenhoupt in [7] concerning the factorization of A_p weights. We recall that a non-negative measurable function w on \mathbb{R}^n is in the class A_p , 1 if and only if the $Hardy-Littlewood maximal operator is bounded on <math>L^p(\mathbb{R}^n, w)$. In what follows $L^p(X, w)$ denotes the class of all measurable functions f defined on X for which $\|fw^{1/p}\|_{L^p(X)} < \infty$, where X is a measure space and w is a non-negative measurable function on X.

It has recently been proved that the factorization of A_p weights is a particular case of a general factorization theorem concerning positive sublinear operators. The case in which the operator is bounded from $L^p(X, v)$ to $L^p(Y, u), 1 , for <math>u$ and v non-negative measurable functions on X and Y respectively, is treated in [8]. The case in which the operator is bounded from $L^p(X, v)$ to $L^q(X, u), 1 is treated in [3].$

Our first result is a factorization theorem for weights u and v associated to operators bounded from $L^p(X, v)$ to $L^q(Y, u)$, where X and Y are two, possibly different, measure spaces, and p and q are any index between 1 and ∞ .

Let X and Y be two measure spaces and let M(X), M(Y) be the class of measurable functions defined in X and Y respectively. An operator T defined on a subset of M(X) with values in M(Y) is called sublinear if $|T(f+g)| \le |T(f)| + |T(g)|$ and is called **positive** if $|f| \le g \mapsto |T(f)| \le T(g)$, for all $f, g \in M(X)$ which belong to the domain of T.

Theorem 1 (Factorization). Let T and T' be two positive sublinear operators defined on subsets of M(X) and M(Y) respectively. Let $v \in M(X)$ and $u \in M(Y)$ be non-negative functions and $1 < p, q < \infty$. Suppose that T is bounded from $L^p(X, v)$ to $L^q(Y, u)$ with norm ||T|| and T' is bounded from $L^{q'}(Y, u^{-q'/q})$ to $L^{p'}(X, v^{-p'/p})$ with norm ||T'||. Then there exist non-negative functions $u_0 \in M(X)$, $v_0 \in M(Y)$, $u_1 \in M(Y)$ and $v_1 \in M(X)$ such that $v = u_0^{-p/p'}v_1$, $u = v_0^{-q/q'}u_1$, $||u_0v_1||_{L^1(X)} \le 1$, $||v_0u_1||_{L^1(Y)} \le 1$, $T(u_0) \le ||T||v_0$ and $T'(u_1) \le 2^{p/p'}||T'||v_1$.

This theorem can be applied to a large class of operators to obtain the factorization of their associated weights. The reader can find several examples in [8] and [3].

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For integral operators with non-negative kernel, the factorization theorem has a converse for some particular cases of p and q. Let k(x, y) be a measurable nonnegative function on $X \times Y$. Let us denote by K and K^* the transformations:

$$(Kf)(y) = \int_X k(x,y)f(x)dx, \qquad (K^*g)(x) = \int_Y k(x,y)g(y)dy,$$

the domain of K being the set of all functions $f \in M(X)$ such that the first integral exists and is finite for almost all y, and the domain of K^* being analogously defined.

Theorem 2. Let $1 < q < p < \infty$ and $v \in M(X)$, $u \in M(Y)$ be non-negative. A necessary and sufficient condition for K to be bounded from $L^p(X, v)$ to $L^q(Y, u)$ is that there exist non-negative functions $u_0 \in M(X)$, $v_0 \in M(Y)$, $u_1 \in M(Y)$, $v_1 \in M(X)$ and finite constants C_0 , C_1 such that $||u_0v_1||_{L^1(X)} \leq 1$, $v = u_0^{-p/p'}v_1$, $u = v_0^{-q/q'}u_1$, $K(u_0) \leq C_0v_0$ and $K^*(u_1) \leq C_1v_1$. Moreover $||K|| \leq C_0^{1/q'}C_1^{1/q}$.

The case p = q is simpler:

Theorem 3. Let $v \in M(X)$ and $u \in M(Y)$ be non-negative. A necessary and sufficient condition for K to be bounded from $L^p(X, v)$ to $L^p(Y, u)$ is that there exist non-negative functions $u_0 \in M(X)$, $v_0 \in M(Y)$, $u_1 \in M(Y)$, $v_1 \in$ M(X) and finite constants C_0 , C_1 such that $v = u_0^{-p/p'} v_1$, $u = v_0^{-p/p'} u_1$, $K(u_0)$ $\leq C_0 v_0$ and $K^*(u_1) \leq C_1 v_1$. Moreover $||K|| \leq C_0^{-1/p'} C_1^{-1/p}$.

The case $v \equiv u \equiv 1$ of theorems 2 and 3 is proved in [1]. Our proof of these theorems is an adaptation of the proof of the corresponding results in [1]. In the case p < q the conditions of theorem 2 are not sufficient for the boundedness of K from $L^p(X, v)$ to $L^q(X, u)$ even in the case $v \equiv u \equiv 1$ (see [1]). Observe that in theorem 2 we only need the condition $||u_0v_1||_{L^1(X)} \leq 1$ while the "symmetric" condition $||u_1v_0||_{L^1(Y)} \leq 1$ is not needed. Neither of these is needed in theorem 3.

For some applications it is better to replace the sufficient condition of theorem 2 by the following one, whose statement is a generalization of the sufficient condition of theorem 3:

Theorem 4. Let $1 < q < p < \infty$ and $v \in M(X)$, $u \in M(Y)$ be non-negative. Suppose that there exist non-negative mesurable functions u_0, v_0, u_1, v_1 such that $v = u_0 - p/p' v_1 q'/p'$, $u = u_1 v_0 - p/q'$, $K(u_0) v_0^{-1} \in L^r(u)$ (with $L^r(u)$ norm equal to C_0) and $K^*(u_1) v_1^{-1} \in L^r(v^{-p'/p})$ (with $L^r(v^{-p'/p})$ norm equal to C_1), where $\frac{1}{r} = \frac{1}{q} - \frac{1}{p}$. Then, K is a bounded operator from $L^p(X, v)$ to $L^q(Y, u)$ with norm less than or equal to $C_0 r'/q' C_1^{r'/p}$.

For the cases q = 1 or $p = \infty$, which are not covered by the above theorems, we have the following satisfactory result:

Theorem 5. (A) If $1 \le p \le \infty$, a necessary and sufficient condition for K to be bounded from $L^p(X, v)$ to $L^1(Y, u)$ with norm ||K|| is

$$\| \int_{Y} k(x,y) u(y) dy \|_{L^{p'}(X, v^{-p'/p})} \le \|K\|$$

(B) If $1 \le q \le \infty$, a necessary and sufficient condition for K to be bounded from $\underline{L}^{\infty}(X, v)$ to $L^{q}(Y, u)$ with norm ||K|| is

$$\|\int_X k(x,y)v^{-1}(y)dy\|_{L^q(Y,u)} \le \|K\|$$

In this theorem $\underline{L}^{\infty}(X, v) = \{f \in M(X) : \|fv\|_{\infty} < \infty\}.$

Examples of operators to which these theorems can be applied are the following: the Hardy operator

$$Tf(x) = \int_0^x f(y) dy \qquad , x > 0,$$

and its dual

$$T^*f(x) = \int_x^\infty f(y)dy \qquad , x > 0;$$

the fractional integral operator

$$(I_{\alpha}f)(x) = \int_{\mathbf{R}^n} f(x-y)|y|^{\alpha-n} dy, \qquad x \in \mathbf{R}^n, \ 0 \le \alpha < n$$

which is self-adjoint; the Riemann-Liouville operator

$$(T_{\alpha}f)(x)=rac{1}{\Gamma(\alpha)}\int_0^xrac{f(y)}{(x-y)^{1-\alpha}}dy,\qquad x\geq 0,\,\alpha\geq 0;$$

the Laplace transform

$$\mathcal{L}f(x) = \int_0^\infty e^{-xy} f(y) dy$$

and the multidimensional Hardy operator

$$T_nf(x_1,\ldots,x_n)=\int_0^{x_1}\cdots\int_0^{x_n}f(y_1,\ldots,y_n)dy_n\ldots dy_1.$$

The proofs of theorems 1 to 5 will be given in section 2. Applications will be given in section 3. These are concerned with weighted inequalities for some of the above operators.

I would like to thank B. Jawerth for calling my attention to [1], which turned out to be the starting point of this research.

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2. Proofs of Theorems 1 to 5

To prove theorem 1 we need the following lemma which can be found in [1].

Lemma 2.1. Let B be a Banach space and P a convex cone in B. By calling this cone "positive", B will be taken as an ordered Banach space. Let us suppose for B and P that every bounded increasing sequence in P converges, more precisely:

$$\{f_n\} \subset P, f_{n+1} - f_n \in P, ||f_n|| \le M < \infty \Rightarrow f_n \to f \in P$$

Let S be a transformation defined in B such that $S(P) \subset P$, S is nondecreasing (that is, $f, g, g - f \in P \Rightarrow Sg - Sf \in P$), S is continuous and $||f|| \leq 1 \Rightarrow ||Sf|| \leq C_0 < \infty$.

Then there exists $\alpha \in P$, $\alpha \neq 0$, $\|\alpha\| \leq 1$ such that

$$2C_0\alpha - S\alpha \in P$$

To prove theorem 1 we take $B = L^p(X)$, P such that $f \in P \Leftrightarrow f(x) \ge 0$ a.e. and

$$S(f) = \left[T'\left(\left(\frac{T(fv^{-1/p})}{\|T\|} \right)^{q/q'} u \right) \right]^{p'/p} v^{-p'/p^2}$$

and apply lemma 2.1. Observe that the boundedness of T and T' implies

$$\|Sf\|_{L^p(X)} \le \|T'\|^{p'/p} \|f\|_{L^p(X)}^{p'q/q'p}$$

so that $||f|| \leq 1 \Rightarrow ||Sf|| \leq ||T'||^{p'/p}$. Hence there exists $\alpha \neq 0, \alpha \geq 0, \alpha \in L^p(X)$ with norm less than or equal to 1 and $S(\alpha) \leq 2||T'||^{p'/p}\alpha$. The proof of theorem 1 is finished by taking

$$u_0 = \alpha v^{-1/p}, v_0 = T(u_0) / ||T||, u_1 = (T(u_0) / ||T||)^{q/q'} u_0$$

and $v_1 = u_0^{p/p'} v$.

Theorems 2 and 3 will be established once we prove the sufficiency of the conditions, since the necessity follows immediately from theorem 1. To prove theorem 2 take $f \in L^p(X, v), g \in L^{q'}(Y, u^{-q'/q})$ and use Holder's inequality with r, p and q', where $\frac{1}{r} = \frac{1}{q} - \frac{1}{p}$ to obtain

$$\begin{aligned} |\int_{X} \int_{Y} k(x,y) f(x) g(y) dx dy &| \leq \left(\int_{X} \int_{Y} k(x,y) u_{1}(y) u_{0}(x) dx dy \right)^{1/r} \\ & \cdot \left(\int_{X} \int_{Y} k(x,y) u_{1}(y) u_{0}(x)^{-p/p'} |f(x)|^{p} dx dy \right)^{1/p'} \\ & \cdot \left(\int_{X} \int_{Y} k(x,y) u_{0}(x) u_{1}(y)^{-q'/q} |g(y)|^{q'} dx dy \right)^{1/q'}. \end{aligned}$$

Using $K^*(u_1) \leq C_1 v_1$ and $||u_0 v_1||_{L^1(X)} \leq 1$ the first factor on the right hand side of the above inequality is bounded by $C_1^{1/r}$. Using $K^*(u_1) \leq C_1 v_1$ and $v = u_0^{-p/p'} v_1$ we deduce that the second factor is bounded by $C_1^{1/p} ||f||_{L^p(X,v)}$. Finally, using $K(u_0) \leq C_0 v_0$ and $u = v_0^{-q/q'} u_1$ the third factor can be majorated by $C_0^{1/q'} ||g||_{L^{q'}(Y,u^{-q'/q})}$. Putting these estimates together we obtain

$$\left|\int_{X}\int_{Y}k(x,y)f(x)g(y)dxdy\right| \leq C_{0}^{1/q'}C_{1}^{1/q}\|f\|_{L^{p}(X;v)}\|g\|_{L(Y;u^{-q'/q})}^{q'}.$$

From here the desired result follows.

The same argument applies for p = q, that is for theorem 3, except that in this case $\frac{1}{r} = \frac{1}{q} - \frac{1}{p} = 0$, and hence the first factor on the right hand side of (2.2) does not appear. Thus theorem 3 does not require the condition $||u_0v_1||_{L^1(X)} \leq 1$.

To prove theorem 4 let $f \in L^p(X, v)$ and $g \in L^{q'}(Y, u^{-q'/q})$. From $\frac{1}{r} = \frac{1}{q} - \frac{1}{p}$ we deduce $\frac{1}{q'} + \frac{1}{p} = \frac{1}{r'}$ so that we can apply Holder's inequality with indices p/r' and q'/r' to obtain

$$\begin{aligned} \left| \int_{X} \int_{Y} k(x,y) f(x) g(y) dx dy \right| \\ &\leq \left(\int_{X} \int_{Y} k(x,y) u_{1}(y) u_{0}(x)^{-p/q'} |f(x)|^{p/r'} dx dy \right)^{r'/p} \\ &\cdot \left(\int_{X} \int_{Y} k(x,y) u_{0}(x) u_{1}(y)^{-q'/p} |g(y)|^{q'/r'} dx dy \right)^{r'/q'} = (I).(II). \end{aligned}$$

Using Holder's inequality with index r, together with $v = u_0^{-p/p'} v_1^{q'/p'}$ and $K^*(u_1)v_1^{-1} \in L^r(v^{-p'/p})$ we obtain

$$(I) \leq \left(\int_X \left[K^* u_1(x)\right]^r v_1^{-r}(x) v^{-p'/p}(x) dx\right)^{r'/r}$$

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$$\cdot \left(\int_X |f(x)|^p v_1(x)^{r'} v(x)^{p'r'/pr} u_0(x)^{-pr'/q'} dx \right)^{1/p}$$

= $C_1^{r'/p} \left(\int_X |f(x)|^p v(x) dx \right)^{1/p}.$

Using again Holder's inequality with the same index, together with $u = u_1 v_0^{-p/q'}$ and $K(u_0) v_0^{-1} \in L^r(u)$ we obtain

$$(II) \leq \left(\int \left[K(u_0)(y) \right]^r v_0(y)^{-r} u(y) dy \right)^{r'/rq'} \\ \left(\int_y |g(y)|^{q'} u_1(y)^{-q'r'/p} v_0(y)^{r'} u(y)^{-r'/r} dy \right)^{1/q'} \\ = C_0^{r'/q'} \left(\int_y |g(y)|^{q'} u(y)^{-q'/q} dy \right)^{1/q'}.$$

The desired result follows by putting these two estimates together. This finishes the proof of theorem 4.

We now prove theorem 5 .

(A) Sufficiency. For $f \in L^p(X, v)$ and $g \in \underline{L}^{\infty}(Y, u^{-1})$ we have

Necessity . The boundedness of K implies

$$\left| \int_{X} \int_{Y} k(x,y) f(x) g(y) dy dx \right| \leq \|K\| \|f\|_{L^{p}(X,v)} \|g\|_{\underline{L}^{\infty}(Y,u^{-1})}$$

for all $f \in L^p(X, v)$, $g \in \underline{L}^{\infty}(Y, u^{-1})$. With $g \equiv u$ we obtain

$$\left|\int_{X} f(x)\left(\int_{Y} k(x,y)u(y)dy\right)dx\right| \leq \|K\|\|f\|_{L^{p}(X,v)}$$

for all $f \in L^p(X, v)$. Thus the result follows.

(B) The proof is analogous.

3. Applications

Consider the integral transformations

(3.1)
$$(Kf)(x) = \int_{-\infty}^{x} k(x,y) f(y) dy, \ (K^*f)(x) = \int_{x}^{\infty} k(y,x) f(y) dy$$

defined on the real line, where k(x, y) is a nonnegative measurable function defined on $\Delta = \{(x, y) \in \mathbb{R}^2 : y < x\}$. Given two non-negative measurable functions u and v defined on the real line, we write $(u, v) \in W_1(K, p, q), 1 \le q \le p < \infty$ if

(3.2)
$$B_1 = \begin{cases} \int_{-\infty}^{\infty} \left[\left(\int_{y}^{\infty} k(x,y)u(x)dx \right)^{1/q} \left(\int_{-\infty}^{y} k(y,z)v(z)^{-p'/p}dz \right)^{1/q'} \right]^r v(y)^{-p'/p}dy \end{cases}^{1/r} < +\infty \end{cases}$$

and $(u, v) \in W_2(K, p, q), 1 < q \le p \le \infty$ if

(3.3)
$$B_2 = \left\{ \int_{-\infty}^{\infty} \left[\left(\int_{y}^{\infty} k(x,y)u(x)dx \right)^{1/p} \left(\int_{-\infty}^{y} k(y,z)v(z)^{-p'/p}dz \right)^{1/p'} \right]^{r} u(y)dy \right\}^{1/r} < +\infty$$

where $\frac{1}{r} = \frac{1}{q} - \frac{1}{p}$. Observe that in the limiting case p = q, (3.2) and (3.3) become

(3.4)
$$B = \sup_{y>0} \left(\int_{y}^{\infty} k(x,y) u(x) dx \right)^{1/p} \left(\int_{-\infty}^{y} k(y,z) v(z)^{-p'/p} dz \right)^{1/p'} < +\infty$$

Proposition 3.1. Let K be the integral transformation defined by (3.1), where $k(x,y) \ge 0$ is nondecreasing in y and nonincreasing in x. If $(u,v) \in W_j(K,p,q), 1 < q \le p < \infty, j = 1,2$, then

$$\left(\int_{-\infty}^{\infty} |(Kf)(x)|^q u(x) dx\right)^{1/q} \leq C \left(\int_{-\infty}^{\infty} |f(x)|^p v(x) dx\right)^{1/p}$$

where $C \leq (qB_1)^{r'/p} (p'B_2)^{r'/q'}$.

Proof: Since $t \ge y$ implies $k(x,t) \ge k(x,y)$ the norm of the function

$$\varphi(y) = \left(\int_{y}^{\infty} k(t,y) \left(\int_{t}^{\infty} k(x,t)u(x)dx\right)^{-1/q'} u(t)dt\right) \left(\int_{-\infty}^{y} k(y,z)v(z)^{-p'/p}dz\right)^{1/q'}$$

in $L^r(v^{-p'/p})$ is bounded by the norm of the function

$$\tilde{\varphi}(y) = \left(\int_{y}^{\infty} k(t,y) \left(\int_{t}^{\infty} k(x,y)u(x)dx\right)^{-1/q'} u(t)dt\right) \left(\int_{-\infty}^{y} k(y,z)v(z)^{-p'/p}dz\right)^{1/q'}$$

in the same space. Integrating by parts we obtain

$$\|\varphi\|_{L^r(v^{-p'/p})} \le qB_1.$$

Taking

$$u_1(t) = \left(\int_t^\infty k(x,t)u(x)dx\right)^{-1/q'}u(t),$$
$$v_1(y) = \left(\int_{-\infty}^y k(y,z)v(z)^{-p'/p}dz\right)^{-1/q'}$$

the above inequality can be written as $K^*(u_1)v_1^{-1} \in L^r(v^{-p'/p})$ with norm not exceeding qB_1 .

Since $t \leq y$ implies $k(t, z) \geq k(y, z)$, the norm of the function

$$\phi(y) = \left(\int_{y}^{\infty} k(x,y)u(x)dx\right)^{1/p} \left(\int_{-\infty}^{y} k(y,t)v(t)^{-p'/p} \left(\int_{-\infty}^{t} k(t,z)v(z)^{-p'/p}dz\right)^{-1/p}dt\right)$$

in $L^{r}(u)$ is bounded by the norm of the function

$$\tilde{\phi}(y) = \left(\int_{y}^{\infty} k(x,y)u(x)dx\right)^{1/p} \int_{-\infty}^{y} k(y,t)v(t)^{-p'/p} \left(\int_{-\infty}^{t} k(y,z)v(z)^{-p'/p}dz\right)^{-1/p} dt$$

in the same space. Integrating by parts we obtain

$$\|\phi\|_{L^r(u)} \le p'B_2$$

Taking

$$u_{0}(t) = \left(\int_{-\infty}^{t} k(y, z)v(z)^{-p'/p} dz\right)^{-1/p} v(t)^{-p'/p},$$

$$v_{0}(t) = \left(\int_{t}^{\infty} k(x, t)u(x) dx\right)^{-1/p}$$

the above inequality can be written as $K(u_0)v_0^{-1} \in L^r(u)$ with norm not exceeding $p'B_2$. The proof of proposition 3.1 is finished by applying theorem 4 if q < p and theorem 3 if q = p.

Remarks. 1. For the case q = 1, $(u, v) \in W_1(K, p, 1)$ is an equivalent condition for the boundedness of the operator K defined by (3.1) from $L^p(X, v)$ to $L^1(Y, u)$. This follows from part (A) of theorem 5.

2. For the case $p = \infty$, $(u, v) \in W_2(K, \infty, q)$ is an equivalent condition for the boundedness of K from $\underline{L}^{\infty}(X, v)$ to $L^q(Y, u)$. This follows from part (B) of theorem 5.

3. A result similar to proposition 3.1. can be obtained for K^* . Details are left to the interested reader.

4. The operators defined by (3.1) have been studied in [2]; the conditions imposed on the weights u and v to obtain weighted inequalities for K are different from those used here.

For the particular case of the Hardy operator $Tf(x) = \int_0^x f(y) dy$, $W_1(T, p, q)$ becomes

(3.5)
$$B_{1} = \left\{ \int_{0}^{\infty} \left[\left(\int_{y}^{\infty} u \right)^{3/q} \left(\int_{0}^{y} v^{-p'/p} \right)^{1/q'} \right]^{r} v(y)^{-p'/p} dy \right\}^{1/r} < +\infty,$$

 $W_2(T, p, q)$ becomes

(3.6)
$$B_{2} = \left\{ \int_{0}^{\infty} \left[\left(\int_{y}^{\infty} u \right)^{1/p} \left(\int_{0}^{y} v^{-p'/p} \right)^{1/p'} \right]^{r} u(y) dy \right\}^{1/r} < +\infty,$$

and when p = q we have

(3.7)
$$B = \sup_{y>0} \left(\int_{y}^{\infty} u \right)^{1/p} \left(\int_{0}^{y} v^{-p'/p} \right)^{1/p'} < +\infty.$$

In this case we shall show that the condition $W_2(T, p, q)$ is implied by W_1 (T, p, q) and that this condition is also necessary for the boundedness of T. **Proposition 3.2.** Let $1 < q \leq p < \infty$. A necessary and sufficient condition for the Hardy operator $Tf(x) = \int_0^x f(y)dy$ to be bounded from $L^p(v)$ to $L^q(u)$ with norm C is $(u,v) \in W_1(T,p,q)$. Moreover $2^{-p/p'q}B_1 \leq C \leq 2^{r'/rq'}B_1(p')^{1/q'}q^{1/q}$.

Proof: Sufficiency. Reducing the interval of integration and using the condition $W_1(T, p, q)$ we deduce

(3.8)
$$\left(\int_{z}^{\infty} u\right)^{1/q} \left(\int_{0}^{z} v^{-p'/p}\right)^{1/p'} \left(\frac{p'}{r}\right)^{1/r} \leq B_{1}$$

for all $z \in (0, \infty)$. Integrating by parts in (3.5) and using (3.8) we obtain

$$B_{1}^{r} = \frac{p'}{r} \left(\int_{y}^{\infty} u \right)^{r/q} \left(\int_{0}^{y} v^{-p'/p} \right)^{r/p'} \bigg|_{0}^{\infty} + \frac{p'}{q} \int_{0}^{\infty} \left(\int_{y}^{\infty} u \right)^{r/p} \left(\int_{0}^{y} v^{-p'/p} \right)^{r/p'} u(y) dy \ge -B_{1}^{r} + \frac{p'}{q} B_{2}^{r}.$$

Hence $B_2^r \leq 2B_1^r \frac{q}{p^r}$ and the result now follows from proposition 3.1.

Necessity. Since we are assuming that T is bounded from $L^{p}(v)$ to $L^{q}(u)$, we can apply theorem 1 to find $u_{0}, v_{0}, u_{1}, v_{1}$ satisfying

$$(3.9) ||u_0v_1||_{L^1} \le 1$$

and

$$v = u_0^{-p/p'} v_1, u = v_0^{-q/q'} u_1, T(u_0) \le C v_0, T^*(u_1) \le 2^{p/p'} C v_1.$$

Therefore

$$B_1^r = \int_0^\infty \left(\int_y^\infty v_0(t)^{-q/q'} u_1(t) dt\right)^{r/q} \left(\int_0^y u_0(t) v_1(t)^{-p'/p} dt\right)^{r/q'} v(y)^{-p'/p} dy.$$

From $Tu_0 \leq Cv_0$ and $T^*(u_1) \leq 2^{p/p'} Cv_i$ we deduce that B_1^r is bounded by

$$2^{r/q'}C^{rp'/q'}\left\{\int_0^{\infty} \left(\int_0^y u_0\right)^{-r/q'} \left(\int_y^{\infty} u_1\right)^{r/q} \\ \left(\int_y^{\infty} u_1\right)^{-rp'/pq'} \left(\int_0^y u_0\right)^{r/q'} u_0(y)v_1(y)^{-p'/p}dy\right\} \\ \leq 2^{r/p'}C^{r-1}\left\{\int_0^{\infty} \left(\int_y^{\infty} u_1\right)u_0(y)dy\right\} \\ \leq 2^{(r+p)/p'}C^r \int_0^{\infty} v_1(y)u_0(y)dy \leq 2^{(r+p)/p'}C^r,$$

where the last inequality is due to (3.9). This finishes the proof of proposition 3.2. \blacksquare

Remarks. 1. The limiting cases q = 1 and $p = \infty$ of proposition 3.2 are also true; they can be deduced directly from theorem 5.

2. There is a similar result for the dual of the Hardy operator, $T^*f(x) = \int_x^{\infty} f(y)dx$; details are left for the interested reader.

3. Proposition 3.2 can be found in [6] for the case p = q and in [5] for q < p. We feel that our proof is easier than that given in [5], page 45.

To end this section we use theorems 2 and 3 to find particular weights for the Laplace transform \mathcal{L} and the Riemann-Liouville operator T_{α} , $\alpha > 0$.

Corollary 3.3. Let 1 and <math>a > -1. Then

$$\left\{\int_0^\infty |(\mathcal{L}f)(x)|^p x^a dx\right\}^{1/p} \le C \left\{\int_0^\infty |f(x)|^p x^{-a+p-2} dx\right\}^{1/p}$$

and $C \leq \Gamma(\beta+1)^{1/p'} \Gamma'(a-\beta \frac{p}{p'}+2-p)^{1/p}$ for all $-1 < \beta < \frac{p'}{p}a+\frac{p'}{p}-1$.

Proof: Since a > -1 we can choose β such that $-1 < \beta < \frac{p'}{p}a + \frac{p'}{p} - 1$. Let $u_0(x) = x^{\beta}$ and $v_1(x) = x^{-a+p-2+\beta\frac{p}{p'}}$ so that $u_0^{-p/p'}v_1 = x^{-a+p-2}$. We have $(\mathcal{L}u_0)(x) = \Gamma(\beta+1)/x^{\beta+1}$. Let $v_0(x) = x^{-(\beta+1)}$ and $u_1(x) = x^{a-(\beta+1)\frac{p}{p'}}$ so that $v_0^{-p/p'}u_1 = x^a$. Moreover $(\mathcal{L}u_1)(x) = \Gamma(a-(\beta+1)\frac{p}{p'}+1)/x^{a-(\beta+1)\frac{p}{p'}+1} = \Gamma(a-(\beta+1)\frac{p}{p'}+1)v_1(x)$. Hence the result follows by theorem 3.

Corollary 3.4. Let $\alpha > 0, 1 and <math>b . Then$

$$\left\{\int_0^\infty |(T_\alpha f)(x)|^p x^{b-\alpha p} dx\right\}^{1/p} \le C \left\{\int_0^\infty |f(x)|^p x^b dx\right\}^{1/p}$$

and $C \leq B(\alpha, \beta+1)^{1/p'}B(\alpha, -b-\frac{p}{p'}\beta)^{1/p}\Gamma(\alpha)^{-1}$ for all $-1 < \beta < -\frac{p'}{p}b$, where B is the beta function, $B(s,r) = \int_0^1 (1-x)^{s-1}x^{r-1}dx$.

Proof: Since b < p-1 we can choose β so that $-1 < \beta < -\frac{p'}{p}b$. Let $u_0(x) = x^{\beta}$ and $v_1(x) = x^{b+\beta\frac{p}{p'}}$ so that $u_0^{-p/p'}v_1 = x^b$. A simple calculation shows $(T_{\alpha}u_0)(x) = x^{\alpha+\beta}B(\alpha,\beta+1)/\Gamma(\alpha)$. Let $v_0(x) = x^{\alpha+\beta}$ and $u_1 = x^{b-\alpha p+\frac{p}{p'}(\alpha+\beta)}$ so that $v^{-p/p'}u_1 = x^{b-\alpha p}$. Again a calculation shows

$$(T^*_{\alpha}u_1)(x) = x^{b+\frac{p}{p'}\beta}B(\alpha, -\beta - \frac{p}{p'}\beta)/\Gamma(\alpha) = v_1(x)B(\alpha, -\beta - \frac{p}{p'}\beta)/\Gamma(\alpha).$$

The result follows from theorem 3. \blacksquare

Corollary 3.5. Let $1 \le q and let a be such that <math>(q/p) - (q/q') < a < 1 - (q/q')$ (if $q = 1, \frac{1}{p} < a < 1$). Then

$$\left(\int_0^\infty |\mathcal{L}f(x)|^q x^{-a} dx\right)^{1/q} \le C \left(\int_0^\infty |f(x)|^p (1+x^2)^{p-1} dx\right)^{1/p}$$

Proof: Suppose $1 < q < p < \infty$. Choose β so that $\beta(\frac{p}{p'} - \frac{q}{q'}) = a + \frac{q}{q'} - 1$. The conditions on a imply $-\frac{1}{p} < \beta < 0$. Let $u_0(x) = x^{\beta}(1+x^2)^{-1}$ and $v_1(x) = x^{\beta\frac{p}{p'}}$ so that $u_0^{-p/p'}v_1 = (1+x^2)^{p-1}$. Observe that

$$\int_{0}^{\infty} u_{0}v_{1} = \int_{0}^{\infty} x^{\beta p} (1+x^{2})^{-1} dx < \infty$$

since $\beta p + 1 > 0$ and $\beta p - 1 < 0$. Now

$$(\mathcal{L}u_0)(x) = \int_0^\infty e^{-xt} t^\beta (1+t^2)^{-1} dt \le \int_0^\infty e^{-xt} t^\beta dt = x^{-\beta-1} \Gamma(\beta+1).$$

Let $v_0(x) = x^{-\beta-1}$ and $u_1(x) = x^{-a-(\beta+1)\frac{q}{q'}}$ so that $v_0^{-q/q'}u_1 = x^{-a}$. Moreover $(\mathcal{L}u_1)(x) = v_1(x)\Gamma(-\beta\frac{p}{p'})$. The result follows by applying theorem 2.

The case q = 1 follows from part (A) of theorem 5.

Corollary 3.6. Let $1 \le q and let a be such that <math>-1 + \frac{q}{p} - \alpha q < a < -\alpha q$ where $\alpha > 0$. Then

$$\left(\int_0^\infty |T_\alpha f(x))|^q x^a dx\right)^{1/q} \le C \left(\int_0^\infty |f(x)|^p e^{\pi b} dx\right)^{1/p}, b > 0.$$

Proof: Suppose $1 < q < p < \infty$. Choose β such that $\beta(\frac{p}{p'} - \frac{q}{q'}) = a + q\alpha$. The conditions on a imply $-\frac{1}{p} < \beta < 0$. Let $u_0(x) = x^{\beta} e^{\frac{p'}{p}xb}$ and $v_1(x) = x^{\beta\frac{p}{p'}}$ so that $u_0^{-p/p'}v_1 = e^{xb}$. Observe that

$$\int_0^\infty u_0 v_1 = \int_0^\infty x^{p\beta} e^{\frac{p'}{p}xb} dx = C\Gamma(p\beta + 1) < \infty$$

since $p\beta + 1 > 0$. Now

$$(T_{\alpha}u_{0})(x) = \frac{1}{\Gamma(\alpha)} \int_{0}^{x} \frac{t^{\beta}e^{-\frac{p'}{p}tb}}{(x-t)^{1-\alpha}} dt \leq \frac{1}{\Gamma(\alpha)} \int_{0}^{x} \frac{t^{\beta}}{(x-t)^{1-\alpha}} dt$$
$$= x^{\beta+\alpha} B(\alpha,\beta+1)/\Gamma(\alpha).$$

Let $v_0(x) = x^{\beta+\alpha}$ and $u_1(x) = x^{a+\frac{q}{q'}(\beta+\alpha)}$ so that $v_0^{-q/q'}u_1 = x^a$. Moreover $(T^*_{\alpha}u_1)(x) = v_1(x)B(\alpha, -a - \frac{q}{q'}(\beta+\alpha) - \alpha)/\Gamma(\alpha)$ and the results follow from theorem 2.

The case q = 1 follows from part A of theorem 5.

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Departamento de Matemáticas Universidad Autónoma de Madrid 28049 - Madrid SPAIN